

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

### **ANNUAL STATEMENT**

FOR THE YEAR ENDED DECEMBER 31, 2021 OF THE CONDITION AND AFFAIRS OF THE

# Massachusetts Mutual Life Insurance Company NAIC Group Code 0435 0435 NAIC Company Code 65935 Employer's ID Number 04-1590850

	, ,	(Prior)		
Organized under the Laws o	f Massa	chusetts ,	State of Domicile or Port of E	entry MA
Country of Domicile		United States	of America	
Licensed as business type:	Li	fe, Accident and Health [X]	Fraternal Benefit Societies [	]
Incorporated/Organized	05/15/1851		Commenced Business	08/01/1851
Statutory Home Office	1295 State			Springfield, MA, US 01111
	(Street and N	umber)	(City o	or Town, State, Country and Zip Code)
Main Administrative Office		1295 Stat (Street and		
	Springfield, MA, US 01111			413-788-8411
(City	or Town, State, Country and Zip	Code)	(	Area Code) (Telephone Number)
Mail Address	1295 State Stree			Springfield, MA, US 01111
	(Street and Number or F	O. Box)	(City o	or Town, State, Country and Zip Code)
Primary Location of Books a	nd Records	1295 Sta (Street and		
	Springfield, MA, US 01111	(Street and	Number)	413-788-8411
(City	or Town, State, Country and Zip	Code)	(	Area Code) (Telephone Number)
Internet Website Address		www.massn	nutual.com	
Statutory Statement Contact	Trover	Wade Gordon		617-695-4321
Statutory Statement Contact	TTEVOI	(Name)	,,	(Area Code) (Telephone Number)
	tgordon@MassMutual.com			413-226-4086
	(E-mail Address)			(FAX Number)
		05510	NEDO	
President and Chief		OFFIC	EKS	
Executive Officer		m Crandall	Treasurer _	Julieta Giselle Sinisgalli #
Secretary	Akintokunbo	Akinbajo	Appointed Actuary _	Vy Quoc Ho
		отн	ER	
Elizabeth Ward Chica	res, Chief Financial Officer	Michael Robert Fanning,	Head of MassMutual U.S.	Melvin Timothy Corbett, Chief Investment Officer Pia Denise Flanagan, Head of Operations, CEO Action
	ad of MassMutual International	Geoffrey James Crado	lock, Chief Risk Officer	for Racial Equity.
	ead of Human Resources & e Experience	Michael James O'Cor	nor, General Counsel	Gareth Fielding Ross, Head of Enterprise Technology & Experience
		DIRECTORS O	D TOUETEES	
Roger William	Crandall - Chairman		III Bechtel	Mark Thomas Bertolini
	Ann Corbet		eGraffenreidt, Jr.	Isabella Davidov Goren
	Marc Leiden Todd Stitzer		anne Sen wok Lee #	William Taylor Spitz - Lead Director
State of	Massachusetts	— ss		
County of	Hampden			
				porting entity, and that on the reporting period stated above,
				as or claims thereon, except as herein stated, and that this and true statement of all the assets and liabilities and of the
condition and affairs of the s	aid reporting entity as of the repo	orting period stated above, an	d of its income and deduction	s therefrom for the period ended, and have been completed
				to the extent that: (1) state law may differ; or, (2) that state g to the best of their information, knowledge and belief,
respectively. Furthermore, t	the scope of this attestation by t	he described officers also inc	ludes the related correspond	ng electronic filing with the NAIC, when required, that is an
exact copy (except for formato the enclosed statement.	atting differences due to electron	ic filing) of the enclosed state	ment. The electronic filing ma	y be requested by various regulators in lieu of or in addition
to the enclosed statement.				
		-		
Roger William		Akintokunbo	•	Julieta Giselle Sinisgalli
President and Chief E	Executive Officer	Secre	etary	Treasurer
O handle to the second	C		a. Is this an original fili	ng? Yes [ X ] No [ ]
Subscribed and sworn to bef			<ul><li>b. If no,</li><li>1. State the amendr</li></ul>	nent number
			2 Date filed	

3. Number of pages attached......

# **ASSETS**

			Current Year		Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	124,286,602,019	TVOTIGUTITIES / 133Ct3	124,286,602,019	114,683,944,351
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	554,665,007		554,665,007	470,256,327
	2.2 Common stocks	25,917,214,918	183,808	25,917,031,110	21,086,999,910
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	26,344,845,562		26,344,845,562	26,078,333,015
	3.2 Other than first liens.				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less \$				
	encumbrances)	377,966,253		377,966,253	265,025,127
	4.2 Properties held for the production of income (less	10 001 100		10 001 100	07.040.000
	\$892,100,000 encumbrances)	16,931,489		16,931,489	97,346,026
	4.3 Properties held for sale (less \$				
5.	encumbrances)				
5.	(\$				
	investments (\$	5 942 799 274		5 942 799 274	5 738 239 031
6.	Contract loans (including \$ premium notes)			16,119,781,299	
7.	Derivatives (Schedule DB)			16,378,561,586	
8.	Other invested assets (Schedule BA)			12,545,487,974	
9.	Receivables for securities			1,287,124,292	1,501,252,903
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)	229,828,401,065	56,605,198	229,771,795,867	216,128,616,284
13.	Title plants less \$ charged off (for Title insurers				
	only)				
14.	Investment income due and accrued	3,587,970,785	4,230,982	3,583,739,803	3,859,484,460
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	161,041,774	83,268	160,958,506	161,871,466
	15.2 Deferred premiums and agents' balances and installments booked but				
	deferred and not yet due (including \$earned but unbilled premiums)	1 001 645 202		1,021,645,302	017 222 450
	earned but unbilled premiums)	1,021,040,302		1,021,040,302	917,323,436
	contracts subject to redetermination (\$				
16.	Reinsurance:				
10.	16.1 Amounts recoverable from reinsurers	100 . 105 . 788	4.623.440	95.482.348	67.472.255
	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	55,008,554		55,008,554	
18.2	Net deferred tax asset	709,692,126		709,692,126	508,589,555
19.	Guaranty funds receivable or on deposit			8,391,196	
20.	Electronic data processing equipment and software	219,071,584	205,361,696	13,709,888	21,068,444
21.	Furniture and equipment, including health care delivery assets				
	(\$)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates			407.000.007	
23.	Receivables from parent, subsidiaries and affiliates				
24.	Health care (\$				
25. 26	Aggregate write-ins for other than invested assets	4,203,732,625	1,087,242,572	3, 10,053	∠,≎∪ŏ,≎ŏ1,328
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	240,212,982,624	1,405,580,219	238,807,402,404	224,493,407,863
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	76 150 844 023		76, 159, 844, 023	75,965,585,904
28.	Total (Lines 26 and 27)	316,372,826,646	1,405,580,219	314,967,246,427	300,458,993,767
20.	DETAILS OF WRITE-INS	010,012,020,010	1,100,000,210	011,007,210,127	000,100,000,101
1101.	DETAILS OF WRITE-INS				
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	2,667,336,639		2,667,336,639	2,421,839,515
2502.	Fully refundable deposits, prepayments and miscellaneous assets	424,829,078	40,658,189	384,170,889	19,008,699
2503.	Employee insurance plan advances		4,910	38,927,150	41,149,716
2598.	Summary of remaining write-ins for Line 25 from overflow page		1,046,579,473	26,075,375	26,583,398
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	4,203,752,625	1,087,242,572	3,116,510,053	2,508,581,328

# **LIABILITIES, SURPLUS AND OTHER FUNDS**

1. Aggregate reserve for life contracts \$ 1,34,688,226,256 (Esh. 5, Line 1969999) less \$ 1,366,000 (Contract Cell Contract Cell Cell Cell Cell Cell Cell Cell Cel
included in Line 3. (including S 157,786,484 Motor Reserve) 1,14,668,226,255 121,982,0 2. Aggregate reserve for accident and health contracts (including S Modor Reserve) 1,1041,384,885 3,134,31 3. Liability for deposit-type contracts (Enhibit 7, Line 14, Cot.1) (including S Modor Reserve) 1,1041,384,885 4,1579,8 4. Accident and health (Eshibit 8, Part 1, Line 44, Sur in of Cost. 9, 10 and 11) 25,642,780 25,84 4. Accident and health (Eshibit 8, Part 1, Line 44, Sur in of Cost. 9, 10 and 11) 25,642,780 25,84 5. Piculy-politicist dividends and refunds to members a 9,927,288 and coupting S due of the politicists of dividends and refunds to members and couptions payable in following calendar year - estimated amounts. 5. I Piculy-politicist dividends and refunds to members apportioned for payment (including S S 1, Polity-politicist dividends and refunds to members apportioned (including S S 1, Polity-politicist dividends and refunds to members apportioned (including S S 1, Polity-politicist dividends and refunds to members apportioned (including S S 1, Polity-politicist dividends and refunds to members apportioned (including S S 1, Polity-politicist dividends and refunds to members apportioned (including S S 1, Polity-politicist dividends and refunds to members apportioned (including S S 1, Polity-politicist dividends and refunds to members apportioned (including S S 1, Polity-politicist dividends and refunds to members apportioned (including S S 1, Polity-politicist dividends and refunds to members apportioned (including S S 1, Polity-politicist dividends and refunds to members apportioned (including S S 1, Polity-politicist dividends and refunds to members apportioned (including S S 1, Polity-politicist dividends and refunds to members apportioned (including S S 1, Polity-politicist dividends and refunds to members apportioned (including S S 1, Polity-politicist dividends and refunds a
2. Aggregate reserve for accident and health contracts (including \$ Modoo Reserve)
3 Liability for deposits type contracts (Exhibit 7, Line 14, Cot.1) (including \$ 1,70.8,1,888 88 1,16,579.8 4.1 Life (Exhibit 8, exhibit 8, 14, 44, Cot.1 ties earned of close, 9, 10 and 11)
4. Contract claims: 4.1 Life (Exhibit 8, Part 1, Lim 4.4, Col. 1 less sum of Cols. 9, 10 and 11) 7. 76, 241, 129 4.2 Accident and health (Exhibit 8, Part 1, Lim 4.4, sum of Cols. 9, 10 and 11) 7. 76, 241, 129 4.2 Accident and health (Exhibit 8, Part 1, Lim 4.4, sum of Cols. 9, 10 and 11) 7. 76, 241, 129 8. 78, 242, 243, 243, 243, 243, 243, 243, 243
4.1 Life (Exhibit B, Part 1, Line 4.4, Cot. 1 less sum of Cots. 9, 10 and 11)  5. Policyholders' dividends rehambers 3  5. Policyholders' dividends from berbars 3  5. Policyholders' dividends from berbars 3  6. Policyholders' dividends from berbars 3  6. Policyholders' dividends from berbars 3  6. Policyholders' dividends and refunds to members and coupons payable in following calendar year - estimated and company of the c
4.2 Academia and health (Eshibit 8, Part 1, Line 4.4, sum of Cools 9, 10 and 11)
5. Policyholders' dividends'refunds to members \$ 9,927,288 and coupons \$ due and ungaid chailst 4, Lam (chain). 6. Provision for policyholders' dividends, arefunds to members and coupons payable in following calendar year-estimated amounts: 6.1 Provision/ders' dividends and refunds to members and coupons payable in following calendar year-estimated amounts: 6.2 Modocol. 7. Amount provisionally held for deferred dividend for members and yet apportioned (including \$ 1,705,1 \$ 2,000). 8.3 Coupons and similar benefitis (including \$ 1,004,000). 8.5 Premiums and annuity consideration for life and accident and health contracts received in advance less \$ 1,000,000. 8.7 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 \$ 1,000,000. 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 premiums (Exhibit 1, 47,546,285 2,761). 9. Centract 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, including the liability of \$ accident and health experience rating refunds, including the liability of \$ accident and health experience rating refunds including \$ 28,945,013 assumed and \$ 70,681,710 9,666,723 89.2 9. Provision for experience reserve (MRR. Line 9). 9. Contracts intermination reserve (MRR. Line 9). 9. Commissions to appense due or accrued (reful (Including \$ 3,1761,798 accident and health \$ 1,552,553,881 2,084,081,081,081,081,081,081,081,081,081,081
and unpaid (Exhibit 4, Line 10)  Provision for policyholders' dividends and refunds to members and coupons payable in following calendar year - estimated amounts:  S. Provision for policyholders' dividends and refunds to members apportioned for payment (including \$ Modo)  Modo)  7. Amount provisionally held for defierred dividend policies not included in Line 8  8. Promisms and annually constraints' (including \$ Modo)  7. Amount provisionally held for defierred dividend policies not included in Line 8  8. Promisms and annually considerations for life and accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14).  9. Contract liabilities not included elsewhere:  9.1 Surferied values on cancelled contracts  9.2 Provision for experience rating efforts, including the liability of \$ occident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14).  9. Contract liabilities not included elsewhere:  9.1 Surferied values on cancelled contracts  9.1 Surferied values on cancelled contracts  9.2 Provision for experience rating efforts, including the liability of \$ occident and health Service Act.  9.3 Other amounts payable on reinsurance, including \$ 28,945,013 assumed and \$ 70,881,710  9.9 (587,723 88,2)  9.4 Interest maintenance reserve (MR, Line 6)  1. Commissions to agents due or accrued-life and annually contracts \$ 31,761,798 accident and health \$ 1,553,333,881 2,084,313  1. Commissions to agents due or accrued-life and annually contracts \$ 31,761,798 accident and health \$ 3,96,82 and deposity-type contract (trust \$ 3,1,561,798 accident and health \$ 3,50,82 and deposity-type contract (trust \$ 3,1,561,798 accident and health \$ 3,50,82 and deposity-type contract (trust \$ 3,1,561,798 accident and health \$ 3,50,82 and deposity-type contract (trust \$ 3,1,561,798 accident and health \$ 3,50,82 and deposity-type contract (trust \$ 3,1,561,798 accident and health \$ 3,50,82 and deposity-type contract (trust \$ 3,50,82 and \$ 3,50,83 and \$
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8. Premiums and annuity considerations for life and accident and health contracts received in a divance less \$   Simple   Part   1, Col. 1, sum of lines 4 and 14 .   47,546,285   35,6   Part   1, Col. 1, sum of lines 4 and 14 .   47,546,285   35,6   Part   1, Col. 1, sum of lines 4 and 14 .   47,546,285   35,6   Part   1, Col. 1, sum of lines 4 and 14 .   47,546,285   35,6   Part   2, Provision for experience rating refunds of which \$   2,0   2,0   2,0   Part   2,0   2,0   2,0   2,0   Part   2,0   2,0   Part   2,0   2,0   2,0   Part   2,0   2,0
S discount including \$ 12,094,068 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)  9. Contract liabilities not included elsewhere: 9.1 Surmoder values on canceled contracts 9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act 9.3 Other amounts payable on reinsurance, including \$ 28,945,013 assumed and \$ 70,681,710 ceded. 9.4 Interest maintenance reserve (IMR, Line 6) 1.0 Commissions to agents due or accrued-life and annuity contracts \$ .31,761,798 accident and health \$ .3,521,358,881 2,084,310. 10. Commissions to agents due or accrued-life and annuity contracts \$ .31,761,798 accident and health \$ .3,1901,431 .3, 1301,431 .3, 1
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9.1 Surrender values on canceled contracts 9.2 Provision for experience rating refunds, including the liability of \$ experience rating refunds of which \$ shripe Act 9.3 Other amounts payable on reinsurance, including \$ 28,945,013 assumed and \$ 70,681,710 98,626,723 98,22 94 Interest maintenance reserve (IMR, Line 6). 1,552,353,881 2,084,3 10. Commissions to agents due or accrued-life and amulity contracts \$ \$ 1,952,353,881 2,084,3 11. Commissions and expenses allowances psyable on reinsurance assumed \$ 1,552,353,881 3,953,252 and deposit-type contract funds \$ \$ 1,1953,252 and deposit-type contract funds \$ \$ 1,20,246,751) accrued for expenses allowances recognized in reserves, net of reinsured allowances assumed 3,251,156 3,55 12. General expenses due or accrued (Enhit) (including \$ 4,122,246,751) accrued for expenses allowances recognized in reserves, net of reinsured allowances). 1,252,246,751) accrued for expenses allowances recognized in reserves, net of reinsured allowances). 1,252,246,751) accrued for expenses allowances recognized in reserves, net of reinsured allowances). 1,252,246,751) accrued for expenses allowances recognized in reserves, net of reinsured allowances). 1,252,246,751) accrued for expenses allowances recognized in reserves, net of reinsured allowances). 1,252,246,751) accrued for expenses allowances recognized in reserves, net of reinsured allowances). 1,252,246,751) accrued for expenses allowances recognized in reserves, net of reinsured allowances). 1,252,246,751) accrued for expense allowances recognized in reserves, net of reinsured allowances). 1,252,258,168,860 2,753,877,278,278,278,278,278,278,278,278,278
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Service Act
9.3 Other amounts payable on reinsurance, including \$ 28,945,013 assumed and \$ 70,681,710 ceded 9.4 Interest maintenance reserve (IMR. Line 9, 1.1552,353,881 2,084.3 1.0 Commissions to agents due or accrued relief and annuity contracts \$ .31,761,798 accident and health \$ .1,552,353,881 2,084.3 1.1 Commissions and expenses divide or accrued relief and annuity contracts \$ .31,761,798 accident and health \$ .31,901,431 .3.3 1.1 Commissions and expenses dividence payable on reinsurance assumed .3,251,156 .3.5 1.2 Commissions and expenses dividence payable on reinsurance assumed .3,251,156 .3.5 1.2 Commissions and expenses dividence to the contract funds \$ .32,246,751 accrued for expense allowances recognized in reserves, net of reinsured allowances) .1,253,236 .103,55,
9.3 Other amounts payable on reinsurance, including \$ 28,945,013 assumed and \$ 70,681,710 ceded 9.4 Interest maintenance reserve (IMR. Line 9, 1.1552,353,881 2,084.3 1.0 Commissions to agents due or accrued relief and annuity contracts \$ .31,761,798 accident and health \$ .1,552,353,881 2,084.3 1.1 Commissions and expenses divide or accrued relief and annuity contracts \$ .31,761,798 accident and health \$ .31,901,431 .3.3 1.1 Commissions and expenses dividence payable on reinsurance assumed .3,251,156 .3.5 1.2 Commissions and expenses dividence payable on reinsurance assumed .3,251,156 .3.5 1.2 Commissions and expenses dividence to the contract funds \$ .32,246,751 accrued for expense allowances recognized in reserves, net of reinsured allowances) .1,253,236 .103,55,
Coded
9.4 Interest maintenance reserve (IMR, Line 6). 10. Commissions to a questive due or accrued relife and annuity contracts \$ 31,761,798 accident and health \$ 1,901,431 \$ 3.00 commissions to algebra due or accrued relife and annuity contracts \$ 31,761,798 accident and health \$ 1,901,431 \$ 3.00 commissions and expenses allowances payable on reinsurance assumed \$ 3,251,156 \$ 3,5 \$ 12. General expenses due or accrued (Exhibit 2, Line 12, Col. 7) \$ 1,385,083,327 \$ 1,253,2 \$ 1. Transfers to Separate Accounts due or accrued (rely (including \$ (92,246,751) accrued for expense allowances recognized in reserves, net of reinsured allowances) \$ (103,155,236) \$ (103,55,23
10. Commissions to agents due or accrued-life and annuity contracts \$ 31,761,798 accident and health \$ \$ 13,802 and deposit-type contract funds \$ 31,901,431 3.3     11. Commissions and expense allowances payable on reinsurance assumed 3,251,156 3,55     12. General expenses due or accrued (Exhibit 2, Line 12, Col. 7) 1,385,083,327 1,285,28     13. Transfers to Separate Accounts due or accrued (including \$ (92,246,751) accrued for expense allowances recognized in reserves, net of reinsured allowances) (103,155,286) (103,55     14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6) 92,894,406 56,4     15. It Current federal and foreign income taxes, including \$ 0 on realized capital gains (losses) (103,155,286) (103,155     15. Net deferred tax liability (103,155,286) (103,155     16. Unearned investment income 238,003,640 213,3     17. Amounts withheld or retained by reporting entity as agent or trustee 225,818,860 7,5     18. Amounts held for agents' account, including \$ agents' credit balances 342,202,377 414,0     19. Remittances and items not allocated 1,594,730,877 803,1     19. Remittances and items not allocated 1,594,730,877 803,1     19. Remittances and items not allocated 1,594,730,877 803,1     19. Expense of the second of
\$ 139,632 and deposit-type contract funds \$ 31,901,431 3.3 1.00 commissions and expense allowances payable on reinsurance assumed 3.25,156 3.5 1.56 3.5 1.50 Ceneral expenses due or accrued (Exhibit 2, Line 12, Col. 7) 1.385,083,327 1.283,2 1.385,083,327 1.385,
11. Commissions and expense allowances payable on reinsurance assumed   3, 251, 156   3, 5. 25     2. General expenses due or accrued (Fathbit 2, Line 12, Col. 7)   1,385,083,327   1,253,2     3. Transfers to Separate Accounts due or accrued (ret) (including \$
12   General expenses due or accrued (Exhibit 2, Line 12, Col. 7)   1,385,083,327   1,253,2     13   Transfers to Separate Accounts due or accrued (including \$
13. Transfers to Separate Accounts due or accrued (net) (including \$ (92,246,751) accrued for expense allowances recognized in reserves, net of reinsured allowances).
allowances recognized in reserves, net of reinsured allowances)   (103, 15, 236)   (103, 5   14. Taxes, licenses and fees due or accured, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)   92, 894, 406   55, 4   15.1 Current federal and foreign income taxes, including \$ 0 on realized capital gains (losses)   570, 2   15.2 Net deferred tax liability   238, 003, 640   213, 3   16. Unearmed investment income   238, 003, 640   213, 3   17. Amounts withheld or retained by reporting entity as agent or trustee   25, 618, 860   7, 5   18. Amounts held for agents' account, including \$ agents' credit balances   432, 802, 377   414, 0   19. Remittances and Items not allocated   1,954, 730, 877   803, 1   20. Net adjustment in assets and liabilities due to foreign exchange rates   212, 733, 194   216, 5   212. Eliability for benefits for employees and agents if not included above   232, 733, 194   226, 2   229. Dividends to stockholders declared and unpaid   240, 240, 240, 240, 240, 240, 240, 240,
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)         92,894,406         56,4           15.1 Current federal and foreign income taxes, including \$         0 on realized capital gains (losses)         670,2           15.2 Net deferred tax liability         238,003,640         213,3           17. Amounts withheld or retained by reporting entity as agent or trustee         25,618,860         7,5           18. Amounts withheld or retained by reporting entity as agent or trustee         432,802,377         414,0           19. Remittances and items not allocated         1,954,730,877         803,1           20. Net adjustment in assets and liabilities due to foreign exchange rates         21. Liability for benefits for employees and agents if not included above         232,733,194         216,5           21. Liability for benefits for employees and agents if not included above         232,733,194         216,5           22. Borrowed money \$ 249,984,222 and interest thereon \$         249,984,222         249,98           23. Dividends to stockholders declared and unpaid         64,141,184,335         5,205,0           24.01 Asset valuation reserve (AVR, Line 16, Col. 7)         6,414,184,335         5,205,0           24.02 Reinsurance in unauthorized and certified (\$ ) companies         122,421         1           24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ) reinsurers
15.1   Current federal and foreign income taxes, including \$ 0 on realized capital gains (losses)   5.70, 2
15.2 Net deferred tax liability   16. Unearmed investment income   238,003,640   213,3   17. Amounts withheld or retained by reporting entity as agent or trustee   25,618,860   7,5   18. Amounts withheld or retained by reporting entity as agent or trustee   25,618,860   7,5   18. Amounts withheld or retained by reporting entity as agent or trustee   25,618,860   7,5   18. Amounts held for agents' account, including \$ agents' credit balances   432,802,377   414,0   19. Remittances and items not allocated   1,954,739,877   803,1   19. April
16.         Unearmed investment income         238,003,640         213,3           17.         Amounts withheld or retained by reporting entity as agent or trustee         25,618,860         .7,5           18.         Amounts held for agents' account, including \$         agents' credit balances         432,802,377         .414,0           19.         Remittances and items not allocated         1,954,730,877         803,1           20.         Net adjustment in assets and liabilities due to foreign exchange rates         22,733,194         .216,5           21.         Liability for benefits for employees and agents if not included above         232,733,194         .216,5           22.         Borrowed money \$         249,984,222         249,9           23.         Dividends to stockholders declared and unpaid         240,94,222         249,98           24.         Miscellaneous liabilities:         24.01 Reinsurance in unauthorized and certified (\$ ) companies         122,421         1           24.02 Reinsurance in unauthorized and certified (\$ ) companies         122,421         1           24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ) reinsurers         7,757,716,485         6,450,97           24.05 Drafts outstanding         24.06 Liability for amounts held under uninsured plans         11,497,302,189         11,478,4 <td< td=""></td<>
17. Amounts withheld or retained by reporting entity as agent or trustee       25, 618, 860       .7, 5         18. Amounts held for agents' account, including \$       agents' credit balances       .432, 802, 377       .414, 0         19. Remittances and Items not allocated       .1,954, 730, 877       .803, 1         20. Net adjustment in assets and liabilities due to foreign exchange rates       .232, 733, 194       .216, 5         21. Liability for benefits for employees and agents if not included above       .232, 733, 194       .216, 5         22. Borrowed money \$       .249, 984, 222       .240, 9         23. Dividends to stockholders declared and unpaid       .240, 18 set valuation reserve (AVR, Line 16, Col. 7)       .6, 414, 184, 335       .5, 205, 0         24.01 Asset valuation reserve (AVR, Line 16, Col. 7)       .6, 414, 184, 335       .5, 205, 0         24.02 Reinsurance in unauthorized and certified (\$ ) companies       .122, 421       .1         24.03 Funds held under enistrance treaties with unauthorized and certified (\$ ) reinsurers       .7, 757, 716, 485       .6, 450, 9         24.04 Payable to parent, subsidiaries and affiliates       .64, 824, 977       .7, 5         24.05 Diratis outstanding       .24.07 Funds held under coinsurance       .11, 497, 302, 189       .11, 478, 4         24.07 Funds held under coinsurance       .11, 497, 302, 189       .11, 478, 4         24
18. Amounts held for agents' account, including \$ agents' credit balances       .432, 802, 377       .414, 0         19. Remittances and items not allocated       1, 954, 730, 877       .803, 1         20. Net adjustment in assets and liabilities due to foreign exchange rates       .232, 733, 194       .216, 5         21. Liability for benefits for employees and agents if not included above       .232, 733, 194       .216, 5         22. Borrowed money \$ .249, 984, 222       .249, 98       .222       .249, 98         22. Dividends to stockholders declared and unpaid       .249, 984, 222       .249, 98         24. Miscellaneous liabilities:       .24.01 Asset valuation reserve (AVR, Line 16, Col. 7)       .24.02 Reinsurance in unauthorized and certified (\$ ) companies       .6, 414, 184, 335       .5, 205, 0         24.02 Reinsurance in unauthorized and certified (\$ ) companies       .122, 421       .1         24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ) reinsurers       .7, 757, 716, 485       .6, 450, 9         24.04 Payable to parent, subsidiaries and affiliates       .84, 824, 977       .7, 5         24.05 Drafts outstanding       .84, 824, 977       .7, 5         24.06 Liability for amounts held under uninsured plans       .11, 497, 302, 189       .11, 478, 4         24.09 Payable for securities       .10, 876, 753, 492       .17, 846, 73, 492         24.
19. Remittances and items not allocated         1,954,730,877         803,1           20. Net adjustment in assets and liabilities due to foreign exchange rates         21. Liability for benefits for employees and agents if not included above         232,733,194         216,5           22. Borrowed money \$ 249,984,222 and interest thereon \$         249,984,222         249,9           23. Dividends to stockholders declared and unpaid         249,984,222         249,9           24. Miscellaneous liabilities:         24.01 Asset valuation reserve (AVR, Line 16, Col. 7)         6,414,184,335         5,205,0           24.02 Reinsurance in unauthorized and certified (\$ ) companies         122,421         1.           24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ) reinsurers         7,757,716,485         6,450,9           24.05 Drafts outstanding         24.06 Liability for amounts held under uninsured plans         11,497,302,189         11,478,4           24.07 Funds held under coinsurance         11,497,302,189         111,478,4           24.09 Payable for securities         10,876,753,492         17,348,7           24.10 Payable for securities         12,694,663         76,9           24.11 Payable for securities lending         12,694,663         76,9           24.11 Capital notes \$         11,250,883,362         11,458,8           25. Aggregate write-ins for liabilitie
20. Net adjustment in assets and liabilities due to foreign exchange rates   21. Liability for benefits for employees and agents if not included above   232,733,194   216,5   228,984,222   249,984
21. Liability for benefits for employees and agents if not included above       232,733,194       216,5         22. Borrowed money \$ 249,984,222 and interest thereon \$       249,984,222       249,9         23. Dividends to stockholders declared and unpaid       24.01 Asset valuation reserve (AVR, Line 16, Col. 7)       6,414,184,335       5,205,0         24.02 Reinsurance in unauthorized and certified (\$ ) companies       122,421       1.22,421       1.24,03 Funds held under reinsurance treaties with unauthorized and certified (\$ ) reinsurers       7,757,716,485       6,450,9         24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ) reinsurers       7,757,716,485       6,450,9         24.04 Payable to parent, subsidiaries and affiliates       64,824,977       7,5         24.05 Drafts outstanding       24.06 Liability for amounts held under uninsured plans       11,497,302,189       11,478,4         24.07 Funds held under coinsurance       11,497,302,189       11,478,4       24.09 Payable for securities       10,876,753,492       17,348,7         24.10 Payable for securities       10,876,753,492       17,348,7       76,9       24.11 Capital notes \$       11,220,883,362       11,458,8         25. Aggregate write-ins for liabilities       11,220,883,362       11,458,8       11,220,883,362       11,458,8         26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) <t< td=""></t<>
228   Borrowed money \$ 249,984,222   249,984,224   249,9
23. Dividends to stockholders declared and unpaid 24. Miscellaneous liabilities: 24.01 Asset valuation reserve (AVR, Line 16, Col. 7) 24.02 Reinsurance in unauthorized and certified (\$ ) companies
24. Miscellaneous liabilities:       24.01 Asset valuation reserve (AVR, Line 16, Col. 7)       6,414,184,335       5,205,0         24.02 Reinsurance in unauthorized and certified (\$ ) companies       122,421       1         24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ) reinsurers       7,757,716,485       6,450,9         24.04 Payable to parent, subsidiaries and affiliates       64,824,977       7,5         24.05 Drafts outstanding       24.05 Drafts outstanding       11,497,302,189       11,478,4         24.07 Funds held under coinsurance       11,497,302,189       11,478,4         24.08 Derivatives       10,876,753,492       17,348,7         24.09 Payable for securities       12,694,663       76,9         24.10 Payable for securities lending       12,294,663       76,9         24.11 Capital notes \$       and interest thereon \$         25. Aggregate write-ins for liabilities       11,220,883,362       11,458,8         26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)       211,975,619,833       200,165,9         27. From Separate Accounts Statement       76,012,370,602       75,965,5         28. Total liabilities (Lines 26 and 27)       28. Common capital stock       287,987,990,435       276,131,5         29. Common capital stock       287,987,990,435       276,131,5
24.01 Asset valuation reserve (AVR, Line 16, Col. 7)       6,414,184,335       5,205,0         24.02 Reinsurance in unauthorized and certified (\$ ) companies       122,421       1         24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ) reinsurers       7,757,716,485       6,450,9         24.04 Payable to parent, subsidiaries and affiliates       64,824,977       7,5         24.05 Drafts outstanding       64,824,977       7,5         24.06 Liability for amounts held under uninsured plans       11,497,302,189       11,478,4         24.07 Funds held under coinsurance       11,497,302,189       11,478,4         24.09 Payable for securities       10,876,753,492       17,348,7         24.10 Payable for securities lending       12,694,663       76,9         24.11 Capital notes \$       and interest thereon \$       11,220,883,362       11,458,8         25. Aggregate write-ins for liabilities       11,220,883,362       11,458,8         26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)       211,975,619,833       200,165,9         27. From Separate Accounts Statement       76,012,370,602       75,965,5         28. Total liabilities (Lines 26 and 27)       287,987,990,435       276,131,5         29. Common capital stock       287,987,990,435       276,131,5         30. Preferred
24.02 Reinsurance in unauthorized and certified (\$ ) companies       122,421       1         24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ) reinsurers       7,757,716,485       6,450,9         24.04 Payable to parent, subsidiaries and affiliates       64,824,977       7,5         24.05 Drafts outstanding       64,824,977       7,5         24.06 Liability for amounts held under uninsured plans       11,497,302,189       11,478,4         24.07 Funds held under coinsurance       11,497,302,189       11,7348,7         24.09 Payable for securities       10,876,753,492       17,348,7         24.10 Payable for securities lending       12,694,663       76,9         24.11 Capital notes \$       and interest thereon \$         25. Aggregate write-ins for liabilities       11,220,883,362       11,458,8         26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)       211,975,619,833       200,165,9         27. From Separate Accounts Statement       76,012,370,602       75,965,5         28. Total liabilities (Lines 26 and 27)       287,987,990,435       276,131,5         29. Common capital stock       287,987,990,435       276,131,5         30. Preferred capital stock       3. Aggregate write-ins for other than special surplus funds       4,613,461,848       3,772,7         33. Gross paid in
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ) reinsurers       7,757,716,485       6,450,9         24.04 Payable to parent, subsidiaries and affiliates       64,824,977       7,5         24.05 Drafts outstanding       24.06 Liability for amounts held under uninsured plans       11,497,302,189       11,478,4         24.07 Funds held under coinsurance       11,497,302,189       11,478,4         24.08 Derivatives       10,876,753,492       17,348,7         24.09 Payable for securities       12,694,663       76,9         24.10 Payable for securities lending       11,220,883,362       11,458,8         26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)       211,975,619,833       200,165,9         27. From Separate Accounts Statement       76,012,370,602       75,965,5         28. Total liabilities (Lines 26 and 27)       287,987,990,435       276,131,5         29. Common capital stock       287,987,990,435       276,131,5         30. Preferred capital stock       31. Aggregate write-ins for other than special surplus funds       4,613,461,848       3,772,7         33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)       3,250,000       3,2         34. Aggregate write-ins for special surplus funds       3,250,000       3,2
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ) reinsurers       7,757,716,485       6,450,9         24.04 Payable to parent, subsidiaries and affiliates       64,824,977       7,5         24.05 Drafts outstanding       24.06 Liability for amounts held under uninsured plans       11,497,302,189       11,478,4         24.07 Funds held under coinsurance       11,497,302,189       11,478,4         24.08 Derivatives       10,876,753,492       17,348,7         24.09 Payable for securities       12,694,663       76,9         24.10 Payable for securities lending       11,220,883,362       11,458,8         26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)       211,975,619,833       200,165,9         27. From Separate Accounts Statement       76,012,370,602       75,965,5         28. Total liabilities (Lines 26 and 27)       287,987,990,435       276,131,5         29. Common capital stock       287,987,990,435       276,131,5         30. Preferred capital stock       31. Aggregate write-ins for other than special surplus funds       4,613,461,848       3,772,7         33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)       3,250,000       3,2         34. Aggregate write-ins for special surplus funds       3,250,000       3,2
24.05 Drafts outstanding       24.06 Liability for amounts held under uninsured plans       11,497,302,189       11,478,4         24.07 Funds held under coinsurance       11,497,302,189       11,478,4         24.08 Derivatives       10,876,753,492       17,348,7         24.09 Payable for securities       12,694,663       76,9         24.10 Payable for securities lending       24.11 Capital notes \$       11,220,883,362       11,458,8         25. Aggregate write-ins for liabilities       11,220,883,362       11,458,8         26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)       211,975,619,833       200,165,9         27. From Separate Accounts Statement       76,012,370,602       75,965,5         28. Total liabilities (Lines 26 and 27)       287,987,990,435       276,131,5         29. Common capital stock       287,987,990,435       276,131,5         30. Preferred capital stock       31. Aggregate write-ins for other than special surplus funds       4,613,461,848       3,772,7         33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)       3,250,000       3,2         34. Aggregate write-ins for special surplus funds       3,250,000       3,2
24.06 Liability for amounts held under uninsured plans       24.07 Funds held under coinsurance       11,497,302,189       11,478,4         24.07 Funds held under coinsurance       10,876,753,492       17,348,7         24.09 Payable for securities       12,694,663       76,9         24.10 Payable for securities lending       12,694,663       76,9         24.11 Capital notes \$       11,220,883,362       11,458,8         26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)       211,975,619,833       200,165,9         27. From Separate Accounts Statement       76,012,370,602       75,965,5         28. Total liabilities (Lines 26 and 27)       287,987,990,435       276,131,5         29. Common capital stock       287,987,990,435       276,131,5         30. Preferred capital stock       31. Aggregate write-ins for other than special surplus funds       4,613,461,848       3,772,7         33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)       3,250,000 <td< td=""></td<>
24.06 Liability for amounts held under uninsured plans       24.07 Funds held under coinsurance       11,497,302,189       11,478,4         24.07 Funds held under coinsurance       10,876,753,492       17,348,7         24.09 Payable for securities       12,694,663       76,9         24.10 Payable for securities lending       12,694,663       76,9         24.11 Capital notes \$       11,220,883,362       11,458,8         26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)       211,975,619,833       200,165,9         27. From Separate Accounts Statement       76,012,370,602       75,965,5         28. Total liabilities (Lines 26 and 27)       287,987,990,435       276,131,5         29. Common capital stock       287,987,990,435       276,131,5         30. Preferred capital stock       31. Aggregate write-ins for other than special surplus funds       4,613,461,848       3,772,7         33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)       3,250,000 <td< td=""></td<>
24.07 Funds held under coinsurance       11,497,302,189       11,478,4         24.08 Derivatives       10,876,753,492       17,348,7         24.09 Payable for securities       12,694,663       .76,9         24.10 Payable for securities lending       12,694,663       .76,9         24.11 Capital notes \$       and interest thereon \$       11,220,883,362       11,458,8         25. Aggregate write-ins for liabilities       11,220,883,362       11,458,8         26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)       211,975,619,833       200,165,9         27. From Separate Accounts Statement       .76,012,370,602       .75,965,5         28. Total liabilities (Lines 26 and 27)       .287,987,990,435       .276,131,5         29. Common capital stock
24.08 Derivatives       10,876,753,492       17,348,7         24.09 Payable for securities       12,694,663       76,9         24.10 Payable for securities lending       12,694,663       76,9         24.11 Capital notes \$ and interest thereon \$       11,220,883,362       11,458,8         26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)       211,975,619,833       200,165,9         27. From Separate Accounts Statement       76,012,370,602       75,965,5         28. Total liabilities (Lines 26 and 27)       287,987,990,435       276,131,5         29. Common capital stock       30. Preferred capital stock       31. Aggregate write-ins for other than special surplus funds       4,613,461,848       3,772,7         33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)       3,250,000       3,250,000         34. Aggregate write-ins for special surplus funds       3,250,000       3,250,000       3,250,000
24.09 Payable for securities       12,694,663       76,9         24.10 Payable for securities lending       24.11 Capital notes \$ and interest thereon \$         25. Aggregate write-ins for liabilities       11,220,883,362       11,458,8         26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)       211,975,619,833       200,165,9         27. From Separate Accounts Statement       76,012,370,602       75,965,5         28. Total liabilities (Lines 26 and 27)       287,987,990,435       276,131,5         29. Common capital stock       30. Preferred capital stock       31. Aggregate write-ins for other than special surplus funds       4,613,461,848       3,772,7         33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)       3,250,000       3,250,000         34. Aggregate write-ins for special surplus funds       3,250,000       3,250,000       3,250,000
24.10 Payable for securities lending       24.11 Capital notes \$       and interest thereon \$         25. Aggregate write-ins for liabilities       11,220,883,362       11,458,8         26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)       211,975,619,833       200,165,9         27. From Separate Accounts Statement       76,012,370,602       75,965,5         28. Total liabilities (Lines 26 and 27)       287,987,990,435       276,131,5         29. Common capital stock       30. Preferred capital stock       31. Aggregate write-ins for other than special surplus funds       4,613,461,848       3,772,7         33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)       3,250,000       3,2         34. Aggregate write-ins for special surplus funds       3,250,000       3,2
24.11 Capital notes \$       and interest thereon \$         25. Aggregate write-ins for liabilities       11,220,883,362       11,458,8         26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)       211,975,619,833       200,165,9         27. From Separate Accounts Statement       76,012,370,602       75,965,5         28. Total liabilities (Lines 26 and 27)       287,987,990,435       276,131,5         29. Common capital stock       30. Preferred capital stock       31. Aggregate write-ins for other than special surplus funds       4,613,461,848       3,772,7         33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)       4,613,461,848       3,250,000       3,2         34. Aggregate write-ins for special surplus funds       3,250,000       3,2
25. Aggregate write-ins for liabilities       11,220,883,362       11,458,8         26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)       211,975,619,833       200,165,9         27. From Separate Accounts Statement       .76,012,370,602       .75,965,5         28. Total liabilities (Lines 26 and 27)       .287,987,990,435       .276,131,5         29. Common capital stock          30. Preferred capital stock          31. Aggregate write-ins for other than special surplus funds          32. Surplus notes          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          35. Aggregate write-ins for special surplus funds          36. Aggregate write-ins for special surplus funds
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)       211,975,619,833       200,165,9         27. From Separate Accounts Statement       76,012,370,602       75,965,5         28. Total liabilities (Lines 26 and 27)       287,987,990,435       276,131,5         29. Common capital stock       30. Preferred capital stock       31. Aggregate write-ins for other than special surplus funds       4,613,461,848       3,772,7         32. Surplus notes       4,613,461,848       3,772,7         33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)       3,250,000       3,2         34. Aggregate write-ins for special surplus funds       3,250,000       3,2
27. From Separate Accounts Statement       76,012,370,602       75,965,5         28. Total liabilities (Lines 26 and 27)       287,987,990,435       276,131,5         29. Common capital stock       30. Preferred capital stock       31. Aggregate write-ins for other than special surplus funds       4,613,461,848       3,772,7         32. Surplus notes       4,613,461,848       3,772,7         33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)       3,250,000       3,2         34. Aggregate write-ins for special surplus funds       3,250,000       3,2
28. Total liabilities (Lines 26 and 27)       287,987,990,435       276,131,5         29. Common capital stock       30. Preferred capital stock       31. Aggregate write-ins for other than special surplus funds       4,613,461,848       3,772,7         32. Surplus notes       4,613,461,848       3,772,7         33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)       3,250,000       3,250,000         34. Aggregate write-ins for special surplus funds       3,250,000       3,2
29. Common capital stock 30. Preferred capital stock 31. Aggregate write-ins for other than special surplus funds 32. Surplus notes
30. Preferred capital stock
31. Aggregate write-ins for other than special surplus funds 32. Surplus notes
32. Surplus notes
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 3,2
34. Aggregate write-ins for special surplus funds
I 35 Linassigned funds (surnius) I 30 263 67/ 1/0 I 30 661 /
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 \$
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55)
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 314,967,246,427 300,458,9
DETAILS OF WRITE-INS
2501. Derivative collateral
2502. Repurchase agreements
2503. Derivative accrued interest 1,769,379,570 1,606,5
2598. Summary of remaining write-ins for Line 25 from overflow page 491, 435,755 294, 3
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) 11,220,883,362 11,458,8
( ) ( ) ( ) ( ) ( ) ( ) ( ) ( ) ( ) ( )
3103.
3198. Summary of remaining write-ins for Line 31 from overflow page
3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)
19404 Designated summittee from superior amount ties
3401. Designated surplus for group annuities
3402. Designated surplus for separate account business
3402. Designated surplus for separate account business
3402. Designated surplus for separate account business

# **SUMMARY OF OPERATIONS**

	COMMANTO OF ENAMED	4	0
		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	Current real	FIIOI Teal
'-	Col. 11)	19.867.980.547	10.275.043.994
2.	Considerations for supplementary contracts with life contingencies	22,983,412	48 . 128 . 890
3.	Net investment income (Exhibit of Net Investment Income, Line 17)		
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	149,913,026	110,580,552
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(809,011)	
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	430,087,792	2,693,100,880
7.	Reserve adjustments on reinsurance ceded	(26,907,697)	(23,655,168)
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		
	8.3 Aggregate write-ins for miscellaneous income		650,513,146
9.	Total (Lines 1 to 8.3)		22,800,729,137
10.	Death benefits		2,238,051,114
11.	Matured endowments (excluding guaranteed annual pure endowments)		
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)		2,390,934,737
13.	Disability benefits and benefits under accident and health contracts		
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.			
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	302, 137, 341	21 256 201
18.	Payments on supplementary contracts with life contingencies	23,739,019	
19.	Increase in aggregate reserves for life and accident and health contracts	13,093,329,810	(5,319,239,250)
20.	Totals (Lines 10 to 19)		13,401,403,309
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	1 164 362 836	1 032 336 037
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	59 451 679	58 805 725
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	2,270 386 225	2 394 386 534
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	326 354 324	275 117 451
25.	Increase in loading on deferred and uncollected premiums		
26.	Net transfers to or (from) Separate Accounts net of reinsurance.	(1,441,565,233)	(3.646.073 474)
27.	Aggregate write-ins for deductions	805,197,597	587,266,846
28.	Totals (Lines 20 to 27)	27,790,597,031	20,166,470,372
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus	2.,,	20,100,110,012
23.	Line 28)	2.197.722.644	2,634,258,765
30.	Dividends to policyholders and refunds to members	1,808,135,960	1,697,380,641
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29		, , , , ,
	minus Line 30)	389,586,684	936,878,125
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)		134,792,230
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)	317,954,007	802,085,895
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of		
	\$41,335,187 (excluding taxes of \$45,031,792 transferred to the IMR)	(534,360,828)	(586, 175, 280)
35.	Net income (Line 33 plus Line 34)	(216,406,821)	215,910,615
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	24,327,413,335	18,892,910,171
37.	Net income (Line 35)		
38.	Change in net unrealized capital gains (losses) less capital gains tax of \$		
39.	Change in net unrealized foreign exchange capital gain (loss)		
40.	Change in net deferred income tax		
41.	Change in nonadmitted assets		
42.	Change in liability for reinsurance in unauthorized and certified companies	13,256	26,694
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		
44.	Change in asset valuation reserve		
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	(150,000,000)	
47.	Other changes in surplus in Separate Accounts Statement	148,282,431	4 507 000 004
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
E4	50.3 Transferred to surplus		
31.	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	(17,426,309)	1,805,432,173
54.	Net change in capital and surplus for the year (Lines 37 through 53)	2,651,842,656	5,434,503,164
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	26,979,255,991	24,327,413,335
55.	DETAILS OF WRITE-INS	20,010,200,001	۵۰, ۱۵۰, ۳۱۵, ۱۵۰
08 204	Management and administrative fees	327 314 386	304 959 901
	Change in corporate owned life insurance		139,549,407
	Experience refunds on reinsurance contracts		99,624,913
	Summary of remaining write-ins for Line 8.3 from overflow page		
08 300	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	592,352,641	650,513,146
2704	Ceded income on funds withheld	, ,	343,564,217
- Z/UT.	Change in liability for employee/agent benefit plans		50,853,866
	NAMES OF THE STREET AND ASSESSMENT ASSESSMEN	404, 302, 404	
2702.		55 005 047	
2702. 2703.	Miscellanous charges to operations		56,689,210
2702. 2703. 2798.	Miscellanous charges to operations  Summary of remaining write-ins for Line 27 from overflow page	(73,095,111)	136 , 159 , 553
2702. 2703. 2798. 2799.	Miscel lanous charges to operations  Summary of remaining write-ins for Line 27 from overflow page  Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	(73,095,111) 805,197,597	136,159,553 587,266,846
2702. 2703. 2798. 2799. 5301.	Miscellanous charges to operations  Summary of remaining write-ins for Line 27 from overflow page  Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)  Deferred gain on reinsurance ceded	(73,095,111) 805,197,597 (70,479,015)	136,159,553 587,266,846 1,662,259,416
2702. 2703. 2798. 2799. 5301. 5302.	Miscellanous charges to operations  Summary of remaining write-ins for Line 27 from overflow page  Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)  Deferred gain on reinsurance ceded  Other changes in surplus		
2702. 2703. 2798. 2799. 5301. 5302. 5303.	Miscellanous charges to operations  Summary of remaining write-ins for Line 27 from overflow page  Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)  Deferred gain on reinsurance ceded  Other changes in surplus  Change in minimum pension liability	(73,095,111) 805,197,597 (70,479,015) 31,787,729 21,264,977	
2702. 2703. 2798. 2799. 5301. 5302. 5303. 5398.	Miscellanous charges to operations  Summary of remaining write-ins for Line 27 from overflow page  Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)  Deferred gain on reinsurance ceded  Other changes in surplus	(73,095,111) 805,197,597 (70,479,015) 31,787,729 21,264,977	

# **CASH FLOW**

		· ·	2
		Current Year	Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance		16,109,561,276
2.	Net investment income	9,237,875,323	7,281,442,469
3.	Miscellaneous income	1,216,591,630	3,641,620,813
4.	Total (Lines 1 through 3)	29,471,072,748	27,032,624,558
5.	Benefit and loss related payments	11,348,598,276	24,242,706,403
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,129,486,910)	(4,019,907,451
7.	Commissions, expenses paid and aggregate write-ins for deductions	4,554,289,205	2,872,667,317
8.	Dividends paid to policyholders	1,687,898,014	1,673,553,297
9.	Federal and foreign income taxes paid (recovered) net of \$(258,857,671) tax on capital gains (losses)	848,515,206	(141,754,982
10.	Total (Lines 5 through 9)	17,309,813,791	24,627,264,584
11.	Net cash from operations (Line 4 minus Line 10)		2,405,359,974
12.	Cash from Investments  Proceeds from investments sold. matured or repaid:		
	12.1 Bonds	37,911,439,932	23 127 707 516
	12.2 Stocks		554 , 149 , 210
			4,097,828,233
	12.3 Mortgage loans		952,949
	12.4 Real estate		
	12.5 Other invested assets		1,051,109,632
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		(8,170,597
	12.7 Miscellaneous proceeds		2,405,853,395
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	44,841,357,293	31,229,430,338
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	47,343,011,600	38,209,254,973
	13.2 Stocks	4,481,057,055	2,323,583,342
	13.3 Mortgage loans	5, 170, 406, 661	4,293,148,419
	13.4 Real estate	174,082,441	120,079,85
	13.5 Other invested assets	4,032,799,863	1,847,429,323
	13.6 Miscellaneous applications	(19,983,770)	351,422,238
	13.7 Total investments acquired (Lines 13.1 to 13.6)	61,181,373,850	47,144,918,146
14.	Net increase (decrease) in contract loans and premium notes		872,006,901
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)		(16,787,494,709
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	607,214,750	697,116,000
	16.2 Capital and paid in surplus, less treasury stock		
	16.3 Borrowed funds	(1,465)	363,785
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	2 358 979 535	(1 030 569 145
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)		16,660,364,128
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
10	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS	204,560,243	1 045 140 000
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	204,000,243	1,945,140,033
19.	Cash, cash equivalents and short-term investments:	F 700 000 001	0.700.000.000
	19.1 Beginning of year		3,793,098,998
	19.2 End of year (Line 18 plus Line 19.1)	5,942,799,274	5,738,239,031
	upplemental disclosures of cash flow information for non-cash transactions:	·	
	1.Premium income recognized for group annuity contracts		1,250,093,997 1,250,093,997
0.0003	3. Bond conversions and refinancing	728,694,414	4,922,572,255
0.0004	4. Premium ceded in exchange for invested assets	514,062,514	11,197,128,818
	5.Bonds transferred in exchange for premium ceded		9 , 378 , 808 , 609 140 , 088 , 45
	7. Surplus notes issued in exchange for bonds 3. Bonds received as consideration for surplus notes	233,056,607	837,205,16
0.0006 20.0007	S BODDE LECHTVAD 3C CONCIDERATION TOT CUTNING MOTAC	233,056,607	837,205,167
0.0006 0.0007 0.0008	D. Transfer of Bonds to Cash Equivalents	150,000.000	
20.0006 20.0007 20.0008 20.0009 20.0010	D. Transfer of Bonds to Cash Equivalents	106,924,558	78,887,581
20.0006 20.0007 20.0008 20.0009 20.0010 20.0011	D.Transfer of Bonds to Cash Equivalents		

Note: Supplemental disclosures of cash flow information for non-cash transactions:		
20.0014. Common stock received as consideration for group annuity contracts	5,359,902	
20.0015. Transfer of stocks to partnerships	3,803,184	
20.0016. Stock transferred in exchange for premium ceded	2,969,675	
20.0017. Dividend reinvestment	355,601	93,790
20.0018. Premium income recognized for individual annuity contracts		3,720,969,355
20.0019. Bonds received as consideration for individual annuity contracts		
20.0020. Mortgage loans transferred in exchange for premium ceded		1,725,451,598
20.0021 Preferred stock transferred in exchange for premium ceded		92,868,611
20.0022 Assets received in-kind for bond maturity		
20.0023. Preferred stock received as consideration for individual annuity contracts		928,000
	1	

#### **ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY**

		ANAL I 313 OI	OPERATION	10 DI LINES	OI BUSINE	33 - SUIVIIVIA	IX I			
		1	2	3	4	5	6	7	8 Other Lines of	9 YRT Mortality
		Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Business	Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	19,867,980,547	10,177,096,901	95,921,786	4,530,057,897	4,388,506,683	676,397,280			
2.	Considerations for supplementary contracts with life contingencies	22,983,412	XXX	XXX	22,983,412		XXX	XXX		XXX
3.	Net investment income	8,695,509,360	5, 155, 887, 680	639,628,355	1,219,908,592	1,419,685,316	260,399,416			
4.	Amortization of Interest Maintenance Reserve (IMR)	149.913.026	101.987.594	(1,345,993)	11,510,110	35.054.624	2.706.692			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(809,011)	(503,370)	(47,705)		(83,590)	(65, 170)	XXX		
6.	Commissions and expense allowances on reinsurance ceded	430,087,791	197,274,049		57,340,757	162,054,169	13,418,816	XXX		
7.	Reserve adjustments on reinsurance ceded	(26,907,697)	(37,795,582)	10,887,885	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			XXX		
8.	•	(20,001,001)	(0.,.00,002)							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	257,209,606	48 , 140 , 155	19,714,859	178,880,353	10,474,239		XXX		
	8.2 Charges and fees for deposit-type contracts	,,,,					XXX	XXX		
	8.3 Aggregate write-ins for miscellaneous income	592.352.641	398,042,901	6,642,240	77,037,010	94,241,512	16,388,977			
9.	Totals (Lines 1 to 8.3)	29,988,319,675	16,040,130,328	771,401,427	6,097,608,956	6,109,932,953	969,246,011			
10.	Death benefits	2.413.896.750	2.255.329.121	158,567,629	0,001,000,000	0,100,002,000	XXX	XXX		
11.	Matured endowments (excluding guaranteed annual pure endowments)	13,068,360	13,068,360	100,007,020			XXX	XXX		
12.	Annuity benefits	2,237,998,137	XXX	XXX	775,236,183	1,462,761,954	XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts		28,502,750	202,574	173,230,103	1,402,701,334	341,518,237	XXX		
14.	Coupons, guaranteed annual pure endowments and similar benefits		20,302,730	202,374				XXX		
15.	Surrender benefits and withdrawals for life contracts	6,086,403,189	1,621,736,297	12, 116, 466	2,339,269,937	2,113,280,489	XXX	XXX		
16.	Group conversions	0,060,403,169	1,021,730,297	12, 110,400	2,339,209,931	2,113,200,409				
			32,384,023	1,282,381		252,512,540	2,553	XXX		
17.	Interest and adjustments on contract or deposit-type contract funds		32,384,023	1,282,381	23,739,019	202, 512, 540	, , , , , , , , , , , , , , , , , , , ,	XXX		
18.	Payments on supplementary contracts with life contingencies		7 500 004 450	400 504 070		4 500 000 400	XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	13,093,329,810	7,566,681,153	486,581,978	3,041,892,347	1,598,880,460	399,293,872	XXX		
20.	Totals (Lines 10 to 19)	24,600,816,166	11,517,701,703	658,751,028	6,256,113,331	5,427,435,443	740,814,661	XXX		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds	1 104 000 000	704 745 705	04 500 007	177 107 171	00 000 710	70, 000, 005			2004
	(direct business only)	1, 164, 362, 836	794,745,795	21,580,267	177 , 107 , 171	92,636,719	78,292,885			XXX
22.	Commissions and expense allowances on reinsurance assumed	59,451,679	6,926,626	6,371,086	000 040 000	46, 153, 967	400 070 000	XXX		
23.	General insurance expenses and fraternal expenses.	2,270,386,225	1,699,871,809	39,694,952	228,843,666	102,904,995	199,070,803			
24.	Insurance taxes, licenses and fees, excluding federal income taxes		282,736,139	2, 170, 553	10,371,178	7,014,986	24,061,468			
25.	Increase in loading on deferred and uncollected premiums	5,593,436	5,681,350	(40.005.050)	/4 070 070 000)		(87,913)	XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,441,565,233)	6,981,498	(13,235,250)	(1,279,972,068)	(155,339,412)		XXX		
27.	Aggregate write-ins for deductions	805, 197, 597	273,979,463	455,639	281,969,759	247,968,790	823,946			
28.	Totals (Lines 20 to 27)	27,790,597,031	14,588,624,382	715,788,274	5,674,433,037	5,768,775,488	1,042,975,850			
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	2, 197, 722, 644	1,451,505,946	55,613,153	423, 175, 919	341, 157, 465	(73,729,839)			
30.	Dividends to policyholders and refunds to members	1,808,135,960	1,774,725,812	2,652,709	746,803	(10,750)	30,021,385	XXX		
	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	389,586,685	(323,219,866)	52,960,444	422,429,116	341, 168, 216	(103,751,225)			
32.	Federal income taxes incurred (excluding tax on capital gains)	71,632,677	(69, 372, 678)	10,854,832	81,090,406	64,760,447	(15,700,330)			
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	317,954,008	(253,847,188)	42,105,612	341,338,709	276,407,769	(88,050,894)			
0.4	Line 32)					1.986.602		2001		+
34.	Policies/certificates in force end of year	4,620,226	1,933,991	103,593	268,991	1,980,002	327,049	XXX		
	DETAILS OF WRITE-INS	007 044 000	0.700.000	(000, 100)	00.750	040 400 474				
08.301		327,314,386	8,798,960	(620,498)	33,750	319, 102, 174	F 445 407			
08.302		266,870,737	201,585,435	77,211	39, 100, 405	20,962,279	5, 145, 407		-	
	Experience refunds on reinsurance contract	93,714,575	93,714,575	7 405 500	07.000.050	(045, 000, 044)	14 040 574			
	Summary of remaining write-ins for Line 8.3 from overflow page	(95,547,057)	93,943,932	7, 185, 526	37,902,856	(245,822,941)	11,243,571			
08.399		592,352,641	398,042,901	6,642,240	77,037,010	94,241,512	16,388,977		4	
2701.	Ceded income on funds withheld	754,915,197	215,608,610		267,825,315	271,481,272				
2702.	Change in liability for employee/agent benefit plans	67,382,464	67,382,464							
2703.	Miscellaneous charges to operations	55,995,046	4,395,474	455,639	14 , 144 , 444	36, 175, 543	823,946			
2798.	Summary of remaining write-ins for Line 27 from overflow page	(73,095,111)	(13,407,086)			(59,688,025)				
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	805, 197, 597	273,979,463	455,639	281,969,759	247,968,790	823,946			

#### ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE (b)

	AINA	AL I SIS UI	OFLINA		NE2 OL BO	JOHNESS		AL LII L III	SUNAIVO				
		1	2	3	4	5	6	7	8	9	10	11	12
								Universal Life					
								With Secondary		Variable	Credit Life	Other Individual	YRT Mortality
<u> </u>		Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Guarantees	Variable Life	Universal Life	(c)	Life	Risk Only
1.	Premiums for life contracts (a)	10, 177, 096, 901		7,344,904,400	92,714,639		2,401,228,431	175,799,216	223,604	57,308,258		104,918,353	
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	5, 155, 887, 680		3,824,189,031	(30,280,798)		871,464,764		(664,320)	28,326,086		130,307,640	
4.	Amortization of Interest Maintenance Reserve (IMR)	101,987,594		64,677,841	1,092,315		32,858,557	5,238,814	27,849	1,713,973		(3,621,755)	
5.	Separate Accounts net gain from operations excluding unrealized gains or	(500, 070)		(000,004)	00.000		470 000	10.051	000	44 000		(444,005)	
	losses	(503,370)		(666,021)	38,289		176,266	49,651	922	41,808		(144,285)	
6.	Commissions and expense allowances on reinsurance ceded	197,274,049		30,013,647	153,938,624		6,411,230	3,978,559		2,931,990			
7.	Reserve adjustments on reinsurance ceded	(37,795,582)		(451,927)			(2,547,787)			(34,795,868)			
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management,	48, 140, 155							66,839	48,073,316			
	administration and contract guarantees from Separate Accounts	48, 140, 133							00,839	48,0/3,310			
	8.2 Charges and fees for deposit-type contracts	398.042.901		266,910,482	(4.757.904)		118,040,291	847.059	(112.796)	(1.884.497)		19.000.267	
_	8.3 Aggregate write-ins for miscellaneous income								. , . ,	. , , . ,			
9.	Totals (Lines 1 to 8.3)	16,040,130,328		11,529,577,453	212,745,163		3,427,631,751	518,458,576	(457,901)	101,715,066		250,460,219	
10.	Death benefits	2,255,329,121		1,862,454,357	37,870,334		120,889,006	198,089,882	(43,058)	36,048,662		19,938	
11.	Matured endowments (excluding guaranteed annual pure endowments)	13,068,360		13,068,360									
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	28,502,750		1, 164,870	5,082		65,921	135,088	5,076	231,004		26,895,708	
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	1,621,736,297		1,565,997,457	(82)		9,146,033	16,760,825	335,522	29,496,543			
16.	Group conversions												
17.	Interest and adjustments on contract or deposit-type contract funds	32,384,023		30,919,755	896,387		1,226,220	329,690	(301)	270,083		(1,257,812)	
18.	Payments on supplementary contracts with life contingencies			21,064	(21,064)								
19.	Increase in aggregate reserves for life and accident and health contracts	7,566,681,153		4,548,391,863	10, 178, 812		2,718,342,811	237,581,537	146,412	19,802,310		32,237,407	
20.	Totals (Lines 10 to 19)	11,517,701,703		8,022,017,726	48,929,469		2,849,669,992	452,897,022	443,651	85,848,602		57,895,242	
21.	Commissions on premiums, annuity considerations and deposit-type	704 745 705		040 000 000	45 000 400		75 004 700	40, 400, 075	20	0 440 474		40.057.007	
	contract funds (direct business only)	794,745,795		640,839,026	45,332,129		75,381,728	13,493,075	39	9,442,171		10,257,627	XXX
22.	Commissions and expense allowances on reinsurance assumed	6,926,626					00 700 700	6,926,626	59.466	04 400 070		0.705.550	
23.	General insurance expenses	1,699,871,809		1,214,071,878	291,036,741		99,783,768	57,024,519		31, 169, 878		6,725,558	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	282,736,139		186,253,174	24,207,032		58,777,709	8,311,234	5,220	3,072,905		2, 108, 866	
25.	Increase in loading on deferred and uncollected premiums	5,681,350		18,054,468	(13,042,521)				(1, 190)	7 407 000		670,593	
26.	Net transfers to or (from) Separate Accounts net of reinsurance	6,981,498			(7. 707. 054)		407 554 054	(F. 400. 750)	(186,441)	7, 167, 938			
27.	Aggregate write-ins for deductions	273,979,463		89,837,401	(7,727,351)		197,554,854	(5,466,750)	(9,340)	(1,673,896)		1,464,544	
28.	Totals (Lines 20 to 27)	14,588,624,382		10,171,073,672	388,735,498		3,281,168,051	533, 185, 726	311,405	135,027,598		79, 122, 431	
29.	Net gain from operations before dividends to policyholders, refunds to	1.451.505.946		1.358.503.781	(175,990,335)		146,463,700	(14.727.151)	(769,305)	(33,312,532)		171,337,788	
00	members and federal income taxes (Line 9 minus Line 28)	1,774,725,812		1.773.558.011	1,191,730		(23.849)	(14,727,151)	(/69,305)	(33,312,532)		1/1,33/,/88	
30.	Dividends to policyholders and refunds to members	1,774,720,812		1,773,000,011	1, 191,730		(23,849)					(79)	
31.	Net gain from operations after dividends to policyholders, refunds to	(323,219,866)		(415,054,229)	(177, 182, 065)		146 . 487 . 549	(14,727,151)	(769,305)	(33,312,532)		171,337,867	
32.	members and before federal income taxes (Line 29 minus Line 30)	(69,372,678)		(88, 196, 274)	(36,315,435)		30,024,253	(3,018,493)	(157,678)	(6,827,774)		35,118,723	
32.		(03,312,010)		(00, 130, 274)	(30,313,433)		30,024,233	(3,010,493)	(101,010)	(0,021,114)		33, 110,723	
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)	(253,847,188)		(326,857,956)	(140,866,630)		116,463,296	(11,708,657)	(611,628)	(26,484,758)		136,219,144	
34	Policies/certificates in force end of year	1.933.991		1.248.452	526.709		80.459	49, 189	55	29.127		,,	
U-1.	DETAILS OF WRITE-INS	.,000,001		.,2.5,.02	020,.00		55,.00	,	50	20, .27			
08 301	Change in corporate owned life insurance	201,585,435		145,347,954	(42,918)		47,752,871	6,640,996	1.617	868,233		1,016,682	
	Experience refunds on reinsurance contract	93,714,575		5,843,225	(٦٤,٥١٥)		87,871,350					1,010,002	
	Miscellaneous	91,618,906		106,950,855	(4,714,986)		(17,583,930)	(5,872,077)	(114,413)	(5,030,127)		17,983,584	
08.398.		11, 123, 986			(1,711,000)		(17,000,000)		(111,410)	2,277,398			
08.399.		398,042,901		266,910,482	(4,757,904)		118,040,291	847,059	(112,796)	(1,884,497)		19,000,267	
2701.	Ceded income on funds withheld	215.608.610		16.318.577	( . , 101 , 001)		199,290,033	011,000	(112,100)	(1,001,101)		.0,000,207	
2701.	Change in liability for employee/agent benefit plans	67.382.464		67.382.464									
2702.	Miscellaneous charges to operations	4.395.474		6.136.360	(390,666)		(1,735,179)	(496, 171)	(9.340)	(574.074)		1.464.544	
2798.	Summary of remaining write-ins for Line 27 from overflow page	(13,407,086)		, 100,000	(7,336,685)		(1,700,170)	(4,970,579)		(1,099,822)		, , , , , , , , , , , , , , , , ,	
2790.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	273,979,463		89,837,401	(7,727,351)		197,554,854	(5,466,750)	(9,340)	(1,673,896)		1.464.544	
2199.	Totals (Lines 2101 tillu 2103 pius 2130) (Line 21 above)	210,313,400		00,007,401	(1,121,001)		101,004,004	(0,700,700)	(3,340)	(1,075,050)		1,707,044	

<sup>(</sup>a) Include premium amounts for preneed plans included in Line 1

<sup>(</sup>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.

<sup>(</sup>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)

	77	O. =	,,,,, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	<del></del>						
		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life	8 Other Group Life	9 YRT Mortality Risk Only
- 1	Premiums for life contracts (b)			remi Lile		variable Life		(d)	(a) 937,370	RISK OHLY
1.		95,921,786	56,312,900	VVV	5,829,410	XXX	32,842,105	XXX		VVV
2. 3.	Considerations for supplementary contracts with life contingencies	XXX 639,628,355	XXX 611,080,101	XXX	XXX 9,249,990		XXX 19,298,265		XXX	XXX
3. 4.	Amortization of Interest Maintenance Reserve (IMR)									
		(1,345,993)	(648,737)		(230,934)		(466,322)			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(47,705)	(20,396)		(9,654)		(17,655)			
6.	Commissions and expense allowances on reinsurance ceded									
7.	Reserve adjustments on reinsurance ceded	10,887,885					10,887,885			
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	19,714,859					19,714,859			
	8.2 Charges and fees for deposit-type contracts									
	8.3 Aggregate write-ins for miscellaneous income	6,642,240	3,465,606		1,292,259		1,884,375			
9.	Totals (Lines 1 to 8.3)	771.401.427	670.189.474		16, 131, 071		84.143.511		937.370	
10.	Death benefits	158.567.629	109.788.171		(167,735)		48.947.194		00. 10.0	
11.	Matured endowments (excluding guaranteed annual pure endowments)	100,007,020			(107,703)		, 177, 177			
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	202,574	74.182		41,396				7.676	
14.	Coupons, guaranteed annual pure endowments and similar benefits	202,374	14, 102				13,318			
15.	Surrender benefits and withdrawals for life contracts	12,116,466	820,550		4 A40 E40		9,877,398			
		12,110,400	820,000		1,418,518		9,877,398			
16.	Group conversions	4 000 004								
17.	Interest and adjustments on contract or deposit-type contract funds	1,282,381	688,756		8,902		584,723			
18.	Payments on supplementary contracts with life contingencies									
19.	Increase in aggregate reserves for life and accident and health contracts	486,581,978	486,774,371		(833,591)		506, 198		135,000	
20.	Totals (Lines 10 to 19)	658,751,028	598 , 146 , 030		467,489		59,994,832		142,676	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct									
	business only)	21,580,267	16,262,105		699,854		4,298,399		319,909	XXX
22.	Commissions and expense allowances on reinsurance assumed	6,371,086					6,371,086			
23.	General insurance expenses	39,694,952	26,733,486		1,728,145		11, 167, 856		65,465	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2, 170, 553	240,519		330,228		1,580,900		18,906	
25.	Increase in loading on deferred and uncollected premiums								L	
26.	Net transfers to or (from) Separate Accounts net of reinsurance.	(13,235,250)			L		(13,235,250)		L	
27.	Aggregate write-ins for deductions	455,639	221,773		111.886		121,980			
28.	Totals (Lines 20 to 27)	715,788,274	641.603.912		3,337,603		70,299,803		546.957	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	55,613,153	28,585,563		12,793,469		13,843,708		390,413	
30.	Dividends to policyholders and refunds to members	2,652,709	2,652,709		12,793,409		10,040,700			
		2,002,709	2,002,109						+	
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	52,960,444	25,932,854		12,793,469		13,843,708		390,413	
32.	Federal income taxes (Line 29 minus Line 30)  Federal income taxes incurred (excluding tax on capital gains)	10,854,832	5.315.227		2,622,164		2,917,442		, 500, 710	
33.	Net gain from operations after dividends to policyholders, refunds to members and federal	10,004,002	3,313,221		2,022,104		2,917,442			
33.	income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	42,105,612	20,617,627		10, 171, 305		10,926,267		390.413	
34	Policies/certificates in force end of year	103.593	68.856		12.105		22.632		000, 710	
<u> </u>	DETAILS OF WRITE-INS	100,000	00,000		12, 103		22,002			
08 301		6.967.060	3.561.851		1 004 500		2.200.669			
	Miscellaneous		3,561,851		1,204,539				ļ	
	Revenue sharing	218,466	(00.010)		07.700		218,466			
	Change in corporate owned life insurance	77,211	(96,246)		87,720		85,736		ļ	
	Summary of remaining write-ins for Line 8.3 from overflow page	(620,498)			ļ		(620,498)			
	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	6,642,240	3,465,606		1,292,259		1,884,375			
	Miscellaneous charges to operations	455,639	221,773		111,886		121,980			
2702.										
2703.					-					
	Summary of remaining write-ins for Line 27 from overflow page									
	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	455,639	221,773		111,886		121,980			
(-) In alma	on the following emounts for EECLUSCU: Line 1				· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·				

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

<sup>(</sup>b) Include premium amounts for preneed plans included in Line 1 .......

<sup>(</sup>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.

<sup>(</sup>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)

	ANALISIS OF OF LIVATIONS BY LI	1	J120012		erred		6	7
		•	2	3	4	5	Life Contingent	•
			-	· ·	Variable Annuities	Variable Annuities	Payout (Immediate	
		Total	Fixed Annuities	Indexed Annuities	with Guarantees	Without Guarantees	and Annuitizations)	Other Annuities
1.	Premiums for individual annuity contracts.	4,530,057,897	3,238,688,096		379,867,418	247,213	911, 255, 170	
2.	Considerations for supplementary contracts with life contingencies	22,983,412	XXX	XXX	XXX	XXX	22,983,412	XXX
3.	Net investment income	1,219,908,592	610,321,164		121,929,799	1,770,792	364,843,845	121,042,992
4	Amortization of Interest Maintenance Reserve (IMR)	11.510.110	4.296.229			(60,508)	6,737,205	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(109, 176)	(36,235)		(16,796)	(2,175)	(53,969)	
6	Commissions and expense allowances on reinsurance ceded	57.340.757	57,340,757		(10,700)	(2, 110)	(00,000)	
7.	Reserve adjustments on reinsurance ceded							
8.	Miscellaneous Income:							
0.	8.1 Income from fees associated with investment management, administration and contract quarantees from Separate Accounts	178,880,353			178 . 486 . 171	824.669	(430,487)	
	8.2 Charges and fees for deposit-type contracts						(400,401).	
	8.3 Aggregate write-ins for miscellaneous income	77.037.010	14,273,962		26,676,839	562.286	33,262,836	2.261.088
9.	Totals (Lines 1 to 8.3)	6.097.608.956	3,924,883,972		707.480.616	3,342,277	1,338,598,012	123.304.080
	` '	0,097,000,900	3,324,003,372		707,400,010	3,342,211	1,330,390,012	123,304,000
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)	775 000 400	00 004 455		444 050 050	0.044.705	E07 700 001	
	Annuity benefits	775,236,183	93,604,155		141,853,352	2,044,795	537,733,881	
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits		==				/ / 00 / 07	
15.	Surrender benefits and withdrawals for life contracts	2,339,269,937	751,019,931		1,582,222,870	6, 189, 263	(162, 127)	
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	75,975,846	424,709		378 , 161	2,253	124,354	75,046,368
18.	Payments on supplementary contracts with life contingencies	23,739,019					23,739,019	
19.	Increase in aggregate reserves for life and accident and health contracts	3,041,892,347	2,490,438,880		(198, 165, 219)	(19,834)	749,638,520	
20.	Totals (Lines 10 to 19)	6,256,113,331	3,335,487,676		1,526,289,164	8,216,477	1,311,073,647	75,046,368
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	177 , 107 , 171	99,637,828		29,873,465	8,728	47,587,150	
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses	228,843,666	70,317,981		75,826,884	851, 149	73,662,887	8, 184, 765
24.	Insurance taxes, licenses and fees, excluding federal income taxes	10,371,178	2,853,524		1,712,225	33,358	5, 194, 864	577,207
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance.	(1,279,972,068)	2,431,874		(1,268,024,787)	(7,925,556)	(6,453,599)	
27.	Aggregate write-ins for deductions	281,969,759	292,796,624		(11,466,336)	19,435	620,036	
28.	Totals (Lines 20 to 27)	5,674,433,037	3,803,525,507		354,210,615	1,203,590	1,431,684,984	83,808,340
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	423, 175, 919			353,270,000	2,138,687	(93,086,972)	
30.	Dividends to policyholders and refunds to members	746,803	660,295		, ,	, ,	86,508	
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	422,429,116	120,698,169		353,270,000	2,138,687	(93, 173, 480)	39,495,740
32.	Federal income taxes incurred (excluding tax on capital gains)	81,090,406	24,738,432		72,406,616	438,348	(6,815,289)	(9,677,701)
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)	341,338,709	95,959,737		280,863,384	1,700,339	(86, 358, 191)	49, 173, 440
34.	Policies/certificates in force end of year	268,991	94.772		120.043	1.497	52.679	
	DETAILS OF WRITE-INS	,	- /		,	, -	. , .	
08.301	Change in corporate owned life insurance	39.100.405	9,406,541		1.802.991	5,108	27.885.764	
	Revenue sharing	20,648,650			20,294,424	286,777	67,449	
	Miscellaneous	17.254.206	4,867,420		4,579,424	270.400	5,275,873	2.261.088
	Summary of remaining write-ins for Line 8.3 from overflow page	33,750	, ., ., ., .		.,0.0,121	2.5,100		
	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	77,037,010	14,273,962		26,676,839	562,286	33,262,836	2,261,088
2701.	Ceded income on funds withheld	267.825.315	267.825.315		20,010,000	552,200	00,202,000	2,201,000
	Miscellaneous charges to operations	14,144,444	24,971,309		(11,466,336)	19.435	620,036	
2702.	ייין אייין אייי	14, 144,444	24,311,309		(11,400,330)	, 400	020,030	
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2790.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	281.969.759	292.796.624		(11,466,336)	19.435	620.036	
2199.	10tais (Lines 2701 tinu 2700 pius 2730) (Line 27 300ve)	201,303,739	232,130,024		(11,400,330)	19,433	020,030	

(a) Indicate if blocks of business in run-off that comorise 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)

	ANALISIS OF OPERATIONS BY	1			erred		6	7
		'	2	3	4	5	Life Contingent	,
			2	3	Variable Annuities	Variable Annuities	Payout (Immediate	
		Total	Fixed Annuities	Indexed Annuities	with Guarantees	Without Guarantees	and Annuitizations)	Other Annuities
1.	Premiums for group annuity contracts	4,388,506,683	69,577,598		1,924,831,114	30,341,612	2,363,756,359	
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income	1,419,685,316	246,814,748		54,030,324	(8,443,567)	686,759,057	440,524,754
4.	Amortization of Interest Maintenance Reserve (IMR)	35,054,624	10, 195, 502		7,741,017	320, 101	10,607,749	6, 190, 254
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(83,590)			(50,695)	10,971	(23,839)	(20,027)
6.	Commissions and expense allowances on reinsurance ceded	162,054,169				130,739,019	31,315,151	
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	10,474,239			(4,725,306)			15, 199, 545
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	94,241,512	5,294,709		151, 298, 165	84,876,468	25, 109, 768	(172,337,599)
9.	Totals (Lines 1 to 8.3)	6,109,932,953	331,882,558		2, 133, 124, 619	237,844,604	3,117,524,245	289,556,927
10.	Death benefits	, , ,	, ,			, ,		
11.	Matured endowments (excluding guaranteed annual pure endowments)							
	Annuity benefits	1.462.761.954			71.164.266	(6,285)	1,391,603,972	
13.	Disability benefits and benefits under accident and health contracts	,,,			., ., ., ., .,	(3,200)	, 55., 555, 672	
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts	2.113.280.489			2,113,280,489			
16.	Group conversions							
	Interest and adjustments on contract or deposit-type contract funds	252,512,540				6,354,627	4.000	.246, 153, 913
18.	Payments on supplementary contracts with life contingencies					,0,00.,02.		
19.	Increase in aggregate reserves for life and accident and health contracts	1.598.880.460	51,434,219			(82,716,078)	1,630,162,319	
20.	Totals (Lines 10 to 19)	5,427,435,443	51,434,219		2.184.444.755	(76, 367, 736)	3.021.770.291	246.153.913
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	92.636.719	33,341,743		11.587.464	39,655,844		8.051.667
22.	Commissions and expense allowances on reinsurance assumed	46, 153, 967				46, 153, 967		
23.	General insurance expenses	102.904.995	421.385		18.812.789	4,750,771	58,044,494	20,875,557
24.	Insurance taxes, licenses and fees, excluding federal income taxes	7,014,986	748,727		1,631,575		3,288,475	
25.	Increase in loading on deferred and uncollected premiums	,011,000			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
26.	Net transfers to or (from) Separate Accounts net of reinsurance.	(155, 339, 412)			(761,493,742)			
27.	Aggregate write-ins for deductions	247,968,790	(2.964.411)		(1,792,086)	213.669.923	3,981,312	35,074,052
	Totals (Lines 20 to 27)	5.768.775.488	82.981.664		1.453.190.755	834.739.016	3.087.084.572	310.779.481
	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	341, 157, 465	248,900,894		679,933,864	(596,894,412)	30,439,673	(21,222,554)
30.	Dividends to policyholders and refunds to members	(10.750)	240,000,004		(10.750)	(000,004,412)		(21,222,004)
	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	341, 168, 215	248,900,894		679,944,614	(596,894,412)	30,439,673	(21,222,554)
32.	Federal income taxes incurred (excluding tax on capital gains)	64,760,447	(6,626,289)		151,358,700	(71,489,301)	5,004,807	(13,487,470)
	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital	04,700,447	(0,020,203)		101,000,700	(71,400,001)	3,004,007	(10,401,410)
33.	yet gain from operations alter unweiters to policyholders, refunds to members and reduced income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	276,407,768	255,527,182		528,585,914	(525, 405, 111)	25,434,867	(7,735,084)
34	game or tested fame or finite and the series of the series	1.986.602	232.158		143.329	1,246,223	364.892	(1,100,001)
	DETAILS OF WRITE-INS	1,000,002	202, 100		110,020	1,210,220	331,002	
08 301	Management and administrative fees	319, 102, 174	7.127.318		231.924.332	.91.183.324		(11, 132, 800)
	Revenue sharing	23,065,356	(1,946,042)		42,225,943	(5,893,707)		(11,320,837)
	Change in corporate owned life insurance	20,962,279	(13,774)		(55,985)	(0,000,707)	21,067,213	(35, 175)
	Summary of remaining write-ins for Line 8.3 from overflow page	(268.888.298)	127,208		(122,796,125)	(413,149)	4,042,555	(149,848,787)
	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	94,241,512	5,294,709		151,298,165	84,876,468	25,109,768	(172,337,599)
2701.	Ceded income on funds withheld	271,481,272	258,755,175		101,200,100	12,726,097	20, 100, 100	(112,001,000)
	Miscellaneous charges to operations		(216.627.816)		(1.792.086)	218 . 115 . 065	1,406,329	35.074.052
	Reinsurance ceded adjustment	(57,071,929)	(41,333,788)		(1,132,000)	(14,582,567)	(1,155,573)	,00,017,002
2798.	Summary of remaining write-ins for Line 27 from overflow page	(2,616,096)	(3,757,981)			(2,588,672)	3,730,557	
2798. 2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	247,968,790	(2,964,411)		(1,792,086)	213,669,923	3,981,312	35,074,052
2199.	Totals Lines 2701 tillu 2703 pius 2790) (Line 27 above)	, ,	(2,307,411)		(1,732,000)	2 10,000,920	0,001,012	00,014,002

(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.

# ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Massachusetts Mutual Life Insurance Company ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - ACCIDENT AND HEALTH (a)

		1	Compre		4	5	6	7	8	9	10	11	12	13
			2	3	1			Federal						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	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	676,397,280			86,054							529, 182, 407	146,749,179	379,640
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	260,399,416			(164,690)							201,487,459	57,714,814	1,361,833
4.	Amortization of Interest Maintenance Reserve (IMR)	2,706,692			6,293							1,057,357	1,694,391	(51,350)
5.	Separate Accounts net gain from operations excluding unrealized gains or	(65, 170)			215							(72,912)	9.289	(1,762)
	losses	13.418.816			240.219							(12,912)	13.125.301	53.296
6. 7.	Commissions and expense allowances on reinsurance ceded	13,418,816			240,219								13, 125,301	53,296
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	16,388,977			(26,720)			<u> </u>			<u>                                      </u>	15,254,717	942, 170	218,811
9.	Totals (Lines 1 to 8.3)	969,246,011			141,371							746,909,029	220, 235, 143	1,960,468
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	341,518,237			110,149								5,885,687	42,115
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	2,553										2,565	(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	399,293,872			1,063							(15,000,900)	414,293,709	
20.	Totals (Lines 10 to 19)	740,814,661			111,212							320,481,951	420, 179, 384	42,115
21.	Commissions on premiums, annuity considerations and deposit-type	, ,			,							, , , , , ,	, .,.	,
	contract funds (direct business only)	78,292,885			17,975							68,299,051	9,831,099	144,759
22.	Commissions and expense allowances on reinsurance assumed													
23.	General insurance expenses	199,070,803			169,630							163,903,383	34,999,092	(1,301)
24.	Insurance taxes, licenses and fees, excluding federal income taxes	24,061,468			5,010							14,919,844	9, 127, 202	9,413
25.	Increase in loading on deferred and uncollected premiums	(87,913)										(87,913)		
26.	Net transfers to or (from) Separate Accounts net of reinsurance													
27.	Aggregate write-ins for deductions	823,946			(2, 182)							899,510	(91,231)	17,848
28.	Totals (Lines 20 to 27)	1,042,975,850			301,645							568,415,825	474,045,546	212,834
29.	Net gain from operations before dividends to policyholders, and refunds to	(73,729,839)			(160,274)							178,493,203	(253,810,403)	1,747,635
20	members and federal income taxes (Line 9 minus Line 28)	30,021,385			( 100,274)			-				30,021,385	(203,810,403)	1,747,635
30.	Dividends to policyholders and refunds to members.	პ∪,∪∠1,პ85						+				30,021,383		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(103,751,225)			(160,274)							148,471,818	(253,810,403)	1,747,635
32.	Federal income taxes incurred (excluding tax on capital gains)	(15,700,330)			5,532,317							30,430,421	(52,021,265)	
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)	(88,050,894)			(5,692,592)							118,041,397	(201,789,137)	1,389,437
34.	Policies/certificates in force end of year	327,049			479							250,587	74,083	1,900
	DETAILS OF WRITE-INS													
08.301.	Miscellaneous	11,243,571			(26,737)			.			ļ	11,702,289	(650,698)	218,717
08.302.	Change in corporate owned life insurance	5, 145, 407			17			. [			ļ	3,552,428	1,592,868	94
08.303.														ļ
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page													
08.399.		16,388,977			(26,720)			<u> </u>			<u>                                       </u>	15,254,717	942, 170	218,811
2701.	Miscellaneous charges to operations	823,946			(2, 182)								(91,231)	17,848
2702.	- '					ļ								
2703.														
2798.	Summary of remaining write-ins for Line 27 from overflow page							.						
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	823,946			(2, 182)							899,510	(91,231)	17,848
	to if blocks of business in run off that comprise less than 5% of promiums and				. , ,		•					/-	, , , , , ,	, , , , , , , , , , , , , , , , , , , ,

(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.

## 7

#### ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Massachusetts Mutual Life Insurance Company

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

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL LIFE INSURANCE (*)												
	1	2	3	4	5	6	7	8	9	10	11	12
							Universal Life					YRT
							With Secondary		Variable	Credit Life (b)	Other Individual	Mortality
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Guarantees	Variable Life	Universal Life	(N/A Fratermal)	Life	Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
Reserve December 31 of prior 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	
Tabular net premiums or considerations	8,889,460,435		6, 144, 154, 157	93,643,470		2,405,869,713	140,522,286	223,604	52,004,624		53,042,581	
Present value of disability claims incurred	0,000,400,400		0, 144, 104, 107			2,400,000,710	140,022,200	220,004	02,004,024		00,042,001	
Tresent value of disability claims incurred     Tabular interest	3,877,547,492		2,984,584,848	11,209,434		643,001,941	193.523.188	25,884	30,803,175		14,399,023	
Tabular linerest     Tabular less actual reserve released	0,011,041,402		2,004,004,040			940,001,041	100,020,100	20,004				
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	(3,349,601)	XXX					(3,349,601)			XXX		
7. Other increases (net)	149,553,745		140, 143, 469	(1,528,357)		(7,468,577)	31,350,004		(9,471,516)		(3,471,278)	
8. Totals (Lines 1 to 7)	98,823,473,281		74,349,961,699	365,636,376		16,575,622,782	6,065,048,556	1,016,185	990,816,714		475,370,969	
9. Tabular cost	2,278,384,904		1,907,922,645	84,475,883		222,460,013	19,991,258	56,733	43,478,371			
10. Reserves released by death	1,501,723,348		1,328,635,971	437,552		92,062,713	73,444,717		7, 142, 395			
11. Reserves released by other terminations (net)	1,589,653,766		1,478,438,752	8,232,300		8,537,540	31,028,364	232,167	63, 184, 643			
12. Annuity, supplementary contract and disability payments involving												
life contingencies	26,895,708										26,895,708	
13. Net transfers to or (from) Separate Accounts	(34, 123, 446)							243,280	(34,366,726)			
14. Total Deductions (Lines 9 to 13)	5,362,534,280		4,714,997,368	93,145,735		323,060,266	124,464,339	532,181	79,438,683		26,895,708	
15. Reserve December 31 of current year	93,460,939,001		69,634,964,331	272,490,641	•	16,252,562,516	5,940,584,217	484,004	911,378,031		448,475,261	
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	88,994,408,127		66,798,609,660			20,511,816,486	1,342,760,584	848,374	340,373,023			
17. Amount Available for Policy Loans Based upon Line 16 CSV	71, 195, 526, 502		53,438,887,728			16,409,453,189	1,074,208,467	678,699	272,298,418			

<sup>(</sup>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.

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

## 7.2

#### ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Massachusetts Mutual Life Insurance Company

# ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE (a) (N/A Fraternal)

		/-		<del></del> /					
	1	2	3	4	5	6	7	8	9
						Variable		Other	YRT
						Universal	Credit	Group	Mortality
	Total	Whole Life	Term Life	Variable Life	Universal Life	Life	Life (b)	Life	Risk Only
Involving Life or Disability Contingencies (Reserves)									
(Net of Reinsurance Ceded)									
Reserve December 31 of prior year	5,471,521,994	5,381,504,756			42,420,259	47,231,979		365,000	
Tabular net premiums or considerations	74,030,656	39,568,977			3,573,913	30,887,766			
Present value of disability claims incurred									
4. Tabular interest	592,615,514	589,604,189			1,626,949	1,384,376			
5. Tabular less actual reserve released									
6. Increase in reserve on account of change in valuation basis									
7. Other increases (net)	(3,741,212)	(4,417,746)			233,212	308,322		135,000	
8. Totals (Lines 1 to 7)	6,134,426,952	6,006,260,176			47,854,333	79,812,443			
9. Tabular cost		27,116,675			4,085,600	34,564,845			
10. Reserves released by death	123,556,738	110,043,822			783,782	12,729,134			
11. Reserves released by other terminations (net)	12,096,231	820,550			1,398,283	9,877,398			
Annuity, supplementary contract and disability payments involving life contingencies.	, ,	,			, ,	, ,			
13. Net transfers to or (from) Separate Accounts	(25,097,111)					(25,097,111)			
14. Total Deductions (Lines 9 to 13)	176,322,978	137,981,047			6,267,665	32,074,266			
15. Reserve December 31 of current year	5,958,103,974	5,868,279,129			41,586,668	47,738,177		500,000	
Cash Surrender Value and Policy Loans			•				•		
16. CSV Ending balance December 31, current year									
17. Amount Available for Policy Loans Based upon Line 16 CSV									

<sup>(</sup>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		Defe	erred		6	7
		2	3	4	5	Life Contingent	
				Variable Annuities	Variable Annuities	Payout (Immediate	
	Total	Fixed Annuities	Indexed Annuities	with Guarantees	without Guarantees	and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves)							
(Net of Reinsurance Ceded)							
Reserve December 31 of prior year	. , , ,	6,220,932,746		1,611,652,114	2,407,498	7,347,419,119	
Tabular net premiums or considerations	4,552,711,925	3,238,638,171		379,867,418	247,213	933,959,123	
Present value of disability claims incurred		XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest		229,896,329		44,514,043	613	328,792,388	
Tabular less actual reserve released	70,949,820	81,254,518		(10,276,289)	(28,409)		
Increase in reserve on account of change in valuation basis							
7. Other increases (net)	(286, 173, 752)	(212,280,672)		(169,080,319)	64,369	95, 122, 870	
8. Totals (Lines 1 to 7)	20 , 123 , 102 , 844	9,558,441,092		1,856,676,967	2,691,284	8,705,293,500	
9. Tabular cost							
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	2,339,432,064	751,019,931		1,582,222,870	6,189,263		
12. Annuity, supplementary contract and disability payments involving life contingencies	774,722,545	93,603,955		140,517,037	2,044,795	538,556,758	
13. Net transfers to or (from) Separate Accounts	(1,291,487,901)			(1,277,103,865)	(7,930,437)	(6,453,599)	
14. Total Deductions (Lines 9 to 13)		844,623,886		445,636,042	303,621	532, 103, 159	
15. Reserve December 31 of current year	18,300,436,136	8,713,817,206		1,411,040,925	2,387,663	8,173,190,341	
Cash Surrender Value and Policy Loans			·				
16. CSV Ending balance December 31, current year	9,674,769,957	8,376,107,926		1,298,662,031			
17. Amount Available for Policy Loans Based upon Line 16 CSV							

<sup>(</sup>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.

## Ai

#### ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Massachusetts Mutual Life Insurance Company

# ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP ANNUITIES (a) (N/A Fraternal)

	(IVA I Idicilia	• • • • • • • • • • • • • • • • • • • •					
	1		Defe	erred		6	7
		2	3	4	5	Life Contingent	
				Variable Annuities	Variable Annuities	Payout (Immediate	
	Total	Fixed Annuities	Indexed Annuities	with Guarantees	without Guarantees	and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves)							
(Net of Reinsurance Ceded)							
Reserve December 31 of prior year		246,929,531			1,489,694,616	13,615,108,761	
Tabular net premiums or considerations	2,374,092,428	115,000,000			64,832,180	2, 194, 260, 248	
Present value of disability claims incurred		XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	566,290,010	6,309,944			40,995,701	518,984,365	
Tabular less actual reserve released							
Increase in reserve on account of change in valuation basis							
7. Other increases (net)	63,700,162	(298, 128)			(4,940,886)	68,939,176	
8. Totals (Lines 1 to 7)	18,355,815,508	367,941,347			1,590,581,611	16,397,292,550	
9. Tabular cost							
10. Reserves released by death	xxx	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	112,177,214				112, 177, 214		
12. Annuity, supplementary contract and disability payments involving life contingencies	1,296,024,926				71,425,857	1,224,599,069	
13. Net transfers to or (from) Separate Accounts							
14. Total Deductions (Lines 9 to 13)	1,408,202,140				183,603,071	1,224,599,069	
15. Reserve December 31 of current year	16,947,613,368	367,941,347			1,406,978,540	15,172,693,481	
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	1,773,919,887	367,941,347			1,405,978,540		
17. Amount Available for Policy Loans Based upon Line 16 CSV							

<sup>(</sup>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	2
		Collected During Year	
1.	U.S. Government bonds	(a)132,599,073	194.939.615
1.1	Bonds exempt from U.S. tax		
1.2	Other bonds (unaffiliated)	(a)3,591,802,397	3 998 771 331
1.3	Bonds of affiliates		, , ,
2.1	Preferred stocks (unaffiliated)	(b)26,027,097	
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)		55,126,638
2.21	Common stocks of affiliates		
3.	Mortgage loans		
4.	Real estate	(d)141,990,846	
5	Contract loans		1,102,975,168
6	Cash, cash equivalents and short-term investments		60,969,489
7	Derivative instruments	, ,	538,701,258
8.	Other invested assets	1,199,829,788	
9.	Aggregate write-ins for investment income		18,870,784
10.	Total gross investment income	9.742.031.859	9,425,780,366
11.	Investment expenses	-, , -,	(g)420,999,307
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)22,618,795
13.	Interest expense		(h)196, 113, 746
14.	Depreciation on real estate and other invested assets		\ ', '
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		
17.	Net investment income (Line 10 minus Line 16)		8,695,509,359
1	DETAILS OF WRITE-INS		, , ,
0901.	Miscellaneous	18.870.784	18.870.784
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)	18.870.784	
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) Incli	des \$331, 197, 415 accrual of discount less \$184, 805, 816 amortization of premium and less \$55, 236, 4	77 paid for accrued int	erest on purchases
		•	•
(b) Inclu	des \$ accrual of discount less \$ amortization of premium and less \$	paid for accrued div	vidends on purchases.

**EXHIBIT OF CAPITAL GAINS (LOSSES)** 

(e) Includes \$ .............1,833,649 accrual of discount less \$ ................196,129 amortization of premium and less \$ ..............1,058,557 paid for accrued interest on purchases.

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

 $(d) \ Includes \$ \qquad \dots \\ 4,716,646 \quad for \ company's \ occupancy \ of \ its \ own \ buildings; \ and \ excludes \$ \qquad \dots \\ 21,395,562 \qquad interest \ on \ encumbrances.$ 

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

(h) Includes \$ .......188,412,190 interest on surplus notes and \$ ...... interest on capital notes.

(i) Includes \$ ......90,539,160 depreciation on real estate and \$ depreciation on other invested assets.

(g) Includes \$

segregated and Separate Accounts.

		1	2	3	4	5
		Realized Gain (Loss) On Sales or Maturity	Other Realized Adjustments	Total Realized Capital Gain (Loss) (Columns 1 + 2)	Change in Unrealized Capital Gain (Loss)	Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	(1,088,954)	1	(1,088,953)	515,355	
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	247,368,439	(47, 131, 038)	200,237,401	5,258,829	(735,670,632
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	10, 153, 639	(1,422,035)	8,731,604	826,432	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)					
2.21	Common stocks of affiliates				792,884,751	
3.	Mortgage loans	2,939,640	(9,886,843)	(6,947,203)		(79,546,248
4.	Real estate	29,787,026	(5,416,511)	24,370,515		
5.	Contract loans	1,114		1,114		
6.	Cash, cash equivalents and short-term investments	328,412	11,849,292	12,177,704		
7.	Derivative instruments	(806, 263, 333)		(806, 263, 333)	1,933,550,631	3,582,661
8.	Other invested assets	70,474,173	(483,271,883)	(412,797,710)	1,093,541,554	(47,550,286
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	(278, 497, 710)	(551,586,979)			
	DETAILS OF WRITE-INS					
0901.	Miscellaneous losses		(5,461,343)	(5,461,343)		(6,392,348
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)		(5,461,343)	(5,461,343)		(6,392,348

#### **'**

#### ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Massachusetts Mutual Life Insurance Company

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

							Insur		ENI AND HEALIH C			
		1	2	Ordir	narv	5	Gro		Accident and Hea	th	11	12
		·		3	4 Individual	Credit Life (Group	6	7	8 9 Credit (Group an	10	Aggregate of All Other Lines of	Fraternal (Fraternal Bene
		Total	Industrial Life	Life Insurance	Annuities	and Individual)	Life Insurance	Annuities	Group Individual)	Other	Business	Societies Only
	FIRST YEAR (other than single)	1,482,544		4 005 505						147 000		
1.	Uncollected Deferred and accrued	1,482,544		1,335,525 184,281,580						147,020		
3.	Deferred , accrued and uncollected:	104,201,100		104,201,300						(4/2	/	
٥.	3.1 Direct	187,964,751		185,617,105						2,347,646		
	3.2 Reinsurance assumed											
	3.3 Reinsurance ceded	2,201,099								2,201,099		
	3.4 Net (Line 1 + Line 2)	185,763,653		185,617,105						146,548		
4.	Advance											
5.	Line 3.4 - Line 4	185,763,653		185,617,105						146,548		
6.	Collected during year: 6.1 Direct	0.050.400.050		809.259.946	005 000 044		23.368.922	047 000 000	170 400	45.062.113		
	6.1 Direct 6.2 Reinsurance assumed	2,350,186,659 865,118,552		809,259,946	625,228,344		23,368,922	847,088,932 865,118,552	178,403	45,062,113		
	6.3 Reinsurance assumed	1,475,184,223		63,460,221				1,410,926,604	34,913	10.829		-
	6.4 Net	1,740,120,988		745,799,725	625,228,344			301,280,880	143,489	45,051,283		
7.	Line 5 + Line 6.4	1.925.884.640		931,416,830	625,228,344		22,617,266	301,280,880	143,489	45, 197, 831		
8.	Prior year (uncollected + deferred and accrued - advance)	148,555,458		148,443,095			22,017,200		140,400	112,363		
	First year premiums and considerations:											
	9.1 Direct	2,387,466,009		846,433,956	625,228,344		23,368,922	847,088,932	178,403			
	9.2 Reinsurance assumed			, ,					,			
	9.3 Reinsurance ceded	1,475,255,378		63,460,221				1,410,926,604	34,913	81,984		
	9.4 Net (Line 7 - Line 8)	1,777,329,182		782,973,734	625,228,344		22,617,266	301,280,880	143 , 489	45,085,468		
	SINGLE											
10.	Single premiums and considerations:											
	10.1 Direct	13,698,279,949		4,553,466,627	5, 192, 841, 435		1,503,813	3,919,933,200				
	10.2 Reinsurance assumed											
	10.3 Reinsurance ceded	3, 186, 543, 773			1,545,607,670			1,640,936,102				-
	10.4 Net	10,511,736,176		4,553,466,627	3,647,233,765		1,503,813	2,278,997,098				
11.	RENEWAL Uncollected	164,906,698		157,744,033			315,931			6,846,735		
12.	Deferred and accrued						2,671,335	17,241,869		(8,473,295		
13.		000,733,431		047 ,000,001			2,0/1,000	17,241,003		(0,470,230	/	
10.	13.1 Direct	1,201,722,822		1, 199, 598, 151			(4,723,393)			6,848,064		
	13.2 Reinsurance assumed	24.047.194		9,437,843			(2,632,518)	17,241,869				
	13.3 Reinsurance ceded	202,063,827		203,932,380			(10,343,177)	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		8,474,624		
	13.4 Net (Line 11 + Line 12)	1,023,706,190		1,005,103,614			2,987,266	17,241,869		(1,626,560)	)	
14.	Advance	47,546,285		35, 452, 182						12,094,103		
15.	Line 13.4 - Line 14	976, 159, 905		969,651,432			2,987,266	17,241,869		(13,720,663)	)	.
16.	Collected during year:											1
	16.1 Direct	14,745,031,282		5,910,335,234	280,606,151		105,488,376	7,747,713,765	425,819	700,461,937	ļ	- }
	16.2 Reinsurance assumed	240,587,680		46,662,791	(9, 196)		04 400 707	193,934,085	400.000			- }
	16.3 Reinsurance ceded	7,460,129,579		1,166,362,122	25,202,090		34,428,727	6, 136, 907, 947	189,669	97,039,025		- }
17	16.4 Net Line 15 + Line 16.4	7,525,489,383 8,501,649,287		4,790,635,903 5,760,287,335	255,394,866 255,394,866		71,059,649 74,046,915	1,804,739,903 1,821,981,772	236 , 150			·
17.	Prior year (uncollected + deferred and accrued - advance)			5,760,287,335	255,394,866			1,821,981,772				·
	Renewal premiums and considerations:	322,134,099			(2,200,922)		2,240,207				<u>'</u>	·
13.	19.1 Direct	14.799.102.915		5.965.956.514	280.606.151		106.136.568	7,747,713,765	425.819	698.264.098		1
	19.2 Reinsurance assumed	246,414,077		46,488,590	2,191,726		310.873	197,422,888				
	19.3 Reinsurance ceded	7,466,601,804		1,171,788,565	25,202,090		34,646,734	6, 136, 907, 947	189,669			
	19.4 Net (Line 17 - Line 18)	7,578,915,188		4,840,656,538	257,595,788		71,800,707	1,808,228,706	236, 150	600,397,299		
	TOTAL		_		_							
20.												1
	20.1 Direct	30,884,848,873		11,365,857,097	6,098,675,931		131,009,303	12,514,735,897	604,222	773,966,424		.
	20.2 Reinsurance assumed	1,111,532,628		46,488,590	2, 191,726		310,873	1,062,541,440				- }
	20.3 Reinsurance ceded	12, 128, 400, 955		1,235,248,786	1,570,809,760			9, 188,770,653	224,582	97,948,783		-
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	19,867,980,546		10,177,096,900	4,530,057,897		95,921,786	4,388,506,683	379,640	676,017,640		1

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

			101/1110	,			Insur	Ance		<b>3</b> /			
		1	2	Ordin	ary	5	Gro			Accident and Health		11	12
				3	4		6	7	8	9	10		
					Individual	Credit Life (Group				Credit (Group and		Aggregate of All Other Lines of	Fraternal (Fraternal Benefit
		Total	Industrial Life	Life Insurance	Annuities	and Individual)	Life Insurance	Annuities	Group	Individual)	Other	Business	Societies Only)
	POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)								·	,			
21.	To pay renewal premiums	94,541,143		94,469,524			10				71,609		
22.	All other	1,451,316,934		1,448,972,613	840,509		1,503,813						
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23.	First year (other than single):												
	23.1 Reinsurance ceded	78,677,619		57,808,774	20,834,148				34,697				
	23.2 Reinsurance assumed	,											
	23.3 Net ceded less assumed	78,677,619		57,808,774	20,834,148				34,697				
24.	Single:												
	24.1 Reinsurance ceded	195,416,711			34,485,232			160,931,479					
	24.2 Reinsurance assumed												
	24.3 Net ceded less assumed	195,416,711			34,485,232			160,931,479					
25.	Renewal:												
	25.1 Reinsurance ceded	155,993,462		139,465,275	2,021,377			1,122,690	18,599		13,365,520		
	25.2 Reinsurance assumed	59,451,679		6,926,626			6,371,086	46,153,967					
	25.3 Net ceded less assumed	96,541,783		132,538,649	2,021,377		(6,371,086)	(45,031,277)	18,599		13,365,520		
26.	Totals:												
	26.1 Reinsurance ceded (Page 6, Line 6)	430,087,792		197,274,049	57,340,757			162,054,169	53,296		13,365,520		
	26.2 Reinsurance assumed (Page 6, Line 22)	59,451,679		6,926,626			6,371,086	46,153,967					
	26.3 Net ceded less assumed	370,636,112		190,347,423	57,340,757		(6,371,086)	115,900,202	53,296		13,365,520		
	COMMISSIONS INCURRED (direct business only)												
27.	First year (other than single)	402,755,688		329,230,505	29,087,046		14,935,182	9,929,194	127,929		19,445,832		
28.	Single	182,286,869		49,801,753	122,686,403			8,051,667			1,747,046		
29.	Renewal	579,320,278		415,713,537	25,333,722		6,645,084	74,655,858	16,830		56,955,248		
30.	Deposit-type contract funds												
31.	Totals (to agree with Page 6, Line 21)	1,164,362,836		794,745,795	177, 107, 171		21,580,267	92,636,719	144,759		78,148,126		

#### **EXHIBIT 2 - GENERAL EXPENSES**

	-		Insura	nce				
						5	6	7
		1	Accident ar	nd Health	4			
			2	3	All Other Lines of			
		Life	Cost Containment	All Other	Business	Investment	Fraternal	Total
1. R	Rent	71,382,212		5,891,364		2,068,949		79,342,525
	Salaries and wages	1.164.376.179	3.180.982	92,918,075		33.748.390		1.294.223.626
	Contributions for benefit plans for employees			6,994,434				94,217,949
	Contributions for benefit plans for agents			9,747,797				131,279,430
	Payments to employees under non-funded benefit	110, 100,300						131,273,430
	plans							
	Payments to agents under non-funded benefit							
	plans							0.517.001
	Other employee welfare			706,705		248, 183		9,517,621
	Other agent welfare							
4.1 L	Legal fees and expenses	22,783,104	2,214,164			660,348		25,657,615
4.2 N	Medical examination fees	18 761 183		1.548.410		543,776		20,853,369
	Inspection report fees			,010,110				,,.
4.4 F	Fees of public accountants and consulting	E 077 CEC		419.072		147 . 171		5,643,900
	actuaries			419,072		147 , 171		5,043,900
4.5 E	Expense of investigation and settlement of policy	4 404 045	0 000 045			404 500		0 040 000
	claims	4, 194, 315	2,330,815			121,568		, , ,
5.1 T	Traveling expenses	8,470,016		699,053	ļ	245,496		9,414,565
5.2 A	Advertising	59,405,386		4,902,884		1,721,811		66,030,081
	Postage, express, telegraph and telephone			1,568,864		550,959		
	Printing and stationery			841.656				,
	Cost or depreciation of furniture and equipment			2,434,285				
	Rental of equipment	22,744,048		1,877,127		659,216		25,280,390
5.7 C	Cost or depreciation of EDP equipment and							
	software	106,465,770		8,786,903		3,085,814		118,338,487
6.1 B	Books and periodicals	9.765.078		805.938		283.032		10.854.048
	Bureau and association fees			483,366		169,750		, , ,
					······			
	nsurance, except on real estate			1,052,673	······	369,681		
	Miscellaneous losses			1 , 131 , 659				,
6.5 C	Collection and bank service charges	5,957,231		491,666		172,665		6,621,562
6.6 S	Sundry general expenses	3.790.545		312,844		109.866		4,213,255
	Group service and administration fees			21, 131, 573				
	Reimbursements by uninsured plans			21, 101,070				010,407,200
	Agency expense allowance	288,7/1,783		23,833,102		8,369,789		320,974,674
7.2 A	Agents' balances charged off (less \$							
\$	recovered)							
		8.864.638		731.622		256.934		9.853.193
	Official publication (Fraternal Benefit Societies					200,304		, ,000, 100
		V/V/	xxx	V/V/	XXX	xxx		
	Only)	XXX	XXX	XXX	XXX	XXX		
	Expense of supreme lodge meetings (Fraternal	1001	1004	1001	1001	1001		
		XXX		XXX	XXX	XXX		
						26,372,216		26,372,216
9.2 Ir	Investment expenses not included elsewhere					340,213,554		340,213,554
9.3 A	Aggregate write-ins for expenses	(316,085,011)		2,032,307		(14,783,105)		(328, 835, 809
	General expenses incurred	2.071.315.422	7,727,425	191,343,378			(b)	(a) 2,691,385,532
	General expenses unpaid Dec. 31, prior year			82,114,663				
12. G	General expenses unpaid Dec. 31, current year	1,246,120,066	3,992,206	98,853,392	L	36, 117, 663		1,385,083,327
13. A	Amounts receivable relating to uninsured plans,							
	prior year							
14. A	Amounts receivable relating to uninsured plans,							
	current year							
15. G	General expenses paid during year (Lines 10+11-							
	12-13+14)	1,981,519,225	6,782,540	174,604,649		396,645,583		2,559,551,997
	DETAILS OF WRITE-INS	1,001,010,220	5,7.52,616	,,	+	555,515,555		2,000,001,001
		(340.709.289)				(15.496.818)		(000 000 107
	Miscellaneous	24,624,278		2,032,307		713,712		27,370,298
9.303.								
	Summary of remaining write-ins for Line 9.3 from							
					i l			I
9.398. S	overflow page				L			
9.398. S	overflow page Totals (Lines 09.301 thru 09.303 plus 09.398)							

			Insurance		4	5	6
		1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes				20, 135, 119		20, 135, 119
2.	State insurance department licenses and fees	2,698,035	197,876				2,895,91
3.	State taxes on premiums	170,859,333	12,687,722				183,547,05
4.	Other state taxes, including \$	, ,	, ,				
	for employee benefits	33,327,600	3,821,254				37, 148, 85
5.	U.S. Social Security taxes	92,306,311	7, 127, 222		2,483,675		101,917,20
6.	All other taxes	3,101,505	227,467				3,328,97
7.	Taxes, licenses and fees incurred	302,292,784	24,061,540		22,618,795		348,973,119
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	47,536,353	4,650,436		4,255,246		
9.	Taxes, licenses and fees unpaid Dec. 31, current year	80,468,400	6,405,028		6,020,978		92,894,406
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	269 360 736	22 306 948		20, 853, 063		312 520 747

## **EXHIBIT 4 - DIVIDENDS OR REFUNDS**

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums		
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions		
4.	Applied to provide paid-up annuities	840,509	
5.	Total Lines 1 through 4		71,609
6.	Paid in cash		26,738,305
7.	Left on deposit		
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8		26,854,479
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following calendar year	1,781,024,813	26,236,537
12.	Terminal dividends		
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		26,245,083
16.	Total from prior year	1,684,498,127	23,078,176
17.	Total dividends or refunds (Lines 9 + 15 - 16)	1,778,114,574	30,021,385
	DETAILS OF WRITE-INS		
0801.	Applied to reduce policy indebtedness	27, 196, 830	
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)	27, 196, 830	

1	2	3	4	5	6
				Credit (Group and	
Valuation Standard	Total (a)	Industrial	Ordinary	(Group and Individual)	Group
0100001. 2001 CSO CRVM 3.00%	840,076		840,076	······	
0100002. 2001 CSO CRVM 3.50%	17,855,502,730		17,855,502,730		
0100003. 2001 CSO CRVM 4.00%	12,881,577,458		12,881,577,458		
0100004. 2001 CSO CRVM 4.50%			115,387,058		
0100005. 2001 CSO NLP 3.00%			71,054 931,958,750		
0100006. 2001 CSO NLP 3.50% 0100007. 2001 CSO NLP 4.00%	242 042 041		243,943,841		
0100007. 2007 CSO NEP 4.00%			735,043,939		
0100009. 2017 CSO CRVM 3.25%	358.947		358,947		
0100010. 2017 CSO CRVM 3.50%			1,290,335,099		
0100011. 2017 CSO CRVM 3.75%	1,967,257		1,967,257		
0100012. 2017 CS0 NLP 3.00%	146,604,027		146,604,027		
0100013. 2017 CS0 NLP 3.50%			67,412,764		
0100014. 2017 CSO NPR 3.50%	46,352		46,352 34,591,706		
0100013. 2017 CS0 NPA 3.73% 0100016. 2017 CS0 NPR 4.50%			81,510,659		
0100017. 41 CSO NLP 2.50%	98 227 984		98,227,984		
0100018. 41 CSO NLP 4.00%			303,463		
0100019. 41 CSO NLP CRF 2.50%	433,466,258		433,466,258		
0100020. 41 CSO NLP CRF 4.00%			1,782,214		
0100021. 58 CET NLP 2.50%			204,940		
0100022. 58 CET NLP 3.00%			80,542 185,755		
0100023. 58 CET NLP 3.5% /20/ 2.5%			116,076		
0100024. 38 CET NLP 3.30%	8 782 854		8,782,854		
0100026. 58 CET NLP 4.50%	976,845		976,845		
0100027. 58 CSO CRVM 3.00%	47,097,191		47,097,191		
0100028. 58 CSO CRVM 3.50%	511,962,361		511,962,361		
0100029. 58 CS0 CRVM 4.00%			1,766,368,969		
0100030. 58 CSO CRVM 4.50%			3,808,897,752		
0100031. 58 CSO CRVM 6.00%			7,026,256 140,529		
0100032. 58 CSO Mod CRVM 4.00%			1,271,233,320		
0100034. 58 CSO NLP 2.50%			1,406,944,136		
0100035. 58 CSO NLP 3.00%	593,556,184		593,556,184		
0100036. 58 CSO NLP 3.5% /20/ 2.5%	1,032,441,956		1,032,441,956		
0100037. 58 CSO NLP 3.50%			54,988,743		
0100038. 58 CSO NLP 4.00%			11,369,156		
0100039. 58 CSO NLP 4.50%	5,955,278 1,934,244		5,955,278 1,934,244		
0100040. 38 CSO NLP CAF 2.50%	17,225,623		17,225,623		
0100042. 58 CSO NLP CRF 3.50%			1,081,408		
0100043. 58 CSO NLP CRF 4.00%	1,643,672		1,643,672		
0100044. 80 CET NLP 4.00%	8,210,587		8,210,587		
0100045. 80 CET NLP 4.50%			2,228,793		
0100046. 80 CET NLP 5.00%					
0100047. 80 CET NLP 5.50%	1,5/6,085		1,576,085 39.994		
0100048. 80 CET NLP 8.00%	322 417		322,417		
0100050. 80 CSO CRVM 4.00%			4,387,647,370		
0100051. 80 CSO CRVM 4.25%	125,742		125,742		
0100052. 80 CSO CRVM 4.50%			12,696,340,804		
0100053. 80 CSO CRVM 5.00%			5,975,768,036		
0100054. 80 CSO CRVM 5.50%					
0100055. 80 CSO CRVM 6.00%			674,499,241		
0100056. 80 CSO CRVM CRF 4.50%			504,710,197		
0100058. 80 CSO CRVM CRF 5.50%					
0100059. 80 CS0 Mod CRF 5.50%			122,703,330		
0100060. 80 CS0 NLP 4.00%	16,434		16,434		
0100061. 80 CSO NLP 4.50%	146,912,754		146,912,754		
0100062. 80 CSO NLP CRF 4.50%			66,289,113		
0100063. 80 CS0 NLP CRF 5.00%	356,921		356,921 3,068,697		
0100064. 80 CSO NLP CHF 5.50% 0100065. American Experience NLP CRF 3.00%	5,008,09/ 24 522 221		24,538,821		
0100066. American Experience NLP CRF 4.00%	2.578 680		2,578,680		
0100067. 80 CSO NLP 5.00%	442,479		442,479		
0100068. 80 CSO NLP 5.50%	908, 164		908 , 164		
0100069. 80 CSO 3.00%	5,010,235,630		4,969,538,542		40,697,089
0100070. 80 CSO 4.00%					, .,,
0100071. 80 CS0 4.00% CALIFORNIA					
0100072. 80 CSO 4.50% CALIFORNIA			112,503,862 2 640 374 948		
0100073. 2001 CS0 4.00%					, , , , , , , , , , , , , , , , , , , ,
0100075. 2017 CSO 3.50%			1,037,958,445		
0100076. 2017 CSO 3.00%	2,372,717,283		2,370,282,830		2,434,453
0100077. T CSO 58 6.00%					
0100078. 80 CSO 4.50%					5,990,160
0100079. 41 CSO 2.50% 0100080. 58 CSO 3.00%					24,309 53,022
0100080. 58 CS0 3.00%					
0100082. 58 CS0 4.00%	948 189				948 , 189
0100083. 70 INTCO GRP DIS 3.50%					4,686,316
0199997. Totals (Gross)	106,500,585,202		100,527,266,418		5,973,318,784
0199998. Reinsurance ceded	8,616,220,717		8,605,305,303		10,915,414
0199999. Life Insurance: Totals (Net)	97,884,364,485		91,921,961,115		5,962,403,370
0200001. 37 SA 2.50% DEF			51,772	XXX	
0200002. 37 SA 3.00% IMM			530	XXX	
0200003. 37 SA 3.50% IMM		XXX	47,098	XXX	
0200005. a=1949 3.00% DEF		XXX		XXX	
0200006. a-1949 3.50% IMM		XXX	74,141	XXX	
	, .		, -		

EXHIBIT 3 - AGGIV		LOLIVAL I	OIX EII E	CONTINA	
1	2	3	4	5	6
				Credit	
				(Group and	
Valuation Standard	Total (a)	Industrial	Ordinary	Individual)	Group
0200007. 51 GAM 3.50% DEF	2,040,953	XXX	2,040,953	XXX	
0200008. 71 IAM 3.50% IMM	3.087	XXX	3,087	XXX	
0200009. 71 IAM 6.00% IMM					
0200010. 71 IAM 7.50% IMM	520 242		528,343		
0200010. 71 IAW 7.30% IWW					
0200011. 71 IAM 11.25% IMM	1,065,660	XXX	1,065,660		
0200012. 71 GAM 3.50% DEF			8,831,241		
0200013. 71 GAM 4.00% DEF	1,444,013	XXX	1,444,013	XXX	
0200014. 83a 6.25% IMM	2.374.607	xxx	2,374,607		
0200015. 83a 6.50% IMM	1 666 470		1,666,470		
0200016. 83a 6.75% IMM	2 227 522		3,227,522		
0200017. 83a 7.00% IMM			835,315		
0200018. 83a 7.25% IMM	1,809,628		1,809,628		
0200019. 83a 7.75% IMM	1,032,348	XXX	1,032,348	XXX	
0200020. 83a 8.00% IMM	1.816.799	xxx	1,816,799	XXX	
0200021. 83a 8.25% IMM	4 062 594		4,062,594	VVV	
0200022. 83a 8.75% IMM	1 651 705		1,651,795		
0200023. 83a 9.25% IMM			221,956		
0200024. 83a 11.00% IMM	309,509		309,509		
0200025. 83a CIF/No-FIG DEF	317,608	XXX	317,608	XXX	
0200026. 94 MGDB Table IY / FIG DEF		xxx	1,232,995,222	XXX	
0200027. 94 MGDB Table IY / NO FIG DEF	66 104 033				
0200028. a-2000 CIF / NO FIG DEF	202 250				
			283,258	XXX	
0200029. a-2000 IY / FIG DEF			1,972,015,121		
0200030. a-2000 IY / No FIG DEF			124,734,549		
0200031. a-2000 3.50% BOTH					
0200032. a-2000 3.75% B0TH					
0200033. a-2000 4.00% IMM			214,372,333	YVV	
			246, 132, 864		
0200034. a-2000 4.25% IMM					
0200035. a-2000 4.50% IMM	329,243,522		329,243,522		
0200036. a-2000 5.00% IMM	178,879,164		178,879,164		
0200037. a-2000 5.25% IMM	206,106,882		206, 106, 882	XXX	
0200038. a-2000 5.50% IMM			80,286,093		
0200039. a-2000 6.00% IMM	1/5 /60 07/		145,469,974		
0200040. a-2000 6.25% IMM	3,087,411		3,087,411	XXX	
0200041. a-2000 6.50% IMM			20,607,935	XXX	
0200042. a-2000 6.75% IMM	5,712,747	XXX	5,712,747	XXX	
0200043. a-2000 7.00% IMM	3,706,529	XXX	3,706,529		
0200044. a-2012 CIF / NO FIG DEF	143 657	XXX	143,657		
0200045. a-2012 IY / FIG DEF			199,585,801		
0200046. a-2012 IY / No FIG DEF			14,039,638,248	XXX	
0200047. a-2012 2.00% IMM			107,568,479		
0200048. a-2012 3.00% IMM		XXX	119,999,307		
0200049. a-2012 3.25% IMM	104,681,795	XXX	104,681,795	XXX	
0200050. a-2012 3.50% IMM			144,710,407	XXX	
0200051. a-2012 3.75% IMM			385,650,281	XXX	
0200051. a-2012 5.75% INW	705,030,201		765,919,006		
0200052. a-2012 4.00% IMM	/65,919,006			XXX	
0200053. a-2012 4.25% IMM	42,494,846		42,494,846		
0200054. RA 2.50% DEF	177,829	XXX	177,829	XXX	
0200055. RA 2.75% DEF	3.548.867	XXX	3,548,867		
0200056. RA 3.00% DEF			32,350		
0200057. RA 3.50% DEF	15 600 160		15,609,160		
0200058. RA 4.00% DEF			78,282,127		
0200059. 83a IY/FIG DEF	39,295,947		39,295,947		
0200060. a-2012 1.00% IMM		XXX	1,047,322	XXX	
0200061. a-2012 1.25% IMM	91,745	XXX	91,745	XXX	
0200062. a-2012 1.50% IMM	30 728 680	XXX	30,728,680	XXX	
0200063. a-2012 1.75% IMM			51,501,101		
0200064. a-2012 1.75% IMM			198, 180, 452		
			107, 100, 402		
0200065. a-2012 2.50% IMM		XXX	107,903,989		
0200066. a-2012 2.75% IMM			137,330,301		
0200067. a-2012 5.00% BOTH	451,547	XXX	451,547	XXX	
0200068. a-2012 5.25% B0TH	84.872	XXX	84,872	XXX	
0200069. a-2012 6.00% B0TH			129,153	XXX	
0200070. a-2000 4.00% BOTH	636 258 519		636,258,518	YYY	
0200071. a-2000 4.25% BOTH	47 000 447		47,909,447		
0200071. a=2000 4.23% B01H	EAE 704 440		545,724,413		
0200073. a-2000 5.00% BOTH			1,009,292		
0200074. a-2000 5.25% BOTH	J1,581,110		1,581,110		
0200075. a-2000 5.50% BOTH	1,999,616	XXX	1,999,616		
0200076. a-2000 6.00% B0TH	546 .653	XXX	546,653		
0200077. a-2012 2.00% B0TH			22,163,991		
0200078. a-2012 3.00% BOTH			105,619,152		
0200079. a-2012 3.25% BOTH			153,884,733		
0200080. a-2012 3.50% B0TH		XXX	198,672,655		
0200081. a-2012 3.75% BOTH	325,883,174	XXX	325,883,174	XXX	
0200082. a-2012 4.00% B0TH	860 091 607	XXX	860,091,607	XXX	
0200083. a-2012 4.25% BOTH	45 610 814		45,619,814	YYY	
0200084. a-2012 1.00% BOTH	1 DEE 040		4,265,016		
0200005 a 2010 1 000 DOTH	4,200,010				
0200085. a-2012 1.25% B0TH	1, /88, 538	XXX	1,788,538		
0200086. a-2012 1.50% B0TH		XXX	15,641,997		
0200087. a-2012 1.75% B0TH		XXX	14 , 147 , 177	XXX	
0200088. a-2012 2.25% B0TH		XXX	243, 103, 676		
0200089. a-2012 2.50% BOTH			120, 178, 221		
0200090. a-2012 2.75% B0TH			166,094,098	XXX	477 504
0200091. 1971 GAM 3.50% IMM	177,534				177,534
0200092. 1983 GAM 3.50% IMM		XXX		XXX	525,338
0200093. 1983 GAM 4.75% IMM				XXX	
0200094. 1983 GAM 5.00% IMM	268 772			XXX	
0200095. 1983 GAM 5.25% IMM	1 200,772				
0200006 1000 CAN F FOO INN	1,000,172				
0200096. 1983 GAM 5.50% IMM	4,889,5/5				4,889,575
0200097. 1983 GAM 5.75% IMM				XXX	
0200098. 1983 GAM 6.00% IMM	28,997.228	XXX		XXX	

1	2	3	4	5	6
				Credit	
				(Group and	
Valuation Standard	Total (a)	Industrial	Ordinary	Individual)	Group
0200099. 1983 GAM 6.25% IMM	25,366,624	XXX		XXX	25,366,624
0200100. 1983 GAM 6.50% IMM	24,411,446			XXX	24,411,446
0200101. 1983 GAM 6.75% IMM				XXX	
0200102. 1983 GAM 7.00% IMM					
0200103. 1983 GAM 7.25% IMM					
0200104. 1983 GAM 7.50% IMM				XXX	159,034,451
1000 0000 11000 11000				XXX	14,303,6/3
0200106. 1983 GAM 8.00% IMM				XXX	22, 148, 151
0200107. 1983 GAM 8.25% IMM	11,106,410			XXX	11,106,410
0200108. 1983 GAM 8.50% IMM					3,691,1/3
0200109. 1983 GAM 8.75% IMM	22,135,028			XXX	22,135,028
0200110. 1983 GAM 9.25% IMM	9,234,323	XXX		XXX	9,234,323
0200111. 1983 GAM 9.50% IMM		XXX		XXX	39,394,903
0200112. 1983 GAM 9.75% IMM	24,982,130			XXX	24,982,130
0200113. 1983 GAM 10.50% IMM	9,581,312			XXX	9,581,312
0200114. 1983 GAM 10.75% IMM	5,692,689				
0200115. 1983 GAM 11.00% IMM				XXX	
0200116. 1983 GAM 11.25% IMM				XXX	/,//6,315
0200117. 1994 GAM 2.25% IMM					
0200118. 1994 GAR 0.75% IMM					
0200119. 1994 GAR 1.00% IMM		XXX		XXX	
0200120. 1994 GAR 1.25% IMM	186,776,414				
0200121. 1994 GAR 1.50% IMM	83,383,192			XXX	
0200122. 1994 GAR 1.75% IMM	1,324,435,933				
0200123. 1994 GAR 2.00% IMM	824,263,304	XXX		XXX	
0200124. 1994 GAR 2.25% IMM		XXX		XXX	2,351,189,725
0200125. 1994 GAR 2.50% IMM				XXX	
0200126. 1994 GAR 2.75% IMM		XXX		XXX	1,979,666,849
0200127. 1994 GAR 3.00% IMM	994,349,272	XXX		XXX	
0200128. 1994 GAR 3.25% IMM					
0200129. 1994 GAR 3.50% IMM				XXX	
0200130. 1994 GAR 3.75% IMM		XXX		XXX	2,055,758,210
0200131. 1994 GAR 4.00% IMM	4, 386, 177, 187			XXX	4,386,177,187
0200132. 1994 GAR 4.25% IMM	357,940,703			XXX	357,940,703
0200133. 1994 GAR 4.50% IMM	301,735,481				301,735,481
0200134. 1994 GAR 4.75% IMM	47,905,416			XXX	
0200135. 1994 GAR 5.00% IMM	311, 193,822	XXX		XXX	311, 193, 822
0200136. 1994 GAR 5.25% IMM	65,721,298	XXX		XXX	65,721,298
0200137. 1994 GAR 5.50% IMM				XXX	277,387,084
0200138. 1994 GAR 5.75% IMM	17,352,335			XXX	17,352,335
0200139. 1994 GAR 6.00% IMM	134,861,651				134,861,651
0200140. 1994 GAR 6.25% IMM		XXX		XXX	289,517
0200141. 1994 GAR 6.50% IMM		XXX		XXX	2,985,503
0200142. 1994 GAR 6.75% IMM		XXX		XXX	5,521,124
0200143. 83 IAM 4.25% IMM		XXX	2,508,344		
0200144. 83 IAM 4.50% IMM		XXX	325,299		
0200145. 83 IAM 4.75% IMM	4,827,619		4,827,619		
0200146. 83 IAM 5.00% IMM			9,298,630		
0200147. 83 IAM 5.25% IMM			419,797,641		
0200148. 83 IAM 5.50% IMM		XXX			
0200149. 83 IAM 6.00% IMM			99,811,883		
0200150. 83 IAM 6.50% IMM			118,302,057		
0200151. 83 IAM 6.75% IMM		XXX	82,352,454		
0200152. 83 IAM 7.00% IMM			7,622,329		
0200153. a-2012 2.00%	367,941,347				367,941,347
0200154. 2012 IAR 3.75% DEF	70,436				
0200155. 2012 IAR 3.75% IMM					
0200156. 2012 IAR VM-22 Non-Jumbo 1% - 1.49% DEF	416,254			XXX	
0200157. 2012 IAR VM-22 Non-Jumbo 1% - 1.49% IMM				XXX	
0200158. 2012 IAR VM-22 Non-Jumbo 1.5% - 1.99% DEF		XXX		XXX	
0200159. 2012 IAR VM-22 Non-Jumbo 1.5% - 1.99% IMM				XXX	
0200160. 2012 IAR VM-22 Non-Jumbo 2% - 2.49% DEF		XXX		XXX	616,879
0200161. 2012 IAR VM-22 Non-Jumbo 2% - 2.49% IMM	14,311,974	XXX		XXX	14,311,974
0200162. 2012 IAR VM-22 Non-Jumbo 2.5% - 2.99% DEF		XXX		XXX	8/0,814
0200163. 2012 IAR VM-22 Non-Jumbo 2.5% - 2.99% IMM		XXX		XXX	
0200164. 2012 IAR VM-22 Non-Jumbo 3% - 3.49% IMM					
0200165. 2012 IAR VM-22 Non-Jumbo 3.5% - 3.99% DEF	294,954			XXX	294,954
0200166. 2012 IAR VM-22 Non-Jumbo 3.5% - 3.99% IMM	19,768,001	XXX		XXX	19,768,001
0200167. 2012 IAR VM-22 Non-Jumbo 4% - 4.5% DEF				XXX	
0200168. 71 IAM 10.75% IMM					
0200169. 71 IAM 11.25% IMM	554,696			XXX	
0200170. 71 IAM 3.5% IMM					
				XXX	4,/5/
0200172. 71 IAM 4% IMM					341,1/5
0200173. 71 IAM 5.5% IMM				XXX	
0200174. 71 IAM 7.5% DEF					
0200175. 71 IAM 7.5% IMM		XXX		XXX	
0200176. 71 IAM 7.75% DEF		XXX		XXX	
0200177. 71 IAM 7.75% IMM				XXX	
0200178. 71 IAM 9.75% IMM	496,300				
0200179. 83a 10.5% IMM				XXX	
0200180. 83a 11% IMM				XXX	
0200181. 83a 4.75% IMM				XXX	
0200182. 83a 5% DEF					
0200183. 83a 5% IMM	387,484				
0200184. 83a 5.25% DEF				XXX	/04, 177
0200185. 83a 5.25% IMM	131,419	XXX		XXX	131,419
0200186. 83a 5.5% IMM	81,389			XXX	
0200187. 83a 5.75% IMM					
0200188. 83a 6% DEF				XXX	122,654
	4 005 405	1001			
0200189. 83a 6% IMM		XXX		XXX	

1	2 Total <sup>(a)</sup>	3 Industrial	4 Ordinan	5 Credit (Group and Individual)	6 Croup
Valuation Standard 0200191. 83a 6.25% IMM	15,994,893	XXX	Ordinary	XXX	Group 15,994,893
0200191: 83a 6.5% IMM		XXX		XXX	15,994,893 7.666.118
0200193. 83a 6.75% IMM	13.668.700				
0200194. 83a 7% IMM				XXX	36,103,049
0200195. 83a 7.25% IMM				XXX	
0200196. 83a 7.5% DEF					27,824
0200197. 83a 7.5% IMM				XXX	
0200198. 83a 7.75% IMM				XXX	
0200199. 83a 8% IMM	1,6/6,/80			XXX	1,6/6,/80
0200200. 83a 8.25% IMM 0200201. 83a 8.5% IMM	9,400,009			XXX	9,400,009
0200201: 83a 8.75% IMM	4 404 106			XXX	4 404 106
0200203. 83a 9.25% IMM	943.620			XXX	943.620
0200204. 83a 9.5% IMM				XXX	351,584
0200205. a-2000 3.5% DEF				XXX	1,426
0200206. a-2000 3.75% DEF	92,278			XXX	
0200207. a-2000 3.75% IMM				XXX	23,205
0200208. a-2000 4% DEF	306,913			XXXXXX	306,913
0200209: a=2000 4.8 1MM	23,643,437 5 252 002			XXX	5 252 002
0200210: a-2000 4.25% IMM				XXX	5 495 495
0200212. a-2000 4.75% DEF				XXX	23,638
0200213. a-2000 4.75% IMM	1,098,159			XXX	1,098,159
0200214. a-2000 5% DEF	2,278,854			XXX	2,278,854
0200215. a-2000 5% IMM	30,463,688			XXX	30,463,688
0200216. a-2000 5.25% IMM	26,753,065	XXX		XXX	
0200217. a-2000 5.5% IMM	18,792,209			XXXXXX	
0200218. a=2000 5.75% IMM					
0200220. a-2000 6.25% IMM				XXX	
0200221. a-2000 6.5% IMM	19,069,473	XXX		XXX	19,069,473
0200222. a-2000 6.75% IMM	12,921,644			XXX	
0200223. Other - Fund Balance Reserves		XXX	OF 000 000 100	XXX	15, 150, 103, 120
0299997. Totals (Gross) 0299998. Reinsurance ceded	60,554,480,626 25,472,547,973	XXX	25,903,200,403 7,761,196,662	XXX	34,651,280,222 17,711,351,311
0299999. Annuities: Totals (Net)	25,472,547,973 35.081.932.653	XXX	18.142.003.741	XXX	16.939.928.912
0300001. 37 SA 3.50% IMM		XXX	92,807	***	10,939,920,912
0300002. a-1949 3.50% IMM	76 985		76.985		
0300003. 71 IAM 3.50% IMM			43,585		
0300004. 71 IAM 6.00% IMM	207,518		207,518		
0300005. 71 IAM 7.50% IMM					
0300006. 83a 6.25% IMM			402,332		
0300007. 83a 6.50% IMM	431,083		451,085 523,922		
0300009. 83a 7.00% IMM	280,470		280,470		
0300010. 83a 7.25% IMM					
0300011. 83a 7.75% IMM			279,745		
0300012. 83a 8.00% IMM			123,139		
0300013. 83a 8.25% IMM			680,286		
0300014. 83a 8.75% IMM			461,447 103.231		
0300016. 83a 11.00% IMM			181,026		
0300017. 71 IAM 11.25% IMM	164,847		164,847		
0300018. a-2000 4.00% IMM			5,270,767		
0300019. a-2000 4.25% IMM			6,443,964		
0300020. a-2000 4.50% IMM			6,721,331		
0300021. a-2000 5.00% IMM	6,639,912		6,639,912		
0300022. a-2000 5.25% IMM	2,860,800		2,865,805 3,497,394		
0300024. a-2000 6.00% IMM	7 178 505		7, 178, 595		
0300025. a-2000 6.25% IMM	479,253		479,253		
0300026. a-2000 6.50% IMM	808,035		808,035		
0300027. a-2000 6.75% IMM	518,770		518,770		
0300028. a-2000 7.00% IMM	551,676		551,676		
0300029. a-2012 1.25% IMM 0300030. a-2012 1.50% IMM	22,638		22,638 415.330		
0300030. a-2012 1.50% IMM			2.791.992		
0300032. a-2012 2.00% IMM			2,679,976		
0300033. a-2012 3.00% IMM	5,316,657		5,316,657		
0300034. a-2012 3.50% IMM	1,997,812		1,997,812		
0300035. a-2012 3.75% IMM	12,262,177		12,262,177		
0300036. a-2012 4.00% IMM			26,657,542		
0300037. a-2012 4.25% IMM			2,136,336 2,326,348		
0300038. a=2012 2.35% IMM			4,080,794		
0300040. a-2012 3.25% IMM	4,485,914		4,485,914		
0300041. a-2012 2.25% IMM	4,016,154		4,016,154		
0300042. 51 GA 3.00%	· ·				307,287
0399997. Totals (Gross)	116,062,999		115,755,712		307,287
0399998. Reinsurance ceded 0399999. SCWLC: Totals (Net)	307,287 115,755,712		115.755.712		307,287
0400001. 110% INTERCO DI & 41 CSO 2.50%	115,/55,/12		115,755,712		
0400001. 110% INTERCO DI & 41 CSO 2.50%			514		
0400003. 59 ADB 3.00%			32		
0400004. 59 ADB & 2001 CSO 4.50%	34,557		34,557		
0400005. 59 ADB & 58 CSO 2.50%	287,967		287,967		
0400006. 59 ADB & 58 CSO 3.50%	277,079		277,079		
0400007. 59 ADB & 58 CSO 4.50%	330,795		330,795 1,319,620		
0400008. 59 ADB & 80 CSO 4.50% 0400009. 59 ADB 3.00%			1,319,620		406,748
0499997. Totals (Gross)	2.657.341		2,250,593		406,748
0499998. Reinsurance ceded	2,007,041		2,200,000		700,740
	I	I			

1	2	3	4	5 Credit	6
Valuation Standard	Total (a)	Industrial	Ordinary	(Group and Individual)	Group
0499999. Accidental Death Benefits: Totals (Net)	2,657,341	maasman	2,250,593	individual)	406.748
0500001. 35-39 INTERCO DISA + 58 CSO 4.50%			19,854		400,140
0500002. 1958 CSO Benefit 5 2.50%			205		
0500003. 1985 CIDA 4.00%	622.618				622,618
0500004. MOD 52 DISAB TABLE BEN 5 4.00%	1.656				1.656
0500005. 120% 52 INTERCO DISA 2.50%	9,329				
0500006. 120% 52 INTERCO DISA 3.00%	37,977		37,977		
0500007. 120% 52 INTERCO DISA 3.50%	6,048,505		6,048,505		
0500008. 120% 52 INTERCO DISA 4.00%					
0500009. 35-39 INTERCO + 2001 CSO 3.00%					
0500010. 35-39 INTERCO + 2001 CSO 3.50%			82,735,665		
0500011. 35-39 INTERCO + 2001 CSO 4.50%	1,544,145				
0500012. 35-39 INTERCO + 46-49 2.50%	72				
0500013. 35-39 INTERCO + 46-49 5.50%	18				
0500014. 35-39 INTERCO + 58 CSO 2.50%					
0500015. 35-39 INTERCO + 58 CSO 3.00%	54				
0500016. 35-39 INTERCO + 58 CSO 3.50%			, ,		
0500018. 35-39 INTERCO + 58 CSO 5.00%					
			88		
0500021. 35-39 INTERCO + 80 CSO 3.50%			,		
0500022. 35-39 INTERCO + 80 CSO 4.00%					
0500023. 35-39 INTERCO + 80 CSO 4.50%			34 , 151 , 531		
0500024. 35-39 INTERCO + 80 CSO 5.00%					
0500025. 35–39 INTERCO + 80 CSO 5.50%	7,319,663		7,319,663		
0500026. 1985 NHHS 80 CS0 4.50%			, ,		
0599997. Totals (Gross)	171, 176, 421		170,552,147		624,274
0599998. Reinsurance ceded					
0599999. Disability-Active Lives: Totals (Net)	171, 176, 421		170,552,147		624,274
0600001. 35-39 INTERCO DISA + 58 CSO 2.50%			111,061		
0600002. 1985 CIDA 4.00%					1,298,637
0600003. MOD 52 DISAB TABLE BEN 5 4.00%					536,556
0600004. MOD 52 DISAB TABLE BEN 5 3.00%					
0600005. MOD 52 DISAB TABLE BEN 5 3.50%	101,675,093		, , , , , , , , , , , , , , , , , , , ,		
0600006. MOD 52 DISAB TABLE BEN 5 4.00%			77,007,054		
0600007. MOD 52 DISAB TABLE BEN 5 4.50%					
0600008. MOD 52 DISAB TABLE BEN 5 5.00%					
0600009. MOD 52 DISAB TABLE BEN 5 5.50%			17,030,228 439,701		
0600010. MOD 32 DISAB TABLE BEN 3 6.00%			0 -00 0-1		122,421
0699997. Totals (Gross)	287,733,770		285,776,156		1,957,614
0699998. Reinsurance ceded	122.421		203,770,130		122,421
0699999. Disability-Disabled Lives: Totals (Net)	287,611,349		00E 77C 1EC		1.835.193
			285,776,156		1,630,193
0700001. Apportionable	194		194		
0700002. VM-21 Reserve			42,545,573		
0700003. ASSET Adequacy Reserve	4 192 160		4, 182, 160		
0700004. AFFORTIONABLE 0700005. VM-20 DET/STO Excess over NPR			142,838,460		
0700000. WM-20 DE17310 Excess over NFA			F70 004 040		
0700007. POLICY LOANS			290,965		
0700008. PREMIUM DEFICIENCY			404 404 000		
0700009. TERM CONVERSIONS			00 005 477		
0700010. TERM COST RESERVE	' '		78		
0700011. VLI COI			47.850		
0700012. CASH FLOW TESTING			89.906.906		
0700013. Additional NY Regulation 128 Reserves					1.000.000
0700014. GMDB	, , , , , , , , , , , , , , , , , ,				223,554
0799997. Totals (Gross)	1,312,153,262		1,310,929,708		1,223,554
0799998. Reinsurance ceded	187,424,928		187,424,928		1,220,304
0799999. Miscellaneous Reserves: Totals (Net)	1,124,728,334		1,123,504,780		1,223,554
9999999. Totals (Net) - Page 3, Line 1	134,668,226,295		111,761,804,244		22,906,422,051
(a) Included in the above table are amounts of denosit-type					

<sup>(</sup>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 \$ ; Supplementary Contracts with Life Contingencies \$ ; Accidental Death Benefits \$ ; Disability - Active Lives \$ ; Disability - Disabled Lives \$ ; Miscellaneous Reserves \$ ...

## **EXHIBIT 5 - INTERROGATORIES**

1.1 1.2	Has the reporting entity ever issued both participating and non-participating contracts?  If not, state which kind is issued.		Yes [	Х]	No [ ]
2.1 2.2	Does the reporting entity at present issue both participating and non-participating contracts?  If not, state which kind is issued.		Yes [	Х ]	No [ ]
3.	Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements?		Yes [	Х ]	No [ ]
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.  3%, 4%				
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 [	1	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; an 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:	nd			
	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?				
	7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements	\$		23,	667,612,328
	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 [	1	No [ X ]
	8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements:				
	8.2 State the amount of reserves established for this business:	.\$			
	8.3 Identify where the reserves are reported in the blank:				
9.	Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year?		Yes [	Х]	No [ ]
	9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders:	.\$		2,	239,588,848
	9.2 State the amount of reserves established for this business:	.\$			42,545,573
	9.3 Identify where the reserves are reported in the blank:  Ex. 5. Sect. 6.				

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



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

		T				TOR AGGIDENT AND HEALTH GONTRAGIO								
		1	Comprel		4	5	6	7	8	9	10	11	12	13
			2	3				Federal						
					Medicare			Employees Health Benefits	Title XVIII	Title XIX		Disability	Long-Term	
		Total	Individual	Group	Supplement	Vision Only	Dental Only	Plan	Medicare	Medicaid	Credit A&H	Income	Care	Other Health
-	ACTIVE LIFE RESERVE	Total	individual	Group	Oupplement	VISION ONly	Dental Only	i iaii	Medicare	Medicald	Credit Adi i	income	Care	Other riealth
1	Unearned premium reserves	78,814,683										45,006,212	33,779,012	
2	Additional contract reserves (b)	3.061.829.906			18.874								2,502,967,021	
2.	Additional actuarial reserves-Asset/Liability analysis	4,555,000,000										950,077,010	4,555,000,000	
3.	Reserve for future contingent benefits	7,000,000,000						***************************************					, , , , , , , , , , , , , , , , , ,	
<del>4</del> .	Reserve for rate credits													
6	Aggregate write-ins for reserves				-									
7	Totals (Gross)	7,695,644,588			48,333							602 950 222	7,091,746,034	
7.	Reinsurance ceded	5,935,342,534			43.499							003,030,222	5.935.299.035	
8.					43,499							000 000 000	.,,,	
9.	Totals (Net)	1,760,302,054			4,833							603,850,222	1,156,446,999	
	CLAIM RESERVE	0 440 040 050										4 000 040 040	044 500 040	070 000
	Present value of amounts not yet due on claims	2,140,916,952			-							1,826,048,010	314,592,010	276,932
11.	Additional actuarial reserves-Asset/Liability analysis													
12.	Reserve for future contingent benefits						·····	ļ						
13.	Aggregate write-ins for reserves													
14.	Totals (Gross)	2,140,916,952										1,826,048,010	314,592,010	276,932
15.	Reinsurance ceded	300,437,421										14,972,912	285, 187, 578	276,932
_	Totals (Net)	1,840,479,531										1,811,075,098	29,404,432	
17.	TOTAL (Net)	3,600,781,585			4,833							2,414,925,321	1,185,851,431	
18.	TABULAR FUND INTEREST	121,044,909			85							92,846,182	28,198,642	
	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)													
1302.														
1303.														
	Summary of remaining write-ins for Line 13 from overflow page													
	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)													

<sup>(</sup>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.

<sup>(</sup>b) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

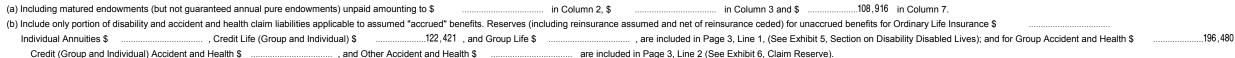
## **EXHIBIT 7 - DEPOSIT TYPE CONTRACTS**

EXIIIBIT I BE		1010				
	1	2	3	4	5 Dividend	6 Premium and
	Total	Guaranteed Interest Contracts	Annuities Certain	Supplemental Contracts	Accumulations or Refunds	Other Deposit Funds
Balance at the beginning of the year before reinsurance	15,914,581,761	11,463,626,661	1,947,826,499	656,541,813	482,368,002	1,364,218,786
Deposits received during the year		4,023,953,548	369,013,369	154,517,942	25,861,176	1,822,247,135
Investment earnings credited to the account	347,298,372	216 , 109 , 155	54,320,937	20,725,431	15,593,590	40,549,259
Other net change in reserves	(5, 176, 217)	(4,036,098)			(158,471)	(981,648)
Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	5,566,296,327	1,867,320,873	366,343,034	125,011,666	51,481,543	3 , 156 , 139 , 211
Other net transfers to or (from) Separate Accounts	(1,168,255,143)					(1,168,255,143)
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	18,254,255,902	13,832,332,393	2,004,817,771	706,773,520	472 , 182 , 754	1,238,149,464
10. Reinsurance balance at the beginning of the year	(1,334,739,583)					(1,334,739,583)
11. Net change in reinsurance assumed	(182,912,918)					(182,912,918
12. Net change in reinsurance ceded	(304,781,484)					(304,781,484
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(1,212,871,017)					(1,212,871,017)
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	17,041,384,885	13,832,332,393	2,004,817,771	706,773,520	472,182,754	25,278,447

## **EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS**

PART 1 - Liability End of Current Year

		1	2	1	Ordinary		6	Gro	up		Accident and Health	
				3	4	5 Supplementary	Credit Life (Group	7	8	9	10 Credit (Group and	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Contracts	and Individual)	Life Insurance	Annuities	Group	Individual)	Other
<ol> <li>Due and unpaid:</li> </ol>												
	1.1 Direct	20,246,522			1,360,066				1,968,069			16,918,386
	1.2 Reinsurance assumed	16,321,668							16,321,668			
	1.3 Reinsurance ceded	7,912,413							1,968,069			5,944,344
	1.4 Net	28,655,777			1,360,066				16,321,668			10,974,043
2. In course of settlement:												
2.1 Resisted	2.11 Direct	1,300,000		1,300,000								
	2.12 Reinsurance assumed											
	2.13 Reinsurance ceded	,										
	2.14 Net	1,300,000		(b)1,300,000	(b)		(b)	(b)				
2.2 Other	2.21 Direct	829,296,828		662,327,295	728,378			155,371,721				10,869,434
	2.22 Reinsurance assumed	80,037,425		70,512,270				9,525,155				
	2.23 Reinsurance ceded	231,503,248		226 , 188 , 456				5,290,825				23,967
	2.24 Net	677,831,006		(b)506,651,109	(b)728,378		(b)	(b)159,606,052		(b)	(b)	(b)10,845,467
3. Incurred but unreported:												
	3.1 Direct	55,423,061		41,260,096				8,385,900		146,200		5,630,865
	3.2 Reinsurance assumed	2,452,360		2,452,360								
	3.3 Reinsurance ceded	23,778,294		16,722,600				5,101,900		46,390		1,907,404
	3.4 Net	34,097,127		(b)26,989,856	(b)		(b)	(b)3,284,000		(b)99,810	(b)	(b)3,723,460
4. TOTALS	4.1 Direct	906,266,411		704,887,391	2,088,444			163,757,621	1,968,069	146,200		33,418,685
	4.2 Reinsurance assumed	98,811,453		72,964,630				9,525,155	16,321,668			
	4.3 Reinsurance ceded	263, 193, 955		242,911,056				10,392,725	1,968,069	46,390		7,875,715
	4.4 Net	741,883,909	(a)	(a) 534,940,966	2,088,444			(a) 162,890,052	16,321,668	99,810		25,542,970



## **EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS**

PART 2 - Incurred During the Year

					2 - incurrea During	trie fear					
	1	2		Ordinary		6	Gro	up		Accident and Health	
			3	4	5		7	8	9	10	11
	Tatal	Industrial Life	Life Insurance	Lade to all Alas Mess	Supplementary	Credit Life (Group	Life Insurance	A 10		Credit (Group	0.11
	Total	(a)	(b)	Individual Annuities	Contracts	and Individual)	(c)	Annuities	Group	and Individual)	Other
Settlements During the Year:											
1.1 Direct	6,341,931,064		3,156,053,277		23,739,019		132,466,162	1,800,396,727	67,644		413,086,405
1.2 Reinsurance assumed	310,895,101		77,577,561	121,139			14,096,101	219,100,300			
1.3 Reinsurance ceded			910,481,316	41, 151, 181			39,956,156	559,979,960	39,089		70,348,296
1.4 Net	(d)5,030,870,167		2,323,149,522	775,091,788	23,739,019		106,606,107	1,459,517,067	28,555		342,738,109
Liability December 31, current year from Part 1:											
2.1 Direct	906,266,411		704,887,391	2,088,444			163,757,621	1,968,069	146,200		33,418,685
2.2 Reinsurance assumed	98,811,453		72,964,630				9,525,155	16,321,668			
2.3 Reinsurance ceded	263,193,955		242,911,056				10,392,725	1,968,069	46,390		7,875,715
2.4 Net	741,883,909		534,940,966	2,088,444			162,890,052	16,321,668	99,810		25,542,970
Amounts recoverable from reinsurers December 31, currer year	nt		98,706,567				1,232,169		·		167,052
Liability December 31, prior year			, , ,				, , ,				, .
4.1 Direct			692.656.769	1,944,049			116.767.226	1.708.000	144.800		32,883,461
4.2 Reinsurance assumed			31,123,716	, ,			9.337.043	13,076,781	,		, ,
4.3 Reinsurance ceded	217,536,903		196,501,591				13,117,713	1,708,000	58,550		6, 151, 048
4.4 Net	682.104.943		527,278,894	1,944,049			112.986.556	13.076.781	86,250		26,732,413
5. Amounts recoverable from reinsurers December 31, prior	, ,,		, , .	,,,,,			,, ,,,	, , , , , , , , , , , , , , , , , , , ,	,		, ,
year	68,382,479		64,795,203				3,492,769				94,507
Incurred Benefits											
6.1 Direct			3, 168, 283, 899	816,266,225	23,739,019		179,456,557	1,800,656,796	69,044		413,621,629
6.2 Reinsurance assumed	356,169,014		119,418,475	121 , 139			14,284,213	222,345,187			
6.3 Reinsurance ceded	1,699,336,359		990,802,144	41, 151, 181			34,970,568	560,240,029	26,929		72,145,508
6.4 Net	5,058,925,825		2,296,900,230	775,236,183	23,739,019		158,770,202	1,462,761,954	42,115		341,476,122

(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 \$	13,888,333	in Line 1.1, \$13,888,333	in Line 1.4.
	\$13,068,360	in Line 6.1, and \$13,068,360	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 \$ ......29,079,979 premiums waived under total and permanent disability benefits.

## **EXHIBIT OF NON-ADMITTED ASSETS**

	EXHIBIT OF NON-ADMITTE	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			5,239
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	150,007	342,219	192,212
7.	Derivatives (Schedule DB)	-		
8.	Other invested assets (Schedule BA)	56,271,383	52,727,080	(3,544,303)
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)	56,605,198	53,258,346	(3,346,851)
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued	4,230,982	2,952,950	(1,278,032)
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	83,268	5 , 364 , 153	5,280,885
	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	4,623,440	910,224	(3,713,216)
	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			
	Net deferred tax asset			
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	205,361,696	237,995,201	32,633,505
21.	Furniture and equipment, including health care delivery assets		54,967,081	7,534,018
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	1,087,242,572	1,069,756,380	(17,486,192)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)			19,624,116
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	1,405,580,219	1,425,204,335	19,624,116
	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	636,276,736	636,706,810	430,074
2502.	Cash advances to agents	284,529,467	238,382,941	(46, 146, 526)
2503.	Commissions and expenses on long-term lease	71,965,385	77,265,261	5,299,876
2598.	Summary of remaining write-ins for Line 25 from overflow page		117,401,368	22,930,384
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	1,087,242,572	1,069,756,380	(17,486,192)

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#### 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:

		F/S	F/S			
	SSAP#	Page	Line#	2021		2020
NET INCOME		·		_		
(1) State basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$ (216,406,821)	\$	215,910,615
(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	<u>-</u> _	_	<u>-</u>
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ (216,406,821)	\$	215,910,615
SURPLUS						
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 26,979,255,992	\$	24,327,413,335
(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	\$ 26,979,255,992	\$	24,327,413,335

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 \$158,064,054.51 as of December 31, 2021 and \$118,643,008.08 as of December 31, 2020.

(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 \$409,126,316 as of December 31, 2021 and \$422,459,301 as of December 31, 2020.

(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 MassMutual Holding LLC (MMHLLC), Glidepath Holdings Inc. (Glidepath) and MM Investment Holding (MMIH), are accounted for using the statutory equity method. The Company accounts for the value of MMHLLC at its underlying U.S. generally accepted accounting principles (U.S. GAAP) equity value less adjustments for the limited statutory basis of accounting related to foreign insurance subsidiaries and controlled affiliates entities as well as an adjustment of \$612,032,332 as of for a portion of its noncontrolling interests (NCI). Glidepath is valued on it is underlying GAAP equity with adjustment to recognize its investment in GALIC based on GALIC's underlying statutory surplus, adjusted for any unamortized goodwill that would have been recognized under the statutory purchase method. Operating results, less dividends declared, for MMHLLC, Glidepath and MMIH are reflected as net unrealized capital gains in the Statutory Statements of Changes in Surplus. Dividends declared from MMHLLC, Glidepath and MMIH are recorded in net investment income when declared and are limited to MMHLLC, Glidepath and MMIH'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 \$3,133,420 as of December 31, 2021 and \$5,694,011 as of December 31, 2020.

(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 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 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, 2021, corrections of prior years' errors were recorded in surplus, net of tax:

The following summarizes corrections of prior year errors:

Year Ended December 31, 2021

		Increase (Decrease) to:					
		Prior		Current		Asset	
		Years'		Year		or Liability	
		Net Income		Surplus		Balances	
	(In Millions)						
Common stocks - subsidiaries and affiliates		-		(1,500,000)		(1,500,000)	
Net deferred income taxes		-		49,330,000		49,330,000	
Policyholders' reserves		(12,536,002)		(12,536,002)		12,536,002	
Other Liabilities		17,056,309		17,056,309		(17,056,309)	
Liabilities for deposit-type contracts	\$	26,149,000	\$	26,149,000	\$	(26,149,000)	
Total	\$	30,669,307	\$	78,499,307			

Of the \$78,499,307 increase to surplus for prior years' errors, \$30,669,307 was recorded as prior period adjustments, net of taxes.

For the year ended December 31, 2020, corrections of prior years' errors were recorded in surplus, net of tax:

Common stocks -subsidiaries and affiliates Net deferred income taxes Policyholders' reserves Total

	Increa	ase (Decrease) to:	
Prior		Current	Asset
Years'		Year	or Liability
Net Income		Surplus	Balances
\$ -	\$	(35,100,000)	\$ (35,100,000)
\$ -	\$	7,700,000	\$ 7,700,000
\$ 32,618,396	\$	32,618,396	\$ (32,618,396)
\$ 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.

### b. Adoption of new accounting standards:

In July 2020, the NAIC adopted modifications to Statements of Statutory Accounting Principles (SSAP) No. 26R, Bonds, effective January 1, 2021. The modifications apply similar reporting for gains or losses due to a tender offer as previously adopted for calls. The difference between consideration and par is recognized as net investment income, while any difference between book value and par is recognized as realized gain or loss. The modifications did not have a material effect on the Company's financial statements.

In July 2020, the NAIC adopted modifications to SSAP No. 32, Preferred Stock, effective January 1, 2021. The modifications define carrying value of redeemable preferred stock as amortized cost for NAIC 1-3 designations, the lower of amortized cost or fair value for NAIC 4-6 designations, and new fair value measurement for perpetual and mandatorily convertible preferred stock. They clarify when failure to meet certain dividends or redemption payments could trigger an impairment assessment that preferred shares issued by joint ventures are included in the scope of this guidance, and clarifies scope related to sinking fund schedules, mandatory conversions, and various other features. They also clarify fair value would be capped by any currently effective call price. The revisions impacted the Company's current unaffiliated and affiliated perpetual preferred stock investments. The modifications did not have a material effect on the Company's financial statements.

In March 2021, the NAIC adopted modifications to SSAP No. 26R, Bonds, effective January 1, 2021. The modifications expand the called bond disclosures to also include bonds terminated early through a tender offer. The modifications did not have a material effect on the Company's financial statements.

In March 2021, the NAIC adopted modifications to SSAP No. 26R, Bonds, effective January 1, 2021. The modifications clarify that perpetual bonds are within scope. Perpetual bonds shall be reported at fair value regardless of NAIC designation, not to exceed any current effective call price. For perpetual bonds with an effective call option, any applicable premium shall be amortized to the next effective call date. For perpetual bonds purchased at a discount, any applicable discount shall be accreted utilizing the yield-to-worst concept. The modifications did not have a material effect on the Company's financial statements.

In May 2021, the NAIC adopted modifications to SSAP No. 2R, Cash, Cash Equivalents, Drafts and Short-Term Investments, effective May 20, 2021. The modifications clarify that cryptocurrencies do not meet the definition of cash, cash equivalents and short-term investments and therefore should be non-admitted assets if held directly by an insurer. The modifications did not have a material effect on the Company's financial statements.

### Note 3 - Business Combinations and Goodwill

- a. The Company did not have any business combinations accounted for using the statutory purchase method.
- 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 2021 were:

    Commercial mortgage loans 5.9% and 1.6%, residential mortgage loans 5.6% and 2.8% and mezzanine real estate loans 5.9% and 3.3%.

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%.

- (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 100% as of December 31, 201 and 81.2% as of December 31, 2020.
- (3) As of December 31, 2021 and 2020, the Company did not have any taxes, assessments and amounts advanced and not included in the mortgage loan total.

(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		Com	mercial			
			Farr	n In	sured	All Other	Insured	All Other	Mezzanine	Total
a.	202	21								
	1.	Recorded investment (all)								
		(a) Current	\$	- \$ 4,10	6,934,716 \$	701,572,479 \$	- \$	21,419,320,485	117,017,883 \$	26,344,845,563
		(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	\$	- \$	- \$	- \$	- \$	1,161,924,338 \$	- \$	1,161,924,338
b.	202	20								
~.										
	1.	Recorded investment (all)								
		(a) Current	\$	- \$ 3,12	7,382,350 \$	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	Φ.	œ.	•	Φ.	•	Φ.	•	
		(a) Recorded investment	\$	- \$	- \$	- \$	- \$	- \$	- \$	-
	4	(b) Interest accrued Interest reduced		-	-	-	-	-	-	-
	4.		¢	¢	¢	¢	¢	Ф	¢	
		<ul><li>(a) Recorded investment</li><li>(b) Number of loans</li></ul>	\$	- \$ -	- \$	- \$	- \$	- \$	- \$	-
		(c) Percent reduced		-	-	-	-	-	-	-
	5	Participant or co-lender in a			-	-	-	-	-	-
	٥.	mortgage loan agreement								
		(a) Recorded investment	\$	- \$	- \$	- \$	- \$	1,249,188,926 \$	- \$	1,249,188,926

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

				_	Reside	ential		Comm	nercial	_	
			Fai	m	Insured	All Other	Insu	ured	All Other	Mezzanine	Total
a.	20	21									
	1.	With allowance for credit									
		losses	\$	- \$	-	\$	- \$	- \$	-	\$ -\$	-
	2.	No allowance for credit									
		losses		-	-		-	-	48,435,114	-	48,435,114
	3.	Total (1+2)		-	-		-	-	48,435,114	-	48,435,114
	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.											
	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		-	-		-	-	-	-	-

(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:

					Res	iden	ntial	Comi	mercial		
			Fari	m	Insured		All Other	Insured	All Other	Mezzanine	Total
a.	20	21									
	1.	Average recorded									
		investment	\$	- \$		- \$	- 9	- \$	51,102,422	\$ - \$	51,102,422
	2.	Interest income									
		recognized		-		-	-	-	476,200	-	476,200
	3.	Recorded investment on									
		nonaccrual status		-		-	-	-	48,435,114	-	48,435,114
	4.	Amount of interest income	!								
		recognized using a cash-									
		basis method of accountin	g	-		-	-	-	476,200	-	476,200
b.	20										
	1.	5									
	_	investment	\$	- \$		- \$	- 3	- \$	81,541,022	\$ -\$	81,541,022
	2.	Interest income									
	_	recognized		-		-	-	-	1,502,367	-	1,502,367
	3.										
		nonaccrual status		-		-	-	-	62,928,055	-	62,928,055
	4.		!								
		recognized using a cash-									
		basis method of accountin	g	-		-	-	-	1,874,581	-	1,874,581

- (7) Allowance for credit losses No change
- (8) As of December 31, 2021, 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, 2021 and 2020, the Company did not have any restructured debt.

c. Reverse mortgages:

As of December 31, 2021, 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)

clas	sified on the following bases for recognizing OTT	:						
			(1)			(2)		(3)
			` '			TTI I		. ,
			Amortized			ognized		
			Cost Basis	'		Loss		
			Before	(2a)	T	(2b)		Fair Value
			OTTI	(za) Interest		Non-interest		1-(2a+2b)
			OTTI	IIILETESI		Non-interest		1-(2a+2b)
ОТТ	I recognized in the first quarter							
a.	Intent to sell	\$	_	\$	- :	\$ -	\$	_
b.	Inability or lack of intent to retain the investment	Ψ		*		•	Ψ.	
۵.	in the security for a period of time sufficient to							
	recover the amortized cost basis		11,247,256			6,172,765		5,074,491
		Φ.		Φ.	- :		Φ.	
C.	Total first quarter	\$	11,247,256	<u>\$</u>	_ :	\$ 6,172,765	\$	5,074,491
ОТТ	I recognized in the second quarter							
d.	Intent to sell	\$		\$		\$ -	¢	
		Φ	-	Ф	- '	-	φ	-
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		11,352,643			966,063		10,386,580
f.	Total second quarter	\$	11,352,643	\$	<u>-                                    </u>	\$ 966,063	\$	10,386,580
ОТТ	Throughing dip the third quester							
	I recognized in the third quarter	•		•		•	•	
g.	Intent to sell	\$	-	\$	- ;	\$ -	\$	-
h.	Inability or lack of intent to retain the investment							
	in the security for a period of time sufficient to							
	recover the amortized cost basis		4,061,382			105,659		3,955,723
i.	Total third quarter	\$	4,061,382	<u>\$</u>	<u>-</u>	\$ 105,659	\$	3,955,723
ОТТ	Throughing dip the fourth quarter							
	I recognized in the fourth quarter	Φ.		Φ.		•	Φ.	
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		6,658,614			168,108		6,490,506
I.	Total fourth quarter	\$	6,658,614	\$	<u>-                                    </u>	\$ 168,108	\$	6,490,506
						<u> </u>		
m.	Annual aggregate total			\$	- ;	\$ 7,412,595		
	= = · <del>*</del>				= =			

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.

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
36828QQJ8	\$ 5,796,000	\$ -	\$ (5,796,000)	\$ -	\$ -	March 31, 2021
05535DCF9	2,560,946	2,505,562	(55,385)	2,505,562	2,647,762	March 31, 2021
61750FAE0	582,728	558,079	(24,649)	558,079	500,569	March 31, 2021
18974BAA7	203,962	193,231	(10,731)	193,231	197,038	March 31, 2021
22540V3F7	124,724	11,082	(113,642)	11,082	3,496	March 31, 2021
92978EAA2	123,119	119,363	(3,756)	119,363	115,107	March 31, 2021
41161PWB5	1,183,481	1,153,338	(30,143)	1,153,338	1.017.022	March 31, 2021
12669GXW6	153,925	20,285	(133,640)	20,285	173,435	March 31, 2021
55274SAM3	38,192	33,418	(4,774)	33,418	84,650	March 31, 2021
86359DME4	480,180	480,133	(45)	480,133	498,095	March 31, 2021
040104TG6	751,483	596,747	(154,736)	596,747	700,223	June 30, 2021
05535DCF9	2,412,525	2,168,139	(244,386)	2,168,139	2,608,461	June 30, 2021
40431KAE0	2,389,667	2,348,253	(41,414)	2,348,253	2,745,165	June 30, 2021
61750FAE0	555,370	534,914	(20,456)	534,914	493,887	June 30, 2021
86359DXD4	394,726	364,961	(29,764)	364,961	369,964	June 30, 2021
05535DAN4	1,386,766	1,038,889	(347,877)	1,038,889	1,141,961	June 30, 2021
45660LYW3	959,375	942,757	(16,618)	942,757	927,049	June 30, 2021
79548KXQ6	121,590	96,975	(24,616)	96,975	97,070	June 30, 2021
92978EAA2	115,502	112,103	(3,399)	112,103	110,484	June 30, 2021
41161PWB5	1,112,829	1,079,360	(33,470)	1,079,360	969,681	June 30, 2021
576433H33	1,119,491	1,071,784	(47,707)	1,071,784	1,074,403	June 30, 2021
55274SAM3	33,318	31,698	(1,620)	31,698	85,553	June 30, 2021
00442FAB8	95,903	70,276	(25,627)	70,276	60,821	September 30, 2021
86359DXD4		339,762	`		,	
05535DAN4	359,657 1,260,315	1,255,426	(19,896) (4,889)	339,762 1,255,426		September 30, 2021 September 30, 2021
073879QF8	247,750	226,078	(21,672)	226,078		
45660LYW3	907,047	906,646	(400)	·		September 30, 2021
92978EAA2	1	ĺ	(1,970)	906,646	,-	September 30, 2021
41161PWB5	1,049,397	1,023,087	, , , ,	108,384		September 30, 2021
55274SAM3	30.959	1,023,087	(26,310)	1,023,087		September 30, 2021
040104TF8		- ,	(4,895)	26,064		September 30, 2021
04012XAC9	59,686	59,300	(386)	59,300		December 31, 2021
1248MGAJ3	130,314	122,160	(8,154)	122,160	107,581	
35729RAE6	35,096	34,855	(241)	34,855	31,996	
617463AA2	4,028,108	3,999,289	(28,818)	3,999,289	3,995,059	
61749BAB9	6,685	5,767	(918)	5,767	5,247	
61750FAE0	61,698	51,363		51,363	60,638	
61750MAB1	342,930	319,304	(23,626)	319,304	307,808	
86359DXD4	3,456	3,113		3,113		
92926SAB2	335,476	308,315	(27,161)	308,315	309,361	December 31, 2021
45660LYW3	558	494	(64)	494	521	
79548KXQ6	677,413	675,162	(2,251)	675,162	630,760	
92978EAA2	51,835	37,120	(14,714)	37,120	65,254	
41161PWB5	75,569	72,635		72,635	72,325	
55274SAM3	822,378	776,768	(45,610)	776,768	706,114	
	27,413	24,860		24,860		
Totals	\$ 33,319,896	\$ 25,907,299	\$ (7,412,594)	\$ 25,907,999	\$ 26,525,486	

(4) As of December 31, 2021, 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
 \$ (65,682,791)

 2. 12 months or longer
 \$ (133,684,823)

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

 1. Less than 12 months
 \$ 6,284,978,080

 2. 12 months or longer
 \$ 1,876,692,063

(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, 2021.
- 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

(2) Type of Repo Trades Used

		1	2	3	4
		FIRST	SECOND	THIRD	FOURTH
		QUARTER	QUARTER	QUARTER	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.	Max	imum Amount				
	1.	Open – No Maturity	-	-	-	-
	2.	Overnight	-	-	-	-
	3.	2 Days to 1 Week	-	-	-	-
	4.	> 1 Week to 1 Month	198,412,500	180,392,157	-	-
	5.	> 1 Month to 3 Months	\$ 1,262,864,938	\$ 2,251,622,815	\$ 2,063,414,690	\$ 1,285,992,222
	6.	> 3 Months to 1 Year	\$ 3,009,913,800	\$ 2,119,257,882	\$ 1,814,430,016	\$ 2,241,455,128
	7.	> 1 Year	-	-	-	-

			FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
b.	End	ing 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	\$ 331,985,294	\$ 1,553,883,440	\$ 1,094,782,182	\$ 1,066,894,730
	6.	> 3 Months to 1 Year	\$ 2,738,467,600	\$ 1,266,342,186	\$ 1,814,430,016	\$ 1,735,205,128
	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, 2021.
- (5) Securities "Sold" Under Repo Secured Borrowing

			FIRST	SECOND	THIRD	FOURTH
			QUARTER	QUARTER	QUARTER	QUARTER
a.	Max	timum Amount				
	1.	BACV	xxx	XXX	XXX	XXX
	2.	Nonadmitted - Subset of BACV	xxx	xxx	xxx	XXX
	3.	Fair Value	\$ 4,104,194,534	\$ 3,517,965,001	\$ 3,345,073,053	\$ 2,909,212,198

			FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
b.	Endi 1.	ing Balance BACV	\$ 3,070,452,895	\$ 2,820,225,626	\$ 2,909,212,198	\$ 2,802,099,858
	2.	Nonadmitted - Subset of BACV	-	-	-	-
	3.	Fair Value	\$ 3,070,452,895	\$ 2,820,225,626	\$ 2,909,212,198	\$ 2,802,099,858

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

**ENDING BALANCE** 

		1	2	3	4
		NONE	NAIC 1	NAIC 2	NAIC 3
a.	Bonds - BACV	\$ -	\$ 2,802,099,858	\$ -	\$ -
b.	Bonds - FV	\$ -	\$ 2,802,099,858	\$ -	\$ -
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	-	-	-	-
I.	Derivatives - BACV	-	-	-	-
m.	Derivatives - FV	-	-	-	-
n.	Other Invested Assets - BACV	-	-	-	-
0.	Other Invested Assets - FV	-	-	-	-
p.	Total Assets - BACV	\$ -	\$ 2,802,099,858	\$ -	\$ -
q.	Total Assets - FV	\$ -	\$ 2,802,099,858	\$ -	\$ -

ENL	ING BALANCE				
		5	6	7	8
					NON-
		NAIC 4	NAIC 5	NAIC 6	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	-	-	-	-
0.	Other Invested Assets - FV	-	-	-	-
p.	Total Assets - BACV	-	-	-	-
q.	Total Assets - FV	1	-	-	-

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

(7) Collateral Received - Secured Borrowing

			FIRST		SECOND		THIRD		FOURTH
		QUARTER			QUARTER		QUARTER		QUARTER
a.	Maximum Amount								
	1. Cash	\$	81,843,000	\$	72,242,000	\$	32,901,000	\$	20,675,000
	<ol><li>Securities (FV)</li></ol>	\$	3,977,468,678	\$	3,027,663,434	\$	2,921,938,566	\$	2,909,835,982
b.	Ending Balance								
	1. Cash	\$	81,390,000	\$	19,132,000	\$	18,947,000	\$	6,554,000
1	2 Securities (EV)	Ф	3 071 634 071	Ф	2 820 783 213	Ф	2 000 750 078	Φ.	2 802 811 705

(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	\$ 6,554,000	\$ -	\$ -	\$ -
b.	Bonds - FV	-	2,802,811,705	-	-
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)	\$ 6,554,000	\$ 2,802,811,705	\$ -	\$ -

ENI	DING BALANCE				
		5	6	7	8
					DOES NOT
					QUALIFY
					AS
		NAIC 4	NAIC 5	NAIC 6	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	-
C.	31 to 90 Days	\$ 1,066,814,761
d.	> 90 Days	\$ 1,773,590,266

- (10) The company did not have any repurchase agreements where cash collateral received was reinvested as of June 30, 2020.
- (11) Liability to Return Collateral Secured Borrowing (Total)

			FIRST QUARTER		SECOND QUARTER		THIRD QUARTER		FOURTH QUARTER
a.	Max	imum Amount							
	1.	Cash (Collateral – All)	\$ 81,843,000	\$	72,242,000	\$	32,901,000	\$	20,675,000
	2.	Securities Collateral (FV)	\$ 3,977,468,678	\$	3,027,663,434	\$	2,921,938,566	\$	2,909,835,982
b.	End	ing Balance							
	1.	Cash (Collateral – All)	\$ 81,390,000	\$	19,132,000	\$	18,947,000	\$	6,554,000
	2.	Securities Collateral (FV)	\$ 3,071,634,071	\$	2,820,783,213	\$	2,909,750,078	\$	2,802,811,705

- 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, 2021.
- 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, 2021.
- 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, 2021.

### j. Real estate:

- (1) There were no impairments on real estate for the years ended December 31, 2021 and 2020. 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 2021, one apartment and one office property were transferred to held for sale and sold in 2021, with proceeds of \$75,387,206 and a net gain of \$29,787,026. As of December 31, 2021, the Company did not hold any single family residences classified as held for sale.

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, 2021, 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 2021 or 2020.
- (4) The Company did not engage in retail land sales in 2021 or 2020.
- (5) The Company did not hold real estate investments with participating mortgage loan features in 2021 or 2020.

### 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, 2021 or 2020.
- (3) Aggregate LIHTC investments did not exceed 10% of total admitted assets for the years ended December 31, 2021 or 2020.
- (4) LIHTC investments had a carrying value of \$160,233,100 as of December 31, 2021 and \$199,447,122 as of December 31, 2020.
- (5) The Company recognized tax benefits from LIHTC investments of \$47,375,752 in 2021 and \$5,762 in 2020.
- (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% 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, 2021 and 2020 were as follows:

Years Ended December 31. 2021 2020 30 Federal Co-Investment Fund I LLC 63,212 180.075 Boston Financial MassMutual Tax Credits Fund II LP 539.440 MMA Financial Inst. Tax Credits XXV LP 386,311 NHT XX Tax Credit Fund LP <u>3,57</u>2,731 1,565,962 Total 2,554,925 3,752,806

(7) There were no write-downs or reclassifications made during the years ended December 31, 2021 and 2020 due to forfeiture, ineligibility of tax credits or similar issues.

### I. Restricted assets:

### (1) Restricted assets (including pledged):

				Gross (Admit	ted & Nonadmitte	ed) Restricted		
				Current Year		•		
		1	2	3	4	5	6	7
		'	2	3	4	3	O	,
i.	Restricted Asset Category	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							
Ì	agreements	2,802,811,705	-	-	-	2,802,811,705	4,007,757,404	(1,204,945,699)
d.	Subject to reverse							
	repurchase agreements		-	-	-	-	-	-
e.	Subject to dollar							
	repurchase agreements		-	-	-	-	-	-
f.	Subject to dollar reverse							
	repurchase agreements		-	-	-	-	-	-
g.	Placed under option							
3.	contracts		-	-	-	-	-	-
h.	Letter stock or securities							
	restricted as to sale -							
ļ	excluding FHLB capital							
	stock	471,703,791	_	_	_	471,703,791	469,116,320	2,587,471
	FHLB capital stock	98,620,000	_	_	_	98,620,000	77,680,000	20,940,000
H	On deposit with states	9,605,628	_	_	_	9,605,628	9,508,600	97,028
).  -	On deposit with other	-,,				-,,	-,,	3.,,2
۸.	regulatory bodies		_	_	_	_		_
$\vdash$	Pledged collateral to							
ľ	FHLB (including assets							
	backing funding							
	agreements)	2,802,811,705	_	_	_	2,802,811,705	4,007,757,404	(1,204,945,699)
m.	Pledged as collateral not	_,002,01,700				_,002,0,100	.,007,707,404	(1,201,010,000)
["	captured in other categories	3,388,543,784	_	_	_	3,388,543,784	3,677,637,983	(289,094,199)
n.	Other restricted assets	3,000,040,704			_	3,000,040,704	3,011,001,900	(200,004,100)
<u> </u>	Total Restricted Assets	\$ 9,574,096,613	4	<b>Q</b>	\$ -	\$ 9,574,096,613	\$ 12,249,457,711	\$ (2,675,361,098)
Ο.	Total Nestlicieu Assets	9,074,090,013	· ·	Ψ -	· -	9,074,090,013	12,245,437,711 پ	(2,070,301,096)

<sup>(</sup>a) Subset of column 1

<sup>(</sup>b) Subset of column 3

		Current Year									
				Perce	entage						
		8	9	10 Gross (Admitted &	11 Admitted						
			Total Admitted	Nonadmitted)	Restricted to						
		Total Nonadmitted	Restricted	Restricted to Total	Total Admitted						
	Restricted Asset Category	Restricted	(5 minus 8)	Assets (c)	Assets (d)						
	Subject to contractual										
	obligation for which										
	liability is not shown	-	\$	-%	-%						
	Collateral held under										
	security lending										
	Agreements	-	-	-	-						
	Subject to repurchase Agreements		2,802,811,705	0.928	0.933						
		-	2,002,011,705	0.926	0.933						
	Subject to reverse repurchase agreements										
		-	-	-	-						
	Subject to dollar										
	repurchase agreements	-	-	-	-						
	Subject to dollar reverse										
	repurchase agreements	-	-	-	-						
۲	Placed under option										
	Contracts	-	-	-	-						
	Letter stock or securities										
	restricted as to sale -										
	excluding FHLB capital										
	Stock	-	471,703,791	0.156	0.157						
	FHLB capital stock	-	98,620,000	0.030	0.033						
ſ	On deposit with states	-	9,605,628	0.003	0.003						
	On deposit with other										
	regulatory bodies	-	-	-	-						
	Pledged collateral to										
	FHLB (including assets										
	backing funding				***						
	agreements)	-	2,802,811,705	0.928	0.933						
m.	Pledged as collateral not										
1	captured in other categories	-	3,388,543,784	1.122	1.128						
n.	Other restricted assets	-	-	-	-						
0.	Total Restricted Assets	\$ -	\$ 9,574,096,613	3.171%	3.186%						

<sup>(</sup>c) Column 5 divided by Asset Page, Column 1, 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)

		Gros	ss (Admitted	I & Nonadm	itted) Restri	cted			Perc	entage
		(	Current Yea	r						
	1	2	3	4	5	6	7	8	9	10
			Total Separate						Gross (Admitted &	Admitted Restricted Total
			Account (S/A)	S/A Assets			Increase/	Total Current	Nonadmitted)	Total
	Total General	G/A Supporting	Restricted	Supporting G/A	Total	Total from	(Decrease)	Year Admitted	Restricted to	Admitted
Description of Assets	Account (G/A)	S/A Activity (a)	Assets	Activity (b)	(1 plus 3)	Prior Year	(5 minus 6)	Restricted	Total Assets	Assets
Derivatives	\$ 3,148,395,721	\$ -	\$ -	\$ -	\$ 3,148,395,721	\$ 3,281,974,661	\$ (133,578,940)	\$ 3,148,395,721	1.043%	1.048%
Futures	245,569,779	-	-	-	245,569,779	358,868,385	(113,298,606)	245,569,779	0.081%	0.082%
MBS Forwards	474,000	-	-	-	474,000	220,000	254,000	474,000	0.000%	0.000%
Repurchase Margin	(5,895,716)	-	-	-	(5,895,716)	36,574,936	(30,679,220)	(5,895,716)	-0.002%	-0.002%
Total (c)	\$ 3,388,543,784	\$ -	\$ -	\$ -	\$ 3,388,543,784	\$ 3,677,637,982	\$ (277,302,766)	\$ 3,388,543,784	1.122%	1.128%

<sup>(</sup>a)Subset of column 1

<sup>(</sup>d) Column 9 divided by Asset Page, Column 3, Line 28

<sup>(</sup>b)Subset of column 3

<sup>(</sup>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

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

		Gross	(Admitted	& Nonad	mitted) Res	stricted			Perce	ntage
		С	urrent Ye	ar						
	1	2	3	4	5	6	7	8	9	10
			Total Separate Account					Total	Gross (Admitted &	Admitted Restricted Total
		G/A	(S/A)	S/A Assets Supporting			Increase/	Current Year	Nonadmitted)	Total
Description of Assets	Total General Account (G/A)	Supporting S/A Activity (a)	Restricted Assets	G/A Activity (b)	Total (1 plus 3)	Total from Prior Year	(Decrease) (5 minus 6)	Admitted Restricted	Restricted to Total Assets	Admitted Assets
Description of Assets		\$ -		\$ -		\$ -	\$ -	\$ -		% -
	-	-	-	-	-	-	-	-	-	-
*Total ( c )	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	% -	% -

<sup>(</sup>a) Subset of column 1

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

		1		2	3	4
		1		2	% of BACV	% of BACV
		D. J./A P				_
		Book/Adjusted			Total Assets	to Total
		Carrying Value			(Admitted and	Admitted Assets
	Collateral Assets	(BACV)		Fair Value	Nonadmitted)*	**
Ge	neral Account:					
	0.1.0.1.5	6,156,040,35	_	0.450.040.054	0.500.0/	0.570.0/
a.	Cash, Cash Equivalents and Short-Term Investments	\$ 4	\$	6,156,040,354	2.563 %	2.578 %
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	-		-	- %	- %
		6,156,040,35				
j.	Total Collateral Assets (a+b+c+d+e+f+g+h+i)	\$ 4	\$	6,156,040,354	2.563 %	2.578 %
Se	parate Account:					
k.	Cash, Cash Equivalents and Short-Term Investments	\$ -	\$	-	- %	- %
I.	Schedule D, Part 1	-		-	- %	- %
m.	Schedule D, Part 2, Section 1	-		-	- %	- %
n.	Schedule D, Part 2, Section 2	_		-	- %	- %
ο.	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)

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)

<sup>(</sup>b) Subset of column 3

<sup>(</sup>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

 <sup>\*\*</sup> j=Column 1 divided by Asset Page, Line 26 (Column 3)
 t=Column 1 divided by Asset Page, Line 27 (Column 3)

m. Working capital finance investments: The Company did not invest in working capital finance investments as of December 31, 2021.

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, 2021.

### o. 5GI Securities:

Investment	Number of 5*	Securities	Aggregate	e BACV	Aggregate	Aggregate Fair Value		
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year		
(1) Bonds - AC	153	114	\$1,298,544,081	\$1,066,119,748	\$1,319,091,783	\$1,087,886,203		
(2) LB&SS - AC	2	3	10,400,000	11,206,673	10,400,000	10,203,119		
(3) Preferred Stock - AC	3	5	7,014,496	12,976,008	7,066,789	23,345,940		
(4) Preferred Stock - FV	1	-	6,276,526		6,276,526			
(5) Total (1+2+3+4)	159	122	\$1,322,235,103	\$1,090,302,429	\$1,342,835,098	\$1,121,435,262		

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, 2021					
	 General Account		Separate Account			
1. Number of CUSIPS	84		52			
2. Aggregate amount of investment income	\$ 69,039,274	\$	8,069,490			

r. Reporting entity's share of cash pool by asset type:

	Asset Type	Percent Share	
(1)	Cash	23	%
(2)	Cash equivalents	30	%
(3)	Short-term investments	47	%
(4)	Total	100	%

### Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

- a. The Company does not have any individual investments in joint ventures, partnerships or LLCs which exceed 10% of admitted assets for the years ended December 31, 2021 and December 31, 2020.
- b. The accumulated unrealized losses are realized when they are not expected to be recovered. The Company recognized \$483,335,160 in 2021 and \$88,560,370 in 2020 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 \$4,230,982 for the year ended December 31, 2021 and \$2,952,950 for the year ended December 31, 2020.

### Note 8 - Derivative Instruments

a. Derivatives accounted for under SSAP no 86

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 \$22,423,158,425 as of December 31, 2021 and \$17,928,959,993 as of December 31, 2020. These notional amounts included replicated asset transaction values of, \$21,873,158,425 as of December 31, 2021 and \$15,988,959,993 as of December 31, 2020, as defined under statutory accounting practices as the result of pairing of a long derivative contract with cash instruments.

The Company's derivative strategy employs a variety of derivative financial instruments, including: interest rate, currency, equity, bond, and credit default swaps; options; forward contracts and financial futures. Investment risk is assessed on a portfolio basis and individual derivative financial instruments are not generally designated in hedging relationships; therefore, as allowed by statutory accounting practices, the Company intentionally has not applied hedge accounting.

Interest rate swaps are primarily used to more closely match the cash flows of assets and liabilities. Interest rate swaps are also used to mitigate changes in the value of assets anticipated to be purchased and other anticipated transactions and commitments. A net realized loss on closed contracts of \$450,638,581 and a net unrealized gain on the mark-to-market of open contracts of \$457,769,266 was recorded for the year ended December 31, 2021. 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.

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 \$1,734,340 and a net unrealized loss on mark-to-market of open contracts of \$0 was recorded for the year ended December 31, 2021. 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.

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 \$5,369,160,411 as of December 31, 2021 and \$4,848,834,935 as of December 31, 2020. In the event of default the full market value exposure at risk in a net gain position, net of offsets and collateral, was \$230,272,756 as of December 31, 2021 and \$194,364,432 as of December 31, 2020. The statutory net amount at risk, defined as net collateral pledged and statement values excluding accrued interest, was \$579,042,623 as of December 31, 2021 and \$296,175,160 as of December 31, 2020.

The Company had the right to rehypothecate or repledge securities totaling \$716,808,466 of the \$5,369,160,411 as of December 31, 2021 an \$829,367,701 of the \$4,848,834,935 as of December 31, 2020 of net collateral pledged by counterparties. There were no securities rehypothecated to other counterparties as of December 31,2021 or December 31, 2020.

- 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, 2021 or 2020, since the Company has decided not to apply hedge accounting. The Company uses portfolio hedging as a risk mitigation factor. The Company assesses the derivatives' effectiveness to hedge the sensitivity of the net asset and liability portfolio to interest and volatility movements in the context of the current market environment.
- e. The Company uses portfolio hedging as a risk mitigation factor, which does not qualify for hedge accounting.
- f. The Company does not account for derivatives as cash flow hedges of a forecasted transaction.

- Note 9 Income Taxes

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

				Dec	cember 31, 2021	
			Ordinary		Capital	Total
(a) (b)	Gross DTAs Statutory valuation allowance adjustment	\$	3,136,151,700	\$	372,037,656	\$ 3,508,189,356
(c) (d)	Adjusted gross DTAs DTAs nonadmitted		3,136,151,700		372,037,656	3,508,189,356
(e)	Subtotal net admitted DTA		3,136,151,700		372,037,656 708,269,222	3,508,189,356
(f)	Total gross DTLs		2,090,228,008		708,269,222	2,798,497,230
(g)	Net admitted DTA(L)	\$	1,045,923,692	\$	(336,231,566)	\$ 709,692,126
				Dec	cember 31, 2020	
		_	Ordinary		Capital	Total
(a) (b)	Gross DTAs Statutory valuation allowance adjustment	\$	2,835,775,051	\$	258,153,599	\$ 3,093,928,650
(c) (d)	Adjusted gross DTAs DTAs nonadmitted		2,835,775,051		258,153,599	3,093,928,650
(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
					Change	
			Ordinary		Capital	Total
(a) (b)	Gross DTAs Statutory valuation allowance adjustment	\$	300,376,649	\$	113,884,057	\$ 414,260,706
(c) (d)	Adjusted gross DTAs DTAs nonadmitted		300,376,649		113,884,057	414,260,706
(u) (e)	Subtotal net admitted DTA	_	300,376,649		113,884,057	414,260,706
(f)	Total gross DTLs		(23,998,898)		237,157,033	213,158,135
(g)	Net admitted DTA(L)	\$	324,375,547	\$	(123,272,976)	\$ 201,102,571

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

			Dec	ember 31, 2021		
		Ordinary	200	Capital		Total
(a) (b)	Federal income taxes paid in prior years recoverable through loss carrybacks 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	\$ -	\$	89,080,338	\$	89,080,338
	<ul><li>and 2(b)2 below)</li><li>Adjusted gross DTAs expected to be realized following the balance sheet</li></ul>	1,129,316,133		-		1,129,316,133
	date 2. Adjusted gross DTAs allowed per	1,129,316,133		-		1,129,316,133
(c)	limitation threshold  Adjusted gross DTAs (excluding the	4,901,977,230		-		4,901,977,230
(d)	amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs DTAs admitted as the result of application	 2,006,835,567		282,957,318		2,289,792,885
	of SSAP no. 101 Total (2(a) + 2(b) + 2(c))	\$ 3,136,151,700	\$	372,037,656	\$	3,508,189,356
			Dec	ember 31, 2020	)	
		Ordinary		Capital		Total
(a) (b)	Federal income taxes paid in prior years recoverable through loss carrybacks Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the	\$ -	\$	53,821,018	\$	53,821,018
	threshold limitation (the lesser of 2(b)1 and 2(b)2 below)  1. Adjusted gross DTAs expected to be	1,055,707,013		-		1,055,707,013
	realized following the balance sheet date  2. Adjusted gross DTAs allowed per	1,055,707,013		-		1,055,707,013
(c)	limitation threshold  Adjusted gross DTAs (excluding the	3,335,650,397		-		3,335,650,397
	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
				Change		
		Ordinary		Capital		Total
(a) (b)	Federal income taxes paid in prior years recoverable through loss carrybacks Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the	\$ -	\$	35,259,320	\$	35,259,320
	threshold limitation (the lesser of 2(b)1 and 2(b)2 below)  1. Adjusted gross DTAs expected to be	73,609,120		-		73,609,120
	realized following the balance sheet date	73,609,120		-		73,609,120
(0)	Adjusted gross DTAs allowed per limitation threshold  Adjusted gross DTAs (such disp the	1,566,326,833		-		1,566,326,833
(c)	Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	226,767,529		78,624,737		305,392,266
(d)	DTAs admitted as the result of application of SSAP no. 101	 		·		<u> </u>
	Total $(2(a) + 2(b) + 2(c))$	\$ 300,376,649	\$	113,884,057	\$	414,260,706

 ${\it 3.} \quad {\it The \ Company's \ total \ realization \ threshold \ limitations \ are \ as \ follows:}$ 

		December 31,				
		2021	2020			
(a)	Ratio percentage used to determine recovery period and threshold limitation amount	850%	928%			
(b)	Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above.	\$ 32,679,848,200	\$ 22,237,669,316			

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:

				Decemb	er 31	I, 2021	
				Ordinary		Capital	
(a)	net ac perce 1.	mination of adjusted gross DTAs and dmitted DTAs, by tax character as a ntage. Adjusted Gross DTAs amount from		0.400.454.700	•	270 027 050	
	2. F	Note 9A1(c) Percentage of adjusted gross DTAs by tax character attributable to the	\$	3,136,151,700	\$	372,037,656	
	^	mpact of tax planning strategies Net admitted DTAs amount from Note	1	-%		-%	
	4	9A1(e)	\$	1,045,923,692	\$	(336,231,566)	
	t	Percentage of net admitted DTAs by ax character attributable to the mpact of tax planning strategies		46%		0%	
				Decemb	er 31	I, 2020	
				Ordinary		Capital	
(a)	net ac	mination of adjusted gross DTAs and dmitted DTAs, by tax character as a ntage.					
	1	Adjusted Gross DTAs amount from Note 9A1(c)	\$	2,835,775,051	\$	258,153,599	
	k	Percentage of adjusted gross DTAs by tax character attributable to the mpact of tax planning strategies		-%		-%	
		Net admitted DTAs amount from Note 9A1(e)	\$	721,548,145	\$	(212,958,590)	
	t	Percentage of net admitted DTAs by ax character attributable to the mpact of tax planning strategies		30%		0%	
	'	impact of tax planning strategies		3070		070	
					nange		
(a)				Ordinary		Capital	
(4)	net ac	mination of adjusted gross DTAs and Imitted DTAs, by tax character as a ntage.					
	1	Adjusted Gross DTAs amount from Note 9A1(c)	\$	300,376,649	\$	113,884,057	
	k	Percentage of adjusted gross DTAs by tax character attributable to the mpact of tax planning strategies		-%		-%	
	3.	Net admitted DTAs amount from Note 9A1(g)	\$	324,375,547	\$	(123,272,976)	
	t	Percentage of net admitted DTAs by ax character attributable to the mpact of tax planning strategies		16%		0%	
(b)		the Company's tax planning gies include the use of reinsurance?		Yes_		No_	X

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

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

2

		Years Ended December 31,					
			2021		2020		Change
(a)	Federal	\$	68,665,645	\$	133,830,002	\$	(65,164,357)
(b)	Foreign		2,963,626		962,228		2,001,398
(c)	Subtotal		71,629,271		134,792,230		(63,162,959)
(d)	Federal income tax on net capital gains		43,418,702		359,759,858		(316,341,156)
(e)	Utilization of capital loss carry- forwards		-		-		-
(f)	Other		_		-		_
(g)	Federal and foreign income taxes incurred	\$	115,047,973	\$	494,552,088	\$	(379,504,115)

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

			2021	December 31, 2020	Change
2.	Defe	erred Tax Assets:			
	(a)	Ordinary			
		<ol> <li>Discounting of unpaid losses</li> <li>Unearned premium reserve</li> <li>Policyholder reserves</li> <li>Investments</li> <li>Deferred acquisition costs</li> <li>Policyholder dividends accrual</li> <li>Fixed assets</li> <li>Compensation and benefits accrual</li> <li>Pension accrual</li> <li>Receivables - nonadmitted</li> <li>Net operating loss carry-forward</li> <li>Tax credit carry-forward</li> <li>Other         <ul> <li>Subtotal</li> </ul> </li> </ol>	\$ - 1,363,265,232 332,550,915 758,684,406 208,062,183 - - 71,105,449 - - 402,483,515 3,136,151,700	\$ - 1,190,563,145 200,714,658 649,039,965 192,826,963 - - 220,113,346 - - 382,516,974 2,835,775,051	\$ - 172,702,087 131,836,257 109,644,441 15,235,220 - (149,007,897) - (149,007,897) - 19,966,541 300,376,649
	(b)	Statutory valuation allowance adjustment Nonadmitted			
	(d)	Admitted ordinary DTAs (2a14 - 2b - 2c)	3,136,151,700	2,835,775,051	300,376,649
	(e)	Capital  (1) Investments (2) Net capital loss carry-forward (3) Real estate (4) Other (5) Subtotal	372,037,656 - - - - 372,037,656	258,153,599 - - - 258,153,599	113,884,057 - - - - 113,884,057
	(f) (g)	Statutory valuation allowance adjustment Nonadmitted			
	(h)	Admitted capital DTAs (2e5 - 2f - 2g)	372,037,656	258,153,599	113,884,057
	(i)	Admitted DTAs (2d + 2h)	3,508,189,356	3,093,928,650	414,260,706

3. Deferred Tax Liabilities:

(a) Ordinary

	(a)	Ordinary			
		(1) Investments	1,129,427,147	1,063,682,899	65,744,248
		(2) Fixed Assets	39,486,751	34,421,636	5,065,115
		(3) Deferred and uncollected premium	280,996,796	258,164,552	22,832,244
		(4) Policyholder reserves	283,862,643	356,483,082	(72,620,439)
		(5) Other	356,454,671	401,474,737	(45,020,066)
		(6) Subtotal	2,090,228,008	2,114,226,906	(23,998,898)
	(b)	Capital			
		(1) Investments	708,269,222	471,112,189	237,157,033
		(2) Real estate	-	-	-
		(3) Other	<u> </u>	<u>-</u>	<u> </u>
		(4) Subtotal	708,269,222	471,112,189	237,157,033
	(c)	Total DTLs (3a6 + 3b4)	2,798,497,230	2,585,339,095	213,158,135
4.	Net	DTA(L) (2i - 3c)	\$ 709,692,126	\$ 508,589,555	\$ 201,102,571

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

	Years Ended December 31,					
	 2021		2020			
(1) Net DTA(L)	\$ 201,102,571	\$	(599,603,019)			
Less: Items not recorded in the change in net deferred income taxes:	-		-			
(2) Tax-effect of unrealized gains/(losses)	 342,636,538		576,910,032			
(3) Change in net deferred income taxes	\$ 543,739,109	\$	(22,692,987)			

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,				
			2021		2020		
(1)	Provision computed at statutory rate	\$	(91,502,646)	\$	966,811,429		
(2)	Nonadmitted assets		(4,121,064)		10,502,633		
(3)	Foreign governmental income taxes		2,906,283		962,228		
(4)	Expense items		(37,906,449)		2,789,494		
(5)	Investment items		(135,293,964)		(411,302,755)		
(6)	Tax credits		(94,697,255)		(50,060,498)		
(7)	Change in reserve valuation basis		-		(1,498,537)		
(8)	Other		(69,077,904)		(958,919)		
	Total statutory income tax expense	•	(400,004,405)	•	547 045 075		
	(benefit)	\$	(428,691,135)	\$	517,245,075		
(0)	- 1 1 16 1 1 16 1						
(9)	Federal and foreign income tax benefit	\$	115,047,972	\$	494,552,088		
(10)	Change in net deferred income taxes		(543,739,107)		22,692,987		
	Total statutory income tax expense						
	(benefit)	\$	(428,691,135)	\$	517,245,075		

- e. (1) As of December 31, 2021, 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 made payments of federal income taxes in the amount of \$848,508,784 in 2021 and received refunds in the amount of \$141,757,072 in 2020.
  - (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 \$60,879,268 to 2021, \$430,304,571 related to 2020.
  - (4) As of December 31, 2021 and 2020, the Company did not recognize any protective deposits as admitted assets.
- f. (1) The Company and its eligible U.S. subsidiaries are included in a consolidated U.S. federal income tax return. The Company and its subsidiaries and affiliates also file income tax returns in various states and foreign jurisdictions.
  - (2) The Company and its eligible subsidiaries and certain affiliates (the Parties) have executed and are subject to a written tax allocation agreement (the Agreement). The Agreement sets forth the manner in which the total combined federal income tax is allocated among the Parties. The Agreement provides the Company with the enforceable right to recoup federal income taxes paid in prior years in the event of future net losses, which it may incur. Further, the Agreement provides the Company with the enforceable right to utilize its net losses carried forward as an offset to future net income subject to federal income taxes.

- g. (1) Companies are generally required to disclose unrecognized tax benefits, which are the tax effect of positions taken on their tax returns that may be challenged by the various taxing authorities, in order to provide users of financial statements more information regarding potential liabilities. The Company recognizes tax benefits and related reserves in accordance with existing SAP for liabilities, contingencies and impairments of assets.
  - (2) 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
  - (3) The Internal Revenue Service (IRS) has completed its examination for the years 2013 and prior. The 2014-2016 tax years 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 \$1,200,000,000 in dividends to MassMutual for the year ended December 31,2021, \$1,000,000,000 of which were declared in 2020. MMHLLC paid \$266,000,000 in dividends for the year ended year ended December 31,2020, \$200,000,000 of which were declared in 2019.

MMHLLC declared an additional \$344,000,000 in dividends to MassMutual for the year ended December 31,2021.

MassMutual contributed capital of \$389,000,000 to MMHLLC for the year ended December 31,2021.

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 2021, C.M. Life paid \$173,000,000 in dividends to MassMutual and \$173,000,000 in 2020.

On May 28, 2021, the Company, through a wholly owned subsidiary, Glidepath, acquired Great American Life Insurance Company and other subsidiaries and affiliated entities (GALIC) for \$3,569,700,000 in cash. GALIC primarily offers traditional fixed and fixed indexed annuity products.

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.

- 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 \$127,639,697 as of December 31,2021 and \$54,499,315 as of December 31,2020. The Company reported amounts due to subsidiaries and affiliates of \$64,824,977 as of December 31,2021 and less than \$7,539,161 as of December 31,2020. 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 \$82,033,686 in 2021 and \$96,143,651 in 2020. Fees from MML Bay State accounted for \$9,276,637 in 2021 and \$9,975,903 in 2020.

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.

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

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

	Years Ended December 31,			
		2021		2020
Fee income:				
Management and service contracts and cost-sharing				
arrangements	\$	363,818,319	\$	335,197,092
Investment advisory income		23,020,498		22,435,941
Recordkeeping and other services		19,997,529		19,665,232
Fee expenses:				
Investment advisory services		240,379,664		268,327,438
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 31,2021, the Company credited interest on deposits of less than \$1,000,000 to the Barings contract. For the year ended December 31,2020, the Company credited interest on deposits of \$2,413,945 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 stoploss, 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 \$107,880,630 as of December 31, 2021 and \$65,649,457 as of December 31, 2020. 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,			
	 2021		2020	
Premium assumed	\$ 48,529,387	\$	46,330,166	
Modco adjustments, included in fees and other income	10,887,885		11,205,308	
Expense allowances on reinsurance assumed, included in				
commissions	(13,297,712)		(14,346,933)	
Policyholders' benefits	(143,926,688)		(89,208,337)	
Experience refunds (paid) received	74,813		483,064	

The Company currently has three longevity swap agreements with Rothesay Life Plc on certain inforce annuity products. Under these agreements, the Company is the reinsurer and Rothesay Life Plc is the cedent.

The following summarizes the related party reinsurance transactions between the Company and Rothesay Life Plc:

	Years Ended December 31,			
	 2021		2020	
Premium assumed	\$ (165,082,388)	\$	(91,459,490)	
Policyholders' Benefits	157,161,136		87,286,116	

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 2021, the Company did not have an investment in SCAs exceeding 10% of admitted assets.
- j. In 2021, the Company did not have impairment write-downs on its investments in affiliated bonds. The Company recognized \$415,080,060 in impairment write-downs on its investment in affiliated joint ventures, including partnerships and LLCs of SCAs. OTTI were determined based on internally developed models.

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 2021 and 2020, 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.
- I. The Company obtains audited financial statements of its downstream noninsurance holding company, MMHLLC.
- 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	Nonadmitte d Amount
<u>a.</u>	SSAP No. 97 8a Entities None		\$ -	\$ -	\$ -
<u>b.</u>	SSAP No. 97 8b(ii) Entities  MassMutual Holding LLC (57543#-11-8)	100.0	\$ 17,225,435,499	\$ 17,225,435,499	\$ -
	Glidepath Holdings Inc (37930@-10-5)	100.0	3,588,200,000	3,588,200,000	_
	Total SSAP No. 97 8b(ii) Entities	XXXXXX	\$ 20,813,635,499	\$ 20,813,635,499	\$ -
<u>c.</u>	SSAP No. 97 8b(iii) Entities The MassMutual Trust Co, FSB (57631@10-5) MassMutual Investment Holding (55338@-10-5) Total SSAP No. 97 8b(iii) Entities	100.0 100.0	\$ 29,013,622 1,789,246,372 1,818,259,994	29,013,622 1,789,246,372 1,818,259,994	\$ -
<u>d.</u>	SSAP No. 97 8b(iv) Entities None	_	\$ -	\$ -	\$ -
<u>e.</u>	Total SSAP No. 97 8b Entities (except 8bi) (b+c+d)	-	\$ 22,631,895,493	\$ 22,631,895,493	\$ _
f.	Aggregate Total (a+e)	XXXXXX	\$ 22,631,895,493	\$ 22,631,895,493	\$ -

### (2) NAIC Filing Response:

	SCA Entity (Should be same entities as shown in M(1) above) SSAP No. 97 8a Entities	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**
<u>a.</u>	SSAP No. 97 6a Enulies			╁				
<u>b.</u>	SSAP No. 97 8b(ii) Entities							
	MassMutual Holding LLC (57543#-11-8)	S2	9/23/2021	\$	16,183,087,222	Y	N	I
	Manhattan National Holding Corp (56313@-10-2)	S2	8/31/2021		9,193,324	Y	N	I
	Glidepath Holdings Inc (37930@-10-5)	S1	8/24/2021		-	Y	N	1
	_Total SSAP No. 97 8b(ii) Entities	xxxxxx	XXXXXX	\$	16,192,280,546	xxxxxx	xxxxxx	XXXXX
C.	SSAP No. 97 8b(iii) Entities							
	The MassMutual Trust Co, FSB (57631@10-5)	S2	3/29/2021		25,839,008	Y	N	ı
	MML Management Corporation (55338@-10-5)	S2	6/15/2020		1,083,253,682	Y	N	I XXXXX
	Total SSAP No. 97 8b(ii) Entities	XXXXXX	XXXXXX	\$	1,109,092,690	XXXXXX	xxxxxx	X
<u>d.</u>	SSAP No. 97 8b(iv) Entities None	N/A	N/A	\$	-	N/A	N/A	N/A
<u>e.</u>	Total SSAP No. 97 8b Entities (except 8bi) (b+c+d)	xxxxxx	XXXXXX	\$	17,301,373,236	XXXXXX	XXXXXX	XXXXX
f.	_Aggregate Total (a+e)	xxxxxx	XXXXXX	\$	17,301,373,236	XXXXXX	XXXXXX	XXXXX

<sup>\*</sup> S1 - Sub-1, S2 - Sub-2 or RDF - Resubmission of Disallowed Filing

The U.S. GAAP equity value of MMHLLC is \$17,225,435,449 as of December 31, 2021, 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 \$249,984,222 as of December 31, 2021 and \$249,989,854 as of December 31,2020. The commercial paper issued in 2021 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.

<sup>\*\*</sup> I - Immaterial or M - Material

Interest expense for the commercial paper was \$549,945 for the year ended December 31, 2021 and \$1,628,101 for the year ended December 31, 2020.

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, 2021 and 2020, the Company was in compliance with all covenants under the credit facility. For the years ended December 31, 2021 and 2020, there were no draws on the credit facilities. Credit facility fees were less than \$1,000,000 for the years ended December 31, 2021 and 2020.

The Company held debt issued by MMHLLC that amounted to \$2,059,461,398 as of December 31, 2021 and \$2,079,461,398 as of December 31, 2020. The Company recorded interest income on MMHLLC debt of \$76,591,955 in 2021 and \$103,432,953 in 2020.

The Company did not have any capital notes as of December 31, 2021 or 2020.

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 \$4,494,771,528 as of December 31, 2021.
- (2) FHLB Boston capital stock
  - a. Aggregate totals:

, 195	grogato totalo.		_		
			Dece	mber 31, 2021	
			1	2	3
			Total	General	Separate
			2+3	Account	Account
1.	Current Year:				
	(a) Membership stock - Class A	\$	- ;	\$ -	\$ -
	(b) Membership stock - Class B		10,000,000	10,000,000	_
	(c) Activity Stock		60,000,000	60,000,000	-
	(d) Excess Stock		5,004,600	5,004,600	-
	(e) Aggregate Total	\$	75,004,600	\$ 75,004,600	\$ -
	(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		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	\$ -

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

	Years Ended December 31, 2021												
			1		2	Eligible for Redemption							
							3		4		5		6
			Current	No	t Eligible	Le	SS	6 Mo	nths	1 to	Less		
Me	embership		Year		for	Tha	an 6 to Less		Than		3 to	o 5	
	Stock		Total	Re	demption	Mor	Months Than 1 Ye		1 Year	3 Years		Years	
1.	Class A	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-
2.	Class B		10,000,000	1	0,000,000		-		-		-		-

### (3) Collateral pledged to FHLB:

Amount pledged as of December 31, 2021:

1. Current year total general and separate accounts:

	Fair	Carrying	Aggregate Total				
	Value	Value		Borrowing			
\$	3,511,452,028	\$ 2,602,977,114	\$	1,505,228,472			

Current year general account:

Total collateral pledged

Carrying Fair Aggregate Total Value Value Borrowing 3,511,452,028 2,602,977,114 1,505,228,472

Total collateral pledged

Fair Carrying Aggregate Total Value Value Borrowing \$ \$

Total collateral pledged

Current year separate accounts:

Prior year-end total general and separate accounts:

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

- Maximum amount pledged for the year ended December 31, 2021:
  - Current year total general and separate accounts:

				Amount Borrowed
	Fair	Carrying	a	t Time of Maximum
	Value	Value		Collateral
Maximum collateral pledged	\$ 3,823,885,348	\$ 2,797,549,592	\$	2,111,618,628

Current year general account:

			, i	Amount Borrowed
	Fair	Carrying	at	Time of Maximum
	Value	Value		Collateral
\$	3,823,885,348	\$ 2,797,549,592	\$	2,111,618,628

Maximum collateral pledged

		Amount Borrowed
Fair	Carrying	at Time of Maximum
Value	Value	Collateral

Maximum collateral pledged

Current year separate accounts:

Prior year-end total general and separate accounts:

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

### (4) Borrowing from FHLB:

### a. Amount:

### 1. Current year:

(a) Debt

(c) Other

(b) Funding agreeme

(d) Aggregate total

(b) Funding agreements

(d) Aggregate total

		Decembe	r 31,	2021		
	1	2		3		4
	Total	General		Separate		ding Agreements
	2+3	Account	Α	ccount	Rese	erves Established
	\$ -	\$ -	\$	-	\$	-
ents	1,505,228,472	1,505,228,472		-		1,505,228,472
	-	-		-		-
	\$ 1,505,228,472	\$ 1,505,228,472	\$	-	\$	1,505,228,472

### 2. Prior Year-end:

(a) Debt

(c) Other

		December	<sup>2</sup> 31,	2020					
1		2		3		4			
Total	General			eparate	Funding Agreements				
2+3		Account	Α	ccount	Reserves Established				
\$ -	\$	-	\$	-	\$	-			
1,685,795,478		1,685,795,478		-		1,685,795,478			
		-		-		-			
\$ 1,685,795,478	\$	1,685,795,478	\$	-	\$	1,685,795,478			

### b. Maximum Amount:

	Years Ended December 31, 2021										
		1		2		3					
		Total		General		Separate					
		2+3		Account		Account					
Debt	\$	-	\$	-	\$	-					
Funding		2,111,618,628		2,111,618,628		-					
Other		-		-							
Aggregate	\$	2,111,618,628	\$	2,111,618,628	\$						

### c. FHLB - Prepayment Obligations:

Does the company have prepayment
obligations under the following
arrangements (YES/NO)?
N/A

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

3.

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. There were no contributions in 2021 and the company contributed \$80,000,000 to its qualified benefit plan in 2020.

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 \$87,018,496 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:

							Decem	ber	31,		
					2021		2020		2021		2020
					Ove	erfun	ded		Unde	rfun	ded
(1)		_	in benefit obligation: sion Benefits								
		1.	Benefit obligation, beginning of year		16,183,470	\$	2,878,247,707	\$	437,326,187	\$	391,778,323
		2.	Service cost	9	90,586,793		95,202,408		19,239,925		19,091,960
		3.	Interest cost	(	66,615,789		85,944,488		10,550,919		11,610,494
		4.	Contributions by plan participants		-		-		-		-
		5.	Actuarial (gains) losses	(1:	26,679,356)		25,040,102		(8,749,517)		36,673,081
		6.	Foreign currency exchange rates		-		-		-		-
		7.	Benefits paid	(1	76,877,045)		(70,701,615)		(28,729,259)		(21,101,730)
		8.	Plan amendments		-		-		-		-
			Business combinations, divestitures, curtailments, settlements, and special								
		10.	termination benefits		-		(197,549,620)		-		(725,941)
		11	Benefit obligation, end of year	\$ 2,60	69,829,651	\$	2,816,183,470	\$	429,638,255	\$	
			<i>y</i> , <i>y</i>	<u>* 7 - </u>	,,	<u> </u>			· · · · · ·	,	, , , ,
				2	021		December 2020	r 31	, 2021		2020
					Overfu	nded			Underf	unde	
	b.	Pos	tretirement Benefits								
	Б.	1.	Benefit obligation, beginning of year	\$	_	\$	- 9	5	389,079,046	\$	382,998,132
		2.	Service cost	Ψ	_	Ψ	- `		9,601,684	Ψ	14,369,968
		3.	Interest cost		_		-		9,174,052		11,198,346
		4.	Contributions by plan participants		-		-		385,559		386,433
		5.	Actuarial (gains) losses		-		-		(8,646,069)		(8,626,227)
		6.	Foreign currency exchange rates		-		-		-		-
		7.	Benefits paid		-		-		(13,889,147)		(13,809,094)
		8.	Plan amendments		-		-		-		-
		9.	Change in discount rate Business combinations, divestitures,		-		-		(11,244,838)		-
			curtailments, settlements, and special								
		10.	termination benefits		_				_		2,561,488
		11	Benefit obligation, end of year	\$	-	\$	- 9	3	374,460,287	\$	389,079,046
							Decembe	r 3′	1		_
				2	2021		2020	. 0	2021		2020
					Overfu	ınde			Underf	und	
	C.		ecial or contractual benefits per SSAP #11	•				_		_	
		1.	Benefit obligation, beginning of year	\$	-	\$	-	\$	-	\$	-
		2. 3.	Service cost Interest cost		-		-		-		-
		4.	Contributions by plan participants		-		-		-		-
		5.	Actuarial (gains) losses		_		_		_		_
		6.	Foreign currency exchange rates		-		<u>-</u>		_ _		- -
		7.	Benefits paid		-		-		_		-
		8.	Plan amendments		-		-		-		-
		9.	Business combinations, divestitures,								
			curtailments, settlements, and special termination benefits								
		40		Φ.	-	Φ.	-	<u></u>	-	φ	
		10.	Benefit obligation, end of year	\$	-	\$	-	\$	-	\$	

December 31,

				202	21	2020	)	202	21	2020		2021 2	020
					Pensior Benefits			Р	ostretire	ement		Special or Contractua Benefits Pe SSAP No 1	al er
(2)	a. Fair v of year of y	Il return on plan assets gn currency exchange rates	, (2	265,9 28,7 205,6	606,875 \$ 2 137,391 - 129,259 - 106,304)	400,94 101,10 (91,80 (184,98	8,603 - 1,730 - 3,345)	13,27 38 (13,88	34,071 3 4,227 - 75,535 35,559 39,147) - -	275,375 - 12,367,677 386,433 (13,809,094	; ; ; ;)	- \$ - - - - -	
					2021	Pensio			nber 31,	2021 Other Pos			
				-		Benefit	s			Ber	nefits	3	_
(3)		<ul> <li>a. Components:</li> <li>1. Prepaid benefit costs</li> <li>2. Overfunded plan asset</li> <li>3. Accrued benefit costs</li> <li>4. Liability for pension be</li> <li>b. Assets and liabilities recog</li> <li>1. Assets (nonadmitted)</li> <li>2. Liabilities recognized</li> </ul>	nefits	\$	636,276,7 (319,379,7 382,837,5 636,276,7 63,457,8	- (49) (70) (36) \$ (21)	305,8	06,810 - 02,665 - 06,810 02,665	\$	- .00,590,210 (28,290,168) - .72,300,042	\$	400,528,10 (13,833,13 386,694,97	31)
		c. Unrecognized liabilities		\$		- \$		-	\$	-	\$		-
							Year End	ded Dece	ember 3	1,			

(4) Components of net periodic benefit cost

a.	Service cost	\$ 109,826,718 \$	114,294,368 \$	9,601,684 \$	14,369,968 \$	-	\$ -
b.	Interest cost	77,166,708	97,554,982	9,174,052	11,198,346	-	-
C.	Expected return on plan assets	(182,878,424)	(176,665,200)	(41,522)	(49,910)	-	-
d.	Transition asset or obligation	-	-	-	-	-	-
e.	Gains and losses	38,621,415	52,193,268	122,925	1,865,775	-	-
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	\$ 42,736,417 \$	123,400,555 \$	13,337,639 \$	27,536,546 \$	-	\$ 

2020

Pension

Benefits

2021

2020

Postretirement

Benefits

2021

Special or Contractual

Benefits per SSAP No 11

2020

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

2021

		December 31,							
			2021		2020		2021		2020
			Pension			Postretirement			
			Benefits				Benefits		
a.	Items not yet recognized as a component of net								
	periodic cost in prior year	\$	620,806,927	\$	884,887,992	\$	(13,833,131) \$		(5,504,785)
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		(218,487,840)		(175,864,660)		(19,853,612)		(11,982,071)
f.	Net gain and loss recognized		(38,621,415)		(88,216,405)		(122,925)		(1,865,775)
g.	Items not yet recognized as a component of net				· · · · ·				
	periodic cost in current year	\$	363,697,672	\$	620,806,927	\$	(28,290,168) \$		(13,833,131)

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

				Decen	nber (	31,		
		 2021		2020		2021		2020
		Per	nsion			Postretire	eme	nt
		 Ber	nefits			Benef	fits	
a.	Net transition asset or obligation	\$ -	\$	-	\$	- 9	\$	-
b.	Net prior service cost or credit	-		-		(24,427,000)		(29,946,500)
C.	Net recognized gains and losses	363,697,672		620,806,927		(3,863,168)		16,113,369

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

			December	r 31,	
		2021	2020	2021	2020
		Pensio	on	Other Postret	irement
		Benefi	ts	Benefit	s
-	ed-average assumptions used to determine net benefit cost as of December 31:				
a.	Weighted-average discount rate	2.50 %	3.05 %	2.45 %	3.05 %
b.	Expected long-term rate of return on plan assets	6.50 %	6.50 %	3.00 %	3.00 %
C.	Rate of compensation increase	3.50 %	3.50 %	3.50 %	3.50 %
d.	Interest crediting rate	6.50 %	5.00 %	2.45 %	3.05 %
U	ed-average assumptions used to determine ed benefit obligation as of December 31:				
e.	Weighted-average discount rate	2.85 %	2.50 %	2.80 %	2.45 %
f.	Rate of compensation increase	3.50 %	3.50 %	3.50 %	3.50 %
g.	Interest crediting rate	6.50 %	5.00 %	2.80 %	2.45 %

- (8) The amount of the accumulated benefit obligation for defined benefit pension plans was 3,099,467,906 as of December 31, 2021 and \$3,253,509,657 as of December 31,2020.
- (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:

	<u>Y</u>	ear(s)	Amount
a.	2022		\$ 202,631,725
b.	2023		207,354,813
C.	2024		211,052,335
d.	2025		214,213,069
e.	2026		214,356,773
f.	2027 through	2031	1,067,105,072

- (11) The Company intends to fund \$52,453,654 in 2022 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,					
	 2021	2020				
General Investment Account	\$ 195,540,640	\$	236,550,573			
Separate investment accounts:						
Barings Long Duration Bond Fund	309,953,049		317,908,265			
Invesco Oppenheimer International Growth Fund						
	\$ 505,493,689	\$	554,458,838			
Separate investment accounts: Barings Long Duration Bond Fund	\$ 309,953,049	\$	317,908,2			

- (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.

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

	Pension Be	enefits	Postretirement Benefits		
Source of (Gain)/Loss	 2021	2020	2021	2020	
Change in Discount Rate	\$ (119,871,741) \$	203,892,462	\$ (11,244,838) \$	19,113,712	
Change in Assumptions	6,828,831	(154,149,485)	616,256	(18,003,956)	
Other (Gains)/ Losses	 (22,385,963)	11,970,206	(9,262,325)	(9,735,983)	
Total (Gains) /Losses	\$ (135,428,873) \$	61,713,183	\$ (19,890,907) \$	(8,626,227)	

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:

			Decemb	er 31	,		
	2021		2020		2021		2020
	Overfu	nded	b		Under	funde	ed
Pension:							
Accumulated benefit obligation	\$ 2,669,829,651	\$	2,816,183,470	\$	429,638,255	\$	437,326,187
b. Less: Assets	3,052,667,221		2,963,606,875				<u>-</u>
c. Accumulated benefit obligation funded status	\$ 382,837,570	\$	147,423,405	\$	429,638,255	\$	437,326,187
			Decemb	er 31	,		
	 2021		2020		2021		2020
	 Overfu	nded	d		Under	funde	ed
Postretirement:							
Accumulated benefit obligation	\$ -	\$	-	\$	374,460,287	\$	389,079,046
b. Less: Assets	-		-		2,160,245		2,384,071
c. Accumulated benefit obligation funded status	\$ -	\$	-	\$	372,300,042	\$	386,694,975

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

					Decer	mber	31,		
			2021		2020		2021		2020
		_	Over	fund	ed		Underf	unde	ed
Pension: a. Projected benef b. Less: fair value	=	\$	2,669,829,651 3,052,667,221	\$	2,816,183,470 2,963,606,875	\$	429,638,255	\$	437,326,187
c. Projected benef	it obligation funded status	\$	382,837,570	\$	147,423,405	\$	429,638,255	\$	437,326,187
					Decer	nber	31,		
			2021		2020		2021		2020
			Over	fund	ed		Underf	unde	ed
Postretirement:		_							
<ul><li>a. Projected benef</li><li>b. Less: fair value</li></ul>	· ·	\$	-	\$	-	\$	374,460,287 2,160,245	\$	389,079,046 2,384,071
c. Projected benef	it obligation funded status	\$	-	\$	-	\$	372,300,042	\$	386,694,975

The qualified pension plan was overfunded by \$382,837,570 as of December 31, 2021 and \$147,423,405 as of December 31, 2020. The nonqualified pension plans are not funded and have total projected benefit obligations of \$429,638,255 as of December 31, 2021 and \$437,326,187 as of December 31, 2020.

- (18) The Company does not have a transition liability.
- b. The target range allocations for the qualified pension plan assets are 19% to 30% domestic equity securities, 0% to 0% long duration bond securities, 0% to 0% GIA and aggregate bond assets, 0% to 0% international equity securities and 25% to 36% 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 6% of the plan assets as of December 31, 2021 and 8% as of December 31, 2020.
- 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.

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.

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

	December 31, 2021						
		Level 1	Level 2		Level 3		Total
Investments in the qualified pension plan:							_
Pooled separate accounts:							
Common stocks:							
U.S. large capitalization	\$	- \$	106,749,530	\$	-	\$	106,749,530
International large capitalization		-	101,439,635		-		101,439,635
Total pooled separate accounts		-	208,189,165		-		208,189,165
Nonpooled separate accounts:							
Common stocks:							
U.S. large capitalization		-	356,974,861		594,992		357,569,853
U.S small capitalization		46,779,612	-		-		46,779,612
U.S. mid-capitalization		27,060,427	-		-		27,060,427
International small/mid capitalization		1,350,372			-		1,350,372
International large capitalization		-	232,052,014		-		232,052,014
International emerging markets	_	<del>-</del>	81,046,183		<u>-</u>		81,046,183
Total common stocks		75,190,411	670,073,058		594,992		745,858,461
Debt instruments:							
Corporate and other bonds		<b>-</b>	469,080,291		-		469,080,291
Long-term bond mutual fund		154,804,757	-		-		154,804,757
Short-term bond mutual funds	_	33,103,487	<del>.</del>		-		33,103,487
Total debt instruments		187,908,244	469,080,291		-		656,988,535
Registered investment companies: Limited partnerships:	_						
Other:							
Government securities		-	396,597,063		-		396,597,063
Collective investment trust		-	-		87,983,918		87,983,918
Other		-	15,065,510		-		15,065,510
Total other		-	411,662,573		87,983,918		499,646,491
Total nonpooled separate accounts		263,098,655	1,550,815,922		88,578,910		1,902,493,487
Total separate investment accounts		263,098,655	1,759,005,087		88,578,910		2,110,682,652
Pension trust assets:							
Common stocks:							
Cash Equivalent		19,878,612	-		-		19,878,612
Collective investment trust		-	57,403,135		-		57,403,135
Hedge fund		-	-		23,505,784		23,505,784
Limited partnerships:							
Private equity/venture capital		-	_		411,142,900		411,142,900
Real Estate		_	_		133,408,189		133,408,189
Hedge		_	-		173,451,156		173,451,156
Total pension trust assets	_	19,878,612	57,403,135		741,508,029		818,789,776
•	_	13,010,012	37,403,133				
Total General Investment Account					195,540,640	_	195,540,640
Total	\$	282,977,267 \$	1,816,408,222	\$	1,025,627,579	\$	3,125,013,068

			Decembe	er 31, 2020		
		Level 1	Level 2	Level 3		Total
stments 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		-	-	81,155,07	5	81,155,075
Other		-	32,176,247			32,176,247
Total other		-	392,110,256	81,155,07	5	473,265,331
Total nonpooled separate accounts		232,504,352	1,577,250,908	81,155,07		1,890,910,334
Total separate investment accounts		232,504,352	1,831,271,611	81,155,07	5	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	4	124,671,934
Hedge		_	-	164,992,14	4	164,992,144
Total pension trust assets		15,643,612	48,827,999	541,482,088		605,953,700
Total General Investment Account				236,550,57		236,550,573
	<u> </u>	248,147,964	£ 1 000 000 610			
Total	<u> </u>	∠40, 14 <i>1</i> ,904	\$ 1,880,099,610	\$ 859,187,736	ر ح	2,987,435,310

Fair Value Measurements

Inves

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, 2021, 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.

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 \$4,104,113,679 as of December 31, 2021 and \$3,862,452,761 as of December 31, 2020. 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 \$59,776,549 for the year ended December 31, 2021 and \$53,227,604 for the year ended December 31, 2020.

The Company also maintains a defined contribution plan for agents, which was frozen in 2001. The net assets available for these benefits were \$178,929,052 as of December 31, 2021 and \$182,673,575 as of December 31, 2020.

- 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 \$48,954,785 as of December 31, 2021 and \$50,871,739 as of December 31, 2020.

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 \$6,699,804 as of December 31, 2021 and \$6,918,167 as of December 31, 2020.

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.
- 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 \$1,817,887,042 total apportionment from its surplus funds for policyholder dividends for the period beginning January 1, 2022 and ending December 31, 2022, it will pay or cause to be applied during 2022, in all events, annual dividends for participating individual life and annuity policies issued after December 31, 1983, in an amount of not less than \$1,316,000,000. 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.

- j. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses was \$19,829,835,705 as of December 31,2021 and \$17,133,590,065 as of December 31,2020.
- k. On March 01, 2021, MassMutual executed a drawdown of \$200,000,000 from its pre-capitalized surplus notes (P-Caps) facility and received \$233,056,607 in market value proceeds, and on November 18, 2021, MassMutual executed the remaining capacity of \$675,000,000 from its P-Caps facility and received \$669,730,531 in market value proceeds, at a fixed 3.2% coupon rate, maturing in 2061.

The following table summarizes the surplus notes issued and outstanding as of December 31, 2021:

1	2	3	4	5 Is Surplus Note Holder	6	7 Carrying Value	8 Unapproved Interest
Item	Date		Original Issue	a Related	Carrying Value of	, ,	And/Or
Number	Issued	Interest Rate	Amount of Note	Party (Y/N)	Note Prior Year	Current Year*	Principal
1	11/15/1993	7.625%	\$ 187,500,000	N	\$ 250,000,000	\$ 187,500,000	\$ 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	192,824,702	192,839,468	1,388,510
4	06/01/2009	8.875%	129,597,000	N	128,589,275	128,617,138	958,478
5	01/17/2012	5.375%	263,369,000	N	262,769,726	262,791,926	1,179,674
6	04/15/2015	4.500%	258,212,000	N	254,065,907	254,112,755	2,453,014
7	03/23/2017	4.900%	475,000,000	N	471,049,299	471,049,299	4,913,611
8	10/11/2019	3.729%	838,475,000	N	586,970,686	586,970,686	6,600,755
9	04/16/2020	3.375%	700,000,000	N	697,212,133	697,212,133	4,987,500
10	06/26/2020	5.077%	600,000,000	N	830,046,075	829,943,784	11,507,867
11	03/01/2021	5.077%	200,000,000	N	232,719,295	232,719,295	3,835,955
12	11/18/2021	3.200%	675,000,000	N	-	669,730,531	_
Total	XXX	XXX	\$ 4,620,337,000	XXX	\$ 4,006,247,098	\$ 4,613,487,015	\$ 42,761,127

<sup>\*</sup> Total should agree with Page 3, Line 32.

1	9	10	11	12	13	14
	0	17. 7. 8.4	Current Year Interest Offset Percentage (not including			
Item	Current Year	Life-To-Date	amounts paid to	Current Year	Life-To-Date	
Number	Interest Expense Recognized	Interest Expense Recognized	a 3rd party liquidity provider)	Principal Paid	Principal Paid	Date of Maturity
1	\$ 19,062,500		N	\$ -	-	11/15/2023
2	7,500,000	206,250,000	N	_	_	03/01/2024
3	10,866,600	252,283,688	N	_	_	05/15/2033
4	11,501,732	609,011,692	N	_	_	06/01/2039
5	14,156,084	193,892,988	N	_	-	12/01/2041
6	11,619,540	119,048,850	N	_	-	04/15/2065
7	23,275,000	105,254,722	N	_	-	04/01/2077
8	31,266,733	77,929,960	N	_	-	10/15/2070
9	23,625,000	35,371,875	N	-	-	04/15/2050
10	15,231,000	30,462,000	N	_	-	02/15/2069
11	5,077,000	5,077,000	N	_	-	02/15/2069
12	-	-	N	-	-	12/01/2061
Total	\$ 173,181,189	\$ 2,168,332,775	XXX	\$ -	\$ -	XXX

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

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	\$ 250,000,000	\$ -	N
2	99,562,000	-	N
3	192,295,354	-	N
4	127,925,199	-	N
5	262,491,981	-	N
6	253,522,870	-	N
7	470,720,250	-	N
8	608,203,596	-	N
9	697,116,000	-	N
10	837,205,167	-	N
11	233,056,607	-	N
12	675,000,000	-	N
Total	\$ 4,707,099,024	\$ -	XXX

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: \$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, 2015, 2017, 2019, 2020 or 2021. 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, 2021, the unapproved interest was \$42,761,127. Through December 31, 2021, the Company paid cumulative interest of \$2,168,332,775 on surplus notes. Interest of \$173,181,189 was approved and paid during the year ended December 31, 2021.

- I. 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 \$510,000,000 of these unsecured funding commitments to its subsidiaries as of December 31, 2021 and \$490,000,000 as of December 31, 2020. The unsecured commitments are included in private placements in the table below. As of December 31, 2021 and 2020, 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, 2021 and \$83,848,280 as of December 31, 2020. As of December 31, 2021 and 2020, 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, 2021 and \$5,252,500,000 as of December 31, 2020, for MMAF that can be used to finance ongoing asset purchases. Borrowings under the facility were \$3,634,497,796 as of December 31, 2021 and \$3,552,409,000 as of December 31, 2020. Interest expense for these borrowings was \$60,397,018 in 2021 and \$80,009,839 in 2020. The unfunded amount of the facility, totaling \$1,618,002,204 as of December 31, 2021, 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 approved financing of \$225,000,000 as of December 31, 2021 and December 31, 2020, for Jefferies Finance LLC that can be used to finance ongoing asset purchases and refinance existing Company provided lines of credit. During 2021, Jefferies borrowed \$900,000,000 and repaid \$900,000,000 under this facility. During 2020, Jefferies borrowed \$848,700,000 and repaid \$895,041,000 under the credit facility. As of December 31, 2021, there were no outstanding borrowings under this facility. All outstanding interest due under the facility, as of December 31, 2021 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.

As of December 31, 2021, the Company had the following commitments:

	2022	2023	2024	2025	2026	Thereafter	Total
Private placements	\$ 3,882,230,157	\$2,467,244,708 \$	986,206,149	\$1,024,801,942 \$	698,310,711	\$ 1,152,605,118	\$ 10,211,398,785
Mortgage loans	454,735,683	294,508,670	357,511,032	258,890,012	19,375,000	103,330,997	1,488,351,394
Partnerships and LLC	817,041,524	790,762,069	324,113,618	794,757,933	649,093,702	2,000,488,157	5,676,257,003
LIHTCs (including							
equity contributions)		-	298,723	-	1,177,503	52,854,065	54,330,291
Total	\$5,154,007,364	\$3,552,515,447 \$	1,668,129,552	\$2,078,449,887 \$	1,367,956,916	\$ 3,609,278,337	\$ 17,430,337,473

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, 2021 and 2020, 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, 2021 and 2020, the Company had no outstanding obligations attributable to these commitments and guarantees.

The following details contingent guarantees that are made on behalf of the Company's subsidiaries and affiliates as of December 31, 2021:

/4\	(2)	(2)	(4)	/E\
(1) Nature and circumstances of guarantee and key attributes, including date and duration of agreement	(2) Liability recognition of guarantee. (Include amount recognized at inception. If no initial recognition, document exception allowed under SSAP No. 5R.)	(3) Ultimate financial statement impact if action under the guarantee is required	(4) Maximum potential amount of future payments (undiscounted) the guarantor could be required to make under the guarantee. If unable to develop an estimate, this should be specifically noted.	(5) Current status of payment or performance risk of guarantee. Also provide additional discussion as warranted
The Company guarantees the payment of certain employee and retirement benefits for its whollyowned 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 \$486,567,554 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 executed a counter guarantee for the benefit of a French insurance company that provided certain assurances to the seller of developable land in Southern France. The Company will be capitalizing the special purpose entity that owns the property with a maximum €13 million in equity contributions for its 50% share of such costs.	-	If the Company were to recognize a liability, the financial statement impact would be to recognize an expense.	€13 million	
The construction lender for an office building in London, UK required a cost overrun guarantee equivalent to 8% of the total budgeted cost (£6 million). The Company will only be responsible for its pro rata share of any cost overruns with a maximum additional commitment of approximately £3 million.		If the Company were to recognize a liability, the financial statement impact would be to recognize an expense.	£9 million	-

The Company has reimbursement agreements with two companies for any incurred losses with respect to the financing of life sciences redevelopment project guaranteed obligations. The Company will reimburse its pro rata share of such losses.		If the Company were to recognize a liability, the financial statement impact would be to recognize an expense.	These guarantees cannot be estimated.	-
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.	\$203,185,000 with the right to increase the line to \$250,000,000.	-
Total	-	-	\$716,712,654	-

)			
	Year Ended December 31, 20	)21	
	a. Aggregate maximum potential of future payments of all guarantees (undiscounted) the guarantor could be required to make under guarantees:	\$	716,712,654
	b. Current liability recognized in the financial	Ψ	7 10,7 12,004
	statements:  1. Noncontingent liabilities 2. Contingent liabilities c. Ultimate financial statement impact if action under the guarantee is required:		- -
	1. Investments in SCA	\$	486,567,554
	<ol> <li>Joint venture</li> <li>Dividends to stockholders</li> <li>Expense</li> <li>Other</li> </ol>		230,145,100
	6. Total	\$	716,712,654

### h Assessments

(3)

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, 2021 through the filing date.

- d. The Company did not have any claims related to extra contractual obligations in 2021.
- 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 \$91,347,549 for the year ended December 31, 2021 and \$114,418,778 for the year ended December 31, 2020. Net operating leases are net of sublease receipts of \$4,567,118 for the year ended December 31, 2021 and \$6,923,362 for the year ended December 31, 2020.
- (2) At December 31, 2021, the minimum aggregate rental commitments are as follows:

		Operating
_	Years	Leases
1.	2022	\$ 85,608,257
2.	2023	86,205,956
3.	2024	74,818,579
4.	2025	62,777,586
5.	2026	46,213,283
6.	Total	\$ 355,623,661

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

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

a. The notional amounts of the company's financial instruments with off-balance sheet risk are as follows:

				Decem	iber 31,	
			2021	2020	2021	2020
			Ass	sets	Liab	ilities
a.	Swaps	\$	129,833,456,165	\$ 121,658,681,414	\$ 134,358,190,902	\$ 126,161,016,941
b.	Futures		2,302,945,750	373,161,650	-	-
C.	Options	_	15,970,229,000	17,233,762,300	58,000	53,260,000
d.	Total	\$	148,106,630,915	\$ 139,265,605,364	\$ 134,358,248,902	\$ 126,214,276,941

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

- b. 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.
- c. 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.
- d. 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 2021 and 2020, 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, 2021 or 2020.
  - (2) The Company did not have any servicing assets or liabilities in 2021 or 2020.
  - (3) The Company did not have any servicing assets or liabilities in 2021 or 2020.
  - (4) The Company did not have interests that continue to be held by a transferor in securitized financial assets in 2021 or 2020.
  - (5) The Company did not have any transfers of financial assets accounted for as secured borrowing in 2021 or 2020.
  - (6) The Company did not have any transfers of receivables with recourse in 2021 or 2020.
  - (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, 2021 or 2020, 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 \$114,887 in 2021 and \$112,620 in 2020.

### 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.

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, 2021		
				Net Asset Value	_
	Level 1	Level 2	Level 3	(NAV)	Total
Financial assets:					
Bonds:					
Special revenue	\$ -	\$ 1,697,075	\$ -	\$ -	\$ 1,697,075
Industrial and miscellaneous	45,481,250	248,420,006	186,869,898	-	480,771,154
Preferred stocks	43,255,937	-	18,015,654	-	61,271,591
Common stock - subsidiaries and affiliates	137,166,541	-	253,282,027	-	390,448,568
Common stock - unaffiliated	523,570,859	-	753,425,003	-	1,276,995,862
Derivatives:					
Interest rate swaps	-	15,003,547,754	-	-	15,003,547,754
Options	15,102,900	306,315,848	-	-	321,418,748
Currency swaps	-	947,968,166	-	-	947,968,166
Forward contracts	-	67,173,173	-	-	67,173,173
Financial futures	37,985,820	-	-	-	37,985,820
Separate account assets	52,405,090,449	21,860,812,770	1,893,940,794	-	76,159,844,013
Total financial assets carried					
at fair value	\$ 53,207,653,756	\$ 38,435,934,792	\$ 3,105,533,376	\$ -	\$ 94,749,121,924
Financial liabilities:					
Interest rate swaps	\$ -	\$ 10,597,858,406	\$ -	\$ -	\$ 10,597,858,406
Options	4,338,400	-	-	-	4,338,400
Currency swaps	-	200,488,496	-	-	200,488,496
Forward contracts	-	68,426,598	-	-	68,426,598
Financial futures	4,822,987	-	-	-	4,822,987
Total financial liabilities carried					_
at fair value	\$ 9,161,387	\$ 10,866,773,500	\$ -	\$ -	\$ 10,875,934,887

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, 2021, 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.

				Dec	ember 31, 2020			
						Net Asset Value		
		Level 1	Level 2		Level 3	(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	1,280,265,899	22,851,413,939		1,833,906,064		-	75,965,585,902
Total financial assets carried								
at fair value	\$ 52	2,413,572,099	\$ 44,081,642,939	\$	2,563,027,387	\$	-	\$ 99,058,242,425
Financial liabilities:								
Derivatives:								
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

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

	Balance			Gains	Gains					Balance
	as of	Transfers	(1)	(Losses) in	(Losses) in					as of
	01/01/2021	In	Out	Net Income	Surplus	Purchases	Issuances	Sales	Settlements	12/31/2021
Financial assets:										
Bonds:										
Industrial and miscellaneous	\$ 112,271,674	\$ - \$	(7,152,056)	\$ (20,912,301)	\$ 3,951,308	\$ -	\$ 99,412,193	\$ - \$	\$ (700,919)	\$ 186,869,899
Preferred Stock	18,459,995	-	-	-	(763,052)	318,712	-	-	-	18,015,655
Common stock - subsidiaries										
and affiliates	186,455,491	-	-	808,527	(372,365,446)	23,194,260	421,522,611	-	(6,333,415)	253,282,028
Common stock - unaffiliated	411,934,164	-	-	7,613,386	116,191,606	243,648,768	3,009,832	(26,269,351)	(2,703,402)	753,425,003
Separate account assets	1,833,906,063	1,636,245	(26,150,075)	15,228,129	-	363,419,530	-	(293,852,739)	(246,360)	1,893,940,793
Total financial assets	\$ 2.563.027.387	\$ 1.636.245 \$	(33.302.131)	\$ 2.737.741	\$ (252.985.584)	\$ 630.581.270	\$ 523,944,636	\$(320.122.090) \$	\$ (9.984.096)	\$ 3.105.533.378

"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 lowe 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.

	Balance				Gains	Gains										Balance
	as of	Tra	ansfer	S <sup>(1)</sup>	(Losses) in	(Losses) in										as of
	01/01/2020	In		Out	Net Income	Surplus	F	Purchases	Issuances		Sales		Sett	lements		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	\$		-	\$	2,449,6	30)	\$ 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			-		3,824,5	16)	186,455,491
Common stock - unaffiliated	267,976,515	1,423,659		-	17,874,402	17,995,711		118,334,500	30,421,432		(6,339,57	5)	(3	5,752,4	80)	411,934,164
Separate account assets	 966,991,734	-		-	49,491,835	405,442	8	836,057,101	-	(	18,846,42	9)		(193,6	20)	1,833,906,063
							1	,006,311,61								
Total financial assets	\$ 1,478,245,649	\$ 43,316,259	\$	(29,491,540)	\$ 65,776,448	\$ 8,355,426	\$	5	\$ 57,919,779	\$ (2	25,186,00	4)	\$ (4	2,220,2	46)	\$ 2,563,027,387

<sup>(&</sup>quot;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 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".

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

_			Decembe	r 31, 2021			
	Aggregate	Admitted				Net Asset Value	Not Practicable (Carrying
_	Fair Value	Assets	Level 1	Level 2	Level 3	(NAV)	Value)
Financial assets:							
Bonds:							
U. S. government and agencies \$	4,768,832,657	\$ 4,125,427,840 \$	- 9	4,768,717,290	\$ 115,367	\$ -	\$ -
All other governments	1,968,891,170	1,844,462,300	-	1,908,090,073	60,801,097	-	-
States, territories and possessions	349,891,506	296,938,746	-	349,891,506	-	-	-
Political subdivisions	504,438,250	441,543,869	-	504,438,250	-	-	-
Special revenue	5,581,982,954	4,741,359,479	-	5,572,541,201	9,441,753	-	-
Industrial and miscellaneous	112,389,625,930	106,288,536,791	35,682,159	55,849,961,073	56,503,982,698	-	-
Parent, subsidiaries and affiliates	6,586,219,174	6,548,332,993	-	43,599,195	6,542,619,979	-	-
Preferred stocks	669,486,917	554,665,007	42,830,324	-	626,656,593	-	-
Common stocks - subsidiaries							
and affiliates <sup>(1)</sup>	390,448,568	390,448,568	137,166,541	-	253,282,027	-	-
Common stocks - unaffiliated	1,276,995,862	1,276,995,862	523,570,859	-	753,425,003	-	-
Mortgage loans - commercial	22,258,766,852	21,536,338,368	-	-	22,258,766,852	-	-
Mortgage loans - residential	4,849,439,356	4,808,507,195	-	-	4,849,439,356	-	-
Cash, cash equivalents and							
short-term investments	5,943,120,350	5,943,120,350	1,350,249,524	4,592,870,826	-	-	-
Derivatives:							
Interest rate swaps	16,233,071,096	15,003,547,754	-	16,233,071,096	-	-	-
Options	321,418,748	321,418,748	15,102,900	306,315,848	-	-	-
Currency swaps	947,968,166	947,968,166	-	947,968,166	-	-	-
Forward contracts	67,173,173	67,173,173	-	67,173,173	-	-	-
Credit default swaps	467,924	467,924	-	467,924	-	-	-
Financial futures	37,985,820	37,985,820	37,985,820	-	-	-	-
Separate account assets	76,159,844,013	76,159,844,013	52,405,090,449	21,860,812,770	1,893,940,794	-	-
Financial liabilities:							
Repurchase agreements	2,802,099,858	2,802,099,858	-	2,802,099,858	-	-	-
Commercial paper	250,325,819	250,325,819	-	250,325,819	-	-	-
Guaranteed interest contracts	13,827,700,972	13,832,332,392	-	-	13,827,700,972	-	-
Group annuity contracts and							
other deposits	1,811,536,651	1,754,506,297	-	-	1,811,536,651	-	-
Individual annuity contracts	14,580,833,180	12,108,980,683	-	-	14,580,833,180	-	-
Supplementary contracts	1,167,913,861	1,166,661,055	-	-	1,167,913,861	-	-
Derivatives:							
Interest rate swaps	11,431,225,680	10,597,858,406	-	11,431,225,680	-	-	-
Options	4,338,400	4,338,400	4,338,400	-	-	-	-
Currency swaps	200,488,496	200,488,496	-	200,488,496	-	-	-
Forward contracts	68,426,598	68,426,598	-	68,426,598	-	-	-
Credit default swaps	1,880,360	818,605	-	1,880,360	-	-	-
Financial futures	4,822,987	4,822,987	4,822,987	-	-	-	-

<sup>(1)</sup> Common stocks - subsidiaries and affiliates do not include unconsolidated subsidiaries, which had a statutory carrying value of \$24,249,586,680.00.

_			Decembe	r 31, 2020			
						Net	Not
						Asset	Practicable
	Aggregate	Admitted				Value	(Carrying
	Fair Value	Assets	Level 1	Level 2	Level 3	(NAV)	Value)
Financial assets:  Bonds:							
U. S. government and agencies \$	5,351,481,986 \$	4,437,978,459 \$	- \$	5 5,351,314,765 \$	167,221	\$ -	\$ -
All other governments	2,121,468,986	1,847,182,971	- ψ	2,034,115,382	87,353,604	Ψ - -	Ψ -
States, territories and possessions	498,167,235	424,423,367	_	498,167,235	07,000,004		_
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 stock - subsidiaries	010,111,000	470,200,027	010,000		010,000,002		
and affiliates <sup>(1)</sup>	360,537,910	360,537,910	174,082,420	_	186,455,490	_	_
Common stock - 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	0,000,010,001	0,002, 100,001			0,000,010,001		
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 investment 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	-	-	-	-

<sup>(1)</sup> Common stocks - subsidiaries and affiliates do not include unconsolidated subsidiaries, which had statutory carrying values of \$19,534,186,658.

d. As of December 31, 2021 and 2020, 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 \$9,605,628 as of December 31, 2021 and \$9,508,600 as of December 31, 2020.

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.

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 \$2,667,336,639 as of December 31, 2021 and \$2,421,839,515 as of December 31, 2020.

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

	Dec	ember 31,		
	2021		2020	_
Bonds	33	%	34	1 %
Other Invested Assets	33		2	7
Stocks	19		20	)
Cash and Short-Term Investments	13		17	7
Real Estate	2			<u>2</u>
	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.

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, 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 2021.
- e. The Company did not have unused transferable or non-transferable state tax credits as of December 31, 2021.
- f. Subprime mortgage related risk exposure:

As of December 31, 2021 and 2020, the Company did not have any direct exposure through investments in subprime mortgage loans.

(1) Direct exposure through other investments

### RMBS risk exposure:

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

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

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

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

(2) Direct exposure through other investments:

		,	Year Ended De	cem	ber 31, 2021	
	Actual		Carrying		Fair	
Alt-A:	Cost		Value		Value	OTTI
a. Residential mortgage-backed securities \$	293,702,628	\$	321,327,569	\$	344,915,403	\$ 743,622
b. Commercial mortgage-backed securities	-		-		-	-
c. Collateralized debt obligations	-		-		-	-
d. Structured securities	-		-		-	-
e. Equity investments in SCAs * \$	15,505,558	\$	17,407,520	\$	18,277,511	\$ 109,881
f. Other assets	-		-		-	_
g. Total	309,208,186	\$	338,735,090	\$	363,192,914	\$ 853,504

<sup>\*</sup>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.

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

<sup>\*</sup>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.

### g. Retained asset accounts:

(1) As of December 31, 2021, Company had no retained asset accounts. For the year ended December 31, 2020, 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.

	2021			2		
	Number	Ва	alance	Number		Balance
Account aging categories:						
a. Up to and including 12 months	-	\$	-	1	\$	2,360
b. 13 to 24 months	-		-	-		-
c. 25 to 36 months	-		-	-		-
d. 37 to 48 months	-		-	-		-
e. 49 to 60 months	-		-	-		-
f. Over 60 months			_	18		188,221
g. Total		\$	<u>-</u>	19	\$	190,581

<sup>(3)</sup> The Company has no underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage.

(3)	Indi	ividu	al	Group		
	Number		Balance	Number	Balance	
a. Retained asset accounts as of January 1, 2021	19	\$	190,581	- \$	-	
b. Retained asset accounts issued	-		-	-	-	
<ul> <li>c. Investment earnings credited to retained asset accounts</li> </ul>	-		_	-	_	
<ul> <li>d. Fees and other charges assessed to retained asset accounts</li> </ul>	-		-	-	-	
Retained asset accounts transferred to state     unclaimed property funds	-		-	-	-	
f. Retained asset accounts closed/withdrawn	(19)		(190,581)	_		
g. Retained asset accounts as of December 31, 2021		\$	_	- \$	-	

#### 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 25, 2022, 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 February 1, 2022, MassMutual issued a \$300,000,000 funding agreement with a 2.11% fixed-rate and a 6.5-year maturity.

On February 1, 2022, MassMutual issued a \$300,000,000 funding agreement with a 2.26% fixed-rate and a 9-year maturity.

Effective February 1, 2022, approximately \$14.2 billion of in force statutory reserves of certain GALIC's fixed and fixed indexed annuities had been reinsured, on a coinsurance with funds withheld basis to Martello Re, a Bermuda reinsurer focusing on annuities and other investment returns driven products. MassMutual has a noncontrolling interest in Martello Re.

#### 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, 2021, the resulting reduction in surplus due to loss of reinsurance reserve credits net of unearned premium would be \$10,502,667,434, 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, 2021, 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 did not write off any reinsurance balances.
- c. The Company did not commute any ceded reinsurance.
- d. The Company did not reinsure any policies with a certified reinsurer whose rating was downgraded or status subject to revocation.
- e. The Company does not have reinsurance of variable annuity contracts with an affiliated captive reinsurer.
- f. The Company does not have reinsurance of variable annuity contracts with an affiliated captive reinsurer.

- 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 ris	k-based capita	ıl shortfall on to	otal adjusted capital (TAC)	
1. Total adju	sted capital (T	AC) (Five-Year	Historical Line 30)	\$ -
2. Risk-base	\$ -			
3. Total adju	sted capital (T	AC) 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 2021 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 58% of the Company's policyholders' reserves and liabilities for deposit-type contracts as of December 31, 2021 and 61% as of December 31, 2020.

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 \$1,808,135,960 for 2021 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

- a. 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.
- b. 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.
- c. The Company had \$71,636,098,006 of insurance in force as of December 31, 2021, 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 \$423,532,335 as of December 31, 2021 and are reported in Exhibit 5.

- d. 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.
- e. 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.
- f. The details for other changes:

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

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

The withdrawal characteristics of the Company's annuity actuarial reserves and deposit-type contracts as of December 31, 2021 are illustrated

### a. INDIVIDUAL ANNUITIES:

	General Account	Separate Account with <u>Guarantees</u>	Separate Account <u>Nonguaranteed</u>	<u>Total</u>	% of <u>Total</u>
(1) Subject to discretionary withdrawal:					
<ul> <li>a. With market value adjustment</li> </ul>	\$ 26,799,139	\$ <u> </u>	\$ <u> </u>	\$ 26,799,139	%
b. At book value less current					
surrender charge of 5% or more	15,177,752,673			15,177,752,673	41
c. At fair value			10,793,920,983	10,793,920,983	30
d. Total with market value adjustment					
or at fair value (total of 1 through 3)	15,204,551,812		10,793,920,983	25,998,472,795	<u>71</u>
e. At book value without					
adjustment (minimal or no charge or					
adjustment)	4,487,453,067	-	-	4,487,453,067	12
(2) Not subject to discretionary withdrawal	6,327,082,152	<u>-</u> _		6,327,082,152	17_
(3) Total * (gross: direct + assumed)	26,019,087,031	-	10,793,920,983	36,813,008,014	100 %
(4) Reinsurance ceded	7,761,196,662	-	-	7,761,196,662	
(5) Total (net)* (3) - (4)	\$ 18,257,890,369	\$ -	\$10,793,920,983	\$ 29,051,811,351	
(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:	\$ 380,399,836	\$	\$	\$380,399,836	

Reconciliation of total annuity actuarial reserves and deposit fund liabilities:

### b. GROUP ANNUITIES:

		General Account	Separate Account with <u>Guarantees</u>	Separate Account <u>Nonguaranteed</u>	<u>Total</u>	% of <u>Total</u>
(1)	Subject to discretionary withdrawal:					
	a. With market value adjustment	\$ <u>11,889,738,788</u>	\$	\$	\$ 11,889,738,788	<u>14</u> %
	b. At book value less current surrender					
	charge of 5% or more	209,328		<u>-</u> _	209,328	
	c. At fair value		16,317,599,407	30,671,767,688	46,989,367,096	58_
	d. Total with market value adjustment					
	or at fair value (total of 1 through 3)	11,889,948,116	16,317,599,407	30,671,767,688	58,879,315,212	72
	e. At book value without adjustment					
	(minimal or no charge or					
	adjustment)	3,364,770,769		518,123,235	3,882,894,00 <u>5</u>	5_
(2)	Not subject to discretionary withdrawal	19,396,206,868			19,396,206,868	
(3)	Total * (gross: direct + assumed)	34,650,925,754	16,317,599,407	31,189,890,924	82,158,416,085	23
(4)	Reinsurance ceded	17,711,127,757			17,711,127,757	<u>100</u> %
(5)	Total (net)* (3) - (4)	\$ <u>16,939,797,997</u>	\$ <u>16,317,599,407</u>	\$31,189,890,924	\$ 64,447,288,328	
(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)

d.

(no me contangencies)					
		Separate Account with	Separate Account		% of
	General Account	Guarantees	Nonguaranteed	Total	76 OI Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	\$_2,664,039,824	\$	\$	\$_2,664,039,824	8_%
b. At book value less current surrender					
charge of 5% or more	<u>-</u> _			<u>-</u> _	
c. At fair value			13,671,488,027	13,671,488,027	40
d. Total with market value adjustment					
or at fair value (total of 1 through 3)	2,664,039,824		13,671,488,027	16,335,527,851	48
e. At book value without adjustment					
(minimal or no charge or					
adjustment)	3,233,946,239			3,233,946,239	9
(2) Not subject to discretionary withdrawal	14,467,527,132			14,467,527,132	43
(3) Total * (gross: direct + assumed)	20,365,513,194		13,671,488,027	34,037,001,221	<u>100</u> %
(4) Reinsurance ceded	3,324,128,310	_ <del></del>	<u>-</u>	3,324,128,310	
(5) Total (net)* (3) - (4)	\$ <u>17,041,384,885</u>	\$	\$ <u>13,671,488,027</u>	\$ 30,712,872,912	
(6) Amount included C(1)b above that					
will move to C(1)e for the first time	•	•	Φ.	Φ.	
within the year after the statement date:	\$ <u> </u>	\$	\$ <u> </u>	\$	
			Amount		
Life and Accident and Health Annual Staten	nent:				
(1) Exhibit 5, Annuities Section, Total (net)	)		\$ 35,081,932	,653	
(2) Exhibit 5, Supplementary Contracts wit	_	Section, Total (net)	115,755		
(3) Exhibit 7, Deposit-Type Contracts, Line	e 14, Column 1		17,041,384		
(4) Subtotal			52,239,073	<u>,250</u>	
Separate Accounts Annual Statement:					
(5) Exhibit 3, Line 0299999, Column 2			58,301,411	,314	
(6) Exhibit 3, Line 0399999, Column 2				-	
(7) Policyholders dividend and coupon acc	cumulations			-	
(8) Policyholder premiums (9) Guaranteed interest contracts				-	
<ul><li>(9) Guaranteed interest contracts</li><li>(10) Other contract deposit funds</li></ul>			13,671,488	.027	
(11) Subtotal			71,972,899		
(12) Combined Total			\$ 124,211,972		

Note 33 - Analysis of Life Actuarial Reserves by Withdrawal Characteristics

	drawal characteristics of the Company's life actuarial reser	Account Value	Cash Value	Reserve
	neral Account			
(1)	Subject to discretionary withdrawal, surrender values, or policy loans			
	Term policies with cash value	_	_	_
	b. Universal life	20,559,097,248	20,551,845,794	20,615,917,772
	c. Universal life with secondary guarantees	1,923,535,306	1,667,110,970	6,475,985,997
	d. Indexed universal life	-	-	-
	e. Indexed universal life with secondary guarantees			
		-	-	-
	f. Indexed life	-	-	-
	9. Other permanent cash value life insurance	-	72,631,528,174	76,134,038,296
	h. Variable life	848,374	848,374	606,931
	i. Variable universal life	394,974,997	389,974,031	437,578,506
(2)	j. Miscellaneous reserves  Not subject to discretionary withdrawal or no cash	-	-	-
` ,	values			
	a. Term policies without cash value	XXX	XXX	2,823,092,499
	b. Accidental death benefits	XXX	XXX	2,657,341
	c. Disability - active lives	XXX	XXX	171,156,567
	d. Disability - disabled lives	XXX	XXX	287,622,710
	e. Miscellaneous reserves	XXX	XXX	1,269,243,218
(3)	Total (gross: direct + assumed)	22,878,455,925	95,241,307,343	108,217,899,837
(4)	Reinsurance Ceded	4,370,742,034	4,757,747,206	8,797,723,046
(5)	Total (net) (3) - (4)	18,507,713,891	90,483,560,137	99,420,176,791
		Account Value	Cash Value	Reserve
	parate Account with Guarantees			
(1)	Subject to discretionary withdrawal, surrender values, or policy loans			
	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	1,568,928,871	1,567,662,680	1,568,928,821
(2)	j. Miscellaneous reserves Not subject to discretionary withdrawal or no cash	-	-	-
	values	2004	2007	
	a. Term policies without cash value	XXX	XXX	-
	b. Accidental death benefits     C. Disability - active lives	XXX	XXX	-
	<ul><li>C. Disability - active lives</li><li>d. Disability - disabled lives</li></ul>	XXX XXX	XXX XXX	-
	Disability - disabled lives     Miscellaneous reserves	XXX	XXX	-
(3)	Total (gross: direct + assumed)	1,568,928,871	1,567,662,680	1,568,928,821
(4)	Reinsurance Ceded	-	-	-
(5)	Total (net) (3) - (4)	1,568,928,871	1,567,662,680	1,568,928,821
	,,,,,	Account Value	Cash Value	Reserve
Ser	parate Account Nonguaranteed	7.000dili Value	Oddii valde	reserve
(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	-	-	-
	9. Other permanent cash value life insurance	-	-	-
	h. Variable life	1,539,557	1,539,557	2,459,159
	i. Variable universal life	1,738,001,819	1,723,770,163	1,732,350,121
	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	-
(3)	e. Miscellaneous reserves  Total (gross: direct + assumed)	1 730 541 376	1 725 300 720	1 724 000 000
(3) (4)	Total (gross: direct + assumed) Reinsurance Ceded	1,739,541,376	1,725,309,720	1,734,809,280
(5)	Total (net) (3) - (4)	1,739,541,376	1,725,309,720	1 73/ 200 200
(5)	10tal (116t) (0) - (7)	1,100,041,010	1,120,008,120	1,734,809,280

١.		Amount
	Life and Accident and Health Annual Statement:	
	(1) Exhibit 5, Life Insurance Section, Total (net)	\$ 97,870,999,284
	(2) Exhibit 5, Accidental Death Benefits Section, Total (net)	2,657,341
	(3) Exhibit 5, Disability - Active Lives Section, Total (net)	171,176,421
	(4) Exhibit 5, Disability - Disabled Lives Section, Total (net)	287,611,349
	(5) Exhibit 5, Miscellaneous Reserves Section, Total (net)	1,087,732,396
	(6) Subtotal	99,420,176,791
	Separate Accounts Annual Statement:	
	(7) Exhibit 3, Line 0199999, Column 2	3,303,738,101
	(8) Exhibit 3, Line 0499999, Column 2	-
	(9) Exhibit 3, Line 0599999, Column 2	-
	(10) Subtotal (Lines (7 through (9))	3,303,738,101
	(11) Combined Total ((6) and (10))	102,723,914,892

### Note 34 - Premium and Annuity Considerations Deferred and Uncollected

a. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2021, were as follows:

	Type	Gross	Ne	et of Loading
(1)	Industrial	\$ -	\$	-
(2)	Ordinary new business	185,617,105		119,244,629
(3)	Ordinary renewal	1,000,605,780	1	,029,905,451
(4)	Credit life	-		-
(5)	Group life	10,659,108		10,659,108
(6)	Group annuity	 -		
(7)	Totals	\$ 1,196,881,993	\$ 1	,159,809,188

### Note 35 - Separate Accounts

d.

- a. Separate account activity:
  - (1) Separate accounts and sub-accounts are segregated funds administered and invested by the Company, the performance of which primarily benefits the policyholders/contract holders with an interest in the separate accounts. Group and individual variable annuity, variable life and other insurance policyholders/contract holders select from among the separate accounts and sub-accounts made available by the Company. The separate accounts and sub-accounts are offered as investment options under certain insurance contracts or policies. The returns produced by separate account assets increase or decrease separate account reserves. Separate account assets consist principally of marketable securities reported at fair value. Except for the Company's seed money, supplemental accounts and certain guaranteed separate accounts issued in Minnesota, separate account assets can only be used to satisfy separate account liabilities and are not available to satisfy the general obligations of the Company. Separate account administrative and investment advisory fees are included in miscellaneous income.

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

	State Statute Reference / Commissioner Approval / Guidance
Product/Transaction:	
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	Manage have the Occupant Laws Associated Observes 475, Oction 4005
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 \$12,363,440,879 as of December 31, 2021 and \$12,145,498,672 as of December 31, 2020. 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:

	Separate Account Assets			Assets
		Legally		Not Legally
		Insulated		Insulated*
Product/Transaction:				
Nonguaranteed Retirement Services Separate Accounts	\$	41,884,217,323	\$	-
Separate Account Guaranteed Interest Contract		19,745,102,452		251,208,394
Individual Variable Annuity		10,817,398,700		-
Stable Value Bank-Owned Life Insurance		1,574,930,635		-
Individual Variable Universal Life		1,558,018,700		-
Corporate-Owned Life Insurance		178,512,655		-
Group Variable Universal Life		82,572,907		-
Individual Immediate Variable Annuity		64,689,993		-
Supplemental Account		-		3,192,262
Total	\$	75,905,443,365	\$	254,400,656

<sup>\*</sup> Exclusive of seed money and unsettled fees and expenses, there are 17 contracts totaling \$103,734,974 that are included as non-insulated. Total separate account assets of the Company are \$76,159,844,023 at December 31, 2021. These 17 non-insulated contracts represent 0.14% of the Company's separate account balance at December 31, 2021. 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:

2021	\$ 95,307,042
2020	103,722,568
2019	104,346,980
2018	97,690,286
2017	91,538,349

For the year ended December 31, 2021, the general account of the Company had paid \$2,638,376 toward separate account guarantees. The total separate account guarantees paid by the general account for the preceding years ending December 31, 2020, 2019, 2018, and 2017 was \$6,925,020, \$8,183,620, \$6,161,058 and \$7,568,186 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
GAAP GIA classification/Investment Performance GAAP GIA classification/Investment Performance
GAAP GIA classification/Investment Performance GAAP GIA classification/Investment Performance

- (4) The Company does not engage in securities lending transactions within the separate accounts.
- b. General nature and characteristics of separate account business: The Company has guaranteed separate accounts classified as the following: nonindexed, which have reserve interest rates at no greater than 4% and/or to fund a long-term interest guarantee in excess of a year that does not exceed 4%. The Company has nonguaranteed separate accounts that are variable accounts where the benefit is determined by the performance and/or market value of the investments held in the separate account with incidental risk, notional expense and minimum death benefit guarantees.

Information regarding the separate accounts of the Company as of and for the year ended December 31, 2021 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, 2021	\$	- \$	- \$	- \$	8,560,015,773 \$	8,560,015,773
Reserves at December 31, 2021 (2) For accounts with assets at:						
<ul><li>a. Fair value</li><li>b. Nonpolicy liabilities</li><li>c. Amortized cost</li></ul>	\$	- \$ -	17,964,356,966 \$ 1,568,928,822	- \$ - -	\$ 55,743,351,654 \$ 735,741,065	73,707,708,620 2,304,669,887
d. Total Reserves*	\$	- \$	19,533,285,788 \$	- \$	\$ 56,479,092,719 \$	76,012,378,507
<ul> <li>(3) By withdrawal characteristics:</li> <li>a. Subject to discretionary withdrawal:</li> <li>1. With market value adjustment</li> <li>2. At book value without market value adjustment and with current surrender charge of</li> </ul>	\$	- \$ -	- \$ -	- <b>9</b>	- \$ -	- -
5% or more 3. At fair value 4. At book value, without market value adjustment and with current surrender charge of		-	17,964,356,966	-	55,743,351,654	73,707,708,620
less than 5% 5. Nonpolicy liabilities		-	1,568,928,822	-	- 735,741,065	1,568,928,822 735,741,065
Subtotal     Not subject to discretionary     withdrawal	\$	- \$ -	19,533,285,788 \$	- \$	\$ 56,479,092,719 \$	76,012,378,507
c. Total	\$	- \$	19,533,285,788 \$	- (	56,479,092,719 \$	76,012,378,507
(4) Reserves for Assets Default Risk in Lieu of AVR	\$	- \$	- \$	- \$	- \$	<u>-</u>

<sup>\*</sup>Line 2(d) should equal Line 3(c)

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

		, , , , , , , , , , , , , , , , , , ,	De	ecember 31, 2021
(1)		nsfers as reported in the Summary of Operations of the arate Account Statement:		
	(a)	Transfers to separate accounts (Page 4, Line 1.4 and 2)	\$	3,970,640,350
	(b)	Transfers from separate accounts (Page 4, Line 10)		(11,152,147,450)
	(c)	Net transfers to (from) separate accounts (a) - (b)		(7,181,507,100)
(2)		Reconciling adjustments:		
	(a)	Miscellaneous		4,537,661,838
	(b)	Net deposits on deposit-type liabilities		1,202,280,029
(3)		Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement		
		(1c) + (2) = (Page 4, Line 26)	\$	(1,441,565,233)

### Note 36 - Loss/Claim Adjustment Expenses

The balance in the liability for unpaid accident and health claim adjustment expenses was \$25,494,613 as of December 31,2021 and \$25,090,457 as of December 31,2020. The Company incurred \$334,569,372 and paid \$350,320,280 of claim and claim adjustment expenses in the current year, of which \$336,211,448 of the paid amount was attributable to insured or covered events of prior years. The Company decreased the provision for insured events of prior years by \$488,181. 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 affiliat is an insurer?  If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.			Yes [ X	]	No [	]
1.2	If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a reproviding disclosure substantially similar to the standards adopted by the National Association of Insurance its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or subject to standards and disclosure requirements substantially similar to those required by such Act and regulatory.	gistration statement Commissioners (NAIC) in s the reporting entity	Yes [ X	] No [	]	N/A [	[ ]
1.3	State Regulating?			MA	i		
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/ground	p					
2.1	Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation 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	1	
3.2	State the as of date that the latest financial examination report became available from either the state of do entity. This date should be the date of the examined balance sheet and not the date the report was complete			12/31/	<u>′2019</u>	<u> </u>	
3.3	State as of what date the latest financial examination report became available to other states or the public f domicile or the reporting entity. This is the release date or completion date of the examination report and no examination (balance sheet date).	t the date of the		06/25/	′2021		
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 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 sale: combination thereof under common control (other than salaried employees of the reporting entity), receive a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:  4.11 sales of new business?  4.12 renewals?	eredit or commissions for or	control	Yes [ Yes [			
4.2	receive credit or commissions for or control a substantial part (more than 20 percent of any major line of bu premiums) of:	siness measured on direct					
	4.21 sales of new business?			Yes [ Yes [	_	_	-
5.1	Has the reporting entity been a party to a merger or consolidation during the period covered by this statement yes, complete and file the merger history data file with the NAIC.	nt?		Yes [	]	No [ X	( ]
5.2	If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbr ceased to exist as a result of the merger or consolidation.	eviation) for any entity that h	as				
	1 2 Name of Entity NAIC Company Cod	State of Domicile					
6.1	Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate regis 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 report			Yes [	]	No [ X	( ]
7.2	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 attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager	nationality of its manager or	<u> </u>				%
	1 2 Nationality Type of	Entity					

# **GENERAL INTERROGATORIES**

8.1 8.2	Is the company a subsidiary of a depository institution holding comp If the response to 8.1 is yes, please identify the name of the DIHC.					Yes [	]	No [	Х ]
8.3 8.4	Is the company affiliated with one or more banks, thrifts or securities If response to 8.3 is yes, please provide below the names and locati regulatory services agency [i.e. the Federal Reserve Board (FRB), t Insurance Corporation (FDIC) and the Securities Exchange Commission	s firms?	es regulate	d by a fe	deral	Yes [ X	[ ]	No [	]
	1	2	3	4	5	6	1		
	Affiliate Name	Location (City, State)	FRB						
	Barings LLC Baring International Investment Limited	Charlotte, NC		<b></b>		YESYES			
	Barings Securities LLC								
	MML Distributors, LLC								
	MML Investment Advisers, LLC	Springfield. MA				YES			
	MML Investors Services, LLC	Springfield, MA				YES			
	MML Strategic Distributors, LLC	Springfield, MA				YES			
	The MassMutual Trust Company, OCC	Enfield, CT		YES					
	Flourish Financial, LLC								
8.5 8.6	Is the reporting entity a depository institution holding company with s Federal Reserve System or a subsidiary of the reporting entity?	significant insurance operations as defined by the	Board of G	overnors	of	Yes [	]	_	
9.	Federal Reserve Board's capital rule?	ccountant or accounting firm retained to conduct the	ne annual a	udit?	Yes [	] No [	X J	N/A	[ ]
	KPMG, LLP, One Financial Plaza, Hartford, CT 06103								
10.1	Has the insurer been granted any exemptions to the prohibited non- requirements as allowed in Section 7H of the Annual Financial Repo law or regulation?	orting Model Regulation (Model Audit Rule), or sub	stantially s	imilar sta	ate	Yes [	1	No [	X 1
10.2	If the response to 10.1 is yes, provide information related to this exe	emption:				.00 [	•		
10.3 10.4	Has the insurer been granted any exemptions related to the other re allowed for in Section 18A of the Model Regulation, or substantially If the response to 10.3 is yes, provide information related to this exe	equirements of the Annual Financial Reporting Mossimilar state law or regulation? emption:	del Regula	tion as		Yes [	]	No [	Х ]
10.5 10.6	Has the reporting entity established an Audit Committee in compliant If the response to 10.5 is no or n/a, please explain					] No [	]	N/A	[ ]
11.	What is the name, address and affiliation (officer/employee of the refirm) of the individual providing the statement of actuarial opinion/ce Vy Q. Ho, Head of Valuation and Appointed Actuary, Massachusetts 01111	porting entity or actuary/consultant associated wit rtification? s Mutual Life Insurance Company, 1295 State Stre	h an actua	ial consu	ılting				
12.1	Does the reporting entity own any securities of a real estate holding					Yes [ X	]	No [	]
		al estate holding company See 12.2							
		parcels involved							
		adjusted carrying value				\$	9,0	06,45	9,943
12.2	If, yes provide explanation: The Company held investments in debt and equity securities in 155 December 31, 2021 of debt and equity was \$6,762,147,099 and \$25 LLC entities that own real estate. These investments had a stateme FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENT	98,631,993 respectively. The Company also held 8 nt value of \$1,945,680,850 as of December 31, 20	35 investme	ents in LF	and				
13.1	What changes have been made during the year in the United States	-							
13.2	Does this statement contain all business transacted for the reporting					Yes [	]	No [	]
13.3	Have there been any changes made to any of the trust indentures d	uring 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 similar functions) of the reporting entity subject to a code of ethics, v. a. Honest and ethical conduct, including the ethical handling of acturelationships; b. Full, fair, accurate, timely and understandable disclosure in the performance of	which includes the following standards?al or apparent conflicts of interest between person	al and prof			Yes [ X	[ ]	No [	]
	c. Compliance with applicable governmental laws, rules and regulat d. The prompt internal reporting of violations to an appropriate personal control of the	ions;	•						
14.11	e. Accountability for adherence to the code.  If the response to 14.1 is No, please explain:								
14.2	Has the code of ethics for senior managers been amended?					Yes [	1	No [	X 1
	If the response to 14.2 is yes, provide information related to amendr	ment(s).				100 [	1	[	1
	Have any provisions of the code of ethics been waived for any of the If the response to 14.3 is yes, provide the nature of any waiver(s).	e specified officers?				Yes [	]	No [	Х ]

# **GENERAL INTERROGATORIES**

1	2	3	4
1 American		3	4
Bankers			
Association			
ABA) Routing			
Number	Issuing or Confirming Bank Name	Circumstances That Can Trigger to	he Letter of Credit Amount
22240492	Boston Private Bank and Trust Company	Business obligation not fullfilled	128
		Business obligation not fullfilled	
		Business obligation not fullfilled	
	Israel Discount Bank Ltd.	Business obligation not fullfilled	5,159
<u></u>			
the purchase		DARD OF DIRECTORS ssed upon either by the board of directors or a sub	pordinate committee
ereof?	g, r	,	Yes [ X ] No
oes the report	ing entity keep a complete permanent record of the	e proceedings of its board of directors and all subc	ordinate committees
ereof?			Yes [ X ] No
as the reportir art of any of its	ng entity an established procedure for disclosure to s officers, directors, trustees or responsible emplo	its board of directors or trustees of any material in ees that is in conflict with the official duties of such	nterest or affiliation on the nerson?
		FINANCIAL	
as this statem	ent been prepared using a basis of accounting otl	er than Statutory Accounting Principles (e.g., Gen	erally Accepted Yes [ ] No
otal amount lo	aned during the year (inclusive of Separate Accou	nts, exclusive of policy loans): 20.11 To director	rs or other officers \$
	g , (		olders not officers\$
		ZU. 13 TIUSTEES, S	supreme or grand Only)\$
ntal amount of	loans outstanding at the end of year (inclusive of		OIIIy)
otal amount of olicy loans):	ioans outstanding at the end of year (Inclusive of	Deparate Accounts, exclusive of 20 21 To director	rs or other officers\$
oney loans).			
			olders not officers\$
		20.23 Trustees, s	supreme or grand Only)\$
loro on : :	is reported in this statement subject to a section t	(Fraternal	Ully)\$
rere any asset oligation being	is reported in this statement subject to a contractu i reported in the statement?	al obligation to transfer to another party without the	: liability for such Yes [ ] No
	amount thereof at December 31 of the current year		m others\$
, ,	and the same of th		
			from others\$
			m others\$
		21.24 Other	\$
oes this stater	ment include payments for assessments as descri	oed in the Annual Statement Instructions other than	n guaranty fund or
uaranty associ answer is yes		22.24 Amount poid	
answer is yes		•	as losses or risk adjustment \$
			as expenses\$
			s paid\$
		sidiaries or affiliates on Page 2 of this statement?	
yes, indicate a	any amounts receivable from parent included in th	Page 2 amount:	\$
oes the insure 0 days?	er utilize third parties to pay agent commissions in	which the amounts advanced by the third parties a	re not settled in full within
tne response	to 24.1 is yes, identify the third-party that pays the		
		Is the	
		Third-Party Agent	
	Name of Third-Party	a Related Party (Yes/No)	
	ivallie of Hillu-Falty	(163/110)	
		INVESTMENT	

# **GENERAL INTERROGATORIES**

25.02	If no, give full and complete information relating thereto				
25.03 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					
25.04		t amount of collateral for conforming programs as outlined in the Risk-Based Capita			
25.05	For the reporting entity's securities lending program, repo	t amount of collateral for other programs.	\$		
25.06	Does your securities lending program require 102% (domoutset of the contract?	estic securities) and 105% (foreign securities) from the counterparty at the Yes [	[ ] No [ ] N/A [ X ]		
25.07	Does the reporting entity non-admit when the collateral re	ceived from the counterparty falls below 100%?	[ ] No [ ] N/A [ X ]		
25.08	Does the reporting entity or the reporting entity 's securities conduct securities lending?	s lending agent utilize the Master Securities lending Agreement (MSLA) to Yes [	[ ] No [ ] N/A [ X ]		
25.09	For the reporting entity's securities lending program state	the amount of the following as of December 31 of the current year:			
	25.092 Total book adjusted/carrying valu	teral assets reported on Schedule DL, Parts 1 and 2 e of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 g reported on the liability page.	\$		
26.1	control of the reporting entity, or has the reporting entity s	rting entity owned at December 31 of the current year not exclusively under the old or transferred any assets subject to a put option contract that is currently in the d 25.03).	Yes [X] No []		
26.2	If yes, state the amount thereof at December 31 of the cu				
		26.22 Subject to reverse repurchase agreements			
		26.24 Subject to reverse dollar repurchase agreements	\$		
		26.25 Placed under option agreements			
		excluding FHLB Capital Stock  26.27 FHLB Capital Stock	\$		
		26.28 On deposit with states	\$9,605,628		
		26.29 On deposit with other regulatory bodies	\$		
		26.31 Pledged as collateral to FHLB - including assets backing funding agreements	\$3,403,475,213		
		backing funding agreements 26.32 Other	\$3,081,481,033		
26.3	For category (26.26) provide the following:	2	3		
26.3	1 Nature of Restriction	Description	Amount		
26.3	Nature of Restriction Restricted by contractual agreements	<del>-</del>	Amount 471,703,791		
27.1	Nature of Restriction Restricted by contractual agreements	Description Various	Amount 471,703,791		
27.1	Nature of Restriction  Restricted by contractual agreements  Does the reporting entity have any hedging transactions of the hedging price.	Description  Various	Amount		
27.1 27.2	Nature of Restriction  Restricted by contractual agreements  Does the reporting entity have any hedging transactions in	Description  Various  eported on Schedule DB?  ogram been made available to the domiciliary state?  Yes [	Amount		
27.1 27.2	Nature of Restriction  Restricted by contractual agreements  Does the reporting entity have any hedging transactions of the hedging properties of th	Description  Various  eported on Schedule DB?  ogram been made available to the domiciliary state?  Yes [	Amount		
27.1 27.2 INES 2	Nature of Restriction  Restricted by contractual agreements  Does the reporting entity have any hedging transactions of the hedging properties of th	Description  Various  Peported on Schedule DB?  Orgam been made available to the domiciliary state?  NTITIES ONLY:  Description  Yes [	Amount		
27.1 27.2 INES 2 27.3	Nature of Restriction  Restricted by contractual agreements  Does the reporting entity have any hedging transactions of the statement of the hedging properties of the statement.  7.3 through 27.5: FOR LIFE/FRATERNAL REPORTING Educations to the statement of the statement.	Description  Various  Peported on Schedule DB?  Pogram been made available to the domiciliary state?  NTITIES ONLY:  Die annuity guarantees subject to fluctuations as a result of interest rate sensitivity?  Ilize:  27.41 Special accounting provision of SSAP No. 108	Amount		
27.1 27.2 INES 2 27.3	Nature of Restriction  Restricted by contractual agreements  Does the reporting entity have any hedging transactions of the statement of the hedging properties of the statement.  7.3 through 27.5: FOR LIFE/FRATERNAL REPORTING Educations to the statement of the statement.	Description  Various  Peported on Schedule DB?  Pogram been made available to the domiciliary state?  NTITIES ONLY:  Die annuity guarantees subject to fluctuations as a result of interest rate sensitivity?	Amount		
27.1 27.2 INES 2 27.3	Nature of Restriction  Restricted by contractual agreements  Does the reporting entity have any hedging transactions of the statement of the hedging properties of the statement.  7.3 through 27.5: FOR LIFE/FRATERNAL REPORTING EDOEs the reporting entity utilize derivatives to hedge variate the response to 27.3 is YES, does the reporting entity utilized the reportin	Description  Various  Peported on Schedule DB?  Pogram been made available to the domiciliary state?  NTITIES ONLY:  Dele annuity guarantees subject to fluctuations as a result of interest rate sensitivity?  Illize:  27.41 Special accounting provision of SSAP No. 108  27.42 Permitted accounting practice  27.43 Other accounting guidance	Amount		
27.1 27.2 INES 2 27.3 27.4	Nature of Restriction  Restricted by contractual agreements  Does the reporting entity have any hedging transactions of the second of the hedging properties of the hedge variation of the hedging properties of the hedging strategy subject to the special accounting the hedging properties of the hedging of the	Description  Various  Peported on Schedule DB?  Pogram been made available to the domiciliary state?  NTITIES ONLY:  Dele annuity guarantees subject to fluctuations as a result of interest rate sensitivity?  Illize:  27.41 Special accounting provision of SSAP No. 108  27.42 Permitted accounting practice  27.43 Other accounting guidance  I accounting provisions of SSAP No. 108, the reporting entity attests to the	Amount		
27.1 27.2 INES 2 27.3 27.4	Nature of Restriction  Restricted by contractual agreements  Does the reporting entity have any hedging transactions of the second form of the hedging properties of the hedge variation of the variation of the hedge variation of the variation of the variation of the hedge variation of the hedge variation of the variation of the hedge variation of the variation o	Description  Various  Peported on Schedule DB?  Pogram been made available to the domiciliary state?  NTITIES ONLY:  Dele annuity guarantees subject to fluctuations as a result of interest rate sensitivity?  Dele annuity guarantees subject to fluctuations as a result of interest rate sensitivity?  Dele annuity guarantees subject to fluctuations as a result of interest rate sensitivity?  Dele annuity guarantees subject to fluctuations as a result of interest rate sensitivity?  Description  Yes [  NTITIES ONLY:  Dele annuity guarantees subject to fluctuations as a result of interest rate sensitivity?  Description  Yes [  NTITIES ONLY:  Dele annuity guarantees subject to fluctuations as a result of interest rate sensitivity?  Description  Yes [  NTITIES ONLY:  Description  Yes [  NTITIES ONLY:  Dele annuity guarantees subject to fluctuations as a result of interest rate sensitivity?  Description  Yes [  NTITIES ONLY:  Description  Yes [  NTITIES ONLY	Amount		
27.1 27.2 INES 2 27.3 27.4 27.5	Nature of Restriction  Restricted by contractual agreements  Does the reporting entity have any hedging transactions of the second of the hedging property of the second of the hedging strategy subject to the special accounting the second of the hedging of the second of the second of the hedging of the second of the hedging of the second of the hedging of the second of the second of the hedging of the second of the second of the hedging of the second of the hedging of the second of the hedging of the second of the second of the hedging of the second of the second of the hedging of the second	Description  Various  Peported on Schedule DB?  Pogram been made available to the domiciliary state?  NTITIES ONLY:  Dele annuity guarantees subject to fluctuations as a result of interest rate sensitivity?  Illize:  27.41 Special accounting provision of SSAP No. 108  27.42 Permitted accounting practice  27.43 Other accounting guidance  I accounting provisions of SSAP No. 108, the reporting entity attests to the  If from the domiciliary state.  Ig provisions is consistent with the requirements of VM-21.  Idicates that the hedging strategy is incorporated within the establishment of VM-21 strategy within the Actuarial Guideline Conditional Tail Expectation Amount.  Which indicates that the hedging strategy meets the definition of a Clearly Defined rly Defined Hedging Strategy is the hedging strategy being used by the company in	Amount		
27.1 27.2 INES 2 27.3 27.4 27.5	Nature of Restriction  Restricted by contractual agreements  Does the reporting entity have any hedging transactions of the statement of the hedging properties of the hedging entity utilize derivatives to hedge variated by the response to 27.3 is YES, does the reporting entity utilize derivatives to hedge variated by the response to 27.3 is YES, does the reporting entity utilized by the response to 27.3 is YES, does the reporting entity utilizing the special following:  The reporting entity has obtained explicit approved the Hedging strategy subject to the special accounting of the hedging of Financial Officer Certification has been obtained Hedging Strategy within VM-21 and that the Clear its actual day-to-day risk mitigation efforts.  Were any preferred stocks or bonds owned as of December 31 of the culture of the properties of the properties of the culture of the properties of the culture of the properties of the properties of the culture of the properties of the p	Description  Various  Peported on Schedule DB?  Degram been made available to the domiciliary state?  NTITIES ONLY:  Dele annuity guarantees subject to fluctuations as a result of interest rate sensitivity?  Description  Yes [  NTITIES ONLY:  Dele annuity guarantees subject to fluctuations as a result of interest rate sensitivity?  Description  Yes [  NTITIES ONLY:  Description  Yes [  NTITIES ONLY	Amount		
27.1 27.2 INES 2 27.3 27.4 27.5	Nature of Restriction  Restricted by contractual agreements  Does the reporting entity have any hedging transactions or lifyes, has a comprehensive description of the hedging properties of the hedging properties of the reporting entity utilize derivatives to hedge variate the response to 27.3 is YES, does the reporting entity utilize derivatives to hedge variate the response to 27.3 is YES, does the reporting entity utilize derivatives to hedge variate the response to 27.3 is YES, does the reporting entity utilized entity utilized entity utilized entity utilized entity utilized entity and the response to 27.41 regarding utilizing the special following:  The reporting entity has obtained explicit approvation entity and the transport of the hedging entity e	Description  Various  Proported on Schedule DB?  Proported on Schedule Proported Schedule Proporting entity attests to the Interest Proporting entity attest Proporting entity attests to the Interest Proporting entity attention Entity attention Proporting entity atten	Amount		
27.1 27.2 INES 2 27.3 27.4 27.5	Nature of Restriction  Restricted by contractual agreements  Does the reporting entity have any hedging transactions of the statement of the hedging property of the statement.  7.3 through 27.5: FOR LIFE/FRATERNAL REPORTING Exposes the reporting entity utilize derivatives to hedge variate the response to 27.3 is YES, does the reporting entity utilize derivatives to hedge variate the response to 27.3 is YES, does the reporting entity utilized the reporting entity utilized the reporting entity utilized the response to 27.3 is YES, does the reporting entity utilized the response to 27.3 is YES, does the reporting entity utilized the response to 27.3 is YES, does the reporting entity utilized the response to 27.3 is YES, does the reporting entity utilized the response to 27.3 is YES, does the reporting entity utilized the response of the special accountries.  We responding YES to 27.41 regarding utilizing the special following:  Actuarial certification has been obtained which in reserves and provides the impact of the hedging in Financial Officer Certification has been obtained Hedging Strategy within VM-21 and that the Clear its actual day-to-day risk mitigation efforts.  Were any preferred stocks or bonds owned as of December is actual day-to-day risk mitigation efforts.  Were any preferred stocks or bonds owned as of December issuer, convertible into equity?  If yes, state the amount thereof at December 31 of the cutives, boroustodial greement with a qualified bank or trust comparation of Critical Functions, Custodial or Safekeepin For agreements that comply with the requirements of the	Description  Various  Paported on Schedule DB?  Pogram been made available to the domiciliary state?  Pogram been made available to the domiciliary state are sensitivity?  Pogram been made available to the domiciliary state are sensitivity?  Pogram been made available to the domiciliary state are sensitivity?  Pogram been made available to the domiciliary state are sensitivity?  Pogram been made available to the domiciliary state are sensitivity?  Pogram been made available to the domiciliary state are sensitivity?  Pogram been made available to the domiciliary state?  Pogram been made available to the sensitivity state?  Pogram been made available to the domiciliary state?  Pogram been made available to the sensitivity state?  Pogram been definition sa a result of interest rate sensitivity.  Pogram been definition sa a result of interest rate sensitivity.  Pogram been definition sa a result of inte	Amount		
27.1 27.2 INES 2 27.3 27.4 27.5	Nature of Restriction Restricted by contractual agreements  Does the reporting entity have any hedging transactions of the second of the hedging property of the second of the hedging property of the second of the hedging property of the reporting entity utilize derivatives to hedge variate the response to 27.3 is YES, does the reporting entity utilize derivatives to hedge variate the response to 27.3 is YES, does the reporting entity utilize the reporting entity utilize the response to 27.3 is YES, does the reporting entity utilize the response to 27.3 is YES, does the reporting entity utilize the response to 27.3 is YES, does the reporting entity utilize the response to 27.3 is YES, does the reporting entity utilized the response to 27.41 regarding utilizing the special following:  The reporting entity has obtained explicit approve the Hedging strategy subject to the special accountries. Actuarial certification has been obtained which in reserves and provides the impact of the hedging Financial Officer Certification has been obtained Hedging Strategy within VM-21 and that the Clear its actual day-to-day risk mitigation efforts.  Were any preferred stocks or bonds owned as of December issuer, convertible into equity?  If yes, state the amount thereof at December 31 of the cure Excluding items in Schedule E - Part 3 - Special Deposits offices, vaults or safety deposit boxes, were all stocks, be custodial agreement with a qualified bank or trust compar Outsourcing of Critical Functions, Custodial or Safekeepin For agreements that comply with the requirements of the Name of Custodian(s)	ported on Schedule DB?	Amount		
27.1 27.2 INES 2 27.3 27.4 27.5	Nature of Restriction Restricted by contractual agreements  Does the reporting entity have any hedging transactions of the second of the hedging property of the second of the hedging property of the second of the hedging property of the reporting entity utilize derivatives to hedge variate the response to 27.3 is YES, does the reporting entity utilize derivatives to hedge variate the response to 27.3 is YES, does the reporting entity utilize the reporting entity utilize the response to 27.3 is YES, does the reporting entity utilize the response to 27.3 is YES, does the reporting entity utilize the response to 27.3 is YES, does the reporting entity utilize the response to 27.3 is YES, does the reporting entity utilized the response to 27.41 regarding utilizing the special following:  The reporting entity has obtained explicit approve the Hedging strategy subject to the special accountries. Actuarial certification has been obtained which in reserves and provides the impact of the hedging Financial Officer Certification has been obtained Hedging Strategy within VM-21 and that the Clear its actual day-to-day risk mitigation efforts.  Were any preferred stocks or bonds owned as of December issuer, convertible into equity?  If yes, state the amount thereof at December 31 of the cure Excluding items in Schedule E - Part 3 - Special Deposits offices, vaults or safety deposit boxes, were all stocks, be custodial agreement with a qualified bank or trust compar Outsourcing of Critical Functions, Custodial or Safekeepin For agreements that comply with the requirements of the Name of Custodian(s)	Peported on Schedule DB?  Pogram been made available to the domiciliary state?  Pogram been made available to the domiciliary state sensitivity?  Pogram been made available to the domiciliary state sensitivity?  Pogram been made available to the domiciliary state sensitivity?  Pogram been made available to the domiciliary state sensitivity?  Pogram been made available to the domiciliary state sensitivity?  Pogram been made available to the domiciliary state sensitivity?  Pogram been made available to the domiciliary states sensitivity?  Pogram been made available to the domiciliary states sensitivity?  Pogram been made available to the domiciliary states sensitivity?  Pogram been made available to the domiciliary states sensitivity?  Pogram been made available to the domiciliary states sensitivity?  Pogram been made available to the domiciliary states sensitivity?  Pogram been made available to the domiciliary states sensitivity?  Pogram been made available to the domiciliary states?  Pogram been made available to the domiciliary states?  Pogram been made available to the domiciliary states?  Pogram been made available to the domiciliary state.  Pogram been made available to the sensitivity?	Amount		

1	2
Name of Custodian(s)	Custodian's Address
Northern Trust	50 South LaSalle Street, Chicago, IL 60603

# **GENERAL INTERROGATORIES**

29.02 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	2	3		
Name(s)	Location(s)	Complete Explanation(s)		

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

29.05 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	2
Name of Firm or Individual	Affiliation
Carlyle Aviation Group Capital Markets LLC	U
Invesco Investment Management Company	U
Barings LLC	
Franklin Advisers, Inc.	U
Tortoise Capital Advisors, L.L.C.	U
PIMCO- Pacific Investment Management Company LLC	U
IFM Investors Pty Ltd	U
Ashmore Investment Management Limited	U
Jefferies Finance LLC	A
20 Gates Management, LLC	U
Apollo Insurance Solutions Group LP	U
Great-West Capital Management LLC	U
Fractal Investments LLC	U
Apollo Capital Management, L.P.	U
Ares Management LLC	U
Angelo, Gordon & Co., L.P.	U
Western Asset Management Company	
Barings LLC	

29.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 29.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?

29.06 For those firms or individuals listed in the table for 29.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1	2	3	4	5
				Investment
				Managemer
Central Registration				Agreement
Depository Number		Legal Entity Identifier (LEI)	Registered With	(IMA) Filed
168456	Carlyle Aviation Group Capital Markets LLC	R6ZXK5P01NP6HXSY1S07	SEC	NO
110363	Invesco Investment Management Company	R6ZXK5P01NP6HXSY1S07	SEC	DS
106006	Barings LLC	R6ZXK5P01NP6HXSY1S07	SEC	DS
104517	Franklin Advisers, Inc.	R6ZXK5P01NP6HXSY1S07	SEC	
123711	Tortoise Capital Advisors, L.L.C.	R6ZXK5P01NP6HXSY1S07	SEC	NO
104559		R6ZXK5P01NP6HXSY1S07		NO
162754	IFM Investors Pty Ltd	R6ZXK5P01NP6HXSY1S07	SEC	NO
185402	Ashmore Investment Management Limited	R6ZXK5P01NP6HXSY1S07	SEC	NO
		R6ZXK5P01NP6HXSY1S07	SEC	DS
155480		R6ZXK5P01NP6HXSY1S07	SEC	NO
143161	Apollo Insurance Solutions Group LP	R6ZXK5P01NP6HXSY1S07	SEC	NO
107272	Great-West Capital Management LLC	R6ZXK5P01NP6HXSY1S07	SEC	NO
		R6ZXK5P01NP6HXSY1S07	SEC	NO
		R6ZXK5P01NP6HXSY1S07	SEC	NO
130074	Ares Management LLC	R6ZXK5P01NP6HXSY1S07	SEC	NO
131940	Ares Management LLC	R6ZXK5P01NP6HXSY1S07	SEC	NO
		R6ZXK5P01NP6HXSY1S07	SEC	
		R6ZXK5P01NP6HXSY1S07	SEC	

1	2	3
		Book/Adjusted
CUSIP#	Name of Mutual Fund	Carrying Value
55312G-63-0	MML Series Investment Fund II	177, 141
55312G-64-8	MML Series Investment Fund II	35,838,526
55312G-65-5	MML Series Investment Fund II	246,288
55312G-66-3	MML Series Investment Fund II	49,838,846
	MML Series Investment Fund II	46,702,359
57629H-42-6	MassMutual Strategic Emerging Markets Fund	91,152
	MassMutual Main Street Fund	131,343
576298-88-5	MassMutual Select Fundamental Growth Fund	110,639
57629U-34-4	MassMutual Select Mid Cap Value Fund	107,701
57629U-35-1	MassMutual Select Mid Cap Value Fund	100,989
	MassMutual RetireSMARTSM 2055 Fund	854,940
57630E-12-3	MassMutual RetireSMART In Retirement Fund	101.251

1	2	3
		Book/Adjusted
CUSIP#	Name of Mutual Fund	Carrying Value
57630E-22-2	MassMutual RetireSMARTSM 2055 Fund	210,101
57630E-29-7	MassMutual RetireSMART 2045 Fund	94,885
57630E-36-2	MassMutual RetireSMART 2035 Fund	94,879
57630E-58-6	MassMutual Select Small Company Value Fund	76,736
57630E-69-3	MassMutual Select Mid Cap Value Fund	176,751
57630E-77-6	MassMutual Select Fundamental Growth Fund	48,639
	MassMutual Select Diversified Value Fund	
57630G-59-9	MassMutual Select T Rowe Price Retirement 2005 Fund	100,267
57630G-81-3	MassMutual RetireSMART 2060 Fund	113,553
	MassMutual RetireSMART 2060 Fund	
57630G-83-9	MassMutual RetireSMART 2060 Fund	212,882
57630G-84-7	MassMutual RetireSMART 2060 Fund	113,907
57630G-85-4	MassMutual RetireSMART 2060 Fund	212,374
	MassMutual RetireSMART 2060 Fund	
57630G-87-0	MassMutual RetireSMART 2060 Fund	10,777,513
	Invesco Developing Markets Equity Fund	
G069E@-10-1	Spl Situations CR FD 1 Tranche S SHS	3,133,421
G0756X-MM-5	Barings Emerging Markets Corporate Bond Fund	60,554,053
	Barings U S High Yield Bond Fund	
30.2999 - Total		385,078,037

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

1	2	3	4
'		Amount of Mutual	7
		Fund's Book/Adjusted	
		Carrying Value	
	Name of Significant Holding of the	Attributable to the	Date of
Name of Mutual Fund (from above table)	Mutual Fund	Holding	Valuation
MML Series Investment Fund II	Uber Technologies, Inc.		12/31/2021
MML Series Investment Fund II		2,856,607	12/31/2021
MML Series Investment Fund II	Apple, Inc.	3, 191,998	12/31/2021
MML Series Investment Fund II			12/31/2021
MML Series Investment Fund II	Alphabet, Inc. Class A	4,351,354	12/31/2021
MassMutual Strategic Emerging Markets Fund	Wells Fargo & Co	18,070,132	12/31/2021
MassMutual Main Street Fund	Microsoft Corp	8,544,882	12/31/2021
MassMutual Select Fundamental Growth Fund			12/31/2021
MassMutual Select Mid Cap Value Fund	Cerner Corp	1,852,757	12/31/2021
MassMutual Select Mid Cap Value Fund	Cerner Corp	1,852,757	12/31/2021
MassMutual RetireSMARTSM 2055 Fund		14,211,252	12/31/2021
MassMutual RetireSMART In Retirement Fund			12/31/2021
MassMutual RetireSMARTSM 2055 Fund	MM Select Equity Asset Fund Class I	14,211,252	12/31/2021
MassMutual RetireSMART 2045 Fund			12/31/2021
MassMutual RetireSMART 2035 Fund			12/31/2021
MassMutual Select Small Company Value Fund			12/31/2021
MassMutual Select Mid Cap Value Fund	Cerner Corp	1,852,757	12/31/2021
MassMutual Select Fundamental Growth Fund	·		12/31/2021
MassMutual Select Diversified Value Fund			12/31/2021
	MassMutual Select T Rowe Price Bond Asset Fund	, ,	
MassMutual Select T Rowe Price Retirement 2005 Fund	Class I	6.808.128	12/31/2021
MassMutual RetireSMART 2060 Fund			12/31/2021
MassMutual RetireSMART 2060 Fund			12/31/2021
MassMutual RetireSMART 2060 Fund			12/31/2021
MassMutual RetireSMART 2060 Fund			12/31/2021
MassMutual RetireSMART 2060 Fund			12/31/2021
MassMutual RetireSMART 2060 Fund			12/31/2021
MassMutual RetireSMART 2060 Fund			12/31/2021
Invesco Developing Markets Equity Fund	Taiwan Semiconductor Manufacturing Co Ltd		12/31/2021
Spl Situations CR FD 1 Tranche S SHS			12/31/2021
Barings Emerging Markets Corporate Bond Fund			12/31/2021
Barings U S High Yield Bond Fund			
		r	

# **GENERAL INTERROGATORIES**

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

	1	2	3
			Excess of Statement
			over Fair Value (-), or
	Statement (Admitted)		Fair Value over
	Value	Fair Value	Statement (+)
31.1 Bonds	128,599,060,760	136,462,234,685	7,863,173,925
31.2 Preferred stocks	555,090,621	669,912,530	114,821,909
31.3 Totals	129, 154, 151, 381	137, 132, 147, 215	7,977,995,834

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.	
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 [ ]
	Yes [ X ] No [ ]
If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:	
	Yes [ ] No [ X ]
At 12/31/2021, 29 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.  Exceptions totaled \$542,160,866.58 or 0.36% of all assets.	
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.	
	Yes [ X ] No [ ]
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.	
· · · · · · · · · · · · · · · · · · ·	Yes [ ] No [ X ]
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 ]
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 37.a - 37.c are reported as long-term investments.  Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria?	] No [ X ] N/A [ ]
	The Fair Value of securities is obtained using quoted market prices when available. If not available, estimated fair value is based on values provided by other third-party organizations are travalues for provided by them third-party organizations are unavailable. Earl value is based on values provided by other third-party organizations are unavailable. In the intermet 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 yell include estimated prepayment speeds, default rates, discount rates and collateral values, among others. Structure Characteristics and results of cash flow priority are also considered.  Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D?  If the answer to 32.1 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?  If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:  If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:  If no, list exceptions:  At 12/31/2021, 29 issues for 25 issuers did not meet the filing requirements of the Purposes and Procedures Manual. The majority of these issues currently lack on or or more of the following valid cusionPPN, audited financials and/or executed legal documentation. Exceptions totaled \$542,160,866.85 or 0.36% of all assets.  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 described in the security is not available.  By self-designating PGI ascuritie

# **GENERAL INTERROGATORIES**

### **OTHER**

38.1	Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any?	\$	5,245,183
38.2	List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trad service organizations and statistical or rating bureaus during the period covered by this statement.	e associations,	
	1 2 Name Amount Paid		
	American Council of Life Insurers (ACLI) 1,680,62 US Chamber of Commerce 1,336,86		
39.1	Amount of payments for legal expenses, if any?	\$	6,574,210
39.2	List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenduring the period covered by this statement.	ses	
	1 2 Amount Paid		
40.1	Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government,	if any?\$	2, 107,060
40.2	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.	ent.	
	1 2 Amount Paid		
	1		

# **GENERAL INTERROGATORIES**

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

שטכ	s the reporting entity have any direct Medicare Supplement Insurance in force?			169 [ A ] NO [	1
If ye	s, indicate premium earned on U.S. business only			\$88	84,71
	at portion of Item (1.2) is not reported on the Medicare Supplement Insurance Expe Reason for excluding:			\$	
Indi	cate amount of earned premium attributable to Canadian and/or Other Alien not inc	luded in Item (1.2) above.		\$	
Indi	cate total incurred claims on all Medicare Supplement insurance.			\$92	26,65
Indi	vidual policies:	Most current th	oroo voare:		
mai	ridual politico.		mium earned	s 2	24.36
		•	ırred claims		
			of covered lives	•	
		All years prior	to most current three years		
			mium earned		<u></u> የሀ 3
			ırred claims		
			of covered lives		
_					
Gro	up policies:	Most current th	•		
			mium earned		
			ırred claims		
		1.73 Number of	of covered lives		
		All years prior	to most current three years		
		1.74 Total prer	mium earned	\$	
		1.75 Total incu	ırred claims	\$	
			of covered lives		
	Tool.				
неа	Ith Test:	1	2		
		Current Year	Prior Year		
2.1	Premium Numerator				
2.2	Premium Denominator				
2.3	Premium Ratio (2.1/2.2)				
2.4	Reserve Numerator				
2.5	Reserve Denominator Reserve Ratio (2.4/2.5)				
Doe	s this reporting entity have Separate Accounts?			Yes [ X ] No [	]
If ye	s, has a Separate Accounts Statement been filed with this Department?		Yes [	X ] No [ ] N/	A [
Wh:	at portion of capital and surplus funds of the reporting entity covered by assets in the ibutable from the Separate Accounts to the general account for use by the general	e Separate Accounts state account?	ment, is not currently	\$92,24	46,7
	e the authority under which Separate Accounts are maintained: sachusetts General Law, C175 Sections 132F, 132G & 132H				
	s any of the reporting entity's Separate Accounts business reinsured as of December				]
Has	the reporting entity assumed by reinsurance any Separate Accounts business as of	f December 31?		Yes [ ] No [	Х ]
Acc	e reporting entity has assumed Separate Accounts business, how much, if any, rein ounts reserve expense allowances is included as a negative amount in the liability f	or "Transfers to Separate	Accounts due or accrued		
For clair	reporting entities having sold annuities to another insurer where the insurer purchase and (payee) as the result of the purchase of an annuity from the reporting entity on	sing the annuities has obta	ined a release of liability fro	m the	
	ount of loss reserves established by these annuities during the current year:the name and location of the insurance company purchasing the annuities and the				
	1		2		
			Statement \ on Purchase	Date	
	P&C Insurance Company And Location		of Annuiti (i.e., Present		
<u> </u>	F &C Insurance Company And Location		(i.e., rieselli	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 account	ts?					Yes [ ] No	) [ X ]
5.2	If yes, please provide the amount of custodial funds	held as of the re	porting date				\$	
5.3	Do you act as an administrator for health savings ac	counts?					Yes [ ] No	) [ X ]
5.4	If yes, please provide the balance of funds administe	ered as of the re	porting date				\$	
6.1 6.2	Are any of the captive affiliates reported on Scheduli If the answer to 6.1 is yes, please provide the following		orized reinsurers?			Yes [	] No [ X ]	N/A [ ]
	1	2 NAIC	3	4	Assets 5	Supporting Reserv	ve Credit	7
	Company Name	Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	6 Trust Agreements	Other	
7.	Provide the following for individual ordinary life insur ceded):	7.1 Direct Pre	J.S. business only emium Written		ar (prior to reinsura		\$	,068,295
	Term (whether full un Whole Life (whether f Variable Life (with or Universal Life (with or Variable Universal Lif	derwriting,limitedull underwriting, without secondar without second	limited underwritin ry gurarantee) ary gurarantee)	ssue,"short form apg,jet issue,"short fo				
8.	Is the reporting entity licensed or chartered, registered	ed, qualified, elig	gible or writing bus	iness in at least two	o states?		Yes [ X ] No	, [ ]
8.1	If no, does the reporting entity assume reinsurance to the reporting entity?						Yes [ ] No	)[]
ife, Ac	cident and Health Companies Only:							
9.1	Are personnel or facilities of this reporting entity use by this reporting entity (except for activities such as a studies)?	administration of	f jointly underwritte	n group contracts	and joint mortality	or morbidity		o [ ]
9.2	Net reimbursement of such expenses between report	rting entities:		9.21 F	Paid		\$	
10.1	Does the reporting entity write any guaranteed interest	est contracts?					Yes [X] No	, [ ]
10.2	If yes, what amount pertaining to these lines is include	ded in:		10.21	Page 3 Line 1		¢ 36	7 0/11 3/17
11.	For stock reporting entities only:			10.22	Page 4, Line 1		\$115	5,000,000
11.1	Total amount paid in by stockholders as surplus fund	ds since organiz	ation of the reporti	ng entity:			\$	
12.	Total dividends paid stockholders since organization	of the reporting	entity:					
	,	, ,	•					
13.1	Does the reporting entity reinsure any Workers' Com Reinsurance (including retrocessional reinsurance) a benefits of the occupational illness and accident exp written as workers' compensation insurance.	assumed by life	and health insurer	s of medical, wage	loss and death		Yes [ ] No	) [ X ]
13.2	If yes, has the reporting entity completed the Worker	rs' Compensatio	n Carve-Out Supp	lement to the Annu	ual Statement?		Yes [ ] No	)[]
13.3	If 13.1 is yes, the amounts of earned premiums and	claims incurred	in this statement a	ire:	2	3		
			Reinsura Assume		surance Seded	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 report 13.34 for Column (1) are:	orted in Lines 13.31 and				
	1	2				
	Attachment Earned	Claim Liability				
	Point Premium  13.41 <\$25,000	and Reserve				
	13.42 \$25,000					
	· · · ·					
	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?		\$			
raterna	al Benefit Societies Only:					
14. 15.	Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form. How often are meetings of the subordinate branches required to be held?	n of government?	Yes [	]	No [	]
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?		<u></u>			
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?					
24.	Is a medical examination required before issuing the fit of ification application applications and in the interest of the inte		Yes [	1	No [	1
25.		pallot and initiation?	-	-		i
26.1		Yes [		-	_	ı ı
26.2			Yes [			
27.	What proportion of first and subsequent year's payments may be used for management expenses?		.00 [	,		•
	27.11 First Year					%
	27.12 Subsequent Years					%
28.1 28.2	Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used 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				
32.1	in force at the present time?	-paying certificates on	Yes [			
32.2	account of meeting attained age or membership requirements?	V [	Yes [	-		-
32.3	If yes, explain	Yes [	] No [	]	N/A	[]
22.4	Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the			1	Ne r	1
33.1 33.2		•	Yes [	J	INO [	]
33.2	director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, comp					
	emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgan	mation,				
	absorption, or transfer of membership or funds?		] No [	]	N/A	[ ]
34.	Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this stat		Vac I	1	No r	1
35.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased		Yes [			J 1
35.1 35.2		aui hina i	Yes [	J	INO [	]
JJ.2	If yes, what is the date of the original lien and the solution outst ding to decomposition of the original lien and the solution outst ding to decomposition of the original lien and the solution outst ding to decomposition of the original lien and the solution outst ding to decomposition of the original lien and the solution outst ding to decomposition outstand outst ding to decomposition outst ding to decomposition ou					
	Outending					
	Date Lie mount					

# **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

		\$000 omitted for a				
		1 2021	2 2020	3 2019	4 2018	5 2017
	Life Insurance in Force		2020	20.0	10.0	2011
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col.					
	',	421,477,259	390,441,734	430,924,448	300,479,113	278,784,267
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	415,082,482	383,934,366	284,755,414	318, 185, 389	286,269,389
3.						
	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
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
	Total (Line 21, Col. 10)	865,634,803	802,367,494	742,435,787	684,605,190	630,018,443
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated					
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col.					
	,	' '	35,029,320	, ,	, ,	
	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)			50,380,625		48,258,016
	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)	3,232,424	2,392,199	1,981,037	4,264,882	6,352,081
	Industrial (Line 2, Col. 2)	07 000 000	87.882.479	00 011 000	05 000 000	07 000 505
13.	Total (Line 2, Col. 10)	97,030,233	87,882,479	89,911,096	85,600,298	87,360,595
	Premium Income - Lines of Business (Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)					
	Ordinary-life insurance (Line 20.4, Col. 3)			8 169 175 191	6 510 171 725	6 201 581 128
	Ordinary-individual annuities (Line 20.4, Col. 4)			1,751,097,710	2,598,978,399	2,227,107,174
16	Credit life (group and individual) (Line 20.4, Col. 5)					, , ,
	Group life insurance (Line 20.4, Col. 6)		77,953,391		646,047,476	(2,616,625,570)
	Group annuities (Line 20.4, Col. 7)		(580,642,755)	12,039,080,643	12,392,277,530	11,064,787,204
18.1	A & H-group (Line 20.4, Col. 8)	379,640	352,455	244,828	169,605	63,374
18.2	A & H-credit (group and individual) (Line 20.4,					
40.0	Col. 9)		074 050 407	673.066.777	756,741,821	011 170 000
	A & H-other (Line 20.4, Col. 10)		01,956,107	073,000,777		
19.	20.4,Col. 11)					
20.	Total	19,867,980,546	10,275,043,992	22,700,372,813	22,904,386,556	17,488,086,199
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts	000 007 400 404	204 402 403	100 010 500 700	170 100 710 005	470 000 040 500
	business (Page 2, Line 26, Col. 3)	238,807,402,404	224,493,407,863	198,018,586,709	179, 168, 746, 235	170,900,940,563
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	211.975.619.833	200, 165, 994, 528	179, 125, 676, 538	163,558,959,566	155, 195, 727, 040
23.	Aggregate life reserves (Page 3, Line 1)			127,404,910,418	119,010,301,284	112,904,106,756
	Excess VM-20 deterministic/stochastic reserve over					
	NPR related to Line 7.1					
	Aggregate A & H reserves (Page 3, Line 2)			3,074,252,813	2,967,573,431	2,859,824,790
	Deposit-type contract funds (Page 3, Line 3)		, , , , , , ,	15,296,773,875	14,369,907,287	13,014,264,844
	Asset valuation reserve (Page 3, Line 24.01)			4,670,184,316	3,306,820,067	3,207,069,587
	Surplus (Page 3, Lines 29 and 30)			18,892,910,171	15,609,786,669	15,705,216,653
20.	Cash Flow (Page 5)	20,979,200,992	24,027,410,000 [.	10,032,910,171	13,009,700,009	13,703,210,030
29.	Net Cash from Operations (Line 11)	12,161,258,957	2,405,359,974	8,877,238,998	6,432,561,571	8,311,620,508
	Risk-Based Capital Analysis		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
30.	Total adjusted capital	32,791,384,879	28,592,313,587	24,515,204,471	19,875,551,909	17,427,690,776
	Authorized control level risk - based capital		2,991,494,679	2,785,045,018	2,223,863,534	1,934,732,292
	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)	54.1	53.1	53.6	56.7	55.2
	Stocks (Lines 2.1 and 2.2)			9.9	7.9	10.0
	Mortgage loans on real estate(Lines 3.1 and 3.2)			14.4	13.8	13.8
35.	Real estate (Lines 4.1, 4.2 and 4.3)			0.2		0.5
36.	Cash, cash equivalents and short-term investments			2.2	2 -	
07	(Line 5)			2.0	2.5 8.1	2.2 8.1
	Contract loans (Line 6)	7.1				5.4
38. 30	Derivatives (Page 2, Line 7)	/.1		4.7	5.1 5.0	5.4
39. 40.	Receivables for securities (Line 9)			4.7	0.5	0.1
	Securities lending reinvested collateral assets (Line			1		
	10)					
	Aggregate write-ins for invested assets (Line 11)					
43.	Cash, cash equivalents and invested assets	100.0	100.0	400.0	400.0	400.0
	(Line 12)	100.0	100.0	100.0	100.0	100.0

# **FIVE-YEAR HISTORICAL DATA**

(Continued) 2021 2020 2019 2018 2017 Investments in Parent, Subsidiaries and **Affiliates** Affiliated bonds (Schedule D Summary, Line 12, 44. 6.548.332.993 6.311.833.947 6.499.768.623 7.526.017.124 7.024.093.120 Col. 1) 45. Affiliated preferred stocks (Schedule D Summary, Affiliated common stocks (Schedule D Summary 46. .24.287.466.580 .19.571.821.118 16.713.885.643 12.013.931.427 14.002.443.719 Line 24, Col. 1), Affiliated short-term investments (subtotal included 47. in Schedule DA Verification, Col. 5, Line 10). 48. Affiliated mortgage loans on real estate All other affiliated 6,361,773,586 5,396,362,729 5,768,552,842 5,685,872,120 4,536,580,572 49. .37, 197, 573, 159 31,280,017,794 28,982,207,108 .25,225,820,671 .25,563,117,411 Total of above Lines 44 to 49. 50. 51. Total Investment in Parent included in Lines 44 to 49 above. **Total Nonadmitted and Admitted Assets** 1 405 580 219 1 475 705 544 52 Total nonadmitted assets (Page 2, Line 28, Col. 2). 1 425 204 335 2 222 797 167 1 506 487 870 .314,967,246,427 300,458,993,767 268,249,285,895 .243,646,846,820 .240,063,222,121 Total admitted assets (Page 2, Line 28, Col. 3). Investment Data Net investment income (Exhibit of Net Investment 54 8.695.509.359 8,641,485,657 .7,682,463,670 .7,709,838,336 6.427.963.676 55. Realized capital gains (losses) (Page 4, Line 34, Column 1) (534.360.828) (586.175.280) (36,723,981)(1,044,256,266) (422.051.259) 56. Unrealized capital gains (losses) (Page 4, Line 38, 3,365,774,080 1,421,779,174 3,433,085,448 1,778,861,989 367,766,370 Column 1) 57 Total of above Lines 54, 55 and 56 .11.526.922.610 9.477.089.550 11.078.825.137 8 444 444 059 6.373.678.787 Benefits and Reserve Increases (Page 6) Total contract/certificate benefits - life (Lines 10. 11. 58. 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8) 10,780,071,759 23,920,024,839 23,804,742,582 22,062,690,112 19,313,047,113 59. Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6) 341.518.237 355.080.894 346.274.849 342,151,000 342.997.017 Increase in life reserves - other than group and 60. .7,566,681,153 5.745.703.691 3.842.206.597 5.761.605.238 4.170.004.180 annuities (Line 19, Col. 2), Increase in A & H reserves (Line 19, Col. 6) 399.293.872 .138,709,990 .106,679,383 .107,748,641 .64.962.333 61. 62. Dividends to policyholders and refunds to members 1.808.135.960 1.697.380.640 1.671.109.490 1.695.253.440 1.569.130.529 (Line 30 Col 1) **Operating Percentages** Insurance expense percent (Page 6, Col. 1, Lines 63. 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 .17.7 plus Exhibit 7, Col. 2, Line 2) x 100.0 .12.8 .5.4 .12.5 13.5 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 ...... .2.4 .2.2 .3.9 4.2 4.1 A & H loss percent (Schedule H, Part 1, Lines 5 and 65. 60.5 6, Col. 2) 114 4 69 1 68 0 67 7 A & H cost containment percent (Schedule H, Pt. 1, 66. 1.0 1.0 1.0 1.1 1.0 Line 4. Col. 2). A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2) ...... 67. 41.3 40.9 42.1 39.1 42.4 A & H Claim Reserve Adequacy Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2) 68. Prior years' claim liability and reserve - group health 69. (Schedule H, Part 3, Line 3.2 Col. 2) 86.250 Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2). 1,948,913,421 1.949.200.647 1.960.252.474 1.974.533.835 1.994.460.505 Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 1,859,666,837 .1,853,614,223 1.874.495.751 1,877,320,923 1.918.454.996 Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal 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 (253.847.188) (360.289.994) (400.777.170) (414.680.265) (195.046.499) and 12) .229,760,994 341.338.709 220.450.199 .298.860.020 (155.641.446) 74. Ordinary - individual annuities (Page 6, Col. 4) 75. Ordinary-supplementary contracts .73,580,641 30.733.793 76. Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7) 235.476.177 116.383.212 42.105.612 45.025.997 18.789.222 77 Group life (Page 6.2, Col. 1 Less Cols. 7 and 9) 78. Group annuities (Page 6, Col. 5) 276,407,769 788,009,458 432,070,442 409,759,021 203,701,817 79. A & H-group (Page 6.5, Col. 3). .1,528,002 .762,561 A & H-credit (Page 6.5, Col. 10) 80. 81. A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10) (88.050.894) 108.890.235 112.027.981 72.886.996 87.831.777 Aggregate of all other lines of business (Page 6, Col. 8) 82. 83. Fraternal (Page 6, Col. 7) 802,085,911 84 Total (Page 6, Col. 1) 317.954.008 460.970.495 222,909,126 474,127,656



DIRECT BUSINESS IN THE STATE OF Grand Total

DURING THE YEAR 2021

NAIC Group Code 0435		LI	FE INSURANCE	NAIC Company Code 65935		
	DIRECT PREMIUMS	1	2 Credit Life (Group	3	4	5
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
1.	Life insurance	9,695,047,068		132, 177, 369		9,827,224,437
2.		6,097,835,416		4,387,453,675		10,485,289,091
3.		369,229,820			XXX	
4.	Other considerations			8, 127, 282, 223		8, 127, 282, 223
5.	Totals (Sum of Lines 1 to 4)	16, 162, 112, 304		18,523,279,905		34,685,392,209
Life in	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS asurance:					
6.1	Paid in cash or left on deposit	115, 181, 095				115, 181,095
6.2	Applied to pay renewal premiums	321,583,127				321,583,127
	Applied to provide paid-up additions or shorten the					
6.4						
6.5		1,887,863,703				1,887,863,703
Annui	ities:					
7.1	Paid in cash or left on deposit	46,282				46,282
7.2	Applied to provide paid-up annuities					840,509
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)	886,791				886,791
8.	Grand Totals (Lines 6.5 plus 7.4)	1,888,750,494				1,888,750,494
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	3,113,380,362		132,263,587		3,245,643,949
10.	Matured endowments	13,888,333				13,888,333
11.	Annuity benefits			1,778,806,464		2,617,320,057
12.		4,379,289,594		15,017,105,054		19,396,394,648
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid					
14.	All other benefits, except accident and health	28,878,433		194,898		29,073,331
15.	Totals	8,373,950,315		16,928,370,003		25,302,320,318
	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)					

	Ordinary		Credit Life Ordinary (Group and Individual) Group		Group	o Industrial		Total			
DIRECT DEATH	1	2	3	4	5			7 8		10	
BENEFITS AND	-	_	No. of	•		-		-	-		
MATURED	No. of		Ind.Pols.				No. of		No. of		
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &		
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	
16. Unpaid December 31, prior											
year	5,310	650,066,640			60	106,631,326			5,370	756,697,965	
17. Incurred during current year	30,333	3, 169, 229, 410			416	178,856,482			30,749	3,348,085,892	
Settled during current year:											
18.1 By payment in full	31,252	3, 155, 678, 365			412	132,458,486			31,664	3,288,136,851	
18.2 By payment on compromised claims											
compromised claims	31,252	3, 155, 678, 365			412	132,458,486			31,664	3,288,136,851	
18.4 Reduction by compromise											
18.5 Amount rejected											
18.6 Total settlements	31.252	3.155.678.365			412				31.664	3,288,136,851	
19. Unpaid Dec. 31, current	, .	, , , , , , , , , , , , , , , , , , , ,				, , ,			,	, , , ,	
year (16+17-18.6)	4,391	663,617,685			64	153,029,321			4,455	816,647,006	
POLICY EXHIBIT					No. of Policies						
20. In force December 31, prior											
year		.770,222,322,792		(a)	2,111	25,760,926,769				795,983,249,561	
21. Issued during year	138,979	94,397,808,522			421	3,232,423,599			139,400	97,630,232,121	
22. Other changes to in force (Net)	(68,288)	. (31,616,841,114)			(37)	(2, 131, 294, 304)			(68,325)	(33,748,135,417	
23. In force December 31 of	1.923.507	833.003.290.200		(a)	2.495	26.862.056.064			1.926.002	859.865.346.264	

### **ACCIDENT AND HEALTH INSURANCE**

ACCIDENT AND REALTH INSURANCE										
		1	2	3	4	5				
				Policyholder Dividends						
				Paid, Refunds to						
			Direct Premiums	Members or Credited		Direct Losses				
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred				
24.	Group Policies (b)	489,274	489,335							
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)	506,862,443	516,530,870	26,656,992	339,859,190	330,879,759				
25.2	Guaranteed renewable (b)	245,074,638	246,920,542	L	69,299,809	133,406,388				
25.3	Non-renewable for stated reasons only (b)	12,789,160	12,535,791	152,922	2,875,683	3,542,280				
25.4	Other accident only									
25.5	All other (b)									
25.6			775,987,203	26,809,914	412,034,682	467,828,427				
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)			26,809,914		467,828,427				

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

insured under indemnity only products ......0 .

# **EXHIBIT OF LIFE INSURANCE**

(\$000 Omitted for Amounts of Life Insurance)

Nui  1. In force end of prior year	Indu 1	strial 2	Ordi 3	nary 4	Credit Life (Grou 5 Number of Individual	p and Individual) 6	Numbe 7	Group er of	9	10
		2	3	4		6		er of	9	
	ask on of Dollais				Number of Individual		7	0		
	and an of Dallata				Policies and Group		,	0		Total
	mber of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Amount of Insurance
			1,864,720				2,111	91,059	27,991,393	
Issued during year			138.979	94,397,809			421	28.804	3,232,424	
Reinsurance assumed			100,070	658				20,004	, 202, 424	658
Revived during year			19	8,100				79	16.189	24,289
Increased during year (net)			9.718	1,105,519			19	273	915.955	2,021,474
			148.716	95,512,086			440	29,156	4,164,568	99,676,654
7. Additions by dividends during year	XXX		XXX	1,823,921	XXX		XXX	XXX	5,065	1,828,986
Additions by dividends during year     Aggregate write-ins for increases				1,020,321						1,020,300
			2,013,436	871,712,107			2.551	120,215	32,161,026	903,873,134
			2,013,430	0/1,/12,10/			2,331	120,213	32, 101,020	903,073, 134
Deductions during year:  10. Death			21.646	3,043,438			XXX	304	173.558	3,216,996
			348			•••			173,330	
11. Maturity			348	11,520			XXX			11,520
12. Disability			4 400	796,763			XXX			700 700
13. Expiry			4,185					0.000	000 700	796,763
14. Surrender			25,235	8,769,381			5	3,683	390,703	9,160,084
15. Lapse			13,807	10,180,504				12,602	2,440,720	12,621,224
16. Conversion			1,281	758,708			XXX	XXX	XXX	758,708
17. Decreased (net)			11,523	10,994,067			46		63,522	11,057,589
18. Reinsurance			1,420	597,985				33	17,462	615,447
Aggregate write-ins for decreases										
20. Totals (Lines 10 to 19)			79,445	35 , 152 , 366			56	16,622	3,085,965	38,238,33
21. In force end of year (b) (Line 9 minus Line 20)			1,933,991	836,559,741			2,495	103,593	29,075,061	865,634,803
22. Reinsurance ceded end of year	XXX		XXX	600,387,436	XXX		XXX	XXX	6,271,452	606,658,888
23. Line 21 minus Line 22	XXX		XXX	236, 172, 305	XXX	(a)	XXX	XXX	22,803,609	258,975,915
DETAILS OF WRITE-INS										
0801.										
0802.										
0803.										
0898. Summary of remaining write-ins for Line 8 from overflow page.										
0899. TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)										
1901.										
1902.										
1903.										
1998. Summary of remaining write-ins for Line 19 from overflow page										
1999. TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)										

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

		Indu	Industrial		inary
		1	2	3	4
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance
24.	Additions by dividends	XXX		XXX	30,283,528
25	Other paid-up insurance			121,498	22,572,696
26	Debit ordinary insurance	XXX	XXX		ļ

#### ADDITIONAL INFORMATION ON ORDINARY INSURANCE

			Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1	2	3	4	
	Term Insurance Excluding Extended Term Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	
27.	Term policies - decreasing					
28.	Term policies - other		50,245,668	499,011	387,471,491	
29.	Other term insurance - decreasing	xxx		XXX		
30.	Other term insurance	XXX	603,870	XXX	11,414,978	
31.	Totals (Lines 27 to 30)	52,583	50,849,538	499,011	398,886,469	
	Reconciliation to Lines 2 and 21:	,	, ,	, i	, ,	
32.	Term additions	XXX	2,573,065	XXX	15,246,925	
33.	Totals, extended term insurance	xxx	XXX	5,490	949,087	
34.	Totals, whole life and endowment	86,396	40,975,205	1,429,490	421,477,259	
35.	Totals (Lines 31 to 34)	138.979	94,397,808	1.933.991	836,559,740	

#### 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	28,119,319	66,278,490	229,475,985	607,083,755
38.	Credit Life (Group and Individual)				
39.	Group	2,985,680	246,744	7,156,611	21,918,450
40.	Totals (Lines 36 to 39)	31,104,999	66,525,234	236,632,596	629,002,205

#### ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

ADDITIONAL INI CHIMATICH ON CREDIT EILE AND CROOK INCOMANCE						
		Credi	it Life	Group		
		1	2	3	4	
		Number of Individual				
		Policies and Group				
		Certificates	Amount of Insurance	Number of Certificates	Amount of Insurance	
41.	Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	568,938	
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	f year under ordinary policies	1,149,907



#### POLICIES WITH DISABILITY PROVISIONS

	1 OLIGIZO TITTI DIOZBILITI I ROTIGIORO								
			Industrial	Ordinary		Credit		Group	
		1	2	3	4	5	6	7	8
								Number of	
		Number of		Number of		Number of		Certifi-	Amount of Ins
	Disability Provisions	Policies	Amount of Insurance	Policies	Amount of Insurance	Policies	Amount of Insurance	cates	rance
48.	Waiver of Premium			624,576	231,443,789			24,554	3,269,760
49.	Disability Income								
50.	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total		(a)	624,576	(a) 231,443,789		(a)	24,554	(a) 3,269,760

<sup>(</sup>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**

	SUPPLEN	MENTARY CONTRACTS	5		
		Ordi	inary	Gro	oup
		1	2	3	4
		Involving Life	Not Involving Life	Involving Life	Not Involving Life
		Contingencies	Contingencies	Contingencies	Contingencies
1.	In force end of prior year	5,254	7,112	1	
2.	Issued during year	690	380		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)		7,492	1	
	Deductions during year:				
6.	Decreased (net)	574	495		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	574	495		
9.	In force end of year (line 5 minus line 8)	5,370	6,997	1	
10.	Amount on deposit	270,206,870	(a)669, 199, 924		(a)
11.	Income now payable	5,370	1,752		
12.	Amount of income payable	(a) 32,890,417	(a) 10,950,348	(a)	(a)

#### **ANNUITIES**

	•	Ordi	inary	Gr	oup
		1	2	3	4
		Immediate	Deferred	Contracts	Certificates
1.	In force end of prior year	46,350	203,429	12,835	2,282,585
2.	Issued during year	3, 197	28,843	1 , 153	83,017
3.	Reinsurance assumed				
4.	Increased during year (net)			5,907	162,879
5.	Totals (Lines 1 to 4)	49,547	232,272	19,895	2,528,481
	Deductions during year:				
6.	Decreased (net)	2,238	15,960	3,378	541,323
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	2,238	15,960	3,378	541,323
9.	In force end of year (line 5 minus line 8)	47,309	216,312	16,517	1,987,158
	Income now payable:	·			
10.	Amount of income payable	(a) 794,965,993	XXX	XXX	(a) 1,419,015,852
	Deferred fully paid:				
11.	Account balance	XXX	(a) 18,602,895,167	XXX	(a) 24,415,652,419
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 14,500,883,246	XXX	(a) 5,463,319,371

#### **ACCIDENT AND HEALTH INSURANCE**

		Gro	oup		Credit	Other	
		1	2	3	4	5	6
		Certificates	Premiums in Force	Policies	Premiums in Force	Policies	Premiums in Force
1.	In force end of prior year	1,425	473,674				781,363,117
2.	Issued during year					13,375	16,531,150
3.	Reinsurance assumed						
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	2,341	XXX		XXX	345,504	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)				XXX	20,355	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	441	XXX		XXX	20,355	XXX
10.	In force end of year (line 5						
	minus line 9)	1,900	(a) 650,422		(a)	325, 149	(a) 797,894,267

#### **DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS**

		1	2
			Dividend
		Deposit Funds	Accumulations
		Contracts	Contracts
1.	In force end of prior year	45,436	78,623
2.	Issued during year	225	318
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	45,661	78,941
	Deductions During Year:		
6.	Decreased (net)	2,008	7,507
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	2,008	7,507
9.	In force end of year (line 5 minus line 8)	43,653	71,434
10.	Amount of account balance	(a) 3,349,372,634	(a) 472,184,767

<sup>(</sup>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	2,084,357,421
2.	Current year's realized pre-tax capital gains/(losses) of \$(337,058,721) transferred into the reserve net of taxes of \$45,031,792	(382,090,513)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	1,702,266,907
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	149,913,179
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	1,552,353,728

#### AMORTIZATION

		1	2	3	4
	Year of Amortization	Reserve as of December 31, Prior Year	Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2021	140,935,360	8,977,819		149,913,179
2.	2022	117,359,414	22,222,407		139,581,821
3.	2023	90,449,241	10,736,605		101, 185,845
4.	2024	86,594,766	6,092,522		92,687,287
5.	2025	70,886,895	1,011,858		71,898,754
6.	2026	77,319,426	(4,262,285)		73,057,141
7.	2027	77,614,679	(7,234,615)		70,380,065
8.	2028	73,527,896	(8,792,878)		64,735,018
9.	2029	76,926,687	(10,976,196)		65,950,491
10.	2030	69,616,689	(12,352,170)		57,264,519
11.	2031	78,856,300	(13,620,385)		65,235,915
12.	2032	81,542,688	(15,371,990)		66 , 170 , 698
13.	2033	81,915,243	(16,088,409)		65,826,834
14.	2034	85,698,341	(16,943,467)		68,754,874
15.	2035	88,605,910	(17,236,467)		71,369,442
16.	2036	92,249,778	(18,438,066)		73,811,713
17.	2037	95,061,912	(19,602,099)		75,459,813
18.	2038	93,471,517	(20,951,542)		72,519,975
19.	2039	96,512,682	(22,108,649)		74,404,033
20.	2040	92,477,151	(24, 143, 715)		68,333,436
21.	2041	86,046,157	(25,023,784)		61,022,372
22.	2042	66,584,510	(25,818,020)		40,766,490
23.	2043	53,283,916	(24,793,926)		28,489,990
24.	2044	42,457,328	(24,470,529)		17,986,799
25.	2045	27,149,791	(23,115,336)		4,034,455
26.	2046	16,705,395	(22,999,840)		(6,294,445)
27.	2047	14,318,297	(19,989,149)		(5,670,853)
28.	2048	5,913,833	(15,900,460)		(9,986,627)
29.	2049	3,859,954	(11,357,471)		(7,497,517)
30.	2050	415,667	(7,268,782)		(6,853,115)
31.	2051 and Later		(2,271,494)		(2,271,494)
32.	Total (Lines 1 to 31)	2,084,357,420	(382,090,513)		1,702,266,907

# **ASSET VALUATION RESERVE**

		Default Component			Equity Component		
	1	2	3	4	5 Real Estate and	6	7
	Other Than Mortgage Loans	Mortgage Loans	Total (Cols. 1 + 2)	Common Stock	Other Invested Assets	Total (Cols. 4 + 5)	Total Amount (Cols. 3 + 6)
Reserve as of December 31, prior year	1,595,805,222	300,911,204	1,896,716,426	2,093,800,805	1,214,530,999	3,308,331,804	5,205,048,230
Realized capital gains/(losses) net of taxes - General Account	(75,978,499)	(5,488,301)	(81,466,800)	123,994,861	(306,857,485)	(182,862,624)	(264,329,423)
Realized capital gains/(losses) net of taxes - Separate Accounts	,						
Unrealized capital gains/(losses) net of deferred taxes - General Account	481,327,577	(62,841,536)	418,486,041	676,645,482	826,333,101	1,502,978,583	1,921,464,624
Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
Capital gains credited/(losses charged) to contract benefits, payments or reserves	(3,516)	(166,598)	(170,114)	30,486	25,263	55,749	(114,365)
7. Basic contribution	453,308,506	66,235,053	519,543,559	12,403,301	15,081,770	27,485,071	547,028,630
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	2,454,466,322	298,983,019	2,753,449,341	2,906,813,963	1,749,063,122	4,655,877,085	7,409,326,426
9. Maximum reserve	2,006,102,068	286,550,441	2,292,652,510	2,356,304,464	1,765,227,361	4,121,531,825	6,414,184,335
10. Reserve objective	1,303,072,905	221,869,505	1,524,942,410	2,331,238,752	1,748,060,890	4,079,299,642	5,604,242,051
11. 20% of (Line 10 - Line 8)	(230,278,683)	(15,422,703)	(245,701,386)	(115,115,042)	(200,446)	(115,315,489)	(361,016,875)
12. Balance before transfers (Lines 8 + 11)	2,224,187,638	283,560,316	2,507,747,954	2,791,698,921	1,748,862,675	4,540,561,596	7,048,309,551
13. Transfers	(2,990,125)	2,990,125		(16,364,686)	16,364,686		
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero	(215,095,445)		(215,095,445)	(419,029,771)		(419,029,771)	(634, 125, 216)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	2,006,102,068	286,550,441	2,292,652,509	2,356,304,464	1,765,227,361	4,121,531,825	6,414,184,335

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

		T	4	2	3			Contribution	D	e Objective	Marrian	m Reserve
			ı ı	2	3	Balance for		SOTILIBULION 6	7	e Objective 8	9 IVIAXIITIU	10
Line	NAIC			Reclassify		AVR Reserve	3	U	1	O	9	10
Num-	Desig-		Book/Adjusted	Related Party	Add Third Party	Calculations		Amount		Amount		Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		LONG-TERM BONDS										·
1.		Exempt Obligations	4, 101, 899, 212	XXX	XXX	4,101,899,212	0.0000		0.000		0.0000	
2.1	1	NAIC Designation Category 1.A	10,566,848,763	XXX	XXX	10,566,848,763	0.005	5,283,424	0.0016	16,906,958	0.0033	34,870,601
2.2	1	NAIC Designation Category 1.B	1,820,758,145	XXX	XXX	1,820,758,145	0.005	910,379	0.0016	2,913,213	0.0033	6,008,502
2.3	1	NAIC Designation Category 1.C	5,730,352,943	XXX	XXX	5,730,352,943	0.005	2,865,176	0.0016	9, 168, 565	0.0033	18,910,165
2.4	1	NAIC Designation Category 1.D	5,650,320,043	XXX	XXX	5,650,320,043	0.005	2,825,160	0.0016	9,040,512	0.0033	18,646,056
2.5	1	NAIC Designation Category 1.E	5,206,132,872	XXX	XXX	5,206,132,872	0.0005	2,603,066	0.0016	8,329,813	0.0033	17, 180, 238
2.6	1	NAIC Designation Category 1.F	15,378,171,474	XXX	XXX	15,378,171,474	0.005	7,689,086	0.0016	24,605,074	0.0033	50,747,966
2.7	1	NAIC Designation Category 1.G	14,262,215,221	XXX	XXX	14,262,215,221	0.005	7, 131, 108	0.0016	22,819,544	0.0033	47,065,310
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	58,614,799,462	XXX	XXX	58,614,799,462	XXX	29,307,400	XXX	93,783,679	XXX	193,428,838
3.1	2	NAIC Designation Category 2.A	13,321,752,592	XXX	XXX	13,321,752,592	0.0021	27,975,680	0.0064	85,259,217	0.0106	141,210,577
3.2	2	NAIC Designation Category 2.B	18,927,156,683	XXX	XXX	18,927,156,683	0.0021	39,747,029	0.0064	121, 133,803	0.0106	200,627,861
3.3	2	NAIC Designation Category 2.C	17, 181, 232, 375	XXX	XXX	17, 181, 232, 375	0.0021	36,080,588	0.0064	109,959,887	0.0106	182,121,063
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	49,430,141,650	XXX	XXX	49,430,141,650	XXX	103,803,297	XXX	316,352,907	XXX	523,959,501
4.1	3	NAIC Designation Category 3.A	2,071,993,029	XXX	XXX	2,071,993,029	0.0099	20,512,731	0.0263	54,493,417	0.0376	77,906,938
4.2	3	NAIC Designation Category 3.B	1,857,900,113	XXX	XXX	1,857,900,113	0.0099	18,393,211	0.0263	48,862,773	0.0376	69,857,044
4.3	3	NAIC Designation Category 3.C	1,470,911,712	XXX	XXX	1,470,911,712	0.0099	14,562,026	0.0263	38,684,978	0.0376	55,306,280
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	5,400,804,854	XXX	XXX	5,400,804,854	XXX	53,467,968	XXX	142,041,168	XXX	203,070,263
5.1	4	NAIC Designation Category 4.A	642,782,971	XXX	XXX	642,782,971	0.0245	15,748,183	0.0572	36,767,186	0.0817	52,515,369
5.2	4	NAIC Designation Category 4.B	1, 157, 446, 892	XXX	XXX	1, 157, 446, 892	0.0245	28,357,449	0.0572	66,205,962	0.0817	94,563,411
5.3	4	NAIC Designation Category 4.C	1,609,090,506	XXX	XXX	1,609,090,506	0.0245	39,422,717	0.0572	92,039,977	0.0817	131,462,694
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	3,409,320,369	XXX	XXX	3,409,320,369	XXX	83,528,349	XXX	195,013,125	XXX	278,541,474
6.1	5	NAIC Designation Category 5.A	514,567,438	XXX	XXX	514,567,438	0.0630	32,417,749	0.1128	58,043,207	0.1880	96,738,678
6.2	5	NAIC Designation Category 5.B	1,867,760,832	XXX	XXX	1,867,760,832	0.0630	117,668,932	0.1128	210,683,422	0.1880	351, 139, 036
6.3	5	NAIC Designation Category 5.C	130,853,908	XXX	XXX	130,853,908	0.0630	8,243,796	0.1128	14,760,321	0.1880	24,600,535
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	2,513,182,177	XXX	XXX	2,513,182,177	XXX	158,330,477	XXX	283,486,950	XXX	472,478,249
7.	6	NAIC 6	816,454,296	XXX	XXX	816,454,296	0.0000		0.2370	193,499,668	0.2370	193,499,668
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)	124,286,602,020	XXX	XXX	124,286,602,020	XXX	428,437,491	XXX	1,224,177,496	XXX	1,864,977,994
		PREFERRED STOCKS										
10.	1	Highest Quality	284,795,397	XXX	XXX	284,795,397	0.0005	142,398	0.0016	455,673	0.0033	939,825
11.	2	High Quality	76,152,686	XXX	XXX	76, 152, 686	0.0021	159,921	0.0064	487,377	0.0106	807,218
12.	3	Medium Quality	152,693,064	XXX	XXX	152,693,064	0.0099	1,511,661	0.0263	4,015,828	0.0376	5,741,259
13.	4	Low Quality	4,366,000	XXX	XXX	4,366,000	0.0245	106,967	0.0572	249,735	0.0817	356,702
14.	5	Lower Quality	21,337,275	XXX	XXX	21,337,275	0.0630	1,344,248	0.1128	2,406,845	0.1880	4,011,408
15.	6	In or Near Default	15,320,585	XXX	XXX	15,320,585	0.000		0.2370	3,630,979	0.2370	3,630,979
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	554,665,007	XXX	XXX	554,665,007	XXX	3,265,195	XXX	11,246,436	XXX	15,487,391

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

					II AOLI O							
			1	2	3	4	Basic Co	ontribution	Reserve	Objective	Maximur	n Reserve
Line	NAIC			Reclassify		Balance for AVR Reserve	5	6	7	8	9	10
Num-	Desig-	Description	Book/Adjusted	Related Party	Add Third Party	Calculations		Amount		Amount		Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
40		SHORT-TERM BONDS		2007	2007		0.0000		0.0000		0.0000	
18.		Exempt Obligations		XXX	XXX		0.0005		0.0000 0.0016		0.0000 0.0033	
19.1	1	NAIC Designation Category 1.A	600.000.000	XXX	XXX	600.000.000	0.005	300.000	0.0016	960.000	0.0033	1,980,000
19.2	1	NAIC Designation Category 1.B	,000,000,000	XXX	XXX		0.0005	300,000	0.0016	960,000	0.0033	1,980,000
19.3	1	NAIC Designation Category 1.C	1.075.205.821			1.075.205.821	0.0005	537,603	0.0016	1,720,329	0.0033	3,548,179
19.4	1	NAIC Designation Category 1.D	1,075,205,821	XXX	XXX	47,000,000	0.0005	23,500	0.0016	720,329	0.0033	155, 100
19.5 19.6	1	NAIC Designation Category 1.E		XXX XXX	XXX	38,866,667	0.0005	19,433	0.0016	62,187	0.0033	128,260
	1				· · · · · · · · · · · · · · · · · · ·		0.0005	19,400	0.0016	02,107	0.0033	120,200
19.7	1	NAIC Designation Category 1.G Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	1,761,072,488	XXX	XXX	1,761,072,488		880,536		2,817,716		5,811,539
19.8		,		XXX	XXX		XXX 0.0021		0.0064		0.0106	9.717.239
20.1	2	NAIC Designation Category 2.A	916,720,699	XXX	XXX	916,720,699	0.0021	1,925,113	0.0064	5,867,012	0.0106	9,717,238
20.2	2	NAIC Designation Category 2.B		XXX	XXX		0.0021					
20.3	2	NAIC Designation Category 2.C	040 700 000	XXX	XXX	040 700 000		1 005 110	0.0064	F 007 040	0.0106	0.747.000
20.4	_	Subtotal NAIC 2 (20.1+20.2+20.3)	916,720,699	XXX	XXX	916,720,699	XXX	1,925,113	XXX	5,867,012	XXX	9,717,239
21.1	3	NAIC Designation Category 3.A		XXX	XXX	00 075 500	0.0099		0.0263	000 000	0.0376	4 070 700
21.2		NAIC Designation Category 3.B	33,875,522	XXX	XXX	33,875,522	0.0099	335,368	0.0263	890,926	0.0376	1,273,720
21.3	3	NAIC Designation Category 3.C	00.075.500	XXX	XXX	00.075.500	0.0099	005.000	0.0263	202 202	0.0376	4 070 700
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)	33,875,522	XXX	XXX	33,875,522	XXX	335,368	XXX	890,926	XXX	1,273,720
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	400 770	0.0817	405.054
22.3	4	NAIC Designation Category 4.C	2,391,113	XXX	XXX	2,391,113	0.0245	58,582	0.0572	136,772	0.0817	195,354
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)	2,391,113	XXX	XXX	2,391,113	XXX	58,582	XXX	136,772	XXX	195,354
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	1,390,637	XXX	XXX	1,390,637	0.0000		0.2370	329,581	0.2370	329,581
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	2,715,450,459	XXX	XXX	2,715,450,459	XXX	3,199,600	XXX	10,042,007	XXX	17,327,433
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded		XXX	XXX		0.005		0.0016		0.0033	
27.	1	Highest Quality	535,497,991	XXX	XXX	535,497,991	0.0005	267,749	0.0016	856,797	0.0033	1,767,143
28.	2	High Quality	43,544,632	XXX	XXX	43,544,632	0.0021	91,444	0.0064	278,686	0.0106	461,573
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	579,042,623	XXX	XXX	579,042,623	XXX	359, 193	XXX	1,135,482	XXX	2,228,716
34.		Total (Lines 9 + 17 + 25 + 33)	128, 135, 760, 109	XXX	XXX	128, 135, 760, 109	XXX	435,261,479	XXX	1,246,601,422	XXX	1,900,021,534

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

					AULI U	CIVII CIVEIV						
			1	2	3	4	Basic C	ontribution	Reserve	Objective	Maximu	m Reserve
Line Num-	NAIC Desig-	D	Book/Adjusted	Reclassify Related Party	Add Third Party	Balance for AVR Reserve Calculations	5	6 Amount	7	8 Amount	9	10 Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(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	4,106,934,716		XXX	4,106,934,716	0.0003	1,232,080	0.0007	2,874,854	0.0011	4,517,628
41.		Residential Mortgages - All Other	701,572,479		XXX	701,572,479	0.0015	1,052,359	0.0034	2,385,346	0.0046	3,227,233
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	9,511,180,635		XXX	9,511,180,635	0.0011	10,462,299	0.0057	54,213,730	0.0074	70,382,737
44.		Commercial Mortgages - All Other - CM2 - High Quality	10,258,658,536		XXX	10,258,658,536	0.0040	41,034,634	0.0114	116,948,707	0.0149	152,854,012
45.		Commercial Mortgages - All Other - CM3 - Medium Quality .	1,600,668,477		XXX	1,600,668,477	0.0069	11,044,612	0.0200	32,013,370	0.0257	41, 137, 180
46.		Commercial Mortgages - All Other - CM4 - Low Medium  Quality	117,344,606		xxx	117,344,606	0.0120	1,408,135	0.0343	4,024,920	0.0428	5,022,349
47.		Commercial Mortgages - All Other - CM5 - Low Quality	51,000		XXX	51,000	0.0183	933	0.0486	2,479	0.0628	3,203
		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	48,435,114		XXX	48,435,114	0.0000		0.1942	9,406,099	0.1942	9,406,099
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	26,344,845,563		XXX	26,344,845,563	XXX	66,235,053	XXX	221,869,505	XXX	286,550,441
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	. ,
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	26.344.845.563		XXX	26.344.845.563	XXX	66,235,053	XXX	221,869,505	XXX	286.550.441

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

	1	1						•		1		
			1	2	3	4		Contribution	Reserve	Objective		ım Reserve
						Balance for	5	6	7	8	9	10
Line				Reclassify		AVR Reserve						
Num-		B	Book/Adjusted	Related Party	Add Third Party	Calculations		Amount	<b>-</b> .	Amount		Amount
ber	nation		Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	522,597,151	XXX	XXX	522,597,151	0.000		0.2431 (a)	127,043,367	0.2431 (a)	127,043,367
2.		Unaffiliated - Private	656,253,604	XXX	XXX	656,253,604	0.000		0.1945	127,641,326	0.1945	127,641,326
3.		Federal Home Loan Bank	98,620,000	XXX	XXX	98,620,000	0.000		0.0061	601,582	0.0097	956,614
4.		Affiliated - Life with AVR	4,513,022,131	XXX	XXX	4,513,022,131	0.000		0.000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations				582,127,676	XXX		XXX		XXX	
6.		Fixed Income - Highest Quality	2,951,589,791			2,951,589,791	XXX	1,475,795	XXX	4,722,544	XXX	9,740,246
7.		Fixed Income - High Quality	4,038,468,491			4,038,468,491	XXX	8,480,784	XXX	25,846,198	XXX	42,807,766
8.		Fixed Income - Medium Quality	116,865,343			116,865,343	XXX	1, 156, 967	XXX	3,073,559	XXX	4,394,137
9.		Fixed Income - Low Quality	27, 123, 330			27, 123, 330	XXX	664,522	XXX	1,551,455	XXX	2,215,976
10.		Fixed Income - Lower Quality	9,924,352			9,924,352	XXX	625,234	XXX	1,119,467	XXX	1,865,778
11.		Fixed Income - In/Near Default	20.047.974			20,047,974	XXX	,	XXX	4,751,370	XXX	4,751,370
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					(b)		(b)		(b)	
10.		Manual)	10,221,868,992	XXX	XXX	10,221,868,992	0.0000		0.1580	1,615,055,301	0.1580	1,615,055,301
16.		Affiliated - All Other	2,158,522,275	XXX	XXX	2,158,522,275	0.0000		0.1945	419.832.582	0.1945	419,832,582
17.		Total Common Stock (Sum of Lines 1 through 16)	25,917,031,110	7001	7001	25,917,031,110	XXX	12.403.302	XXX	2,331,238,752	XXX	2,356,304,464
		REAL ESTATE	20,011,001,110			20,0,00,	7001	12, 100,002	7001	2,00:,200,:02	7001	2,000,001,101
18.		Home Office Property (General Account only)	377,966,254			377,966,254	0.0000		0.0912	34,470,522	0.0912	34.470.522
19.		Investment Properties	16,931,489			909,031,489	0.0000		0.0912	82,903,672	0.0912	82,903,672
20.		Properties Acquired in Satisfaction of Debt	10,301,403				0.0000		0.1337		0.1337	52,000,072
21.		Total Real Estate (Sum of Lines 18 through 20)	394.897.743		892.100.000	1.286.997.743	XXX		XXX	117.374.194	XXX	117.374.194
21.			394,097,743		092, 100,000	1,200,991,143	***		***	117,374,194	***	117,374,194
		OTHER INVESTED ASSETS										
		INVESTMENTS WITH THE UNDERLYING										
00		CHARACTERISTICS OF BONDS		100/	2007		0.0000		0.0000		0.0000	
22.		Exempt Obligations		XXX	XXX		0.0005		0.0016			
23.	1	Highest Quality	770 050 407	XXX	XXX	770 050 407		4 005 000		4 050 004	0.0033	0.000.000
24.	2	High Quality	773,956,427	XXX	XXX	773,956,427	0.0021	1,625,308	0.0064	4,953,321	0.0106	8,203,938
25.	3	Medium Quality	212,953,674	XXX	XXX	212,953,674	0.0099	2,108,241	0.0263	5,600,682	0.0376	8,007,058
26.	4	Low Quality	117,737	XXX	XXX	117,737	0.0245	2,885	0.0572	6,735	0.0817	9,619
27.	5	Lower Quality	42,800,783	XXX	XXX	42,800,783	0.0630	2,696,449	0.1128	4,827,928	0.1880	8,046,547
28.	6	In or Near Default	5,012,914	XXX	XXX	5,012,914	0.0000		0.2370	1,188,061	0.2370	1,188,061
29.	1	Total with Bond Characteristics (Sum of Lines 22 through 28)	1,034,841,535	XXX	XXX	1,034,841,535	XXX	6,432,884	XXX	16,576,726	XXX	25,455,223

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

					EK IIIVES	) IED 499E		PONENI				
			1	2	3	4	Basic C	ontribution	Reserve	e Objective	Maximun	n Reserve
Line Num- ber	NAIC Desig- nation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS	, <u>, , , , , , , , , , , , , , , , , , </u>							(		
		OF PREFERRED STOCKS										
30.	1	Highest Quality	335,566,232	XXX	XXX	335,566,232	0.0005	167,783	0.0016	536,906	0.0033	1, 107, 369
31.	2	High Quality	21,994,629	XXX	XXX	21,994,629	0.0021	46 , 189	0.0064	140,766	0.0106	233 , 143
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		0.000		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)	357,571,349	XXX	XXX	357,571,349	XXX	214,633	XXX	678,855	XXX	1,342,483
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality	273,739,038		XXX	273,739,038	0.0011	301,113	0.0057	1,560,313	0.0074	2,025,669
39.		Mortgages - CM2 - High Quality	908,011,805		XXX	908,011,805	0.0040	3,632,047	0.0114	10,351,335	0.0149	13,529,376
40.		Mortgages - CM3 - Medium Quality	477,898,377		XXX	477,898,377	0.0069	3,297,499	0.0200	9,557,968	0.0257	12,281,988
41.		Mortgages - CM4 - Low Medium Quality	16,647,373		XXX	16,647,373	0.0120	199,768	0.0343	571,005	0.0428	712,508
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:					0.0400		0.0000		0 1071	
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 0.0006		0.0066 0.0014		0.0103 0.0023	
49.		Commercial Mortgages - Insured or Guaranteed			XXX				0.0868			
50.		Commercial Mortgages - All Other			XXX		0.0480		0.0808		0.1371	
-4		In Process of Foreclosure Affiliated: Farm Mortgages			XXX		0.0000		0.1942		0.1942	
51. 52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
52. 53.		Residential Mortgages - Insured of Guaranteed  Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
53. 54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial Mortgages - Ill Other			XXX		0.0000		0.1942		0.1942	
56.		Total Affiliated (Sum of Lines 38 through 55)	1,676,296,594		XXX	1.676.296.594	XXX	7,430,427	XXX	22,040,620	XXX	28,549,541
57.		Unaffiliated - In Good Standing With Covenants	1,070,230,334		XXX	1,070,230,334	(c)	1,400,421	(c)	22,040,020	(c)	20,343,341
58.		Unaffiliated - In Good Standing With Coveriants					(0)		(0)		(C)	
50.		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)	1,676,296,594		XXX	1,676,296,594	XXX	7,430,427	XXX	22,040,620	XXX	28,549,541

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

		1	1	2	3	4 AGGE		Contribution	Docon#	e Objective	Maximu	m Reserve
Line	NAIC			Reclassify	-	Balance for AVR Reserve	5	6	7	8	9	10
Num-	Desig-		Book/Adjusted	Related Party	Add Third Party	Calculations	_	Amount		Amount		Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS										
		OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private	3,252,552,824	XXX	XXX	3,252,552,824	0.000		0 . 1945	632,621,524	0.1945	632,621,524
67.		Affiliated Life with AVR		XXX	XXX		0.000		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	2,473,823,857	XXX	XXX	2,473,823,857	0.0000		0.1945	481,158,740	0.1945	481,158,740
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	5,726,376,681	XXX	xxx	5,726,376,681	XXX		XXX	1,113,780,264	XXX	1,113,780,264
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE	0,120,010,001		7///	0,720,070,001	7000		7VV	1,110,700,204	7000	1,110,700,204
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties	1,907,359,194		1,286,874,005	3, 194, 233, 199	0.0000		0.0912	291.314.068	0.0912	291,314,068
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through									11.000	
		73)	1,907,359,194		1,286,874,005	3,194,233,199	XXX		XXX	291,314,068	XXX	291,314,068
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit	930,446			930,446	0.0003	279	0.0006	558	0.0010	930
76.		Non-guaranteed Federal Low Income Housing Tax Credit	159,292,654			159,292,654	0.0063	1,003,544	0.0120	1,911,512	0.0190	3,026,560
77.		Guaranteed State Low Income Housing Tax Credit	10,000			10,000	0.0003	3	0.0006	6	0.0010	10
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)  ALL OTHER INVESTMENTS	160,233,100			160,233,100	XXX	1,003,826	XXX	1,912,076	XXX	3,027,501
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	1,166,987,892	XXX		1,166,987,892	0.0000		0.1580	184,384,087	0.1580	184,384,087
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)	1,166,987,892	XXX		1,166,987,892	XXX		XXX	184,384,087	XXX	184,384,087
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	12,029,666,345	,,,,,	1,286,874,005	13,316,540,350	XXX	15,081,770	XXX	1,630,686,696	XXX	1,647,853,167

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

<sup>(</sup>b) Determined using the same factors and breakdowns used for directly owned real estate.

<sup>(</sup>c) This will be the factor associated with the risk category determined in the company generated worksheet.

#### **ASSET VALUATION RESERVE**

1	2	3	4	5	6	7	8	9
DOATAL	T	CHOID	Department (Account)	NAIC Designation or	Value of Accord	AVR	AVR	AVR
RSAT Number eed to File with the	Туре	CUSIP	Description of Asset(s)	Other Description of Asset	Value of Asset	Basic Contribution	Reserve Objective	Maximum Reserve
ICF	2		Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	17	53,253,309	26.627	85.205	175,736
eed to File with the	1		Evergreen basket or Long Fixed hate corp inv drade Equiv bonds	14		20,021		173,730
AICF	٦		Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	1Z				
leed to File with the								
AICF	₹		Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	.   1Z				
leed to File with the								
AICF	₹		Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	.   12				
Weed to File with the	_			47				
AICF 57629*AC5F	t		Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	.   12	000 004 000	444 400	450.700	000 074
57629*AC5F	1 ว		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.	282,991,232	141,496	452,786	933 , 871
57629*AC5 F	1 2		Evergreen Basket of Long Fixed Hate ABS Bank Loans and Corporate Bonds	.				
57629*AC5 F	¹ ₹		Evergreen Basket of Long Fixed Nate ABS Bank Loans and Corporate Bonds					
57629*AC5	¹		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				• • • • • • • • • • • • • • • • • • • •
57629*AC5	; }		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AC5	` }		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AC5 F	₹		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AC5 F	٦		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AC5 F	₹		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1				
57629*AC5 F	₹		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	. 1				
57629*AC5 F	₹		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	. 1				
57629*AC5 F	₹		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
57629*AC5 F	₹		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
57629*AC5 F	₹		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
57629*AC5 F	₹		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
57629*AE1 F	₹		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1	102,853,459	51,427	164,566	339,416
57629*AE1 F	3		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
57629*AE1 F	₹		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	. [1				
57629*AE1 F	₹		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	. []				
57629*AE1 F 57629*AE1 F	₹		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	. []				
57629*AE1 F	1		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.				
57629*AE1 F	1 ว		Evergreen Basket of Long Fixed Hate ABS Bank Loans and Corporate Bonds	.				
57629*AD3 F	1 ว		Evergreen Basket of Long Fixed Hate ABS Bank Loans and Corporate Bonds	.	101.368.403	50.684	162.189	334,516
57629*AD3 F	1		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds		101,300,403		102, 103	
57629*AD3 F			Evergreen Basket of Long Fixed Nate ABS Bank Loans and Corporate Bonds	1				
57629*AD3 F	₹		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1			• • • • • • • • • • • • • • • • • • • •	• • • • • • • • • • • • • • • • • • • •
57629*AD3 F	······································		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AD3 F	₹		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AD3 F	₹		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AD3 F	₹		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
57629*AF8 F	₹		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1	107,762,471	53,881	172,420	355,616
57629*AF8 F	₹		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
57629*AF8 F	₹		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
57629*AF8 F	₹		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
57629*AF8 F	3		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	. [1				
57629*AF8 F	₹		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	. []				
57629*AF8 F	ጚ		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	. []				
57629*AF8 F 57629*AF8 F	ጎ	-	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.	<del> </del>			
5/629*AF8F 57629*AF8 F	1	-	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.	<del> </del>			
5/629*AF8F 57629*AF8F	1		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.	<del> </del>			
7629*AF8F	1 ว		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.	100.099.964	50.050	160 . 160	
57629*AH4F	1 D		Evergreen Basket of Long Fixed Hate ABS Bank Loans and Corporate Bonds	.	100,099,964		100, 160	330,330
57629*AH4 F			Evergreen Basket of Long Fixed Hate ABS Bank Loans and Corporate Bonds	1				
57629*AH4 F	١		Evergreen Basket of Long Fixed Hate ABS Bank Loans and Corporate Bonds	1				
57629*AH4 F			Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	4				

#### **ASSET VALUATION RESERVE**

1	2	3	RESERVE OBJECTIVE AND MAXI	5 NAIC Designation or	6	7 AVR	8 AVR	9 AVR
RSAT Number	Type	CUSIP	Description of Asset(s)	Other Description of Asset	Value of Asset	Basic Contribution	Reserve Objective	Maximum Reserve
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	126, 172, 258	63,086	201,876	416,368
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	. []				
57629*AG6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	. []				
57629*AJ0	K		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	. []		26,100	83,520	172,260
57629*AJ0 57629*AJ0	K		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	. []				
	K		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	. ]				
57629*AJ0 57629*AJ0	H		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1				
57629*AJ057629*AJ0	n D		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*AJ0	n D		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		29,035	92,912	191,631
57629*AK7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,000		
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	53,692,471	26.846	85.908	177 , 185
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	50,364,562	25 , 182		166,203
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				
Need to File with the	_			1-2		405 000		
NAIC	K		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12		185,000	592,000	1,221,000
Need to File with the NAIC	n		Fireness Best of Long Fired Bate ABC Book Long and Company to Bonda	17				
Need to File with the	К		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12				
NAIC	D		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17	268,670,000	134.335	429.872	
Need to File with the	n		Evergreen basket of Long Fixed hate Abs Bank Loans and Corporate Bonds	.	200,070,000	104,000	429,012	000,011
VAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the			Every green basket or Long Fixed hate Abo bank Louis and corporate bonds					
VAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the			Every from Bushot of Long Fixou hate his built Louis and corporate Bonds					
VAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the								
VAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	12				
Need to File with the								
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z				
Need to File with the								
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the								
IAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z		151,014	483,245	996,693
Need to File with the								
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the								
IAIC	K		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1/2				

#### **ASSET VALUATION RESERVE**

1	2	3	RESERVE OBJECTIVE AND MAXI	5	6	7	8	9
D04744	_	011010	5 (4)	NAIC Designation or		AVR	AVR	AVR
RSAT Number	Туре	CUSIP	Description of Asset(s)	Other Description of Asset	Value of Asset	Basic Contribution	Reserve Objective	Maximum Reserve
Need to File with the	D		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
NAICI Need to File with the	n		Evergreen basket of Long Fixed Hate ABS bank Loans and Corporate Bonds	.   12				
VAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the								
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the								
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   17	250,849,125	125,425	401,359	827,802
Need to File with the NAIC	D		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the	n		Evergreen basket of Long Fixed hate Abs bank Loans and corporate bonds	1L				
VAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the								
NAICI	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the	_							
NAICI Need to File with the	K		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the			Evergreen basice of Long Fried hate not bank Louns and corporate bonds					
VAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z				
Need to File with the								
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12				
Need to File with the	n		Francisco Destrict Lang File of Detail ADD Destrict Language and Occupants Destrict	47	000 040 540	104 005	F04 070	4 000 500
NAICI Need to File with the	К		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z	328,049,510	164,025	524,879	1,082,563
VAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the								
VAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the								
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12				
Need to File with the NAIC	D		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the	n		Evergreen basket of Long Fixed hate Abs bank Loans and corporate bonds	12				
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z				
Need to File with the								
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12				
Need to File with the	<b>D</b>		5	47				
NAICI Need to File with the	К		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the								
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the								
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12	327,790,934	163,895	524,465	1,081,710
Need to File with the NAIC	D		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the	n		Evergreen basket of Long Fixed hate Abs bank Loans and corporate bonds					
VAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z				
Need to File with the								
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the	D		5	42				
NAIC	Н D		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.	55.248.423	27,624		
57629*AW1	n R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21 ,024		102,320
57629*AW1	R		Evergreen Basket of Long Fixed Nate 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	1			

#### **ASSET VALUATION RESERVE**

1	2	3	4 AND MAXI	5 NAIC Designation or	6	7 AVR	8 AVR	9 AVR
RSAT Number	Туре	CUSIP	Description of Asset(s)	Other Description of Asset	Value of Asset	Basic Contribution	Reserve Objective	Maximum Reserve
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	60,816,886	30,408	97,307	200,696
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*AV3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	. []				
57629*AX9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	. []	55,271,907	27,636	88,435	182,397
57629*AX9	K		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	. ]				
57629*AX957629*AX9	К		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.				
57629*AX9	П		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.				
57629*AX957629*AY7	К		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.				.204,585
57629*AY7	n		Evergreen Basket of Long Fixed Hate ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1			99, 193	204, 383
57629*AY7	n D		Evergreen Basket of Long Fixed Hate ABS Bank Loans and Corporate Bonds	.				
57629*AY7	n D		Evergreen Basket of Long Fixed Hate ABS Bank Loans and Corporate Bonds	1				
57629*AY7	R		Evergreen Basket of Long Fixed Nate ABS Bank Loans and Corporate Bonds	1				
57629*AY7	R		Evergreen Basket of Long Fixed Nate 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	56,886,202	28,443	91,018	187,724
57629*AU5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	20,000,202			
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	66,274,073	33, 137	106,039	218,704
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				
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				
Need to File with the								
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12		114,335	365,873	754,612
Need to File with the	_							
NAIC	К		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12				
Need to File with the	n		Formation Desired at the First Date ADO Desired Comments Desired	47				
NAIC	К		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   IZ				
Need to File with the	n		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the	r		Evergreen basket of Long Fixed hate ABS Bank Loans and Corporate Bonds	.   12				
NAIC	D		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the	11		Lvergreen basket of Long Fixed hate Abo bank Loans and corporate bonds					
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the			Evergreen basket or Long Fried hate hoo bank Loans and ourporate bonds					
VAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the			Evolgion backet of Long Fixed hate had balk Louis and corporate bonds					
VAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z				
Need to File with the								
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	12		126,882		
Need to File with the					, , ,	,	,	,
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12				
Need to File with the								
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the								
IAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the								
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the								
NAIC	R	[	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z				

### **ASSET VALUATION RESERVE**

1	2	3	RESERVE OBJECTIVE AND MAXIMU	5	6	7	8	9
				NAIC Designation or		AVR	AVR	AVR
RSAT Number	Туре	CUSIP	Description of Asset(s)	Other Description of Asset	Value of Asset	Basic Contribution	Reserve Objective	Maximum Reserve
57629*BD2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1		104,335,000	52 , 168	166,936	344,306
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	K		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*BD2 57629*BD2	K		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*BD2 57629*BD2	K		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*BC4	n		Evergreen Basket of Long Fixed Hate ABS Bank Loans and Corporate Bonds 1		102.156.143	51.078	163 . 450	
57629*BC4	n		Evergreen Basket of Long Fixed hate ABS Bank Loans and Corporate Bonds 1		102, 130, 143	0/0,1ر	103,430	
57629*BC4	n		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds					
57629*BC4	n D		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*BC4	n D		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds					
57629*BC4	R		Evergreen Basket of Long Fixed Nate ABS Bank Loans and Corporate Bonds 1					
57629*BF7	R		Evergreen Basket of Long Fixed Nate ABS Bank Loans and Corporate Bonds 1		128.367.492	64 . 184	205.388	423,613
57629*BF7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1		120,007,402		200,000	720,010
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		87.126.915	43.563	139.403	.287,519
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		125,539,858	62,770	200,864	414,282
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*BR1	K		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*BR1 57629*BT7	K		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1		126.596.671	63.298	202.555	417.769
57629*BT7	K		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1		126,596,671		202,555	417,769
57629*BT7	n		Evergreen Basket of Long Fixed Hate ABS Bank Loans and Corporate Bonds 11					
57629*BT7	n		Evergreen Basket of Long Fixed hate ABS Bank Loans and Corporate Bonds 1					
57629*BT7	n		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*BT7	n D		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 Nate ABS Bank Loans and Corporate Bonds 1		127.900.000	63.950	204.640	422.070
57629*BU4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1		127,000,000			
57629*BU4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1			•		
57629*BU4	R		Evergreen Basket of Long Fixed Nate 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		125, 175, 000		.200,280	413,078
57629*BV2	l <sub>R</sub>		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1		, .,		,	

### **ASSET VALUATION RESERVE**

1	2	3	RESERVE OBJECTIVE AND MAXI	5 NAIC Designation or	6	7 AVR	8 AVR	9 AVR
RSAT Number	Туре	CUSIP	Description of Asset(s)	Other Description of Asset	Value of Asset	Basic Contribution	Reserve Objective	Maximum Reserve
7629*BV2 F	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
7629*BV2 F	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1				
7629*BV2 F	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1				
7629*BV2 F	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1				
7629*BV2 F	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
7629*BV2 F	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
7629*BV2 F	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	. 1				
57629*BZ3 F	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1	51,641,520	25,821	82,626	170,417
57629*BZ3 F	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
7629*BZ3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
7629*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	50.142.880	25.071	80.229	165.472
57629*CA7	D		Evergreen Basket of Long Fixed Nate ABS Bank Loans and Corporate Bonds	1	50, 142,000	20,071		100,472
57629*CA7	D		Evergreen Basket of Long Fixed Nate ABS Bank Loans and Corporate Bonds	1				
57629*CA7	n n		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1				
57629*CA7	n n			. 1				
57629*CC3	n		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.	54.875.000	27 . 438	87.800	181.088
	K		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds		54,875,000	27 ,438	87,800	181,088
57629*CC3	K		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   ]				
57629*CC3F	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
57629*CG4F	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1	57,060,130	28,530	91,296	188,298
57629*CG4F	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
57629*CG4 F	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
57629*CG4 F	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1				
57629*CH2 F	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	. 1		50,824	162,636	335,438
57629*CH2F	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	D		Evergreen Basket of Long Fixed Nate ABS Bank Loans and Corporate Bonds	1				
57629*CH2	n n		Evergreen Basket of Long Fixed Nate ABS Bank Loans and Corporate Bonds	1				
57629*CH2	n n		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	. 1				
57629*CH2	n		Evergreen basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1				
	K		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds					
57629*CH2	K		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	. ]]				
57629*CH2 F	К		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
Need to File with the NAICF	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	107,047,083	53,524	171,275	353 , 255
Need to File with the								
IAICF	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the								
IAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the				-				
IAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the	''							
IAIC	D		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the	n		Every reen basket of Long Fixed hate Abs bank Loans and corporate bonds	.   12				
Need to Fire with the	n		Furnamen Danket of Lang Fixed Data ADC Dank Languard Comments Danke	17				
	n		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds					
Need to File with the	_							
AICF	К		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12				
Weed to File with the								
AIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Weed to File with the								
AIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the			·					
VAICF	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z				
Need to File with the			• • • • • • • • • • • • • • • • • • • •					
AIC	n.	1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17	1			I

#### **ASSET VALUATION RESERVE**

1	2	3	RESERVE OBJECTIVE AND MAXI	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
Need to File with the	турс	COOII	Description of Asset(s)	Other Description of Asset	value of Asset	Dasic Contribution	reserve Objective	Waxiiiuiii ixeserve
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z	250,508,580	125, 254	400,814	826,678
Need to File with the					, ,	,	,	,
NAICI Need to File with the	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the			Every von Basket er Eeng i ixed hate ibb bank Eedile did corporate belief					
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   17				
Need to File with the NAIC	n		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the	n		Evergreen basket of Long Fixed hate Abs bank Loans and corporate bonds	.   12				
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the	_							
NAICI Need to File with the	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12				
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the								
NAICI	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z	253,621,246	126,811	405,794	836,950
Need to File with the NAIC	n		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the	П		Evergreen basket of Long Fixed hate Abs bank Loans and corporate bonds	12				
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the	_							
NAICI Need to File with the	К		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12				
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z				
Need to File with the								
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   17				
Need to File with the NAIC	D		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the	n		Evergreen basket of Long Fixed hate Abs bank Loans and corporate bonds	12				
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the	<b>.</b>		5 D. J. J. C. J. E. J. D. J. 100 D. J. J. D. D. D. J. D. D. J. D. D. D. J. D. D. D. J. D. D. D. J. D. D. D. D. D. D. D. D. J. D.	42	054 040 040	107, 170	407.000	044 040
NAICI Need to File with the	К		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12	254,943,210	127 , 472	407,909	841,313
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z				
Need to File with the								
NAICI	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the								
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the	D		Francisco Dictato ( Loro Final Pata 100 Declaration and Oceanist Declaration	47				
NAICI Need to File with the	К		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.				
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the								
NAICI Need to File with the	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the				\ <u>\</u>		•	•	
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   17				
Need to File with the	n		Figure 2 Poster of Law Fixed Pate ADO Death Leave and One of Law Fixed Pate ADO Death Leave ADO Death Leav	47				
NATC1 57629*CS8	n R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,299,941			413,490
57629*CS8	R		Evergreen Basket of Long Fixed Mate ABS Bank Loans and Corporate Bonds	1	120,203,041		200,400	
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	<b>_</b>			

#### **ASSET VALUATION RESERVE**

1	2	3	RESERVE OBJECTIVE AND MAXI	5 NAIC Designation or	6	7 AVR	8 AVR	9 AVR
RSAT Number	Type	CUSIP	Description of Asset(s)	Other Description of Asset	Value of Asset	Basic Contribution	Reserve Objective	Maximum Reserve
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	153,263,960		245,222	505,771
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	. []				
57629*CX7	K		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	. []				
57629*CX7	K		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	. []				
57629*CX757629*CX7	K		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	. []				
57629*CX7	K		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.				
57629*CX757629*CX7	K		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.				
57629*CX7	n D		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.				
57629*CX7	n D		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.				
57629*CT6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	151,098,749			498,626
57629*CT6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1			241,700	
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*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				
Need to File with the								
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12	255,504,579	127 , 752	408,807	843 , 165
Need to File with the								
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12				
Need to File with the								
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12				
Need to File with the	-			1-2				
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12				
Need to File with the	_							
NAIC	K		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12				
Need to File with the NAIC	n		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the	n		Evergreen basket of Long Fixed Hate Abs Bank Loans and Corporate Bonds	.				
NAIC	D		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the	n			.				
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the	11		Erorgroun basket or Long Fried hate had bank Louis and ourporate bonds					
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the	11		Errorgroom backet or Long Fried hate had bank Lound and corporate bonds	The state of the s				
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the			2001 Sasket of Esting 1 1.000 hate 1.20 Salin Estino and composition Solido					
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	12				
Need to File with the								
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z				
Need to File with the								
VAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   2Z	250,283,400	525,595	1,601,814	2,653,004
Need to File with the								
IAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   27				
Need to File with the								
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12	375, 157, 495	187,579	600,252	1,238,020
Need to File with the	_							
AIC	K		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1.2				

#### **ASSET VALUATION RESERVE**

1	2	3	RESERVE OBJECTIVE AND MAXI	5 NAIC Designation or	6	7 AVR	8 AVR	9 AVR
RSAT Number	Туре	CUSIP	Description of Asset(s)	Other Description of Asset	Value of Asset	Basic Contribution	Reserve Objective	Maximum Reserve
Need to File with the			Figure Best of Lang Fixed Data ADC Dark Lang and Consents Dands	17				
NAICR. Need to File with the			Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds					
NAICR. Need to File with the			Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z				
NAICR			Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z				
Need to File with the NAIC			Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the							***************************************	***************************************
NAICR. Need to File with the			Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	12				
NAICR.			Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z				
Need to File with the NAICR			Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	402,708,770		644,334	1,328,939
Need to File with the NAICR			Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the			Evergreen basket of Long Fixed hate Abs bank Loans and Corporate bonds	12				
NAICR. Need to File with the			Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
NAIC R.			Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z				
Need to File with the NAICR			Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the				-				
NAICR. Need to File with the			Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	12				
NAICR. Need to File with the			Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z				
NAICR.			Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	12				
Need to File with the NAICR			Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the								
NAICR. Need to File with the			Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	12				
NAICR Need to File with the			Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	12				
NAICR			Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z				
Need to File with the NAICR.			Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the								
NAICR. Need to File with the			Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	12	213,026,120	106,513	340,842	702,986
NAICR			Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z				
Need to File with the NAICR.			Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z				
Need to File with the NAICR			Evergraph Pagkat of Long Eived Data ADC Pank Long and Carparate Danda	17				
Need to File with the			Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	14	-			
NAICR. Need to File with the			Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z				
NAICR			Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z				
Need to File with the NAICR.			Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the								
NAICR. Need to File with the			Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	ν				
NAIC			Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the NAICR			Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z				

#### **ASSET VALUATION RESERVE**

1	2	3	RESERVE OBJECTIVE AND MAXI	5 NAIC Designation or	6	7 AVR	8 AVR	9 AVR
RSAT Number	Type	CUSIP	Description of Asset(s)	Other Description of Asset	Value of Asset	<b>Basic Contribution</b>	Reserve Objective	Maximum Reserve
Need to File with the	•			·			•	
VAICF	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12				
Need to File with the								
VAICF	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the								
VAICF	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the								
NAICF	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12				
57629*DB4 F	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1	128,083,902	64,042	204,934	422,677
57629*DB4 F	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
57629*DB4F	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
57629*DB4F	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	. []				
57629*DB4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	. []				
57629*DB4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
Need to File with the	_							
NAICF	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12	310,654,573	155,327	497,047	1,025,160
Need to File with the	_							
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12				
Need to File with the	_							
NAICF	K		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	. 12				
Need to File with the	n			47				
VAIC	К		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	. 12				
Need to File with the	n		Forman Portot of Long Fired Pate APO Porto Long and One and Aponda	47				
NAIC	К		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12				
Need to File with the	n			47				
NAIC	К		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12				
Need to File with the NAICF	n		Francisco Bookst of Long Filed Bots ABC Book Long and Community Bonds	17				
Need to File with the	n		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12				
NAIC	n		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the	n		Every reen basket of Long Fixed hate Abs bank Loans and Corporate bonds	.   12				
VAICF	D		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17	255,681,079	127,841	409.090	843,748
Need to File with the	''		Every green basice of Long Frida hate had bank Louns and corporate bonds		200,001,070	127,041		
VAICF	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the			Errorgroom backet or Long Fract hate also bank Lound and corporate bonds					
VAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the								
VAICF	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the								
VAICF	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the								
VAICF	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the								
NAICF	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12				
Need to File with the								
VAICF	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12				
Need to File with the								
IAICF	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12				
Need to File with the	_							
IAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the	_							
AIC	К		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  12				
Need to File with the	D.		Formula Delicit of Long Final Del 199 P. L. L. L. C.	47	000 057 001	100 000	200 202	070 000
IAIC	К		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   IZ	206,057,304	103,029	329,692	679,989
Need to File with the	n		Francisco Destrat of Lang Fixed Date 400 Best Learn and Company Co.	17				
AIC F	Ħ		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12				L

#### **ASSET VALUATION RESERVE**

1	2	3	4 AND MAXI	5 NAIC Designation or	6	7 AVR	8 AVR	9 AVR
RSAT Number	Туре	CUSIP	Description of Asset(s)	Other Description of Asset	Value of Asset	Basic Contribution	Reserve Objective	Maximum Reserve
Need to File with the								
NAICF Need to File with the	₹		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
VAICF	₹		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the								
NAICF Need to File with the	₹		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
NAIC	3		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the	***************************************							
IAICFile it is the	₹		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the NAICF	3		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the			Every con backet or being three hate has bank board and corporate beings					
NAICF	₹		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   17				
Need to File with the NAICF	2		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the				12				
VAICF	₹		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the NAICF	2		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the	1		Evergreen basket of Long Fixed hate ADS bank Loans and Corporate bonds	12				
VAICF	٦		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the	_		Francisco Dedict of Lore Fined Data 400 Dedictions and Over sector Device	47				
IAICF Need to File with the	1		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12				
VAICF	٦		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the	_							
NAICF Need to File with the	₹		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
VAICF	₹		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the								
NAICF Need to File with the	₹		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
NAIC	3		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17	312,188,529	156,094	499,502	1,030,222
Need to File with the								
VAICFile 146 469	₹		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the	3		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the			Erorground Bushot of Eolig 11700 hate 750 bank Eoune and corporate bonds					
NAICF	₹		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the NAICF	3		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the			Every cell basket of Long Tixed hate Abo bank Loans and corporate bonds					
VAICF	₹		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   17				
Need to File with the	<b>.</b>		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the	1		Evergreen basket of Long Fixed hate Abs bank Loans and Corporate bonds	12				
VAIC	₹		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the	_		Francisco Dedict of Lore Fined Data 400 Dedictions and Over sector Device	47				
Need to File with the	٦		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   14				
VAICF	₹		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   17				
Need to File with the	_							
NAICF Need to File with the	₹		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12				
VAICF	٦		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z				
Need to File with the								
AIC	₹		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   17				

#### **ASSET VALUATION RESERVE**

1	2	3	RESERVE OBJECTIVE AND MAXI	5	6	7	8	9
				NAIC Designation or		AVR	AVR	AVR
RSAT Number	Туре	CUSIP	Description of Asset(s)	Other Description of Asset	Value of Asset	Basic Contribution	Reserve Objective	Maximum Reserve
Need to File with the NAIC	D		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the	n		Evergreen basket of Long Fixed hate Abs bank Loans and Corporate bonds	.   14				
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the								
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the	n		Francisco Destrat of Law Fired Data ADC Destributions and Company to Desde	17				
NAICI Need to File with the	n		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12				
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z				
Need to File with the								
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z	205,225,398	102,613	328,361	677,244
Need to File with the	<b>D</b>		5 0 1 1 1 1 5 1 1 1 1 1 1 1 1 1 1 1 1 1	47				
NAICI Need to File with the	К		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12				
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the								
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the	_							
NAICI Need to File with the	К		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12				
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the								
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the	_							
NAICI	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the NAIC	D		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the	11							
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the								
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12				
Need to File with the NAIC	D		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the			Lver green basket or Long rived hate Abo bank Loans and corporate bonds					
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the								
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the NAIC	D		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the			Lver green basket or Long rived hate Abo bank Loans and corporate bonds					
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the								
NA I C	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the NAIC	D		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the	n		Evergreen basket of Long Fixed hate Abs bank Loans and corporate bonds	12				
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the								
NAICI	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the	D		Evergroop Pooket of Lang Fixed Pots ADO Poul Languard Comments Pouls	17				
NAICI Need to File with the	н	-	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   14	·····			
VAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z				
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1	125,661,609	62,831	201,059	414,683
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	K		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				

### **ASSET VALUATION RESERVE**

1	2	3	SERVE OBJECTIVE AND MAXIMU	5	6	7	8	9
				NAIC Designation or		AVR	AVR	AVR
RSAT Number	Туре	CUSIP	Description of Asset(s)	Other Description of Asset	Value of Asset	Basic Contribution	Reserve Objective	Maximum Reserve
57629*DE8	R		rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*DE8	R		rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*DE8	R		rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*DE8	R		rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*DE8	R		rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*DE8	R		rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*DE8	R		rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*DE8	R		rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*DE8	R	Eve	rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*DE8	R	Eve	rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*DE8	R	Eve	rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*DE8	R	Eve	rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*DE8	R		rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*DE8	R		rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*DE8	R		rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*DE8	R		rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*DM0	R		rgreen Basket of Long Fixed Nate ABS Bank Loans and Corporate Bonds 1		252,111,718	126.056	403.379	.831,969
57629*DM0	R	Fve	rgreen Basket of Long Fixed Nate ABS Bank Loans and Corporate Bonds 1			120,000		
57629*DM0	D		rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1		<u> </u>			
57629*DM0	D		rgreen Basket of Long Fixed Nate ABS Bank Loans and Corporate Bonds 1					
57629*DM0	n D		rgreen Basket of Long Fixed Hate ABS Bank Loans and Corporate Bonds 11					
57629*DM0	n		rgreen Basket of Long Fixed hate ABS Bank Loans and Corporate Bonds 11					
57629*DM0	n		rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*DM0	n		rgreen Basket of Long Fixed hate ABS Bank Loans and Corporate Bonds 11					
57629*DM0	n		rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 11					
57629*DM0	H							
	K		rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					·
57629*DM0	K		rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*DM0	K		rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*DM0	K		rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*DM0	R		rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*DM0	R		rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*DL2	R		rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 2		251,893,782	528,977	1,612,120	2,670,074
57629*DL2	R		rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 2					
57629*DL2	R		rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 2					
57629*DL2	R		rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 2					
57629*DL2	R		rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 2					
57629*DL2	R		rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 2					
57629*DL2	R		rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 2					
57629*DL2	R		rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 2					
57629*DL2	R		rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 2					
57629*DL2	R		rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 2					
57629*DP3	R		rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 2			530,285	1,616,107	2,676,677
57629*DP3	R	Eve	rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 2					
57629*DP3	R	Eve	rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 2					
57629*DP3	R	Eve	rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 2					
57629*DP3	R	Eve	rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 2					
57629*DP3	R	Eve	rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 2					
57629*DP3	R		rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 2					
57629*DP3	R		rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 2					
57629*DP3	R		rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 2					
57629*DP3	R		rgreen Basket of Long Fixed Nate ABS Bank Loans and Corporate Bonds 2					
57629*DP3	R		rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 2			•	•	
57629*DP3	R		rgreen Basket of Long Fixed Hate ABS Bank Loans and Corporate Bonds 2			•	•	
57629*DP3	D		rgreen Basket of Long Fixed hate ABS Bank Loans and Corporate Bonds 2					<u> </u>
57629*DN8	D		rgreen Basket of Long Fixed hate ABS Bank Loans and Corporate Bonds 2		252,559,942	530.376	1.616.384	2,677,135
57629*DN8	D		rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 2		202,009,942		1,010,384	∠,011, 130
57629*DN8	D		rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 2					
57629*DN8	n							
J/025"UND	n		rgreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 2					

#### **ASSET VALUATION RESERVE**

1 RSAT Number	2 Type	3 CUSIP	RESERVE OBJECTIVE AND MAXI  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
7629*DN8	R	00011	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	Value of 7 (33ct	Dasic Contribution	reserve objective	Maximum reserve
629*DN8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
'629*DN8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
7629*DN8	R.		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
7629*DN8	R.		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
7629*DN8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
7629*DN8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
7629*DN8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
7629*DN8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
7629*DN8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
waiting PPN	R		Sovereign Bond of Brazil	27	10,752,381	22,580	68,815	113,975
waiting PPN	R		Sovereign Bond of Mexico	27	24,637,946	51,740	157 , 683	261, 162
waiting PPN	R		Sovereign Bond of Columbia	27	34,367,184	72,171	219,950	364 , 292
waiting PPN	R		Sovereign Bond of India	.   27	46,276,801	97 , 181	296, 172	490,534
waiting PPN	R		Sovereign Bond of India	.   27				
7629*DX6	R		Evergreen Basket of Floating Rate Corporate Bonds	1	245,268,195	122,634	392,429	809,385
7629*DX6	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
7629*DX6	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
7629*DX6	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
7629*DX6	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
7629*DW8	R		Evergreen Basket of Floating Rate Corporate Bonds	1	356,642,708	178,321	570,628	1, 176, 921
7629*DW8	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
7629*DW8	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
7629*DW8	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
7629*DW8	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
7629*DW8	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
7629*DW8	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
7629*DW8	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
7629*DW8	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
7629*DW8	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
7629*DW8	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
7629*DQ1	R		Evergreen Basket of Floating Rate Corporate Bonds	1	203,380,618	101,690	325,409	671, 156
7629*DQ1	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
7629*DQ1	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
7629*DQ1	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
7629*DQ1	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
7629*DQ1	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
7629*DQ1	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
7629*DU2	R		Evergreen Basket of Floating Rate Corporate Bonds	1	188,661,724	94,331	301,859	622,584
7629*DU2	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
7629*DU2	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
7629*DU2	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
7629*DU2	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
7629*EP2	R		Evergreen Basket of Floating Rate Corporate Bonds	1	239, 186, 469	119,593	382,698	789,315
7629*EP2	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
7629*EP2	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
7629*EP2	R		Evergreen Basket of Floating Rate Corporate Bonds	1				
eed to File with the								
IC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z	261,138,714	130,569	417,822	861,758
eed to File with the								
IC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
eed to File with the								
AIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
eed to File with the								
AIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
eed to File with the								
IC	D	1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	l 17	I	1		

#### **ASSET VALUATION RESERVE**

1	2	3	RESERVE OBJECTIVE AND MAXI	5	6	7	8	9
BOATAL	_	011015		NAIC Designation or		AVR	AVR	AVR
RSAT Number	Туре	CUSIP	Description of Asset(s)	Other Description of Asset	Value of Asset	Basic Contribution	Reserve Objective	Maximum Reserve
Need to File with the NAIC	D		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the	П		Evergreen basket of Long Fixed hate Abs bank Loans and corporate bonds	12				
AIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z				
Need to File with the								
IAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z				
Need to File with the NAIC	n		Evergreen Besket of Lang Eived Date ABC Bank Leans and Cornerate Bands	17				
Need to File with the	n		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds					
VAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z				
Need to File with the								
NA I C	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z				
Need to File with the	n		Funnament Destrot of Lang Fired Date ADC Destrictions and Comments Dands	17				
NAICI Need to File with the	n		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds					
VAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z				
Need to File with the								
NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	12				
Need to File with the	<b>.</b>		5	42				
NAICI Need to File with the	К		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds					
VAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the								
NAIC	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds		285,955,497	600,507	1,830,115	3,031,128
Need to File with the	<b>.</b>		5	0.7				
Need to File with the	К		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	22				
Need to Fire with the	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	27				
Need to File with the								
IAIC	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	. 27				
Need to File with the	_							
Need to File with the	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z				
Need to Fire with the	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	27				
Need to File with the								
NAIC	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds					
Need to File with the								
VAIC	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds					
Need to File with the	D		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	27				
Need to File with the								
VAIC	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z				
Need to File with the								
VAIC	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	27				
Need to File with the NAIC	D		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	27				
Need to File with the			Lver green basked of Long Fixed hate Abs bank Loans and corporate bonds					
VAIC	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z				
Need to File with the								
NAIC	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z				
Need to File with the	n		Funnament Desired of Lang Fived Date ADC Desir Language and Community Desired	07				
VAIC	M R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250.847.080	125.424	401.355	
57629*EE7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	200,041,000	123,424	401,300	021,190
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	. [ ]				
57629*EE7	K		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	. 1				

### **ASSET VALUATION RESERVE**

1	2	3	RESERVE OBJECTIVE AND MAXIMU	5	6	7	8	9
				NAIC Designation or		AVR	AVR	AVR
RSAT Number	Type	CUSIP	Description of Asset(s)	Other Description of Asset	Value of Asset	Basic Contribution	Reserve Objective	Maximum Reserve
'629*EE7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
7629*EE7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
7629*EE7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
7629*EE7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
7629*EF4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1		259,325,000	129,663	414,920	855,773
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	. K		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*EF4 57629*EF4	K		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds					
57629*EQ0	. n		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1		254.324.680	127 . 162	406.919	839.271
57629*EQ057629*EQ0	. H		Evergreen Basket of Long Fixed Hate ABS Bank Loans and Corporate Bonds   1		254,324,680	127 , 102	406,919	839,271
57629*EQ057629*EQ0	. H		Evergreen Basket of Long Fixed Hate ABS Bank Loans and Corporate Bonds   1					
57629*EQU57629*EQO	. K		Evergreen Basket of Long Fixed Hate ABS Bank Loans and Corporate Bonds 1					
57629*EQ057629*EQ0	n		Evergreen Basket of Long Fixed Hate ABS Bank Loans and Corporate Bonds 11					
57629*EQ057629*EQ0	n		Evergreen Basket of Long Fixed Hate ABS Bank Loans and Corporate Bonds 1					
57629*EQ057629*EQ0	. n		Evergreen Basket of Long Fixed Hate ABS Bank Loans and Corporate Bonds 1					
57629*EQ057629*EQ0	n		Evergreen Basket of Long Fixed Hate ABS Bank Loans and Corporate Bonds 1					
57629*EQ057629*EQ0	n		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*EQ0	n		Evergreen Basket of Long Fixed Hate ABS Bank Loans and Corporate Bonds 1					
57629*EQ057629*EQ0	n		Evergreen Basket of Long Fixed Hate ABS Bank Loans and Corporate Bonds 1					
57629*EQ0	n		Evergreen Basket of Long Fixed Nate ABS Bank Loans and Corporate Bonds 1					
57629*EQ0	n		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*EQ0	D		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*EQ0	D		Evergreen Basket of Long Fixed Nate ABS Bank Loans and Corporate Bonds 1					
57629*EQ0	R		Evergreen Basket of Long Fixed Nate ABS Bank Loans and Corporate Bonds 1					
57629*EQ0	D		Evergreen Basket of Long Fixed Nate ABS Bank Loans and Corporate Bonds 1					
57629*E00	R		Evergreen Basket of Long Fixed Nate ABS Bank Loans and Corporate Bonds 1					
57629*E00	R		Evergreen Basket of Long Fixed Nate 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*E00	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		153.326.767	76.663	245.323	505.978
57629*ET4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1		,05,025,15			
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		251,496,427	125,748	402,394	829,938
57629*EX5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
7629*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				ļ	
7629*EX5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
7629*EX5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
7629*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					
7629*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**

57629*EX5         R         Evergreen Basket           57629*EX5         R         <	4	MUM RESERVE CALCULATIONS	6	7	8	9
57629*EX5         R         Evergreen Basket           57629*EX6         R         Evergreen Basket           57629*EX5         R         <	<del>-</del>	NAIC Designation or	J	AVR	AVR	AVR
Evergreen Basket	Description of Asset(s)	Other Description of Asset	Value of Asset	Basic Contribution	Reserve Objective	Maximum Reserve
77629*EX5         R.         Evergreen Basket           77629*EX8         R.         Evergreen Basket           77629*EX8	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	Value of 7 toset	Basic Contribution	reserve objective	Waxiiiaiii i tesei ve
57629*EX5         R.         Evergreen Basket           57629*EX5	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
Evergreen Basket   Evergreen Basket	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EX5         R.         Evergreen Basket           57629*EX6         R.         Evergreen Basket           57629*EX8         R.         Evergreen Basket           57629*EX8         R.         Evergreen Basket           57629*EX8         R.         Evergreen Basket           57629*EX8	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EX5         R         Evergreen Basket           57629*EX6         R         Evergreen Basket           57629*EX7         R         Evergreen Basket           57629*EX8         R         <	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EX5         R         Evergreen Basket           57629*EX6         R         Evergreen Basket           57629*EX8         R         <	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EX5         R         Evergreen Basket           57629*EX8         R         Evergreen Basket           57629*EX8         R         Evergreen Basket           57629*ER8         R         <	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EX5         R         Evergreen Basket           57629*EX8         R         Evergreen Basket           57629*EX93         R	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EX5         R         Evergreen Basket           57629*EX6         R         Evergreen Basket           57629*EX8         R         <	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EX5         R         Evergreen Basket           57629*ER8         R         <	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EX5         R.         Evergreen Basket           57629*EX8         R.         Evergreen Basket           57629*EX9         R.         Evergreen Basket           57629*EX9	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EX5         R.         Evergreen Basket           57629*ER8         R.         Evergreen Basket           57629*EV3	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EX5         R.         Evergreen Basket           57629*ER8         R.         Evergreen Basket           57629*EY3         R.         Evergreen Basket           57629*EY3	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EX5         R.         Evergreen Basket           57629*EX5         R.         Evergreen Basket           57629*EX5         R.         Evergreen Basket           57629*EX5         R.         Evergreen Basket           57629*ER8         R.         Evergreen Basket           57629*EY3         R.         Evergreen Basket           57629*EY3         R.         Evergreen Basket           57629*EY3         R.         Evergreen Basket           57629*EY3	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*EX5         R         Evergreen Basket           57629*EX5         R         Evergreen Basket           57629*EX5         R         Evergreen Basket           57629*ER8         R         Evergreen Basket           57629*ER9         R         Evergreen Basket           57629*EV3         R         Evergreen Basket           57629*EV3         R         <	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	4				
57629*EX5         R         Evergreen Basket           57629*EX5         R         Evergreen Basket           57629*ER8         R         Evergreen Basket           57629*EV3         R         <		4				
57629*EX5         R         Evergreen Basket           57629*ER8         R         Evergreen Basket           57629*EY3         R         Evergreen Basket           57629*EY3         R         Evergreen Basket           57629*EY3         R         Evergreen Basket           57629*EY3         R         <	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	4		•		
57629*ER8         R.         Evergreen Basket           57629*EY3         R.         Evergreen Basket           57629*EY3	of Long Fixed Rate ABS Bank Loans and Corporate Bonds					
57629*ER8         R.         Evergreen Basket           57629*EY3         R.         Evergreen Basket           57629*EY3	of Long Fixed Rate ABS Bank Loans and Corporate Bonds		166.558.886	349.774	4 005 077	1.765.524
57629*ER8         R.         Evergreen Basket           57629*EY3         R.         Evergreen Basket           57629*EY3	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	100, 558, 886	349,774	1,065,977	1,765,524
57629*ER8         R.         Evergreen Basket           57629*ER9         R.         Evergreen Basket           57629*EY3         R.         Evergreen Basket           57629*EV3	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*ER8         R.         Evergreen Basket           57629*ER9         R.         Evergreen Basket           57629*EY3         R.         Evergreen Basket           57629*EV3         R.         Evergreen Basket           57629*EV1	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*ER8         R.         Evergreen Basket           57629*EV3         R.         Evergreen Basket           57629*EV3	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*ER8         R         Evergreen Basket           57629*EV3         R         <	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*ER8         R         Evergreen Basket           57629*EY3         R         Evergreen Basket           57629*EV1         R         Evergreen Basket           57629*EV1         R         Evergreen Basket           57629*EV1         R         Evergreen Basket           57629*EV1         R         <	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*ER8         R.         Evergreen Basket           57629*ER8         R.         Evergreen Basket           57629*ER8         R.         Evergreen Basket           57629*ER8         R.         Evergreen Basket           57629*EY3         R.         Evergreen Basket           57629*EU1         R.         Evergreen Basket           57629*EU1         R.         Evergreen Basket           57629*EU1         R.         Evergreen Basket           57629*EU1	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*ER8         R.         Evergreen Basket           57629*ER8         R.         Evergreen Basket           57629*ER8         R.         Evergreen Basket           57629*EY3         R.         Evergreen Basket           57629*EV1         R.         Evergreen Basket           57629*EV1         R.         Evergreen Basket           57629*EU1         R.         Evergreen Basket           57629*EU1         R.         Evergreen Basket           57629*EU1         R.         Evergreen Basket           57629*EU1	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*ER8         R.         Evergreen Basket           57629*ER8         R.         Evergreen Basket           57629*EY3         R.         Evergreen Basket           57629*EV1         R.         Evergreen Basket           57629*EV1         R.         Evergreen Basket           57629*EU1         R.         Evergreen Basket           57629*EU1         R.         Evergreen Basket           57629*EU1         R.         Evergreen Basket           57629*EU1	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*ER8         R         Evergreen Basket           57629*EV3         R         Evergreen Basket           57629*EV1         R         <	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*EY3         R         Evergreen Basket           57629*EV1         R         Evergreen Basket           57629*EU1         R         Evergreen Basket           57629*FE1         R         Evergreen Basket           57629*FE2         R         <	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*EY3         R         Evergreen Basket           57629*EU1         R         Evergreen Basket           57629*FE1         R         Evergreen Basket           57629*FE2         R         Evergreen Basket           57629*FE2         R         <	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*EY3         R         Evergreen Basket           57629*EV1         R         Evergreen Basket           57629*EU1         R         Evergreen Basket           57629*FE1         R         Evergreen Basket           57629*FE2         R         Evergreen Basket           57629*FE2         R         Evergreen Basket           57629*FE2         R         <	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	202,540,558	425,335	1,296,260	2,146,930
57629*EY3         R         Evergreen Basket           57629*EV1         R         Evergreen Basket           57629*EU1         R         Evergreen Basket           57629*FB2         R         Evergreen Basket           57629*FB2         R         Evergreen Basket           57629*FB2         R         Evergreen Basket           57629*FB2         R         <	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*EY3         R         Evergreen Basket           57629*EV3         R         Evergreen Basket           57629*EU1         R         Evergreen Basket           57629*FB2         R         <	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*EY3         R         Evergreen Basket           57629*EU1         R         Evergreen Basket           57629*FB2         R         <	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*EY3         R.         Evergreen Basket           57629*EY3         R.         Evergreen Basket           57629*EY3         R.         Evergreen Basket           57629*EY3         R.         Evergreen Basket           57629*EU1         R.         Evergreen Basket           57629*FE1         R.         Evergreen Basket           57629*FE2         R.         Evergreen Basket           57629*FE2	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*EY3         R         Evergreen Basket           57629*EY3         R         Evergreen Basket           57629*EY3         R         Evergreen Basket           57629*EU1         R         Evergreen Basket           57629*EU2         R         Evergreen Basket           57629*FB2         R         <	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*EY3         R         Evergreen Basket           57629*EV3         R         Evergreen Basket           57629*EU1         R         Evergreen Basket           57629*FB2         R         <	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*EY3         R         Evergreen Basket           57629*EU1         R         Evergreen Basket           57629*FB2         R         <	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*EU1         R         Evergreen Basket           57629*FE1         R         Evergreen Basket           57629*FE2         R         <	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*EU1         R.         Evergreen Basket           57629*FB2         R.         Evergreen Basket	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*EU1         R.         Evergreen Basket           57629*EU2         R.         Evergreen Basket           57629*FB2         R.         Evergreen Basket	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	208,542,056	437,938	1,334,669	2,210,546
57629*EU1         R.         Evergreen Basket           57629*FB2         R.         Evergreen Basket	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*EU1         R.         Evergreen Basket           57629*FB2         R.         Evergreen Basket	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*EU1         R.         Evergreen Basket           57629*EU1         R.         Evergreen Basket           57629*EU1         R.         Evergreen Basket           57629*EU1         R.         Evergreen Basket           57629*FB2         R.         Evergreen Basket	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*EU1         R.         Evergreen Basket           57629*EU1         R.         Evergreen Basket           57629*EU1         R.         Evergreen Basket           57629*FB2         R.         Evergreen Basket	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*EU1         R         Evergreen Basket           57629*FB1         R         Evergreen Basket           57629*FB2         R         Evergreen Basket	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*EU1         R         Evergreen Basket           57629*FB2         R         Evergreen Basket	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*FB2         R         Evergreen Basket	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*FB2         R         Evergreen Basket	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2				
57629*FB2         R         Evergreen Basket           57629*FB2         R         Evergreen Basket           57629*FB2         R         Evergreen Basket           57629*FB2         R         Evergreen Basket	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	318,256,679	159 , 128	509,211	1,050,247
57629*FB2         R.         Evergreen Basket           57629*FB2         R.         Evergreen Basket           57629*FB2         R.         Evergreen Basket           Evergreen Basket         Evergreen Basket	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FB2 R. Evergreen Basket 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				
	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
57629*FB2 Evergreen Basket	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
	of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		•		

# **ASSET VALUATION RESERVE**

4	2	3		UM RESERVE CALCULATIONS		7	··· <b>—</b> ·· <b>·</b>	1 0
I	2	3	4	NAIC Designation or	б	AVR	o AVR	AVR
RSAT Number	Type	CUSIP	Description of Asset(s)	Other Description of Asset	Value of Asset	Basic Contribution	Reserve Objective	Maximum Reserve
57629*FB2	R	Evergr	reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*FB2	R		reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*FB2	R	Evergr	reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*FB2	R	Evergr	reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*ES6	. R	Evergr	reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1		293,341,712	146,671	469,347	968,028
57629*ES6	. R	Evergr	reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*ES6	R	Evergr	reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*ES6	R	Evergr	reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*ES6	R	Evergr	reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*ES6	R	Evergr	reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*ES6	R	Evergr	reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*ES6	R	Evergr	reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*ES6	R	Evergr	reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*ES6	R	Evergr	reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*ES6	R	Evergr	reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*ES6	R	Evergr	reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*ES6	R		reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*ES6	R		reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*ES6	R		reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*ES6	R		reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*ES6	R		reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*EG2	R		reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1		178.999.996	89.500	286,400	590,700
57629*EG2	R		reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1			, , , , , ,	,	
57629*EG2	R		reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*EA5	R		reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1		129.441.662	64.721	207.107	427 . 157
57629*EA5	R		reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1		1		, , , , ,	
57629*EA5	R		reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*EA5	R		reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*EA5	R		reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*EA5	R		reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*EB3	R		reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1		251,346,250	125.673	402.154	829.443
57629*EB3	R		reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1		201,040,200	120,070	102,104	023,440
57629*EB3	R		reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*EB3	R		reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*EB3	R		reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*EW7	D		reen Basket of Long Fixed Nate ABS Bank Loans and Corporate Bonds 1			103.000		679,800
57629*E09	D		reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1		151, 136, 808	75.568	241.819	498,751
57629*ED9	D		reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1			73,308	241,019	490,731
57629*ED9	D		reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*ED9	D		reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*ED9	D		reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*ED9	D		reen Basket of Long Fixed Nate ABS Bank Loans and Corporate Bonds 1					
57629*ED9	D		reen Basket of Long Fixed Nate ABS Bank Loans and Corporate Bonds 1					
57629*ED9	D		reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1		†			·····
57629*FA4	D		reen Basket of Long Fixed Hate ABS Bank Loans and Corporate Bonds   1		410.670.000	205.335	657.072	1,355,211
57629*FA4 57629*FA4	D		reen Basket of Long Fixed Hate ABS Bank Loans and Corporate Bonds   1		410,070,000	200,330	037,072	,333,211
57629*FA457629*FA4	n		reen Basket of Long Fixed Hate ABS Bank Loans and Corporate Bonds   1 reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds   1					
57629*FA457629*FA4	. n							
57629*FA4 57629*FA4	. n		reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
5/629*FA4 57629*FA4	. n		reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1 reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
5/629*FA4 57629*FA4	. n				<b>+</b>			
	. n		reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1		+			<u> </u>
57629*FA4	. K		reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1		20.004.000	10 150	40.017	00 701
57629*EH0	. K		reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1		26,904,232	13,452	43,047	88,784
57629*EH0	. K		reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1		-			
57629*EH0	. K		reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1				***	
57629*EJ6	K		reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1		187,690,844	93,845	300,305	619,380
57629*EJ6	.[K		reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*EJ6	.[ K	Evergr	reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1		.1	L	L	L

# 36.18

# **ASSET VALUATION RESERVE**

4	2	3	ERVE OBJECTIVE AND MAXIM	5		7	···— · · · · · · · · ·	
1	2	3	4	NAIC Designation or	6	AVR	8 AVR	AVR
RSAT Number	Type	CUSIP	Description of Asset(s)	Other Description of Asset	Value of Asset	Basic Contribution	Reserve Objective	Maximum Reserve
7629*EJ6	R.		een Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1.					
7629*EJ6	R		een Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
7629*EJ6	R		een Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*EJ6	R	Evergr	een Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1.					
57629*EJ6	R	Evergr	een Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1 .					
57629*EJ6	R		een Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1 .					
57629*EJ6	R		een Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1 .					
57629*EJ6	R		een Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1 .					
57629*EJ6	. R		een Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1.					
57629*EJ6	. R		een Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*EJ6	. R		een Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1.					
57629*EJ6	. K		een Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1.		+			
57629*EJ6	. K		een Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*EJ6 57629*EJ6	. K		een Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
5/629*EJ6 57629*FC0	. K		reen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1		218.800.853	109.400	350.081	722.043
57629*FC057629*FC0	. K		een Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1 . een Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1 .		218,800,853	109,400	300,081	122,043
57629*FC057629*FC0	n		een Basket of Long Fixed Hate ABS Bank Loans and Corporate Bonds 1.					
57629*FC0	n		een Basket of Long Fixed Hate ABS Bank Loans and Corporate Bonds 1.					
57629*FC057629*FC0	D		een Basket of Long Fixed Hate ABS Bank Loans and Corporate Bonds 1.					
57629*FC0	D		een Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1.		1			
57629*FC0	D		een Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1.					
57629*EV9	R		een Basket of Long Fixed Nate ABS Bank Loans and Corporate Bonds 1.		253.008.820	126.504	404.814	834.929
57629*EV9	R		een Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1		200,000,020	120,004		
57629*EV9	R		een Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1		Ī			
57629*EV9	R		een Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					• • • • • • • • • • • • • • • • • • • •
57629*EV9	R		een Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1		T	• • • • • • • • • • • • • • • • • • • •	• • • • • • • • • • • • • • • • • • • •	• • • • • • • • • • • • • • • • • • • •
57629*EV9	R		een Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1.			•	•	•
57629*EZ0	R		een Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1.		250.263.963	125 . 132	400.422	825,871
57629*EZ0	R		een Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1.					
57629*EZ0	R		een Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1.					
57629*EZ0	R		een Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*EZ0	R		een Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*EZ0	R	Evergr	een Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1.					
57629*EZ0	R	Evergr	een Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*EZ0	R	Evergr	een Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1.					
57629*FD8	R	Evergr	een Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1.			141,773	453,672	935,699
57629*FD8	R	Evergr	een Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1.					
57629*FD8	. R		een Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1 .					
57629*FD8	. R		een Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1 .					
57629*FD8	. R		een Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1 .					
57629*FD8	R		een Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1 .					
57629*FD8	R		een Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1 .					
57629*FD8	. R		een Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1 .					
57629*FD8	. R		een Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1 .					
57629*FD8	. R		een Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1 .					
57629*FF3	. R		een Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1 .		298,696,352	149,348	477,914	985,698
57629*FF3	. R		een Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1 .					
57629*FF3	. R		een Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1.					
57629*FF3			een Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1.					
57629*FF3	.[K		een Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1		<b>-</b>			
57629*FF3	.  R		een Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1.		-			
57629*FF3	.[ K	. Evergr	een Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1.		-			
57629*FF3	.[K		een Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1.					
57629*FF3	. K		een Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1.					
57629*FF3	. K		een Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
57629*FF3	.  K		een Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1.					
57629*FF3	.[ K	. [ Evergr	een Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1.					

### **ASSET VALUATION RESERVE**

RSAT Number 7629*FF3 7629*FF3 7629*FF3	Type	CUSIP		NAIC Designation or	I	AVR	AVR	AVR
7629*FF37629*FF3	Type R	CLISIP						
7629*FF3	R	COOII	Description of Asset(s)	Other Description of Asset	Value of Asset	Basic Contribution	Reserve Objective	Maximum Reserve
			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	. 1				<b> </b>
7629*FF3	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	. 1				ļ
	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	. 1				
7629*FF3	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	. 1				<b>k</b>
7629*FF3	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds					<b></b>
7629*FF3	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	. 1				<b>k</b>
7629*FF3	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds					<b>L</b>
7629*FF3	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds					<b>k</b>
7629*FF3	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	_   1				<b>L</b>
7629*FE6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	_  1	406,668,190	203,334	650,669	1,342,005
7629*FE6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	_  1				<b> </b>
7629*FE6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds					l
7629*FE6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	1			Ĺ
7629*FE6	R.		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				[
7629*FE6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				ĺ
7629*FE6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				1
7629*FE6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				1
7629*FE6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				1
7629*FE6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				1
eed to File with the			Every green basket or Long rived hate Abo bank Louis and corporate bonds		T			ſ
AIC	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17	202.895.625	101.448	324.633	669,556
eed to File with the			Every cent basked of Long Tixed hate Abo bank Loans and corporate bonds		202,000,020			1
AIC	D		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				ĺ
leed to File with the			Liver green basked of Long Fixed hate Abo bank Loans and corporate bonds					ſ
AIC	D		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				ĺ
eed to File with the	n		Evergreen basked of Long Fixed hate Abs bank Loans and corporate bonds					[
AIC	D.		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				1
eed to File with the	n		Evergreen basked of Long Fixed hate ADS bank Loans and Corporate bonds					[
AIC	n		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				1
leed to File with the	n		Evergreen basked of Long Fixed Hate ABS bank Loans and Corporate Bonds					I
	n.		Firm Dealer of Lang Firm d Data ADO Deale Language of Occupant Dealer	47				1
AIC leed to File with the	n		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds					t
	n.		Firm Dealer of Lang Firm d Data ADO Deale Language of Occupant Dealer	47				1
AIC	К		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds					t
eed to File with the			E	47				1
AIC	К		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds		-			<u> </u>
eed to File with the			E	47				1
AIC	К		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z				<u>†</u>
eed to File with the	_							1
AIC	К		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z				t
eed to File with the	_							1
AIC	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z				<b>†</b>
eed to File with the	_							1
AIC	К		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	12				t
eed to File with the								1
AIC	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z				
7629*FJ5	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	[1	216,357,195	108,179	346, 172	713,979
7629*FJ5	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds					
7629*FJ5	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds					
7629*FJ5	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds					
7629*FJ5	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds					
7629*FJ5	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds					
7629*FJ5	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	<u> </u>			ļ
7629*FJ5	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	1			ļ
7629*FJ5	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				<b> </b>
7629*FJ5	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
7629*FJ5	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
7629*FJ5	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				
7629*FJ5	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				

### **ASSET VALUATION RESERVE**

1	2	3	RESERVE OBJECTIVE AND MAXIM	5	6	7	8	9
	_			NAIC Designation or		AVR	AVR	AVR
RSAT Number	Type	CUSIP	Description of Asset(s)	Other Description of Asset	Value of Asset	Basic Contribution	Reserve Objective	Maximum Reserve
'629*FL0	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1 .		216, 114, 157	108,057	345,783	713,177
7629*FL0	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1 .		<b>4</b>			
'629*FL0	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1 .					
7629*FL0	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1 .		<b>_</b>			
7629*FL0	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1 .		<b>_</b>			
7629*FL0	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1 .					
7629*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 .		<b></b>			
57629*FL0	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1 .		<b>_</b>			
57629*FL0	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1.		<b>4</b>			
57629*FL0	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1 .		<b>4</b>			
57629*FM8	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1 .		220,249,998	110 , 125	352,400	726,825
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 .		162, 184, 735	81,092	259,496	535,210
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		1			• • • • • • • • • • • • • • • • • • • •
57629*FP1	D		Evergreen Basked of Long Fixed Nate ABS Bank Loans and Corporate Bonds 1.		169.873.340	84.937	271.797	
57629*FP1	D		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1.		109,070,040		Z/ 1,797	
57629*FP1	D		Evergreen Basked of Long Fixed Nate ABS Bank Loans and Corporate Bonds 1.					
57629*FP1	D		Evergreen Basked of Long Fixed Nate ABS Bank Loans and Corporate Bonds 1.					
57629*FP1	D		Evergreen Basked of Long Fixed Nate ABS Bank Loans and Corporate Bonds 1.					
57629*FP1	D		Evergreen Basked of Long Fixed Nate ABS Bank Loans and Corporate Bonds 1.					
57629*FP1	n		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1.					
57629*FP1	n		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1.					
57629*FP1	n		Evergreen Basked of Long Fixed Nate ABS Bank Loans and Corporate Bonds 1.		<b>†</b>			
57629*FP1	n		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1.					
57629*FP1	n		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1.					
57629*FP1	n		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds					
7629*FP1	n		Evergreen Basked of Long Fixed Hate ABS Bank Loans and Corporate Bonds 1.  Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1.					
5/629*FP157629*FP1	n							
7629*FP1	n		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1					
5/629*FP1 57629*F09	n		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1		400 040 007	00.000	005 074	547.952
	K		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1.		166,046,207	83,023	265,674	547,952
57629*FQ9	K		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1.		<b></b>			
7629*FQ9	K		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1.		<b></b>			
7629*FQ9	K		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1.		<b></b>			
7629*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 .					
7629*FQ9	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1 .					
7629*FQ9	JR		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1.		1			

#### **ASSET VALUATION RESERVE**

1	2	3	RESERVE OBJECTIVE AND MAXI	5 NAIC Designation or	6	7 AVR	8 AVR	9 AVR
RSAT Number	Туре	CUSIP	Description of Asset(s)	Other Description of Asset	Value of Asset	Basic Contribution	Reserve Objective	Maximum Reserve
7629*FQ9 F	3		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
7629*FQ9 F	3		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
7629*FQ9 F	3		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1				
7629*FQ9 F	3		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
7629*FQ9 F	3		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
7629*FQ9 F	3		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
7629*FQ9 F	3		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
7629*FQ9 F	₹		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1				
7629*FQ9 F	₹		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1				
7629*FQ9 F	₹		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1				
7629*FQ9 F	3		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
7629*FQ9 F	3		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
7629*FQ9 F	3		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
7629*FQ9 F	3		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1				
7629*FQ9 F	3		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
7629*FQ9 F	3		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	. [1				
7629*FQ9 F	3		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
7629*FQ9 F	₹		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
7629*FQ9 F	₹		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
7629*FQ9 F	₹		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
7629*FT3 F	₹		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1	323,432,594	161,716	517,492	1,067,328
7629*FT3 F	₹		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
7629*FT3 F	₹		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
7629*FT3 F	₹		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
7629*FT3 F	₹		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
7629*FT3 F	₹		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
7629*FT3 F	₹		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
7629*FU0 F	₹		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1	177,376,129		283,802	585,341
7629*FU0 F	₹		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
7629*FU0 F	₹		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
7629*FU0 F	₹		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
7629*FU0 F	₹		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
7629*FU0 F	₹		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
7629*FU0 F	₹		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
7629*FU0 F	₹		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
7629*FU0 F	₹		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
7629*FU0 F	₹		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
7629*FU0 F	₹		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
7629*FU0 F	₹		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
7629*FK2 F	₹		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1	292, 193, 207	146,097	467,509	964 , 238
7629*FK2 F	₹		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1				
7629*FK2 F	₹		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1				
7629*FK2 F	₹		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
7629*FK2 F	₹		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
7629*FK2 F	₹		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
7629*FK2 F	₹		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  1				
7629*FK2 F	₹		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1				
eed to File with the			·					
AICF	₹		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	209,999,992	441,000	1,344,000	2,226,000
eed to File with the						*		. ,
AICF	₹		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	159, 100,000		254,560	525,030
eed to File with the			5					
AIC	₹		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z				
eed to File with the								
AIC F	3		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
				<u></u>			•••••	
eed to File with the								

#### **ASSET VALUATION RESERVE**

1	2	3	4 AND MAXI	5 NAIC Designation or	6	7 AVR	8 AVR	9 AVR
RSAT Number	Туре	CUSIP	Description of Asset(s)	Other Description of Asset	Value of Asset	Basic Contribution	Reserve Objective	Maximum Reserve
Need to File with the								
NAICR. Need to File with the			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12				
VAICR.			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the								
NAICR. Need to File with the			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12				
VAICR.			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z				
Need to File with the								
NAICR. Need to File with the			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12				
VAICR.			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the								
NAICR. Need to File with the			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12				
NAICR.			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the			5	42				
NAICR. Need to File with the			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12				
VAICR.			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the			5	42				
NAICR. Need to File with the			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.				
VAICR.			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the			Formula Deliver of Long Fired Date ADO Deals Long and One and Deals	47				
NAICR. Need to File with the			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12				
VAICR.			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the			Formula Deliver of Long Fired Date ADO Deals Long and One and Deals	47				
NAICR. Need to File with the			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.				
VAICR.			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the NAICR			Fuergroom Booked of Long Fixed Date ADC Book Looms and Cornerate Bonds	17				
Need to File with the			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.				
NAICR.			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the NAIC			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the			Evergreen basked of Long Fixed hate ADS bank Loans and Corporate bonds	.				
NAICR.			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the				12				
NAICR.			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   17				
Need to File with the NAICR.			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the				.				
VAIC			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   17				
Need to File with the NAIC			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the				\ <del>-</del>				
NAICR.			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   17	358,990,000	179,495	574,384	1, 184, 667
Need to File with the NAICR.			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the								
NAICR.			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   17				
Need to File with the NAICR.			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				

#### **ASSET VALUATION RESERVE**

1	2	3	4 AND MAXI	5 NAIC Designation or	6	7 AVR	8 AVR	9 AVR
RSAT Number	Туре	CUSIP	Description of Asset(s)	Other Description of Asset	Value of Asset	Basic Contribution	Reserve Objective	Maximum Reserve
Need to File with the				_				
NAICR. Need to File with the			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12				
VAICR.			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the								
NAICR. Need to File with the			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   17				
VAICR.			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z				
Need to File with the								
NAICR. Need to File with the			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12				
VAICR.			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   17				
Need to File with the								
NAICR. Need to File with the			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12				
NAICR.			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the			5	42				
NAICR. Need to File with the			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12				
VAICR.			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the			5	42				
NAICR. Need to File with the			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.  12				
VAIC			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the			Formula Deliver of Long Fired Date ADO Deals Long and One and Deals	47				
NAICR. Need to File with the			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   12				
VAIC			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the			Formula Deliver of Long Fired Date ADO Deals Long and One and Deals	47				
NAICR. Need to File with the			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.				
VAIC			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the			Figure 2 Posted of Law Fixed Pote APC Posts Laws and Consents Posts	17				
Need to File with the			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.				
NAICR.			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the NAIC			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the			Evergreen basked of Long Fixed hate ADS bank Loans and Corporate bonds	.				
NAICR.			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the NAICR			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the								
NA I C R.			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   1Z				
Need to File with the NAICR.			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the				.				
NA I C			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   17				
Need to File with the NAIC			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	27	214,999,992	451,500	1,376,000	2,279,000
Need to File with the			Every cell busined of Long Fride hate not build comporate boilds				1,070,000	£,270,000
NAIC R.			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   17	378,402,500	189,201	605,444	1,248,728
Need to File with the NAICR.			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the			Erorgrown backed or Long rined hate not bank Lound and corporate bonds	14-				
NAIC			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	.   17				
Need to File with the NAICR.			Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				

#### **ASSET VALUATION RESERVE**

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
Need to File with the	1 3 50	000	Decemption of 7 tooct(o)	Carlot Decomption of 7 tooct	Value 01710001	Dadio Contribution	1 toodive objective	Maximam recourse
AIC	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the								
IAIC	. R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z				
Need to File with the								
AIC	. R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the	_							
NATC	. K		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	12				
Need to File with the NAIC	D		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17				
Need to File with the	. n		Levergreen basked of Long Fixed have ADS bank Loans and corporate bonds	L				
VAIC	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	27	214.999.992	451,500	1,376,000	2,279,00
Need to File with the			2019 2011 20100 01 2019 1 1100 11010 20110 20110 20110 20110 20110				, 0, 0, 0	
VAIC	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	27	319,999,988	672,000	2,048,000	3,392,00
Need to File with the								
NAIC	. R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	259,999,990	546,000	1,664,000	2,756,00
Need to File with the	_							
VAIC	.[R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	27	209,999,992	441,000	1,344,000	2,226,00
Need to File with the	n		Firement Problem of Law Fired Pate ADC Paul, Laws and Community Paul	07	314.999.988	661,500	0.016.000	2 220 00
NAIC Need to File with the	. n		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	<u></u>		001, 300	2,016,000	3,339,00
MAIC	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	27	264.999.990		1,696,000	2,809,00
Need to File with the			Letter green basked or Long Fried hate Abo bank Louis and corporate bonds		204,000,000		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	2,000,00
VAIC	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	165,000,000		264,000	544,50
Need to File with the					, ,	, , , , , , , , , , , , , , , , , , , ,	,	,
NAIC	R		Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	215,000,000	107,500	344,000	709,50
0199999. Subtotal D	efault Component	- Other Than Mortgage			23,304,021,923	18,047,026	56,471,486	106,080,53
0599999 - Total	·	·			23,304,021,923	18,047,026	56,471,486	106,080,534

#### **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	2	3	4	5	6	7	8
		State of	Year of				
		Residence	Claim for			Amount Resisted	
Contract	Claim	of	Death or		Amount Paid	Dec. 31 of	
Numbers	Numbers	Claimant	Disability	Amount Claimed	During the Year	Current Year	Why Compromised or Resisted
0599999. Death 0	Claims - Disposed (	Of					XXX
1099999. Addition	nal Accidental Deat	th Benefits Cla	ims -				
Dispos	ed Of						XXX
1599999. Disabili	ty Benefits Claims	- Disposed Of	f				XXX
2099999. Matured	d Endowments Cla	ims - Disposed	d Of				XXX
2599999. Annuitie	es with Life Conting	gency Claims -	Disposed				
Of		-	-				XXX
2699999. Claims	Disposed of During	Current Year					XXX
							Company claims proceeds paid to the
11195441	19-01495	NJ	2019	500,000		500,000	beneficiary
							Company claims material
24440855	19-02211	FL	2019			800,000	misrepresentation in application
2799999. Death 0	Claims - Ordinary			1,300,000		1,300,000	XXX
3199999. Death 0	Claims - Resisted			1,300,000		1,300,000	XXX
3699999. Addition	nal Accidental Deat	th Benefits Cla	ims -				
Resiste	ed						XXX
4199999. Disabili	ty Benefits Claims	- Resisted					XXX
4699999. Matured	d Endowments Cla	ims - Resisted	d				XXX
5199999. Annuitie	es with Life Conting	gencies Claims	s - Resisted				XXX
5299999. Claims	Resisted During C	urrent Year		1,300,000		1,300,000	XXX
5399999 - Totals				1,300,000		1,300,000	XXX

### **SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT**

				O A	4	Credit	1 141-							Other Individual C					
		Total		Group Acci and Heal		Accident and I (Group and Indi		Collectively Re	newable	Non-Can	celable	Guaranteed Re	newable	Non-Renewable Reasons		Other Accide	nt Only	All Othe	∍r
		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 %
		Amount	70	Amount	70		,			VRITING OPER	, , ,	Amount	70	Amount	70	Amount	70	Amount	70
1.	Premiums written	677,525,176	xxx	379,640	XXX		XXX		XXX	516, 129, 313	XXX	148,001,763	XXX	13,014,460	XXX		XXX		XXX
2.	Premiums earned	679,009,771	xxx	379,640	XXX		XXX		XXX	515,992,700	xxx	149,668,453	XXX	12,968,978	xxx		xxx		XXX
3.	Incurred claims	349,063,343	51.4	42,115	11.1					328,926,028	63.7	16,904,446	11.3	3, 190, 754	24.6				,
4.	Cost containment expenses	7,727,425	1.1							7 , 727 , 425	1.5								
5.	Incurred claims and cost containment expenses (Lines 3 and 4)	356,790,768	.52.5	42 , 115	11.1					336,653,453	65.2	16,904,446	11.3	3, 190, 754	24.6				
6.	Increase in contract reserves	419,734,159	61.8							14,717,998	2.9	405,014,727	270.6	1,434	0.0				
7.	Commissions (a)	64,874,069	9.6	91,463	24.1					66,619,586	12.9	(3,511,399)	(2.3)	1,674,419	12.9				
8.	Other general insurance expenses	191,343,379	28.2	(1,301)	(0.3)					152,335,610	29.5	35, 180, 261	23.5	3,828,809	29.5				
9.	Taxes, licenses and fees	24,060,802	3.5	9,413	2.5					14,552,317	2.8	9, 133, 314	6.1	365,758	2.8				
10.	Total other expenses incurred	280,278,250	41.3	99,575	26.2					233,507,513	45.3	40,802,176	27.3	5,868,986	45.3				
11.	Aggregate write-ins for deductions	17,212,923	2.5	236,659	62.3					16, 154, 227	3.1	822,037	0.5				.		
12.	Gain from underwriting before dividends or refunds	(395,006,329)	(58.2)	1,291	0.3					(85,040,491)	(16.5)	(313,874,933)	(209.7)	3,907,804	30.1				
13.	Dividends or refunds	30,021,385	4.4							29,279,902	5.7	2, 193	0.0	739,290	5.7				
14.	Gain from underwriting after dividends or refunds	(425,027,714)	(62.6)	1,291	0.3					(114,320,393)	(22.2)	(313,877,126)	(209.7)	3,168,514	24.4				
	DETAILS OF WRITE-INS																		
1101.	Miscellaneous charges	17,212,923	2.5	236,659	62.3					16, 154, 227	3.1	822,037	0.5						
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)	17,212,923	2.5	236,659	62.3					16, 154, 227	3.1	822,037	0.5						

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

**SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)** 

	<del>_</del>									
		1	2	3	4		0	Other Individual Contract	S	
				Credit		5	6	7	8	9
				Accident and Health				Non-Renewable		
			Group Accident	(Group and	Collectively		Guaranteed	for Stated	Other Accident	
	]	otal	and Health	Individual)	Renewable	Non-Cancelable	Renewable	Reasons Only	Only	All Other
			PART 2.	- RESERVES AND L	ABILITIES					
A. Prei	mium Reserves:									
1.	Unearned premiums	65,915,289				44,329,537	20,910,435	675,317		
2.	Advance premiums	12,094,103				9,055,089	2,848,763	190,251		
3.	·									
4.	Total premium reserves, current year	78,009,392				53,384,626	23,759,198	865,568		
5.	Total premium reserves, prior year	78,205,632				52,303,763	25,122,947	778,922		
6.	Increase in total premium reserves	(196,240)				1,080,863	(1,363,749)	86,646		
B. Con	tract Reserves:									
1.	Additional reserves (a)1,	694,386,765				558,695,675	1, 135, 655, 859	35,231		
2.	Reserve for future contingent benefits									
3.	Total contract reserves, current year	694,386,765				558,695,675	1, 135, 655, 859	35,231		
4.		274,652,606				543,977,677	730,641,132	33,797		
5.		419,734,159				14,717,998	405,014,727	1,434		
C. Clai	m Reserves and Liabilities:	-								
1.	Total current year1,	866, 122, 311	99,810			1,833,419,682	29,633,854	2,968,965		
2.	Total prior year1,	859,753,087	86,250			1,838,362,632	18,650,011	2,654,194		
3.	Increase	6,369,224	13,560			(4,942,950)	10,983,843	314,771		

	PART 3 TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES											
Claims paid during the year:												
1.1 On claims incurred prior to current year			325,500,527	5,330,865	2,551,963							
1.2 On claims incurred during current year	9,310,764	28,555	8,368,451	589,738	324,020							
2. Claim reserves and liabilities, December 31, current year:												
2.1 On claims incurred prior to current year	1,615,530,066		1,602,283,319	11,372,509	1,874,238							
2.2 On claims incurred during current year	250,592,245	99,810	231,136,363	18,261,345	1,094,727							
3. Test:												
3.1 Lines 1.1 and 2.1	1,948,913,421		1,927,783,846	16,703,374	4,426,201							
3.2 Claim reserves and liabilities, December 31, prior year	1,859,753,087	86,250	1,838,362,632	18,650,011	2,654,194							
3.3 Line 3.1 minus Line 3.2	89,160,334	(86,250)	89,421,214	(1,946,637)	1,772,007							

		PART 4 REINSUR	ANCE		
A. Reinsurance Assumed:					
Premiums written					 
Premiums earned					
Incurred claims					
4. Commissions					
B. Reinsurance Ceded:					
Premiums written	97,045,471	224,582		96,820,889	
2. Premiums earned	97,466,769	224,582		97,242,187	
Incurred claims	119,755,726	(12,712)	2,339,763	117,428,675	
4. Commissions	13.418.816	53.296		13.365.520	

## **SCHEDULE H - PART 5 - HEALTH CLAIMS**

		1 Medical	2 Dental	3 Other	4 Total
A. Dire	ot:				
1.	Incurred Claims			468,819,071	468,819,071
2.	Beginning Claim Reserves and Liabilities			2,118,816,815	2,118,816,815
3.	Ending Claim Reserves and Liabilities			2, 174, 481,837	2, 174, 481, 837
4.	Claims Paid			413,154,049	413,154,049
B. Assı	imed Reinsurance:				
5.	Incurred Claims				
6.	Beginning Claim Reserves and Liabilities				
7.	Ending Claim Reserves and Liabilities				
8.	Claims Paid				
C. Ced	ed Reinsurance:				
9.	Incurred Claims			119,755,726	119,755,726
10.	Beginning Claim Reserves and Liabilities			259 , 158 , 236	259, 158, 236
11.	Ending Claim Reserves and Liabilities			308,526,578	308,526,578
12.	Claims Paid			70,387,384	70,387,384
D. Net:					
13.	Incurred Claims.			349,063,345	349,063,345
14.	Beginning Claim Reserves and Liabilities			1,859,658,579	1,859,658,579
15.	Ending Claim Reserves and Liabilities			1,865,955,259	1,865,955,259
16.	Claims Paid			342,766,665	342,766,665
E. Net	ncurred Claims and Cost Containment Expenses:				
17.	Incurred Claims and Cost Containment Expenses			356,790,769	356,790,769
18.	Beginning Reserves and Liabilities			1,862,705,899	1,862,705,899
19.	Ending Reserves and Liabilities			1,869,947,465	1,869,947,465
20.	Paid Claims and Cost Containment Expenses			349,549,203	349,549,203

## **SCHEDULE S - PART 1 - SECTION 1**

		Reinsurance	Assumed Life Insurance, Annuities, Deposit Funds and Other I	iabilities Wi	thout Life or L	Disability Con	itingencies, and Relat	ted Benefits Listed by	y Reinsured Compa	iny as of December 3	1, Current Year	
1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC					Type of	Type of				Reinsurance Payable	Modified	
Company	ID	Effective		Domiciliary			Amount of In Force at			on Paid and	Coinsurance	Funds Withheld
	umber	Date	Name of Reinsured	Jurisdiction	Assumed	Assumed	End of Year	Reserve	Premiums	Unpaid Losses	Reserve	Under Coinsurance
	-1041383		C. M. Life Insurance Company	CT	0TH/I	0L			361,386			
	-1041383		C. M. Life Insurance Company	CT		AXXX	1, 192, 484, 526	124,339,128	11,088,782	12,879,556		
	-1041383		C. M. Life Insurance Company	CT	00/1	OL.	·····	89,906,906				
	-1041383		C. M. Life Insurance Company	C1	00/1	AXXX	2,055,160,068	342,095,217	29,246,357	59,054,459		
	-1041383		C. M. Life Insurance Company	C1	0TH/I	OL	004 404 447	4 550 000	2, 191, 726	4 000 045		
	-0581430 -0581430		MML Bay State Life Insurance Company	C1	YRT/I OTH/I	OL	301,481,117	4,553,030	5,294,341	1,030,615		
			MML Bay State Life Insurance Company	61	UIH/I	0L	3,549,125,711	560.894.281	48,293,328	72,964,630		
0299999. Genera								- , - ,		72,964,630		
0399999. Total G				opp	0711.0	0.1	3,549,125,711	560,894,281	48,293,328			
			Rothesay Life Plc	GBRGBR.	OTH/G OTH/G.	OAOA.	<del>        </del>		18,705,292	1,434,163		
			Rothesay Life Plc	GBR	OTH/G	OA	ł	8.393.659	72,407,575 73,969,520	5,601,053 9,286,451		
			Rothesay Life Plc	UDH	UIT/U	UA			165.082.387	16.321.667		
0599999. Genera								8,393,659	165,082,387	, . ,		
0699999. Total G							0 540 405 744	8,393,659		16,321,667		
0799999. Total G				Im	VDT (1	01	3,549,125,711	569,287,940	213,375,715	89,286,297		
	-4533188 -3114906		US Business of Canada Life Assur Co	NE	YRT/I	OL	268,358	8,554	17,463			
	-3114906 -3114906		Metropolitan Tower Life Insurance Co. (FAC) Metropolitan Tower Life Insurance Co. (JX25)	NE	YRT/IYRT/I	OL	1,606,451	104, 159	97,875 271,254			
			Talcott Resolution Life Insurance Co. (JAZS)	OT.		OA	5,398,511	6,780,736,346	271,254			
			UniCARE Life and Health Insurance Company	IN		OL						
0899999. Genera				111	007 u	UL	7,273,320	6.781.470.416	302.222.174			
			Advantage International Life Insurance Limited	BMU	YRT/I	OL.	51,208	414	396			
0999999. Genera				DWIU	INI/ I	UL	51,208	414	396			
10999999. General G							7.324.528	6.781.470.830	302.222.570			
1199999. Total G			Anniales				3.556.450.239	7,350,758,770	515,598,285	89.286.297		
			MML Bay State Life Insurance Company	ст	MCO/G	OI.	2.213.004.635	1,330,130,110	310,873	9,525,155	1.194.059.693	
				61	MCU/ G	UL	2,213,004,635		310,873	9,525,155	1,194,059,693	
1399999. Separa									. , .	9,525,155		
1499999. Total S							2,213,004,635		310,873	9,525,155	1,194,059,693	
1799999. Total S							0.040.004.005		040 070	0 505 455	1 104 050 000	
1899999. Total S				I o <del>.</del>	1100 (0	1/4	2,213,004,635		310,873	9,525,155	1,194,059,693	
				CT	MCO/G	VA			595,623,469		19,675,480,630	
1999999. Separa									595,623,469		19,675,480,630	
2199999. Total S			n-Affiliates				0.040.007		595,623,469	0.505 :	19,675,480,630	
2299999. Total S							2,213,004,635		595,934,342	9,525,155	20,869,540,323	
			0899999, 1499999 and 1999999)				5,769,403,666	7,342,364,697	946,449,844	82,489,785	20,869,540,323	
		Sum of 06999	999, 0999999, 1799999 and 2099999)				51,208	8,394,073	165,082,783	16,321,667		
9999999 - Totals	S						5,769,454,874	7,350,758,770	1,111,532,627	98,811,452	20,869,540,323	

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31. Current Year
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			Tellibulance Assumed A	oolaciit aila	i icaitii ii	ioururioc	Eloted by Itt	il loui c	a company as	of December of, or	inchi real			
1	2	3	4	5	6	3	7		8	9	10	11	12	13
NAIC Company Code	ID Number	Effective Date	Name of Reinsured	D ciliary	Type Rein A	e of med	Type of Bu ss As		emiums	Unearned Premiums	Reserve Liability Other Than for Unearned Premiums	Reinsurance Payable on Paid and Unpaid Losses	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
9999999 - T	otals	•												

# SCHEDULE S - PART 2 Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

NAIC Domiciliary Company Effective Code Numbe Date Name of Company Jurisdiction Paid Losses **Unpaid Losses** Total Life and Annuity - U.S. Affiliates otal Life and Annuity - Non-0799999 otal Life and Annuity - Affiliates 82-4533188 03/28/2000 CANADA LIFE ASSURANCE COMPANY (CR85) 56 910 .80659 82-4533188 .09/24/1999 CANADA LIFE ASSURANCE COMPANY .190,255 80659 82-4533188 11/01/2005 CANADA LIFE ASSURANCE COMPANY (CRB4) MI 806.560 5.472.155 80659 82-4533188 11/23/2007 CANADA I IFE ASSURANCE COMPANY (CRB5) MI 1 650 093 664 102 CANADA LIFE ASSURANCE COMPANY .82-4533188 .80659 11/01/2005 (CRD5) .50,000 .360,000 .80659 .82-4533188 .08/01/2008 CANADA LIFE ASSURANCE COMPANY (CRH2) MI 68.163 .07/15/2008 .11/01/1999 CANADA LIFE ASSURANCE COMPANY (CRN2) ... FIRST PENN-PACIFIC LIFE INS. CO. (FP86) 80659 82-4533188 509.837 23-2044248 .67652 IN. .69,938 86258 13-2572994 07/01/1972 GENERAL RE LIFE CORPORATION (CL31) 52.078 GENERAL RE LIFE CORPORATION (CL44 CT. GENERAL RE LIFE CORPORATION (CL87) .86258 .13-2572994 .09/01/1998 ..14.994 103.504 CT 86258 13-2572994 03/31/2003 GENERAL RE LIFE CORPORATION (CLH1) 28 591 187 252 .86258 .13-2572994 .03/07/1994 GENERAL RE LIFE CORPORATION (CO47) ..4,803 198, 194 GENERAL RE LIFE CORPORATION (CO50) GENERAL RE LIFE CORPORATION (CO61) 86258 13-2572994 05/01/1994 СТ 4 396 560 CT. .436,948 13-2572994 472,116 86258 13-2572994 09/16/1996 GENERAL RE LIFE CORPORATION (CO71) .02/08/1999 .01/01/2005 GENERAL RE LIFE CORPORATION (CO81)
GENERAL RE LIFE CORPORATION (CO84) 86258 13-2572994 610,771 ..3,571 .86258 .13-2572994 CT. .370,815 86258 13-2572994 07/01/2007 GENERAL RELIFF CORPORATION (GRN1) CT 1 360 99 041 GENERAL RE LIFE CORPORATION (GRN2)
GENERAL RE LIFE CORPORATION (GRN2) .382,378 ...52,517 86258 13-2572994 .07/15/2008 CT. .346,956 .13-2572994 .07/15/2008 .86258 86258 13-2572994 07/15/2008 GENERAL RE LIFE CORPORATION (GRN4) CT 7.712 615.715 GENERAL RE LIFE CORPORATION (GRN5)
GENERAL RE LIFE CORPORATION (GRN9) .58,214 .60,631 86258 13-2572994 11/01/2010 .1,812 .86258 13-2572994 .07/01/2018 CT 86258 13-2572994 11/23/2019 GENERAL RELIFE CORPORATION (GRW1) СТ 21 285 GENERAL RE LIFE CORPORATION 13-2572994 11/23/2019 .86258 .13-2572994 .11/23/2019 GENERAL RE LIFE CORPORATION (GRW3) CT .100,242 .15,000 86258 13-2572994 .11/23/2019 GENERAL RELIEF CORPORATION (GRW5) СТ 414.679 .11/23/2019 GENERAL RE LIFE CORPORATION (GRW7 395,066 13-2572994 .68322 .84-0467907 .12/31/2020 GREAT WEST LIFE AND ANNUITY INSURANCE COMPANY (GWO1) CO. 1.737.097 .12/31/2020 GREAT WEST LIFE AND ANNUITY INSURANCE COMPANY (GY05)
HANNOVER LIFE REASSURANCE CO OF AMERICA (HAB5) ...... 79359 13-2690792 NY 230.972 .88340 26,095 .59-2859797 FL FL 88340 59-2859797 01/01/2012 HANNOVER LIFE REASSURANCE CO OF AMERICA (HAB7) 90.351 56.738 HANNOVER LIFE REASSURANCE CO OF AMERICA (HAD5)
HANNOVER LIFE REASSURANCE CO OF AMERICA (HAE1) .59-2859797 .08/05/2011 .88340 255,955 .03/01/2008 .88340 .59-2859797 FL .151,219 88340 59-2859797 04/01/2005 HANNOVER LIFE REASSURANCE CO OF AMERICA (HAM7) FL .39,383 .741,350 HANNOVER LIFE REASSURANCE CO OF HANNOVER LIFE REASSURANCE CO OF 88340 .59-2859797 .04/01/2005 AMERICA 5,000 .88340 .59-2859797 .11/01/2010 AMERICA (HAN5) FL .289,651 116,436 88340 59-2859797 01/01/2011 HANNOVER LIFE REASSURANCE CO OF AMERICA (HAN6) FI 644 294 1 080 294 HANNOVER LIFE REASSURANCE CO OF AMERICA (HAN7)
HANNOVER LIFE REASSURANCE CO OF AMERICA (HAN9) 121,261 07/01/2018 88340 59-2859797 FL 27.928 88340 50-2850707 12/01/2015 HANNOVER LIFE REASSURANCE CO OF AMERICA (HAS2 375,000 .01/01/2020 HANNOVER LIFE REASSURANCE CO OF .88340 .59-2859797 FL .88340 .59-2859797 .06/15/1999 HANNOVER LIFE REASSURANCE CO OF AMERICA (SD83) 8.888.783 4.352.697 .05/07/2012 .05/01/2004 HANNOVER LIFE REASSURANCE CO OF HANNOVER LIFE REASSURANCE CO OF 88340 59-2859797 AMERICA 609,825 (SD96 8,246,389 .88340 .59-2859797 (SDJ1) .433,749 88340 59-2859797 05/01/2004 HANNOVER LIFE REASSURANCE CO OF AMERICA (SDJ2) FL 149.625 .05/01/2004 .01/01/2005 HANNOVER LIFE REASSURANCE CO OF AMERICA HANNOVER LIFE REASSURANCE CO OF AMERICA 88340 59-2859797 (SDJ3 103.678 .88340 .59-2859797 (SDJ6) FL FL .93,063 88340 59-2859797 01/01/2005 HANNOVER LIFE REASSURANCE CO OF AMERICA (SD.17) 74 813 149 625 HANNOVER LIFE REASSURANCE CO OF AMERICA (SDL1)
HANNOVER LIFE REASSURANCE CO OF AMERICA (STL1)
HANNOVER LIFE REASSURANCE CO OF AMERICA (STL2) .59-2859797 .88340 ..8,685 .3,406 .88340 .59-2859797 .05/23/2005 FL LINCOLN NATIONAL LIFE INSURANCE COMPANY LINCOLN NATIONAL LIFE INSURANCE COMPANY 65676 35-0472300 09/01/1998 (1 187 IN 14 685 69 086 25,000 .35-0472300 LINCOLN NATIONAL LIFE INSURANCE COMPANY .65676 .06/01/1937 (LN04) IN. 232.000 LINCOLN NATIONAL LIFE INSURANCE COMPANY LINCOLN NATIONAL LIFE INSURANCE COMPANY 65676 35-0472300 09/01/1982 (I N12 IN 52,236 35-0472300 .65676 .35-0472300 03/29/1993 LINCOLN NATIONAL LIFE INSURANCE COMPANY (LN36) IN 440,434 222,307 LINCOLN NATIONAL LIFE INSURANCE COMPANY LINCOLN NATIONAL LIFE INSURANCE COMPANY .216,306 .746,104 .65676 .35-0472300 09/16/1996 (LN72) IN .35-0472300 .19,313 .65676 .02/08/1999 IN. 65676 35-0472300 03/28/2000 LINCOLN NATIONAL LIFE INSURANCE COMPANY (LN85) IN 64.660 .66346 .66346 .58-0828824 .58-0828824 MUNICH AMERICAN REASSURANCE COMPANY (CA26)
MUNICH AMERICAN REASSURANCE COMPANY (CA69) 481,205 76,731 432,611 .09/16/1996 GA. 66346 58-0828824 03/28/2000 MUNICH AMERICAN REASSURANCE COMPANY (CA84) GA 63 792 784 514 MUNICH AMERICAN REASSURANCE COMPANY (CA85) MUNICH AMERICAN REASSURANCE COMPANY (CAN1) 66346 58-0828824 .03/28/2000 85,372 GA. 28.655 .66346 .58-0828824 .07/01/2007 148,562 66346 58-0828824 05/01/2001 MUNICH AMERICAN REASSURANCE COMPANY (CN97) GA 160 233 .09/01/1998 MUNICH AMERICAN REASSURANCE COMPANY 103,504 .66346 .58-0828824 .05/01/2001 MUNICH AMERICAN REASSURANCE COMPANY (MA97) GA. .115.752 321.662 MUNICH AMERICAN REASSURANCE COMPANY (MAA1) MUNICH AMERICAN REASSURANCE COMPANY (MAB1) 66346 58-0828824 09/16/1996 160.255 GA. 1,425,624 .66346 .734 . 765 66346 58-0828824 03/31/2004 MUNICH AMERICAN REASSURANCE COMPANY (MAB2) GA 26.625 66346 58\_0828824 08/23/2004 MUNICH AMERICAN REASSURANCE COMPANY (MARS) 32 067 3,919,277 .11/01/2005 MUNICH AMERICAN REASSURANCE COMPANY (MABA) 66346 58-0828824 469, 137 66346 58-0828824 11/23/2007 MUNICH AMERICAN REASSURANCE COMPANY (MAB5) GA 3.884.147 1.549.567 47,263 66346 .58-0828824 08/01/2008 MUNICH AMERICAN REASSURANCE COMPANY (MAB6 MUNICH AMERICAN REASSURANCE COMPANY .11/01/2005 GA. .87,500 .66346 .58-0828824 (MAD5) 105,000 66346 58-0828824 03/01/2008 MUNICH AMERICAN REASSURANCE COMPANY (MAE1) GA 297 621 614 293 MUNICH AMERICAN REASSURANCE COMPANY (MAE1) MUNICH AMERICAN REASSURANCE COMPANY (MAE1) .58-0828824 66346 407,900 .66346 .51,122 .58-0828824 .08/01/2008 GA. .5,943 66346 58-0828824 04/01/2005 MUNICH AMERICAN REASSURANCE COMPANY (MAM7) GA 9 383 MUNICH AMERICAN REASSURANCE COMPANY (MUSS)
MUNICH AMERICAN REASSURANCE COMPANY (MUSS)
MUNICH AMERICAN REASSURANCE COMPANY (MUSS) 66346 58-0828824 ,898,423 66346 .58-0828824 02/08/1999 GA. .32,150 1,009,647 66346 58-0828824 01/01/1999 MUNICH AMERICAN REASSURANCE COMPANY (MU82) .012.471 .66346 MUNICH AMERICAN REASSURANCE COMPANY (MU84) 58-0828824 .03/31/2004 .62,995 .923,536 66346 58-0828824 03/31/2004 MUNICH AMERICAN REASSURANCE COMPANY (MU85) GA 76.874 MUNICH AMERICAN REASSURANCE COMPANY (MUJ3)
MUNICH AMERICAN REASSURANCE COMPANY (MUJ7) 66346 58-0828824 05/01/2004 GA. GA. 57 500 .01/01/2005 .66346 .58-0828824 125,000 .62,500 .66346 .58-0828824 .05/23/2005 MUNICH AMERICAN REASSURANCE COMPANY (MUL1) GA. .17.370 12.794 .66346 .66346 .05/23/2005 MUNICH AMERICAN REASSURANCE COMPANY (MUL2)
MUNICH AMERICAN REASSURANCE COMPANY (MUL3) ...5, 108 .44,929 58-0828824 .39,533 .58-0828824 GA. 66346 58-0828824 04/28/2011 MUNICH AMERICAN REASSURANCE COMPANY (MUL6) GA 284 574 90,000 740,273 .1,004,195 66346 MUNICH AMERICAN REASSURANCE COMPANY MUNICH AMERICAN REASSURANCE COMPANY (MUL8) .58-0828824 .66346 .08/30/2010 GA. .192.926 66346 58-0828824 07/01/2007 MUNICH AMERICAN REASSURANCE COMPANY (MUNI) 38 207 198,081 MUNICH AMERICAN REASSURANCE COMPANY .66346 .1,839,402 .58-0828824 .07/15/2008 MUNICH AMERICAN REASSURANCE COMPANY (MUN3) GA. 717,570 66346 58-0828824 07/15/2008 MUNICH AMERICAN REASSURANCE COMPANY (MUN4) 275 011 749 604 .144,824 MUNICH AMERICAN REASSURANCE COMPANY GA. 11/01/2010 MUNICH AMERICAN REASSURANCE COMPANY (MUN6) 66346 58-0828824 01/01/2011 2.379.568 MUNICH AMERICAN REASSURANCE COMPANY .58-0828824 .01/01/2012

### **SCHEDULE S - PART 2**

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year NAIC Effective Domiciliary Company Unpaid Losses Number .58-0828824 .58-0828824 Date 07/01/2018 Paid Losses Jurisdiction MUNICH AMERICAN REASSURANCE COMPANY (MUN9)
MUNICH AMERICAN REASSURANCE COMPANY (MUQ7) 66346 .08/08/2016 GA. .225.000 66346 58-0828824 08/08/2016 MUNICH AMERICAN REASSURANCE COMPANY (MIIO9) 275 000 MUNICH AMERICAN REASSURANCE COMPANY 142,858 .66346 .58-0828824 .08/30/2010 MUNICH AMERICAN REASSURANCE COMPANY (MUT1) GA. .562.500 .08/30/2010 MUNICH AMERICAN REASSURANCE COMPANY (MUT2)
MUNICH AMERICAN REASSURANCE COMPANY (MUT3) 66346 58-0828824 331.636 2,149,149 .66346 .58-0828824 .319,952 66346 58-0828824 07/07/2018 MUNICH AMERICAN REASSURANCE COMPANY (MUT5) GA 60.253 1.427.552 GA. GA. 66346 58-0828824 .07/07/2018 MUNICH AMERICAN REASSURANCE COMPANY (MUT7) 1.837.500 MUNICH AMERICAN REASSURANCE COMPANY (MUT9) .400,000 .66346 .58-0828824 .07/07/2018 137 500 66346 58-0828824 02/22/2020 MUNICH AMERICAN REASSURANCE COMPANY (MUTB) GA .66346 .66346 .05/01/2018 .05/01/2018 MUNICH AMERICAN REASSURANCE COMPANY (MUV1)
MUNICH AMERICAN REASSURANCE COMPANY (MUV1)
MUNICH AMERICAN REASSURANCE COMPANY (MUV3) .75,000 .45,000 58-0828824 .58-0828824 GA 66346 58-0828824 01/23/2019 MUNICH AMERICAN REASSURANCE COMPANY (MUV5) GA 37 500 AMERICAN REASSURANCE COMPANY 135,000 MUNICH AMERICAN REASSURANCE COMPANY (MUV7) GA. .66346 .58-0828824 .01/23/2019 .45.000 66346 58-0828824 01/23/2019 MUNICH AMERICAN REASSUBANCE COMPANY (MUV8) GΑ 45.000 .11/23/2019 .66346 .58-0828824 .11/23/2019 MUNICH AMERICAN REASSURANCE COMPANY (MUW2) GA. .208,854 66346 58-0828824 11/23/2019 MUNICH AMERICAN REASSURANCE COMPANY (MUW3) GA 30.000 MUNICH AMERICAN REASSURANCE COMPANY 829,356 66346 11/23/2019 GA. 66346 58-0828824 11/23/2019 MUNICH AMERICAN REASSURANCE COMPANY (MUW6) GA 307.100 658.928 .11/23/2019 MUNICH AMERICAN REASSURANCE COMPANY (MUW7)
OPTIMUM RE INSURANCE COMPANY (OPB5) , 185 , 198 ..247 , 462 66346 .58-0828824 .88099 .75-1608507 .572,381 TX. 88099 75-1608507 01/01/2012 OPTIMUM RE INSURANCE COMPANY (OPRZ) ТΧ 79 109 339 407 .88099 .75–1608507 11/23/2019 OPTIMUM RE INSURANCE COMPANY OPTIMUM RE INSURANCE COMPANY (OPD5) .139, 133 .88099 .75-1608507 .08/05/2011 TX. PARTNERRE LIFE REINSURANCE CO OF AMERICA (PRT3) PARTNERRE LIFE REINSURANCE CO OF AMERICA (PRT4) 74900 63-0483783 07/07/2018 AR 70.000 984.904 74900 63-0483783 07/07/2018 15,000 74900 .63-0483783 .02/22/2020 PARTNERRE LIFE REINSURANCE CO OF AMERICA (PRT5) AR. .506 1.365.552 PARTNERRE LIFE REINSURANCE CO OF AMERICA
PARTNERRE LIFE REINSURANCE CO OF AMERICA 74900 63-0483783 07/07/2018 (PRT6) AR 740 000 100,000 74900 300,000 802,500 AR 74900 63-0483783 07/07/2018 PARTNERRE LIFE REINSURANCE CO OF AMERICA (PRTB) 133.695 1.295.000 RGA REINSURANCE COMPANY (AL44) RGA REINSURANCE COMPANY (AL94) 526,967 93572 43-1235868 .03/01/1996 MO .630,776 .93572 .01/01/1974 88,129 .43-1235868 93572 43-1235868 .05/01/2001 RGA REINSURANCE COMPANY (AL97) MO. .160.305 .312.069 RGA REINSURANCE COMPANY (ALA1) RGA REINSURANCE COMPANY (ALB2) 93572 43-1235868 09/16/1996 MO 213.609 1,345,368 43-1235868 09/01/2001 MO. 8,755 .93572 93572 43-1235868 11/19/2001 RGA REINSURANCE COMPANY (ALD1) MO 775 062 RGA REINSURANCE COMPANY RGA REINSURANCE COMPANY .43-1235868 .436,948 .93572 .01/01/1999 .43-1235868 (AZ82) MO. 1 689 .1,216,422 93572 43-1235868 03/28/2000 RGA REINSURANCE COMPANY (AZ84) MO 19.224 122,418 93572 .43-1235868 RGA REINSURANCE COMPANY .09/14/1981 RGA REINSURANCE COMPANY MO. .705, 125 810,619 .93572 .43-1235868 (GA11) 93572 43-1235868 12/31/2017 RGA REINSURANCE COMPANY (GA17) MO 11.450.462 12/31/2017 .627,076 93572 43-1235868 93572 43-1235868 01/01/1984 RGA REINSURANCE COMPANY (GA18) MO 124.080 2.079.577 .585,309 .264,142 .1,122,706 ....177,816 93572 43-1235868 09/01/1986 RGA REINSURANCE COMPANY (GA24) MO RGA REINSURANCE COMPANY .93572 .43-1235868 .03/29/1993 .93572 .43-1235868 03/29/1993 RGA REINSURANCE COMPANY (GA43) MO. .28.744 .16.502 .93572 .93572 .02/08/1999 RGA REINSURANCE COMPANY
RGA REINSURANCE COMPANY .....746, 104 ...1, 110, 984 43-1235868 (GA81 MO .34,909 .43-1235868 93572 43-1235868 01/01/2005 RGA REINSURANCE COMPANY (GA85) MO 57.656 93572 43-1235868 07/01/2002 RGA REINSURANCE COMPANY (GAF5 MO 93 536 62,439 RGA REINSURANCE COMPANY .93572 43-1235868 .01/01/2005 (GAJ7) MO. 25.000 .50.000 43-1235868 05/23/2005 93572 RGA REINSURANCE COMPANY (GAL 2) MO 5 108 .481,767 .1,955,179 .43-1235868 RGA REINSURANCE COMPANY .93572 .08/30/2010 (GAL7) MO. 4,327,492 .806,660 93572 43-1235868 08/30/2010 RGA REINSURANCE COMPANY (GAL 8) MO .827.714 3 765 523 .93572 .297 , 122 MO. 93572 43-1235868 02/24/2014 RGA REINSURANCE COMPANY (GAN3) 363.440 1.435.726 93572 43-1235868 11/01/2010 RGA REINSURANCE COMPANY (GAN5) MO 1 812 58.215 12/20/2017 RGA REINSURANCE COMPANY 1,265,141 93572 43-1235868 850.499 93572 43-1235868 12/06/2017 RGA REINSURANCE COMPANY (GANS) MO 190 710 RGA REINSURANCE COMPANY RGA REINSURANCE COMPANY .93572 .43-1235868 .07/01/2018 (GAN9 MO .60,630 .08/08/2016 MO. 220,000 .93572 .43-1235868 (GAQ9) 93572 43-1235868 07/07/2018 RGA REINSURANCE COMPANY (GATO) MO 71.429 50.000 .93572 .93572 RGA REINSURANCE COMPANY RGA REINSURANCE COMPANY ....200,000 .43-1235868 .02/22/2020 (GATO .43-1235868 .08/30/2010 (GAT1) MO. 93572 43-1235868 08/30/2010 RGA REINSURANCE COMPANY (GAT2) MO 350 000 6 640 964 93572 43-1235868 07/07/2018 RGA REINSURANCE COMPANY 575,000 .959,855 .93572 .43-1235868 .02/22/2020 RGA REINSURANCE COMPANY (GAT3) MO. .105,000 93572 43-1235868 .02/22/2020 RGA REINSURANCE COMPANY (GAT4) MO 125 000 .07/07/2018 790,000 .93572 .43-1235868 .93572 .43-1235868 .02/22/2020 RGA REINSURANCE COMPANY (GAT5) MO. 795.552 .07/07/2018 RGA REINSURANCE COMPANY RGA REINSURANCE COMPANY .75,000 .50,000 93572 43-1235868 (GAT6) MO 625.000 .93572 .43-1235868 93572 43-1235868 07/07/2018 RGA REINSURANCE COMPANY (GAT7) MO 525.000 .02/22/2020 93572 43-1235868 RGA REINSURANCE COMPANY (GAT7 MO 600 000 30,000 RGA REINSURANCE COMPANY .93572 .43-1235868 (GAT9) MO. .200,000 93572 43-1235868 07/07/2018 RGA REINSURANCE COMPANY (GATB) MO 19.390 2.040.000 (GATB) .93572 .43-1235868 RGA REINSURANCE COMPANY 137,500 .93572 .43-1235868 .11/23/2019 RGA REINSURANCE COMPANY (GAW1) MO. .21,286 93572 43-1235868 11/23/2019 RGA REINSURANCE COMPANY (GAW2) MO 69 618 .11/23/2019 RGA REINSURANCE COMPANY 93572 .43-1235868 276,452 RGA REINSURANCE COMPANY .87.743 93572 .43-1235868 .11/23/2019 (GAW6) MO. 188.265 93572 43-1235868 11/23/2019 RGA REINSURANCE COMPANY (GAW7) MO 395 067 43-1235868 RGA REINSURANCE COMPANY 710,256 .93572 .43-1235868 .03/29/1993 RGA REINSURANCE COMPANY (NC40) MO. 35.936 20.632 .12/06/2017 RGA REINSURANCE COMPANY
RGA REINSURANCE COMPANY 93572 43-1235868 (RA17 MO .13,084 .93572 .43-1235868 .460.000 5,262,987 93572 43-1235868 01/01/1997 RGA REINSURANCE COMPANY (RG03) MO 702.187 .01/01/1997 .01/01/1997 93572 43-1235868 RGA REINSURANCE COMPANY (RG04 MO 1.822.820 RGA REINSURANCE COMPANY .93572 .43-1235868 (RG06) MO. .37,500 93572 43-1235868 01/01/1983 RGA REINSURANCE COMPANY (RG12) MO 943.577 02/14/1983 RGA REINSURANCE COMPANY
RGA REINSURANCE COMPANY 93572 43-1235868 MO 171,380 .93572 .43-1235868 .04/15/1991 .31,602 .435, 131 (RG19) MO. 93572 43-1235868 09/14/1981 RGA REINSURANCE COMPANY (RG22) MO 1.853.765 1 537 131 .93572 170.541 .93572 .43-1235868 .05/01/2001 RGA REINSURANCE COMPANY (RG97) MO. .80.117 93572 43-1235868 09/16/1996 RGA REINSURANCE COMPANY (RGA1) MO 160 255 .13,668 .149,976 .93572 .43-1235868 11/01/2004 RGA REINSURANCE COMPANY (RGB2) MO. 22, 188 93572 43-1235868 08/23/2004 RGA REINSURANCE COMPANY (RGB3) MO 12 194 3 266 064

MO.

2,060,513

.937,658

.43-1235868

.93572

.06/01/2008

RGA REINSURANCE COMPANY (RGB5)

### **SCHEDULE S - PART 2**

Company   Comp	1	2	3	4	5	6	7
Company	NAIC Company	ID	Effective		Domiciliary		
1975   1975	Code				Jurisdiction		
Section   14   Section   15   Sect						7,748	1,045,199
Section   Sect	93572	43-1235868	11/01/2005	RGA REINSURANCE COMPANY (RGD5)	MO	647,832	50,000
586   1.5							
Section   Sect	64688	75-6020048	09/01/2001	SCOR GLOBAL LIFE AMERICAS REINSURANCE CO (SCB2)	DE	13 , 137	2.031.969
Section   Sect				SCOR GLOBAL LIFE AMERICAS REINSURANCE CO (SCB3)	DE	1,488,520	
1-0000   1-00000				SCOR GLOBAL LIFE AMERICAS REINSURANCE CO (SCB7)	DE	7,748	
				SCOR GLOBAL LIFE AMERICAS REINSURANCE CO (SCB8)	DE	070.005	138,373
1-90000   1-90000				SCOR GLOBAL LIFE AMERICAS REINSURANCE CO (SCN5)	DF	3 625	116.436
1-988   1-989   1-99	64688		01/01/2011	SCOR GLOBAL LIFE AMERICAS REINSURANCE CO (SCN6)	DE	244.540	1,281,023
September   T-Forces   Company   T-Forces   Company				SCOR GLOBAL LIFE AMERICAS REINSURANCE CO (SCN7)	DE	39,265	
June 1988   3 - 2000   3 - 3 - 2000   3 - 3 - 2000   1 - 3 - 2000   3 - 3 - 2000   3 - 3 - 2000   3 - 3 - 2000   3 - 3 - 2000   3 - 3 - 2000   3 - 3 - 2000   3 - 3 - 2000   3 - 3 - 2000   3 - 3 - 2000   3 - 3 - 2000   3 - 3 - 2000   3 - 3 - 2000   3 - 3 - 2000   3 - 3 - 2000   3 - 20	64688	75-6020048		SCOR GLOBAL LIFE AMERICAS REINSURANCE CO (TA23)	DE	155,810	561,353
MARIS   7-90000   190000   1900   1				SCOR GLOBAL LIFE AMERICAS REINSURANCE CO (TA25)	DE	166,064	
September   19   Sept				SCOR GLOBAL LIFE AMERICAS REINSURANCE CO (TAL7)	DE	1.063.756	140,525
6488   17-902004   07/5200   120				SCOR GLOBAL LIFE AMERICAS REINSURANCE CO (TAL8)	DE		1,670,060
Sealing   The Compose				SCOR GLOBAL LIFE AMERICAS REINSURANCE CO (TANA)	DE	454,301 183,340	
Addisor   7-400008   2017-2003   2017-2003   2018	64688	75-6020048	08/30/2010	SCOR GLOBAL LIFE AMERICAS REINSURANCE CO (TAT1)	DE		375,000
Section   Process   Proc					DE		
Section   Sect				SCOR GLOBAL LIFE AMERICAS REINSURANCE CO (XLH2)	DE	, .	
SPATE   1.5 - 1.000.000	87017	62-1003368	09/16/1996	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DE (GG70)	DE		216,306
1,000   1,00				SCOR GLOBAL LIFE REINSURANCE COMPANY OF DE (GGB1)	DF		832,962 416,282
1997   13   1998   10   1997   10   1998   1998	87017	62-1003368	11/19/2001	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DE (GGD1)	DE	309,969	
199771   13-19899   2076/2007   2078 0.024   LPE 30 PENDARADE COPAN (885)   E							160,833
Section   Sect				SCOR GLOBAL LIFE USA REINSURANCE COMPANY (BM85)	DE		56.907
1.97771   1.3-16889	97071	13-3126819	01/01/2001	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (BMF1)	DE		3 600 840
1977    13-10289				SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIB4)	DE	604,921	
1977   13-16899	97071	13-3126819		SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIB7)	DE	40.632	1,018,220
1977   13 - 1989   0.060   0.000   0	97071	13-3126819	11/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIB8)	DE	,	207,558
13   126819   06   06   07   07   07   07   07   07							485.412
1977  13-1699  37/707200   S07 (200) LIFE US REVISIANC CORPAN (2011)   IR	97071	13-3126819	08/30/2010	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIL8)	DE	114,619	720, 195
37771   13-3128910   07/15/289   378 2.08   11 0.08 HERSANDE CORPAY (1618)   E   303, 441   1.527				SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIN1)	DE		
1977  13-12699   1070/2010   SZR QUAL LIFE USA REISRANCE COMPAY (1016)   DE   106,746   DE   1,95,701   CE   40,061   DO   2,399   CE   40,061   DO   40,061					DE		1,527,192
15-12/889				SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIN4)	DE		615,715
97071 1-3-198919				SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GINS)	DE	1 096 701	
99771 13-128919 10701/2012 SOT GUBL LIFE US REINSANDE ODEMN (9177) DE 10701/2018 SOT GUBL LIFE US REINSANDE ODEMN (9177) DE 112.202 122.202 127017 SOT GUBL LIFE US REINSANDE ODEMN (9177) DE 112.202 122.202 127017 SOT GUBL LIFE US REINSANDE ODEMN (9177) DE 112.202 122.202 127017 SOT GUBL LIFE US REINSANDE ODEMN (9170) DE 112.202 122.202 127017 SOT GUBL LIFE US REINSANDE ODEMN (9170) DE 112.202 127017 SOT GUBL LIFE US REINSANDE ODEMN (9170) DE 112.202 127017 SOT GUBL LIFE US REINSANDE ODEMN (9170) DE 112.202 127017 SOT GUBL LIFE US REINSANDE ODEMN (9170) DE 112.202 127017 SOT GUBL LIFE US REINSANDE ODEMN (9170) DE 112.202 127017 SOT GUBL LIFE US REINSANDE ODEMN (9170) DE 115.202 127017 SOT GUBL LIFE US RE					DE		20,540
99771 13-128899 07077201 507 GLOBAL LIFE LISE REINSANCE COMPANY (SUIT) DE				SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIN9)	DE		121,261
1707   13-378899   07/07/2018   SSR 0.084   LIFE US REINSRAWE CORPAN (SLEE)   DE   192.86   262.1							
97071 13-378891 02/06/2018 DS 03 QUANT LIFE USE REINSTANCE CORPANY (SUDT) DE 25.5 (197071 13-378891 06/06/2018 DS 03 QUANT LIFE USE REINSTANCE CORPANY (SUDT) DE 25.5 (197071 13-378891 07/07/2018 DS 03 QUANT LIFE USE REINSTANCE CORPANY (SUDT) DE 25.5 (1900 13-57) DE 25.5 (1900 13-57			07/01/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SU20)	DE		12,072
197071				SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUE8)	DE	152,208	
99707   13-3762899   07/07/2018   SOR GLOBA LIFE US REINSTANCE CORPANY (SUTO)   DE   285,716   1,000, 1504, 179707   13-3762891   07/07/2018   SOR GLOBAL LIFE US REINSTANCE CORPANY (SUTO)   DE   25,000   155, 179707   13-3762899   07/07/2018   SOR GLOBAL LIFE US REINSTANCE CORPANY (SUTO)   DE   25,000   150, 179707   13-3762899   07/07/2018   SOR GLOBAL LIFE US REINSTANCE CORPANY (SUTO)   DE   50,000   150, 179707   13-3762899   07/07/2018   SOR GLOBAL LIFE US REINSTANCE CORPANY (SUTO)   DE   50,000   50, 50, 50, 50, 50, 50, 50, 50, 50, 50,	97071			SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUO7)	DE		225,000
97071   13-372898   07707/2018   SOR GURBL LIFE LISA FEINSANCE CORPANY (SUTS)   DE   25.000   12.54				SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUQ9)	DE	005 740	495,000
997071   13-3128919   07707/2018   SOC GLOBAL LIFE LISA REINSRAMCE CORPANY (SUTS)   DE   759   2.595.7   977071   13-3128919   07707/2018   SOC GLOBAL LIFE LISA REINSRAMCE CORPANY (SUTS)   DE   500,000   100,100   977071   13-3128919   07707/2018   SOC GLOBAL LIFE LISA REINSRAMCE CORPANY (SUTS)   DE   500,000   505,000   977071   13-3128919   07707/2018   SOC GLOBAL LIFE LISA REINSRAMCE CORPANY (SUTS)   DE   800,000   977071   13-3128919   07707/2018   SOC GLOBAL LIFE LISA REINSRAMCE CORPANY (SUTS)   DE   800,000   977071   13-3128919   05707/2018   SOC GLOBAL LIFE LISA REINSRAMCE CORPANY (SUTS)   DE   4.848   952.2   977071   13-3128919   05707/2018   SOC GLOBAL LIFE LISA REINSRAMCE CORPANY (SUTS)   DE   4.848   952.7   977071   13-3128919   05707/2018   SOC GLOBAL LIFE LISA REINSRAMCE CORPANY (SUTS)   DE   9.9707   13-3128919   0.7727/2019   SOC GLOBAL LIFE LISA REINSRAMCE CORPANY (SUTS)   DE   9.9707   13-3128919   0.7727/2019   SOC GLOBAL LIFE LISA REINSRAMCE CORPANY (SUTS)   DE   9.9707   13-3128919   0.7727/2019   SOC GLOBAL LIFE LISA REINSRAMCE CORPANY (SUTS)   DE   9.9707   13-3128919   0.7727/2019   SOC GLOBAL LIFE LISA REINSRAMCE CORPANY (SUTS)   DE   9.9707   13-3128919   0.7727/2019   SOC GLOBAL LIFE LISA REINSRAMCE CORPANY (SUTS)   DE   9.9707   13-3128919   0.7727/2019   SOC GLOBAL LIFE LISA REINSRAMCE CORPANY (SUTS)   DE   9.9707   13-3128919   0.7727/2019   SOC GLOBAL LIFE LISA REINSRAMCE CORPANY (SUTS)   DE   9.9707   13-3128919   0.7727/2019   SOC GLOBAL LIFE LISA REINSRAMCE CORPANY (SUTS)   DE   9.9707   13-3128919   0.7727/2019   SOC GLOBAL LIFE LISA REINSRAMCE CORPANY (SUTS)   DE   9.9707   13-3128919   0.7727/2019   SOC GLOBAL LIFE LISA REINSRAMCE CORPANY (SUTS)   DE   9.9707   13-3128919   0.7727/2019   SOC GLOBAL LIFE LISA REINSRAMCE CORPANY (SUTS)   DE   9.9707   13-3128919   0.7727/2019   SOC GLOBAL LIFE LISA REINSRAMCE CORPANY (SUTS)   DE   9.9707   13-3128919   0.7727/2019   SOC GLOBAL LIFE LISA REINSRAMCE CORPANY (SUTS)   DE   9.9707   13-3128919   0.7727/2019   SOC GLOBAL LIFE LI				SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT3)	DF	105 000	1,000,000
97071   13-3126819   07/07/2018   SOR QUBAL LIFE USA REINSTANCE COMPANY (SUTE)   DE   600,000   555.5	97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT4)	DE	25,000	125,000
97071   13-3128819   07/07/2018   SOR QUBAL LIFE USE REINSPANCE COMPANY (SUTP)   DE   800,000	97071	13-3126819		SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUTS)	DE		
97071 13-378899 07077/2018 SCOR GLOBAL LIFE USA REINSIANCE COMPANY (SUP) DE	97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT7)	DE	600.000	555,000
97071 13-378899 05/01/2018 SCR GLBA LIFE USA REINSPARKE COMPANY (SUVS) DE 135.5 97071 13-378899 01/23/2019 SCR GLBA LIFE USA REINSPARKE COMPANY (SUVS) DE 112.1 97071 13-378899 01/23/2019 SCR GLBA LIFE USA REINSPARKE COMPANY (SUVS) DE 135.5 97071 13-378899 01/23/2019 SCR GLBA LIFE USA REINSPARKE COMPANY (SUVS) DE 135.5 97071 13-378899 01/23/2019 SCR GLBA LIFE USA REINSPARKE COMPANY (SUVS) DE 135.5 97071 13-378899 01/23/2019 SCR GLBA LIFE USA REINSPARKE COMPANY (SUVS) DE 135.5 97071 13-378899 11/23/2019 SCR GLBA LIFE USA REINSPARKE COMPANY (SUVS) DE 135.5 97071 13-378899 11/23/2019 SCR GLBA LIFE USA REINSPARKE COMPANY (SUVS) DE 135.5 97071 13-378899 11/23/2019 SCR GLBA LIFE USA REINSPARKE COMPANY (SUVS) DE 135.9 97071 13-378899 11/23/2019 SCR GLBA LIFE USA REINSPARKE COMPANY (SUVS) DE 135.9 97071 13-378899 11/23/2019 SCR GLBA LIFE USA REINSPARKE COMPANY (SUVS) DE 135.9 97071 13-378899 11/23/2019 SCR GLBA LIFE USA REINSPARKE COMPANY (SUVS) DE 135.9 97071 13-378899 11/23/2019 SCR GLBA LIFE USA REINSPARKE COMPANY (SUVS) DE 135.9 97071 13-378899 01/01/2005 SCR GLBA LIFE USA REINSPARKE COMPANY (SUVS) DE 135.9 97071 13-378899 01/01/2005 SCR GLBA LIFE USA REINSPARKE COMPANY (SUVS) DE 135.9 97071 13-378899 01/01/2005 SCR GLBA LIFE USA REINSPARKE COMPANY (SUVS) DE 135.9 97071 13-378899 01/01/2005 SCR GLBA LIFE USA REINSPARKE COMPANY (SUVS) DE 135.9 97071 13-378899 01/01/2005 SCR GLBA LIFE USA REINSPARKE COMPANY (SUVS) DE 135.9 97071 13-378899 01/01/2005 SCR GLBA LIFE USA REINSPARKE COMPANY (SUVS) DE 135.9 97071 13-378899 01/01/2005 SCR GLBA LIFE USA REINSPARKE COMPANY (SUVS) DE 135.9 97071 13-378899 01/01/2005 SCR GLBA LIFE USA REINSPARKE COMPANY (SUVS) DE 135.9 97071 13-378899 01/01/2005 SCR GLBA LIFE USA REINSPARKE COMPANY (SUVS) DE 135.9 97071 13-378899 01/01/2005 SCR GLBA LIFE USA REINSPARKE COMPANY (SUVS) DE 135.9 97071 13-378899 01/01/2005 SCR GLBA LIFE USA REINSPARKE COMPANY (SUVS) DE 135.9 97071 13-378899 01/01/2005 SCR GLBA LIFE USA REINSPARKE COMPANY (SUVS) DE 135.9 97071 13-378899 01/01/2007 SCR GLBA LIFE USA R				SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT9)	DE	800,000	000 500
97071   13-3128919   05/01/2018   SOR GLOBAL LIFE USA REINSJARWIC COMPANY (SUVS)   DE   113-5128919   01/23/2019   SOR GLOBAL LIFE USA REINSJARWIC COMPANY (SUVS)   DE   46.5   47.5   4				SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUVI)	DE	4,848	922,500
97071   13-3126819   01/23/2019   SOR GLOBAL LIFE USA REINSJARACE COMPANY (SUN')   DE   135.5   13-3126819   01/23/2019   SOR GLOBAL LIFE USA REINSJARACE COMPANY (SUN')   DE   13-3126819   01/23/2019   SOR GLOBAL LIFE USA REINSJARACE COMPANY (SUN')   DE   13-3126819   11/23/2019   SOR GLOBAL LIFE USA REINSJARACE COMPANY (SUN')   DE   13-3126819   11/23/2019   SOR GLOBAL LIFE USA REINSJARACE COMPANY (SUN')   DE   13-3126819   11/23/2019   SOR GLOBAL LIFE USA REINSJARACE COMPANY (SUN')   DE   13-3126819   11/23/2019   SOR GLOBAL LIFE USA REINSJARACE COMPANY (SUN')   DE   13-3126819   11/23/2019   SOR GLOBAL LIFE USA REINSJARACE COMPANY (SUN')   DE   13-3126819   11/23/2019   SOR GLOBAL LIFE USA REINSJARACE COMPANY (SUN')   DE   15-3126819   11/23/2019   SOR GLOBAL LIFE USA REINSJARACE COMPANY (SUN')   DE   15-3126819   11/23/2019   SOR GLOBAL LIFE USA REINSJARACE COMPANY (SUN')   DE   15-3126819   11/23/2019   SOR GLOBAL LIFE USA REINSJARACE COMPANY (SUN')   DE   15-3126819   01/01/2005   SOR GLOBAL LIFE USA REINSJARACE COMPANY (SUN')   DE   15-3126819   01/01/2005   SOR GLOBAL LIFE USA REINSJARACE COMPANY (SUN')   DE   3-3126819   01/01/2005   SOR GLOBAL LIFE USA REINSJARACE COMPANY (SUN')   DE   3-3126819   01/01/2005   SOR GLOBAL LIFE USA REINSJARACE COMPANY (SUN')   DE   3-3126819   01/01/2007   SOR GLOBAL LIFE USA REINSJARACE COMPANY (SUN')   DE   3-3126819   01/01/2007   SOR GLOBAL LIFE USA REINSJARACE COMPANY (SUN')   DE   3-3126819   01/01/2007   SOR GLOBAL LIFE USA REINSJARACE COMPANY (SUN')   DE   3-3126819   01/01/2007   SOR GLOBAL LIFE USA REINSJARACE COMPANY (SUN')   DE   3-3126819   01/01/2009   SOR GLOBAL LIFE USA REINSJARACE COMPANY (SUN')   DE   3-3126819   SOR GLOBAL LIFE USA REINSJARACE COMPANY (SUN')   DE   3-3126819   SOR GLOBAL LIFE USA REINSJARACE COMPANY (SUN')   DE   3-3126819   SOR GLOBAL LIFE USA REINSJARACE COMPANY (SUN')   DE   3-3126819   SOR GLOBAL LIFE USA REINSJARACE COMPANY (SUN')   DE   3-3126819   SOR GLOBAL LIFE USA REINSJARACE COMPANY (SUN')   SOR GLOBAL LIFE USA REINSJARAC				SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUV3)	DE		135,000
97071 1.3-3128919 01/23/2019 SOR GLOBAL LIFE USA REINSURANCE COMPANY (SUNT) DE 135.109919 DE 135.509919 07071 1.3-3128919 11/23/2019 SOR GLOBAL LIFE USA REINSURANCE COMPANY (SUNT) DE 4.2.2 1.3-3128919 11/23/2019 SOR GLOBAL LIFE USA REINSURANCE COMPANY (SUNT) DE 13-3128919 11/23/2019 SOR GLOBAL LIFE USA REINSURANCE COMPANY (SUNT) DE 13-3128919 11/23/2019 SOR GLOBAL LIFE USA REINSURANCE COMPANY (SUNT) DE 13-3128919 11/23/2019 SOR GLOBAL LIFE USA REINSURANCE COMPANY (SUNT) DE 13-3128919 11/23/2019 SOR GLOBAL LIFE USA REINSURANCE COMPANY (SUNT) DE 144.4 197071 13-3128919 11/23/2019 SOR GLOBAL LIFE USA REINSURANCE COMPANY (SUNT) DE 15-3128919 11/23/2019 SOR GLOBAL LIFE USA REINSURANCE COMPANY (SUNT) DE 15-3128919 11/23/2019 SOR GLOBAL LIFE USA REINSURANCE COMPANY (SUNT) DE 15-3128919 01/01/2005 SOR GLOBAL LIFE USA REINSURANCE COMPANY (SUNT) DE 15-3128919 01/01/2005 SOR GLOBAL LIFE USA REINSURANCE COMPANY (TALT) DE 5.3-3128919 01/01/2005 SOR GLOBAL LIFE USA REINSURANCE COMPANY (TALT) DE 5.3-3128919 01/01/2005 SOR GLOBAL LIFE USA REINSURANCE COMPANY (TALT) DE 5.3-3128919 01/01/2005 SOR GLOBAL LIFE USA REINSURANCE COMPANY (TALT) DE 5.3-3128919 01/01/2005 SOR GLOBAL LIFE USA REINSURANCE COMPANY (TALT) DE 5.3-3128919 01/01/2005 SOR GLOBAL LIFE USA REINSURANCE COMPANY (TALT) DE 5.3-3128919 01/01/2005 SOR GLOBAL LIFE USA REINSURANCE COMPANY (TALT) DE 5.3-3128919 01/01/2005 SOR GLOBAL LIFE USA REINSURANCE COMPANY (TALT) DE 5.3-3128919 01/01/2005 SOR GLOBAL LIFE USA REINSURANCE COMPANY (TALT) DE 5.3-3128919 01/01/2005 SOR GLOBAL LIFE USA REINSURANCE COMPANY (TALT) DE 5.3-3128919 01/01/2005 SOR GLOBAL LIFE USA REINSURANCE COMPANY (TALT) DE 5.3-3128919 01/01/2005 SOR GLOBAL LIFE USA REINSURANCE COMPANY (TALT) DE 5.3-3128919 01/01/2005 SOR GLOBAL LIFE USA REINSURANCE COMPANY (TALT) DE 5.3-3128919 01/01/2005 SOR GLOBAL LIFE USA REINSURANCE COMPANY (TALT) DE 5.3-3128919 01/01/2005 SOR GLOBAL LIFE USA REINSURANCE COMPANY (TALT) DE 5.3-3128919 01/01/2005 SOR GLOBAL LIFE USA REINSURANCE COMPANY (TALT) DE 5.3-3128919 01/01/2005 SOR G				SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUV5)	DE		112,500
97071 13-3128819 11/23/2019 SOR GLOBAL LIFE USA ENISARMOE CORPANY (SUIT) DE	97071	13-3126819	01/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUV7)	DE		135,000
97071 13-3128819 11/23/2019 SOR GLOBAL LIFE USA ENISTRANCE CORPANY (SUR2) DE 136,555 62.2 97071 13-3128819 11/23/2019 SOR GLOBAL LIFE USA ENISTRANCE CORPANY (SUR3) DE 136,555 62.2 97071 13-3128819 11/23/2019 SOR GLOBAL LIFE USA ENISTRANCE CORPANY (SUR3) DE 185,275 376.4 97071 13-3128819 11/23/2019 SOR GLOBAL LIFE USA ENISTRANCE CORPANY (SUR3) DE 185,275 376.4 97071 13-3128819 11/23/2019 SOR GLOBAL LIFE USA ENISTRANCE CORPANY (SUR3) DE 185,275 376.4 97071 13-3128819 11/23/2019 SOR GLOBAL LIFE USA ENISTRANCE CORPANY (SUR3) DE 43,478 399.2 97071 13-3128819 01/01/2005 SOR GLOBAL LIFE USA ENISTRANCE CORPANY (TAJ7) DE 5,01,97071 33-3128819 07.001/2005 SOR GLOBAL LIFE USA ENISTRANCE CORPANY (TAJ7) DE 43,478 399.2 82627 06-0639705 07.2019197 SITISS ELIFE & HEALTH MERICA INC. (CI21) MD 43,478 399.2 82627 06-0639705 07.01/01/1994 SITISS ELIFE & HEALTH MERICA INC. (LR38) MD 352,283 177,6 82627 06-0639705 03/29/1993 SITISS ELIFE & HEALTH MERICA INC. (LR38) MD 352,283 177,6 82627 06-0639705 03/29/1993 SITISS ELIFE & HEALTH MERICA INC. (LR38) MD 25,744 16.6 82627 06-0639705 03/29/1993 SITISS ELIFE & HEALTH MERICA INC. (LR39) MD 25,744 16.6 82627 06-0639705 02/01/1994 SITISS ELIFE & HEALTH MERICA INC. (LR39) MD 25,744 16.6 82627 06-0639705 02/01/1994 SITISS ELIFE & HEALTH MERICA INC. (LR42) MD 25,744 16.6 82627 06-0639705 02/01/1994 SITISS ELIFE & HEALTH MERICA INC. (LR42) MD 25,744 16.6 82627 06-0639705 02/01/1994 SITISS ELIFE & HEALTH MERICA INC. (LR42) MD 52,744 16.6 82627 06-0639705 02/01/1994 SITISS ELIFE & HEALTH MERICA INC. (LR42) MD 52,744 16.6 82627 06-0639705 03/01/1996 SITISS ELIFE & HEALTH MERICA INC. (LR48) MD 52,744 16.6 82627 06-0639705 05/01/2001 SITISS ELIFE & HEALTH MERICA INC. (LR48) MD 62,024 321,144,144,144,144,144,144,144,144,144,1				SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUV8)	DE		
97071 13-3128819 11/23/2019 SCR GLOBAL LIFE USA REINSJANCE CORPANY (SURIS) DE				SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUW2)	DE		
97071 13-3-126819 11/23/2019 SOR GLOBAL LIFE USA REINSLRANCE COMPANY (SURIP) DE 185,275 376.   97071 13-3-126819 10/07/2005 SOR GLOBAL LIFE USA REINSLRANCE COMPANY (SURIP) DE 97071 13-3-126819 10/07/2005 SOR GLOBAL LIFE USA REINSLRANCE COMPANY (TAJ7) DE 5,0 (197071 13-3-126819 10/07/2005 SOR GLOBAL LIFE USA REINSLRANCE COMPANY (TAJ7) DE 97071 13-3-126819 10/07/2015 SOR GLOBAL LIFE USA REINSLRANCE COMPANY (TAJ7) DE 97071 13-3-126819 10/07/2015 SOR GLOBAL LIFE USA REINSLRANCE COMPANY (TAJ7) DE 97071 MO 97071 13-3-126819 10/07/2015 SOR GLOBAL LIFE USA REINSLRANCE COMPANY (TAJ7) DE 97071 MO 970	97071	13-3126819	11/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUW3)	DE	138,555	62,746
97071   1.3-3128819   .11/23/2019   SORG GLOBAL LIFE USA REINSUPANCE COMPANY (SUIT)   DE				SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUWS)	DE	185 275	414,679 376,529
97071   .13-3126819   .05/23/2005   .SOR GLOBAL LIFE USA REINSURANCE COMPANY (TAL3)   DE	97071	13-3126819	11/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUW7)	DE		790, 132
82827   0.6-0839705   0.1/01/1971   SIISS RE LIFE & HEALTH AMERICA INC. (CI21)   M0   366, 366, 362, 362, 362, 362, 362, 362,				SCOR GLOBAL LIFE USA REINSURANCE COMPANY (TAJ7)	DE		50,000
82627   06-0839705   0.7/01/1984   SWISS RE LIFE & HEALTH AMERICA INC. (LR78)   MO   3.52,283   1.77,	82627	06-0839705		SWISS RE LIFE & HEALTH AMERICA INC. (C121)	MO		190,900
B2627				SWISS RE LIFE & HEALTH AMERICA INC. (LR17)	MO		
B82627				SWISS RE LIFE & HEALTH AMERICA INC. (LR38)	MO	352,283	177,816
82627   0.6-0839705   0.2/01/1994   SWISS RE LIFE & HEALTH AMERICA INC. (NO45)   M0   407,0     82627   0.6-0839705   0.3/01/1996   SWISS RE LIFE & HEALTH AMERICA INC. (NO48)   M0   260,223   321,6     82627   0.6-0839705   0.5/01/2001   SWISS RE LIFE & HEALTH AMERICA INC. (NO97)   M0   260,223   321,6     82627   0.6-0839705   0.9/16/1996   SWISS RE LIFE & HEALTH AMERICA INC. (NO11)   M0   213,6     82627   0.6-0839705   0.9/01/2001   SWISS RE LIFE & HEALTH AMERICA INC. (NO11)   M0   60,273   6,054,7     82627   0.6-0839705   0.3/31/2003   SWISS RE LIFE & HEALTH AMERICA INC. (NOB2)   M0   60,273   6,054,7     82627   0.6-0839705   0.3/31/2003   SWISS RE LIFE & HEALTH AMERICA INC. (NOH1)   M0   21,443   132,5     82627   0.6-0839705   12/31/2016   SWISS RE LIFE & HEALTH AMERICA INC. (SR16)   M0   11,452,128   3,585,7     82627   0.6-0839705   12/31/2016   SWISS RE LIFE & HEALTH AMERICA INC. (SR16)   M0   628,034   31,585,7     82627   0.6-0839705   0.3/01/1996   SWISS RE LIFE & HEALTH AMERICA INC. (SR59)   M0   491,864   436,5     82627   0.6-0839705   0.3/01/1996   SWISS RE LIFE & HEALTH AMERICA INC. (SR69)   M0   491,864   436,5     82627   0.6-0839705   0.3/01/1996   SWISS RE LIFE & HEALTH AMERICA INC. (SR64)   M0   9,5,523   67,2     82627   0.6-0839705   0.3/01/1996   SWISS RE LIFE & HEALTH AMERICA INC. (SR64)   M0   9,5,523   67,2     82627   0.6-0839705   0.07/01/2000   SWISS RE LIFE & HEALTH AMERICA INC. (SR64)   M0   44,748   3.04,2     82627   0.6-0839705   0.07/01/2000   SWISS RE LIFE & HEALTH AMERICA INC. (SR84)   M0   22,150   2,274,6     82627   0.6-0839705   0.06/02/2012   SWISS RE LIFE & HEALTH AMERICA INC. (SR85)   M0   22,150   2,274,6     82627   0.6-0839705   0.06/02/2012   SWISS RE LIFE & HEALTH AMERICA INC. (SR85)   M0   22,150   2,274,6     82627   0.6-0839705   0.06/02/2012   SWISS RE LIFE & HEALTH AMERICA INC. (SR86)   M0   22,150   2,274,6     82627   0.6-0839705   0.06/02/2012   SWISS RE LIFE & HEALTH AMERICA INC. (SR86)   M0   365,913   914,5     82627   0.6-0839705   0.07/01/2012	82627	06-0839705	02/01/1994	SWISS RE LIFE & HEALTH AMERICA INC. (ME73)	MO		163,035
82627				SWISS RE LIFE & HEALTH AMERICA INC. (NO44)	MO	526,967	630,776
82627   06-0839705   05/01/2001   SWISS RE LIFE & HEALTH AMERICA INC. (NOA1)   MO   260,223   3.21,6	82627			SWISS RE LIFE & HEALTH AMERICA INC. (NO48)	MO		
82627       .06-0839705       .09/01/2001       SWISS RE LIFE & HEALTH AMERICA INC. (NOB2)       MO.       .60,273       .6,054,7         .82627       .06-0839705       .03/31/2003       SWISS RE LIFE & HEALTH AMERICA INC. (NOH1)       MO.       .21,443       .132,9         .82627       .06-0839705       .12/31/2016       SWISS RE LIFE & HEALTH AMERICA INC. (SR16)       MO.       .11,452,128       .3,585,7         .82627       .06-0839705       .12/31/2016       SWISS RE LIFE & HEALTH AMERICA INC. (SR16)       MO.       .628,034       .31,585,7         .82627       .06-0839705       .03/01/1996       SWISS RE LIFE & HEALTH AMERICA INC. (SR59)       MO.       .628,034       .31,585,7         .82627       .06-0839705       .03/01/1996       SWISS RE LIFE & HEALTH AMERICA INC. (SR60)       MO.       .491,864       .436,5         .82627       .06-0839705       .03/01/1996       SWISS RE LIFE & HEALTH AMERICA INC. (SR64)       MO.       .95,523       .67,2         .82627       .06-0839705       .03/01/1996       SWISS RE LIFE & HEALTH AMERICA INC. (SR64)       MO.       .95,523       .67,2         .82627       .06-0839705       .01/101/2000       SWISS RE LIFE & HEALTH AMERICA INC. (SR83)       MO.       .106,635       .199,5         .82627       .06-0839705       <		06-0839705	05/01/2001	SWISS RE LIFE & HEALTH AMERICA INC. (NO97)	MO	260.223	321,662
82627       .06-0839705       .03/31/2003       SWISS RE LIFE & HEALTH AMERICA INC. (NOH1)       MO.       .21,443       .132,9         .82627       .06-0839705       .12/31/2016       SWISS RE LIFE & HEALTH AMERICA INC. (SR16)       MO.       .11,452,128       .3,585,7         .82627       .06-0839705       .12/31/2016       SWISS RE LIFE & HEALTH AMERICA INC. (SR16)       MO.       .628,034       .31,1         .82627       .06-0839705       .03/01/1996       SWISS RE LIFE & HEALTH AMERICA INC. (SR59)       MO.       .70,02       .82627       .06-0839705       .03/01/1996       SWISS RE LIFE & HEALTH AMERICA INC. (SR60)       MO.       .491,864       .436,5       .82627       .06-0839705       .03/01/1996       SWISS RE LIFE & HEALTH AMERICA INC. (SR64)       MO.       .95,523       .67,2       .82627       .06-0839705       .03/01/1996       SWISS RE LIFE & HEALTH AMERICA INC. (SR64)       MO.       .95,523       .67,2       .82627       .06-0839705       .01/01/2003       SWISS RE LIFE & HEALTH AMERICA INC. (SR83)       MO.       .06,035       .199,5       .82627       .06-0839705       .06/12/2012       SWISS RE LIFE & HEALTH AMERICA INC. (SR84)       MO.       .22,150       .22,274,6       .22,274,6       .22,274,6       .22,274,6       .22,249       .26,6       .82627       .06-0839705       .06/12/2012       <				SWISS RE LIFE & HEALTH AMERICA INC. (NOB2)	MO	60.273	213,609
82627       .06-0839705       .12/31/2016       SWISS RE LIFE & HEALTH AMERICA INC. (SR16)       MO.       .628,034       .31,5         .82627       .06-0839705       .03/01/1996       SWISS RE LIFE & HEALTH AMERICA INC. (SR60)       MO.       .491,864       .436,5         .82627       .06-0839705       .03/01/1996       SWISS RE LIFE & HEALTH AMERICA INC. (SR60)       MO.       .491,864       .436,5         .82627       .06-0839705       .03/01/1996       SWISS RE LIFE & HEALTH AMERICA INC. (SR64)       MO.       .95,523       .67,2         .82627       .06-0839705       .01/18/2003       SWISS RE LIFE & HEALTH AMERICA INC. (SR83)       MO.       .106,635       .199,5         .82627       .06-0839705       .01/01/2000       SWISS RE LIFE & HEALTH AMERICA INC. (SR84)       MO.       .47,748       .304,2         .82627       .06-0839705       .01/01/2012       SWISS RE LIFE & HEALTH AMERICA INC. (SR82)       MO.       .22,744,6         .82627       .06-0839705       .08/05/2011       SWISS RE LIFE & HEALTH AMERICA INC. (SR85)       MO.       .22,349       .26,6         .82627       .06-0839705       .09/05/2011       SWISS RE LIFE & HEALTH AMERICA INC. (SR87)       MO.       .29,49       .26,6         .82627       .06-0839705       .01/01/2012       SWISS RE	82627	06-0839705	03/31/2003	SWISS RE LIFE & HEALTH AMERICA INC. (NOH1)	MO	21,443	132,943
82627       .06-0839705       .03/01/1996       SWISS RE LIFE & HEALTH AMERICA INC. (SR60)       MO.       .491,864       .436,5         .82627       .06-0839705       .03/01/1996       SWISS RE LIFE & HEALTH AMERICA INC. (SR64)       MO.       .491,864       .436,5         .82627       .06-0839705       .03/01/1996       SWISS RE LIFE & HEALTH AMERICA INC. (SR64)       MO.       .95,523       .67,2         .82627       .06-0839705       .01/01/2000       SWISS RE LIFE & HEALTH AMERICA INC. (SR83)       MO.       .106,635       .199,3         .82627       .06-0839705       .01/01/2000       SWISS RE LIFE & HEALTH AMERICA INC. (SR84)       MO.       .44,748       .304,2         .82627       .06-0839705       .06/12/2012       SWISS RE LIFE & HEALTH AMERICA INC. (SR82)       MO.       .22,150       .2,274,6         .82627       .06-0839705       .08/05/2011       SWISS RE LIFE & HEALTH AMERICA INC. (SR85)       MO.       .22,349       .26,0         .82627       .06-0839705       .01/01/2012       SWISS RE LIFE & HEALTH AMERICA INC. (SR87)       MO.       .79,108       .339,4         .82627       .06-0839705       .01/01/2012       SWISS RE LIFE & HEALTH AMERICA INC. (SR88)       MO.       .79,108       .365,913         .82627       .06-0839705       .05/089/2				SWISS RE LIFE & HEALTH AMERICA INC. (SR16)	MO	11,452,128	
82627       .06-0839705       .03/01/1996       SWISS RE LIFE & HEALTH AMERICA INC. (SR60)       MO.       .491,864       .436,8         .82627       .06-0839705       .03/01/1996       SWISS RE LIFE & HEALTH AMERICA INC. (SR64)       MO.       .95,523       .67,2         .82627       .06-0839705       .01/01/2000       SWISS RE LIFE & HEALTH AMERICA INC. (SR83)       MO.       .106,635       .199,5         .82627       .06-0839705       .01/01/2000       SWISS RE LIFE & HEALTH AMERICA INC. (SR84)       MO.       .44,748       .304,7         .82627       .06-0839705       .06/12/2012       SWISS RE LIFE & HEALTH AMERICA INC. (SR82)       MO.       .22,150       .2,274,6         .82627       .06-0839705       .08/05/2011       SWISS RE LIFE & HEALTH AMERICA INC. (SR85)       MO.       .22,349       .26,0         .82627       .06-0839705       .01/01/2012       SWISS RE LIFE & HEALTH AMERICA INC. (SR87)       MO.       .79,108       .339,4         .82627       .06-0839705       .01/01/2012       SWISS RE LIFE & HEALTH AMERICA INC. (SR88)       MO.       .79,108       .365,913         .82627       .06-0839705       .05/28/2012       SWISS RE LIFE & HEALTH AMERICA INC. (SRE1)       MO.       .365,913       .914,5         .82627       .06-0839705       .01/01/20	82627	06-0839705	03/01/1996	SWISS RE LIFE & HEALTH AMERICA INC. (SR59)	MO		12,002,800
82627       .06-0839705       .10/18/2003       SWISS RE LIFE & HEALTH AMERICA INC. (SR83)       MO       .106,635       .199,3         .82627       .06-0839705       .01/01/2000       SWISS RE LIFE & HEALTH AMERICA INC. (SR84)       MO       .44,748       .304,2         .82627       .06-0839705       .06/07/2011       SWISS RE LIFE & HEALTH AMERICA INC. (SR82)       MO       .22,349       .22,449       .26,6         .82627       .06-0839705       .01/01/2012       SWISS RE LIFE & HEALTH AMERICA INC. (SR85)       MO       .22,349       .26,6         .82627       .06-0839705       .01/01/2012       SWISS RE LIFE & HEALTH AMERICA INC. (SR87)       MO       .79,108       .339,4         .82627       .06-0839705       .11/23/2019       SWISS RE LIFE & HEALTH AMERICA INC. (SR88)       MO       .90,0       .90,0         .82627       .06-0839705       .05/28/2012       SWISS RE LIFE & HEALTH AMERICA INC. (SR81)       MO       .365,913       .914,5         .82627       .06-0839705       .01/01/2018       SWISS RE LIFE & HEALTH AMERICA INC. (SRE8)       MO       .365,913       .914,5         .82627       .06-0839705       .01/01/2020       SWISS RE LIFE & HEALTH AMERICA INC. (SRE8)       MO       .137,446       .292,7         .82627       .06-0839705       .	82627	06-0839705	03/01/1996	SWISS RE LIFE & HEALTH AMERICA INC. (SR60)	MO	491.864	436,948
82627       .06-0839705       .01/01/2000       SWISS RE LIFE & HEALTH AMERICA INC. (SR84)       MO.       .44,748       .304,7         .82627       .06-0839705       .06/12/2012       SWISS RE LIFE & HEALTH AMERICA INC. (SRB2)       MO.       .22,150       .2,274,6         .82627       .06-0839705       .08/05/2011       SWISS RE LIFE & HEALTH AMERICA INC. (SRB5)       MO.       .22,349       .26,0         .82627       .06-0839705       .01/01/2012       SWISS RE LIFE & HEALTH AMERICA INC. (SRB7)       MO.       .79,108       .339,4         .82627       .06-0839705       .11/23/2019       SWISS RE LIFE & HEALTH AMERICA INC. (SRB8)       MO.       .82627       .06-0839705       .05/28/2012       SWISS RE LIFE & HEALTH AMERICA INC. (SRE1)       MO.       .365,913       .914,5         .82627       .06-0839705       .01/01/2018       SWISS RE LIFE & HEALTH AMERICA INC. (SRE8)       MO.       .137,446       .292,7         .82627       .06-0839705       .01/01/2020       SWISS RE LIFE & HEALTH AMERICA INC. (SRE8)       MO.       .137,446       .292,7         .82627       .06-0839705       .01/01/2020       SWISS RE LIFE & HEALTH AMERICA INC. (SREA)       MO.       .137,446       .292,7				SWISS RE LIFE & HEALTH AMERICA INC. (SR64)	MU	95,523 106 635	67,290 199,362
82627       .06-0839705       .06/12/2012       SWISS RE LIFE & HEALTH AMERICA INC. (SRB2)       MO.       22,150       2,274,6         .82627       .06-0839705       .08/05/2011       SWISS RE LIFE & HEALTH AMERICA INC. (SRB5)       MO.       22,349       .26,0         .82627       .06-0839705       .01/01/2012       SWISS RE LIFE & HEALTH AMERICA INC. (SRB7)       MO.       79,108       .339,4         .82627       .06-0839705       .11/23/2019       SWISS RE LIFE & HEALTH AMERICA INC. (SRB8)       MO.       .82627       .06-0839705       .05/05/28/2012       SWISS RE LIFE & HEALTH AMERICA INC. (SRE1)       MO.       .365,913       .914,5         .82627       .06-0839705       .01/01/2018       SWISS RE LIFE & HEALTH AMERICA INC. (SRE8)       MO.       .137,446       .292,7         .82627       .06-0839705       .01/01/2020       SWISS RE LIFE & HEALTH AMERICA INC. (SREA)       MO.       .137,446       .292,7	82627	06-0839705	01/01/2000	SWISS RE LIFE & HEALTH AMERICA INC. (SR84)	MO	44.748	304,233
.82627     .06-0839705     .01/01/2012     SWISS RE LIFE & HEALTH AMERICA INC. (SRB7)     MO.     79,108     .339,4       .82627     .06-0839705     .11/23/2019     SWISS RE LIFE & HEALTH AMERICA INC. (SRB8)     MO.     .60,3       .82627     .06-0839705     .05/28/2012     SWISS RE LIFE & HEALTH AMERICA INC. (SRE1)     MO.     .365,913     .914,5       .82627     .06-0839705     .01/01/2018     SWISS RE LIFE & HEALTH AMERICA INC. (SRE8)     MO.     .137,446     .292,7       .82627     .06-0839705     .01/01/2020     SWISS RE LIFE & HEALTH AMERICA INC. (SREA)     MO.     .137,446     .292,7       .82627     .06-0839705     .01/01/2020     SWISS RE LIFE & HEALTH AMERICA INC. (SREA)     MO.     .137,446     .292,7				SWISS RE LIFE & HEALTH AMERICA INC. (SRB2)	MO	22, 150	2,274,677
.82627     .06-0839705     .11/23/2019     SWISS RE LIFE & HEALTH AMERICA INC. (SRB8)     MO.     .69,       .82627     .06-0839705     .05/28/2012     SWISS RE LIFE & HEALTH AMERICA INC. (SRE1)     MO.     .365,913     .914,5       .82627     .06-0839705     .01/01/2018     SWISS RE LIFE & HEALTH AMERICA INC. (SRE8)     MO.     .137,446     .292,7       .82627     .06-0839705     .01/01/2020     SWISS RE LIFE & HEALTH AMERICA INC. (SREA)     MO.     .568,6				SWISS RE LIFE & HEALTH AMERICA INC. (SRB7)	MO	79.108	
8262706-083970505/28/2012 SWISS RE LIFE & HEALTH AMERICA INC. (SRE1)	82627	06-0839705	11/23/2019	SWISS RE LIFE & HEALTH AMERICA INC. (SRB8)	MO		69 , 186
	82627 82627	06-0839705 06-0839705		SWISS RE LIFE & HEALTH AMERICA INC. (SRE1)	MO	365,913	
82627	82627	06-0839705	01/01/2020	SWISS RE LIFE & HEALTH AMERICA INC. (SREA)	MO		568,866
	82627	06-0839705	08/01/2008	SWISS RE LIFE & HEALTH AMERICA INC. (SRH2)	MO		51, 122

### **SCHEDULE S - PART 2**

	Reinsurance R	ecoverable on Paid and Unpaid Losses Listed by Reinsuring Compa	any as of Dece	ember 31, Current Yea	ar
1 NAIC	2 3	4	5	6	7
Company	ID Effecti		Domiciliary	D.: H	
Code	Number Date	Name of Company	Jurisdiction	Paid Losses	Unpaid Losses
82627	06-083970505/23/20		MO		16,073
82627 82627	06-083970505/23/20 06-083970505/23/20		MO		1,703
					1,730,532
82627 82627	06-083970511/01/20	06 SWISS RE LIFE & HEALTH AMERICA INC. (SRL5)	MU	2,246,755	
	06-083970508/30/20 06-083970508/30/20	10 SWISS RE LIFE & HEALTH AMERICA INC. (SRL6)	MU	397,074	
82627	06-083970508/30/20		INO		3,961,254
82627	06-083970504/01/20		INO	1,230,931	
82627	06-083970508/01/20		INO	288,017	
82627	06-083970507/01/20		MO	200,017	
82627	06-083970506/29/20		MO	3,612	220,734
82627		15 SWISS RE LIFE & HEALTH AMERICA INC. (SRS2)	MO		
82627			MO	142,858	500.000
82627	06-083970508/30/20	10 SWISS RE LIFE & HEALTH AMERICA INC. (SRT1)	MO	142,000	937,500
82627	06-083970508/30/20		MO		3,945,876
82627	06-083970507/07/20		MO		
82627	06-083970507/07/20		IWO	25,000	
82627	06-083970507/07/20		MO	25,000	2.155.552
82627			INO		2, 105, 502
82627	06-083970507/07/20		MO	200 000	1,065,000
82627	06-083970507/07/20		INO	400,000	1,000,000
82627	06-083970507/07/20				1.295.000
82627			MO		1,295,000
82627	06-083970505/01/20		MO		90,000
82627	06-083970501/23/20		MO		
82627	06-083970501/23/20		INO		270,000
82627			MO		90,000
82627	06-083970501/23/20		MO		90,000
82627	06-083970511/23/20		MO		42,570
82627			MO		104.427
82627	06-083970511/23/20		MO		25,000
82627	06-083970511/23/20		MO		
82627	06-083970511/23/20		MO		
82627			MO	210,007	790, 132
82627			MO		1,046,140
82627	06-083970505/01/20		MO	75.375	1,040,140
82627	06-083970501/01/20				75.375
70688	36-607139901/01/20		NY		
70688	36-607139905/23/20			20,000	1,703
70688	36-607139905/23/20		NY		674,409
66133	41-176057705/23/20			,	
	ife and Annuity - U.S. N			95,315,295	255,271,852
	otal Life and Annuity - N			95,315,295	255,271,852
	otal Life and Annuity	UI-AIIIIIates		95,315,295	255,271,852
	otal Accident and Healt	11.9 Affiliatos		30,010,230	200,211,802
	otal Accident and Healt otal Accident and Healt				
60054			CT		86.296
68276	48-102469106/01/20				7.309.081
91898	86-038841301/01/20				70.405
88099	75-160850705/09/20				26,390
80314	52-091381712/31/19	94 UNICARE LIFE & HEALTH INSURANCE COMPANY (UNO2)	IN		20,000
39845	48-092104501/01/19	93 WESTPORT INSURANCE CORPORATION (ER01)	MO		409,932
	sccident and Health - U.			167,052	7,922,104
	otal Accident and Healt			167,052	7,922,104
	otal Accident and Healt			167,052	7,922,104
		99, 0899999, 1499999 and 1999999)		95,482,347	263, 193, 956
		99, 0099999, 1499999 and 1999999) 699999, 0999999, 1799999 and 2099999)		30,402,047	200, 190, 900
				95,482,347	263, 193, 956
9999999 10	otals - Life, Annuity and	Accident and Health		90,462,347	203, 193,936

		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and											
1	2	3	4	5	6	7	8	Reserve Cre		11	Outstanding S		14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
0399999.	Total General	Account - A	uthorized U.S. Affiliates											
0699999.	Total General	Account - A	uthorized Non-U.S. Affiliates											
0799999.	Total General	Account - A	uthorized Affiliates											
80659	82-4533188		CANADA LIFE ASSURANCE COMPANY (CR22)	MI	YRT/I	0L	106.207	6.003	5,735	8.849				
80659			CANADA LIFE ASSURANCE COMPANY (CR57)	MI	YRT/I	OL.	41,007,435	145.515	134,777	138.548				
80659			CANADA LIFE ASSURANCE COMPANY (CR82)	MI	YRT/I	OL.	112,302	1, 188	1,120	1,615				
80659			CANADA LIFE ASSURANCE COMPANY (CR83)	MI	YRT/I	0L	12,507,366	128,649	107,850					
80659			CANADA LIFE ASSURANCE COMPANY (CR85)	MI	YRT/I	0L		922, 178	898,750	528,894				
80659			CANADA LIFE ASSURANCE COMPANY (CRB1)	MI	YRT/I	OL.	249,505,496	5,802,705		2,932,636				
80659	82-4533188		CANADA LIFE ASSURANCE COMPANY (CRB4)	MI	YRT/I	OL.	349,276,227	12,438,963	12,882,932	13,260,809				
80659	82-4533188		CANADA LIFE ASSURANCE COMPANY (CRB5)	M1	YRT/I	OL	349, 136, 217	4,170,510	4,022,951	4, 106, 708				
80659	82-4533188		CANADA LIFE ASSURANCE COMPANY (CRB6)	M1	YRT/I	OL		244,350	239,364	159, 131				
80659	82-4533188	09/01/1999	CANADA LIFE ASSURANCE COMPANY (CRC1)	MI	YRT/I	OL	439,892	5,992	5,497	3,022				
80659	82-4533188	05/01/2004	CANADA LIFE ASSURANCE COMPANY (CRD3)	MI	YRT/I	OL	43,825,091	700,784	658,469	297,702				
80659	82-4533188		CANADA LIFE ASSURANCE COMPANY (CRD5)	MI	YRT/I	OL	570,841,761	5,837,808	5,081,567	4,482,511				
80659			CANADA LIFE ASSURANCE COMPANY (CRE4)	MI	YRT/I	OL		3,303	3,046	2,007				
80659	82-4533188		CANADA LIFE ASSURANCE COMPANY (CRH2)	MI	YRT/I	OL	144,685,951	243,434	233,760	150,479				
80659			CANADA LIFE ASSURANCE COMPANY (CRH3)	MI	YRT/I	OL	31,028,879	26,083		15,746				
80659	82-4533188		CANADA LIFE ASSURANCE COMPANY (CRH4)	M1	YRT/I	OL	49,618,312	48,671	311	442				
80659	82-4533188	.09/01/2003	CANADA LIFE ASSURANCE COMPANY (CRI1)	M1	YRT/I	OL	2,904,468	240,710		169,090				
80659			CANADA LIFE ASSURANCE COMPANY (CRN2)	M1	YRT/I	OL	623,938,086	1,578,509	1,537,113	1,095,165				
80659	82-4533188	07/01/2012	CANADA LIFE ASSURANCE COMPANY (CRPE)	M1	YRT/I	OL	878,013,045	1,632,272	1,375,018	809,411				
84824	04-6145677	07/23/2019	COMMONWEALTH ANNUITY AND LIFE INSURANCE COMPANY (CW19)	MA		FA		3,542,683,716	1,915,929,654	1,640,936,103				
67652	23-2044248	.11/01/1999	FIRST PENN-PACIFIC LIFE INSURANCE COMPANY (FP86)	IN	MCO/I	OL	35, 173, 875						30, 118, 170	
86258	13-2572994		GENERAL RE LIFE CORPORATION (CL29)	CT	YRT/I	OL	75,940,625	516,850	449,298	278,919			, ,	
86258			GENERAL RE LIFE CORPORATION (CL30)	CT	YRT/I	OL	103,841,106	2,523,944	2,319,005	2,471,475				
86258	13-2572994		GENERAL RE LIFE CORPORATION (CL31)	CT	YRT/I	OL	7,249,391	213,533	240,844	332,919				
86258	13-2572994		GENERAL RE LIFE CORPORATION (CL44)	CT	YRT/I	OL		2,274,350	2,437,446	2,030,221				
86258	13-2572994		GENERAL RE LIFE CORPORATION (CL87)	CT	YRT/I	OL	80,722,820	784,476	788,277	481,884				
86258	13-2572994		GENERAL RE LIFE CORPORATION (CLD2)	CT	YRT/I	OL	3,139,364	18,584	16,839	3,931				
86258	13-2572994	05/01/2004	GENERAL RE LIFE CORPORATION (CLD3)	CT	YRT/I	OL	6,910,796	112,844	96, 179	33,079				
86258	13-2572994		GENERAL RE LIFE CORPORATION (CLH1)	CT	YRT/I	OL	62,484,497	1,603,589	1,547,263	701,970				
86258	13-2572994		GENERAL RE LIFE CORPORATION (COO1)	CT	YRT/G	OL	475,839	17,504	18,892	28,983				
86258	13-2572994		GENERAL RE LIFE CORPORATION (COO1)	CT	YRT/I	OL	299,868,387	6,072,471	6,392,025	8,285,441				
86258	13-2572994	.03/07/1994	GENERAL RE LIFE CORPORATION (CO47)	CT	YRT/I	OL		615,283	621,430	639,403				
86258	13-2572994	.05/01/1994	GENERAL RE LIFE CORPORATION (CO50)	CT	YRT/I	OL	107,811,452	1,596,197	1,584,428	1, 126, 755				
86258	13-2572994	.03/01/1996	GENERAL RE LIFE CORPORATION (CO61)	CT	YRT/I	0L	362,970,713	4,039,308	4, 160, 199	4,791,767				
86258		01/19/2005	GENERAL RE LIFE CORPORATION (CO66)	CT	YRT/I	OL	32,726,621	54,356	49,477	32,231				
86258	13-2572994		GENERAL RE LIFE CORPORATION (CO71)	CT	YRT/I	0L	182,479,844	1,327,526	1,317,188	900, 169				[
86258	13-2572994	.02/08/1999	GENERAL RE LIFE CORPORATION (CO81)	CT	YRT/I	0L		342,499	371,153	228,528				[
86258			GENERAL RE LIFE CORPORATION (CO84)	CT	YRT/I	0L		2,694,733	2,703,869	1,707,998				[
86258	13-2572994		GENERAL RE LIFE CORPORATION (COC1)	CT	YRT/I	0L	439,892	5,992	5,497	3,542				
86258		07/01/2007	GENERAL RE LIFE CORPORATION (GRN1)	CT	YRT/I	0L	759,837,380	2,234,471	2, 194, 060	1,938,816				
86258		.07/15/2008	GENERAL RE LIFE CORPORATION (GRN2)	CT	YRT/I	0L.	467,528,672	1, 151,882	1, 123,098	873,085				
86258		.07/15/2008	GENERAL RE LIFE CORPORATION (GRN3)	CT	YRT/I	OL	1, 105, 835, 222	1,313,612	1,291,220	1, 126, 744				
86258	13-2572994	.07/15/2008	GENERAL RE LIFE CORPORATION (GRN4)	CT	YRT/I	0L	3,912,707,647	7,207,074	7,259,196	5, 181, 141				
86258	13-2572994		GENERAL RE LIFE CORPORATION (GRN5)	CT	YRT/I	0L	1,585,446,354	1,812,437	1,792,445	1, 170, 021				ļ
86258	13-2572994	05/14/2014	GENERAL RE LIFE CORPORATION (GRN6)	CT	YRT/I	0L	904,418	4,545	5,097	5,262				[
86258	13-2572994	.07/01/2018	GENERAL RE LIFE CORPORATION (GRN9)	CT	YRT/I	0L		668,844	668 , 165	363,896				[
86258	13-2572994		GENERAL RE LIFE CORPORATION (GRPA)	CT	YRT/I	0L	73,783,779	158,247	189,935	97,226				
86258	13-2572994		GENERAL RE LIFE CORPORATION (GRPL)	CT	YRT/I	0L	16,203,610	20,664	4,373					
86258	13-2572994	.11/20/2021	GENERAL RE LIFE CORPORATION (GRUA)	CT	YRT/I	0L.	56,695,795	46,044		38				
86258	13-2572994	.11/20/2021	GENERAL RE LIFE CORPORATION (GRUB)	CT	YRT/I	0L	14,902,673	13,037						
86258	13-2572994	.11/20/2021	GENERAL RE LIFE CORPORATION (GRUC)	CT	YRT/I	0L	23,509,278	7, 168		75				
86258	13-2572994		GENERAL RE LIFE CORPORATION (GRUD)	CT	YRT/I	0L	34,600,120	48,936						
86258	13-2572994	11/20/2021	GENERAL RE LIFE CORPORATION (GRUG)	CT	YRT/I	0L	1,738,118	354						[

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		Reinsi	urance Ceded Life Insurance, Annuities, Deposit Funds and	a Other Lia	abilities without	Life of Disabili	ty Contingencies,	, and Related Ber	nents Listed by F	keinsuring Compa	any as of Decem	iber 31, Current	rear	
1	2	3	4	5	6	7	8	Reserve Cr	edit Taken	11	Outstanding S	Surplus Relief	14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
				OT					FIIOI TEAI	FIEIIIIIIII	Cullelli feal	FIIOI TEAI	Reserve	Comsulance
86258	13-2572994	.11/20/2021	GENERAL RE LIFE CORPORATION (GRUI)	C1	YRT/I	OL	307,500	94						
86258	13-2572994	.11/20/2021	GENERAL RE LIFE CORPORATION (GRUJ)	C1	YRT/I	OL	228,975	110						
86258	13-2572994	.11/23/2019	GENERAL RE LIFE CORPORATION (GRW1)	CT	YRT/I	0L	410,888,217	306,370	123 , 199					
86258	13-2572994	.11/23/2019	GENERAL RE LIFE CORPORATION (GRW2)	CT	YRT/I	OL	357,804,106	288,854	90,702	53,751				
86258	13-2572994	.11/23/2019	GENERAL RE LIFE CORPORATION (GRW3)	CT	YRT/I	OL		335,809	169,252	102,468				
86258	13-2572994	11/23/2019	GENERAL RE LIFE CORPORATION (GRW4)	CT	YRT/I	OL.	468,788,892	433,926	274,278	170,908				
86258	13-2572994	11/23/2019	GENERAL RE LIFE CORPORATION (GRW5)	CT	YRT/I	OL.	1,118,214,691	686,420	394,032	268, 129				
86258	13-2572994	11/23/2019	GENERAL RE LIFE CORPORATION (GRW7)	CT	YRT/I	0L	454.258.966	332,531	110,113					
79359	13-2690792	12/31/2020	GREAT-WEST LIFE & ANNUITY INSURANCE COMPANY OF NEW YORK (GY05)	NV	CO/G.	OA		1,334,944,757	1,407,045,745	1, 107, 220, 726	76.872.295	78.486.931		
	13-2690792	.12/31/2020	GREAT-WEST LIFE & ANNUITY INSURANCE COMPANY OF NEW YORK (GYO7)	NY	COFW/G	OA				58,367,169	36, 186, 924	37,814,953		241,615,904
79359						0A		242,213,932	255,570,185					241,010,904
68322	84-0467907	.12/31/2020	GREAT-WEST LIFE AND ANNUITY INSURANCE COMPANY (GWO1)	. CO	CO/G			9,377,114,802	11,186,285,006	5,542,006,640	862,895,177	887,672,608		
68322	84-0467907	.12/31/2020	GREAT-WEST LIFE AND ANNUITY INSURANCE COMPANY (GW03)	. CO		OA		6,538,522,414	6,731,653,502	840,240,016	645,747,840	674,799,674		6,580,409,567
88340	59-2859797	.03/01/1981	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HA96)	FL	YRT/I	0L	209,671	9,354	9,091	13,395				
88340	59-2859797	.08/05/2011	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAB5)	FL	YRT/I	OL	49,515,367	533 , 136	486,034	386,313				
88340	59-2859797	01/01/2012	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAB7)	FL	YRT/I	OL	99,290,905	1,230,401	1,141,218	720,663				
88340	59-2859797	.08/05/2011	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAD5)	FL	YRT/I	OL.	50,290,328	352,852	303,830					
88340	59-2859797	01/01/2012	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAD6)	FI	YRT/I	OL	130,545,227	405,384	347,689	166,220				
88340	59-2859797	03/01/2008	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAE1)	FI	YRT/G.	OL.	11,513,471	168,572	172, 101	90.046				
88340	59-2859797	.03/01/2008	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAE1)	EI	YRT/I	OL.	244,621,191	1,066,714	1,015,723	750,986				
88340	59-2859797	.03/01/2008	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAE2)	EI	YRT/I	OL.		3,635	3,429	2,609				
	59-2859797			FL	YRT/I									
88340		.03/01/2008	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAE3)	FL		OL	45,905,780	207,323	194,427	137,527				
88340	59-2859797	.04/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAM2)	FL	YRT/G	OL	1, 151, 440	481	644	5,025				
88340	59-2859797	.04/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAM3)	FL	YRT/G	0L	4,059,496	1,012	995	8,692				
88340	59-2859797	.04/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAM3)	FL	YRT/I	OL	621, 111	757	704	732				
88340	59-2859797	.04/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAM4)	FL	YRT/G	OL	1,341,360	394	369	3,417				
88340	59-2859797	.04/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAM4)	FL	YRT/I	OL	18,677	40	37	42				
88340	59-2859797	.04/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAM5)	FL	YRT/G.	OL.	3,022,118	1,013	1, 108	9.458				
88340	59-2859797	04/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAM5)	FI	YRT/I	0L	537.619	2.791	2.533	2.743				
88340	59-2859797	04/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAM6)	FI	YRT/G	OL.	116,000	112	102	969				
88340	59-2859797	04/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAM7)	EI	YRT/G	OL.	96,034,529	36,345	41.362	342.125				
88340	59-2859797	04/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAMB)	FI	YRT/G	OL.	3,400,446	1,428	1.455	14,212				
88340	59-2859797	04/01/2003		FL	YRT/G	0L		2,023	1,977	19,785				
			HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAM9)	FL			12,635,414							
88340	59-2859797	.11/01/2010 .	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAN5)	FL	YRT/I	0L	3, 177, 546, 842	3,581,018	3,566,666	2, 172, 130				
88340	59-2859797	.01/01/2011 .	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAN6)	FL	YRT/I	0L	3,702,129,750	8,546,107	8,335,408	5, 114, 084				
88340	59-2859797	.01/01/2012	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAN7)	FL	YRT/I	0L	293,732,405	753 , 124	733, 142	415,476				
88340	59-2859797	.07/01/2018	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAN9)	FL	YRT/I	OL	1,341,941,451	1,349,916	1,347,686	689,986				
88340	59-2859797	.07/01/2012	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAPG)	FL	YRT/I	OL	337,086,175	774,432	797 , 132	367,628				
88340	59-2859797	08/08/2016	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAQO)	FL	CO/I	XXXL	171,303,600	1,322,742	1,060,928	174,478				
88340	59-2859797	12/01/2015	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAS2)	FL	YRT/G	OL.	433.295.553	104.459	105.715	724.856				
88340	59-2859797	01/01/2020	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAS3)	FI	YRT/G	OL.	427,213,288	67,218	38.399	495.924			•	
88340	59-2859797	.01/01/2020	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAS7)	E	YRT/G	OL	53,932,824	7,652	948	57,748				
				rL					948					
88340	59-2859797	.06/15/1999	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (SD83)	FL	00/1	XXXL	1,952,436,054	15,383,327		2, 183, 435	····			
88340	59-2859797	.06/15/1999	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (SD83)	FL	0/1	OL	221,225,568	2,980,064		750,384				
88340	59-2859797	.06/15/1999 .	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (SD83)	FL	YRT/I	0L	1,409,958,197	14,002,434		3,712,043				
88340	59-2859797	.05/07/2012	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (SD96)	FL		XXXL	12,052,782,777	139,397,635	216,066,694	23,211,630				
88340	59-2859797	.05/07/2012	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (SD96)	FL	YRT/I	OL	1,460,990,461	7,883,022	6,853,805	6, 151, 503				
88340	59-2859797	.05/01/2004	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (SDJ1)	FL		XXXL	7,251,172	55,087		46,677				
88340	59-2859797	05/01/2004	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (SDJ1)	FL	YRT/I	OL.	16,965,417	140,402		31,642		L		
88340	59-2859797	.05/01/2004	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (SDJ2)	FI		XXXL	15, 168, 868	94,852		63,320				
88340	59-2859797	.05/01/2004	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (SDJ2)	Fi	YRT/I	0L	33,083,842	207.040					• • • • • • • • • • • • • • • • • • • •	
88340	59-2859797	.05/01/2004	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (SDJ2)	E		XXXL	290.626.989	5.012.050		311.332				
	59-2859797			FL										
88340		.05/01/2004	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (SDJ3)		YRT/I	OL	41,126,647	148,302		50,049				
88340	59-2859797	.05/01/2004	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (SDJ4)	rL	00/1	XXXL	83,029,454	7,597,476		108,213				
88340	59-2859797	.05/01/2004	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (SDJ4)	FL	YRT/I	OL	20,873,826	37, 134		23,540				
88340	59-2859797	.01/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (SDJ5)	FL	00/I	XXXL	2,557,094	6,032		2,397				
88340	59-2859797	01/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (SDJ5)	IFL	YRT/I	OL.	3,433,410	17.325		4.523		l		1

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		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and	Other Lia	abilities Without	: Life or Disabili	ity Contingencies,	, and Related Ben	efits Listed by R	Reinsuring Compa	any as of Decem	iber 31, Current	Year	
1	2	3	4	5	6	7	8	Reserve Cre	edit Taken	11	Outstanding S	Surplus Relief	14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
88340	59-2859797	.01/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (SDJ6)	FL		XXXL	5,535,074	10,566		1,677				
88340	59-2859797	.01/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (SDJ6)	FL	YRT/I	OL	14,998,525	85,279		23,118				
88340	59-2859797	.01/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (SDJ7)	FL		XXXL	125,938,899	2,290,414		24,067				
88340	59-2859797	.01/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (SDJ7)	FL	YRT/I	OL	17,364,313	50,929						
88340	59-2859797	.01/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (SDJ8)	FL	C0/I	XXXL		2,364,850		9,618				
88340	59-2859797	01/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (SDJ8)	FL	YRT/I	OL.	6,869,132	8,905		5, 188				
88340	59-2859797	05/23/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (STL1)	FL	CO/I	XXXL	2,603,770	8,896	8.715	36,400				
88340	59-2859797	.05/23/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (STL1)	FL	YRT/I	OL.		380,788	429.323	265, 137				
88340	59-2859797	.05/23/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (STL2)	FL		XXXL	5,898,799	17,615	20, 109					
88340	59-2859797	.05/23/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (STL2)	FL	YRT/I	OL	56,647,345	321,847	315, 152	270,301				
93440	06-1041332	.07/15/1994	HM LIFE INSURANCE COMPANY (GL49)	PA	YRT/I	OL.	97,434	1,450	1,981	3,406				
93440	06-1041332	.03/31/1997	HM LIFE INSURANCE COMPANY (TG67)	PA	YRT/I	OL.	897, 192	43,643	43,552					
65676	35-0472300	12/01/1964	LINCOLN NATIONAL LIFE INSURANCE COMPANY (LI51)	IN	YRT/I	OL.	1,515,080	149,060	166, 169					
65676	35-0472300	01/05/1983	LINCOLN NATIONAL LIFE INSURANCE COMPANY (LI54)	IN	YRT/I	OL.	31, 115, 540	770,878	709,036	402,989				
65676	35-0472300	.09/01/1998	LINCOLN NATIONAL LIFE INSURANCE COMPANY (LI87)	IN	YRT/I	0L	53,904,097	523,673	526, 189	317,977	•	• • • • • • • • • • • • • • • • • • • •		
65676	35-0472300	.11/19/2001	LINCOLN NATIONAL LIFE INSURANCE COMPANY (LID1)	IN	YRT/I	OL	243,866,983	6,917,875	6,264,891	2, 176, 308			İ	
65676	35-0472300	.06/01/1937	LINCOLN NATIONAL LIFE INSURANCE COMPANY (LNO3)	IN	MCO/I	OL	8,802,616		,207,031	171,044			7,095,460	
65676	35-0472300	.06/01/1937	LINCOLN NATIONAL LIFE INSURANCE COMPANY (LNO4)	IN	MCO/I	OL	4.840.946			81,873			3.797.237	
65676	35-0472300	.09/01/1982	LINCOLN NATIONAL LIFE INSURANCE COMPANY (LN12)	IN	YRT/I	0L	6,868,515	425.398	432.679	458,658				
65676	35-0472300	.01/05/1983	LINCOLN NATIONAL LIFE INSURANCE COMPANY (LN16)	IN	YRT/I	OL.	109,765,041	3,594,948	3,654,899	3,742,604				
65676	35-0472300	.03/29/1993	LINCOLN NATIONAL LIFE INSURANCE COMPANY (LN36)	IN	YRT/I	0L	389,333,670	3.717.921	3,703,806	3, 155, 120				
65676	35-0472300	09/16/1996	LINCOLN NATIONAL LIFE INSURANCE COMPANY (LN72)	IN.	YRT/I	0L	121,626,106	884 . 195	877,383	638,733				
65676	35-0472300	02/08/1999	LINCOLN NATIONAL LIFE INSURANCE COMPANY (LN81)	IN.	YRT/I	0L	55,292,309	519.991	563,452	342,507				
				IN	YRT/I	OL								
65676	35-0472300	.03/28/2000	LINCOLN NATIONAL LIFE INSURANCE COMPANY (LN85)	IN			120,799,204	1,496,146	1,471,135	856,647				
65676	35-0472300	.09/01/1999	LINCOLN NATIONAL LIFE INSURANCE COMPANY (LNC1)		YRT/I	OL	439,892	5,992	5,497	2,928				
66346	58-0828824	.01/01/1988	MUNICH AMERICAN REASSURANCE COMPANY (CA26)	GA	YRT/I	OL	163,755,489	1,794,470	1,839,745	2,278,859				
66346	58-0828824	.05/01/1994	MUNICH AMERICAN REASSURANCE COMPANY (CA48)	GA	YRT/I	OL	136,231,386	887,974	844,420	740,822				
66346	58-0828824		MUNICH AMERICAN REASSURANCE COMPANY (CA65)	GA	YRT/I	OL	152, 165, 405	680,306	641,576	533,223				
66346	58-0828824		MUNICH AMERICAN REASSURANCE COMPANY (CAG9)	GA	YRT/I	OL	243,228,563	1,769,325	1,755,610	1, 190, 057		• • • • • • • • • • • • • • • • • • • •		
66346	58-0828824	.09/08/1997	MUNICH AMERICAN REASSURANCE COMPANY (CA76)	GA	YRT/I	OL	60,289,900	703, 128	676,412	447,508		• • • • • • • • • • • • • • • • • • • •		
66346	58-0828824	.03/28/2000	MUNICH AMERICAN REASSURANCE COMPANY (CA84)	GA	YRT/I	OL	1,444,036,388	7,297,918	7,201,358	4,338,464				
66346	58-0828824	.03/28/2000	MUNICH AMERICAN REASSURANCE COMPANY (CA85)	GA	YRT/I	OL	126,826,412	1,383,418	1,348,292	795,258				
66346	58-0828824		MUNICH AMERICAN REASSURANCE COMPANY (CAN1)	GA	YRT/I	OL	1, 139, 739, 360	3,351,890	3,291,419	2,864,399				
66346	58-0828824		MUNICH AMERICAN REASSURANCE COMPANY (CN40)	GA	YRT/I	OL	200,613,647	2,011,622	1,786,512	963,775				
66346	58-0828824		MUNICH AMERICAN REASSURANCE COMPANY (CN41)	GA	YRT/I	OL	16,374,025	489 , 146	471,270	799,536				
66346	58-0828824	.01/01/1988	MUNICH AMERICAN REASSURANCE COMPANY (CN42)	GA	YRT/I	OL	72,838,730	1,071,269	1,051,471	771, 144				
66346	58-0828824	.03/01/1996	MUNICH AMERICAN REASSURANCE COMPANY (CN43)	GA	YRT/I	OL	7,736,818	265,430	234,395	136,904				
66346	58-0828824		MUNICH AMERICAN REASSURANCE COMPANY (CN85)	GA	YRT/I	OL	18,662,739	298, 186	284,314	213,759				
66346	58-0828824		MUNICH AMERICAN REASSURANCE COMPANY (CN97)	GA	YRT/I	OL	25,809,973	213,571	213,867	121,288				
66346	58-0828824		MUNICH AMERICAN REASSURANCE COMPANY (MA87)	GA	YRT/I	OL	80,722,820	784,476	788,277	444,577			ļ	
66346	58-0828824	.10/01/1994	MUNICH AMERICAN REASSURANCE COMPANY (MA91)	GA	YRT/I	0L	78,058,774	653,686	592,729	427 , 789			ļ	
66346	58-0828824		MUNICH AMERICAN REASSURANCE COMPANY (MA92)	GA	YRT/I	0L	196,650	7,078	6,860	9,331			ļ	
66346	58-0828824		MUNICH AMERICAN REASSURANCE COMPANY (MA97)	GA	YRT/I	OL	643,296,841	3,541,055	3,514,824	2,005,344				
66346	58-0828824		MUNICH AMERICAN REASSURANCE COMPANY (MAA1)	GA	YRT/I	0L	55,812,991	645,974	614,814	279,950				
66346	58-0828824	.04/01/1997	MUNICH AMERICAN REASSURANCE COMPANY (MAA7)	GA	YRT/I	OL	181,391	5,391	5, 132	2,422				
66346	58-0828824	.09/24/1999	MUNICH AMERICAN REASSURANCE COMPANY (MAB1)	GA	YRT/I	OL	498,993,118	11,604,781	11,978,019	5,684,721				
66346	58-0828824	.03/31/2004	MUNICH AMERICAN REASSURANCE COMPANY (MAB2)	GA	YRT/I	OL	49, 112, 526	1,652,264	2,574,799	639,752			ļ	
66346	58-0828824	.08/23/2004	MUNICH AMERICAN REASSURANCE COMPANY (MAB3)	GA	YRT/I	OL	229,809,358	12,034,611	14,445,867	6,226,778			ļ	
66346	58-0828824		MUNICH AMERICAN REASSURANCE COMPANY (MAB4)	GA	YRT/I	OL	611,233,884	21,768,074	22,545,085	18,924,385			ļ	
66346	58-0828824		MUNICH AMERICAN REASSURANCE COMPANY (MAB5)	GA	YRT/I	OL		9,731,170	9,386,812	7,700,011				
66346	58-0828824	.08/01/2008	MUNICH AMERICAN REASSURANCE COMPANY (MAB6)	GA	YRT/I	OL	35,061,180	244,350	239,364	155,990				
66346	58-0828824	.03/31/2004	MUNICH AMERICAN REASSURANCE COMPANY (MAD1)	GA	YRT/I	OL	175, 178, 102	5,033,017	4,690,244	1,520,203				
66346	58-0828824		MUNICH AMERICAN REASSURANCE COMPANY (MAD2)	GA	YRT/I	OL.	30,810,365		484,465	184,905				
66346	58-0828824		MUNICH AMERICAN REASSURANCE COMPANY (MAD3)	GA	YRT/I	OL.		1,401,569	1,316,945					
66346	58-0828824		MUNICH AMERICAN REASSURANCE COMPANY (MAD4)	GA	YRT/I	0L	31,708,510	171,896	192,039	64,860				
66346	58-0828824		MUNICH AMERICAN REASSURANCE COMPANY (MAD5)	GA	YRT/I	OL.	998,973,094		8,892,722	5,394,706				

## **SCHEDULE S - PART 3 - SECTION 1**

		Reins	urance Ceded Life Insurance, Annuities, Deposit Funds a	and Other Lia	abilities without	Life of Disabili	ty Contingencies,	and Related Ber	nents Listed by F	keinsuring Compa	any as of Decem	iber 31, Current	rear	
1	2	3	4	5	6	7	8	Reserve Cr	redit Taken	11	Outstanding S	Surplus Relief	14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of			-				Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
				diction							Current real	FIIOI TEAI	Reserve	Comsulance
66346	58-0828824	03/01/2008 .	. MUNICH AMERICAN REASSURANCE COMPANY (MAE1)	GA	YRT/G	OL	27,632,330	404,584	413,045					
66346	58-0828824	03/01/2008 .	. MUNICH AMERICAN REASSURANCE COMPANY (MAE1)	GA	YRT/I	OL	587,285,549	2,560,385	2,438,110	1,652,769				
66346	58-0828824	05/28/2012 .	. MUNICH AMERICAN REASSURANCE COMPANY (MAE1)	GA	YRT/I	OL	2,624,406,595	8,059,551	7,524,712	4,679,892				
66346	58-0828824	03/01/2008 .	. MUNICH AMERICAN REASSURANCE COMPANY (MAE2)	GA	YRT/I	OL	716,297	8,725	8,229	5,546				
66346	58-0828824	05/28/2012 .	MUNICH AMERICAN REASSURANCE COMPANY (MAE2)	GA	YRT/I	OL	4,819,887	26,832	25, 149	15,500		***************************************		
66346	58-0828824	. 03/01/2008 .	MUNICH AMERICAN REASSURANCE COMPANY (MAE3)	GA	YRT/I	OL.	110, 173, 887	497,566	466,594	298,296				
66346	58-0828824	05/28/2012	MUNICH AMERICAN REASSURANCE COMPANY (MAE3)	GA	YRT/I	OL	440,096,404	1,370,782	1,282,532	755,780				
66346	58-0828824	.08/01/2008 .	MUNICH AMERICAN REASSURANCE COMPANY (MAH2)	GΔ	YRT/I	OL.	111,392,399	189,975	182,021	114,492				
66346	58-0828824	01/01/2020 .	MUNICH AMERICAN REASSURANCE COMPANY (MAH3)	GA	YRT/I	OL.	23,271,678	19,557	18,999	11,431				
	58-0828824	09/01/2020 .		UA	YRT/I	OL			295,555	191,743				
66346			. MUNICH AMERICAN REASSURANCE COMPANY (MAI1)	UA			3,630,625	300,890					• • • • • • • • • • • • • • • • • • • •	
66346	58-0828824	04/01/2005 .	. MUNICH AMERICAN REASSURANCE COMPANY (MAM2)	GA	YRT/G	OL	863,580	362	483	3,997				
66346	58-0828824	04/01/2005 .	. MUNICH AMERICAN REASSURANCE COMPANY (MAM3)	GA	YRT/G	OL	3,044,622	751	745	6,980				
66346	58-0828824	04/01/2005 .	. MUNICH AMERICAN REASSURANCE COMPANY (MAM3)	GA	YRT/I	OL	465,834	567	529	580				
66346	58-0828824	04/01/2005 .	. MUNICH AMERICAN REASSURANCE COMPANY (MAM4)	GA	YRT/G	OL	1,006,020	293	275	2,714				
66346	58-0828824	. 04/01/2005 .	MUNICH AMERICAN REASSURANCE COMPANY (MAM4)	GA	YRT/I	OL	14,008	30	28	33				
66346	58-0828824	.04/01/2005 .	MUNICH AMERICAN REASSURANCE COMPANY (MAM5)	GA	YRT/G.	OL.	2,266,588	758	829	7,532				1
66346	58-0828824	04/01/2005 .	MUNICH AMERICAN REASSURANCE COMPANY (MAM5)	GA	YRT/I	OL.	403.214	2.093	1.899	2, 175		[		
66346	58-0828824	04/01/2005 .	MUNICH AMERICAN REASSURANCE COMPANY (MAM6)		YRT/G	0L	87.000	83	76	770				
				UA								•		
66346	58-0828824	04/01/2005 .	. MUNICH AMERICAN REASSURANCE COMPANY (MAM7)	GA	YRT/G	OL	119,302,207	42,330	47,268	471,561				
66346	58-0828824	04/01/2005 .	. MUNICH AMERICAN REASSURANCE COMPANY (MAM8)	GA	YRT/G	OL	3,400,445	1,428	1,455	15,659				
66346	58-0828824	04/01/2010 .	. MUNICH AMERICAN REASSURANCE COMPANY (MAM9)	GA	YRT/G	OL	12,635,405	2,023	1,977	28,336				
66346	58-0828824	03/27/1979 .	. MUNICH AMERICAN REASSURANCE COMPANY (MUO9)	GA	YRT/I	OL	831,880	26,579	27,679	40,047				
66346	58-0828824	. 10/01/1994 .	. MUNICH AMERICAN REASSURANCE COMPANY (MU53)	GA	YRT/I	OL	74,088,370	298,324	315,384	284,215				
66346	58-0828824	02/08/1999 .	. MUNICH AMERICAN REASSURANCE COMPANY (MU81)	GA	YRT/I	OL	92,043,675	865,625	938.010	527,630				
66346	58-0828824	.01/01/1999 .	. MUNICH AMERICAN REASSURANCE COMPANY (MU82)	GA	YRT/I	OL.	20,442,850	256,739	309, 160	197,546				
66346	58-0828824	03/31/2004 .	MUNICH AMERICAN REASSURANCE COMPANY (MU84)	GA	YRT/I	OL.	1,389,414,333	6,313,428	6,301,301	3,779,944				
66346	58-0828824	03/31/2004 .	MUNICH AMERICAN REASSURANCE COMPANY (MU85)	un	YRT/I	OL	114,949,996	1, 140, 829	1,101,086					
				UA								•		
66346	58-0828824	09/01/1999 .	. MUNICH AMERICAN REASSURANCE COMPANY (MUC1)	GA	YRT/I	OL	439,892	5,992	5,497	3,683				
66346	58-0828824	07/01/2002 .	. MUNICH AMERICAN REASSURANCE COMPANY (MUE4)	GA	YRT/I	OL	24,924,525	431,315	408,845	215, 168				
66346	58-0828824	08/01/2008 .	. MUNICH AMERICAN REASSURANCE COMPANY (MUE4)	GA	YRT/I	OL	41,924,812	436,244	403,087	302,369				
66346	58-0828824	05/01/2004 .	MUNICH AMERICAN REASSURANCE COMPANY (MUJ1)	GA	00/I	XXXL	10,904,009	82,838	89,426	80,425				
66346	58-0828824	05/01/2004 .	MUNICH AMERICAN REASSURANCE COMPANY (MUJ1)	GA	YRT/I	OL	23, 152, 261	181, 161	212,993	115,998				
66346	58-0828824	05/01/2004 .	. MUNICH AMERICAN REASSURANCE COMPANY (MUJ2)	GA		XXXL	12,609,416	78,392	89,701	94,983				
66346	58-0828824	05/01/2004	MUNICH AMERICAN REASSURANCE COMPANY (MUJ2)	GA	YRT/I	OL.	25,879,817	153,767	148,461	125.335				
66346	58-0828824	05/01/2004 .	MUNICH AMERICAN REASSURANCE COMPANY (MUJ3)	GA		XXXL	242,795,888	4, 187, 374	5.160.529	456, 176				
66346	58-0828824	05/01/2004 .	MUNICH AMERICAN REASSURANCE COMPANY (MUU3)	GA	YRT/I	OL	32,462,805	112,792	103,068	96,908				
				GA										
66346	58-0828824	05/01/2004 .	. MUNICH AMERICAN REASSURANCE COMPANY (MUJ4)	GA	00/1	XXXL	69,364,569	6,347,158	6, 100, 976	140,265				
66346	58-0828824	05/01/2004 .	. MUNICH AMERICAN REASSURANCE COMPANY (MUJ4)	GA	YRT/I	OL	13,026,507	24,860	23, 115	17,647				
66346	58-0828824	01/01/2005 .	. MUNICH AMERICAN REASSURANCE COMPANY (MUJ5)	GA		XXXL	3,845,250	9,070	9,388	15,897				
66346	58-0828824	01/01/2005 .	MUNICH AMERICAN REASSURANCE COMPANY (MUJ5)	GA	YRT/I	OL	5, 103, 835	24, 190	22,965	15,449				ļ
66346	58-0828824	01/01/2005 .	. MUNICH AMERICAN REASSURANCE COMPANY (MUJ6)	GA		XXXL	4,624,114	8,837	8, 179	27,368		<b></b>		<b> </b>
66346	58-0828824	.01/01/2005 .	MUNICH AMERICAN REASSURANCE COMPANY (MUJ6)	GA	YRT/I	OL.	11,263,090	60,957	57,453					
66346	58-0828824	01/01/2005 .	MUNICH AMERICAN REASSURANCE COMPANY (MUJ7)	GA		XXXL	105, 115, 929	1,912,919	2,180,032	202,229				
66346	58-0828824	01/01/2005 .	MUNICH AMERICAN REASSURANCE COMPANY (MUJ7)	GA	YRT/I	OL.	13,722,224	39,515	37,449	31,269				
66346	58-0828824	01/01/2005 .	MUNICH AMERICAN REASSURANCE COMPANY (MUJ8)	GA		XXXL	28.288.355	1.975.677	1.972.613	54.302				
				UA										
66346	58-0828824	01/01/2005 .	. MUNICH AMERICAN REASSURANCE COMPANY (MUJ8)	GA	YRT/I	OL	4,480,597	6,698	6,279	4,830				
66346	58-0828824	05/23/2005 .	. MUNICH AMERICAN REASSURANCE COMPANY (MUL1)	GA	00/I	XXXL	10,983,426	33, 168	39,754	130,408				
66346	58-0828824	05/23/2005 .	MUNICH AMERICAN REASSURANCE COMPANY (MUL1)	GA	YRT/I	OL	120,763,434	1,231,826	1,301,057	778,538				
66346	58-0828824	.05/23/2005	. MUNICH AMERICAN REASSURANCE COMPANY (MUL2)	GA		XXXL	36,761,183	82,311	150,729	208, 163		ļ		ļ
66346	58-0828824	.05/23/2005 .	MUNICH AMERICAN REASSURANCE COMPANY (MUL2)	GA	YRT/I	OL	165,998,607	933,244	908,845	683 , 185				
66346	58-0828824	11/01/2008	MUNICH AMERICAN REASSURANCE COMPANY (MUL3)	GA		XXXL		13.936.687	14.123.734	1.062.585				
66346	58-0828824	11/01/2008	MUNICH AMERICAN REASSURANCE COMPANY (MUL3)	GA	YRT/I	OL.	66,271,365	151,609	144,560	116,894				
66346	58-0828824	04/28/2011 .	MUNICH AMERICAN REASSURANCE COMPANY (MUL6)	GA		XXXL	3, 116, 518, 263	4,445,493	4,754,133	3,913,244				
66346	58-0828824	04/28/2011 .	. MUNICH AMERICAN REASSURANCE COMPANY (MUL6)	UA	YRT/I		624,924,824	1,258,567	1, 183,624	856,486				
66346	58-0828824	08/30/2010 .	. MUNICH AMERICAN REASSURANCE COMPANY (MUL7)	GA	00/I	XXXL	1,369,519,020	5,882,112	8,413,697	2,288,573				
66346	58-0828824	08/30/2010	MUNICH AMERICAN REASSURANCE COMPANY (MUL7)	IGA	YRT/I	0L	249,891,439	640.021	570,884	598,255	I	l	I	I

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		Reinsi	urance Ceded Life Insurance, Annuities, Deposit Funds a	ind Other Lia	adilities vvitnout	Life or Disabili	ty Contingencies,	and Related Ber	netits Listed by F	Reinsuring Compa	any as of Decem	iber 31, Current	Year	
1	2	3	4	5	6	7	8	Reserve Cr	edit Taken	11	Outstanding 9	Surplus Relief	14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
66346	58-0828824	.08/30/2010	MUNICH AMERICAN REASSURANCE COMPANY (MUL8)	GA		XXXL	4,676,599,948	51,830,940	48.348.910	5,638,294				
66346	58-0828824	.08/30/2010	MUNICH AMERICAN REASSURANCE COMPANY (MUL8)	GA	YRT/I	0L	336,089,605	473,325	416,662	423, 103				
66346	58-0828824	07/01/2007	MUNICH AMERICAN REASSURANCE COMPANY (MUN1)	GA	YRT/1	OL.	1,519,659,098	4,468,928	4.388.337	3.384.452				
66346	58-0828824	.07/15/2008	MUNICH AMERICAN REASSURANCE COMPANY (MUN2)	GA.	YRT/I	OL.	1, 135, 788, 509	2,850,702	2,772,284	2,073,792				
66346	58-0828824	.07/15/2008	MUNICH AMERICAN REASSURANCE COMPANY (MUN3)	GA	YRT/I	OL.	5,810,992,852	5,294,123	5,248,527	4,020,874				
66346	58-0828824	07/15/2008	MUNICH AMERICAN REASSURANCE COMPANY (MUN4)	GA	YRT/I	OL	6,250,283,213	11,654,154	11,719,461	7,921,211				
66346	58-0828824	11/01/2010	MUNICH AMERICAN REASSURANCE COMPANY (MUN5)	UA	YRT/I	0L	1,618,456,496	1,830,872	1,809,680	1,036,820				
	58-0828824	01/01/2010		UA	YRT/I		7 500 544 005							
66346			MUNICH AMERICAN REASSURANCE COMPANY (MUN6)	GA		OL	7,568,544,025	17,388,779	16,998,453	10,232,796				
66346	58-0828824	.01/01/2012	MUNICH AMERICAN REASSURANCE COMPANY (MUN7)	GA	YRT/I	OL	603,942,780	1,558,302	1,516,029	821,242				
66346	58-0828824	.07/01/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUN9)	GA	YRT/I	OL	684,663,696	685,031	684,683	293,939				
66346	58-0828824	.07/01/2012	MUNICH AMERICAN REASSURANCE COMPANY (MUPC)	GA	YRT/I	OL	709,889,805	1,662,490	1,472,361	782,936				
66346	58-0828824	.08/08/2016	MUNICH AMERICAN REASSURANCE COMPANY (MUQO)	GA	00/1	XXXL	342,607,200	2,645,502	2, 121,850	348,955				
66346	58-0828824	.08/08/2016	MUNICH AMERICAN REASSURANCE COMPANY (MUQ7)	GA	00/I	XXXL	139,058,550	472, 127	411,672	129,614				
66346	58-0828824	.08/08/2016	MUNICH AMERICAN REASSURANCE COMPANY (MUQ8)	GA	00/I	XXXL	164,730,150	1,026,642	822,969	183,212				
66346	58-0828824	.08/08/2016	MUNICH AMERICAN REASSURANCE COMPANY (MUQ9)	GA	0/I	XXXL	491,695,452	2,807,752	2,265,851	439,328				
66346	58-0828824	.07/07/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUTO)	GA	0/I	OL	1,048,869,092	1,664,509	650,966	1,268,789				ļ
66346	58-0828824	.07/07/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUTO)	GA	0/I	XXXL	704,561,570	3,564,924	2,746,077	855,441		<b></b>		<b></b>
66346	58-0828824	.07/07/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUTO)	GA	YRT/I	OL.	29,419,915	16,941	10,238	8.391				
66346	.58-0828824	.08/30/2010	MUNICH AMERICAN REASSURANCE COMPANY (MUT1)	GA		XXXL	2,566,384,135	13,499,680	12,738,272	3,373,510				
66346	58-0828824	08/30/2010	MUNICH AMERICAN REASSURANCE COMPANY (MUT1)	GA	YRT/I	OL.	215,000,094			239,031				
66346	58-0828824	.08/30/2010	MUNICH AMERICAN REASSURANCE COMPANY (MUT2)	GA.	CO/I	XXXL	5,871,003,380	43,324,555	35,038,388	6.928.574				
66346	58-0828824	08/30/2010	MUNICH AMERICAN REASSURANCE COMPANY (MUT2)	GA.	YRT/I	OL.	218,030,007	209,237	165.340	114,501			***************************************	
66346	58-0828824	02/22/2020	MUNICH AMERICAN REASSURANCE COMPANY (MUT3)	GA	CO/I	OL.	537, 167, 668	2,462,515	997,037	1,203,288		• • • • • • • • • • • • • • • • • • • •		• • • • • • • • • • • • • • • • • • • •
66346	58-0828824	.02/22/2020	MUNICH AMERICAN REASSURANCE COMPANY (MUT3)			XXXL	1, 155, 000	2,402,310		2,678				
			MUNICH AMERICAN REASSURANCE COMPANY (MUT3)	UA	YRT/I	0L		0.004	837					
66346	58-0828824 58-0828824	.02/22/2020		GA		OL	3,230,948	3,664		2,607				
66346		.07/07/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUT5)	GA	00/1		3,453,996,070	8,403,434	4, 155, 954	4,509,928				
66346	58-0828824	.07/07/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUT5)	GA	00/I	XXXL	4,590,707,491	17,238,526	13,581,778	5,667,781				
66346	58-0828824	.07/07/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUT5)	GA	YRT/I	OL	144,872,599	122,378	68,533	64,704				
66346	58-0828824	.07/07/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUT7)	GA	00/1	OL	69,407,405	107,777	172,792	116,582				
66346	58-0828824	.07/07/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUT7)	GA	00/I	XXXL	567,844,284	2,682,405	2,314,234	857,447				
66346	58-0828824	.07/07/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUT7)	GA	YRT/I	OL	11,026,272	8, 123	4,537	4, 193				
66346	58-0828824	.07/07/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUT8)	GA	00/I	OL	456,611,688	791,927	345,449	507,234				
66346	58-0828824	.07/07/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUT8)	GA		XXXL	284,471,735	860,389	645 , 137	312,871				
66346	58-0828824	.07/07/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUT8)	GA	YRT/I	OL	13, 181, 077	8,579	4,463	4,741				
66346	58-0828824	.07/07/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUT9)	GA	00/I	OL	112,917,118	139,671	223,323	162,962				
66346	58-0828824	.07/07/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUT9)	GA		XXXL		6,513,042	5,396,047	1,308,642				
66346	58-0828824	07/07/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUT9)	GA	YRT/I	OL.	18, 104, 352	11,966	5,342	6,337				
66346	58-0828824	02/22/2020	MUNICH AMERICAN REASSURANCE COMPANY (MUTB)	GA	CO/I	OL.	1,508,370,219	5,474,388	2,537,330	2,234,368				
66346	58-0828824	02/22/2020	MUNICH AMERICAN REASSURANCE COMPANY (MUTB)	GA	C0/I	XXXL	1,405,000	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		12,597				
66346	58-0828824	02/22/2020	MUNICH AMERICAN REASSURANCE COMPANY (MUTB)	GA	YRT/I	OL.	75,200,666	57,108	3,992	22,470				
66346	58-0828824	.02/22/2020	MUNICH AMERICAN REASSURANCE COMPANY (MUTR)	GA		0L	281,594,474	1,736,321	1,433,720	346,446				
66346	58-0828824	.02/22/2020	MUNICH AMERICAN REASSURANCE COMPANY (MUTT)	GA		XXXL	90,408	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, 700,720	1,278				
66346	58-0828824	.02/22/2020	MUNICH AMERICAN REASSURANCE COMPANY (MUTR)	GA	YRT/I	OL	10,919,277	9,881	3,369	6,292				
66346	58-0828824	.02/22/2020	MUNICH AMERICAN REASSURANCE COMPANY (MUU1)	UA	YRT/I	OL	550,202	9,001						
	58-0828824		MUNICH AMERICAN REASSURANCE COMPANY (MUUI) MUNICH AMERICAN REASSURANCE COMPANY (MUU2)	UA										
66346		.04/15/2017		UA	00/1	OL	3,498,668	5,528		1,616				
66346	58-0828824	.04/15/2017	MUNICH AMERICAN REASSURANCE COMPANY (MUU2)	GA	00/1	XXXL	2,999,833	3,545	7,543	2,348				
66346	58-0828824	.04/15/2017	MUNICH AMERICAN REASSURANCE COMPANY (MUU3)	UA	YRT/I	OL	43,334,084	23,058	26,912	13,620				
66346	58-0828824	.04/15/2017	MUNICH AMERICAN REASSURANCE COMPANY (MUU5)	GA	00/1	XXXL	1,200,000	746	2,900	(1,680)		ļ		<b> </b>
66346	58-0828824	.04/15/2017	MUNICH AMERICAN REASSURANCE COMPANY (MUU6)	GA	00/I	OL	3,600,000	3,075	4,257	1,614		<b> </b>		<b></b>
66346	58-0828824	.04/15/2017	MUNICH AMERICAN REASSURANCE COMPANY (MUU6)	GA	00/I	XXXL			646	25		ļ		ļ
66346	58-0828824	.05/01/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUV1)	GA	00/I	0L	54,256,667	158,011	71,441	64,494				
66346	58-0828824	.05/01/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUV1)	GA		XXXL	49,323,750	114,374	93,755	49,523				
66346	58-0828824	.05/01/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUV2)	GA		OL	54,607,500	161,366	63,898					
66346	58-0828824	.05/01/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUV2)	GA		XXXL	48,967,500	165,247	123,858	53,147				
66346	58-0828824	.05/01/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUV3)	GA	00/I	OL	236, 110, 833	539,390	203,566	247,849				
66346	58-0828824		MUNICH AMERICAN REASSURANCE COMPANY (MUV3)	GA	C0/I	XXXL	236,272,500	857,096	704,648	226,991				L

1	2	3	ırance Ceded Life Insurance, Annuities, Deposit Funds ar I 4	5	6	7	T 8	Reserve Cre		11		Surplus Relief	14	15
'	2	3	7	Domi-	0	<b>'</b>	0	9	10	1 ''	12	13	- 14	13
NAIC					Tumo of	Tymo of		9	10		12	13	Modified	Funda Withhali
NAIC	ID.	F. (C 1)		ciliary	Type of	Type of	A						Modified	Funds Withheld
Company	ID.	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
66346	58-0828824	05/01/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUV4)	GA	00/1	DL	165,750,000	296,798	103 , 186	196,477				
66346	58-0828824	05/01/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUV4)	GA	00/I	XXXL	161,010,000	961,235	731,309	176,984				
66346	58-0828824	01/23/2019	MUNICH AMERICAN REASSURANCE COMPANY (MUV5)	GA	00/I	DL	99,408,750	332,508	178, 117	121,709				
66346	58-0828824	01/23/2019	MUNICH AMERICAN REASSURANCE COMPANY (MUV5)	GA	00/I	XXXL		75, 147	56,966	45,069				
66346	58-0828824	01/23/2019	MUNICH AMERICAN REASSURANCE COMPANY (MUV6)	GA		DL	93,682,500	285,281	133,503	120,798				
66346	58-0828824	01/23/2019	MUNICH AMERICAN REASSURANCE COMPANY (MUV6)	GA	CO/I	XXXL	40,335,000	100.727	74,804	45,608				
66346	58-0828824	01/23/2019	MUNICH AMERICAN REASSURANCE COMPANY (MUV7)	GA	CO/I	0L	320,235,000	814,718	365,740	.384,736				
66346	58-0828824	01/23/2019	MUNICH AMERICAN REASSURANCE COMPANY (MUV7)	GA	C0/I	XXXL	141,997,500	392,774	273,469	161,403				
66346	58-0828824	01/23/2019	MUNICH AMERICAN REASSURANCE COMPANY (MUV8)	GA		OL.	210,330,000	430,883	174, 125					
66346	58-0828824	01/23/2019	MUNICH AMERICAN REASSURANCE COMPANY (MUV8)	GA		XXXL		374.015	257,801	109,884				
66346	58-0828824	11/23/2019	MUNICH AMERICAN REASSURANCE COMPANY (MUW1)	GA	YRT/I	0L	1,231,159,302	897.345	367,531	200,930				
	56-0626624			GA	YRT/I							• • • • • • • • • • • • • • • • • • • •		
66346		11/23/2019	MUNICH AMERICAN REASSURANCE COMPANY (MUW2)			OL	719,442,511	579,584	183,416	81,609				
66346	58-0828824	11/23/2019	MUNICH AMERICAN REASSURANCE COMPANY (MUN'S)	GA	YRT/I	OL		673,881	339,674	164,513				
66346	58-0828824	. 11/23/2019	MUNICH AMERICAN REASSURANCE COMPANY (MUW4)	GA	YRT/I	OL	1,469,854,661	1,376,850	868, 181	407,245		ļ		
66346	58-0828824	. 11/23/2019	MUNICH AMERICAN REASSURANCE COMPANY (MUW5)	GA	YRT/I	0L	2,242,398,546	1,334,805	791,768	372,362				ļ
66346	58-0828824	. 11/23/2019	MUNICH AMERICAN REASSURANCE COMPANY (MUW6)	GA	YRT/I	DL	4,787,695,839	4,399,064	1,958,240	917,035	ļ	ļ		ļ
66346	58-0828824	. 11/23/2019	MUNICH AMERICAN REASSURANCE COMPANY (MUN7)	GA	YRT/I	OL	1,423,612,392	1, 143, 195	401,714	201,071				
88099	75-1608507	11/23/2007	OPTIMUM RE INSURANCE COMPANY (OPB5)	TX	YRT/I	DL	166, 141, 418	1,923,378	1,827,727	1,680,862				
88099	75-1608507		OPTIMUM RE INSURANCE COMPANY (OPB7)	TX	YRT/I	DL	149,801,221	1,514,735	1,419,343	914,858				
88099	75-1608507	. 11/23/2019	OPTIMUM RE INSURANCE COMPANY (OPB8)	TX	YRT/I	OL		79.142	61,851	43,373				
88099	75-1608507	08/05/2011	OPTIMUM RE INSURANCE COMPANY (OPD5)	TX	YRT/I	OL.	50,290,324	352,852	303,830					
88099	75–1608507	01/01/2012	OPTIMUM RE INSURANCE COMPANY (OPD6)	TX	YRT/I	0L	161,915,004	451,103	375,000	177,565				
88099	75–1608507	11/23/2019	OPTIMUM RE INSURANCE COMPANY (OPD9)	TX	YRT/I	0L	24,474,806	30,486	5,954	5,373				
88099	75-1608507	07/01/2012	OPTIMUM RE INSURANCE COMPANY (OPP1)	TX	YRT/I	0L	1,000,851,008	1.538.629	1,333,359	912,641				
				TX	YRT/I									
88099	75-1608507	04/15/2017	OPTIMUM RE INSURANCE COMPANY (OPU3)			OL		19,438	22,566	9,656				
74900	63-0483783	12/05/2018	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRPK)	AR	YRT/I	OL	288,491,072	381,272	220,203	114, 162				
74900	63-0483783	07/07/2018	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRT3)	AR	00/1	OL		5, 112, 487	2,230,472	2,655,024				
74900	63-0483783	07/07/2018	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRT3)	AR	00/I	XXXL		3,015,152	2, 180, 256	1, 188, 092				
74900	63-0483783	07/07/2018	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRT3)	AR	YRT/I	DL	15,410,872	27,392	15,700	23,685				
74900	63-0483783	07/07/2018	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRT4)	AR	00/I	DL	271,852,985	619,199	324,986	285, 106				
74900	63-0483783	07/07/2018	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRT4)	AR	00/I	XXXL	170,620,819	480,978	372,491	190,785				
74900	63-0483783	07/07/2018	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRT4)	AR	YRT/I	0L	8,473,105	6,274	1,714	4,859				
74900	63-0483783	02/22/2020	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRT5)	AR		OL	5,978,851,875	15,431,901	6, 153, 036	7,390,275				
74900	63-0483783	02/22/2020	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRT5)	AR		XXXL	6,810,000	[	,,	27,545				
74900	63-0483783	02/22/2020	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRT5)	AR	YRT/I	OL.		36,035		23,856				
74900	63-0483783	07/07/2018	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRT6)	AR	C0/I	OL.	3,082,645,500	5,305,786	2,401,381	2,721,141				
74900	63-0483783	07/07/2018	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRT6)	AR		XXXL	2,007,136,127	4.791.849	3,630,608	1,786,229				
74900	63-0483783	07/07/2018	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRIO)	AR	YRT/I			4,791,849	3,630,608	43,666				
				AR										
74900	63-0483783		PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRT7)		00/1	OL		1,072,059	441,136	712,813				·
74900	<u>6</u> 3-0483783	. 07/07/2018	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRT7)	AR	00/1	XXXL	243,592,567	1,149,642	991,853		<b> </b>	<b>}</b>		<b> </b>
74900	63-0483783	07/07/2018	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRT7)	AR	YRT/I	OL		5,817	2,368	4,353				ļ
74900	63-0483783	07/07/2018	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRT8)	AR	00/1	DL	195,690,724	339,485	148,089	217,387				ļ
74900	63-0483783	07/07/2018	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRT8)	AR	00/1	XXXL	121,916,460	368,752	276,489	134,088				
74900	63-0483783	07/07/2018	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRT8)	AR	YRT/I	OL	5,519,766	3,607	1,843	2,857				
74900	63-0483783	02/22/2020	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRT9)	AR		OL		2,364,667	855,684	1,524,947				
74900	63-0483783	02/22/2020	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRT9)	AR	00/I	XXXL	1,642,501			3,975				
74900	63-0483783	02/22/2020	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRT9)	AR	YRT/I	OL	5,247,217	2,719	487	1,693				
74900	63-0483783	07/07/2018	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRTB)	AR	CO/I	0L	3,112,201,696	11, 134, 703	5,809,887	4,817,080				
74900	63-0483783	07/07/2018	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRTB)	AR	C0/I	XXXL	2,016,932,731	6.835.271	5,592,963	3, 183,609				
74900	63-0483783	07/07/2018	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRID)	AR	YRT/I	0L		185.040		158,479	<u> </u>	<u> </u>		<u> </u>
93572	43-1235868	07/07/2018	RGA REINSURANCE COMPANY (AL44)	MO	YRT/I	OL	105,076,823	2,995,292		2,749,206	<u> </u>	<u> </u>		<u> </u>
93572	43-1235868	05/01/1994	RGA REINSURANCE COMPANY (AL93)	M0	YRT/I	OL		121,784	111,735	65,839				
93572	43-1235868	01/01/1974	RGA REINSURANCE COMPANY (AL94)	MO	YRT/I	OL	1,090,760	49,384	55,068	91,712				
93572	43-1235868	10/01/1976	RGA REINSURANCE COMPANY (AL95)	MO	YRT/I	OL	24,472,318	681,670	660,753	542, 183				
93572	43-1235868	05/01/2001	RGA REINSURANCE COMPANY (AL97)	MO	YRT/I	OL	466,884,621	2,914,988	2,907,670	1,608,700				
93572	43-1235868	09/16/1996	RGA REINSURANCE COMPANY (ALA1)	MO	YRT/I	OL.		861,361	819,771	377,673			1	

## **SCHEDULE S - PART 3 - SECTION 1**

1	2	3	4	5	6	7	8	Reserve Cre	edit Taken	11	Outstanding S	Surplus Relief	14	15
1				Domi-				9	10	1	12	13	1	
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
93572	43-1235868	.04/01/1997	RGA REINSURANCE COMPANY (ALA7)	MO	YRT/I	OL.	90.696	2.696	2.566	1,395				
93572	43-1235868	09/01/2001	RGA REINSURANCE COMPANY (ALB2)	MO	YRT/I	OL.	120,013,204	3,792,615	4, 193, 187	1,748,007				
93572	43-1235868	11/19/2001	RGA REINSURANCE COMPANY (ALD1)	MO	YRT/I	OL.	233,217,202	6, 187, 453	5,465,589	2,006,422				
93572	43-1235868	09/01/2002	RGA REINSURANCE COMPANY (ALD2)	MO	YRT/I	OL.	23,761,022	453,366	442,001	174,013				
93572	43-1235868	05/01/1994	RGA REINSURANCE COMPANY (AZ51)	MO	YRT/I	OL.	10,831,189	102,688	96,539		• • • • • • • • • • • • • • • • • • • •			
93572	43-1235868	03/01/1996	RGA REINSURANCE COMPANY (AZ62)	MO	YRT/I	OL.	363,896,127	4,043,702	4, 165, 050	5, 145, 184				
93572	43-1235868	01/01/1999	RGA REINSURANCE COMPANY (AZ82)	MO	YRT/I	OL	24,560,591	308.464	371,421	303,743				
93572	43-1235868	03/28/2000	RGA REINSURANCE COMPANY (AZ84)	MO	YRT/I	OL	536,295,788	3.416.467	3,299,706	1,905,682				
93572	43-1235868	03/28/2000	RGA REINSURANCE COMPANY (AZ85)	MO	YRT/I	OL	54, 135, 631	703,484	696,390	416,204				
93572	43-1235868	06/01/2002	RGA REINSURANCE COMPANY (AZE4)	MO.	YRT/I	OL	10,423,597	263,208	244,714	119, 173				
93572	43-1235868	00/01/2002	RGA REINSURANCE COMPANY (GA11)	MO.	YRT/G	OL			15.966	25, 124				
93572	43-1235868		RGA REINSURANCE COMPANY (GA11)	MO.	YRT/I	0L		9,992,102	10, 105, 893	12,851,365				
														4 004 000 500
93572	43-1235868	. 12/31/2017	RGA REINSURANCE COMPANY (GA17)	MO	COFW/I	OL	6,517,439,103	4,290,413,507	4,225,305,557	3,330,789				4,291,289,583
93572	43-1235868	. 12/31/2017	RGA REINSURANCE COMPANY (GA17)	MO	YRT/I	OL	3,623,152,770	876,076	819, 191	04.000				
93572	43-1235868	. 01/01/1984	RGA REINSURANCE COMPANY (GA18)	MO	YRT/G	OL	1,332,696	51,554	55,698	61,883				<u> </u>
93572	43-1235868	01/01/1984	RGA REINSURANCE COMPANY (GA18)	MO	YRT/I	OL	91, 115, 144	2,208,287	2,282,923	2,667,390	<del> </del>	<u> </u>	····	<b> </b>
93572	43-1235868	03/01/1985	RGA REINSURANCE COMPANY (GA19)	MO	YRT/I	OL	6,547,409	117,457	108, 154	194,427				
93572	43-1235868	09/01/1986	RGA REINSURANCE COMPANY (GA24)	MO	YRT/I	OL	540,857,307	1,754,761	1,756,751	8, 100, 694				
93572	43-1235868	03/29/1993	RGA REINSURANCE COMPANY (GA39)	MO	YRT/I	OL	311, 194, 966	2,965,206	2,954,619	2,471,543				
93572	43-1235868	03/29/1993	RGA REINSURANCE COMPANY (GA43)	MO	YRT/I	OL	8,079,458	118,723	115, 180	100, 167				
93572	43-1235868	05/01/1994	RGA REINSURANCE COMPANY (GA49)	MO	YRT/I	0L	210, 186, 457	1,912,944	1,775,340	1,377,763				
93572	43-1235868	04/15/2004	RGA REINSURANCE COMPANY (GA66)	MO	YRT/I	0L	141,072,243	511,902	454,633	483,736				
93572	43-1235868	02/08/1999	RGA REINSURANCE COMPANY (GA81)	MO	YRT/I	0L	55,292,309	519,991	563,452	336,477				
93572	43-1235868	03/28/2000	RGA REINSURANCE COMPANY (GA84)	MO	YRT/I	OL	1,976,565,119	9,967,802	9,852,422	5,892,939				
93572	43-1235868	01/01/2005	RGA REINSURANCE COMPANY (GA85)	MO	YRT/I	OL	74,906,684	731,056	703,622	466,703				
93572	43-1235868	07/01/2002	RGA REINSURANCE COMPANY (GAE4)	MO	YRT/I	OL	29, 115, 078	415,958	402, 166	195,483				
93572	43-1235868	07/01/2002	RGA REINSURANCE COMPANY (GAE5)	MO	YRT/G	OL	74,938,971	854,451	866,061	654,591				
93572	43-1235868	05/01/2004	RGA REINSURANCE COMPANY (GAJ2)	MO		XXXL	5,043,766	31,356	35,875	37,993				
93572	43-1235868	05/01/2004	RGA REINSURANCE COMPANY (GAJ2)	MO	YRT/I	OL	10,351,936	61,515	59,389	55,844				
93572	43-1235868	05/01/2004	RGA REINSURANCE COMPANY (GAJ3)	MO		XXXL	97, 118, 351	1,674,978	2,064,216	182,470				
93572	43-1235868	05/01/2004	RGA REINSURANCE COMPANY (GAJ3)	MO	YRT/I	OL	12,985,129	45, 120	41,227	42,689				
93572	43-1235868	05/01/2004	RGA REINSURANCE COMPANY (GAJ4)	MO	CO/I	XXXL_	27,745,828	2,538,858	2,440,395	56, 106				
93572	43-1235868	05/01/2004	RGA REINSURANCE COMPANY (GAJ4)	MO	YRT/I	OL	5,210,608	.9.947	9,246	7,909				
93572	43-1235868	01/01/2005	RGA REINSURANCE COMPANY (GAJ6)	MO	C0/I	XXXL	1,849,646	.3,534	3,271	10,947				
93572	43-1235868	01/01/2005	RGA REINSURANCE COMPANY (GAJ6)	MO	YRT/I	OL.	4,505,245	24.387	22.984	21,956				
93572	43-1235868	.01/01/2005	RGA REINSURANCE COMPANY (GAJ7)	MO	CO/I	XXXL	42,046,371		872,014					
93572	43-1235868	01/01/2005	RGA REINSURANCE COMPANY (GAJ7)	MO	YRT/I	OL.	5,488,894	15.809	14,976	13,910				
93572	43-1235868	01/01/2005	RGA REINSURANCE COMPANY (GAJ8)	MO.	C0/I	XXXL	11,315,342		789,043	21,721				
93572	43-1235868	01/01/2005	RGA REINSURANCE COMPANY (GAJB)	MO	YRT/I	OL.	1,792,242	2.679	2.511	2.048				
93572	43-1235868	05/23/2005	RGA REINSURANCE COMPANY (GAL2)	MO	CO/I	XXXL	25,595,988	59.948	102,496	161,079				
93572	43-1235868	05/23/2005	RGA REINSURANCE COMPANY (GAL2)	MO	YRT/I	OL	133,587,342	753,074	734,401	620,823				
93572	43-1235868	05/23/2005	RGA REINSURANCE COMPANY (GAL3)	MO		XXXL	11,270,517,064	214,679,087	226,276,998	17, 156, 556				
93572	43-1235868	05/23/2005	RGA REINSURANCE COMPANY (GAL3)	MO	YRT/I	OL	1,086,647,551	3,052,537	2,926,297	2,586,377				
93572	43-1235868	08/30/2010	RGA REINSURANCE COMPANY (GALS)	MO		XXXL	5,361,528,297	24,052,442	31,249,844	8,482,772				
93572	43-1235868	08/30/2010	RGA REINSURANCE COMPANY (GAL7)	MO.	YRT/I			1.711.669	1,510,681	1,454,259				
93572	43-1235868	08/30/2010	RGA REINSURANCE COMPANY (GALZ)	MO	YRI/I	XXXL	23,536,762,165		255,246,288	1,454,259				
		08/30/2010	RGA REINSURANCE COMPANY (GAL8)	MO	YRT/I					1,553,474				
93572	43-1235868 43-1235868	08/30/2010		MO		OL	1,209,979,493	1,928,646	1,701,590					
93572			RGA REINSURANCE COMPANY (GAN1)		YRT/I	OL	2, 184, 130, 729	6,422,159	6,312,173	5,043,871	<del>}</del>		<b>!</b>	·
93572	43-1235868	06/01/2012	RGA REINSURANCE COMPANY (GAN2)	MO	YRT/I	OL	4,631,225	18,757	19,760	11, 102	<del> </del>	<u> </u>	····	<b> </b>
93572	43-1235868	. 06/01/2012	RGA REINSURANCE COMPANY (GAN3)	MO	YRT/I	OL	85,828,797	98,376	97,629	80,935	ļ		<b> </b>	}
93572	43-1235868	02/24/2014	RGA REINSURANCE COMPANY (GAN3)	MO	YRT/I	OL	3, 159, 117, 436	2,464,163	2,458,500	1,608,366				
93572	43-1235868	06/01/2012	RGA REINSURANCE COMPANY (GAN4)	MO	YRT/I	OL	139,948,236	198,356	202,563	143,476				
93572	43-1235868	. 11/01/2010	RGA REINSURANCE COMPANY (GAN5)	MO	YRT/I	OL	1,768,340,713	2, 102,555	2, 100, 908	1,383,544				
93572	43-1235868		RGA REINSURANCE COMPANY (GAN6)	MO	YRT/I	OL	149, 103, 994	307,311	302,448	211,014				
93572	43-1235868	. 12/20/2017	RGA REINSURANCE COMPANY (GAN6)	MO	YRT/I	0L	5,968,886,383	10,830,872	10,603,799	5,008,759				
93572	43-1235868	06/01/2012	RGA REINSURANCE COMPANY (GAN7)	MO	YRT/I	OL.	8, 161, 220	26,409	24,547	17,673	1	1		

## **SCHEDULE S - PART 3 - SECTION 1**

		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and	d Other Lia		t Life or Disabili							Year	
1	2	3	4	5	6	7	8	Reserve Cre	edit Taken	11	Outstanding :	Surplus Relief	14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of						-	Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
				MO							Cullelli Teal	FIIOI I Cai	Keserve	Comsulance
93572	43-1235868		RGA REINSURANCE COMPANY (GAN8)		YRT/I	OL	3,087,188,064	4,253,044	4,225,169	1,643,341				
93572	43-1235868		RGA REINSURANCE COMPANY (GAN9)	. MO	YRT/I	OL	784,902,004	1,046,904	1,028,401	528,366				
93572	43-1235868		RGA REINSURANCE COMPANY (GAQ1)	. MO	00/I	XXXL	1,732,500	3,385	3,287	1, 134				
93572	43-1235868		RGA REINSURANCE COMPANY (GAQ2)	. MO	00/I	XXXL	2,565,000	9,450	8,387	1,533				
93572	43-1235868		RGA REINSURANCE COMPANY (GAQ3)	. MO	00/I	XXXL	13,725,000	67,509	58,245	10,543				
93572	43-1235868	.08/08/2016	RGA REINSURANCE COMPANY (GAQ9)	. MO	00/I	XXXL	393,357,798	2,246,039	1,812,534	351,463				
93572	43-1235868	07/07/2018	RGA REINSURANCE COMPANY (GATO)	. MO		OL	43,319,271	70,601	80,495	75, 122				
93572	43-1235868	07/07/2018	RGA REINSURANCE COMPANY (GATO)	. MO		XXXL	370,363,819	1.871.075	1,449,569	483,923				
93572	43-1235868		RGA REINSURANCE COMPANY (GATO)	MO	YRT/I	OL	14,090,572	7,794	5, 197	4 , 123				
93572	43-1235868		RGA REINSURANCE COMPANY (GATO)	MO		OL	503,443,922	845,635	305,685					
93572	43-1235868		RGA REINSURANCE COMPANY (GATO)	MO.	CO/I	XXXL	629,252			1,665				
93572	43-1235868		RGA REINSURANCE COMPANY (GATO)	MO.	YRT/I	OL.	3,355,146	1,446	158	748				
93572	43-1235868		RGA REINSURANCE COMPANY (GAT1)	. MO		XXXL				9,666,921				
							6,958,137,250		35, 103, 584					
93572	43-1235868		RGA REINSURANCE COMPANY (GAT1)	. MO	YRT/I	OL	467,230,766	617,567	489,891	419,573		<del> </del>		<b></b>
93572	43-1235868		RGA REINSURANCE COMPANY (GAT2)	. MO	00/1	XXXL	20,678,007,719	150,303,375	121,689,996	24,265,840				
93572	43-1235868		RGA REINSURANCE COMPANY (GAT2)	. MO	YRT/I	0L	749,481,931	723,063	571, 173	431,632		ļ	ļ	ļ
93572	43-1235868		RGA REINSURANCE COMPANY (GAT3)	. MO	00/I	OL	92,053,331	267 , 142	428,831	250,745				
93572	43-1235868	.07/07/2018	RGA REINSURANCE COMPANY (GAT3)	. MO	00/I	XXXL	906,609,155	5,263,586	3,822,526	2, 158, 314				
93572	43-1235868	.07/07/2018	RGA REINSURANCE COMPANY (GAT3)	. MO	YRT/I	OL	16, 133,880	34,769	28, 189	23,592				
93572	43-1235868		RGA REINSURANCE COMPANY (GAT3)	MO		OL.	1,669,818,732	7,910,263	3, 163, 159	4,250,354				
93572	43-1235868		RGA REINSURANCE COMPANY (GAT3)	MO	CO/I	XXXL	3,465,000							
93572	43-1235868		RGA REINSURANCE COMPANY (GAT3)	MO	YRT/I	0L	10,623,744	11.884	2,507	.5,943				
93572	43-1235868		RGA REINSURANCE COMPANY (GAT4)	MO	CO/I	OL.	38,553,532	58,060	89,786	43,626				
				. MO										
93572	43-1235868		RGA REINSURANCE COMPANY (GAT4)		0/1	XXXL	300,420,103	886,691	685,448	377,823				
93572	43-1235868		RGA REINSURANCE COMPANY (GAT4)	. MO	YRT/I	OL	7,827,892	7,074	2,539	4,890				
93572	43-1235868		RGA REINSURANCE COMPANY (GAT4)	. MO	00/I	OL	427,409,772	1,024,981	484,441	511,715				
93572	43-1235868		RGA REINSURANCE COMPANY (GAT4)	. MO	00/I	XXXL	187,500			1,877				
93572	43-1235868		RGA REINSURANCE COMPANY (GAT4)	. MO	YRT/I	OL	6,653,742	3,713	322	2,086				
93572	43-1235868		RGA REINSURANCE COMPANY (GAT5)	. MO	00/1	OL	583,705,758	956,724	1,473,772	868, 137				
93572	43-1235868	07/07/2018	RGA REINSURANCE COMPANY (GAT5)	. MO		XXXL	5,878,019,103	22,284,540	17,453,902	7,855,783				
93572	43-1235868		RGA REINSURANCE COMPANY (GAT5)	MO	YRT/I	0L	146,205,848	131,088	80,200	67,372				
93572	43-1235868		RGA REINSURANCE COMPANY (GAT5)	MO	CO/I	0L	3,204,817,013	8,525,261	3,435,268	4,710,585				
93572	43-1235868		RGA REINSURANCE COMPANY (GAT5)	MO		XXXL	3,605,000	5,784	3,306	20,018				
93572	43-1235868		RGA REINSURANCE COMPANY (GAT5)	MO	YRT/I	OL.	32,786,707		7,842	14,426				
93572	43-1235868		RGA REINSURANCE COMPANY (GAT6)	. MO		0L		324,940	496,094					
	43-1235868			. MO		XXXL	273,080,139	6.376.373						
93572			RGA REINSURANCE COMPANY (GAT6)		00/1		2,575,427,903		4,813,319	2,568,866				
93572	43-1235868		RGA REINSURANCE COMPANY (GAT6)	. MO	YRT/I	OL	87, 190, 372	51,495	28,489	30,581				
93572	43-1235868		RGA REINSURANCE COMPANY (GAT6)	. MO	00/1	OL.	3,671,534,634	6,548,789	2,654,721	3,488,494				
93572	43-1235868		RGA REINSURANCE COMPANY (GAT6)	. MO	00/1	XXXL	10,558,326	4,340	3,087	13,886		ļ		ļ
93572	43-1235868		RGA REINSURANCE COMPANY (GAT6)	. MO	YRT/I	OL	46,877,967	25,223	5,983	13,837		ļ		ļ
93572	43-1235868	.07/07/2018	RGA REINSURANCE COMPANY (GAT7)	. MO	00/I	OL	19,702,115	30,500	48,968	34,750				
93572	43-1235868	.07/07/2018	RGA REINSURANCE COMPANY (GAT7)	. MO	00/I	XXXL	165,416,220	777,963	668,814	265,269				
93572	43-1235868	.07/07/2018	RGA REINSURANCE COMPANY (GAT7)	. MO	YRT/I	OL	3,214,844	2,337	1,310	1,025				
93572	43-1235868		RGA REINSURANCE COMPANY (GAT7)	. MO		OL.	830,432,784	2,087,814	748, 143	1,439,876				
93572	43-1235868		RGA REINSURANCE COMPANY (GAT7)	MO	CO/I	XXXL	461,445			6,787				
93572	43-1235868		RGA REINSURANCE COMPANY (GAT7)	MO	YRT/I	OL.	7,243,388	4,649	818	2,093				
93572	43-1235868		RGA REINSURANCE COMPANY (GATY)	. MO		OL.	12,619,348	12,479	19,317	14,080				
	43-1235868		RGA REINSURANCE COMPANY (GAT8)	MO	CO/I	XXXL	82,577,638	249.847	192.278	97,834				
93572												}	····	·
93572	43-1235868		RGA REINSURANCE COMPANY (GAT8)	. MO	YRT/I	OL	2,681,024	1,855	1, 195	1,147				<b> </b>
93572	43-1235868		RGA REINSURANCE COMPANY (GAT8)	. MO	00/1	0L	123,806,130	227,940	90, 140	153,543		ļ	<b></b>	ļ
93572	43-1235868		RGA REINSURANCE COMPANY (GAT8)	. MO	00/I	XXXL	300,000	ļ		178				
93572	43-1235868		RGA REINSURANCE COMPANY (GAT8)	. MO	YRT/I	OL	1,484,998	829	79	450				
93572	43-1235868	.07/07/2018	RGA REINSURANCE COMPANY (GAT9)	. MO		OL	57,020,354	70,831	113, 142					
93572	43-1235868		RGA REINSURANCE COMPANY (GAT9)	. MO		XXXL	509, 108, 184	3,476,050	2,869,920					
93572	43-1235868		RGA REINSURANCE COMPANY (GAT9)	MO	YRT/I	OL.	9,423,775	6, 181	2,812	2,746				
93572	43-1235868		RGA REINSURANCE COMPANY (GAT9)	MO	CO/I	0L	1,585,156,852	3,226,459	1, 188, 548	2,417,402				
	1200000		I TON TIETTOOTATOE OOM AIT (UNIO)	. I IVI V	.i/ / I	.i				L	L	L	L	L

## **SCHEDULE S - PART 3 - SECTION 1**

		Reins	urance Ceded Life Insurance, Annuities, Deposit Funds a	and Other Lia	idilities without	Life of Disabil	ity Contingencies,	, and Related Ber	netits Listed by F	Reinsuring Compa	any as of Decem	iber 31, Current	rear	
1	2	3	4	5	6	7	8	Reserve Cr	edit Taken	11	Outstanding :	Surplus Relief	14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of						-	Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
				ulction				Cullelli Teal	FIIOI Teal		Current real	FIIUI TEAI	Reserve	Comsulance
93572	43-1235868	02/22/2020 .	. RGA REINSURANCE COMPANY (GAT9)	MO	00/I	XXXL	3,429,665			18,513				
93572	43-1235868	02/22/2020 .	. RGA REINSURANCE COMPANY (GAT9)	MO	YRT/I	OL	6,996,286	3,631	649	1,345				
93572	43-1235868	07/07/2018 .	. RGA REINSURANCE COMPANY (GATB)	MO	CO/I	OL	436,737,929	1, 118, 103	1,785,737	733,655				
93572	43-1235868	07/07/2018 .	RGA REINSURANCE COMPANY (GATB)	MO	00/I	XXXL	4, 134, 059, 836	14,276,686	11,670,639	7,011,783				
93572	43-1235868	07/07/2018 .	RGA REINSURANCE COMPANY (GATB)	MO	YRT/I	OL.	209,756,091	287,566	153,618	199,608				
93572	43-1235868	02/22/2020	RGA REINSURANCE COMPANY (GATB)	MO	CO/I	OL.	1,635,909,303	6,375,956	2,898,383	2,911,923				
93572	43-1235868	02/22/2020	RGA REINSURANCE COMPANY (GATB)	MO	CO/I	XXXL	5, 155, 000	4,347	3,864	13.463				
93572	43-1235868	02/22/2020 .	. RGA REINSURANCE COMPANY (GATB)	MO	YRT/I	OL	36,821,023	32,833	4,375	17,527				
93572	43-1235868	07/07/2018 .	. RGA REINSURANCE COMPANY (GATR)	MO		OL	52,116,248	215,316	423,594	76,764				
93572	43-1235868	07/07/2018 .	. RGA REINSURANCE COMPANY (GATR)	MO	00/I	XXXL	412,435,111	876,930	1,004,250	581,722				
93572	43-1235868	07/07/2018 .	. RGA REINSURANCE COMPANY (GATR)	MO	YRT/I	OL	54,693,214	99,066	63, 192	64 , 127				
93572	43-1235868	11/20/2021	RGA REINSURANCE COMPANY (GAUA)	MO	YRT/I	OL	45,456,627		,	30				
93572	43-1235868	11/20/2021	RGA REINSURANCE COMPANY (GAUB)	MO.	YRT/I	OL.	11,922,134	10,429						
	43-1235868		RGA REINSURANCE COMPANY (GAUC)		YRT/I	0L		4,629		45	•••••			
93572	43-1233808	11/20/2021 .		MO			14,866,776			45				
93572	43-1235868	11/20/2021 .	. RGA REINSURANCE COMPANY (GAUD)	MO	YRT/I	OL	20,760,095	29,361						
93572	43-1235868	11/20/2021 .	. RGA REINSURANCE COMPANY (GAUG)	MO	YRT/I	OL	1,390,495	287						
93572	43-1235868	11/20/2021 .	. RGA REINSURANCE COMPANY (GAUI)	MO	YRT/I	OL	184,500	55						
93572	43-1235868	11/20/2021	RGA REINSURANCE COMPANY (GAUJ)	MO	YRT/I	OI	137,385	67						
93572	43-1235868	11/23/2019	RGA REINSURANCE COMPANY (GAW1)	MO	YRT/I	OL.	436,494,085	327,859	124.840	81,972				
	43-1235868	11/23/2019 .							83.624	44,824				
93572			. RGA REINSURANCE COMPANY (GAW2)	MO	YRT/I	OL	261, 157, 478	247,993						
93572	43-1235868	11/23/2019 .	. RGA REINSURANCE COMPANY (GAW3)	MO	YRT/I	0L	12,485,862	6,924	1,711	904				
93572	43-1235868	11/23/2019 .	RGA REINSURANCE COMPANY (GAW4)	MO	YRT/I	OL	544,295,387	519,745	332,045	180,217				
93572	43-1235868	11/23/2019 .	RGA REINSURANCE COMPANY (GAW5)	MO	YRT/I	OL	819,856,182	518,970	304,033	175,038				
93572	43-1235868	11/23/2019	RGA REINSURANCE COMPANY (GAW6)	MO	YRT/I	OL	1,516,038,725	1,528,806		336,516				
93572	43-1235868	11/23/2019	RGA REINSURANCE COMPANY (GAW7)	MO	YRT/I	OL.	501,207,709	387,729	129,054	72,704				
	43-1235868	10/01/1976 .	RGA REINSURANCE COMPANY (NCO2)	MO	YRT/G	0L				3,500				
93572							14,023	2,748	2,770					
93572	43-1235868	10/01/1976 .	. RGA REINSURANCE COMPANY (NCO2)	MO	YRT/I	OL	112, 198, 863	1,920,503	2,039,465	2,388,814				
93572	43-1235868	03/29/1993 .	. RGA REINSURANCE COMPANY (NC40)	MO	YRT/I	0L	10, 101, 191	148,448	144,009	127,062				
93572	43-1235868	12/06/2017 .	RGA REINSURANCE COMPANY (RA17)	MO		OL	226,077,753	222,418,889	148,888,459	83,617,367				180, 355, 13
93572	43-1235868	01/01/1997 .	RGA REINSURANCE COMPANY (RGO1)	MO	YRT/G	0L	84,444,585	58,457	61,330	554,391				
93572	43-1235868	01/01/1997	RGA REINSURANCE COMPANY (RGO2)	MO	YRT/G	OL.	1,541,174,828	1,411,425	1,507,786	14,631,943				
93572	43-1235868	01/01/1997	RGA REINSURANCE COMPANY (RG03)	MO	YRT/G	OL.	129,994,366	160,820	172,407	1,844,923				
93572	43-1235868	01/01/1997 .	. RGA REINSURANCE COMPANY (RGO4)	MO	YRT/G	OL	355,748,949	537,717	549,075	6,428,591				
93572	43-1235868	01/01/1997 .	. RGA REINSURANCE COMPANY (RG05)	MO	YRT/G	OL	245,654,400	139,597	138,240	1,276,518				
93572	43-1235868	01/01/1997 .	. RGA REINSURANCE COMPANY (RG05)	MO	YRT/I	OL	5,083,284	13,531	14,658	9,841				
93572	43-1235868	01/01/1997 .	RGA REINSURANCE COMPANY (RG06)	MO	YRT/G	0L	8,063,250	5,723	5.819					
93572	43-1235868	01/01/1997 .	RGA REINSURANCE COMPANY (RG06)	MO	YRT/I	OL.	32,076	44	40	46				
93572	43-1235868	01/01/1997	RGA REINSURANCE COMPANY (RG09)	MO.	YRT/G	OL.	925,400	550	501	5,507				
93572	43-1235868	11/01/1986 .	RGA REINSURANCE COMPANY (RG10)	MO.	CO/I	0L	5,276,708	4,827,392	4.623.249	23.287				
												····		
93572	43-1235868	01/01/1997	. RGA REINSURANCE COMPANY (RG10)	MO	YRT/G	0L	1,256,600	951	951	9,302	<b></b>	ļ		
93572	43-1235868	01/01/1979 .	. RGA REINSURANCE COMPANY (RG11)	MO	YRT/I	0L	499,310	5,423	4,955	10,221				
93572	43-1235868	01/01/1983 .	. RGA REINSURANCE COMPANY (RG12)	MO	YRT/I	OL	36,689,760	1,502,542	1,571,628	2,666,045				
93572	43-1235868	02/14/1983	RGA REINSURANCE COMPANY (RG13)	MO	YRT/I	OL.	5,880,307	[	l	390,283	L	L	L	L
93572	43-1235868	01/01/1988 .	RGA REINSURANCE COMPANY (RG14)	MO	YRT/I	OL.	10,374,433	460, 156						
93572	43-1235868	01/01/1997	RGA REINSURANCE COMPANY (RG14)	MO	YRT/G	0L	16,565,351	18.871	18.833	196.339				
93572	43-1235868	01/01/1988 .	. RGA REINSURANCE COMPANY (RG15)	MO	YRT/I	OL	4,407,187	298,630	288,362	443,099				
93572	43-1235868	04/15/1991 .	. RGA REINSURANCE COMPANY (RG16)	MO	YRT/I	OL	3,051,886	77,481	95,491	103,073				
93572	43-1235868	04/15/1991 .	. RGA REINSURANCE COMPANY (RG19)	MO	YRT/I	OL	13,718,422	488,940	502,512	662,376				
93572	43-1235868	02/01/1994	. RGA REINSURANCE COMPANY (RG20)	MO	YRT/I	OL	1,214,132	16,319	18, 159	23,361				
93572	43-1235868	09/14/1981	RGA REINSURANCE COMPANY (RG22)	MO	YRT/I	OL.	258, 256, 269	6,228,928	5,959,686	5. 130. 151				
93572	43-1235868	05/01/1994 .	RGA REINSURANCE COMPANY (RG26)	MO	YRT/I	OL.	188,905,988	6,292,765	5,685,830	3,255,531				
	43-1235868			MO	YRT/G		19,405,000					<u> </u>		
93572		01/01/1997 .	. RGA REINSURANCE COMPANY (RG26)					, ,		159,056				
93572	43-1235868	02/01/1994 .	. RGA REINSURANCE COMPANY (RG27)	MO	YRT/I	OL	139,588	2,411	2,292	5,500				
93572	43-1235868	01/01/1997 .	. RGA REINSURANCE COMPANY (RG30)	MO	YRT/G	OL	30,940,000	12,416	13,244	121,757				
93572	43-1235868	04/15/1991 .	. RGA REINSURANCE COMPANY (RG37)	MO	YRT/I	OL	3,337,572	35,259	31,532	36, 130				
93572	43-1235868	02/01/1994	RGA REINSURANCE COMPANY (RG38)	MO	YRT/I	OL.	2,683,830	8.044	7,955	5,289				

## **SCHEDULE S - PART 3 - SECTION 1**

		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and	Other Lia		Life or Disabili				Reinsuring Compa			Year	
1	2	3	4	5	6	7	8	Reserve Cre	edit Taken	11	Outstanding :	Surplus Relief	14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
93572	43-1235868	02/01/1994	RGA REINSURANCE COMPANY (RG39)	. MO	YRT/I	OL	279,372	8,609	8,258	10,949				
93572	43-1235868	.04/01/1994	RGA REINSURANCE COMPANY (RG55)	MO	YRT/I	OL	2,463,781			81,422				
93572	43-1235868	09/01/1998	RGA REINSURANCE COMPANY (RG87)	MO	YRT/I	OL.	107,662,361	1.046.262	1,051,290	580,877				
93572	43-1235868	.05/01/2001	RGA REINSURANCE COMPANY (RG97)	MO	YRT/I	OL.	536,972,788	2,718,125	2,686,477	1,541,882				
93572	43-1235868	09/16/1996	RGA REINSURANCE COMPANY (RGA1)	. MO	YRT/I	OL.	55,813,759	646,201	615,021	280,749				
93572	43-1235868	02/29/2004	RGA REINSURANCE COMPANY (RGB1)	. MO	YRT/I	OL.	84,361,252	1,410,643	1,467,455					
93572	43-1235868	11/01/2004	RGA REINSURANCE COMPANY (RGB2)	MO	YRT/I	0L	19,279,034	704.854	1,018,217	202,510				
93572	43-1235868	08/23/2004	RGA REINSURANCE COMPANY (RGB3)	. MO	YRT/I	OL.	191,507,728	10.028.859	12,038,242	5,377,820				
93572	43-1235868	06/01/2008	RGA REINSURANCE COMPANY (RGB5)	MO	YRT/I	OL.	541,141,620	6,319,716	6,024,851	5,202,049				
93572	43-1235868	.08/01/2008	RGA REINSURANCE COMPANY (RGB6)	MO	YRT/I	OL	44,624,754	314,011	307,074	205,238				
93572	43-1235868	01/01/2012	RGA REINSURANCE COMPANY (RGB7)	MO	YRT/I	OL.	369,050,178	3,797,080	3,565,536	2, 198, 588				
93572	43-1235868	11/23/2019	RGA REINSURANCE COMPANY (RGB8)	MO	YRT/I	OL.	60,602,157	238,334	185,696	132,478				
93572	43-1235868	.03/31/2004	RGA REINSURANCE COMPANY (RGD1)	. MO	YRT/I	OL.	176,356,470	5, 162, 900	4,803,766	1,958,739				
93572	43-1235868	03/31/2004	RGA REINSURANCE COMPANY (RGD2)	MO	YRT/I	0L	8,491,721	60,701	53,614	16,449				
93572	43-1235868	05/01/2004	RGA REINSURANCE COMPANY (RGD3)	MO	YRT/I	0L		1,401,569	1,316,945	489,232				
93572	43-1235868		RGA REINSURANCE COMPANY (RGD4)	MO	YRT/I	OL.	31,708,510	171,896	192,039	74,304				
93572	43-1235868	. 11/01/2005	RGA REINSURANCE COMPANY (RGD5)	MO	YRT/I	0L	693,567,600	6,450,694	5,602,683	4,668,273				
93572	43-1235868	01/01/2012	RGA REINSURANCE COMPANY (RGD6)	MO	YRT/I	OL.	365,261,726	1, 150, 249	951.568					
93572	43-1235868	11/23/2019	RGA REINSURANCE COMPANY (RGD9)	MO	YRT/I	OL.	34, 193, 502	57,874	7,448	7,031				
93572	43-1235868	02/29/2004	RGA REINSURANCE COMPANY (RGH1)	MO	YRT/I	OL.	108,570,354	2,816,497	3, 193, 232	1,297,037				
93572	43-1235868	06/01/2008	RGA REINSURANCE COMPANY (RGH2)	MO.	YRT/I	0L	222,038,027	390,716		236,416				
93572	43-1235868	01/01/2020	RGA REINSURANCE COMPANY (RGH3)	MO.	YRT/I	0L	46,892,670	39,223	38,070	21,803				
93572	43-1235868	04/01/2005	RGA REINSURANCE COMPANY (RGM7)	MO	YRT/G	0L	763,631,203	290.906	331,008	3,438,568				
93572	43-1235868	04/01/2005	RGA REINSURANCE COMPANY (RGM8)	MO	YRT/G	OL.	27,203,569	11,446	11,690	133 , 159				
93572	43-1235868	07/01/2012	RGA REINSURANCE COMPANY (RGPD)	MO	YRT/I	0L	756,028,328	2,414,159	2,390,376	1,410,127				
64688	75-6020048	09/01/2001	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (SCB2)	DE	YRT/I	OL.	230,605,667		8,931,991	3,011,475				
64688	75-6020048	.08/23/2004	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (SCB3)	DE	YRT/I	OL.	114,904,618	6,017,314	7,222,957	2,645,402				
64688	75-6020048	08/05/2011	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (SCB5)	DE	YRT/I	OL.		1,066,260						
64688	75-6020048	01/01/2012	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (SCB7)	DE	YRT/I	OL.	283,705,195	3,022,936	2,832,553	1,589,534				
64688	75-6020048	11/23/2019	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (SCB8)	DE	YRT/I	OL.	40,236,088	158,364	123,696					
64688	75-6020048	08/05/2011	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (SCD5)	DE	YRT/I	OL.	100,580,661	705,705	607,665					
64688	75-6020048	01/01/2012	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (SCD6)	DE	YRT/I	OL.	271,263,624	841, 194	693 , 153	339,234				
64688	75-6020048	11/23/2019	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (SCD9)	DE	YRT/I	OL.	24,474,803	37,447	11,267	5,688				
64688	75-6020048	01/01/2001	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (SCG1)	DE	YRT/I	OL.	59,757,511	334,738	309,840	232,521				
64688	75-6020048	11/01/2010	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (SCN5)	DE	YRT/I	OL.	3, 163, 681, 337	3,498,395	.3,462,597	1,934,280				
64688	75-6020048	01/01/2011	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (SCN6)	DE	YRT/I	OL.	4,765,102,611	10,728,970	10,477,647	5,891,471				
64688	75-6020048	01/01/2012	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (SCN7)	DE	YRT/I	OL.	381,416,881	975.675	950 , 120					
64688	75-6020048	07/01/2018	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (SCN9)	DE	YRT/I	OL.	1,339,336,533	1,341,385	1,342,028	622,816				
64688	75-6020048	01/01/2002	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (SCPH)	DE	YRT/I	OL.	60,256,794	51,951	52,205					
64688	75-6020048	09/01/1986	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TA23)	DE	YRT/I	OL.	270,295,057	872,866	902,079	4,083,156				
64688	75-6020048	11/01/1986	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TA25)	DE	YRT/I	OL.	51,251,131	1,278,070	1,323,385	1,638,298				
64688	75-6020048	11/01/1989	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TA27)	DE	YRT/I	OL.	2,305,676	156.783	196,644	261,088	•		Ī	
64688	75-6020048	01/01/2002	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TAF2)	DE	YRT/I	OL.		388,316	349,389					
64688	75-6020048	.08/30/2010	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TAL7)	DE	C0/I	XXXL	3, 106, 548, 797	14,976,425	17,306,414	4,607,249				
64688	75-6020048	08/30/2010	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TAL7)	DE	YRT/I	OL.	362,789,780	764,434						
64688	75-6020048	08/30/2010	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TAL8)	DE	C0/I	XXXL	9,210,318,889	102,546,913	95,760,900	11,207,529				
64688	75-6020048	08/30/2010	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TAL8)	DE	YRT/I	OL	656,549,337	930,544	817,790	617,250		***************************************		
64688	75-6020048	07/15/2008	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TAN3)	DF	YRT/I	OL.	6, 158, 358, 716	5,701,159	5,650,421	4,337,157				
64688	75-6020048	07/15/2008	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TANA)	DE	YRT/I	OL	3,880,522,127	7,061,286	7,101,012	5,095,033				
64688	75-6020048	08/30/2010	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TAT1)	DE		XXXL	1,750,305,606	9,364,668		2,408,456				
64688	75-6020048		SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TAT1)	DE	YRT/I	OL	115,257,192	150.248	119,508	90,984				
64688	75-6020048	08/30/2010	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TAT1)	DE		XXXL	14,524,571,008	104.349.408	84,502,984	16,837,789				
64688	75-6020048	08/30/2010	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TAT2)	DE	YRT/I		14,324,371,006	499.035	64,502,964					
64688	75-6020048	04/15/1991	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TR37)	DE	YRT/I	UL	3,337,574		31,532					
64688	75-6020048	04/15/1991	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TR37)	DE	YRT/I	UL 0L	3,051,907			90,975				
64688			SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TR61)	DE	YRT/I	UL	6,007,585							
04000	13-0020048	.LU4/ 13/ 1991	SOUN GLODAL LIFE AMERICAS REINSURANCE COMPANT (IROZ)	.  ∪⊏	[TH1/1	. UL	,007,585	1/0,214	202,245	3/4,991	L	L	L	

## **SCHEDULE S - PART 3 - SECTION 1**

		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and	Other Lia	bilities Without	Life or Disabil								T 4= 1
1	2	3	4	_ 5	6	/	8	Reserve Cre		11	Outstanding S		14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
64688	75-6020048	09/01/1991	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TR63)	. DE	0/I	DL	23,630,000	700,512	583,536	484,304				
64688	75-6020048	09/01/1991	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TR64)	. DE		DL	125,000	1,648	1,211	2,981				
64688	75-6020048	09/01/1991	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TR65)	. DE	YRT/I	DL	1,847,363	16,557	15,341	36, 192				
64688	75-6020048		SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TR66)	. DE	YRT/I	OL	7,459,129	237,901	219,612	341,775				
64688	75-6020048		SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TR67)	. DE	00/I	OL	6,393,000	39,554	42, 156	107,753				
64688	75-6020048	09/01/1991	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TR68)	DE		OL	100,000	1,140	1,041	2,834				
64688	75-6020048	09/01/2002	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TRD2)	DE	YRT/I	OL	24,644,880	401,043	387,514	137,898				
64688	75-6020048	01/01/2002	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TRF2)	. DE	YRT/I	OL	40,028,744	1,244,962	1, 127, 554	668,294				
64688	75-6020048	03/31/2003	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TRH1)	. DE	YRT/I	DL	147,717,488	3,882,088	4,087,979	1,729,111				
64688	75-6020048	09/01/2003	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TRI1)	. DE	YRT/I	DL	3,630,625	300,890	295,555	186,943				
64688	75-6020048	08/01/2008	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (XLB6)	. DE	YRT/I	OL	17,530,613	122, 161	119,689	80,593				
64688	75-6020048	08/01/2008	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (XLH2)	. DE	YRT/I	OL	72,343,040	121,769	116,949	76,453				
64688	75-6020048	01/01/2020	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (XLH3)	. DE	YRT/I	OL	15,514,452	13,047	12,670	7,955				
87017	62-1003368	09/16/1996	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE (GG70)	DE	YRT/I	OL	121,639,479	884,302	877,456	594,578			ļ	
87017	62-1003368	03/01/1996	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE (GG80)	DE	YRT/I	OL	11,689,483	92,888	86,567	55,405			ļ	
87017	62-1003368	.03/01/1996	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE (GG99)	DE	YRT/I	0L	2,392,134	16, 129	14,258	7,224			ļ	ļ
87017	62-1003368		SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE (GGB1)	DE	YRT/I	0L	248,775,593	5,800,182	5,986,892	2,908,580			ļ	ļ
87017	62-1003368	09/01/2001	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE (GGB2)	DE	YRT/I	OL	83,399,760	2,031,581	2,326,344	1,055,294				
87017	62-1003368	11/19/2001	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE (GGD1)	. DE	YRT/I	OL	61,796,400	1,940,083	1,682,652	681,025				
87017	62-1003368	10/01/2001	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE (GGE1)	. DE	YRT/G	OL	62,981	219	199	142				
87017	62-1003368	10/01/2001	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE (GGE1)	. DE	YRT/I	OL	2, 182, 154	10,693	10,335	9,891				
97071	13-3126819	02/01/1992	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (BA75)	. DE	YRT/I	OL	5,378,835	316,599	305,312	536,924				
97071	13-3126819	05/01/2001	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (BA97)	DE	YRT/I	OL	334,565,531	1,877,487	1,864,474	1,025,742				
97071	13-3126819	08/01/1990	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (BM31)	DE	YRT/I	OL	699, 136	6,357	6,003	10,453				
97071	13-3126819	.03/28/2000	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (BM84)	. DE	YRT/I	DL	1,446,270,943	7,307,717	7,228,726	3,910,207				
97071	13-3126819	03/28/2000	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (BM85)	. DE	YRT/I	DL	84,542,866	922 , 178	898,747	505,050				
97071	13-3126819	07/01/2002	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (BME4)	. DE	YRT/I	OL	12,462,255	215,656	204,423	95,088				
97071	13-3126819	01/01/2001	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (BMF1)	. DE	YRT/I	OL	90,897,632	581,519	624,375	428,592				
97071	13-3126819	11/01/2005	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIB4)	. DE	YRT/I	OL	261,957,064	9,329,197	9,662,206	9,301,096				
97071	13-3126819	. 11/23/2007	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIB5)	. DE	YRT/I	OL	497,682,224	5,769,897	5,482,732	4,850,796				
97071	13-3126819	. 01/01/2012	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIB7)	DE	YRT/I	OL	437,861,145	4,704,264	4,400,340	2,264,194				
97071	13-3126819	11/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIB8)	DE	YRT/I	OL	60,354,217	237,541	185,547	106,937				
97071	13-3126819	. 11/01/2005	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GID5)	. DE	YRT/I	0L	553,750,034	5,253,858	4,564,530	3,655,079				
97071	13-3126819	01/01/2012	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GID6)	. DE	YRT/I	OL	343,286,610	1,049,602	864,971	462,862				
97071	13-3126819	11/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GID9)	. DE	YRT/I	OL	30,593,502	38,110	7,448	7,796				
97071	13-3126819	08/30/2010	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIL7)	. DE	0/I	XXXL	2,249,402,359	9,448,816	13,603,026	3,697,087				
97071	13-3126819	08/30/2010	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIL7)	. DE	YRT/I	OL	415,908,219	1,065,947	940,563	805,723				
97071	13-3126819	08/30/2010	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIL8)	. DE	00/I	XXXL	2,425,156,934	31,327,752	30, 155, 985	2,993,581				
97071	13-3126819		SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIL8)	.   DE	YRT/I	OL	198,727,008	318,613	280,816	226,687			ļ	
97071	13-3126819	07/01/2007	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIN1)	. DE	YRT/I	OL	1,139,722,974	3,351,803	3,291,341	2,323,225			ļ	ļ
97071	13-3126819	07/15/2008	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIN2)	. DE	YRT/I	OL	634, 187, 321	1,565,671	1,526,718	973,413			ļ	
97071	13-3126819	07/15/2008	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIN3)	. DE	YRT/I	OL	4,707,386,633	4,301,411	4,262,808	2,876,631			····	
97071	13-3126819	07/15/2008	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIN4)	. DE	YRT/I	OL	4,113,785,083	7,637,412	7,692,063	4,535,647				
97071	13-3126819	11/01/2010	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIN5)	.  DE	YRT/I	OL	3,228,005,931	3,579,657	3,544,686	2,009,216				
97071	13-3126819	01/01/2011	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIN6)	. DE	YRT/I	OL	9,397,594,965	20,032,804	19,651,088	10,038,098				
97071	13-3126819	01/01/2012	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIN7)	.  DE	YRT/I	OL	516,208,651	1,331,115	1,294,091	650,274				
97071	13-3126819	07/01/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIN9)	. DE	YRT/I	OL	1,383,009,558	1,389,325	1,385,425	659,760			ļ	
97071	13-3126819	07/01/2012	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIPF)	. DE	YRT/I	OL	88,876,266	162,651	150,701	71,641			ļ	
97071	13-3126819	. 12/06/2017	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SU17)	. DE	COFW/I	0L	180,862,214	177,934,957	119, 110, 451	66,863,432			ļ	143,544,536
97071	13-3126819	07/01/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SU20)	. DE		0L	85, 175, 277	84,231,916	51,096,207	38,806,118			ļ	60,087,461
97071	13-3126819	01/01/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUEO)	. DE	YRT/I	OL	107,912,588	208,634	193, 112	57,316			ļ	
97071	13-3126819	01/01/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUE8)	. DE	YRT/I	OL	803,404,918	1,920,271	1,779,591	734,382				
97071	13-3126819	01/01/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUE9)	. DE	YRT/I	OL	194,300	1,333	1,160	490				
97071	13-3126819	. 11/21/2020	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUH4)	. DE	YRT/I	OL	75,427,473	79,918	468	5,611				
97071	13-3126819	. 12/06/2017	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUN8)	. DE	YRT/I	OL	2,449,191,099	3,245,520	3,230,300	1,298,719				
97071	13-3126819	03/15/2015	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUQ1)	. DE		XXXL	1,732,500	3,385	3,287	1, 134			ļ	

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		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and	d Other Lia	ibilities Without	Life or Disabil								T
1	2	3	4	5	6	7	8	Reserve Cre		11	Outstanding S		14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
97071	13-3126819	03/15/2015	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUQ2)	DE		XXXL	2,565,000	9.450	8,387	1,533				
97071	13-3126819	03/15/2015	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUQ3)	DE		XXXL	13,725,000	67,509		10,543				
97071	13-3126819	08/08/2016	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUQ7)	DE		XXXL	139,058,550	472, 127	411,672	129,614				
97071	13-3126819	08/08/2016	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUQ8)	DE		XXXL	164,730,150	1,026,642	822,969	183,212				
97071		00/00/2010		DE		XXXL			4,078,221	700 701				
	13-3126819	08/08/2016	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUQ9)					5,053,678		790,791				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUTO)	DE	00/I	OL.	2,050,238,181	3,260,109	1,282,406	2,501,446				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUTO)	DE	00/I	XXXL	1,410,123,151	7,133,790	5,494,954	1,712,440				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUTO)	DE	YRT/I	0L	58,839,820	33,874	20,469	16,648				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT3)	DE	00/I	0L	1,724,956,371	7,781,854	3,453,967	4,048,690				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT3)	DE	00/I	XXXL		5,306,538	3,806,066	2,070,421				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT3)	DE	YRT/I	DL	25,291,846	45,771	27, 152	25,417				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT4)	DE		OL	453,088,289	1,031,819	541,541	475,006				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT4)	DE		XXXL		833,635	641,967	337,609				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT4)	DE	YRT/I	0L	14, 121, 832	10,455	2,861	6,269				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT5)	DF	C0/I	OL.	9,439,895,362	23,802,676	10,366,886	12,371,279				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUTS)	DE		XXXL	4,623,201,131	17,369,174	13,677,526	5,751,818			<u> </u>	
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUTS)		YRT/I	OL	204,599,091	17,369,174	77,681				İ	İ
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT6)	DE	00/1	OL	3, 105, 895, 470	5,373,323	2,426,233	2,766,761				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT6)	DE	0/I	XXXL	2,024,136,057	4,862,016	3,685,093	1,815,911				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT6)	DE	YRT/I	0L	111,598,951	63,338	30,281	32,414				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT7)	DE	00/I	0L	832,982,375	2,082,568	784,077	1,359,685				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT7)	DE		XXXL	168,702,650	835,891	715,797	264,087				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT7)	DE	YRT/I	OL	10,458,226	6,986	2, 128	3,313				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT8)	DE		OL	138,610,490	248,399	110,842	164,721				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT8)	DE	0/I	XXXL	82,277,634	250,591	187,488	91,678				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT8)	DE	YRT/I	0L	3,679,845	2,403	1,228	1,311				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT9)	DE		0L	2,545,099,392	4.944.582	2, 161, 308	3,587,092				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT9)	DE		XXXL	1,946,017,751	13, 104, 866	10,835,704	2,661,027				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT9)	DE	YRT/I	OL.		29,438	11,735	13,599				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUTB)	DE		0L	4,539,272,314	16,578,029		7,057,819				
	13-3126819	07/07/2018		DE	CO/I	XXXL								
97071			SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUTB)				1,095,045,193	3,799,601	3,089,073	1,819,047				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUTB)	DE	YRT/I	OL.	150,223,763	169,676	56,838	98,285				
97071	13-3126819	04/15/2017	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUU3)	DE	YRT/I	0L	20,491,368	13, 132	13,580	7,677				
97071	13–3126819	11/20/2021	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUUA)	DE	YRT/I	DL	56,695,795	46,044		38				
97071	13-3126819	11/20/2021	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUUB)	DE	YRT/I	DL	14,902,673	13,037						
97071	13-3126819	11/20/2021	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUUC)	DE	YRT/I	OL	28,211,133	8,591		90				
97071	13-3126819	. 11/20/2021	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUUD)	DE	YRT/I	OL	41,520,134	58,731						
97071	13-3126819	. 11/20/2021	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUUG)	DE	YRT/I	OL	1,738,118	354						
97071	13-3126819	11/20/2021	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUUI)		YRT/I	OL.	369,000	112						
97071	13-3126819	11/20/2021	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUUJ)	DF	YRT/I	0L	274,769	132					[	
97071	13-3126819	05/01/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUV1)	DE		OL.	162.770.000	474,054	214.299	193.482			Ī	
97071	13-3126819	05/01/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUV1)	DE		XXXL	147,971,250	343,094	281,241	148,569			<u> </u>	
97071		05/01/2018				OL							l	
	13-3126819	03/01/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUV2)	IDE			163,822,500		191,697	204,970				
97071	13-3126819	05/01/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUV2)	DE	00/1	XXXL	146,902,500	495,720	371,544	159,440			·····	
97071	13-3126819	05/01/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUV3)	DE	00/I	OL	708,332,500	1,618,185	610,602	743,542				
97071	13-3126819	05/01/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUV3)	DE	00/I	XXXL	708,817,500	2,571,136	2, 113, 765	680,968				
97071	13-3126819	05/01/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUV4)	DE		0L	497,250,000	890,403	309,497	589,429				
97071	13-3126819	05/01/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUV4)	DE		XXXL	483,030,000	2,883,561	2, 193, 828	530,951			ļ	
97071	13-3126819	01/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUV5)	DE		0L		997,577	534,313	365, 124			<u> </u>	ļ
97071	13-3126819	.01/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUV5)	DE		XXXL	110,947,500	225,417	170,885	135,205			L	L
97071	13-3126819	01/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUV6)	DE		0L	281,047,500	855,825	400,463					
97071	13-3126819	01/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUV6)	DE		XXXL	121,005,000	302, 154	224,364	136,825			<u></u>	
97071	13-3126819	01/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUV7)	IDE		OL.	960,705,000	2,444,285	1,097,117	1, 154, 202				
				IDE						1, 104,202				
97071	13-3126819	01/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUV7)	Inc	00/1	XXXL	425,992,500	1,178,200	820,306	484,208			·····	
97071	13-3126819	01/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUV8)	DE	00/I	OL.	630,990,000	1,292,659	522,318	805,294				
97071	13-3126819	01/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUV8)	DE		XXXL	259,515,000	1, 121, 971	773,318	329,650			<b>.</b>	

		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and	Other Lia	abilities Without	Life or Disabil	ity Contingencies,	and Related Ben	efits Listed by Re	einsuring Compa	ny as of Decem	ber 31, Current	Year	
1	2	3	4	5	6	7	8	Reserve Cre	edit Taken	11	Outstanding S	Surplus Relief	14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
97071	13-3126819	.11/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUW1)	DE	YRT/I	0L	815,424,103	595,948	239,706	146,841				
97071	13-3126819	.11/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUW2)	DE	YRT/I	0L	490,267,901	400,360	129,124	62,428				
97071	13-3126819	.11/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUW3)	DE	YRT/I	0L	1,088,706,930	468,911	239,588	115,910				
97071	13-3126819	.11/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUW4)	DE	YRT/I	OL			558,042	286,484				
97071	13-3126819	.11/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUW5)	DE	YRT/I	OL.	1, 136, 839, 405	682,613	406,560	198,486				
97071	13-3126819		SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUW6)	DE	YRT/I	OL.	2,788,677,404	2,557,999	1,149,636	524,837				
97071			SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUW7)	DE	YRT/I	OL.	928,416,814	675,227	229,822	118,988				
97071	13-3126819		SCOR GLOBAL LIFE USA REINSURANCE COMPANY (TAJ2)	DE		XXXL	5,043,765	31,356		5,875				
97071	13-3126819		SCOR GLOBAL LIFE USA REINSURANCE COMPANY (TAJ2)	DE	YRT/I	OL.	10,351,923	61,515		4,811				
97071	13-3126819		SCOR GLOBAL LIFE USA REINSURANCE COMPANY (TAJ3)	DE		XXXL	97, 118, 343	1,674,977						
97071			SCOR GLOBAL LIFE USA REINSURANCE COMPANY (TAJ3)	DE	YRT/I	OL.	12,985,109	45, 120		3,785				
97071			SCOR GLOBAL LIFE USA REINSURANCE COMPANY (TAJ4)	DE	CO/I	XXXL	27,745,826	2,538,858		11.438				
97071			SCOR GLOBAL LIFE USA REINSURANCE COMPANY (TAJ4)	DE	YRT/I	OL.	5,210,607	9.947		4,270				
97071			SCOR GLOBAL LIFE USA REINSURANCE COMPANY (TAJ6)	DE		XXXL	1,849,646	3,534		468				
97071			SCOR GLOBAL LIFE USA REINSURANCE COMPANY (TAJ6)	DE	YRT/I	0L	4,505,246	24.387		2,779				
97071		01/01/2005	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (TAJ7)	DE		XXXL	42,046,367	765, 170		4,492				
97071		.01/01/2005	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (TAJ7)	DE	YRT/I	OL.	5,488,884	15,809		1,443				
97071			SCOR GLOBAL LIFE USA REINSURANCE COMPANY (TAU)	DE		XXXL	11,315,342	790,273		1,494				
97071			SCOR GLOBAL LIFE USA REINSURANCE COMPANY (TAJ8)	DE	YRT/I	OL	1,792,240	2,679		553				
97071	13-3126819		SCOR GLOBAL LIFE USA REINSURANCE COMPANY (TAL2)	DE		XXXL	8,531,993	19.993		11.162				
97071			SCOR GLOBAL LIFE USA REINSURANCE COMPANY (TAL2)	DE	YRT/I	OL	80,850,509	316,855		34,571				
97071			SCOR GLOBAL LIFE USA REINSURANCE COMPANY (TAL2)	DE	CO/I	XXXL	5,268,181,528	100, 133, 546		1,097,051				
97071	13-3126819		SCOR GLOBAL LIFE USA REINSURANCE COMPANY (TALS)	DE	YRT/I	0L	505,355,011	1,447,560		123,615				
97071	13-3126819		SCOR GLOBAL LIFE USA REINSURANCE COMPANY (TAL4)	DE	CO/I	XXXL	516,842,552	20,633,176		95,305				
97071	13-3126819	.05/23/2005	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (TAL4)	DE	YRT/I	OL		45,278		3,695				
				CO		XXXL	28,400,080	43,278	OF 040 COE	7,590,876				
68713		.06/15/1999	SECURITY LIFE OF DENVER INSURANCE COMPANY (SD83)						25,013,685					
68713		.06/15/1999	SECURITY LIFE OF DENVER INSURANCE COMPANY (SD83)	CO		OL			4,663,378	307,529				
68713 68713		.06/15/1999	SECURITY LIFE OF DENVER INSURANCE COMPANY (SD83)	CO	YRT/I .CO/I	DLXXXL			16, 139, 277	7, 125,544 9,526				
			SECURITY LIFE OF DENVER INSURANCE COMPANY (SDJ1)	CO					89,426					
68713	84-0499703		SECURITY LIFE OF DENVER INSURANCE COMPANY (SDJ1)	CO	YRT/I	OLXXXL			213,008	80,854				
68713	84-0499703		SECURITY LIFE OF DENVER INSURANCE COMPANY (SDJ2)		0/1				161,436	75,961				
68713			SECURITY LIFE OF DENVER INSURANCE COMPANY (SDJ2)	CO	YRT/I	OL			267,215	130,596				
68713	84-0499703		SECURITY LIFE OF DENVER INSURANCE COMPANY (SDJ3)	CO	00/I	XXXL			9,288,593	363,939				
68713	84-0499703		SECURITY LIFE OF DENVER INSURANCE COMPANY (SDJ3)	CO	YRT/I	OL			185,542	113,628				
68713	84-0499703		SECURITY LIFE OF DENVER INSURANCE COMPANY (SDJ4)	CO	0/I	XXXL			10,981,667	92,672				
68713	84-0499703		SECURITY LIFE OF DENVER INSURANCE COMPANY (SDJ4)	CO	YRT/I	OL			41,614	7,676				
68713			SECURITY LIFE OF DENVER INSURANCE COMPANY (SDJ5)	CO	0/I	XXXL			9,388	12,452				
68713			SECURITY LIFE OF DENVER INSURANCE COMPANY (SDJ5)	CO	YRT/I	OL			22,965	11,669				
68713			SECURITY LIFE OF DENVER INSURANCE COMPANY (SDJ6)	CO	0/1	XXXL			14,710	47,327				
68713		01/01/2005	SECURITY LIFE OF DENVER INSURANCE COMPANY (SDJ6)	CO	YRT/I	OL			103,431	62,920				
68713	84-0499703	.01/01/2005	SECURITY LIFE OF DENVER INSURANCE COMPANY (SDJ7)	CO	0/I	XXXL	·		3,923,907	336,979				ļ
68713			SECURITY LIFE OF DENVER INSURANCE COMPANY (SDJ7)	CO	YRT/I	0L			67,331	34,861				
68713			SECURITY LIFE OF DENVER INSURANCE COMPANY (SDJ8)	CO	0/I	XXXL			3,550,655	85,420				
68713			SECURITY LIFE OF DENVER INSURANCE COMPANY (SDJ8)	CO	YRT/I	0L			11,298	2,666				
82627		.11/01/1970	SWISS RE LIFE & HEALTH AMERICA INC. (CGO7)	MO	YRT/I	0L	128,958	5,978	5,877	10,780				
82627	06-0839705	.11/01/1985	SWISS RE LIFE & HEALTH AMERICA INC. (CG21)	MO	YRT/I	0L	1,046,490	71,622	71,622					
82627	06-0839705	.01/01/1971	SWISS RE LIFE & HEALTH AMERICA INC. (C121)	MO	YRT/I	OL	4,081,731	350,052	363,422	525,662				
82627		.01/01/1991	SWISS RE LIFE & HEALTH AMERICA INC. (C124)	MO	YRT/I	0L	2,873,195	85,050	85,330	84,859				
82627		.01/01/1991	SWISS RE LIFE & HEALTH AMERICA INC. (C125)	MO	YRT/I	0L	4,678,906	16,671	14,608	21,991				
82627			SWISS RE LIFE & HEALTH AMERICA INC. (LF85)	MO	YRT/I	0L	24,876,094	397,444	378,987	292,642				
82627			SWISS RE LIFE & HEALTH AMERICA INC. (LF88)	MO	YRT/I	0L	1,284,265	67,800	71,456	110,481				
82627			SWISS RE LIFE & HEALTH AMERICA INC. (LR10)	MO	YRT/G	0L	42,248	3,296	3,255	5, 150				
82627			SWISS RE LIFE & HEALTH AMERICA INC. (LR10)	MO	YRT/I	0L	4,088,013	164 , 186	193,919	212,242				
82627			SWISS RE LIFE & HEALTH AMERICA INC. (LR17)	MO	YRT/G	0L	1,332,687	51,554	55,697	62,693				
82627			SWISS RE LIFE & HEALTH AMERICA INC. (LR17)	MO	YRT/I	0L	6, 117, 962	198,807	222,674	241,576				
82627	06-0839705	.03/29/1993	SWISS RE LIFE & HEALTH AMERICA INC. (LR38)	MO	YRT/I	OL	311,092,620	2,965,791	2,955,135	2,343,817				L

1	2	2	rance Ceded Life Insurance, Annuities, Deposit Funds a	5	6	7	l 8	Reserve Cre		11	Outstanding S		14	15
1	2	3	4	Domi	O	/	0	9 Reserve Cre		11	12	13	14	15
NAIG				Domi-	T	T		9	10		12	13	NA JUG J	E I. MOULE . I.
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
82627	06-0839705	.03/29/1993	SWISS RE LIFE & HEALTH AMERICA INC. (LR42)	MO	YRT/I	0L	8,079,476	118,972	115,410	93,229				
82627	06-0839705	.12/01/1993	SWISS RE LIFE & HEALTH AMERICA INC. (LR52)	MO	YRT/I	OL	2,255,264	112,082	106,684	106,029				
82627	06-0839705	.09/08/1997	SWISS RE LIFE & HEALTH AMERICA INC. (LR78)	MO	YRT/I	OL	79,081,882	927 , 106		601,924				
82627	06-0839705	.02/01/1994	SWISS RE LIFE & HEALTH AMERICA INC. (ME38)	MO	YRT/I	OL	2,693,352	8,997	8,893	6,403				
82627	06-0839705	.01/01/1992	SWISS RE LIFE & HEALTH AMERICA INC. (ME72)	MO	YRT/I	OL		48,429	46,610					
82627	06-0839705	02/01/1994	SWISS RE LIFE & HEALTH AMERICA INC. (ME73)	MO	YRT/I	OL.	1,572,367	53,596	62,270	77,949				
82627	06-0839705	01/01/1990	SWISS RE LIFE & HEALTH AMERICA INC. (MG29)	MO	YRT/I	0L	968, 150	60,810	58,537	79,268				
82627	06-0839705	.02/01/1994	SWISS RE LIFE & HEALTH AMERICA INC. (NO38)	MO	YRT/I	OL.	2,693,352	8,997	8,893	6,403				
82627	06-0839705	.02/01/1994	SWISS RE LIFE & HEALTH AMERICA INC. (NO39)	MO	YRT/I	0L		8,355	8,016	15,564				
82627	06-0839705	.03/01/1996	SWISS RE LIFE & HEALTH AMERICA INC. (NO44)	MO	YRT/I	OL.	105,076,822	2,995,290	3,156,522	2,579,179				
82627	06-0839705	.02/01/1994	SWISS RE LIFE & HEALTH AMERICA INC. (NO45)	MO	YRT/I	OL.	.5,622,922	128.232	138.033	198,720				
82627		.02/01/1994	SWISS RE LIFE & HEALTH AMERICA INC. (NO46)	MO	YRT/I	OL.	408,920	3,032	2,845	6, 136				
82627	06-0839705	.02/01/1994	SWISS RE LIFE & HEALTH AMERICA INC. (NO47)	MO.	YRT/I	OL	292,009	2,378	4,043	1,936			· · · · · · · · · · · · · · · · · · ·	
82627	06-0839705	.03/01/1994		MO	YRT/I	OL	169,516,509	2,424,754	2,259,898	2,400,471				
	06-0839705		SWISS RE LIFE & HEALTH AMERICA INC. (NO48)	MO MO	YRT/I	OL		7.771.844					·····	
82627		.03/01/1996	SWISS RE LIFE & HEALTH AMERICA INC. (NO50)				414,285,557	, ,	6,928,394	3,791,756			ł	·
82627	06-0839705	.09/08/1997	SWISS RE LIFE & HEALTH AMERICA INC. (NO85)	MO	YRT/I	OL	18,662,743	298, 186	284,314	214,715			}	<b>}</b>
82627	06-0839705	.05/01/2001	SWISS RE LIFE & HEALTH AMERICA INC. (NO97)	MO	YRT/I	OL	669, 129,800	3,754,667	3,728,732	2,023,200			ļ	
82627	06-0839705	.09/16/1996	SWISS RE LIFE & HEALTH AMERICA INC. (NOA1)	MO	YRT/I	OL	75,051,728	864,217	823,537	361,259				
82627	06-0839705	.04/01/1997	SWISS RE LIFE & HEALTH AMERICA INC. (NOA7)	MO	YRT/I	OL		2,696	2,566	1,322				
82627	06-0839705	.09/01/2001	SWISS RE LIFE & HEALTH AMERICA INC. (NOB2)	MO	YRT/I	0L	657,009,306	20,697,304	24,959,368	9,248,748				
82627	06-0839705	.11/19/2001	SWISS RE LIFE & HEALTH AMERICA INC. (NOD1)	MO	YRT/I	OL	121,933,480	3,458,938	3, 132, 447	1, 167, 224				
82627	06-0839705	.03/31/2003	SWISS RE LIFE & HEALTH AMERICA INC. (NOH1)	MO	YRT/I	OL	39,020,621	956,787		435,733				
82627	06-0839705	09/01/2001	SWISS RE LIFE & HEALTH AMERICA INC. (NOWXB)	MO		AXXX		42,994,525	42,306,953	549,828				
82627	06-0839705	11/19/2001	SWISS RE LIFE & HEALTH AMERICA INC. (NOWXD)	MO		AXXX		169,605,621	164,484,699	1,826,140				
82627	06-0839705	01/01/1990	SWISS RE LIFE & HEALTH AMERICA INC. (NR30)	MO	YRT/I	OL.		60,607	58,840	75,085				
82627	06-0839705	.12/31/2016	SWISS RE LIFE & HEALTH AMERICA INC. (SR16)	MO	YRT/I	OL.	245,682,142	492,055	420,918	395,233				
82627	06-0839705	12/31/2016	SWISS RE LIFE & HEALTH AMERICA INC. (SR16T)	MO		XXXL	6,747,798,160	125,476,803	127,665,791	12,168,607	36.683.423	44,020,108		
82627	06-0839705	12/31/2016	SWISS RE LIFE & HEALTH AMERICA INC. (SR16U)	MO		AXXX	281,938,617	279,322,307	292,709,021	2,751,711	62,559,666	67,530,245		
82627	06-0839705	12/31/2016	SWISS RE LIFE & HEALTH AMERICA INC. (SR16V)	MO	MCO/I	OL.	1,325,287,900		232,103,021	13,819,805	16.673.746	17.773.568	96.787.783	
82627	06-0839705	.03/01/1996	SWISS RE LIFE & HEALTH AMERICA INC. (SR10V)	MO	YRT/I	0L	426,802,663	1,891,228	2,120,741	1,377,307	10,073,740	17,773,300		
82627	06-0839705	.03/01/1996	SWISS RE LIFE & HEALTH AMERICA INC. (SR59)	MO.	YRT/I	OL		4,043,688	4, 165, 039	5,002,336				
				MO MO			363,893,337							
82627	06-0839705	.03/01/1996	SWISS RE LIFE & HEALTH AMERICA INC. (SR64)		YRT/I	OL	318,742,585	3,169,009	3, 172,080	3,525,529			····	
82627	06-0839705	.01/19/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SR66)	MO	YRT/I	OL	112, 104, 810	452,396	399,569	355,312				
82627	06-0839705	.09/08/1997	SWISS RE LIFE & HEALTH AMERICA INC. (SR77)	MO	YRT/I	OL	60,610,997	703,937	677,037	450,037				
82627	06-0839705	.10/18/2003	SWISS RE LIFE & HEALTH AMERICA INC. (SR83)	MO	00/I	XXXL	247,094,396	1,319,000	1,312,182	758,523				
82627	06-0839705	.10/18/2003	SWISS RE LIFE & HEALTH AMERICA INC. (SR83)	MO	YRT/I	OL	124,318,966	1, 100, 849	1,045,668	752,883				
82627	06-0839705	.01/01/2000	SWISS RE LIFE & HEALTH AMERICA INC. (SR84)	MO	YRT/I	OL	722, 165, 917	4,353,657	4,230,184	2,432,083				
82627	06-0839705	.06/12/2012	SWISS RE LIFE & HEALTH AMERICA INC. (SRB2)	MO	YRT/I	OL	131,658,646	4,833,834	5,207,979	3,213,610				
82627	06-0839705	.08/05/2011	SWISS RE LIFE & HEALTH AMERICA INC. (SRB5)	MO	YRT/I	OL	49,515,303	533 , 136	486,606	344,035			ļ	ļ
82627	06-0839705	.08/01/2008	SWISS RE LIFE & HEALTH AMERICA INC. (SRB6)	MO	YRT/I	OL	26,295,945	183,253	179,536	116,993			<u> </u>	<b> </b>
82627	06-0839705	.01/01/2012	SWISS RE LIFE & HEALTH AMERICA INC. (SRB7)	MO	YRT/I	OL	198, 194, 591	2,058,283	1,903,978	949,677			L	L
82627	06-0839705	11/23/2019	SWISS RE LIFE & HEALTH AMERICA INC. (SRB8)	MO	YRT/I	OL.	20,118,072	79, 141	61,851	34.444			L	
82627	06-0839705	09/01/1999	SWISS RE LIFE & HEALTH AMERICA INC. (SRC1)	MO	YRT/I	0L	439,892	5,992	5,497	2,550				
82627	06-0839705	06/12/2012	SWISS RE LIFE & HEALTH AMERICA INC. (SRD1)	MO	YRT/I	OL.	257,852,452	6,691,114	5,942,717	2,667,174				
82627	06-0839705	.01/01/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SREO)	MO	YRT/I	OL.	107,912,553	208.634	193,112			• • • • • • • • • • • • • • • • • • • •		
82627	06-0839705	10/01/2001	SWISS RE LIFE & HEALTH AMERICA INC. (SRE1)	MO	YRT/G	OL	110.217	384	348	355				
82627	06-0839705	10/01/2001	SWISS RE LIFE & HEALTH AMERICA INC. (SRE1)	MO	YRT/I	OL	3.957.322	22.402	21.599	30,089			·····	
				MO MO	YRT/I									
82627	06-0839705	.05/28/2012	SWISS RE LIFE & HEALTH AMERICA INC. (SRE1)			OL	2,624,327,703	8,060,840	7,525,853	4,683,124			ł	·
82627	06-0839705	.05/28/2012	SWISS RE LIFE & HEALTH AMERICA INC. (SRE2)	MO	YRT/I	OL	4,819,885	26,832	25, 149	16,000			ł	<b> </b>
82627	06-0839705	.05/28/2012	SWISS RE LIFE & HEALTH AMERICA INC. (SRE3)	MO	YRT/I	OL	440, 180, 899	1,380,119	1,291,354	803 , 179			ļ	ļ
82627	06-0839705	.07/01/2002	SWISS RE LIFE & HEALTH AMERICA INC. (SRE4)	MO	YRT/I	OL	25,914,690	439,573	416,459	193,593			ļ	ļ
82627	06-0839705	.01/01/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRE8)	MO	YRT/I	OL		1,920,269	1,779,280	690,228				
82627	06-0839705	.01/01/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRE9)	MO	YRT/I	OL	194,300	1,333	1, 160	443				
82627	06-0839705	.01/01/2020	SWISS RE LIFE & HEALTH AMERICA INC. (SREA)	MO	YRT/I	OL	2,033,337,592	2,422,748	1,060,354	1,405,395				
82627	06-0839705		SWISS RE LIFE & HEALTH AMERICA INC. (SREC)	MO	YRT/I	OL	209,285,781	207,581	120,098	94,422				
82627			SWISS RE LIFE & HEALTH AMERICA INC. (SRH2)	MO	YRT/I	OL.	110,531,722		183,728	114.673				

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NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
82627	06-0839705	.01/01/2020	SWISS RE LIFE & HEALTH AMERICA INC. (SRH3)	MO	YRT/I	0L	23,271,679	19,557	18,999	11,431				
82627	06-0839705	.05/23/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SRL1)	MO	00/I	XXXL	13,871,367	40,860	50,924	159,211				
82627	06-0839705	.05/23/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SRL1)	MO	YRT/I	OL	147,630,990	1,466,857	1,522,169	935,316				
82627	06-0839705	.05/23/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SRL2)	MO		XXXL		19,993	34, 165	53,693				
82627	06-0839705	.05/23/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SRL2)	MO	YRT/I	OL		251,042	244,819	184,420				
82627	06-0839705	05/23/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SRL3)	MO	CO/I	XXXL_	9,096,930,663	171,857,379	183,315,764	13,875,567				
82627	06-0839705	05/23/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SRL3)	MO	YRT/I	0L	868,024,200	2,595,054	2,488,719	1,925,466				
82627	06-0839705	.05/23/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SRL4)	MO		XXXL	1,545,748,642	61,611,637	59,871,904	2,467,541				
82627	06-0839705	.05/23/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SRL4)	MO	YRT/I	OL.	85,201,993	135,868	124,903					
82627	06-0839705	.11/01/2006	SWISS RE LIFE & HEALTH AMERICA INC. (SRL5)	MO	C0/I	XXXL	2, 131,816,331	4, 164, 280	6,842,421	6,371,290				
82627	06-0839705	11/01/2006	SWISS RE LIFE & HEALTH AMERICA INC. (SRL5)	MO	YRT/1	OL.	1,774,773,508	4.258.044	4,119,326	3,739,317				
82627	06-0839705	.08/30/2010	SWISS RE LIFE & HEALTH AMERICA INC. (SRL6)	MO	C0/I	XXXL	3,406,450,863	4,966,211	5,513,312	4,744,181			***************************************	***************************************
82627	06-0839705	.08/30/2010	SWISS RE LIFE & HEALTH AMERICA INC. (SRL6)	MO	YRT/I	OL		1,599,230	1,518,139	1,163,965				
82627	06-0839705	.08/30/2010	SWISS RE LIFE & HEALTH AMERICA INC. (SRL7)	IWO	C0/I	XXXL	1,116,996,802	5,658,411	6, 199, 242	1,525,527				
82627	06-0839705	.08/30/2010	SWISS RE LIFE & HEALTH AMERICA INC. (SRL7)	MO	YRT/I		175,738,375			210, 140				· · · · · · · · · · · · · · · · · · ·
	06-0839705	.08/30/2010	SWISS RE LIFE & HEALTH AMERICA INC. (SHL7)	MO MO		XXXL		202,460						<b> </b>
82627				MO			23,789,679,716		277,264,392	29,265,096				
82627	06-0839705	.08/30/2010	SWISS RE LIFE & HEALTH AMERICA INC. (SRL8)		YRT/I	OL	1,860,595,799	2,848,695	2,509,361	1,997,119				
82627	06-0839705	.04/01/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SRM2)	MO MO	YRT/G		2,878,600	1,216	1,626	9,865				
82627	06-0839705	.04/01/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SRM3)		YRT/G	OL	10,148,740	2,543	2,460	16,753				
82627	06-0839705	.04/01/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SRM3)	MO	YRT/I	OL	1,552,778	1,892	1,763	1,464				
82627	06-0839705	.04/01/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SRM4)	MO	YRT/G	OL	3,353,400	988	927	6,605				
82627	06-0839705	.04/01/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SRM4)	MO	YRT/I	OL		99	92	84				
82627	06-0839705	.04/01/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SRM5)	MO	YRT/G	OL	7,555,295	2,527	2,786	18,318				
82627	06-0839705	.04/01/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SRM5)	MO	YRT/I	OL		6,980	6,331	5,487				
82627	06-0839705	.04/01/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SRM6)	MO	YRT/G	OL		279	253	1,873				
82627	06-0839705	.04/01/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SRM7)	MO	YRT/G	OL	503,955,296	139,493	166,457	1,318,479				
82627	06-0839705	.04/01/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SRM8)	MO	YRT/G	OL	9,397,205	5,705	6,922	62,143				
82627	06-0839705	04/01/2010	SWISS RE LIFE & HEALTH AMERICA INC. (SRM9)	MO	YRT/G	OL.	141,432,211	20,665	26,932	224,710				
82627	06-0839705	08/01/2017	SWISS RE LIFE & HEALTH AMERICA INC. (SRN6)	MO	YRT/I	0L	2,373,103,950	4,432,450	4,311,009	1,957,513				
82627	06-0839705	08/01/2017	SWISS RE LIFE & HEALTH AMERICA INC. (SRN7)	MO	YRT/I	OL.	60,667,587	161,541	154,829					
82627	06-0839705	07/01/2012	SWISS RE LIFE & HEALTH AMERICA INC. (SRPB)	MO	YRT/I	0L	1,923,658,950	5,547,850	5,281,914	2,810,691				
82627	06-0839705	08/08/2016	SWISS RE LIFE & HEALTH AMERICA INC. (SRQO)	MO	CO/I	XXXL	513,910,800	3.968.148	3, 182, 677	523,433				
82627	06-0839705	03/15/2015	SWISS RE LIFE & HEALTH AMERICA INC. (SRQ4)	MO	C0/I	XXXL	20,025,000	175,888	142,864	19,081				
82627	06-0839705	.04/01/2016	SWISS RE LIFE & HEALTH AMERICA INC. (SRQ5)	MO		XXXL	450,000	2.970	2.250	433				
82627	06-0839705	.06/29/2015	SWISS RE LIFE & HEALTH AMERICA INC. (SRR1)	MO	YRT/I		4,581,764	3,271	3,336	238,248				
82627	06-0839705	.12/01/2015	SWISS RE LIFE & HEALTH AMERICA INC. (SRS2)	MO	YRT/G	OL	434,046,167	104.519	105,771	820,618				
				MO										
82627	06-0839705 06-0839705	.01/01/2020	SWISS RE LIFE & HEALTH AMERICA INC. (SRS3)	MO	YRT/G	OL		67,218	38,399	554,929				
82627		.06/30/2020	SWISS RE LIFE & HEALTH AMERICA INC. (SRS5)		YRT/G	OL	155,725,000	13,384		81,834				
82627	06-0839705	.01/01/2020	SWISS RE LIFE & HEALTH AMERICA INC. (SRS7)	M0	YRT/G	OL	53,933,333	7,652	948	64,561				
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRTO)	MO	0/1	OL	1,060,869,096	1,663,758	640,150	1,274,711				
82627		.07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRTO)	MO	0/I	XXXL	711,561,575	3,597,237	2,769,094	869,006				<b> </b>
82627	06-0839705	.07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRTO)	MO	YRT/I	OL	29,419,913	16,941	10,238	8,586				
82627	06-0839705	.08/30/2010	SWISS RE LIFE & HEALTH AMERICA INC. (SRT1)	MO	00/I	XXXL	4,349,513,107	23,259,269	21,401,781	5,896,233				
82627	06-0839705	.08/30/2010	SWISS RE LIFE & HEALTH AMERICA INC. (SRT1)	MO	YRT/I	0L		393,510	316, 192	222,097				
82627	06-0839705	.08/30/2010	SWISS RE LIFE & HEALTH AMERICA INC. (SRT2)	MO	00/I	XXXL	11,740,847,095	85,542,812	69,615,370	13,749,641				
82627	06-0839705	.08/30/2010	SWISS RE LIFE & HEALTH AMERICA INC. (SRT2)	MO	YRT/I	OL	419,564,431	400 , 162	313,350	220,948				
82627		.07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT3)	MO	00/I	OL		251,857	393,997	217,699				
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT3)	MO	C0/I	XXXL	923,387,580	5,226,466	3,777,523	2,059,681				<b></b>
82627	06-0839705	.07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT3)	MO	YRT/I	OL	14,914,982	33,456	23,372	19,957	L		L	L
82627		07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT4)	MO	C0/I	OL.	459,588,304	1.065.821	552.665	490,507			L	L
82627		07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT4)	MO	CO/I	XXXL		809,249	632,954	320,321				
82627		07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT4)	MO	YRT/I	OL.	15, 119, 538	11.967	2.861	6,956				
82627		.07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT5)	MO		OL	6,702,586,960	16,670,213	7,689,405	8,793,391		• • • • • • • • • • • • • • • • • • • •		
82627	06-0839705		SWISS RE LIFE & HEALTH AMERICA INC. (SRT5)	MO		XXXL	5,799,923,852	22,253,014	17,506,596	7,298,620				
82627			SWISS RE LIFE & HEALTH AMERICA INC. (SRT5)	IMO	YRT/I		209,919,920	174, 160	95,950	84,957				
82627			SWISS RE LIFE & HEALTH AMERICA INC. (SR15)	MO MO	YRI/I	0L	3,928,760,422		3, 186, 798					
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		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and	Other Lia	bilities Without	Life or Disabil							Year	
1	2	3	4	5	6	7	8	Reserve Cre	edit Taken	11	Outstanding S	Surplus Relief	14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
82627	06-0839705	.07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT6)	MO		XXXL		6,085,134	4,610,811					
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT6)	MO	YRT/I	OL.	160,709,546	94, 123	51,081	48,696				
82627		07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT7)	MO	CO/I	OL.	450, 194, 393	1,101,240	465,590					
82627			SWISS RE LIFE & HEALTH AMERICA INC. (SRT7)	MO.		XXXL	327,213,167	1,556,138	1,339,815					
82627		07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT7)	MO	YRT/I	OL.	9,954,658	6.980	3,013	3,420				
82627		07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT8)	MO	CO/I	0L	260,920,964	452.506	197,382	.289,847				
82627			SWISS RE LIFE & HEALTH AMERICA INC. (SRT8)	MO	CO/I	XXXL	162,555,278	491,622	368,637	178,783				
82627			SWISS RE LIFE & HEALTH AMERICA INC. (SRT8)	MO	YRT/I	OL.	7,532,039	4,901	2,550	2,856				
82627			SWISS RE LIFE & HEALTH AMERICA INC. (SRT9)	MO.	C0/I	0L	2,079,108,905	4,170,254	1,754,316	2,985,579				
82627		.07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT9)	MO		XXXL	976,343,538	6.589.851	5,445,829	1,355,573				
82627		.07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT9)	MO	YRT/I	OL	27,035,535	16,588	6,225	7,836				
82627		.07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRTB)	MO.		OL	3,301,564,383	11,839,789	6,521,432	5, 158, 430				
82627			SWISS RE LIFE & HEALTH AMERICA INC. (SRTB)	MO.		XXXL	2,254,002,484	7,375,426	6,096,006	3,136,430				
82627			SWISS RE LIFE & HEALTH AMERICA INC. (SRTB)	MO	YRT/I	0L	188,598,945	228,411	112, 192					
82627			SWISS RE LIFE & HEALTH AMERICA INC. (SRTR)	MO	CO/I	0L	642,355,084	3,837,510	3,472,845					
				MO		XXXL		1.096.227		717,817				
82627			SWISS RE LIFE & HEALTH AMERICA INC. (SRTR)				511,974,697		1,255,394					
82627			SWISS RE LIFE & HEALTH AMERICA INC. (SRTR)	MO	YRT/I	OL	94,640,318	154,852	96,483	83,720				
82627			SWISS RE LIFE & HEALTH AMERICA INC. (SRU1)	MO	00/1	OL	4,500,000	7,816	19,271	1,402				
82627		.04/15/2017	SWISS RE LIFE & HEALTH AMERICA INC. (SRU1)	MO	00/I	XXXL	1,500,000	979 .	712	475				
82627		.04/15/2017	SWISS RE LIFE & HEALTH AMERICA INC. (SRU1)	MO	YRT/I	OL	6,454,502	2,528	2,680	2,616				
82627			SWISS RE LIFE & HEALTH AMERICA INC. (SRU2)	MO	00/I	0L	3,498,669	5,529	1,620	1,616				
82627			SWISS RE LIFE & HEALTH AMERICA INC. (SRU2)	MO		XXXL	2,999,833	3,545	7,543	2,348				
82627			SWISS RE LIFE & HEALTH AMERICA INC. (SRU3)	MO	YRT/I	OL.	90,629,462	48,653	54,280	29,466				
82627		.04/15/2017	SWISS RE LIFE & HEALTH AMERICA INC. (SRU5)	MO		0L	1,875,000	1,204	3,273	518				
82627		.04/15/2017	SWISS RE LIFE & HEALTH AMERICA INC. (SRU5)	MO		XXXL	1,200,000	746	2,900	(1,680)				
82627			SWISS RE LIFE & HEALTH AMERICA INC. (SRU6)	MO		0L	3,600,000	3,075	4,257	1,614				
82627			SWISS RE LIFE & HEALTH AMERICA INC. (SRU6)	MO		XXXL			646	25				
82627		.11/20/2021	SWISS RE LIFE & HEALTH AMERICA INC. (SRUA)	MO	YRT/I	OL	22,678,306	18,398		15				
82627	06-0839705	.11/20/2021	SWISS RE LIFE & HEALTH AMERICA INC. (SRUB)	MO	YRT/I	OL	5,961,062	5,217						
82627	06-0839705	.11/20/2021	SWISS RE LIFE & HEALTH AMERICA INC. (SRUC)	MO	YRT/I	OL	9,403,695	2,875		30				
82627	06-0839705	.11/20/2021	SWISS RE LIFE & HEALTH AMERICA INC. (SRUD)	MO	YRT/I	OL	13,840,051	19,576						
82627	06-0839705	.11/20/2021	SWISS RE LIFE & HEALTH AMERICA INC. (SRUG)	MO	YRT/I	OL		138						
82627	06-0839705	.11/20/2021	SWISS RE LIFE & HEALTH AMERICA INC. (SRUI)	MO	YRT/I	OL	123,000	37						
82627	06-0839705	.11/20/2021	SWISS RE LIFE & HEALTH AMERICA INC. (SRUJ)	MO	YRT/I	0L	91,589	44						
82627	06-0839705	.05/01/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRV1)	MO		OL	108,513,333	315,928	142,815	128,988				
82627	06-0839705		SWISS RE LIFE & HEALTH AMERICA INC. (SRV1)	MO		XXXL		228,754	187,518					
82627	06-0839705		SWISS RE LIFE & HEALTH AMERICA INC. (SRV2)	MO		OL	109,215,000	322,648	127,760	136,647				
82627	06-0839705		SWISS RE LIFE & HEALTH AMERICA INC. (SRV2)	MO	CO/I	XXXL		330,489	247,712	106,293				
82627	06-0839705		SWISS RE LIFE & HEALTH AMERICA INC. (SRV3)	MO	CO/I	OL.	472,221,667	1,078,402	406,897	495,694				
82627	06-0839705		SWISS RE LIFE & HEALTH AMERICA INC. (SRV3)	MO	C0/I	XXXL	472,545,000	1,714,190	1,409,276	453,979				
82627	06-0839705		SWISS RE LIFE & HEALTH AMERICA INC. (SRV4)	MO		OL.		593.327	206,211					
82627			SWISS RE LIFE & HEALTH AMERICA INC. (SRV4)	MO		XXXL		1,922,461	1,462,626	353,967				
82627		.01/23/2019	SWISS RE LIFE & HEALTH AMERICA INC. (SRV5)	MO		OL.	198,817,500		356,071	243,416				
82627		.01/23/2019	SWISS RE LIFE & HEALTH AMERICA INC. (SRV5)	MO		XXXL	73,965,000	150.288	113,940	90.137				
82627			SWISS RE LIFE & HEALTH AMERICA INC. (SRV6)	MO	C0/I	OL.	187,365,000	570,357	266,858	.241,596				
82627			SWISS RE LIFE & HEALTH AMERICA INC. (SRV6)	MO	CO/I	XXXL	80,670,000	201.452	149,587	91,217				
82627			SWISS RE LIFE & HEALTH AMERICA INC. (SRV7)	MO	CO/I	OL.	640,470,000	1,628,929	731,065	.769,468				
82627			SWISS RE LIFE & HEALTH AMERICA INC. (SRV7)	MO	CO/I	XXXL	283,995,000	785,516	546,919	322,805				
82627			SWISS RE LIFE & HEALTH AMERICA INC. (SRV8)	MO		OL	420,660,000	861,364	347,968	536,863				
82627	06-0839705		SWISS RE LIFE & HEALTH AMERICA INC. (SRV8)	MO		XXXL	173,010,000	748.027	515,589	219,767				
82627			SWISS RE LIFE & HEALTH AMERICA INC. (SRV)	MO	YRT/I			764.675	266,238	199, 323				
82627		.11/23/2019	SWISS RE LIFE & HEALTH AMERICA INC. (SRW1)	MO	YRT/I	OL	402,910,922			199,323				
82627	06-0839705		SWISS RE LIFE & HEALTH AMERICA INC. (SRW2)	MO	YRT/I	OL	1,355,556,028			48,546				
82627	06-0839705		SWISS RE LIFE & HEALTH AMERICA INC. (SRW4)	MO	YRT/I	OL		1,040,395		330,272				
				MO		OL	1,118,540,023							
82627			SWISS RE LIFE & HEALTH AMERICA INC. (SRW5)	INU	YRT/I		1,611,851,718	975, 142	591,312	293,609				
82627	06-0839705	. 11/23/2019	SWISS RE LIFE & HEALTH AMERICA INC. (SRW6)	MO	YRT/I	OL	3,474,261,283	3,244,711	1,469,960	761,354			L	L

		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds a	and Other Lia	bilities Without	t Life or Disabi	lity Contingencies			Reinsuring Compa			Year	
1	2	3	4	5	6	7	8	Reserve Cre	edit Taken	11	Outstanding S	Surplus Relief	14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
82627	06-0839705	.11/23/2019	SWISS RE LIFE & HEALTH AMERICA INC. (SRW7)	MO	YRT/I	DL		741,600	252,609	135,019				
82627	06-0839705	.06/15/1999	SWISS RE LIFE & HEALTH AMERICA INC. (SW83)	MO		XXXL		7,743,689		1,204,857				
82627	06-0839705	.06/15/1999	SWISS RE LIFE & HEALTH AMERICA INC. (SW83)	MO		DL	111,385,497	1,500,641		382,414				
82627	06-0839705	.06/15/1999	SWISS RE LIFE & HEALTH AMERICA INC. (SW83)	MO	YRT/I	DL	430,846,627	2,572,223		811,968				
82627	06-0839705	.05/01/2004	SWISS RE LIFE & HEALTH AMERICA INC. (SWJ1)	MO	00/I	XXXL		27,748		24,440				
82627	06-0839705	.05/01/2004	SWISS RE LIFE & HEALTH AMERICA INC. (SWJ1)	MO	YRT/I	OL	6,208,415	41,840		8,846				
82627	06-0839705	05/01/2004	SWISS RE LIFE & HEALTH AMERICA INC. (SWJ2)	MO	CO/I	XXXL	7,528,081	46,216		31,782				
82627		05/01/2004	SWISS RE LIFE & HEALTH AMERICA INC. (SWJ2)	МО	YRT/I	OL	13,741,013	71.680		28,703				
82627		05/01/2004	SWISS RE LIFE & HEALTH AMERICA INC. (SWJ3)	MO		XXXL	146,405,624	2.524.848		140,583				
82627		05/01/2004	SWISS RE LIFE & HEALTH AMERICA INC. (SWJ3)	MO	YRT/I	0L	17,345,399	54,966						
82627		05/01/2004	SWISS RE LIFE & HEALTH AMERICA INC. (SWJ4)	MO	CO/I	XXXL	41,826,772	3,827,302		50,454				
82627		05/01/2004	SWISS RE LIFE & HEALTH AMERICA INC. (SWJ4)	MO.	YRT/I	0L	2,565,053	7.651		.3,027				
82627		01/01/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SWJ5)	MO.	C0/I	XXXL	1,288,156	3.037		1,035				
82627		01/01/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SWJ5)	MO	YRT/I	0L	1,670,416	7,021		2,278				
82627		01/01/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SWJ6)	MO		XXXL	2,788,332	5,324		262				
82627		01/01/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SWJ6)	MO	YRT/I		5,275,031	24,448		6. 108				
				MO	CO/I	XXXL		1, 152, 654						
82627		.01/01/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SWJ7)	MO	YRT/I		63,269,783	20,386		2,884 6.620				
82627		.01/01/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SWJ7)			OL	7,268,168							
82627		.01/01/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SWJ8)	MO	0/1	XXXL	17,057,844	1, 191,317		2,652				
82627		.01/01/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SWJ8)	MO	YRT/I	OL	1, 195, 945	3, 152		1,453				
70688		.05/01/2004	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY (TAJ2)	NY	0/1	XXXL			35,875	32, 118				
70688		.05/01/2004	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY (TAJ2)	NY	YRT/I	OL			59,389	43,392				
70688	36-6071399	.05/01/2004	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY (TAJ3)	NY	C0/I	XXXL			2,064,215	148,803				
70688	36-6071399	.05/01/2004	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY (TAJ3)	NY	YRT/I	OL			41,227	33,613				
70688	36-6071399	.05/01/2004	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY (TAJ4)	NY	00/1	XXXL			2,440,395	44,668				
70688	36-6071399	.05/01/2004	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY (TAJ4)	NY	YRT/I	DL			9,246	2,555				
70688	36-6071399	.01/01/2005	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY (TAJ6)	NY	00/I	XXXL			3,271	10,479				
70688	36-6071399	.01/01/2005	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY (TAJ6)	NY	YRT/I	DL			22,984	16,727				
70688	36-6071399	.01/01/2005	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY (TAJ7)	NY		XXXL			872,014	76,399				
70688	36-6071399	.01/01/2005	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY (TAJ7)	NY	YRT/I	OL			14,976	10,602				
70688	36-6071399	.01/01/2005	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY (TAJ8)	NY		XXXL			789,043	20,227				
70688	36-6071399	.01/01/2005	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY (TAJ8)	NY	YRT/I	OL			2,511	1,305				
70688	36-6071399	.05/23/2005	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY (TAL2)	NY		XXXL			34, 165	42,531				
70688	36-6071399	.05/23/2005	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY (TAL2)	NY	YRT/I	OL			284,815	216, 122				
70688	36-6071399	.05/23/2005	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY (TAL3)	NY		XXXL			105,945,107	6,927,847				
70688		.05/23/2005	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY (TAL3)	NY	YRT/I	OL.			1,387,967					
70688		05/23/2005	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY (TAL4)	NY	CO/I	XXXL			20,046,319					
70688		05/23/2005	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY (TAL4)	NY	YRT/I	OL.			41,646	28,707				
80314	52-0913817	12/31/1994	UNICARE LIFE & HEALTH INSURANCE COMPANY (UNO2)	IN	CO/G	OL.		6,352,308	7,176,599					
66133		01/01/2014	WILTON REASSURANCE COMPANY (WR14)	MN	YRT/I	OL.	812,934	4.355	7,176,335	7,139				
66133			WILTON REASSURANCE COMPANY (WRL4)	MN		XXXL	488,785,286	19,621,565	19,068,346	780,280				
66133	41-1760577		WILTON REASSURANCE COMPANY (WRL4)	MN	YRT/I		27,940,102	44,540	41,027	31,725				
			zed U.S. Non-Affiliates	IVII V	IIII/ I	uL	606,606,095,086		29,888,388,796	10.459.417.785	1.737.619.071	1.808.098.087	137.798.650	11.497.302.186
			zed U.S. Non-Affiliates uthorized Non-Affiliates				606,606,095,086		29,888,388,796	10,459,417,785	1,737,619,071	1,808,098,087	137,798,650	, . , . ,
								29,839,386,283						
	. Total General						606,606,095,086	29,839,386,283	29,888,388,796	10,459,417,785	1,737,619,071	1,808,098,087	137,798,650	11,497,302,186
			nauthorized U.S. Affiliates											
			nauthorized Non-U.S. Affiliates											
			nauthorized Affiliates											
85090			DEARBORN NATIONAL LIFE INSURANCE COMPANY OF NEW YORK (FDNY)	NY	CO/G	OL		122,421	134,865					
1999999	. General Acco	unt - Unauth	orized U.S. Non-Affiliates	•				122,421	134,865					
00000	AA-5420050		KOREAN REINSURANCE COMPANY (KRUA)	KOR	YRT/I	OL	22,678,316	18,398	. ,	15				
00000	AA-5420050	11/20/2021	KOREAN REINSURANCE COMPANY (KRUB)	KOR	YRT/I	OL.	5.961.065	5,217						
00000	AA-5420050	11/20/2021	KOREAN REINSURANCE COMPANY (KRUC)	KOR	YRT/I	OL.	9.403.709	2.875		30				
00000	AA-5420050	.11/20/2021	KOREAN REINSURANCE COMPANY (KRUD)	KOR	YRT/I	OL.	13,840,045	19,576						
00000	AA-5420050	11/20/2021	KOREAN REINSURANCE COMPANY (KRUG)	KOR	YRT/I	0L		138						
00000	AA-5420050	11/20/2021	KOREAN REINSURANCE COMPANY (KRUI)	KOR	YRT/I	OL	123.000	37						
00000	JUCUUSU	.11/20/2021	NUNEAN RETHOURANCE COMPANT (NOT)	run	Ini/i	.	123,000	37						

## **SCHEDULE S - PART 3 - SECTION 1**

		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and	Other Lia	idilities vyitnout	Lite or Disabili	ity Contingencies,	, and Related Beni	ents Listed by F	keinsuring Compa	iny as of Decem	ber 31, Current	rear	
1	2	3	4	5	6	7	8	Reserve Cre	edit Taken	11	Outstanding S	Surplus Relief	14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
00000			KOREAN REINSURANCE COMPANY (KRUJ)	KOR	YRT/I	OL	91,589	44						
			orized Non-U.S. Non-Affiliates				52.792.970	46.285		45				
			Inauthorized Non-Affiliates				52,792,970	168,706	134,865	45				
	Total General						52.792.970	168,706	134.865	45				
			Certified U.S. Affiliates				02,102,010	100,100	101,000					
			Certified Non-U.S. Affiliates											
			Certified Affiliates											
			ATHENE LIFE RE LTD (TH20)	BMU	COFW/I	I A		7,761,196,662	6,456,212,832	1,570,809,760				7,757,716,485
			d Non-U.S. Non-Affiliates	Dillo		In		7.761.196.662	6,456,212,832	1,570,809,760				7.757.716.485
			Certified Non-Affiliates					7,761,196,662	6.456.212.832	1,570,809,760				7,757,716,485
	Total General							7,761,196,662	6.456.212.832	1,570,809,760				7,757,716,485
			Reciprocal Jurisdiction U.S. Affiliates					1,101,190,002	0,400,212,002	1,370,009,700				1,737,710,400
			deciprocal Jurisdiction U.S. Affiliates											
			Reciprocal Jurisdiction Affiliates											
			Reciprocal Jurisdiction Non-Affiliates											
			ciprocal Jurisdiction											
			thorized, Unauthorized, Reciprocal Jurisdiction and Certified				606,658,888,056	37,600,751,651	36,344,736,493	12,030,227,590	1,737,619,071	1,808,098,087	137,798,650	19,255,018,671
			- Authorized U.S. Affiliates											
			- Authorized Non-U.S. Affiliates											
			- Authorized Affiliates											
68322		.12/31/2020	GREAT-WEST LIFE AND ANNUITY INSURANCE COMPANY (GWO2)	CO	MCO/G	VA							41,644,086,159	
68322	84-0467907		GREAT-WEST LIFE AND ANNUITY INSURANCE COMPANYY (GWO4)	CO	MCO/G	УА							18,415,111,383	
79359			GREAT-WEST LIFE & ANNUITY INSURANCE COMPANY OF NEW YORK (GY06)	NY	MCO/G	VA							4,629,240,558	
79359	13-2690792		GREAT-WEST LIFE & ANNUITY INSURANCE COMPANY OF NEW YORK (GY08)	NY	MCO/G	YA							1,260,369,247	
82627			SWISS RE LIFE & HEALTH AMERICA INC. (SR16V)	MO	MCO/I	OL							726,778,095	
			orized U.S. Non-Affiliates										66,675,585,442	
			- Authorized Non-Affiliates										66,675,585,442	
	Total Separat												66,675,585,442	
			- Unauthorized U.S. Affiliates											
			- Unauthorized Non-U.S. Affiliates											
			- Unauthorized Affiliates											
			- Unauthorized Non-Affiliates											
6799999.	Total Separat	e Accounts l	Unauthorized											
7099999.	Total Separat	e Accounts -	- Certified U.S. Affiliates											
7399999.	Total Separat	e Accounts -	- Certified Non-U.S. Affiliates											
7499999.	Total Separat	e Accounts -	- Certified Affiliates											
7799999.	Total Separat	e Accounts -	- Certified Non-Affiliates											
7899999.	Total Separat	e Accounts (	Certified											
			Reciprocal Jurisdiction U.S. Affiliates											
			Reciprocal Jurisdiction Non-U.S. Affiliates											
			Reciprocal Jurisdiction Affiliates											
			Reciprocal Jurisdiction Non-Affiliates											
			Reciprocal Jurisdiction				1							
			Authorized, Unauthorized, Reciprocal Jurisdiction and Certified					+					66.675.585.442	
			99, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199	999 4899	99 5399999 590	9999 649999							30,010,000,442	
3133333.			9999 and 8699999)	JJJ, 70338	,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	606,606,095,086	29.839.508.704	29.888.523.661	10.459.417.785	1.737.619.071	1.808.098.087	66.813.384.092	11,497,302,186
9299999			699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999,	4299999 F	199999 549999	629999	000,000,000,000	20,000,000,704	20,000,020,001	10, 100, 717,700	1,707,010,071	1,000,000,001	30,010,004,032	11, 101,002, 100
0200000.			9999, 8499999 and 8799999)	00000, 0	100000, 0-00000	, 020000,	52.792.970	7.761.242.947	6.456.212.832	1.570.809.805				7.757.716.485
9999999 -		, , , , , , , , , , , , , , , , , ,	3333, 3.10000 4.14 01 00000)				606,658,888,056	, , , , , , , , , , , , , , , , , , , ,	36.344.736.493	12,030,227,590	1,737,619,071	1.808.098.087	66.813.384.092	, , , , .
0000000	i oluio						000,000,000,000	01,000,101,001	00,077,700,730	12,000,221,000	1,707,010,071	1,000,000,001	00,010,004,032	10,200,010,071

			Reinsurand	e Ceded Accid	ent and Healt	h Insurance Lis	ted by Reinsuring Co	mpany as of Decer	nber 31, Current Yea	ar			
1	2	3	4	5	6	7	8	9	10	Outstanding S	Surplus Relief	13	14
				Domi-					Reserve Credit	11	12	-	
NAIC				ciliary	Type of	Type of		Unearned	Taken Other			Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business		Premiums	than for Unearned			Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	Premiums	(Estimated)	Premiums	Current Year	Prior Year	Reserve	Coinsurance
0399999.	Total General	Account - A	uthorized U.S. Affiliates		•			, ,					
			uthorized Non-U.S. Affiliates										
			uthorized Affiliates										
60054	06-6033492	03/22/2017	AETNA LIFE INSURANCE COMPANY (AE17)	CT	QA/I	MS	802,711	26,512	16,987				
68276	48-1024691	06/01/2000	EMPLOYERS REASSURANCE CORPORATION (ERO3)	KS	QA/I	LTC	87,269,836	12,482,429	6, 197, 814, 427				
60213	25-1800302	.07/15/1994	HM LIFE INSURANCE COMPANY OF NEW YORK (HMNY)	NY	QA/G	OH			196,480				
91898	86-0388413		LIFECARE ASSURANCE COMPANY (LC18)	AZ	QA/I	LTC	9,876,236	390,453	9,799,305				
88099	75-1608507		OPTIMUM RE INSURANCE COMPANY (OP16)	TX	QA/G		109,695						
80314	52-0913817		UNICARE LIFE & HEALTH INSURANCE COMPANY (UNO2)	IN	QA/G	DH	114,887		80,451				
39845			WESTPORT INSURANCE CORPORATION (ER01)	MO	0TH/I	LTDI			14,972,912				
			zed U.S. Non-Affiliates				98, 173, 365	12,899,394	6,222,880,562				
			uthorized Non-Affiliates				98, 173, 365	12,899,394	6,222,880,562				
	Total General						98, 173, 365	12,899,394	6,222,880,562				
			nauthorized U.S. Affiliates										
			nauthorized Non-U.S. Affiliates										
1899999.	Total General	I Account - U	nauthorized Affiliates										
2199999.	Total General	l Account - U	nauthorized Non-Affiliates										
2299999.	Total General	Account Una	authorized										
2599999.	Total General	Account - C	ertified U.S. Affiliates										
2899999.	Total General	Account - Co	ertified Non-U.S. Affiliates										
2999999.	Total General	Account - Co	ertified Affiliates										
3299999.	Total General	Account - Co	ertified Non-Affiliates										
3399999.	Total General	Account Cer	rtified										
3699999.	Total General	Account - Re	eciprocal Jurisdiction U.S. Affiliates										
3999999.	Total General	Account - Re	eciprocal Jurisdiction Non-U.S. Affiliates										
4099999.	Total General	Account - Re	eciprocal Jurisdiction Affiliates										
4399999.	Total General	Account - Re	eciprocal Jurisdiction Non-Affiliates										
4499999.	Total General	Account Red	ciprocal Jurisdiction										
4599999.	Total General	Account Aut	thorized, Unauthorized, Reciprocal Jurisdiction and Certified				98, 173, 365	12,899,394	6,222,880,562				
			Authorized U.S. Affiliates					, ,	, ,				
5199999.	Total Separat	te Accounts -	Authorized Non-U.S. Affiliates										
5299999.	Total Separat	te Accounts -	Authorized Affiliates										
			Authorized Non-Affiliates										
	Total Separat												
			Unauthorized U.S. Affiliates										
			Unauthorized Non-U.S. Affiliates										
			Unauthorized Affiliates										
			Unauthorized Non-Affiliates										
	Total Separat												
			Certified U.S. Affiliates										
			Certified Non-U.S. Affiliates										
			Certified Affiliates										
			Certified Non-Affiliates										
	Total Separat												
			Reciprocal Jurisdiction U.S. Affiliates										
			Reciprocal Jurisdiction Non-U.S. Affiliates										
			Reciprocal Jurisdiction Affiliates										
			Reciprocal Jurisdiction Non-Affiliates			1	+						
			Reciprocal Jurisdiction										
			Authorized, Unauthorized, Reciprocal Jurisdiction and Certifi	ed			+						
			99. 0899999. 1499999. 1999999. 2599999. 3099999. 36999		9999 539999	5999999							
5133335.			999, 8199999 and 8699999)	55, <del>4</del> 155555, <del>4</del> 08	,		98.173.365	12.899.394	6.222.880.562				
	2.00000, 70	22300, 7000	555, 5.55555 and 5666667			i i	30, 173,000	12,000,004	0,222,000,002				

## **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 S	Surplus Relief	13	14
				Domi-					Reserve Credit	11	12		
NAIC				ciliary	Type of	Type of		Unearned	Taken Other			Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business		Premiums	than for Unearned			Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	Premiums	(Estimated)	Premiums	Current Year	Prior Year	Reserve	Coinsurance
9299999.	9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3199999, 5199999, 5199999, 6299999,												
6599999, 7399999, 7699999, 8499999 and 8799999)													
9999999 -	- Totals						98, 173, 365	12,899,394	6,222,880,562				

## **SCHEDULE S - PART 4**

Reinsurance Ceded to Unauthorized Companies

1				terrisurarice ce	aca to oriaatilo	nzea companie							
NAIC   Company   D	1 2 3	4	5	6	7	8	9		11		13	14	
NAIC													
Company   ID													
Col.   Number   Date   Name of Reinsurer   Credit Taken   (Debt)   Other Debts   (Col. 5:6-6-7)   Credit   Number (a)   Agreements   Reinsurers   Other   (Credit)   Col. 8	1		_										
0.393999  Total Cenneral Account - Life and Annuity U.S. Affiliates													
December   December			Credit Taken	(Debit)	Other Debits	(Cols.5+6+7)	Credit		Agreements	Reinsurers	Other	(Credit)	Col. 8
1999999  Total General Account - UFe and Annuity Affiliates   122,421   12													L
25000   2-300145   0/7/5/198   Destroy Reference   10/7/5/198   Destroy Reference   12/2 421   12													
0899999 General Account - Life and Annuity U.S. Non-Affiliates   122, 421   XXX								XXX					1
17,0000			, , ,			, ,							
1,0000								XXX					1
1,0000					13							15	
19,576   19,576   23,62   23,62	00000 AA-5420050 11/20/2021 . Korea	n Reinsurance Company (KRUB)											5,217
Main					26								2,901
A-542000   1/20/201   Korean Reinsurance Company (RRII)   37   44   45   53   46   324   35   30   34   46   324   35   30   34   35   34   35   34   35   34   35   34   35   34   35   34   35   34   35   34   35   34   35   34   35   34   35   34   35   34   35   34   35   35							23,262						
Math-S40000   Math-S40000	00000AA-542005011/20/2021 . Korea	n Reinsurance Company (KRUG)				138	164						138
9999999. General Account - Life and Annuity Non-US. Non-Affiliates  188,76  18	00000AA-542005011/20/2021 . Korea	n Reinsurance Company (KRUI)				37	44						37
109999. Total General Account - Life and Annuity Non-Affiliates   188,766   39   168,745   55,000   XXX     45   46,324   1199999. Total General Account Life and Annuity Non-Affiliates   168,706   39   168,745   55,000   XXX     45   46,324   1199999. Total General Account - Accident and Health U.S. Affiliates   XXX     479999. Total General Account - Accident and Health Non-U.S. Affiliates   XXX   479999. Total General Account - Accident and Health Non-Affiliates   XXX   479999. Total General Account - Accident and Health Non-Affiliates   XXX   479999. Total General Account - Accident and Health Non-Affiliates   XXX   479999. Total General Account - Accident and Health Non-Affiliates   XXX   4799999. Total General Account - Accident and Health Non-Affiliates   XXX   4799999. Total General Account - Accident and Health Non-Affiliates   XXX   4799999. Total General Account - Accident and Health Non-U.S. Affiliates   46,324						44	00						44
119999. Total General Account Life and Annuity   168,706   39   168,745   55,000   XXX			,			, -						45	
1499999. Total General Account - Accident and Health U.S. Affiliates												45	
1799999. Total General Account - Accident and Health Non-U.S. Affiliates			168,706		39	168,745	55,000					45	46,324
1899999. Total General Account - Accident and Health Affiliates													1
2199999. Total General Account - Accident and Health Non-Affiliates   XXX	1799999. Total General Account - Accide	nt and Health Non-U.S. Affiliates											1
2299999. Total General Account Accident and Health       XXX       XXX       45       46,324         2399999. Total General Accounts       168,706       39       168,745       55,000       XXX       45       46,324         2699999. Total Separate Accounts - U.S. Affiliates       XXX       XXX       XXX       46,324         3099999. Total Separate Accounts - Non-U.S. Affiliates       XXX       XXX       46,324         3099999. Total Separate Accounts - Affiliates       XXX       XXX       46,324         3399999. Total Separate Accounts - Non-Affiliates       XXX       XXX       46,324         3499999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 1999999, 2699999 and 3199999)       122,421       XXX       XXX       46,324         3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)       46,285       39       46,324       55,000       XXX       XXX       45       46,324	1899999. Total General Account - Accide	nt and Health Affiliates						XXX					1
2399999. Total General Accounts - U.S. Affiliates 2999999. Total Separate Accounts - U.S. Affiliates 2999999. Total Separate Accounts - Non-U.S. Affiliates 3099999. Total Separate Accounts - Affiliates 3099999. Total Separate Accounts - Affiliates 3099999. Total Separate Accounts - Non-Affiliates 3099999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999) 3099999. Total U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999) 3099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999) 3099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999) 3099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999) 309999999999999999999999999999999	2199999. Total General Account - Accide	nt and Health Non-Affiliates						XXX					
2699999. Total Separate Accounts - U.S. Affiliates       XXX       XXX         2999999. Total Separate Accounts - Non-U.S. Affiliates       XXX       XXX         309999. Total Separate Accounts - Affiliates       XXX       XXX         339999. Total Separate Accounts - Non-Affiliates       XXX       XXX         3499999. Total Separate Accounts - Non-Affiliates       XXX       XXX         3499999. Total U.S. (Sum of 039999, 089999, 149999, 199999, 1	2299999. Total General Account Accident	t and Health						XXX					
2999999. Total Separate Accounts - Non-U.S. Affiliates       XXX       XXX       309999. Total Separate Accounts - Affiliates       XXX       XXX<	2399999. Total General Account		168,706		39	168,745	55,000	XXX				45	46,324
3099999. Total Separate Accounts - Affiliates	2699999. Total Separate Accounts - U.S.	Affiliates						XXX					
339999. Total Separate Accounts - Non-Affiliates	2999999. Total Separate Accounts - Non-	U.S. Affiliates						XXX					
339999. Total Separate Accounts - Non-Affiliates	3099999. Total Separate Accounts - Affilia	ates						XXX					
3499999. Total Separate Accounts								XXX					
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999) 122,421													
369999. Total Non-Ü.S. (Sum of 069999, 099999, 1799999, 2999999 and 329999) 46,285 39 46,324 55,000 XXX 45 46,324		(99999, 1499999, 1999999, 2699999 and 3199999)	122.421			122.421							
					39		55,000					45	46 324
9999999 - TOTAIS I 100,700 I 331 100,743   30,000 XXX   I I I 431 40,3247	9999999 - Totals	-,,, <u></u>	168.706		39	168.745	55.000	XXX				45	

(a)	Issuing or				
	Confirming	Letters			
	Bank	of			
	Reference	Credit	American Bankers Association		Letters of
	Number	Code	(ABA) Routing Number	Issuing or Confirming Bank Name	Credit Amount
	0001	1	026013343	Kookmin Bank	55,000

## **SCHEDULE S - PART 5**

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

									Remsu	iance ceu	ed to Cert	tified Reinsi	uleis as o	Decembe	31, Culle	ent rear (p	UUU OIIIIII	eu)								
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		Percent		
																								Credit		
																							Percent	Allowed		Liability for
																							of	on Net		Reins-
								D				T-4-1			Dollar								Collateral	Obli-	Amount of	urance
						0 - 416 - 4		Percent Collat-				Total		N1-4	Amount of Collateral								Provided	gation	Credit	with Certified
						Certified Rein-		eral		Paid and		Recover- able/		Net Obligation	Required			Issuing or		Funds		Total	Obli-	Collateral	Allowed for Net	Reinsurers
						surer	Effective	Required		Unpaid		Reserve		Subject	for Full			Confirming		Deposited		Collateral		(Col. 23 /		Due to
NAI	n				Domi-	Rating	Date of	for Full		Losses		Credit	Miscellan-	to	Credit			Bank		by and			Subject to		Subject to	Collateral
Con					ciliary	(1	Certified	Credit	Reserve	Recover-		Taken	eous	Collateral	(Col. 14	Multiple		Reference	Trust	Withheld			Collateral		Collateral	Deficiency
pan		ID	Effective		Juris-	through	Reinsurer	(0% -	Credit	able	Other	(Col. 9 +	Balances	(Col. 12 -	Times	Beneficiary	Letters	Number	Agree-	from					(Col. 14 x	(Col. 14 -
Cod		umber	Date	Name of Reinsurer	diction	6)	Rating	100%)	Taken	(Debit)	Debits	10 + 11)	(Credit)	13)	Col. 8)	Trust	of Credit	(a)	ments	Reinsurers	Other				Col. 24)	Col. 25)
		Total G		ount - Life and Annuity U.S.	Affiliates	;				, , , ,					,			XXX					XXX	XXX	,	
069	9999.	Total G	eneral Acco	ount - Life and Annuity Non-	-U.S. Affil	liates												XXX					XXX	XXX		
079	9999.	Total G	eneral Acco	ount - Life and Annuity Affili	ates													XXX					XXX	XXX		
0000	0AA-3	3190982	07/01/2020	Athene Life Re Ltd	BMU	. 3	.01/01/2021		7,761,196,662			. 7,761,196,662		7,761,196,662					214,942,208	7,757,716,485		7,972,658,693	102.7	100.0	7,761,196,662	
099	9999. (	General	Account -	Life and Annuity Non-U.S.	Non-Affili	ates			7,761,196,662			7,761,196,662		7,761,196,662				XXX	214,942,208	7,757,716,485		7,972,658,693	XXX	XXX	7,761,196,662	
109	9999.	Total G	eneral Acco	ount - Life and Annuity Non-	-Affiliates				7,761,196,662			7,761,196,662		7,761,196,662				XXX	214,942,208	7,757,716,485		7,972,658,693	XXX	XXX	7,761,196,662	
119	9999.	Total G	eneral Acco	ount Life and Annuity					7,761,196,662			7,761,196,662		7,761,196,662				XXX	214,942,208	7,757,716,485		7,972,658,693	XXX	XXX	7,761,196,662	
149	9999.	Total Ge	eneral Acco	ount - Accident and Health	U.S. Affili	ates												XXX					XXX	XXX		
179	9999.	Total G	eneral Acco	ount - Accident and Health	Non-U.S.	Affiliates												XXX					XXX	XXX		
189	9999.	Total Ge	eneral Acco	ount - Accident and Health	Affiliates													XXX					XXX	XXX		
219	9999.	Total G	eneral Acco	ount - Accident and Health	Non-Affili	ates												XXX					XXX	XXX		
229	9999.	Total Ge	eneral Acco	ount Accident and Health														XXX					XXX	XXX		
239	9999.	Total G	eneral Acco	ount					7,761,196,662			7,761,196,662		7,761,196,662				XXX	214,942,208	7,757,716,485		7,972,658,693	XXX	XXX	7,761,196,662	
269	9999.	Total Se	eparate Acc	counts - U.S. Affiliates														XXX					XXX	XXX		
299	9999.	Total Se	eparate Acc	counts - Non-U.S. Affiliates														XXX					XXX	XXX		
309	9999.	Total Se	eparate Acc	counts - Affiliates														XXX					XXX	XXX		
339	9999.	Total Se	eparate Acc	counts - Non-Affiliates														XXX					XXX	XXX		
349	9999.	Total Se	eparate Acc	counts														XXX					XXX	XXX		
359	9999.	Total U.	S. (Sum of	039999, 0899999, 14999	99, 1999	999, 2699	9999 and 31	199999)										XXX					XXX	XXX		
369	9999.	Total No	on-Ù.S. (Su	ım of 0699999, 0999999, 1	799999, 2	2099999,	2999999 ai	nd																		
		329999		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,	,			7,761,196,662			7,761,196,662		7,761,196,662				XXX	214,942,208	7,757,716,485		7,972,658,693	XXX	XXX	7,761,196,662	
99	99999	- Totals							7,761,196,662			7,761,196,662		7,761,196,662				XXX	214,942,208	7,757,716,485		7,972,658,693	XXX	XXX	7.761.196.662	

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

### **SCHEDULE S - PART 6**

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

1			Omitted)			
		1 2021	2 2020	3 2019	4 2018	5 2017
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	12,128,401	22,910,932	4,145,918	1,692,226	4,970,357
2.	Commissions and reinsurance expense allowances	430,088	2,693,101	287,604	183,575	129,972
3.	Contract claims	1,699,336	1,034,311	756,649	731,949	658 , 178
4.	Surrender benefits and withdrawals for life contracts	15,374,600	74,979	65,190	42,694	35,441
5.	Dividends to policyholders and refunds to members	19,878	12,680	3,258	503	518
6.	Reserve adjustments on reinsurance ceded	(26,908)	(23,655)	(33,004)	(120,339)	3,723
7.	Increase in aggregate reserve for life and accident and health contracts	3,249,953	21,507,240	4,607,898	1,535,207	4,410,673
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	204,265	199,868	195,025	226,050	186,621
9.	Aggregate reserves for life and accident and health contracts	43,836,532	40,279,704	15,041,334	10,433,437	8,898,230
10.	Liability for deposit-type contracts	3,324,128				
11.	Contract claims unpaid	263,194	217,537	184,611	131,699	134,449
12.	Amounts recoverable on reinsurance	95,482	67,472	37,140	72,096	30,663
13.	Experience rating refunds due or unpaid			2	81	117
14.	Policyholders' dividends and refunds to members (not included in Line 10)	7,832	7,236	2,886	546	535
15.	Commissions and reinsurance expense allowances due	132,084	252,461	31,808	29,496	24 , 140
16.	Unauthorized reinsurance offset	122	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)	55				
20.	Trust agreements (T)		84	7,576	10,767	6,429
21.	Other (O)					
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust					
23.	Funds deposited by and withheld from (F)	7,757,716,485	6,450,994,969			
24.	Letters of credit (L)					
25.	Trust agreements (T)	214,942,208	200,873,232			
26.	Other (O)					

## **SCHEDULE S - PART 7**

Restatement of Balance Sheet to Identify	Net Credit for Ceded Reinsurance
restatement of balance sheet to identify	INCLUIGNING CEUCU INCINSULATION

		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)	229,771,795,867		229,771,795,867
2.	Reinsurance (Line 16)	238,311,412	(238,311,412)	
3.	Premiums and considerations (Line 15)	1,182,603,808	204,264,925	1,386,868,733
4.	Net credit for ceded reinsurance	xxx	37,415,484,459	37,415,484,459
5.	All other admitted assets (balance)	7,614,691,318		7,614,691,318
6.	Total assets excluding Separate Accounts (Line 26)	238,807,402,404	37,381,437,972	276,188,840,377
7.	Separate Account assets (Line 27)	76,159,844,023		76,159,844,023
8.	Total assets (Line 28)	314,967,246,427	37,381,437,972	352,348,684,399
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	138,269,007,880	40,512,403,282	178,781,411,162
10.	Liability for deposit-type contracts (Line 3)	17,041,384,885	3,324,128,310	20,365,513,194
11.	Claim reserves (Line 4)	741,883,909	263,193,955	1,005,077,864
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	1,827,814,250	7,832,490	1,835,646,740
13.	Premium & annuity considerations received in advance (Line 8)	47,546,285	1,099,943,808	1,147,490,093
14.	Other contract liabilities (Line 9)	1,659,652,445	(70,681,710)	1,588,970,735
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	122,421	(122,421)	
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	7,757,716,485		7,757,716,485
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)		(7,757,716,485)	(7,757,716,485
19.	All other liabilities (balance)	44,630,491,272	2,456,744	44,632,948,016
20.	Total liabilities excluding Separate Accounts (Line 26)	211,975,619,833	37,381,437,972	249,357,057,805
21.	Separate Account liabilities (Line 27)	76,012,370,602		76,012,370,602
22.	Total liabilities (Line 28)	287,987,990,435	37,381,437,972	325,369,428,407
23.	Capital & surplus (Line 38)	26,979,255,992	XXX	26,979,255,992
24.	Total liabilities, capital & surplus (Line 39)	314,967,246,427	37,381,437,972	352,348,684,399
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	40,512,403,282		
26.	Claim reserves	263, 193, 955		
27.	Policyholder dividends/reserves	7,832,490		
28.	Premium & annuity considerations received in advance	1,099,943,808		
29.	Liability for deposit-type contracts	3,324,128,310		
30.	Other contract liabilities	(70,681,710)		
31.	Reinsurance ceded assets	238,311,412		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	45,375,131,547		
34.	Premiums and considerations	204,264,925		
35.	Reinsurance in unauthorized companies	122,421		
36.	Funds held under reinsurance treaties with unauthorized reinsurers			
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers	7,757,716,485		
39.	Other ceded reinsurance payables/offsets	(2,456,744)		
40.	Total ceded reinsurance payable/offsets	7,959,647,087		

41. Total net credit for ceded reinsurance

37,415,484,459

### SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b) Allocated by States and Territories

				Allocated by Sta	ites and Territo				
			1	Life Co	ntracto	Direct Busin	ess Only 5	6	7
			ı	2	3	4	5	ь	,
						Accident and Health Insurance Premiums,		Total	
			Active			Including Policy,		Columns	
	States, Etc.		Status	Life Insurance Premiums	Annuity	Membership and Other Fees	Other Considerations	2 through 5	Deposit-Type Contracts
1.	Alabama	ΔΙ	(a) L	84.309.666	Considerations 233,391,035		27.535.002	(b) 352,597,339	60,043,286
2.	Alaska	AK	L	2,828,909	9, 149, 991	481,933	1,084,129	13,544,962	3,070,211
3.	Arizona		L	122,489,367	387,932,651	11,618,515	12,206,020	534,246,553	35,724,645
4.	Arkansas		<u>L</u>		78,845,537	2,741,721	1,735,094	209,424,397	9,455,826
5.	California		Ļ		946, 109,883	65,553,579	568,875,467	2,601,591,026	750,288,921
6. 7.	Colorado		L L	115,594,963	141,475,248	11,603,318	14,480,269 126,755,161	283,153,798 511,976,034	70,881,495
8.	Delaware		L		28,000,626		283,229,875	495,340,041	3,008,374,783
9.	District of Columbia			26,588,616	17,245,453	3.951.928	29,504,291	77,290,288	6,806,200
10.	Florida		L	672,655,250	737,720,166	36,673,488	185,520,599	1,632,569,503	194,684,274
11.	Georgia		L	292,835,988	266,064,250	25,398,474	164,239,429	748 , 538 , 141	66,231,455
12.	Hawaii	HI	L	29, 144, 834	25,825,983	3,231,967	8, 181, 340	66,384,124	5,802,644
13.	Idaho			43,841,923	30,888,629	1,793,595	13,674,998	90 , 199 , 145	7,314,867
14.	Illinois		Ļ	322,856,741	567,283,143	24,737,345	644,761,793	1,559,639,022	58,754,774
15. 16.	Indianalowa		L L	143,001,147 103,954,765	201,893,318 172,704,006	9,824,547 3,948,778	51,296,659 269,040,897	406,015,671 549,648,446	59, 173, 770 21, 783, 449
17.	Kansas		L		62,982,222	5,785,293	60,790,321	183,328,755	12, 137, 015
18.	Kentucky		L	45,090,741	93,765,188	5,377,959	22,668,088	166,901,976	23,430,469
19.	Louisiana	LA	L	73,145,850	96,014,793	6,925,200	20,463,337	196,549,180	33,559,695
20.	Maine	ME	L	24, 160, 602	31,357,182	2,569,874	6,930,490	65,018,148	8,601,060
21.	Maryland			169,703,304	134 , 542 , 105	27, 162, 115	156,558,514	487,966,038	40,904,004
22.	Massachusetts			375,448,192	517,231,963	33,435,741	897,503,851	1,823,619,747	513,771,240
23.	Michigan			164,974,759	268,884,269	15,254,591	258,550,081	707,663,700	62,631,562
24. 25.	Minnesota		L	106,309,394	212,542,310	8,575,600 10,516,310	282,270,336 3,301,727	609,697,640 180,258,779	52,522,269 9,827,998
25. 26.	Missouri					10,516,310	83,014,192	319,909,290	9,827,998
27.	Montana			15, 143, 707	22,558,698	1,856,542		40,443,758	4,594,006
28.	Nebraska			146, 133,675	48,409,659	5,700,739	258,491,708	458,735,781	31,803,297
29.	Nevada	NV		44,468,748	74,875,191	3,583,216	38 , 150 , 282	161,077,437	19,450,036
30.	New Hampshire			62,095,311	87, 143, 174	5,303,542	69,379,816	223,921,843	14,394,878
31.	New Jersey			526,751,732	275, 185, 514	39,339,120	558 , 384 , 105	1,399,660,471	97,692,443
32.	New Mexico		Ļ	27,142,839	41,189,080	2,646,254	396,647	71,374,820	12,291,563
33. 34.	New York  North Carolina			1,433,276,586	653,933,076	88,003,961 30,402,373	1, 124, 397, 428	3,299,611,051 751,769,842	129,988,309
35.	North Dakota		L	47, 188, 166	373,840,679		5,637,366	68,204,370	7,402,132
36.	Ohio			227,360,114	306, 140, 414	17,519,643	359,356,140	910,376,311	86,723,434
37.	Oklahoma		L	97,964,950	63,039,939	7,927,377	54,607,259	223,539,525	17, 146, 024
38.	Oregon	OR	L	37,594,769	105,677,228	5,640,732	22,462,027	171,374,756	23,962,292
39.	Pennsylvania		L	463,717,999	681,685,235	42,003,457	307,602,276	1,495,008,967	33,595,083
40.	Rhode Island			131,301,698	40,812,691	3,388,085	43,390,916	218,893,390	4,727,575
41.	South Carolina		<u>L</u>		120,570,455	15,764,766	20,718,971	263,350,224	53, 123, 839
42.	South Dakota	p		69,319,625	16,214,881	695,281	1,064,323	87,294,110	4,832,441
43. 44.	Tennessee		L	167,314,589 525,388,582	334,495,185 653,945,168	20,349,151 49,212,307	156,319,519 186,589,620	678,478,444 1,415,135,677	53,209,240 174,650,919
45.	Utah		L L	, ,	83,237,669	49,212,307	13,647,747	1,415,135,677	34,084,525
46.	Vermont		I	23,859,098	16, 179, 564	1,787,397	8,064,228	49,890,287	5,694,128
47.	Virginia	* * *	L	337,372,457	417,415,092	28,907,674	156,230,902	939,926,125	74,563,309
48.	Washington	WA	L	134,448,614	203,079,267	13,810,793	73,444,724	424,783,398	11,242,373
49.	West Virginia	***	L	44,518,809	22,626,490	1,592,910	25, 139, 448	93,877,657	44,299,953
50.	Wisconsin		L	93, 158, 016	189,597,260	6,754,248	58,429,091	347,938,615	14, 100, 503
51.	Wyoming		L	8,364,779	6,997,729	696,923	257,551	16,316,982	3,017,694
52. 53.	American Samoa Guam		N	100	1 075	11 000		40 444	100 170
53. 54.	Puerto Rico		N	166 83,401,599	1,375 13,177,140	11,603 9,855,842	7,699,873	13 , 144 114 , 134 , 454	128 , 178
55.	U.S. Virgin Islands		N		27,013	9,655,642	7,099,073	74,642	32,800
56.	Northern Mariana Islands		N	17,304	27,010	20,000			
57.	Canada	CAN	N	2,263,645	1,232,135	101,938		3,597,718	133,719
58.	Aggregate Other Alien		XXX	18,005,966	8,300	601,944	223,740,000	242,356,210	9,467,280
59.	Subtotal		XXX	9,827,224,437	10,485,289,091	765,215,514	8, 127, 282, 223	29,205,011,265	6,245,596,458
90.	Reporting entity contributions for employ plans		XXX						
91.	Dividends or refunds applied to purchas	e paid-up							
25	additions and annuities		XXX	1,451,099,482	840,509			1,451,939,991	
92.	Dividends or refunds applied to shorten or premium paying period.		XXX						
93.	Premium or annuity considerations waiv								
	disability or other contract provisions		XXX	29,073,907		11,447,632		40,521,539	
94.	Aggregate or other amounts not allocab		XXX	96,006,791		770 000 440		96,006,791	0.045.55
95. 96	Totals (Direct Business)		XXX	11,403,404,617	10,486,129,600	776,663,146	8, 127, 282, 223	30,793,479,586	6,245,596,458
96. 97	Totals (All Business)		XXX	46,662,791 11,450,067,408	167,750,013	776,663,146		1, 105, 706, 232	1,038,184,293
98.	Less reinsurance ceded		XXX	1,450,067,406	3,245,786,869	97,274,437	7,551,905,682	12, 159, 969, 714	1,200,100,101
99.	Totals (All Business) less Reinsurance		XXX	10, 185, 064, 682	7,408,092,744		1,466,669,969	19,739,216,104	7,283,780,751
	DETAILS OF WRITE-INS				, , , , , , , ,	.,,	. , .,	, , , ,	. , ,
58001.	HKG Hong Kong		XXX	185 , 179				185, 179	
58002.	ZZZ Other Alien		XXX	17,820,787	8,300	601,944	223,740,000	242, 171, 031	9,467,280
58003.	Summary of rampining write ing for Line	E0 f	XXX						
58998.	Summary of remaining write-ins for Line overflow page		XXX						
58999.	Totals (Lines 58001 through 58003 plus								
	58998)(Line 58 above)		XXX	18,005,966	8,300	601,944	223,740,000	242,356,210	9,467,280
9401.	Reinvested Net Nonforfeiture Option F		XXX	96,006,791				96,006,791	
9402.			XXX						
9403. 9498.	Summary of remaining write-ins for Line		XXX						
5490.	Summary of remaining write-ins for Line overflow page		XXX						
9499.	Totals (Lines 9401 through 9403 plus 94								
(-) 4 ::	94 above)		XXX	96,006,791				96,006,791	
(a) Active	Status Counts:								

<sup>(</sup>a) Active Status Counts:
L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG... R - Registered - Non-domiciled RRGs. .......52 E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... Q - Qualified - Qualified or accredited reinsurer..... ... 5

N - None of the above - Not allowed to write business in the state...

<sup>(</sup>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

					Direct Bus		_	
			1	2	3 Disability	4 Long-Term	5	6
			Life	Annuities	Income	Care		
	States Fts		(Group and	(Group and	(Group and	(Group and Individual)	Deposit-Type	Totala
	States, Etc.		Individual)	Individual)	Individual)	,	Contracts	Totals
1.	Alabama	AL	84,309,666	233,391,035	5,857,581	1,446,665	60,043,286	385,048,233
2.	Alaska	AK	2,828,909	9,149,991	426,316	53,640	3,070,211	15,529,067
3.	Arizona	ΑZ	122,489,367	387,932,651	7,830,644	3,743,649	35,724,645	557,720,956
4.	Arkansas	AR	126 , 102 , 045	78,845,537	2,301,128	440,592	9,455,826	217, 145, 128
5.	California	CA	1,021,052,097	946,109,883	41,700,895	23,825,116	750,288,921	2,782,976,912
6.	Colorado	СО	115,594,963	141,475,248	7,263,617	4,338,066	70,881,495	339,553,389
7.	Connecticut		228,082,147	137,934,116	14,339,271	4,852,762	24,417,553	409,625,849
8.	Delaware		181,969,267	28,000,626	1,414,937	720,484	3,008,374,783	3,220,480,097
			26,588,616	17,245,453	2,875,643	1,076,284	6,806,200	54,592,196
9.	District of Columbia					, ,	, ,	
10.	Florida		672,655,250	737 , 720 , 166	21, 169, 132	15,468,670	194,684,274	1,641,697,492
11.	Georgia		292,835,988	266,064,250	17,430,671	7,810,883	66,231,455	650,373,247
12.	Hawaii		29 , 144 , 834	25,825,983	1,729,058	1,502,079	5,802,644	64,004,598
13.	ldaho	ID	43,841,923	30,888,629	1,239,140	554,455	7,314,867	83,839,014
14.	Illinois	IL	322,856,741	567,283,143	18,530,850	6, 154,821	58,754,774	973,580,329
15.	Indiana	IN	143,001,147	201,893,318	7,924,069	1,876,421	59, 173, 770	413,868,725
16.	lowa		103,954,765	172,704,006	1,957,950	1,962,203	21,783,449	302,362,373
17.	Kansas		53,770,919	62,982,222	3,821,098	1,911,000	12,137,015	134,622,254
18.	Kentucky		45,090,741	93,765,188	3,809,543	1,543,465	23,430,469	167,639,406
19.	Louisiana		70 445 050	96,014,793	5,651,668	1,343,403	33,559,695	209,645,538
20.	Maine		24,160,602	31,357,182	1,696,696	862,912	8,601,060	66,678,452
21.	Maryland		169,703,304	134 , 542 , 105	17,319,167	9,812,203	40,904,004	372,280,783
22.	Massachusetts	MA	375,448,192	517,231,963	22,384,865	11,044,236	513,771,240	1,439,880,496
23.	Michigan	MI	164,974,759	268,884,269	8,972,977	6,236,088	62,631,562	511,699,655
24.	Minnesota	MN	106,309,394	212,542,310	6,014,074	2,558,430	52,522,269	379,946,477
25.	Mississippi	MS	90,550,539	75,890,203	8,332,394	2,168,467	9,827,998	186,769,601
26.	Missouri	МО	84,362,346	141,699,318	8,346,264	2,487,171	49,534,623	286,429,722
27.	Montana		15,143,707	22,558,698	1,327,176	464 , 112	4,594,006	44,087,699
28.	Nebraska		146,133,675	48,409,659	2,553,850	3,114,438	31,803,297	232,014,919
	Nevada		44,468,748	74,875,191	2,648,720	934,041	19,450,036	142,376,736
29.								
30.	New Hampshire		62,095,311	87,143,174	2,773,606	2,529,937	14,394,878	168,936,906
31.	New Jersey		526,751,732	275, 185,514	28,185,908	11,103,862	97,692,443	938,919,459
32.	New Mexico		27,142,839	41,189,080	1,626,341	1,019,913	12,291,563	83,269,736
33.	New York	NY	1,433,276,586	653,933,076	63,415,778	24,537,028	129,988,309	2,305,150,777
34.	North Carolina	NC	188,903,305	373,840,679	21,000,186	9,283,903	89,438,053	682,466,126
35.	North Dakota	ND	47, 188, 166	14,620,202	571,099	187,537	7,402,132	69,969,136
36.	Ohio	ОН	227,360,114	306,140,414	12,637,666	4,757,259	86,723,434	637,618,887
37.	Oklahoma	OK	97,964,950	63,039,939	5, 192, 218	2,720,187	17,146,024	186,063,318
38.	Oregon	OR	37,594,769	105,677,228	3,949,713	1,689,379	23,962,292	172,873,381
39.	Pennsylvania		463,717,999	681,685,235	27,590,535	14,322,126	33,595,083	1,220,910,978
40.	Rhode Island		131,301,698	40,812,691	2,249,698	1,137,929	4,727,575	180,229,591
	South Carolina		106,296,032	120,570,455	10,342,284	5,384,994		295,717,604
41.								
42.	South Dakota		69,319,625	16,214,881	390,070	305,211	4,832,441	91,062,228
43.	Tennessee		167,314,589	334,495,185	13,886,593	6,404,069	53,209,240	
44.	Texas		525,388,582	653,945,168	34,514,109	14,528,498	174,650,919	1,403,027,276
45.	Utah	UT	59,626,526	83,237,669	3,077,050	1, 190,522	34,084,525	181,216,292
46.	Vermont	VT	23,859,098	16,179,564	1,094,362	693,035	5,694,128	47,520,187
47.	Virginia	VA	337,372,457	417,415,092	17,938,639	10,944,854	74,563,309	858,234,351
48.	Washington	WA	134 , 448 , 614	203,079,267	7,474,205	6,334,558	11,242,373	362,579,017
49.	West Virginia	WV	44,518,809	22,626,490	993 , 149	598,478	44,299,953	113,036,879
50.	Wisconsin		93, 158,016	189,597,260	4,420,731	2,321,733	14,100,503	303,598,243
51.	Wyoming		8,364,779	6,997,729	412,298	284,624	3,017,694	19,077,124
52.	American Samoa			, , , , , , , , , , , , , , , , ,				
	Guam		166	1,375	11,603		128,178	141,322
53.					1			, ,
54.	Puerto Rico		83,401,599	13, 177, 140	8,349,252	1,506,590	78,344	106,512,925
55.	U.S. Virgin Islands		17,964	27,013	25,432	4,233	32,800	107,442
56.	Northern Mariana Islands							
57.	Canada	CAN	2,263,645	1,232,135	101,938		133,719	3,731,437
58.	Aggregate Other Alien	ОТ	18,005,966	8,300	497,554	104,391	9,467,280	28,083,491
59.	Total		9,827,224,437	10,485,289,091	519,591,411	244,131,735	6,245,596,458	27,321,833,132

## 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	<b>State of Domicile</b>
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
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
Lyme Adirondack Timber Sales, LLC	None		Delaware
MSP-SC, LLC	04-1590850		Delaware
Insurance Road LLC	04-1590850		Delaware
MassMutual Trad Private Equity LLC	04-1590850		Delaware
MassMutual Intellectual Property LLC	04-1590850		Delaware
Trad Investments I LLC	None		Delaware
MassMutual Private Equity Funds LLC	04-1590850		Delaware
MassMutual Private Equity Funds Subsidiary LLC	04-1590850		
ITPS Holding LLC	None		Delaware
HITPS LLC	None		Delaware
EM Opportunities LLC	None		Delaware
MassMutual MCAM Insurance Company, Inc.	None		Vermont
JFIN Parent LLC	None		Delaware
Jefferies Finance LLC	27-0105644		Delaware
JFIN GP Adviser LLC	None		Delaware
JFIN Fund III LLC	None		Delaware
Jefferies Credit Partners LLC	None		Delaware
APEX Credit Partners LLC	None		Delaware
JFAM GP LLC	None		Delaware

	Federal Tax ID	NAIC Co Code	<b>State of Domicile</b>
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
Jefferies Senior Lending 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 Funding 2021 LLC	None		Delaware
JFIN High Yield Investments LLC	None		Delaware
JFIN LC Fund LLC	None		Delaware
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 CLO 2021-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2021-V Ltd.	None		Cayman Islands
JFIN Revolver Fund, L.P.	None		Delaware
JFIN Revolver Funding 2021 Ltd.	None		Delaware
JFIN Revolver Funding 2021-III Ltd.	None		Delaware
JFIN Revolver Funding 2021-IV Ltd.	None		Delaware
Apex Credit Holdings 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 CLO 2015 Ltd.	None		Cayman Islands
JFIN CLO 2015-II Ltd.	None		Cayman Islands
JFIN CLO 2016 Ltd.	None		Cayman Islands
JFIN CLO 2017 Ltd.	None		Cayman Islands
JFIN CLO 2017 II Ltd.	None		Cayman Islands

	Federal Tax ID	NAIC Co Code	State of Domicile
Glidepath Holdings Inc.	86-2294635		Delaware
Great American Life Insurance Company	13-1935920	63312	Ohio
AAG Insurance Agency, LLC	31-1422717		Kentucky
Annuity Investors Life Insurance Company	31-1021738	93661	Ohio
Great American Advisors, LLC	31-1395344		Ohio
Manhattan National Holding LLC	26-3260520		Ohio
Manhattan National Life Insurance Company	45-0252531	67083	Ohio
MassMutual Mortgage Lending LLC	None		Delaware
MM Copper Hill Road LLC	04-1590850		Delaware
MM Direct Private Investments Holding LLC	None		Delaware
MM Direct Private Investments UK Limited	None		United Kingdom
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
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
MMAF Equipment Finance LLC 2021-A	None		Delaware
Rozier LLC	None		Delaware
MML Management Corporation	04-2443240 04-3548444		Massachusetts Massachusetts
MassMutual International Holding MSC, Inc. MassMutual Holding MSC, Inc.	04-3348444		Massachusetts
MML CM LLC	None		Delaware
Blueprint Income LLC	None		New York
Flourish Digital Assets LLC	None		Delaware
Flourish Financial LLC	None		Delaware
Flourish Technologies 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

	Federal Tax ID	NAIC Co Code	State of Domicile
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
MassMutual Ventures US IV 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
Rothesay MA No.1 Limited	None		United Kingdom
Rothesay MA No.2 Limited	None		United Kingdom
Rothesay MA No.3 Limited	None		United Kingdom
Rothesay MA No.4 Limited	None		United Kingdom
LT Mortgage Finance Limited	None		United Kingdom
Rothesay Property Partnership 1 LLP	None		United Kingdom
Rothesay Foundation	None		United Kingdom
Rothesay Pensions Management Limited	None		United Kingdom
Rothesay Asset Management UK Limited	None		United Kingdom
Rothesay Asset Management Australia Pty Ltd	None		Australia
Rothesay Asset Management US LLC	None		Delaware
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

	Federal Tax ID	NAIC Co Code	State of Domicile
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 Netherlands B.V.	None		Netherlands
Barings Real Estate UK Holdings Limited	None		Delaware
Barings Real Estate Advisers (Continental Europe) Limited	98-0654401		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
Baring International Fund Managers (Ireland) Limited	98-0524272		Ireland
Baring Asset Management Switzerland Sàrl	None 98-0497550		Switzerland
Baring France SAS Baring Fund Managers Limited	98-0497530 98-0457586		France United Kingdom
BCGSS 2 GP LLP	98-0437380 None		United Kingdom United Kingdom
	None 98-0457578		
Baring Investment Services Limited Barings Core Fund Feeder I GP S.à.r.l.	98-043/3/8 None		United Kingdom Luxembourg
Barings Core Fund Feeder FOF S.a.r.l.  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 Gree Gropean Core Property Fund GP Så.r.l	None		United Kingdom
Barings Umbrella Fund (LUX) GP S.à.r.l.	None		Luxembourg
GPLF4(S) GP S.à r.l	None		Luxembourg
01 11 7(0) 01 5.41.1	None		Eutemourg

	Federal Tax ID	NAIC Co Code	<b>State of Domicile</b>
PREIF Holdings Limited Partnership	None		United Kingdom
Barings (U.K.) Limited	98-0432153		United Kingdom
BMC Holdings DE LLC	None		Delaware
Barings Real Estate Advisers Inc.	04-3238351		California
CRA Aircraft Holding LLC	81-4258759		Delaware
Aland Royalty Holdings LP	None		Delaware
GASL Holdings LLC	None		Delaware
Intermodal Holding II LLC	46-2344300		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
Validus Holding Company LLC	46-0687392		Delaware
Validus Pharmaceuticals LLC	None		Delaware
VGS Acquisition Holding, LLC	None		Delaware
Aland Royalty GP, LLC	None		Delaware
Alaska Future Fund GP, LLC	None		Delaware
BAI Funds SLP, LLC	None		Delaware
BAI GP, LLC	None		Delaware
Baring Asset-Based Income Fund (US) GP, LLC	None		Delaware
Barings CMS Fund GP, LLC	None		Delaware
Barings Hotel Opportunity Venture I GP, LLC	None		Delaware
Barings Investment Series LLC	None		Delaware
Barings Emerging Generation Fund GP, LLC	None		Delaware
Barings ERS PE Emerging Manager III GP, LLC	None		Delaware
Barings Global Investment Funds (U.S.) Management LLC	04-1590850		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 Emerging Generation Fund LP	84-3784245		Delaware
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

	Federal Tax ID NAIC Co	Code State of	f Domicile
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Barings Small Business Fund LLC	84-5063008	Delawar	
Benton Street Advisors, Inc.	98-0536233	Cayman	
BHOVI Incentive LLC	None	Delawar	
BIG Real Estate Fund GP LLC	None	Delawar	
BRECS VII GP LLC	None	Delawar	
BREDIF GP LLC	None	Delawar	
CHY Venture GP LLC	None	Delawar	
CREF X GP LLC	None	Delawar	
Great Lakes III GP, LLC	04-1590850	Delawar	
Lake Jackson LLC	None	Delawar	
Loan Strategies Management LLC	04-1590850	Delawar	
Mezzco III LLC	41-2280126	Delawar	
Mezzco IV LLC	80-0920285	Delawar	
Mezzco Australia II LLC	None	Delawar	
RECSA-NY GP LLC	None	Delawar	e
SBNP SIA II LLC	None	Delawar	e
SBNP SIA III LLC	None	Delawar	e
Somerset Special Opportunities Management LLC	04-1590850	Delawar	e
Amherst Long Term Holdings, LLC	None	Delawar	e
MassMutual International LLC	04-3313782	Delawar	e
MassMutual Solutions LLC	None	Delawar	e
Haven Technologies Asia Limited	None	Hong Ko	ong
Yunfeng Financial Group Limited	None	Hong Ko	
MassMutual Asia Limited (SPV)	None	Hong Ko	ong
MML Mezzanine Investor II, LLC	04-1590850	Delawar	
MML Mezzanine Investor III, LLC	04-1590850	Delawar	e
MassMutual External Benefits Group LLC	27-3576835	Delawar	e
Other Affiliates & Funds:			
100 w. 3 <sup>rd</sup> Street LLC	04-1590850	Delawar	Δ
300 South Tryon Hotel LLC	82-2432216	Delawar	
2160 Grand Manager LLC	04-1590850	Delawar	
300 South Tryon LLC	04-1590850	Delawar	
Almack Mezzanine Fund II Unleveraged LP	None	United K	
Barings Affordable Housing Mortgage Fund I LLC	82-3468147	Delawar	
Barings Affordable Housing Mortgage Fund I LLC Barings Affordable Housing Mortgage Fund II LLC	82-3408147 61-1902329	Delawar	
	85-3036663	Delawar	
Barings Affordable Housing Mortgage Fund III LLC	85-3036663 36-4868350		
Barings Asset-Based Income Fund (US) LP		Delawar Ireland	t e e e e e e e e e e e e e e e e e e e
Barings Emerging Markets Corporate Bond Fund	None		
Barings European Real Estate Debt Income Fund	None	Luxemb	
Babson Capital Global Special Situation Credit Fund 2	98-1206017	Delawar	e

	Federal Tax ID	NAIC Co Code	State of Domicile
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
Barings CLO 2020-III	None		Cayman Islands
Barings CLO 2020-IV	None		Cayman Islands
Barings CLO 2021-I	None		Cayman Islands
Barings CLO 2021-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
Barings Euro CLO 2019-I	3603726OH		Ireland
Barings Euro CLO 2019-II	None		Ireland
Barings Euro CLO 2020-I DAC	None		Ireland
Barings Euro CLO 2021-I DAC	3715576VH		Ireland
Barings Euro CLO 2021-II DAC	3750378QH		Ireland
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	85-1465973		Delaware
Barings Global Special Situations Credit 4 LUX	98-1570693		Luxembourg
Barings Hotel Opportunity Venture	87-0977058		Connecticut
Barings Innovations & Growth Real Estate Fund	86-3661023		Delaware
Barings Middle Market CLO 2017-I Ltd & LLC	None		Cayman Islands
Barings Middle Market CLO 2018-I	None		Cayman Islands

	Federal Tax ID NAIC Co Code	State of Domicile
Barings Middle Market CLO 2019-I	None	Cayman Islands
Barings Middle Market CLO Ltd 2021-I	98-1612604	Cayman Islands
Barings North American Private Loan Fund LP	38-4010344	Delaware
Barings RE Credit Strategies VII LP	98-1332384	Delaware
Barings CLO Investment Partners LP	81-0841854	Delaware
Barings Euro Value Add II (BREEVA II)	None	Luxembourg
Barings Real Estate European Value Add I SCSp	None	United Kingdom
Barings Real Estate Debt Income Fund LP	85-3449260	Delaware
Barings Transportation Fund LP	87-1262754	Delaware
Braemar Energy Ventures I, L.P.	None	Delaware
Barings European Core Property Fund SCSp	None	Luxembourg
Barings European Private Loan Fund III A	46-5001122	Luxembourg
Benchmark 2018-B2 Mortgage Trust	38-4059932	New York
Benchmark 2018-B4	None	New York
Benchmark 2018-B8	38-4096530	New York
Barings Core Property Fund LP	20-5578089	Delaware
Cornerstone Real Estate Fund X LP	46-5432619	Delaware
Gateway Mezzanine Partners II LP	90-0991195	Delaware
Great Lakes III, L.P.	37-1708623	Delaware
GIA EU Holdings - Emerson JV Sarl	None	Luxembourg
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 One LP	04-1590850	Delaware
Miami Douglas Two LP	04-1590850	Delaware
Miami Douglas Three MM LLC	04-1590850	Delaware
MM BIG Peninsula Co-Invest Member LLC	87-4021641	Delaware
NYDIG Digital Assets Fund II LP	85-3886824	Delaware
HB Naples Golf Owner LLC	45-3623262	Delaware
MM CM Holding LLC	None	Delaware
MM Debt Participations LLC	81-3000420	Delaware
RB Apartments LLC	82-4411267	Delaware
Reston Arboretum LLC	75-2901061	Delaware
Somerset Special Opportunities Fund L.P.	20-8856877	Delaware
SouthPointe Industrial LLC	04-1590850	Delaware

	Federal Tax ID	NAIC Co Code	State of Domicile
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
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:			
Babson Capital Loan Strategies Master Fund LP	None		Cayman Islands
Barings China Aggregate Bond Private Securities Investment Fund	None		Peoples Republic of China
Barings European Growth Trust Fund	None		United Kingdom
Barings Global High Yield Fund	47-3790192		Massachusetts
CCIC Fund	None		Peoples Republic of China
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 LÜX 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/PPC Venture LLC	20-0348173		Delaware
CREA Madison Member LLC	81-0890084		Delaware
Danville Riverwalk Venture, LLC	82-2783393		Delaware
Euro Real Estate Holdings LLC	04-1590850		Delaware
Fan Pier Development LLC	20-3347091		Delaware
GIA EU Holdings LLC	04-1590850		Delaware
Landmark Manchester Holdings LLC	81-5360103		Delaware
MM Brookhaven Member LLC	04-1590850		Delaware
MM East South Crossing Member LLC	04-1590850		Delaware
MM Horizon Savannah Member LLC	04-1590850		Delaware
One Harbor Shore LLC	80-0948028		Delaware
PACO France Logistics LLC	04-1590850		Delaware

	Federal Tax ID	NAIC Co Code	State of Domicile
Portland 400 Sixth Manager LLC	82-3393166		Delaware
Salomon Brothers Commercial Mortgage Trust 2001-MM	None		Delaware
Sawgrass Village Shopping Center LLC	27-2977720		Delaware
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 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 Select Funds:			
MassMutual Select Diversified Value Fund	01-0821120		Massachusetts
MassMutual Select Fundamental Growth Fund	04-3512593		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
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 2035 Fund	27-1933380		Massachusetts
MassMutual RetireSMART 2045 Fund	27-1932769		Massachusetts

	Federal Tax ID NAIC Co	Code State of Domicile
MassMutual RetireSMART 2055 Fund	46-3289207	Massachusetts
MassMutual RetireSMART 2060 Fund	47-5326235	Massachusetts
MassMutual 20/80 Allocation Fund	45-1618155	Massachusetts
MassMutual 80/20 Allocation Fund	45-1618222	Massachusetts
MassMutual RetireSMART In Retirement Fund	03-0532464	Massachusetts
MassMutual 40/60 Allocation Fund	45-1618262	Massachusetts
MassMutual 60/40 Allocation Fund	45-1618046	Massachusetts

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0435	Massachusetts Mut 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	Owner ship.	100.000	MMLIC		1
0000							CML Special Situations Investor LLC	DE	DS.	C.M. Life Insurance Company	Ownership.	100.000	MMLIC		
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							MassMutual Global Business Services Romania								1
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										Massachusetts Mutual Life Insurance					1
0000							MM Global Capabilities II LLC	DE	DS.	Company	Owner ship.	100.000	MMLIC		1
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0000							MML Special Situations Investor LLC	DE	DS	Company	Ownership	100.000	. MMLIC		
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0000			47-5322979				Timberland Forest Holding LLC	DE	DS	Company	Ownership	100.000	. MMLIC		
0000			47-5322979				Timberland Forest Holding LLC	DE	DS	C.M. Life Insurance Company	Influence		. 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	Lyme Adirondack Forest Company, LLC	Ownership.	100,000	MMLIC		
0000							Lyme Adirondack Timberlands II, LLC	DE	DS	Lyme Adirondack Forest Company, LLC	Ownership.	100.000	MMLIC		1
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0000			04-1590850				MassMutual Trad Private Equity LLC	DE	NI A	Insurance Road LLC	Owner ship	100.000	. MMLIC		
0000			04-1590850				MassMutual Intellectual Property LLC	DE	NIA	Insurance Road LLC	Ownership.	100.000	MMLIC	[	
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0000			04-1590850	1			MassMutual Private Equity Funds LLC	DE	NIA	Company	Ownership	100.000	MMLIC		1
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0000							HITPS LLC	DE	NIA	ITPS Holding LLC	Ownership	100.000	MMLIC		
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0000							JFIN Parent LLC	DE	NIA	Company	Ownership	100.000	MMLIC		
0000			27-0105644	l			Jefferies Finance LLC	DE	NIA	JFIN Parent LLC	Ownership.	50.000	MMLIC		1 '
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										Massachusetts Mutual Life Insurance			l		1 1
0000			86-2294635				Glidepath Holdings Inc.	DE	DS	Company	Ownership	100.000	MMLIC		
0000	Massachusetts Mut Life Ins Co	63312	13-1935920				Great American Life Insurance Company	H	DS	Glidepath Holdings Inc.	Owner ship	100.000	MMLIC		
0000		00004	31-1422717				AAG Insurance Agency, LLC	KY	DS	Great American Life Insurance Company	. Owner ship	100.000	MMLIC		
0000	Massachusetts Mut Life Ins Co	93661	31-1021738				Annuity Investors Life Insurance Company	OH	DS	Great American Life Insurance Company	Owner ship	100.000	MMLIC		
0000			31-1395344				Great American Advisors, LLC	OH	DS	Great American Life Insurance Company	Ownership	100.000	MMLIC		
0000		07000	26-3260520				Manhattan National Holding LLC	OH	DS	Great American Life Insurance Company	Owner ship				
0000	Massachusetts Mut Life Ins Co	67083	45-0252531				Manhattan National Life Insurance Company	OH	DS	Manhattan National Holding LLC Massachusetts Mutual Life Insurance	Ownership	100.000	MMLIC		
0000		]	I				MassMutual Mortgage Lending LLC	DE	NIA		Ownership.	100.000	MMLIC		1
0000							JFIN GP Adviser LLC	DE	NIA	Company Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN GP Adviser LLC	DE	NIA	Jefferies Finance LLC	Owner ship	100.000	MMLIC		
0000							Jefferies Credit Partners LLC	DE	NIA	Jefferies Finance LLC	Ownership.	100.000	MMLIC		
0000							Apex Credit Partners LLC	DE	NIA	Jefferies Credit Partners LLC	Owner ship.	100.000	MMLIC		[]
0000							JFAM GP LLC	DE	NIA	Jefferies Credit Partners LLC	Owner ship	100.000	MMLIC		
0000							JFAM GP LP	DE	NIA	Jefferies Credit Partners LLC	Owner ship.	100.000	MMLIC		
0000							Jefferies Direct Lending Fund C LP	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Jefferies DLF C Holdings LLC	DE	NIA	JEAM GP LP	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund C SPE LLC	DE	NIA	Jefferies DLF C Holdings LLC	Ownership.	100.000	MMLIC		
0000							Jefferies Senior Lending LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		1
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		1
0000							JFIN Co-Issuer Corporation	DE	NIA	Jefferies Finance LLC	Ownership.	100.000	MMLIC		[]
.0000							JFIN Europe GP. S.a.r.I.	LUX	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		[
0000							Jefferies Finance Europe, S.L.P.	LUX	NIA	JFIN Europe GP, S.a.r.I.	Ownership.	100.000	MMLIC		[
.0000							Jefferies Finance Europe, SCSp	LUX	NIA	JFIN Europe GP. S.a.r.I.	Ownership	100,000	MMLIC		
0000							Jefferies Finance Business Credit LLC	DE	NIA	Jefferies Finance LLC	Owner ship.	100.000	MMLIC		
0000							JFIN Business Credit Fund   LLC	DE	NI A	Jefferies Finance Business Credit LLC	Ownership.	100.000	MMLIC		[]
0000							JFIN Funding 2021 LLC	DE	NI A	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 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.	<u>C</u> YM	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							JFIN Revolver CLO 2021-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership.	100.000	MMLIC		
0000							JFIN Revolver CLO 2021-V Ltd.	CYM	NIA	Jefferies Finance LLC	Owner ship	100.000	MMLIC		
0000							JFIN Revolver Fund, L.P.	DE	NIA	Jefferies Finance LLC	Owner ship	90.000	MMLIC		
0000							JFIN Revolver Funding 2021 Ltd.	DE	NIA	Jefferies Finance LLC	Owner ship	100.000	MMLIC		
0000							JFIN Revolver Funding 2021 III Ltd.	DE	NIA	Jefferies Finance LLC	Owner ship	100.000	MMLIC		
0000							JFIN Revolver Funding 2021 IV Ltd.	DE	NIA	Jefferies Finance LLC	Owner ship	100.000	MMLIC		
0000							Apex Credit Holdings LLC	DE	NIA NIA	JFIN Parent LLC	Owner ship.	100.000	MMLIC		
0000								CYM	NIA	Apex Credit Partners LLC	Ownership				
0000							JFIN CLO 2013 Ltd. JFIN CLO 2014 Ltd.	CYM	NIA	Apex Credit Partners LLC	Owner ship	100.000	MMLIC		
0000							JFIN CLO 2014 LTd	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2014-11 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership.	100.000	MMLIC		
0000							JFIN CLO 2015-11 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	85.000	MMLIC		
0000							JEIN CLO 2016 Ltd.	CYM	NIA	Apex Credit Partners LLC	Owner ship.	100.000	MMLIC		
0000							JFIN CLO 2017 Ltd.	CYM	NIA	Apex Credit Partners LLC	Owner ship	100.000	MMLIC		
0000							JFIN CLO 2017 - Ltd.	CYM	NIA	Apex Credit Partners LLC	Owner ship.	100.000	MMLIC		
0000							UI IN OLV 2017-11 Ltu			INPOX OF OUT LE AT LITER & LLO	- I ominor our b		.   mmL   V		

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											Type	If			
											of Control	Control			
											(Ownership,	is		Is an	
						None (Company)			D. L. C.			_			
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
	P					,				Massachusetts Mutual Life Insurance			13/(11/)	(/	
0000			04-1590850				MM Copper Hill Road LLC	DE	DS	Company	Ownership.	100.000	MMLIC		
							The copper that the copper thas the copper that the copper that the copper that the copper tha			Massachusetts Mutual Life Insurance					
0000							MM Direct Private Investments Holding LLC	DF	DS.	Company	Ownership.	100.000	MMLIC		
0000							MM Direct Private Investments UK Limited	DE GBR	DS	MM Direct Private Investments Holding LLC .	Ownership	100.000	MMLIC		
									***************************************	Massachusetts Mutual Life Insurance					
0000							MM Investment Holding	CYM	DS	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	Owner ship.	0.400	MMLIC		
0000			90-1005837				MMAF Equipment Finance LLC 2013-A	DE	DS.	MassMutual Asset Finance LLC	Owner ship.	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	Owner ship.	100.000	MMLIC		
0000			32-0489588				MMAF Equipment Finance LLC 2016-A	DE	DS	MassMutual Asset Finance LLC	Owner ship.	100.000	MMLIC		
0000			35-2590691				MMAF Equipment Finance LLC 2017-A	DE	DS	MassMutual Asset Finance LLC	Owner ship.	100.000	MMLIC		
0000			. 32-0546197				MMAF Equipment Finance LLC 2017-B	DE	DS	MassMutual Asset Finance LLC	Owner ship.	100.000	MMLIC		
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			. 03-3/22040				MMAF Equipment Finance LLC 2019-B	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	Owner ship	100.000	MMLIC		
0000			04-2443240				MML Management Corporation	MA	DS	MM Investment Holding	Owner strip	100.000	MMLIC		
0000			. 04-2443240					MA				100.000	MMLIC		
			. 04-3346444				MassMutual International Holding MSC, Inc	MA	DS	MML Management Corporation	Ownership		MMLIC		
0000			. 04-3341/6/				MassMutual Holding MSC, Inc.	MA	DS	MML Management Corporation	Uwner sn I p	100.000	MMLIC		
0000							MML CM LLC	DE	DO		0hi	100.000	MMLIC		
0000							Blueprint Income LLC	UE	DS DS	Company	Ownership	100.000	MMLIC		
								NY DE	DS	MML CM LLC	Ownership	100.000	MMLIC		
0000							Flourish Digital Assets LLC	DE	DS DS	MML CM LLC	Ownership	100.000	MMLIC		
0000							Flourish Financial LLC	DE	DS	MML CM LLC	Ownership	100.000	MMLIC		
0000							Flourish Technologies LLC	UE	D5	Massachusetts Mutual Life Insurance	Ownership	100.000	MMLIC		
0000			. 04-3356880				MML Distributors LLC	MA	DS.		0hi	99.000	MMLIC		
0000			04-3356880				MML Distributors LLC	MA	DS DS	Company MassMutual Holding LLC	Ownership	1.000	MMLIC		
0000			. 04-3330000				MML DISTIBUTORS LLC	MA	ba	Massachusetts Mutual Life Insurance	Owner strip	1.000	. WINLIG		
0000							MM Investment Advisors IIIC	DE	DS		O-marah i	100.000	MMLIC		
							MML Investment Advisers, LLC	UE	ba	Company	Ownership	100.000	WINE TO		
0000			46-3238013				MM Stratogia Diatributera II.C	DE	DS	Massachusetts Mutual Life Insurance	Ownership	100.000	MMLIC		
0000		-	. 40-3238013				MML Strategic Distributors, LLC	.  UE	p	Company	Ownership	100.000	MWLIC		
0000		1	00 4500505	0001415			The March to Tour Co. CO.	0.	DO	Massachusetts Mutual Life Insurance	0	100 000	188 10		
0000		-	. 06-1563535	2881445			The MassMutual Trust Company, FSB	CT	DS	Company	Ownership	100.000	MMLIC		
0000		1	04 4500050				MML Private Placement Investment Company I,	D-	DO	Massachusetts Mutual Life Insurance	0	100 000	MMLIC		
0000		-	. 04–1590850				LLL	DE	DS	Company	Ownership	100.000	MMLIC		
0000			04 4500050				188 D : 4 E :4 E .1. 4	DE		Massachusetts Mutual Life Insurance		400.000	188.10		
0000			. 04-1590850				MML Private Equity Fund Investor LLC	DE	NIA	Company	Ownership	100.000	MMLIC		
0000			. 04-1590850				MML Private Equity Fund Investor LLC	DE	NIA	Baring Asset Management Limited	Management	·····	MMLIC		
0000		1	04 4500050				MID: 1 5 11 11 11 11 11 11 11 11 11 11 11 11	DE		Massachusetts Mutual Life Insurance		400.000	188.10		
0000			. 04-1590850				MM Private Equity Intercontinental LLC	DE	NIA	Company	Ownership	100.000	MMLIC		
			45 070045-							Massachusetts Mutual Life Insurance	l	400.00-			
0000			. 45–2738137				Pioneers Gate LLC	DE	DS	Company	Ownership	100.000	MMLIC		
		1								Massachusetts Mutual Life Insurance	l	40			
0000			. 04-2854319	2392316			MassMutual Holding LLC	DE	DS	Company	Ownership	100.000	MMLIC		
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		l

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Name of Securities   Name of Securities   Name of Securities   Company   D   Federal   Company   D	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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Part							Name of Constition			Dalatian						
Process																
Crosp   Contract   C																
Code   Group Name   Code   Number   RSSD   CK   International   Or Affiliable   Code   Code   Subject																
	Group		Company	ID			(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-		quired?	
	Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
		'					<i>'</i>	MassMutual Ventures Holding LLC	DE	DS	MassMutual Holding LLC	Ownership		MMLIC	` ′	
Oran   Verlier Fafter LD   Oran Verlier Fafter LD   St.   St.   Regulated Induces Asking LD   Overship   100 00   Mal C									DF							
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Passibilitati Ventine R. P. Passibilitati Ventine Received (1)   10   10   10   10   10   10   10									DF		MassMutual Ventures Holding LLC					
Unit No.	2000										Torrear of Horaring 220					
Secretary   Secr	0000								DE	ns	MassMutual Ventures Management IIC	Ownership	100,000	MMLIC		
Second   S									DF							
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Majoritum   Majo				47 1206410												
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									DE		MassMutual Ventures Holding LLC					
Dept.											Massmutual Ventures Holding LLC					
Mile Reheave Notice OS LLC									UE		Massmutual Ventures Holding LLC					
Software   Linit for   Sept.				04 4500050												
				. 04-1590850					UE							
Solution   Solution									GBH							
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Ult Very tage Finance Limited   69R   8.8   Software Visit P. R.C   Concerding   100,000   Mal. C																
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DOCO																
								Rothesay Asset Management UK Limited	GBR	DS		Ownership				
								Rothesay Asset Management Australia Pty Ltd .	AUS	DS		Ownership				
DOCO   D4-550850   MAL Investors Services, LC   MA   D8   Massibutual Holding LC   Divership   100.000   MALIC   D000   MALI								Rothesay Asset Management US LLC	DE	DS	Rothesay Asset Management UK Limited	Owner ship	100.000	MMLIC		
DOCO   D4-550850   MAL Investors Services, LC   MA   D8   Massibutual Holding LC   Divership   100.000   MALIC   D000   MALI									DE	DS		Ownership	100.000			
DOCO	0000											Ownership				
MM_SIF Financial All fliances, LIC   DE   DS, MM_Stressors Services, LIC   Ownership.   100.000   MM_SIC	0000			. 04-1590850				MML Investors Services, LLC	MA	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
										DS		Owner ship	100.000			
1,000	0000			. 41-2011634				MMLISI Financial Alliances, LLC	DE	DS	MML Investors Services, LLC	Owner ship.	100.000	MMLIC		
Description	0000			45-4000072			l		DE	DS.	MassMutual Holding LLC	Owner ship.	100.000	MMLIC		.
Baring Asset Management (Asia) Holdings   Limited   HKG,   DS,   Baring Asset Management (Asia) Holdings   Limited   HKG,   DS,   Baring Asset Management (Asia) Holdings   Limited   HKG,   DS,   Limited   HKG,   Limi								Barings LLC	DE							l
Description   Description				1					1							
Description   Description	0000		l	98-0524271	l	l			HKG.	DS.	Barings LLC	Ownership.	100.000	MMLIC		l
Description   Description				1												
Description   Description	0000			98-0457465					BMU	DS		Ownership	100 000	MMLIC		1
Description   Description																
Baring Asset Management Korea Limited   Baring Asset Management (Shanghai)   Limited   Barings Investment Management (Shanghai)   Limited   Barings Overseas Investment Fund Management (Shanghai)   HKG. DS. Baring Asset Management (Asia) Limited   Ownership.   100.000   MMLIC	0000			98-0457463				Baring Asset Management (Asia) Limited	HKG	ns.		Ownership	100 000	IMMLIC		1
Barings Investment Management (Shanghai) Limited Barings Overseas Investment Fund Management Shanghai) Limited Barings Overseas Investment Fund Management Shanghai) Limited Baring SINE (Taiwan) Limited  Dwnership.  Dwnersh				30 0437400				Baring Asset Management Korea Limited								
.0000 Limited Barings Overseas Investment Fund Management (Shanghai) Limited Barings Overseas Investment Fund Management (Shanghai) Limited Barings Investment Management (Shanghai) Ownership 100.000 MMLIC Baring Asset Management (Asia) Holdings Limited Ownership 100.000 MMLIC Ownership 100.000	J000							Barings Investment Management (Shanghai)			Dai ing Asset Management (Asia) Emilited	Owner Sirip	100.000	MWLTO		
Barings Overseas Investment Fund Management (Shanghai) .0000	0000								HVC	De	Baring Asset Management (Asia) Limited	Ownership	100 000	MM IC		1
	JUUU								nru		Daring Asset Management (Asia) Limited	owner strip	100.000	MWLIG		
	0000								HI/ C	Do		Ownership	100 000	MM IC		1
0000 Baring SICE (Taiwan) Limited	טטטע							(Shanghal) Limited	n\u			owner strip	100.000	WIVIL 10		1
Barings Singapore Pte. Ltd.  Barings Singapore Pte. Ltd.  SGP.  DS.  Limited.  Ownership.  Ownership.  100.000  MMLIC.  Barings Sayan Limited.  Description of the state of th	0000			00 0457707				Denies CIOT (Taines) Limited	TWA	D0		0hi	100.000	188 10		
.0000 Barings Singapore Pte. Ltd. SGP. DS. Limited Ownership 100.000 MMLIC Baring Asset Management (Asia) Holdings Limited Ownership 100.000 MMLIC Own	טטטע			. 98-045//0/				baring SIUE (laiwan) Limited	I WN	DS		Ownership	100.000	MWLIC		
													400.00-			
D000 Barings Japan Limited Dwnership Un	μ000							Barings Singapore Pte. Ltd.	SGP	DS		Ownership	100.000	MMLIC		
Baring Asset Management (Asia) Holdings												L				1
	0000			. 98-0236449				Barings Japan Limited	. JPN	DS		Ownership	100.000	MMLIC		
1 0000 L L L L L L Barinos Australia Holding Company Ptv Ltd LAUS L DS Llimited 10wnership 100 000 LMM LC									1							1
par mgo neotratra norang company ity ata	0000							Barings Australia Holding Company Pty Ltd	AUS	DS	Limited	Owner ship	100.000	MMLIC		

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											Type	If			
											of Control	Control			
											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent. Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
0000	Gloup Name	Code	. 98-0457456	ROOD	CIK	international)	Barings Australia Pty Ltd	AUS	DS	Baring Australia Holding Company Pty Ltd.	Ownership.	100.000	MMLIC	(165/110)	4
0000			. 80-0457456 . 80-0875475				Barings Finance LLC	DE	DS	Baring LLC	Owner ship.	100.000	MMLIC		
			60-06/34/3				BCF Europe Funding Limited	IRL	DSDS	Barings Finance LLC	Ownership	100.000	MMLIC		
0000							BCF Senior Funding   LLC	DE	DS	Barings Finance LLC	Ownership.	100.000	MMLIC		
							BCF Senior Funding   Designated Activity			Duringo i manoo EEO	omor omp.		macro		
0000							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	Owner ship	100.000	MMLIC		
0000							Barings Asset Management Spain SL	ESP	DS	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Italy S.r.I.	ATI	DS	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Sweden AB	SWE	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			00 0054404				Barings Real Estate Advisers (Continental	ODD	DO	Desires Deal Frank IV Heldings Limited	0	100,000	MMLIC		
0000			. 98-0654401 98-1194368				Europe) Limited	GBR	DS DS	Barings Real Estate UK Holdings Limited Barings Real Estate UK Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0241935				Baring Asset Management Limited	JEU	DS	Barings Europe Limited	Owner ship	100.000	MMLIC		
0000			. 90-0241933				Barings European Direct Lending 1 GP LLP	GBR	DS	Baring Asset Management Limited	Owner ship.	100.000	MMLIC		
0000			98-1012393				Barings Global Advisors Limited	GBR	DS	Baring Asset Management Limited	Owner ship.	100.000	MMLIC		
0000			98-0457328				Baring International Investment Limited	GBR	DS	Baring Asset Management Limited	Ownership.	100.000	MMLIC		
							Baring International Investment Management			During 70001 management Ermited	omor omp.		mail v		1
0000			98-0457587				Holdings	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
			1							Baring International Investment Management					
0000			. 98-0457576				Baring Asset Management UK Holdings Limited.	GBR	DS	Holdings	Ownership	100.000	MMLIC		
							Baring International Fund Managers (Ireland)			Baring Asset Management UK Holdings Limited	d ·				
0000			. 98-0524272				Limited	IRL	DS		Owner ship	100.000	MMLIC		
										Baring Asset Management UK Holdings Limited	1				
0000							Baring Asset Management Switzerland Srl	CHE	DS		Ownership	100.000	MMLIC		
			00 0407550							Baring Asset Management UK Holdings Limited		400.000			
0000			. 98-0497550 98-0457586				Baring France SAS	FRA	DS DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			. 98-045/586				BCGSS 2 GP LLP	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-0457578				Baring Investment Services Limited	GBR	DS	Baring Asset Management Limited	Owner ship	100.000	MMLIC		
0000			30-0437370				Barings Core Fund Feeder   GP S.à.r.l.	LUX	DS.	Barings Europe Limited	Owner ship.	100.000	MMLIC		
0000							Barings BME GP S.à.r.I.	GBR	DS	Barings Europe Limited	Ownership	100.000	MMLIC		
0000			]				Barings GPC GP S.à. r.I .	LUX	DS	Barings Europe Limited	Ownership.	100.000	MMLIC		
0000							Barings European Core Property Fund GP Sàrl .	GBR	DS	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Investment Fund (LUX) GP S.à. r.l	LUX	DS	Barings Europe Limited	Ownership.	100.000	MMLIC		
0000							Barings Umbrella Fund (LUX) GP S.à.r.l	LUX	DS	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							GPLF4(S) GP S.à r.l	LUX	DS	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							PREIF Holdings Limited Partnership	GBR	DS	Barings Europe Limited	Ownership	100.000	MMLIC		
0000			. 98-0432153				Barings (U.K.) Limited	GBR	DS	Barings Guernsey Limited	Ownership	100.000	MMLIC		
0000							BMC Holdings DE LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000			. 04–3238351	3456895			Barings Real Estate Advisers Inc.	CA	DS	Barings LLC	Ownership	100.000	MMLIC		
0000			81-4258759	1	1		CRA Aircraft Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance	Ownership/Influence	40.000	MMLIC		
0000			. 81-4258759 . 81-4258759				CRA Aircraft Holding LLC	DE	NIA	Company Barings LLC	Uwnership/influence	40.000	MMLIC		
0000			. 01-4200709				CHA Afficiant Hording LLC	VE	NIA	Massachusetts Mutual Life Insurance	. Intruence		MWILTO		
0000			. 83-0560183	1	1		Aland Royalty Holdings LP	DE	NIA	Company	Ownership	26.700	MMLIC		
0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	Barings LLC	Management	20.700	MMLIC		1
0000			0000 100				mana noyarty norumgo Li			Massachusetts Mutual Life Insurance	managomort		IIIIL I V		
0000			82-2932156	1	I		GASL Holdings LLC	DE	NIA	Company	Ownership	11.300	MMLIC		
0000			82-2932156		l		GASL Holdings LLC	DE	NIA	Barings LLC	BOARD		MMLIC		
									r	1					

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						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
Code	Group Name	Code	Nullibel	NOOD	CIR	international)	Of Allillates	liUII	Littly	Massachusetts Mutual Life Insurance	Other)	laye	Littity(les)/Feison(s)	(165/110)	<del></del>
								25				40.000			
0000			. 46-2344300				Intermodal Holdings II LLC	DE	NIA	Company	Ownership	18.000	MMLIC		
0000			. 46-2344300				Intermodal Holdings II LLC	DE	NIA	Barings LLC	Management		MMLIC		
										Massachusetts Mutual Life Insurance					
0000							Novation Companies, Inc.	MD	NIA	Company	Ownership	16.500	MMLIC		
0000							Novation Companies, Inc.	MD	NIA	Barings LLC	Influence		MMLIC		
										Massachusetts Mutual Life Insurance					
0000			. 46-5460309				Red Lake Ventures, LLC	DE	NIA	Company	Ownership/Influence	31.500	MMLIC		
0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
			1							Massachusetts Mutual Life Insurance					
0000		1	81-4065378		I		Remington L & W Holdings LLC	DE	NIA	Company	Ownership/Influence	19.900	MMLIC		
0000			81-4065378				Remington L & W Holdings LLC	DE	NIA.	Barings LLC	Influence.		MMLIC		
0000							Indianing ton 2 a il notatings also			Massachusetts Mutual Life Insurance					
0000		1	1		I		Tamiami Citrus. LLC	DE	NIA	Company	Ownership	15.700	MMLIC		
								DE				15.700			
0000							Tamiami Citrus, LLC	UE	NIA	Barings LLC	Management/Board	44.700	MMLIC		
0000							Teaktree Acquisition, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	14.700			
0000							Teaktree Acquisition, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
										Massachusetts Mutual Life Insurance					
0000							Techquity, LP	DE	NI A	Company	Ownership	15.600	MMLIC		
0000							Techquity, LP	DE	NIA	Barings LLC	Influence		MMLIC		
0000			. 46-0687392				Validus Holdings Company LLC	DE	NI A	Barings LLC	Ownership	40.400	MMLIC		
										Massachusetts Mutual Life Insurance					
0000							Validus Pharmaceuticals LLC	DE	NIA	Company	Ownership/Influence	70.000	MMLIC		
0000							Validus Pharmaceuticals LLC	DE	NIA	Barings LLC	BOARD		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								DE				100.000	MMLIC		
							Baring Asset-Based Income Fund (US) GP, LLC .		DS	Barings LLC	Ownership				
0000							Barings CMS Fund GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Hotel Opportunity Venture I 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 Emerging Generation Fund GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000		.					Barings ERS PE Emerging Manager III GP, LLC .	DE	DS	Barings LLC	Ownership	100.000	MMLIC	[	l
		1	1		I		Barings Global Investment Funds (U.S.)	1			1		1		
0000		.	04-1590850	.			Management LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		.[]
0000		.					Barings CLO Investment Partners GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC	[	
0000		.]	.]		1		Barings Core Property Fund GP LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC	[	
0000		1	1		1		Barings Direct Lending GP Ltd.	CYM	DS.	Barings LLC	Ownership.	100.000	MMLIC		1
							J			Massachusetts Mutual Life Insurance	,				
0000		1	84-3784245		I		Barings Emerging Generation Fund LP	DE	DS.	Company	Ownership.	59.100	MMLIC		
0000			84-3784245				Barings Emerging Generation Fund LP	DE	DS.	Barings LLC	Management		MMLIC		
0000		1	07 0704240	1			Barings Global Energy Infrastructure			Dui myo LLU		·····			
0000		1	1		I		Advisors, LLC	DE	DS.	Barings LLC	Ownership.	100.000	MMLIC		
0000			1				Barings North American Private Loan Fund	UE	υδ	Dai Higs LLC	Owner stilp	100.000	. WIVIL TO		
0000		1	1		1			חר	P.0	Denis 110	0hi	100 000	INN 10		
0000		-					Management, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC	[	
1		1	1		I		Barings North American Private Loan Fund			L	L		l		
0000		-					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		.
		1	1		I			1		Massachusetts Mutual Life Insurance	1		1		
0000		.]	. 84-5063008	.			Barings Small Business Fund LLC	DE	DS	Company	Ownership	73.500	MMLIC		.[
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						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of				Attorney-in-Fact,			Re-	
Craun			ID	Codorol			Parent. Subsidiaries	ciliary	to	Directly Controlled by		Provide	Lillimate Controlling		
Group Code	O No	Company Code		Federal RSSD	CIK	(U.S. or International)	Or Affiliates	Loca- tion	Reporting	Directly Controlled by (Name of Entity/Person)	Influence, Other)	Percen-	Ultimate Controlling Entity(ies)/Person(s)	quired?	
	Group Name	Code	Number 84-5063008	KSSD	CIK	international)			Entity		******	tage	, , , , , , , , , , , , , , , , , , ,	(Yes/No)	
0000			98-0536233				Barings Small Business Fund LLC	DE	DS	Barings LLC	Management	100.000	MMLIC		
0000			98-0536233				Benton Street Advisors, Inc	CYM DE	DS DS	Barings LLC	Ownership	100.000	MMLIC		
0000							BIG Real Estate Fund GP LLC	DE	DS	Barings LLC	Ownership.	100.000	MMLIC		
0000							BRECS VII GP LLC	DE	DS	Barings LLC	Ownership.	100.000	MMLIC		
0000							BREDIF GP 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	DF	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	Owner ship.	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	Owner ship	100.000	. MMLIC		
							Somerset Special Opportunities Management LLC								
0000			04-1590850					DE	DS	Barings LLC	Ownership	100.000	. MMLIC		
										Massachusetts Mutual Life Insurance					
0000							Amherst Long Term Holdings, LLC	DE	DS	Company	Ownership	24.500	. MMLIC		
			04 0040700					25		Massachusetts Mutual Life Insurance		400 000			
0000			04-3313782				MassMutual International LLC	DE	DS	Company	Ownership	100.000	. MMLIC		
0000							MassMutual Solutions LLC	be	DS	MassMutual International LLC	Ownership	100.000	. MMLIC		
0000							Haven Technologies Asia Limited Yunfeng Financial Group Limited	HKG	DS DS	MassMutual International LLC	Ownership	24.900	MMLIC		
0000							MassMutual Asia Limited (SPV)	HKG	DS	MassMutual International LLC	Ownership.	100.000	MMLIC		
							massmutual Asia Eliiliteu (Si V)			Massachusetts Mutual Life Insurance	Owner strip		. WWLIG		
0000			04-1590850				MML Mezzanine Investor II, LLC	DE	DS	Company	Ownership	100.000	MMLIC		
			01 1000000				mine mozzanno nivostor ir, ele			Massachusetts Mutual Life Insurance	Omici dirip.		. mm_10		
0000			04-1590850				MML Mezzanine Investor III, LLC	DE	DS	Company	Ownership	11.100	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			27-3576835				MassMutual External Benefits Group LLC	DE	DS	Company	Ownership.	100.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			04-1590850				100 w. 3rd Street LLC	DE	NIA	Company	Ownership	100.000	. MMLIC		
		1	1							Massachusetts Mutual Life Insurance					
0000			04-1590850				2160 Grand Manager LLC	DE	NIA	Company	Ownership	5.000	MMLIC		
		I	I					1	1	Massachusetts Mutual Life Insurance					
0000			82-2432216				300 South Tryon Hotel LLC	DE	NIA	Company	Ownership	100.000	. MMLIC		
										Massachusetts Mutual Life Insurance					
0000			04-1590850				300 South Tryon LLC	DE	NIA	Company	Ownership	100.000	MMLIC		
										Massachusetts Mutual Life Insurance		70.000			
0000							Almack Mezzanine Fund II Unleveraged LP	GBR	NIA	Company	Ownership/Influence	72.900	MMLIC		
0000		I	I				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	∪⊏	NIA	Company	Ownership		. INIVILITO		
0000		I	I				LLC	DE	NIA	Barings LLC	Management_		MMLIC		
0000							Barings Affordable Housing Mortgage Fund II	UL		Massachusetts Mutual Life Insurance	managoment		. mmL10		
0000		I	61-1902329				LLC	DE	NIA	Company	Ownership.	100.000	MMLIC		
							Barings Affordable Housing Mortgage Fund II				- Comp.				
0000		.1	61-1902329	l			LLC	DE	NIA	Barings LLC	Management		MMLIC		L
		1	1				Barings Affordable Housing Mortgage Fund III			Massachusetts Mutual Life Insurance			*		
0000			85-3036663				LLC	DE	NIA	Company	Ownership.	100.000	MMLIC		
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						Name of Securities			Dalation		Board.			SCA	
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						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
Code	Group Name	Code	Number	KOOD	CIK	international)		lion	⊏⊓uty	(Name of Entity/Person)	Other)	lage	Entity(les)/Ferson(s)	(165/110)	4
							Barings Affordable Housing Mortgage Fund III								
0000			85-3036663				LLC	DE	NIA	Barings LLC	Management	·	MMLIC		
										Massachusetts Mutual Life Insurance					
.0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NI A	Company	Ownership/Influence	11.200	MMLIC		
.0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	C.M. Life Insurance Company	Ownership/Influence	1.100	MML1C		
0000			36-4868350			l	Barings Asset-Based Income Fund (US) LP	DE	NIA	Barings LLC	Management		MMLIC		
							Barings Emerging Markets Corporate Bond Fund			Massachusetts Mutual Life Insurance					
0000								IRL	NIA	Company	Ownership/Influence	48.700	MMLIC		
							Barings Emerging Markets Corporate Bond Fund			Company	Owner sirrp/ mirruence		, mmL10		
0000						1	Dai mgo Linerging markets ourporate bond Fund	IRL	NIA	Barings LLC	Ownership.	15.200	MMLIC	1	
0000							Davings Curseson Deal C-4-4- D-64 I C	InL	NIA		owner strip	15.200	MINILIU		
		1	1		1	1	Barings European Real Estate Debt Income Fund			Massachusetts Mutual Life Insurance	la	04.000		1	
								LUX	NIA	Company	Ownership/Influence	94.800	MMLIC		
						1	Barings European Real Estate Debt Income Fund							1	
.0000								LUX	NI A	Barings LLC	Influence		MMLIC		
							Babson Capital Global Special Situation			Massachusetts Mutual Life Insurance					
.0000			98-1206017				Credit Fund 2	DE	NIA	Company	Ownership/Influence	25.500	MMLIC		
							Babson Capital Global Special Situation			1					
0000			98-1206017				Credit Fund 2	DE	NIA	C.M. Life Insurance Company	Owner ship.	1.600	MMLIC		
			30-1200017				Babson Capital Global Special Situation	UL	NI /	U.W. Life Hisurance company	Owner sirip	1.000	. WWLTO		
0000			98-1206017					DE	NIA	D : 110			MMLIC		
0000			98-1206017				Credit Fund 2	UE	NIA	Barings LLC	Management	····	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P	DE	NIA	Company	Ownership/Influence	75.700	MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P	DE	NI A	C.M. Life Insurance Company	Ownership	3.800	MMLIC		
.0000			37-1506417				Babson Capital Loan Strategies Fund, L.P	DE	NIA	Barings LLC	Management		MMLIC		
										Massachusetts Mutual Life Insurance					
0000							Barings US High Yield Bond Fund	IRL	NIA	Company	Ownership/Influence	53.900	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										Barings LLC	Influence.	···	MMLIC		
							Babson CLO Ltd. 2014-I	CYM	NIA			<del></del>			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	NI A	Barings LLC	Influence		MMLIC		
0000		.					Barings CLO Ltd. 2017-I	CYM	NIA	Barings LLC	Influence		MMLIC		
.0000		1				1	Barings CLO 2018-III	CYM	NIA	Barings LLC	Influence		MMLIC	1	1
0000							Barings CLO 2018-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
.0000		1	98-1473665			1	Barings CLO 2019-11	CYM	NIA	Barings LLC	Influence.		MMLIC		
			30-14/3003											.	
0000		-					Barings CLO 2019-III	CYM	NIA	Barings LLC	Influence		MMLIC		·····
							Barings CLO 2019-IV	CYM	NIA	Barings LLC	Influence.		MMLIC		
0000		.					Barings CLO 2020-1	CYM	NIA	Barings LLC	Influence		MMLIC		ļ
0000							Barings CLO 2020-II	CYM	NIA	Barings LLC	Influence	<b></b>	MMLIC		
000Ω		.					Barings CLO 2020-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-IV	CYM	NIA	Barings LLC	Influence		MMLIC		1
0000			1				Barings CLO 2021-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2021-1	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2014-1 BV	NLD	NIA	Barings LLC	Influence.	··· <del>·</del>	MMLIC		
								NLD					MMLIC		
							Babson Euro CLO 2014-II BV		NIA	Barings LLC	Influence.				·····
0000							Babson Euro CLO 2015-I BV	NLD	NIA	Barings LLC	Influence		MMLIC		·
0000		.	36-037260H				Barings Euro CLO 2019-I BV	IRL	NIA	Barings LLC	Influence		MMLIC		
0000		.	00-3750378		l		Barings Euro CLO 2019-II BV	IRL	NIA	Barings LLC	Influence		MMLIC	[	
0000		.]	J		l		Barings Euro CLO 2020-I DAC	IRL	NIA	Barings LLC	Influence_		MMLIC	[	
0000			37-15576VH				Barings Euro CLO 2021-I DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2021-11 DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
UUUU						l	Dai mys Lui U OLU 2021-11 DAO	INL	NIW	Dai mys LLC	IIII Iuciice		WWILIU		4

No.   No.   No.   No.   No.   No.   Profescular   No.   No.   Company   Description   No.   No.   Company   Description   No.   No					PA	KI 1	A - DE I AI	L OF INSURANC	, E I	10LD	ING COMPANT	2121EIM				
Name of Securities   Name of Securities   Part   Securities   Pa	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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Management   Content   C												(Ownership,	is		Is an	
Process   Conc							Name of Securities			Relation-		Board,	Owner-		SCA	
Company   Comp							Exchange		Domi-	ship		Management,	ship		Filing	
Code   Code   Code   Number   Code   Number   ESSO   Cit   International   Or Affiliates   Cit   Cit   Cit   Management   Ci			NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
	Group		Company				(U.S. or		Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
1	Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity		Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
Part   Part									DE				99.300			
Serving Serv	0000			81-0841854				Barings CLO Investment Partners LP	DE	NIA		Management		MMLIC		
But   December   Dec	0000							Barings Euro Value Add II (RDEEVA II)	LIIV	NIA		Ownership/Influence	62 700	MM IC		
Description   Description																
Barring Ball Estate Engreen Value Act 1 250;											Massachusetts Mutual Life Insurance					
2000   Sarings Real Estate European Vilue Add 1 SSS   SSR   M.S.   C.   Life Insurance Copyany   Describing   S. 500   M.S.	0000								GBR	NIA	Company	Ownership/Influence	44.600	MMLIC		
Borne   Born								Barings Real Estate European Value Add I SCSp								
	0000								GBR	NIA	C.M. Life Insurance Company	Ownership	5.000	MMLIC		
Boundary   Boundary	0000							Barings Real Estate European Value Add I SCSp	ODD		D : 110			188 10		
Description   Section	0000								GBH	NIA		Management		- MMLIC		
Description   Description	0000			85-3449260				Rarings Real Estate Deht Income Fund IP	DE .	NΙΔ		Ownership/Influence	71 800	MMLIC		
1,000   1,00																
Decomposition   Decompositio																
December   Part   December   De									NC							
Description   Description											Massachusetts Mutual Life Insurance					
DOC   S-133394   P   CM   MA	0000			98-1332384				LP	<u>.</u> CYM	NIA	Company	Ownership/Influence	99.200	MMLIC		
								Barings Global Energy Infrastructure Fund I								
Barings Global Fried Loan Fund				. 98-1332384				LP								
Barings Global Private Loan Fund																
Serings Global Private Lan Fund	0000							ballings Global IIIV. Glade Strat Fund	INL	NIA		Management		. INVILIO		
	0000							Barings Global Private Loan Fund	LUX	NIA		Ownership/Influence	8.900	MMLIC		
December   December	0000									NIA	Barings LLC	Management		MMLIC		
											Massachusetts Mutual Life Insurance					
Barings Global Repail Stratution Credit Fund   Sarings Global Repail Stratution Credit Fund   Sarings Global Repail Stratution Credit Fund   Sarings Global Repail Stratution Credit Fund   Sarings Global Repail Stratution Credit Fund   Sarings Global Repail Stratution Credit Fund   Sarings Global Repail Stratution Credit Fund   Sarings Global Repail Stratution Credit Fund   Sarings Global Repail Stratution Credit Fund   Sarings Global Repail Stratution Credit Fund   Sarings Global Repail Stratution Credit Fund   Sarings Global Repail Stratution Credit Fund   Sarings Global Repail Stratution Credit Fund   Sarings Global Repail Stratution Credit Fund   Sarings Global Repail Stratution Credit Fund Fund Fund Fund Fund Fund Fund Fund																
Barings Global Special Situations Credit Fund   Sassechusetts Mutual Life Insurance   Onership / Influence   16,000   Mal. C													7.500			
	0000			82-3867745					DE	NIA		Management	<del>-</del>	MMLIC		
Barings Global Special Situations Credit 4   Delaware	0000							barings Global Special Situations Credit Fund	IDI	NIA		Ownership/Influence	16 100	MM IC		
Delaware	0000							Barings Global Special Situations Credit 4		NIA		Owner Sirrp/ IIII ruence	10. 100	. WWILTO		
Barings Global Special Situations Credit 4   Delaware   DE   NIA   C.M. Life Insurance Company   Ownership.   3.500   MM_IC	0000								DE	NIA		Ownership.	67.100	MMLIC		
December   December											. ,	. ,				
Delaware   DE   NIA   Barings Global Special Situations Credit 4   LUX   NIA   Company   Ownership	0000								DE	NIA	C.M. Life Insurance Company	Owner ship.	3.500	MMLIC		
Barings Global Special Situations Credit 4   LUX   NIA   Massachusetts Mutual Life Insurance   Company   Ownership   14.400   MMLIC	l l								l			L		l		
Description   Description	0000								DE	NIA		Management		MMLIC		
Barings Global Special Situations Credit 4 LUX  D000  Barings Global Special Situations Credit 4 LUX  NIA  Barings LLC  Barings LLC  Barings Global Special Situations Credit Fund 3 Barings LLC  Barings LLC  Barings LLC  Barings LLC  Barings LLC  Management  MMLIC  MMLIC  Management  MMLIC  DE  NIA  Barings LLC  Management  MMLIC  Management  MMLIC  Management  MMLIC  Management  MMLIC  Management  MMLIC  Management  MMLIC  Management  MMLIC  Management  MMLIC  Management  MMLIC  Management  MMLIC  DE  NIA  Barings LLC  Management  MMLIC  Management  MMLIC  Management  MMLIC  Management  MMLIC  Management  MMLIC  Management  MMLIC  Management  MMLIC  Management  MMLIC  Management  MMLIC  DE  NIA  Barings LLC  Management  Management  MMLIC  Management  MMLIC  Management  MMLIC  Management  MMLIC  Management  MMLIC  Management  MMLIC  Management  MMLIC  Management  MMLIC  Management  MMLIC  Management  MMLIC  Management  MMLIC  Management  MMLIC  DE  NIA  Management  Management  MMLIC  Management  MMLIC  Management  MMLIC  Management  MMLIC  Management  MMLIC  Management  MMLIC  Management  MMLIC  Management  MMLIC  Management  MMLIC	0000		1						LUV	NIA		Ownership	14 400	MM IC		
LUX	0000									N1A	ошрану	Owner Strip	14.400	. IVIVIL I U		
Barings Global Special Situations Credit 4 LUX NIA Barings LLC Management MLIC  .000 Barings Global Special Situations Credit Fund 3 IRL NIA Barings LLC Management MLIC  .000 Barings Hotel Opportunity Venture CT. NIA Barings LLC Ownership/Influence 94.500 MLIC  .000 Barings Hotel Opportunity Venture CT. NIA Barings LLC Ownership/Influence 94.500 MLIC  .000 Barings Innovations & Growth Real Estate Fund  .000 Barings ILC  .000 Barings I	0000								LUX	NΙΔ	C.M. Life Insurance Company	Ownershin	0.800	MML IC		
Description   Description								207			- I I I I I I I I I I I I I I I I I I I					
000	0000								LUX	NIA	Barings LLC	Management		MMLIC		
Description			1					Barings Global Special Situations Credit Fund								
.000 Barings Innovations & Growth Real Estate Fund DE NIA C.M. Life Insurance Company Ownership Ownership DE NIA C.M. Life Insurance Company Ownership DE NIA C.M. Life Insurance C.M. Life Insurance C.M. Life Insurance C.M. Life Insurance C.M. Life Insurance C.M. Life Insurance C.M. Life Insurance C.M. Life Insurance C.M. Life Insurance C.M. Life Insurance C.M. Life Insurance C.M. Life Insurance C.M. Life Insurance C.M. Life Insurance C.M. Life Insurance C.M. Life Ins								3								
Barings   Innovations & Growth Real Estate Fund   DE   NIA   Company   Ownership   Owner													94.500			
.0000   86-3661023   DE NIA Company Ownership				· δ/-09//058						NIA		management		MMLIC		
Barings Innovations & Growth Real Estate Fund  .0000	0000		1	86_3661023				Darrings innovations & Growth Hear Estate Fund	ne ne	NΙΔ		Ownership	46 500	MMLIC		
				00-000 1023				Barings Innovations & Growth Real Estate Fund		INIW	ompary	omioi airip		. mmL1V		
	0000			86-3661023				Dai ingo milovationo a di ortii noai Estate i unu	DE	NIA	C.M. Life Insurance Company	Ownership	0.800	MMLIC		
I. DUOU	0000							Barings Middle Market CLO 2017-I Ltd & LLC	CYM	NIA	Barings LLC	Influence.		MMLIC		

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						Name of Committee			Dalatian						
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-			Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
0000							Barings Middle Market CLO 2018-1	CYM	NIA	Barings LLC	Influence.		MMLIC		
0000							Barings Middle Market CLO 2019-1	CYM	NI A	Barings LLC	. Influence		MMLIC		
0000			. 98-1612604				Barings Middle Market CLO Ltd 2021-1	CYM	NIA	Barings LLC	Influence		MMLIC		
										Massachusetts Mutual Life Insurance					
0000			. 38-4010344				Barings North American Private Loan Fund LP .	DE	NIA	Company	Ownership/Influence	37.400	MMLIC		
0000			. 38-4010344				Barings North American Private Loan Fund LP .	DE	NI A	Baring Asset Management Limited	. Management	<u>.</u>	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			. 98-1332384				Barings RE Credit Strategies VII LP	DE	NI A	Company	Ownership/Influence	33.700	MMLIC		
0000			98-1332384				Barings RE Credit Strategies VII LP		NIA	Baring Asset Management Limited	Management	<u>-</u>	MMLIC		
0000			. 87-1262754				Barings Transportation Fund LP	DE	NI A	MassMutual Holding LLC	. Ownership/Influence	13.100	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			. 87-1262754				Barings Transportation Fund LP	DE	NIA	Company	Ownership	9.700	MMLIC		
										Massachusetts Mutual Life Insurance					
0000							Braemar Energy Ventures I, L.P.	DE	NIA	Company	Ownership/Influence	74.400	MMLIC		
0000							Braemar Energy Ventures I, L.P	DE	NI A	C.M. Life Insurance Company	Ownership	1.100	MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	Barings LLC	. Management		MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NI A	MassMutual Holding LLC	Ownership/Influence	9.100	MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	C.M. Life Insurance Company	Ownership	0.600	MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NI A	Barings Real Estate Advisers LLC	Management		MMLIC		
										Massachusetts Mutual Life Insurance					
0000			. 46-5001122				Barings European Private Loan Fund III A	LUX	NI A	Company	Ownership	20.000	MMLIC		
0000			. 38-4059932				Benchmark 2018-B2 Mortgage Trust	NY	NIA	Barings LLC	. Influence		MMLIC		
0000							Benchmark 2018-B4	NY	NI A	Barings LLC	. Influence		MMLIC		
0000			. 38-4096530				Benchmark 2018-B8	NY	NIA	Barings LLC	. Influence		MMLIC		
0000			. 20-5578089				Barings Core Property Fund LP	DE	NI A	MassMutual Holding LLC	. Ownership/Influence	21.000	MMLIC		
0000			. 20-5578089				Barings Core Property Fund LP	DE	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
										Massachusetts Mutual Life Insurance					
0000			. 46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	Company	Ownership/Influence	24.500	MMLIC		
0000			. 46-5432619				Cornerstone Real Estate Fund X LP	DE	NI A	C.M. Life Insurance Company	Ownership	2.700	MMLIC		
0000			. 46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
										Massachusetts Mutual Life Insurance					
0000			35-2531693				Cornerstone Permanent Mortgage Fund III LLC .	MA	NIA	Company	Ownership/Influence	100.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			. 61-1793735				Cornerstone Permanent Mortgage Fund IV LLC	MA	NIA	Company	Ownership	100.000	MMLIC		
0000		I	00.0001105		0004507511		0.4 14 1 10 11 11 11 11 11 11 11 11 11 11 11 1	D=	No. 4	Massachusetts Mutual Life Insurance		00 100	188 10		
0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	Company	Ownership/Influence	32.100	MMLIC		ļ
0000			. 90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	C.M. Life Insurance Company	Ownership	4.800	MMLIC		
0000			. 90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	Barings LLC	. Management		MMLIC		·····
0000		I	07 4700000				0	DE		Massachusetts Mutual Life Insurance		44 400	188 10		
0000			. 37-1708623				Great Lakes III, L.P.	DE	NIA	Company	Ownership/Influence	41.400	MMLIC		·····
0000			. 37–1708623				Great Lakes III, L.P.	DE	NIA	Barings LLC	. Management		MMLIC		
0000		I	1				OLA FILLIALIST FORTON IV Cont	LUV	NIA	Massachusetts Mutual Life Insurance	0	40,000	MMLIC		
0000							GIA EU Holdings - Emerson JV Sarl	LUX		Company	Ownership/Influence	40.600	MMLIC		
0000		l	-				GIA EU Holdings - Emerson JV Sarl	LUX	NIA	Barings LLC	. Management		MIVIL I U		
0000		I	. 38-4041011				JPMCC Commercial Mortgage Securities Trust	NIV	NIA	Barings LLC	Influence.		MMLIC		
0000			30-404 10 11				2017-JP7 JPMDB Commercial Mortgage Securities Trust	NY	NIA	Dai mys LLC	. IIII luence	·····	MINIL IU		
0000		I	38-4032059				2017-C5	NY	NIA	Barings LLC	Influence		MMLIC		
0000			. 38-4032059				2017-65	NY	NIA	Massachusetts Mutual Life Insurance	. Influence	·····	MWLIC		
0000		I	00 1510501				KKR-MM Vector LP	DE	NIA		Ownership/Influence	100.000	MMLIC		
0000			. 82–1512591				NNA-WWW Vector LP	VE	NIA	Company	ownership/influence	100.000	MINIL I U		
0000		I	46 4055007				Marca Hatal II C	DE	NIA		O-manahi-	100,000	MMLIC		
0000			. 46-4255307				Marco Hotel LLC	VE	NIA	Company	Owner ship	100.000	MINIL I U		
0000		I	04-1590850				Miami Davidae One CD LLC	DE	NIA		Influence.		MMLIC		
0000			04-1090800				Miami Douglas One GP LLC	UE	NIA	Company	ITTITUENCE		MWLIC		

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						Exchange		Domi-			Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
0000			04-1590850				Miami Douglas One GP LLC	DE	NIA	C.M. Life Insurance Company	Ownership.	5.500	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			04-1590850				Miami Douglas Two GP LLC	DE	NIA	Company	. Influence		MMLIC		
0000			04-1590850				Miami Douglas Two GP LLC	DE	NI A	C.M. Life Insurance Company	Influence		MMLIC		
										Massachusetts Mutual Life Insurance					
0000			04-1590850				Miami Douglas One LP	DE	NI A	Company	. Ownership	90.000	. MMLIC		
0000			04-1590850				Miami Douglas One LP	DE	NIA	C.M. Life Insurance Company	Ownership	10.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			04-1590850				Miami Douglas Two LP	DE	NIA	Company	Ownership	90.000	MMLIC		
0000			04-1590850				Miami Douglas Two LP	DE	NIA	C.M. Life Insurance Company	Ownership	10.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			04-1590850				Miami Douglas Three MM LLC	DE	NIA	Company	Ownership	100.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	DE	NI A	Company	. Ownership	91.500	MMLIC		
0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	DE	NI A	C.M. Life Insurance Company	Ownership	2.800	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			85-3886824				NYDIG Digital Assets Fund II LP	DE	NIA	Company	Ownership	100.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			45-3623262				HB Naples Golf Owner LLC	DE	NIA	Company	Ownership	100.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0000							MM CM Holding LLC	DE	NIA	Company	. Ownership	100.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			81-3000420				MM Debt Participations LLC	DE	NIA	Company	. Ownership/Influence	100.000	MMLIC		
0000			81-3000420				MM Debt Participations LLC	UE	NIA	Barings LLC	Management	<del>-</del>	MMLIC		
0000			00 4444007				DD 4 4 4 110	DE	A11.4	Massachusetts Mutual Life Insurance		400 000	IIII 10		
0000			82-4411267				RB Apartments LLC	DE	NIA	Company	Ownership	100.000	MMLIC		
0000			75-2901061				Reston Arboretum LLC	DE	NIA		Ownership.	100.000	MMLIC		
0000			75-2901001				Hestori Arboretum LLC	VE	NIA	Company	. Owner Ship	100.000	. WINLIG		
0000			20-8856877				Somerset Special Opportunities Fund L.P.	DE	NIA	Company	Ownership/Influence	40.100	MMLIC		
0000			20-8856877				Somerset Special Opportunities Fund L.P	DE	NIA	C.M. Life Insurance Company	Ownership.	1.900	MMLIC		
0000			04-1590850				SouthPointe Industrial LLC	DE	NIA	Barings LLC	Owner ship	100.000	MMLIC		
			0.1 1000000				Outil onto maddirar LLo			Massachusetts Mutual Life Insurance					
0000			35-2553915				Ten Fan Pier Boulevard LLC	DE	NIA	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	18.600	MMLIC		
									1	Massachusetts Mutual Life Insurance					
0000			41-2280129				Tower Square Capital Partners IIIA, L.P	DE	NIA	Company	Ownership/Influence	100.000	MMLIC		
0000			41-2280129	1	l		Tower Square Capital Partners IIIA, L.P	DE	NIA	Barings LLC	Management		MMLIC		
		1					The state of the s			Massachusetts Mutual Life Insurance					
0000		.	04-1590850		l		Trailside MM Member LLC	DE	NIA	Company	Ownership.	59.600	MMLIC		
0000			04-1590850				Trailside MM Member LLC	DE	NIA	C.M. Life Insurance Company	Owner ship.	7.400	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			83-1325764				Washington Gateway Two LLC	DE	NIA	Company	Owner ship	89.300	MMLIC		
0000			83-1325764				Washington Gateway Two LLC	DE	NIA	C.M. Life Insurance Company	Owner ship.	6.700	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			32-0574045				Washington Gateway Three LLC	DE	NIA	Company	Ownership.	83.900	MMLIC		
0000			32-0574045				Washington Gateway Three LLC	DE	NIA	C.M. Life Insurance Company	Owner ship	11.400	MMLIC		
			]				,			Massachusetts Mutual Life Insurance	,				
0000		.	04-1590850				West 46th Street Hotel LLC	DE	NIA	Company	. Ownership	100.000	MMLIC		
			1				Babson Capital Loan Strategies Master Fund LF								
0000		.					-	CYM	NIA	Barings LLC	Management		MMLIC		
		1	1				Barings China Aggregate Bond Private				-				
0000		.					Securities Investment Fund	CHN	NI A	Barings LLC	Management		MMLIC		

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Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
0000							Barings European Growth Trust Fund	GBR	NIA	Barings LLC	Ownership/Influence	21.400	MMLIC		
0000			. 47-3790192				Barings Global High Yield Fund	MA	NIA	Barings LLC	. Management		MMLIC		
0000							CCIC Fund	CHN	NIA	Barings LLC	Ownership/Influence	60.100	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			71-1018134				Great Lakes II LLC	DE	NIA	Company	Ownership	10.600	MMLIC		
0000			. 71–1018134				Great Lakes II LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.100	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			. 04-1590850				Wood Creek Venture Fund LLC	DE	NIA	Company	Ownership	40.000	MMLIC		
1 1		1								Massachusetts Mutual Life Insurance	l		l		
0000			. 36-4823011				50 Liberty LLC	DE	NIA	Company	Ownership	65.000	MMLIC		
0000			36-4823011				50 Liberty LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.800	MMLIC	[	
0000		I					D . O.I H	٥.		Massachusetts Mutual Life Insurance		400 000	188.10		
0000							Barings California Mortgage Fund IV	CA	NIA	Company	Ownership	100.000	MMLIC	[	
0000							B : 111 11 E 111W 000 010W B41E	1111/		Massachusetts Mutual Life Insurance		F0 000	188.10		
0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	LUX	NIA	Company	Ownership	50.000	MMLIC		
0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	LUX	NIA	C.M. Life Insurance Company	Ownership	2.300	MMLIC		
0000			82-2285211				Coloony Deilmon Helding II C	DE	NIA		Owner ship.	90.000	MMLIC		
0000			. 82-2285211				Calgary Railway Holding LLC	DE	NIA	C.M. Life Insurance Company	Owner ship.	90.000	MMLIC		
			. 02-2203211				Calgary Railway Holding LLC	∪⊏	NIA	Massachusetts Mutual Life Insurance	Owner Strip	10.000	. WWLIG		
0000			. 82-3307907				Cornbrook PRS Holdings LLC	DE	NIA	Company	Owner ship.	100.000	MMLIC		
0000			. 62-3307907				COTTIDITOOK FRO HUTUTINGS LLC		NIA	Massachusetts Mutual Life Insurance	Owner Strip	100.000	WWLIG		
0000			. 95-4207717				Cornerstone California Mortgage Fund   LLC	CA	NIA	Company	Ownership	100.000	MM_IC		
							corner otorio carriornia mor tgago rana i EEC			Massachusetts Mutual Life Insurance	omici dirip				
0000			. 95-4207717				Cornerstone California Mortgage Fund II LLC .	CA	NIA	Company	Ownership	100.000	MMLIC		
							Cornerstone California Mortgage Fund III LLC			Massachusetts Mutual Life Insurance					
0000			95-4207717					CA	NIA	Company	Ownership.	100.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			. 56-2630592				Cornerstone Fort Pierce Development LLC	DE	NI A	Company	Ownership	90.000	MMLIC		
0000			56-2630592				Cornerstone Fort Pierce Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.900	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			45-2632610				Cornerstone Permanent Mortgage Fund	MA	NIA	Company	Ownership	100.000	MMLIC		
0000			. 45-2632610				Cornerstone Permanent Mortgage Fund	MA	NIA	Barings LLC	. Management		MMLIC		
1		I	I						1	Massachusetts Mutual Life Insurance	1.		1		
0000			. 61–1750537				Cornerstone Permanent Mortgage Fund II	MA	NIA	Company	Ownership	100.000	MMLIC		
0000			61-1750537				Cornerstone Permanent Mortgage Fund II	MA	NIA	Barings LLC	. Management		MMLIC		
		I								Massachusetts Mutual Life Insurance	l	40			
0000			. 61-1793735				Cornerstone Permanent Mortgage Fund IV	MA	NIA	Company	Ownership	100.000	MMLIC		
0000			. 81-0890084				CREA Madison Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
0000		1	00 0040470				ODEA/DDO Versterre LLO	חר	NIA	Massachusetts Mutual Life Insurance	0	04 000	188 10		
0000			. 20-0348173				CREA/PPC Venture LLC	DE	NIA	Company	Ownership	31.300	MMLIC	[	
0000		1	00 0700000				Denville Bivermelle Venture IIC	DE	NIA	Massachusetts Mutual Life Insurance	Ownership	04 400	MMLIC		
0000			. 82-2783393				Danville Riverwalk Venture, LLC	UE	NIA	Company Massachusetts Mutual Life Insurance	Owner ship	94.400	. MWLIC		
0000			04-1590850				Euro Real Estate Holdings LLC	DE	NIA	Company	Owner ship.	50.000	MMLIC		
0000			. 04-1590650				Euro hear Estate Hordings LLC	∪⊏	NIA	Massachusetts Mutual Life Insurance	owner snip	50.000	. WWLIG		
0000		I	20-3347091				Fan Pier Development LLC	DE	NIA	Company	Owner ship.	67.300	MMLIC		
0000			. 20-3347091				Fan Pier Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership.	5.900	MMLIC		
0000			160/1091				Tail Let Development LLO	VE	NIA	Massachusetts Mutual Life Insurance	omici sitip	008. ע	. INVIL. I U		
0000		1	. 04-1590850				GIA EU Holdings LLC	DE	NIA	Company	Ownership.	100.000	MMLIC		
							an Lo norunigo LLO			Massachusetts Mutual Life Insurance	omior on p.		mile I V		
0000		I	. 81–5360103				Landmark Manchester Holdings LLC	DE	NIA	Company	Ownership.	100.000	MMLIC		
							Landing Harrison Co. Horaringo LLO			Massachusetts Mutual Life Insurance					
0000		I	04-1590850				MM Brookhaven Member LLC	DE	NIA	Company	Ownership	95.000	MMLIC		
0000						1	D. CONTIGTOR MORBOT LLO			[	1 o o i i i p		4 ···········		

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		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
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0000			04-1590850				MM East South Crossing Member LLC	DE	NIA	Company	Ownership	95.000	MMLIC		<u> </u>
							• • • • • • • • • • • • • • • • • • • •			Massachusetts Mutual Life Insurance					
0000			04-1590850				MM Horizon Savannah Member LLC	DE	NIA	Company	Ownership	88.700	. MMLIC		
0000			04-1590850				MM Horizon Savannah Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.700	MMLIC		
0000			00 0040000				0 11 1 01 110	DE		Massachusetts Mutual Life Insurance		40.000	IIII 10		
0000			80-0948028 80-0948028				One Harbor Shore LLC	DE	NIA NIA	Company	Ownership	6.000	MMLICMMLIC		
			00-0940020				one narbor shore LLC	UE	NIA	C.M. Life Insurance Company	Ownership	0.000	. WWLIC		
0000			04-1590850				PACO France Logistics LLC	DE	NIA	Company	Ownership.	100.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			82-3393166				Portland 400 Sixth Manager LLC	DE	NIA	Company	Ownership.	5.000	MMLIC		ļ
							Salomon Brothers Commercial Mortgage Trust								
0000							2001-MM	DE	NIA	Barings Real Estate Advisers LLC	Influence		MMLIC		
										Massachusetts Mutual Life Insurance		0.4.000			
0000			27-2977720				Sawgrass Village Shopping Center LLC	DE	NIA	Company	Ownership	84.200	MMLIC		
0000			27-2977720				Sawgrass Village Shopping Center LLC	UE	NIA	C.M. Life Insurance Company Massachusetts Mutual Life Insurance	Ownership	15.800	. MWLIC		
0000							STOA Holding LLC	DE	NIA	Company	Ownership	50.000	MMLIC		
							OTON HOTOTING LEG			Massachusetts Mutual Life Insurance	Owner strip		- WWETO		
0000			81-5273574				Three PW Office Holding LLC	DE	NIA	Company	Ownership	95.100	MMLIC		<u> </u>
										Massachusetts Mutual Life Insurance					
0000			35-2484550				Twenty Two Liberty LLC	MA	NIA	Company	Ownership	35.000	. 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	Ownership.	100.000	MMLIC		
			02-3230004				Office, Dortmund Hording LLC	UE	NIA	Company	Owner Strip	100.000	. WWLTC		
0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	Company	Ownership.	90.700	MMLIC		
0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	C.M. Life Insurance Company	Ownership.	4.800	MMLIC		
										Massachusetts Mutual Life İnsurance					
0000			51-0529328		0000927972	00	MassMutual Premier Main Street Fund	MA	NIA	Company	Ownership	90.200	MMLIC		
							MassMutual Premier Strategic Emerging Markets			Massachusetts Mutual Life Insurance					
0000			26-3229251		0000927972	00	Fund	MA	NIA	Company	Ownership	3.400	MMLIC		
0000			01-0821120		0000916053	00	MassMutual Select Diversified Value Fund	MA	NIA	Company	Ownership.	0.800	MMLIC		
			0. 0021120			V4	massimutaar octoot bivorsiiita varde Luilu			Massachusetts Mutual Life Insurance	omioi omp.				1
0000			04-3512593		0000916053	0Q	MassMutual Select Fundamental Growth Fund	MA	NIA	Company	Ownership	2.100	MMLIC		
										Massachusetts Mutual Life Insurance					"
0000			42-1710935		0000916053	00	MassMutual Select Mid-Cap Value Fund	MA	NIA	Company	Ownership	26.000	MMLIC		
							MassMutual Select Small Capital Value Equity	l		Massachusetts Mutual Life Insurance	l		l		
0000			02-0769954		0000916053	0Q	Fund	MA	NIA	Company	Influence	·····	MMLIC		
0000			04-3584140		0000916053	00	MassMutual Select Small Company Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership.	9.600	MMLIC		
			U+*3004 I4U		66000 10000	UV	MassMutual Select T. Rowe Price Retirement	WA	NIA	Massachusetts Mutual Life Insurance	owner sittp	3.000	. INVINE TO		
0000			82-3347422		0000916053	00	2005 Fund	MA	NIA	Company	Ownership.	6,100	MMLIC		[ <sup>]</sup>
							MassMutual Select T. Rowe Price Retirement			Massachusetts Mutual Life Insurance	,				
0000			82-3355639		0000916053	0Q	2010 Fund	MA	NIA	Company	Influence		MMLIC		ļl
						1	MassMutual Select T. Rowe Price Retirement	l		Massachusetts Mutual Life Insurance	l		I		
0000			82-3382389		0000916053	0Q	2015 Fund	MA	NIA	Company	Influence		MMLIC		
0000			82-3396442		0000916053	00	MassMutual Select T. Rowe Price Retirement 2020 Fund	MA	NIA	Massachusetts Mutual Life Insurance	Influence		MMLIC		1
			02-00 <del>0</del> 0442		66001 60000	UV	MassMutual Select T. Rowe Price Retirement	MA	INI A	Company	. Intruence		. IVEVIL I C		
0000			82-3417420		0000916053	00	2025 Fund	MA	NIA	Company	Influence_		MMLIC		1
			0 120			1 * *	40.14						· ····		

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' '	2	3	4	5	0	'	0	9	10	''	Type	If	14	13	10
											of Control	Control			
											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	) *
							MassMutual Select T. Rowe Price Retirement			Massachusetts Mutual Life Insurance					
0000			. 82-3430358		0000916053	0Q	2030 Fund	MA	NIA	Company	Influence	<b></b>	MMLIC		
							MassMutual Select T. Rowe Price Retirement			Massachusetts Mutual Life Insurance					
0000			. 82-3439837		0000916053	00	2035 Fund	MA	NIA	Company	Influence		MMLIC		
			00 0454770				MassMutual Select T. Rowe Price Retirement			Massachusetts Mutual Life Insurance					
0000			. 82–3451779		0000916053	0Q	2040 Fund	MA	NIA	Company	Influence	·····	MMLIC		
0000			. 82-3472295		0000916053	00	2045 Fund	MA	NIA		Influence		MMI IC		
0000			. 02-34/2293		0000916055	ou	MassMutual Select T. Rowe Price Retirement	MA	NI A	Company Massachusetts Mutual Life Insurance	Intruence	·····	MWLIC		
0000			82-3481715		0000916053	00	2050 Fund	MA	NIA	Company	Influence		MML IC		
0000			. 02-0401710		0000310033	ou	MassMutual Select T. Rowe Price Retirement			Massachusetts Mutual Life Insurance	IIII I delice.		MWLIC		
0000			82-3502011		0000916053	00	2055 Fund	MA	NIA	Company	Influence		MMLIC		
						•	MassMutual Select T. Rowe Price Retirement			Massachusetts Mutual Life Insurance					
0000			82-3525148		0000916053	00	2060 Fund	MA	NIA	Company	Influence.		MMLIC		
			1				MassMutual Select T. Rowe Price Retirement			Massachusetts Mutual Life Insurance					
0000			. 82-3533944		0000916053	00	Balanced Fund	MA	NIA	Company	Influence.		MMLIC		
										Massachusetts Mutual Life Insurance					
0000			. 46-4257056				MML Series International Equity Fund	MA	NIA	Company	Influence		MMLIC		
										Massachusetts Mutual Life Insurance					
0000			. 47-3517233				MML Series II Asset Momentum Fund	MA	NIA	Company	Ownership.	100.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			. 47-3529636				MML Series II Dynamic Bond Fund	MA	NIA	Company	Influence	····	MMLIC		
. 0000			47-3544629				MM Conice II Forito Detetion Found		NIA	Massachusetts Mutual Life Insurance	0	95.200	MMLIC		
0000			. 47-3544629				MML Series II Equity Rotation Fund	MA	NIA	Company	Ownership	95.200	MMLIC		
0000			47-3559064				MML Series II Special Situations Fund	MA	NIA	Company	Ownership	97.100	MMLIC		
0000			. 47-3333004				minic deries it special dituations fund	mn		Massachusetts Mutual Life Insurance	Owner Strip.	97 . 100	MWLIC		
0000			27-1933389		0000916053	00	MassMutual RetireSMART 2035 Fund	MA	NIA	Company	Ownership	2.500	MMLIC		
						•	2000 1 414			Massachusetts Mutual Life Insurance	omioi omp				
0000			27-1932769		0000916053	0Q	MassMutual RetireSMART 2045 Fund	MA	NI A	Company	Ownership.	6.400	MMLIC		
			1							Massachusetts Mutual Life Insurance					
0000			46-3289207	.	0000916053	00	MassMutual RetireSMART 2055 Fund	MA	NIA	Company	Ownership	24.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			47-5326235		0000916053	00	MassMutual RetireSMART 2060 Fund	MA	NIA	Company	Owner ship	52.600	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			45-1618155		0000916053	00	MassMutual 20/80 Allocation Fund	MA	NIA	Company	Influence		MMLIC		
										Massachusetts Mutual Life Insurance					
0000			. 45–1618222	-[ ]	0000916053	00	MassMutual 80/20 Allocation Fund	MA	NIA	Company	Influence	<del> </del>	MMLIC		·
0000			03-0532464		0000916053	00	MassMutual RetireSMART In Retirement Fund		NIA	Massachusetts Mutual Life Insurance	O-manahi-	2.100	MMLIC		
0000					0000916053	UU	massmutuai Hetiresmaki in Hetirement Fund	MA	NIA	Company Massachusetts Mutual Life Insurance	Ownership	2.100	MWLIC		· · · · · · · · · · · · · · · · · · ·
0000			45-1618262		0000916053	00	MassMutual 40/60 Allocation Fund	MA	NIA	Company	Influence		MMLIC		
			10 10202	1	66000 10003	υ <b>ν</b>	massmutuai 40/00 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance	IIII ruciice	<del></del>	INVILIO		
0000			45-1618046		0000916053	00	MassMutual 60/40 Allocation Fund	MA	NIA	Company	Influence		MMLIC		
							The state of the first out that the state of								1
1			1		l	I .		1	1	1		1	1	1	

Asterisk	Explanation
1 Mass	ssachusetts Mutual Life Insurance Company owns 14.23% of the affiliated debt of Jefferies Finance LLC
2 Debt	bt investors own .6% and includes only Great Lakes III, L.P.
3 Debt	bt investors own 9.6% and includes only Babson Capital Loan Strategies Fund, L.P.
4 Debt	bt investors own .5% and includes only Great Lakes III, L.P.
5 Debt	bt investors own .2% and includes only Great Lakes III, L.P.

#### ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Massachusetts Mutual Life Insurance Company

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

	PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES											
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8  Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	10	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
65935	04-1590850	Massachusetts Mutual Life Insurance Company (MMLIC)	1,477,406,409	(2,744,902,053)	20,000,000						(1,247,495,644)	(98,811,453)
93432	06-1041383	C.M. Life Insurance Company	(141, 134, 536)	(2,744,302,636)	20,000,000					•	(151,632,172)	71,934,015
		MML Bay State Life Insurance Company	(27,000,035)	(10,437,000)						•	(27,000,035)	10,555,770
	04-1590850	2160 Grand Manager LLC	(21,000,000)	5,384,420						• • • • • • • • • • • • • • • • • • • •	5,384,420	10,555,770
		Aland Royalty Holdings LP	(402,959)	(259,507)						•	(662,466)	
		Babson Capital Loan Strategies Fund, L.P.	(402,303)	(203,001)						•	(002,400)	•••••
	37-1300417	Dabson Capital Edan Strategres Fund, E.I.	(1.730.081)								(1,730,081)	
		Barings Affordable Housing Mortgage Fund I	(1,700,001)							•	(1,700,001)	
		LLC	(4,281,158)								30,576,835	
	61-1902329	Barings Affordable Housing Mortgage Fund	(4,201, 130)							• • • • • • • • • • • • • • • • • • • •		
	01 1002020	II LLC	(2,314,091)	48,293,619							45,979,528	
	85-3036663	Barings Affordable Housing Mortgage Fund	(2,014,001)	40,230,013						•	45,373,320	
	00-0000000	III LLC	(702, 122)	4,826,945							4,124,823	
	36-4868350	Barings Asset-Based Income Fund (US) LP	(102, 122)	14,661,673						•	14,661,673	
		Barings California Mortgage Fund IV		34,484							34.484	
		Barings CLO Investment Partners LP	(11,142,482)	748,242							(10,394,240)	
		Barings Emerging Generation Fund LP	(4,152,235)	10,923,511							6,771,276	
	04-0704243	Barings European Core Property Fund SCSp	(4, 132, 233)	(1,565)							(496, 199)	
		Barings European Private Loan Fund III A	(494,004)	45,276,000						•	45,276,000	
		Barings European Real Estate Debt Income		45,276,000						•	45,276,000	
		Fund	(6,233,129)	64,265,365							58.032.236	
	80-0875475	Barings Finance LLC	(0,233,129)	04,200,300	/00 000 000)					•		
			(4,325,754)	(23,357,606)	(20,000,000)						(20,000,000) (27,683,360)	
		Barings Global Private Loan Fund	(4,325,754)									
		Barings Global Real Assets Fund LP		10,210,705							10,210,705	
		Barings Global Special Situations Credit	(04 040 000)	(0.040.004)							(05 405 407)	
		Fund 3	(21,248,892)	(3,916,604)							(25, 165, 497)	
		Barings Global Special Situations Credit		10 011 000							10 011 000	
		4 Delaware		13,814,280							13,814,280	
		Barings Global Special Situations Credit	(00.40.1)								10.010.001	
	07 0077050	4 LUX	(33,481)	13,682,306							13,648,824	
		Barings Hotel Opportunity Venture		7,950,264						•	7,950,264	
	86-3661023	Barings Innovations & Growth Real Estate									20 5 10 252	
		Fund	(920,114)	70,439,770							69,519,656	
	38-4010344	Barings North American Private Loan Fund	(4.740.007)	/7 000 000							(0.070.505)	
	00 400000	LP	(1,749,937)	(7,626,660)							(9,376,597)	
		Barings RE Credit Strategies VII LP	(9,522,257)	5,607,140							(3,915,117)	
		Barings Real Estate Debt Income Fund LP	(5,625,555)	90,614,931						•	84,989,376	
		Barings Real Estate European Value Add I										
		SCSp	(24,704,713)	(11,585,861)							(36,290,575)	
		Barings Small Business Fund LLC		3,723,213							3,723,213	
[		Barings Transportation Fund LP		36,369,620							36,369,620	
[		Barings Umbrella Fund LUX SCSp SICAV RAIF										
				33,438,743							33,438,743	

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

		PARIZ	- SUMMA	KY OF INS	IKANSAU	RANSACTIONS WITH ANY AFFILIATES						
NAIC Company Code	2 ID Number	3  Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8  Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	04-1590850	Berkshire Way LLC		550,000		( . /		J			550,000	( 1 1 1)
		Braemar Energy Ventures I, L.P.		122,024							122.024	
		CML Mezzanine Investor III, LLC	(830)	(12,237)							(13,067)	
		CML Special Situations Investor LLC	(106,025)	(104, 130)							(210, 155)	
	82-3307907	Cornbrook PRS Holdings LLC	(100,020)	3,448,455							3,448,455	
	95-4207717	Cornerstone California Mortgage Fund I LLC										
	00 12077 17	corner ottone our rremma mer tgage r and r EEe	(3,527,026)	(2,419,174)							(5,946,200)	
	95-4207717	Cornerstone California Mortgage Fund II	(0,02.,,020).								(0,0.0,200)	
		LLC	(2,013,552)	8.925.850							6.912.298	
	95-4207717	Cornerstone California Mortgage Fund III	(=,0.0,00=)	,020,000							,0,0,12,200	
		LLC	(878,608)	32,872,906							31,994,298	
	56-2630592	Cornerstone Fort Pierce Development LLC		149,863							149,863	
	45-2632610	Cornerstone Permanent Mortgage Fund	(5,815,415)	76,662							(5,738,753)	
	61–1750537	Cornerstone Permanent Mortgage Fund II	(4,881,964)	(267,286)							(5,149,250)	
		Cornerstone Permanent Mortgage Fund III	(1,001,001,1								(0,1.0,200)	
	00 200 1000	LLC	(5,439,657)	10.772.814							5.333.156	
	61-1793735	Cornerstone Permanent Mortgage Fund IV LLC	(0, 400,007).							•	0,000,100	
	01 1700700	oornerstone remainent mortgage rand iv ELO	(3,707,628)	25,628,631							21.921.003	
	46-5432619	Cornerstone Real Estate Fund X LP	(13,082,537)	(565,017)							(13,647,553)	
		CREA Madison Member LLC	(10,002,007)	(21,600,000)						• • • • • • • • • • • • • • • • • • • •	(21,600,000)	
		CREA/PPC Venture LLC	1.650.000	(1,650,000)						•		
		Danville Riverwalk Venture, LLC	1,000,000	650,526							650,526	
		EM Opportunities LLC		375,000						• • • • • • • • • • • • • • • • • • • •	375.000	
	04-1590850	Euro Real Estate Holdings LLC		10,921,066						• • • • • • • • • • • • • • • • • • • •	10,921,066	
	20-3347091	Fan Pier Development LLC	(260.688)	10,321,000							(260,688)	
	90-0991195	Gateway Mezzanine Partners II LP	(200,000)	(9,842,702)							(9,842,702)	
	04-1590850	GIA EU Holdings LLC									12,702,667	
		Great Lakes    LLC	(850,237)	2,395							(847.842)	
		Great Lakes III, L.P.	(1,362,417)	(1,235,265)							(2,597,683)	
		Insurance Road LLC	(388,769,775)	(22,427,545)							(411, 197, 320)	
		Intermodal Holdings II LLC	(345,918)	(615,282)						†·····	(961,200)	
		KKR-MM Vector LP	(10,596,625)	(010,202)							(10,596,625)	
		Landmark Manchester Holdings LLC	(10,000,020)	(17,037,155)						• • • • • • • • • • • • • • • • • • • •	(17,037,155)	
		MassMutual Holding LLC	(544,000,000)	63,226,461						+	(480,773,539)	
	04-3313782	MassMutual International LLC		(186,662,868)						<b>†</b>	(186,662,868)	
	04-1590850	MassMutual Private Equity Funds LLC		75,572,288					***************************************	***************************************	75,572,288	
	42-1710935	MassMutual Select Mid-Cap Value Fund	(11,856)							†	(11,856)	
	06-1563535	The MassMutual Trust Company, FSB	(5,000,000)							+	(5,000,000)	
		Miami Douglas Three MM LLC	(3,000,000)	17,714,932							17,714,932	
	04-1590850	Miami Douglas Two GP LLC		1,265						†	1,714,932	
	04-1590850	Miami Douglas Two LP	·····	1,265		· · · · · · · · · · · · · · · · · · ·				†	12,651,363	
		MM/Barings Multifamily TEBS 2020 LLC		(188,306)							(188,306)	
		MM BIG Peninsula Co-Invest Member LLC		77, 104, 921						•	77, 104, 921	
l		MM Brookhaven Member LLC	·····	44,893,110		·				†·····	44,893,110	
1	U4-1390030	IVIIVI DI OUKTAVETI MEHIDET LLC		44,090,11U				L		4	44.093.11U I	

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

			- 20 MINIAL			ייייייייייייייייייייייייייייייייייייייי	VIIOIAO AA	1111741117				
NAIC Company	2 ID	Names of Insurers and Parent,	4 Shareholder	5 Capital	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any	Management Agreements and	Income/ (Disbursements) Incurred Under Reinsurance	10	Any Other Material Activity Not in the Ordinary Course of the Insurer's	12	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit
Code	Number	Subsidiaries or Affiliates	Dividends	Contributions	Other Investments	Affiliate(s)	Service Contracts	Agreements	*	Business	Totals	Taken/(Liability)
		. MM CM Holding LLC		44,613,283							44,613,283	
	04-1590850	MM Copper Hill Road LLC		3,457,471						<b></b>	3,457,471	
		MM Debt Participations LLC		110,000							110,000	
	. 04–1590850	MM East South Crossing Member LLC		16,223,209							16,223,209	
		MM Global Capabilities I LLC		(224,408)						<b></b>	(224,408)	
		MM Global Capabilities III LLC		199,826							199,826	
		MM Global Capabilities II LLC		199,711						ļ	199,711	
	04-1590850	MM Horizon Savannah Member LLC		43,417,838							43,417,838	
		. MassMutual MCAM Insurance Company, Inc		15,000,000							15,000,000	
	04-1590850	MM Rothesay Holdco US LLC		1,884,294,587							1,884,294,587	
		MML Investment Advisers, LLC	(90,695,861)	(6)							(90,695,867)	
	04-1590850	MML Mezzanine Investor II, LLC		(828,206)							(828,206)	
	04-1590850	MML Mezzanine Investor III, LLC	(23,358)	(93,913)							(117,271)	
	04-1590850	MML Private Equity Fund Investor LLC	(70,277,135)	60,905,908							(9,371,227)	
	47-3517233	MML Series II Asset Momentum Fund	(13,821,144)								(13,821,144)	
	47-3544629	MML Series II Equity Rotation Fund	(13,915,792)								(13,915,792)	
	47-3559064	MML Series II Special Situations Fund	(9,262,818)								(9,262,818)	
		MML Special Situations Investor LLC	(1,661,064)	(2,352,698)							(4,013,761)	
	04-1590850	New Haven Holdco LLC		76,938,243							76,938,243	
	85-3886824	NYDIG Digital Assets Fund II LP		2,415,693							2,415,693	
	80-0948028	One Harbor Shore LLC		513,000							513,000	
	04-1590850	PACO France Logistices LLC		(545, 135)							(545, 135)	
	82-3393166	Portland 400 Sixth Manager LLC		5,605,000							5.605.000	
		Red Lake Ventures, LLC		28,364							28,364	
	81-4065378	Remington L & W Holdings LLC	(497,277)	(1,034,336)						<del> </del>	(1,531,613)	
	. 01-4003370	Rothesay Life Plc	(431,211)	(1,004,000)							(1,301,013).	16,321,668
	27-2977720	Sawgrass Village Shopping Center LLC	(1,629,133)	(1,345,867)							(2,975,000)	10,321,000
	. 21-2911120	STOA Holding LLC	(1,029,100)	(2,279,679)						<del> </del>	(2,279,679)	
		Tamiami Citurus, LLC									607,107	
	81–5273574	Three PW Office Holding LLC		4,046,308							4.046.308	
			······							<del>       </del>		
	47-5322979	Timberland Forest Holding LLC	(44,000,000)	(477,755)						<del> </del>	(477,755)	
	41-2280129	Tower Square Capital Partners IIIA, L.P	(14,282,993)	3,417,005							(10,865,988)	
	35-2484550	Twenty Two Liberty LLC	(780,000)	(4 000 001)						<del> </del>	(780,000)	
	. 82-3250684	Unna, Dortmund Holding LLC		(1,069,321)						<del> </del>	(1,069,321)	
	. 45–5401109		(3,840,910)								(3,840,910)	
	32-0574045	Washington Gateway Three LLC		1, 169, 210						<u> </u>	1,169,210	
	83-1325764	Washington Gateway Two LLC		377,598							377,598	
9999999 Co	ntrol Totals					1			XXX	1		

#### ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Massachusetts Mutual Life Insurance Company

# **SCHEDULE Y**

#### PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

I AIXI O OLI III AIL OOI II IXOL			0.00	E GITGGI G GIT EITHILE GITEET	THAT DETIMATE CONTINUE LINE I	/ · · · · · · · · · · · · · · · · ·	
1	2	3	4	5	6	7	8
			Granted				Granted
			Disclaimer				Disclaimer
			of Control\				of Control\
			Affiliation of				Affiliation of
		Ownership	Column 2			Ownership	Column 5
		Percentage	Over			Percentage	Over
		Column 2 of	Column 1		U.S. Insurance Groups or Entities Controlled	(Column 5 of	Column 6
Insurers in Holding Company	Owners with Greater Than 10% Ownership	Column 1	(Yes/No)	Ultimate Controlling Party	by Column 5	Column 6)	(Yes/No)
Massachusetts Mutual Life Insurance Company	Massachusetts Mutual Life Insurance Company	100.000	NO	Massachusetts Mutual Life Insurance Company	Massachusetts Mutual Life Insurance Company	100.000	NO
C.M. Life Insurance Company	Massachusetts Mutual Life Insurance Company	100.000	NO	Massachusetts Mutual Life Insurance Company	Massachusetts Mutual Life Insurance Company	100.000	NO
MML Bay State Life Insurance Company	C.M. Life Insurance Company	100.000	NO	Massachusetts Mutual Life Insurance Company	Massachusetts Mutual Life Insurance Company	100.000	NO
Great American Life Insurance Company	Glidepath Holdings Inc.	100.000	NO	Massachusetts Mutual Life Insurance Company	Massachusetts Mutual Life Insurance Company	100.000	NO
Annuity Investors Life Insurance Company	Great American Life Insurance Company	100.000	NO	Massachusetts Mutual Life Insurance Company	Massachusetts Mutual Life Insurance Company	100.000	NO
Manhattan National Life Inusrance Company	Manhattan National Holding LLC	100.000	NO	Massachusetts Mutual Life Insurance Company	Massachusetts Mutual Life Insurance Company	100.000	NO

#### ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Massachusetts Mutual Life Insurance Company

#### 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	\/F0
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 Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
8.	Will an audited financial report be filed by June 1?	YES
9.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
supple specifi	llowing supplemental reports are required to be filed as part of your annual statement filing <u>if your company is engaged in the type of businessement.</u> However, in the event that your company does not transact the type of business for which the special report must be filed, your respicie 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 compary whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.	onse of NO to
	MARCH FILING	
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	YES
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
13.	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
14.	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
15.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	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
17.	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
18.	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
19.	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
20.	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
21.	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
22.	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?	
23.	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
24.	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

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?

N0

#### SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

26.	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?	N
27.	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?	YE
28.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	N
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YE
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	N
31.	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?	N
32.	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?	N
33.	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?	N
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YE
35.	Will the Health Care Receivables Supplement be filed with the state of domicile and the NAIC by March 1?	N
	APRIL FILING	
36.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YE
37.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YE
38.	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)	N
39.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YE
<del>1</del> 0.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	N
41.	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?	N
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	N
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YE
14.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YE
<del>1</del> 5.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YE
<del>1</del> 6.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YE
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YE
	AUGUST FILING	
<del>1</del> 8.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YE
<del>1</del> 0.	Explanations:	16
10.	As a mutual company this not required	
12.	Not required	
18.	Not required	
19. 20.	Not required Not required	
21.		
22.	Not required	
25.	Not required	
26.	Not required	
28. 20	This line of business is not written by the company.	
30. 31.	Not required Not required	
32.	Not required	
33.	Not required	
35.	This line of business is not written by the company.	
38. 10	This line of business is not written by the company.	
40. 41.	Not required  No expense were allocated to these lines of business.	
42.	This line of business is not written by the company.	

Trusteed Surplus Statement [Document Identifier 490]

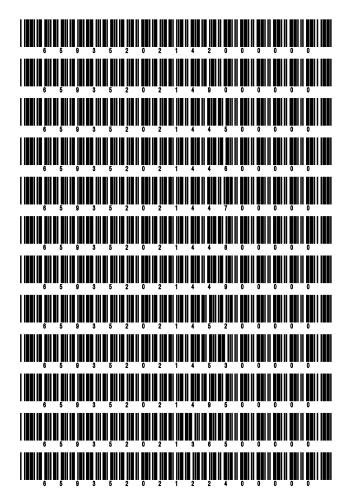
42.

10.

18. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]

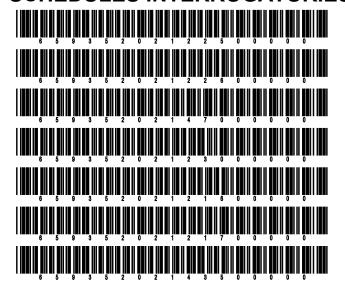
SIS Stockholder Information Supplement [Document Identifier 420]

- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446] 19.
- 20. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]
- Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]
- 26. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]
- Workers' Compensation Carve-Out Supplement [Document Identifier 495] 28.
- Medicare Part D Coverage Supplement [Document Identifier 365]
- Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]



#### SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

- 32. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]
- 33. Relief from the Requirements for Audit Committees [Document Identifier 226]
- 35. Health Care Receivables Supplement [Document Identifier 470]
- 38. Credit Insurance Experience Exhibit [Document Identifier 230]
- 40. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]
- 41. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]
- 42. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]



#### ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Massachusetts Mutual Life Insurance Company

#### **OVERFLOW PAGE FOR WRITE-INS**

Additional	Write-ins	for Assets	Line 25
------------	-----------	------------	---------

			Current Year		
		1	2	3	4
				Net Admitted Assets	Net Admitted
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Assets
2504.	Investment in trust	26,075,375		26,075,375	26,583,398
2505.	Pension plan asset	636,276,736	636,276,736		
2506.	Cash advances to agents	284,529,467	284,529,467		
2507.	Commissions and expenses on long-term lease	71,965,385	71,965,385		
2508.	Intangible assets	53,808,241	53,808,241		
2509.	Bills receivable	(356)	(356)		
2597.	Summary of remaining write-ins for Line 25 from overflow page	1,072,654,849	1,046,579,473	26,075,375	26,583,398

#### Additional Write-ins for Liabilities Line 25

		1	2
		Current Year	Prior Year
2504.	Funds awaiting escheat and other miscellaneous	479,609,709	281,280,933
2505.	Deferred income liability	11,826,045	13,022,833
2597.	Summary of remaining write-ins for Line 25 from overflow page	491,435,755	294,303,766

Additional Write-ins for Summary of Operations Line 8.3

	1	2
	Current Year	Prior Year
08.304. Revenue sharing	46,257,499	57, 107, 606
08.305. Miscellaneous	(141,804,556)	49,271,319
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(95,547,057)	106,378,925

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

		1	2
		Current Year	Prior Year
2704.	Reinsurance ceded adjustment	(70,479,015)	1,664,926,416
2705.	Change in reserves due reinsurance agreement	(2,616,096)	(1,038,280,566)
2706.	Market value adjustment transfer		(490,486,297)
2797.	Summary of remaining write-ins for Line 27 from overflow page	(73,095,111)	136, 159, 553

#### Additional Write-ins for Exhibit of Nonadmitted Assets Line 25

		1	2	3
				Change in Total
		Current Year Total	Prior Year Total	Nonadmitted Assets
		Nonadmitted Assets	Nonadmitted Assets	(Col. 2 - Col. 1)
2504.	Intangible assets	53,808,241	65,688,755	11,880,514
2505.	Fully refundable deposits, prepayments and miscellaneous assets	40,658,189	51,668,518	11,010,328
2506.	Employee insurance plan advances	4,910	6,137	1,227
2507.	Bills receivable	(356)	37,958	38,314
2597.	Summary of remaining write-ins for Line 25 from overflow page	94,470,984	117,401,368	22,930,384

# ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Massachusetts Mutual Life Insurance Company OVERFLOW PAGE FOR WRITE-INS

dditional Write-ins for Analysis of Operations - Summary Line 8.3		1	2	3		4	5	6	7	8	9
										Other Lines of	YRT Mortality
B		Total	Individual Life	Group L		vidual Annuities	Group Annuities	Accident and Health	Fraternal	Business	Risk Only
8.304. Revenue sharing		46,257,499	2,325,026		218,466	20,648,650	23,065,356				
8.305. Miscellaneous		(141,804,556)	91,618,906		967,060	17,254,206	(268,888,298)	11,243,571			
8.397. Summary of remaining write-ins for Line 8.3 from overflow page		(95,547,057)	93,943,932	1,	185,526	37,902,856	(245,822,941)	11,243,571			
dditional Write-ins for Analysis of Operations - Summary Line 27	T										
		1	2	3		4	5	6	7	8 Other Lines of	9 YRT Mortality
		Total	Individual Life	Group L	ife Indiv	vidual Annuities	Group Annuities	Accident and Health	Fraternal	Business	Risk Only
704. Reinsurance ceded adjustment		(70,479,015)	(13,407,086)				(57,071,929)				<i>'</i>
705. Change in reserves due to reinsurance agreement		(2,616,096)					(2,616,096)				
797. Summary of remaining write-ins for Line 27 from overflow page		(73,095,111)	(13,407,086)				(59,688,025)				
	"	, , , , , ,	` ' ' '		,		, , , ,		•	<u> </u>	
dditional Write-ins for Analysis of Operations - Individual Life Insurance Line	. 0 2										
iditional write-ins for Analysis of Operations - individual Life insurance Line	1	2	3	4	5	6	7	8	9	10 11	12
							Universal Life				
							With Secondary			dit Life Other Individu	
3.304. Management and administrative fees	Total 8.798.960	Industrial Life	Whole Life 8.720.819	Term Life	Indexed Life	Universal Lif	e Guarantees	Variable Life	Universal Life	(c) Life	Risk Only
3.304. Management and administrative lees	2,325,026						/0, 141		2,277,398		
			8.768.447				78,141				
8.397. Summary of remaining write-ins for Line 8.3 from overflow page	11, 123, 986		8,768,447				/8, 141		2,277,398		
dditional Write-ins for Analysis of Operations - Individual Life Insurance Line						•			T	<b>I</b>	•
	1	2	3	4	5	6	7 Universal Life	8	9	10 11	12
							With Secondary		Variable Cre	dit Life Other Individu	ial YRT Mortality
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Lif		Variable Life		(c) Life	Risk Only
704. Reinsurance ceded adjustment	(13,407,086)			(7,336,685)			(4,970,579)		(1,099,822)		
797. Summary of remaining write-ins for Line 27 from overflow page	(13,407,086)			(7,336,685)			(4,970,579)		(1,099,822)		
<u> </u>			<u>,                                    </u>			<b> </b>	, , ,	<u>'</u>	, , , ,	U.	<b>J</b>
dditional Write-ins for Analysis of Operations - Group Life Insurance Line 8.3	3										
autional Write-ins for Analysis of Operations - Group the insurance time o.	,	1	2	3		4	5	6	7	8	9
								Variable Universal	Credit Life	Other Group Life	YRT Mortality
		Total	Whole Life	Term Li	ife L	Iniversal Life	Variable Life	Life	(d)	(a)	Risk Only
3.304. Management and administrative fees		(620,498)						(620,498			
8.397. Summary of remaining write-ins for Line 8.3 from overflow page		(620,498)						(620,498	3)		
						<u> </u>				<del></del>	
dditional Write-ins for Analysis of Operations - Individual Annuities Line 8.3											
Maioriai TTTO inc for Analysis of Operations Individual Affiliaties Line 0.0				1			Defe	rred		6	7
						2	3	4	5	Life Contingent	
								Variable Annuities	Variable Annuities	Payout (Immediate	
				Total		xed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	, ,	Other Annuities
18.304. Management and administrative fees					Fi:	xed Annuities	Indexed Annuities			Payout (Immediate and Annuitizations)	Other Annuities

# ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Massachusetts Mutual Life Insurance Company OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations - Group Annuities Line 8.3							
	1		Defe	6	7		
		2	3	4	5	Life Contingent	
				Variable Annuities	Variable Annuities	Payout (Immediate	
	Total	Fixed Annuities	Indexed Annuities	with Guarantees	Without Guarantees	and Annuitizations)	Other Annuities
08.304. Miscellaneous	(268,888,298)	127,208		(122,796,125)	(413, 149)	4,042,555	(149,848,787)
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(268.888.298)	127.208		(122.796.125)	(413.149)	4.042.555	(149.848.787)

Additional Write-ins for Analysis of Operations - Group Annuities Line 27							
	1		Defe	erred		6	7
		2	3	4	5	Life Contingent	
				Variable Annuities	Variable Annuities	Payout (Immediate	
	Total	Fixed Annuities	Indexed Annuities	with Guarantees	Without Guarantees	and Annuitizations)	Other Annuities
2704. Change in reserves due to reinsurance agreement	(2,616,096)	(3,757,981)			(2,588,672)	3,730,557	
2797. Summary of remaining write-ins for Line 27 from overflow page	(2.616.096)	(3.757.981)			(2.588.672)	3.730.557	

### **SUMMARY INVESTMENT SCHEDULE**

		Gross Investment Holdings			Admitted Asset in the Annua		
		1	2	3	4	5	6
			Percentage		Securities Lending		Percentage
			of		Reinvested	Total	of
	Investment Categories	Amount	Column 1 Line 13	Amount	Collateral Amount	(Col. 3 + 4) Amount	Column 5
		Amount	Lille 13	Amount	Amount	Amount	Line 13
1.	Long-Term Bonds (Schedule D, Part 1):	4, 125, 427, 847	1.795	4, 125, 427, 847		4, 125, 427, 847	1.795
	1.01 U.S. governments						
	1.02 All other governments	1,844,462,301	0.803	1,844,462,301		1,844,462,301	
	1.03 U.S. states, territories and possessions, etc. guaranteed	296,938,748	0 . 129	296,938,748		296,938,748	0.129
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	441,543,872	0.192	441,543,872		441,543,872	0.192
	1.05 U.S. special revenue and special assessment obligations, etc. non- guaranteed	4,741,359,470	2.063	4,741,359,470		4,741,359,470	2.064
	1.06 Industrial and miscellaneous	86,999,877,946		.86,999,877,946		.86,999,877,946	37.864
	1.07 Hybrid securities					655,366,208	0.285
	1.08 Parent, subsidiaries and affiliates	6,548,332,993				6,548,332,993	2.850
	1.09 SVO identified funds					45,481,250	0.020
	1.10 Unaffiliated Bank loans	18,587,811,385				.18,587,811,385	8.090
		124,286,602,020		124,286,602,020		124,286,602,020	
•	1.11 Total long-term bonds	124,280,002,020	34.078	.124,280,002,020		1124,280,602,020	54.091
2.	Preferred stocks (Schedule D, Part 2, Section 1):	554 005 000	0.044	554 005 005		554 005 005	0.044
	2.01 Industrial and miscellaneous (Unaffiliated)	554,665,006		554,665,005		554,665,005	0.241
	2.02 Parent, subsidiaries and affiliates		0.000				0.000
	2.03 Total preferred stocks	554,665,006	0.241	554,665,005		554,665,005	0.241
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)			662,437,944		662,437,944	0.288
	3.02 Industrial and miscellaneous Other (Unaffiliated)	453,540,565	0.197	453,540,565		453,540,565	0 . 197
	3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
	3.04 Parent, subsidiaries and affiliates Other	24,287,466,580	10.568	.24,287,466,580		24,287,466,580	10.570
	3.05 Mutual funds	468,031,035	0.204	468,031,035		468,031,035	0.204
	3.06 Unit investment trusts		0.000				0.00
	3.07 Closed-end funds	45,554,989	0.020	45,554,989		45,554,989	0.020
	3.08 Total common stocks	25,917,214,921	11.277	.25,917,031,113		25,917,031,113	11.279
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages		0.000				0.000
	4.02 Residential mortgages			4,808,507,195		4,808,507,195	
	4.03 Commercial mortgages	I		21,419,320,485		21,419,320,485	9.322
	4.04 Mezzanine real estate loans	117,017,883		117,017,883		117,017,883	
	4.05 Total valuation allowance		0.000				0.000
	4.06 Total mortgage loans	26.344.845.562	11.463	26,344,845,563		26,344,845,563	11.466
5.	Real estate (Schedule A):	20,044,043,302	11.400	20,011,010,000		20,044,040,000	11.700
٥.		377,966,253	0 . 164	377,966,253		377,966,253	0.164
	5.01 Properties occupied by company		0.007	16,931,489		16,931,489	0.104
	5.02 Properties held for production of income			10,931,469		10,931,469	
	5.03 Properties held for sale		0.000	004 007 740		004 007 740	0.000
	5.04 Total real estate	394,897,743	0.172	394,897,743		394,897,743	0.172
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	1,453,239,942	0.632	1,453,239,942		1,453,239,942	0.632
	6.02 Cash equivalents (Schedule E, Part 2)	1,774,108,873	0.772	1,774,108,873		1,774,108,873	0.772
	6.03 Short-term investments (Schedule DA)	2,715,450,459	1.182			2,715,450,459	1.182
	6.04 Total cash, cash equivalents and short-term investments	5,942,799,274	2.586	5,942,799,274		5,942,799,274	2.586
7.	Contract loans		7.014	16, 119, 781, 299		.16,119,781,299	7.016
8.	Derivatives (Schedule DB)	16,378,561,586	7.126	16,378,561,586		16,378,561,586	7 . 128
9.	Other invested assets (Schedule BA)	12,601,759,357	5.483	12,545,487,974		.12,545,487,974	5.460
10.	Receivables for securities	1,287,124,292	0.560	1,287,124,292		1,287,124,292	0.560
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	229,828,401,068	100 000	229,771,795,870		229,771,795,870	100.000

### **SCHEDULE A - VERIFICATION BETWEEN YEARS**

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year	362,371,153
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)	173,218,441
3.	Current year change in encumbrances:	
	3.1 Totals, Part 1, Column 13	
	3.2 Totals, Part 3, Column 11864,000	
4.	Total gain (loss) on disposals, Part 3, Column 18	29,787,026
5.	Deduct amounts received on disposals, Part 3, Column 15	75,387,206
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 125,416,511	
	7.2 Totals, Part 3, Column 10	5,416,511
8.	Deduct current year's depreciation:	
	8.1 Totals, Part 1, Column 11	
	8.2 Totals, Part 3, Column 9	90,539,160
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	
10.	Deduct total nonadmitted amounts	
11.	Statement value at end of current period (Line 9 minus Line 10)	394,897,743

### **SCHEDULE B - VERIFICATION BETWEEN YEARS**

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		26,078,333,015
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	4,758,341,329	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	412,065,332	5, 170, 406, 661
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	29 , 186 , 798	
	3.2 Totals, Part 3, Column 11	18,797,967	47,984,765
4.	Accrual of discount		46,337,557
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		9,889,840
7.	Deduct amounts received on disposals, Part 3, Column 15		4,919,160,141
8.	Deduct amortization of premium and mortgage interest points and commitment fees		(7,437,157)
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	(68,284,976)	
	9.2 Totals, Part 3, Column 13	(11,261,272)	(79,546,248)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	16,837,043	
	10.2 Totals, Part 3, Column 10		16,837,043
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		26,344,845,562
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		26,344,845,562
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		26,344,845,562

### **SCHEDULE BA - VERIFICATION BETWEEN YEARS**

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year	9,586,349,814
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	6
	2.2 Additional investment made after acquisition (Part 2, Column 9)	24,044,131,127
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 16	
	3.2 Totals, Part 3, Column 12	
4.	Accrual of discount	
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 13	5
	5.2 Totals, Part 3, Column 9	1,725,570,864
6.	Total gain (loss) on disposals, Part 3, Column 19	70,537,450
7.	Deduct amounts received on disposals, Part 3, Column 16	2,773,584,895
8.	Deduct amortization of premium and depreciation	1, 137, 105
9.	Total foreign exchange change in book/adjusted carrying value:	
	9.1 Totals, Part 1, Column 17(48,885,39	5)
	9.2 Totals, Part 3, Column 14	(47,550,286)
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 15	2
	10.2 Totals, Part 3, Column 11	2,557,612
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	12,601,759,357
12.	Deduct total nonadmitted amounts	56,271,383
13.	Statement value at end of current period (Line 11 minus Line 12)	12,545,487,974

### **SCHEDULE D - VERIFICATION BETWEEN YEARS**

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		136.241.389.634
2.	Cost of bonds and stocks acquired, Part 3, Column 7		
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease):		,,
	4.1. Part 1, Column 12	(6,922,480)	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13		
	4.4. Part 4, Column 11		860 , 127 , 014
5.	Total gain (loss) on disposals, Part 4, Column 19		
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		40,062,121,850
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(670,458,371)	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16	3, 153, 558	
	8.4. Part 4, Column 15		(732,683,760)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	73,666,401	
	9.2. Part 2, Section 1, Column 17	1,422,035	
	9.3. Part 2, Section 2, Column 14	8,551,507	
	9.4. Part 4, Column 13	8,637,311	92,277,254
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		69,039,274
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		150,758,481,945
12.	Deduct total nonadmitted amounts		183,808
13.	Statement value at end of current period (Line 11 minus Line 12)		150 , 758 , 298 , 137

### **SCHEDULE D - SUMMARY BY COUNTRY**

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

		Long-Term Donus and Stot	ONO OTTITLE BOCOMBOI	or or ourront rour		
			1 Book/Adjusted	2	3	4
n	escription	on	Carrying Value	Fair Value	Actual Cost	Par Value of Bonds
BONDS	1.			4,768,832,650	3,538,640,258	4,555,355,106
Governments	2.	Canada	, , , , , , , , , , , , , , , , , , , ,	82,628,290	74,687,871	
(Including all obligations guaranteed	3.	Other Countries	1,775,032,813	1,886,262,888	1,793,897,087	1,724,187,056
by governments)	4.	Totals	5,969,890,148	6,737,723,828	5,407,225,216	6,345,886,162
U.S. States, Territories and Possessions				, , ,	, , ,	, ,
(Direct and guaranteed)	5.	Totals	296,938,748	349,891,507	303,333,743	280,208,088
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	441,543,872	504,438,252	447,542,183	459,926,000
U.S. Special Revenue and Special Assessment Obligations and all Non- Guaranteed Obligations of Agencies and Authorities of Governments and			4 744 050 470	5 504 000 070	4 007 504 000	5 000 007 140
their Political Subdivisions	7.	Totals	4,741,359,470	5,581,982,970	4,207,584,328	5,326,987,148
Industrial and Miscellaneous, SVO	8.	United States	, , ,	69,394,980,155	64,806,695,813	64, 122, 266, 340
Identified Funds, Unaffiliated Bank	9.	Canada		1,827,578,445	1,684,512,310	1,638,707,678
Loans and Hybrid Securities (unaffiliated)	10.	Other Countries	39,738,432,608	41,405,908,809	39,968,612,417	40,290,456,407
,	11.	Totals	106,288,536,789	112,628,467,409	106,459,820,540	106,051,430,425
Parent, Subsidiaries and Affiliates	12.	Totals	6,548,332,993	6,929,314,909	6,681,860,057	6,891,775,507
	13.	Total Bonds	124,286,602,020	132,731,818,875	123,507,366,067	125,356,213,330
PREFERRED STOCKS	14.	United States	544,671,473	659,918,998	553,244,668	
Industrial and Miscellaneous	15.	Canada				
(unaffiliated)	16.	Other Countries	9,993,532	9,993,532	9,993,532	
	17.	Totals	554,665,005	669,912,530	563,238,200	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	554,665,005	669,912,530	563,238,200	
COMMON STOCKS	20.	United States	1,135,141,752	1, 135, 141,752	933,016,588	
Industrial and Miscellaneous	21.	Canada		190,926,248	125,960,109	
(unaffiliated)	22.	Other Countries	303,680,338	303,680,338	218, 120, 109	
	23.	Totals	1,629,748,338	1,629,748,338	1,277,096,806	
Parent, Subsidiaries and Affiliates	24.	Totals	24,287,466,580	24,287,466,580	10,392,444,056	
	25.	Total Common Stocks	25,917,214,918	25,917,214,918	11,669,540,862	
	26.	Total Stocks	26,471,879,923	26,587,127,448	12,232,779,062	
	27.	Total Bonds and Stocks	150,758,481,943	159,318,946,323	135,740,145,129	

#### **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

	Quality and i	2	3	Miled December 5	5	6	ues by Major Types	2 8	a a	10	11	12
	'	Over 1 Year	Over 5 Years	Over 10 Years	ŭ	No Maturity	,	Col. 7 as a % of	Total from Col. 7	% From Col. 8	Total Publicly	Total Privately
NAIC Designation	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Date	Total Current Year	Line 11.7	Prior Year	Prior Year	Traded	Placed (a)
1. U.S. Governments	004 400 070	1 500 005 400	400 450 470	700 570 070	1 000 070 000	2007	4 405 407 040	0.0	4 504 500 040	0.0	4 405 040 070	110 000
1.1 NAIC 1 1.2 NAIC 2	364,488,376	1,509,235,489	462, 156, 473	720,573,873	1,068,973,629	XXX	4,125,427,840	3.2	4,591,533,313	3.8	4,125,316,872	110,968
						XXX			572.107	0.0		
1.3 NAIC 3						XXX			372, 107	0.0		
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6		. 500 005 100	100 150 150	700 570 070		XXX	4 405 405 040		4 500 105 100			
1.7 Totals	364,488,376	1,509,235,489	462,156,473	720,573,873	1,068,973,629	XXX	4,125,427,840	3.2	4,592,105,420	3.8	4,125,316,872	110,968
2. All Other Governments												
2.1 NAIC 1	37,050,000	64,833,755	61,958,496	71,581,575	293,699,685	XXX	529, 123, 511	0.4	370,837,377	0.3	339,761,124	189,362,387
2.2 NAIC 2		144,233,951	220,906,480	236,700,022	372,442,590	XXX	974,283,043	8.0	1,274,692,134	1.1	651,393,023	322,890,020
2.3 NAIC 3	610,099	135,900,858	38,061,125	5,578,035	101,328,262	XXX	281,478,379	0.2	105,747,474	0.1	160,242,433	121,235,946
2.4 NAIC 4	2,866,299	31, 105, 063	21,815,054	790,949		XXX		0.0	92,918,474	0.1	11,751,639	44,825,726
2.5 NAIC 5			3,000,000			XXX	3,000,000	0.0	3,000,000	0.0	3,000,000	
2.6 NAIC 6						XXX						
2.7 Totals	40,526,398	376,073,627	345,741,155	314,650,581	767,470,537	XXX	1,844,462,298	1.4	1,847,195,459	1.5	1,166,148,219	678,314,079
3. U.S. States, Territories and Possessions etc.,												
Guaranteed												
3.1 NAIC 1	31,053,315	98,880,774	29,796,363	136,985,794		XXX	296,716,246	0.2	424,082,556	0.4	296,716,246	
3.2 NAIC 2						XXX			118,310	0.0		
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	31,053,315	98,880,774	29,796,363	136,985,794	222,500	XXX	296,938,746	0.2	424,423,366	0.4	296,938,746	
4. U.S. Political Subdivisions of States, Territories and												
Possessions , Guaranteed												
4.1 NAIC 1	44,403,535		131,582,241	131,461,316	40,446,076	XXX	435,479,806	0.3	424,931,023	0.4	435,479,806	
4.2 NAIC 2	12,306	59,067	1,590,619	418,394	347,021	XXX	2,427,407	0.0	1,492,667	0.0	2,427,407	
4.3 NAIC 3	126,000	1, 188,656	1,222,000			XXX	2,536,656	0.0	3,600,788	0.0	2,536,656	
4.4 NAIC 4						XXX						
4.5 NAIC 5	1,100,000					XXX	1,100,000	0.0	1,250,000	0.0	1,100,000	
4.6 NAIC 6						XXX						
4.7 Totals	45,641,841	88,834,361	134,394,860	131,879,710	40,793,097	XXX	441,543,869	0.3	431,274,478	0.4	441,543,869	
U.S. Special Revenue & Special Assessment     Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	176 . 644 . 474	1, 152, 827, 164	2.067.047.675	696.002.010	256.017.911	XXX	4.348.539.234	3.4	5.898.221.895	4.9	4.345.610.840	2,928,394
5.2 NAIC 2	17,580,091	125,027,166	60.788.050	63,084,602	39,213,855	XXX		0.2	307.802.578	0.3	279,325,060	26,368,704
5.3 NAIC 3	2,495,774	3,891,576	16,386,522	23,726,261	7.037.207	XXX		0.0	48,334,554	0.0	44,359,983	9,177,357
5.4 NAIC 4	928,750	7,515,000	1,882,215	410,000	, , 55. , 20.	XXX	10,735,965	0.0	22,107,987	0.0	3.695.965	7.040.000
5.5 NAIC 5	754,700	8,443,464	1,499,878	4,363,187	3,932,695	XXX	18,993,924	0.0	20,435,274	0.0	10,956,164	8,037,760
5.6 NAIC 6		1,253,000	444,075	,,000,107	2,162,175	XXX	3,859,250	0.0	3,899,913	0.0		2,567,300
5.7 Totals	198.403.789	1,298,957,370	2.148.048.415	787.586.060	308.363.843	XXX	4,741,359,477	3.7	6.300.802.201	5.3		56,119,515

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

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

	Quality and	Maturity Distributi		wned December 3			es by Major Types	of Issues and NA	IC Designations			
	1	2 Over 1 Year	3 Over 5 Years	4 Over 10 Years	5	6 No Maturity	7	8 Col. 7 as a % of	9 Total from Col. 7	10 % From Col. 8	11 Total Publicly	12 Total Privately
NAIC Designation	1 Year or Less	Through 5 Years			Over 20 Years	Date	Total Current Year	Line 11.7	Prior Year	Prior Year	Traded	Placed (a)
5. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	4,222,712,513	10,168,845,422	9,764,426,245	8,874,678,989	10,861,780,047	XXX	43,892,443,216	34.2	42,324,293,059	35.5	15,077,299,618	28,815,143,598
6.2 NAIC 2	3, 199, 337, 751	8,980,516,584	12,110,830,416	7,255,211,147	8,696,354,515		40,242,250,413	31.4	37,903,415,191	31.8	13,095,307,919	27, 146, 942, 494
6.3 NAIC 3	222,263,705	1,316,902,186	1,731,399,487	414,213,809	302,182,488	XXX	3,986,961,675	3.1	3,590,016,374	3.0	1,242,911,873	2,744,049,802
6.4 NAIC 4	87,429,388	842,219,460	508,835,782	171,032,751	24,539,052	XXX	1,634,056,433	1.3	1,489,879,083	1.2	443,274,443	1,190,781,990
6.5 NAIC 5	94,725,414	114,594,876	184,445,220	51,881,522	161,382,645	XXX	607,029,677	0.5	497,715,771	0.4	163,827,608	443,202,069
6.6 NAIC 6	8,866,557	107,505,760	81,710,155	31,718,964	451,430,757	XXX	681,232,193	0.5	402,082,435	0.3	71,624,707	609,607,480
6.7 Totals	7,835,335,328	21,530,584,288	24,381,647,305	16,798,737,182	20,497,669,504	XXX	91,043,973,607	70.9	86,207,401,913	72.2	30,094,246,168	60,949,727,439
7. Hybrid Securities	, , ,		, , , , , , , , , , , , , , , , , , ,	, , ,	, , ,		, , ,		, , ,			, , , , , , , , , , , , , , , , , , ,
7.1 NAIC 1	404.942	35,487,523		1,356,954	30,695,000	XXX	67.944.419	0.1	19.390.206	0.0	32.051.954	35,892,465
7.2 NAIC 2	3,924,086	83,933,994	74,576,199	36,752,692	51,863,161	XXX	251,050,132	0.2	213,325,854	0.2	157,597,336	
7.3 NAIC 3	1,981,714	28,077,303	21,772,181	9,328,000	153,703,443	XXX	214,862,641	0.2	102,684,895	0.1	127,963,681	86,898,960
7.4 NAIC 4	, , ,	11,261,020	1,200,000	9,500,000	51,227,000	XXX	73, 188, 020	0.1	25,339,000	0.0	37,699,020	
7.5 NAIC 5		11,448,996	· · · · · ·		36,872,000	XXX	48,320,996	0.0	26,701,000	0.0		
7.6 NAIC 6		, ,				XXX	, ,		, ,		, ,	, ,
7.7 Totals	6,310,742	170,208,836	97,548,380	56,937,646	324,360,604	XXX	655,366,208	0.5	387,440,955	0.3	398, 146, 987	257,219,22
8. Parent. Subsidiaries and Affiliates	, , ,	, , , -	- /- /-	,,,,,	- ,- ,				, , , , , , , , , , , , , , , , , , , ,	-	11 / / /	- , - ,
8.1 NAIC 1	200,000,000	210,627,932	279,072,645			XXX	689.700.577	0.5	629,935,038	0.5		689.700.577
8.2 NAIC 2	3,891,572,411	1,677,060,026	, ,			XXX	5,568,632,437	4.3	5,371,898,909	4.5		5,568,632,437
8.3 NAIC 3	, , ,	290,000,000				XXX	290,000,000	0.2	310,000,000	0.3		290,000,000
8.4 NAIC 4						XXX	, ,		, ,			, ,
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals	4,091,572,411	2,177,687,958	279,072,645			XXX	6,548,333,014	5.1	6,311,833,947	5.3		6,548,333,014
9. SVO Identified Funds	, , ,	· · · · ·					· · · · ·					, , , , , , , , , , , , , , , , , , ,
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	45,481,250	45,481,250	0.0	109,647,889	0.1	45,481,250	
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	45,481,250	45,481,250	0.0	109,647,889	0.1	45,481,250	
10. Unaffiliated Bank Loans						, ,			, ,			
10.1 NAIC 1	1.837.109	1,069,307,166	4.214.574.719	379,713,521	4.674.291.275	XXX	10.339.723.790	8.1	5.957.108.656	5.0		10.339.723.79
10.2 NAIC 2	, , ,	600, 154, 644	1,275,783,403	389,782,442	1.772.641.146	XXX	4.038.361.635	3.1	2.503.260.870	2.1		4.038.361.63
10.3 NAIC 3		213,955,594	157,565,523	46,633,475	187, 163, 544	XXX	605,318,136	0.5	656,029,583	0.5		605,318,13
10.4 NAIC 4	34,038,042	668,421,709	779,702,304	33, 151, 737	121,825,794	XXX	1,637,139,586	1.3	1,471,950,327	1.2		1,637,139,58
10.5 NAIC 5	25,208,885	952,763,708	694,852,340	31, 184, 953	130,727,704	XXX	1,834,737,590	1.4	2,008,447,404	1.7		1,834,737,59
10.6 NAIC 6	13,048,810	78,077,738	7,266,667	, , , , , , , , , , , , , , , , , , , ,	34,137,441	XXX	132,530,656	0.1	111,446,683	0.1		132,530,65
10.7 Totals	74.132.846	3,582,680,559	7,129,744,956	880.466.128	6.920.786.904	XXX	18,587,811,393	14.5	, , -	10.7		18,587,811,39

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

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

	Quality and	Maturity Distributi	on or Air Bonds C	wned December 3	or, at book/Aujus		es by Major Types		NC Designations			
	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year	Over 5 Years Through 10 Years	Over 10 Years	Over 20 Years	No Maturity	T-4-1 O + 1/	Col. 7 as a % of	Total from Col. 7	% From Col. 8	Total Publicly Traded	Total Privately
	1 Year or Less	Through 5 Years	Inrough 10 Years	Through 20 Years	Over 20 Years	Date	Total Current Year	Line 11.7	Prior Year	Prior Year	Traded	Placed (a)
11. Total Bonds Current Year	( )	14 007 001 000	17 010 014 057	11 010 054 000	47 005 000 000		C4 70F 000 C00	50.4	2007	2007	04 050 000 400	40 070 000 470
11.1 NAIC 1	(d) .5,078,594,264	14,397,631,863	17,010,614,857	11,012,354,032	17,225,903,623	45 404 050	64,725,098,639		XXX	XXX	24,652,236,460	40,072,862,179
11.2 NAIC 2	(d) .7,112,426,645		13,744,475,167	7,981,949,299	10,932,862,288	45,481,250	51,428,180,081	40.1	XXX	XXX	14,231,531,995	37, 196, 648, 086
11.3 NAIC 3	(d)227,477,292	1,989,916,173	1,966,406,838	499,479,580	751,414,944		5,434,694,827	4.2	XXX	XXX	1,578,014,626	3,856,680,201
11.4 NAIC 4	(d)125,262,479	1,560,522,252	1,313,435,355	214,885,437	197,591,846		3,411,697,369	2.7	XXX	XXX	496,421,067	2,915,276,302
11.5 NAIC 5	(d)121,788,999	1,087,251,044	883,797,438				(c) .2,513,182,187	2.0	XXX	XXX	221,718,768	2,291,463,419
11.6 NAIC 6	(d) 21,915,367	186,836,498	89,420,897	31,718,964	487,952,873		(c) 817,844,599	0.6	XXX	XXX	73, 139, 157	744,705,442
11.7 Totals	12,687,465,046	30,833,143,262	35,008,150,552	19,827,816,974	29,928,640,618	45,481,250		100.0			41,253,062,073	87,077,635,629
	, , ,						128,330,697,70					
							(b) 2		XXX	XXX		
11.8 Line 11.7 as a % of Col. 7	9.9	24.0	27.3	15.5	23.3	0.0	100.0	XXX	XXX	XXX	32.1	67.9
12. Total Bonds Prior Year												
12.1 NAIC 1	6,899,637,396	12,763,048,260	15,360,901,695	8,801,974,797	16,814,770,975		XXX	XXX	60,640,333,123	50.8	27,236,371,454	33,403,961,669
12.2 NAIC 2	3,855,312,998	14,129,088,613	12,163,930,649	6,947,592,756	10.480.081.497	109.647.889	XXX	XXX	47,685,654,402	40.0	14,568,913,997	33, 116, 740, 405
12.3 NAIC 3	278,763,467	1,826,354,435	1,503,401,336	596,279,862	612.186.675	,	XXX	XXX	4,816,985,775	4.0		3,310,225,665
12.4 NAIC 4	106,278,287	1,313,556,018	1,219,863,434	113,027,611	349,469,521		XXX	XXX	3, 102, 194,871	2.6	508.071.131	2,594,123,740
12.5 NAIC 5	46,158,545	1,426,059,167	860.189.746	54,945,072	170.196.919		XXX	XXX	(c) .2.557.549.449	2.1	260,323,003	2,397,126,746
12.6 NAIC 6	19,637,567	137,621,445	103,744,084	69,129,643	187,518,792		XXX	XXX	(c) 517,651,531	0.4	71,639,992	446,011,539
		31,595,727,938				100 047 000	***	***	(C) 317,031,331	100.0		75, 168, 289, 464
12.7 Totals	11,205,788,260	31,595,727,938	31,212,030,944	16,582,949,741	28,614,224,379	109,647,889			440 000 000 45		44,152,079,687	75, 108, 289, 404
									119,320,369,15			
							XXX	XXX	(b) 1			
12.8 Line 12.7 as a % of Col. 9	9.4	26.5	26.2	13.9	24.0	0.1	XXX	XXX	100.0	XXX	37.0	63.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1	1,305,987,639	4,461,697,141	4,874,624,662	5,468,722,641	8,541,204,376		24,652,236,459	19.2	27,236,371,454	22.8	24,652,236,459	XXX
13.2 NAIC 2	426,218,960	1,862,289,437	2,625,889,943	3, 107, 448, 337	6, 164, 204, 068	45,481,250	14,231,531,995	11.1	14,568,913,997	12.2	14,231,531,995	XXX
13.3 NAIC 3	73,768,405	469,115,860	550,787,253	167,326,587	317,016,522		1,578,014,627	1.2	1,506,760,110	1.3	1,578,014,627	XXX
13.4 NAIC 4	50,139,242	290,442,953	116,549,780	6,218,482	33.070.609		496.421.066	0.4	508,071,131	0.4	496,421,066	XXX
13.5 NAIC 5	28,818,077	59,799,966	71,885,025	23,280,701	37,934,999		221,718,768	0.2	260,323,003	0.2	221,718,768	XXX
13.6 NAIC 6	275.601	725, 176	1,103,780	3,535,319	67,499,281		73, 139, 157	0.1	71,639,992	0.1	73, 139, 157	XXX
13.7 Totals	1,885,207,924	7, 144, 070, 533	8,240,840,443	8,776,532,067	15,160,929,855	45,481,250	41,253,062,072	32.1	44, 152,079,687	37.0		XXX
13.8 Line 13.7 as a % of Col. 7	4.6	17.3	20.0	21.3	36.8	0.1	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Col. 7		17.0	20.0	Z1.0	00.0		100.0				100.0	
Section 11	1.5	5.6	6.4	6.8	11.8	0.0	32.1	XXX	XXX	xxx	32.1	XXX
14. Total Privately Placed Bonds	-	-										
14.1 NAIC 1	3,772,606,625	9,935,934,722	12,135,990,195	5,543,631,391	8.684.699.247		40.072.862.180	31.2	33.403.961.669	28.0	XXX	40,072,862,180
14.2 NAIC 2	6,686,207,685	9.748.695.995	11.118.585.224	4,874,500,962	4.768.658.220	• • • • • • • • • • • • • • • • • • • •	37.196.648.086	29.0	33.116.740.405	27.8	XXX	37.196.648.086
14.3 NAIC 3	153.708.887	1.520.800.313	1.415.619.585	332.152.993	434.398.422		3.856.680.200	3.0	3.310.225.665	2.8	XXX	3.856.680.200
14.4 NAIC 4		1,270,079,299	1,415,619,565	208,666,955	164,521,237		2,915,276,303	2.3	2,594,123,740	2.2	XXX	2,915,276,303
14.4 NAIC 4	92.970.922	1.027.451.078	811.912.413	208,000,955	294.980.045		2.291.463.419	1.8	2,297,226,446	1.9	XXX	2,291,463,419
	21,639,766	186,111,322	88,317,117	28,183,645	420,453,592		744,705,442	0.6	446,011,539	0.4		744,705,442
14.6 NAIC 6											XXX	
14.7 Totals	10,802,257,122	23,689,072,729	26,767,310,109	11,051,284,907	14,767,710,763		87,077,635,630	67.9	75, 168, 289, 464	63.0	XXX	87,077,635,630
14.8 Line 14.7 as a % of Col. 7	12.4	27.2	30.7	12.7	17.0		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7,					=							
Section 11	8.4	18.5	20.9	8.6	11.5		67.9	XXX	XXX	XXX	XXX	67.9

<sup>(</sup>a) Includes \$ ............26,591,313,740 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

#### **SCHEDULE D - PART 1A - SECTION 2**

	Matu	rity Dietribution of	All Bonds Owner	d December 31 a			by Major Type and	Subtype of leau	20			
	1	2	3	I december 51, a	5	Carrying values i	Jy Major Type and		9	10	11	12
	'	Over 1 Year	Over 5 Years	Over 10 Years		No Maturity	<b>'</b>	Col. 7 as a % of	Total from Col. 7	% From Col. 8	Total Publicly	Total Privately
Distribution by Type	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Date	Total Current Year		Prior Year	Prior Year	Traded	Placed
1. U.S. Governments		<b>.</b>										
1.01 Issuer Obligations	353,990,298	1,484,067,965	448,243,032	711,851,994	1,066,962,679	XXX	4,065,115,968	3.2	4,511,607,695	3.8	4,065,115,968	
1.02 Residential Mortgage-Backed Securities	6,084,425	15,353,383	8,458,397	5,300,597	1,586,441	XXX	36,783,243	0.0	49,061,962	0.0	36,672,276	110,967
1.03 Commercial Mortgage-Backed Securities	163,935	561, 101		1,094,962	274,780	XXX	2,626,113	0.0	4,283,809	0.0	2,626,112	1
1.04 Other Loan-Backed and Structured Securities	4,249,718	9,253,039	4,923,709	2,326,321	149,728	XXX	20,902,515	0.0	27, 151, 950	0.0	20,902,516	(1)
1.05 Totals	364,488,376	1,509,235,488	462, 156, 473	720,573,874	1,068,973,628	XXX	4, 125, 427, 839	3.2	4,592,105,416	3.8	4,125,316,872	110,967
2. All Other Governments	. , , , , ,	, , , , , , ,	, , , ,	, , , , ,	, , , , , , , ,		, , , , , ,	-	, , , , ,	-	, ,,,,,,	,-
2.01 Issuer Obligations	40,526,398	376,073,628	345,741,155	314,650,582	767,470,537	XXX	1,844,462,300	1.4	1,847,195,460	1.5	1, 166, 148, 219	678,314,081
2.02 Residential Mortgage-Backed Securities						XXX	1,011,102,000					
2.03 Commercial Mortgage-Backed Securities			• • • • • • • • • • • • • • • • • • • •			XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals	40,526,398	376,073,628	345,741,155	314,650,582	767,470,537	XXX	1,844,462,300	1.4	1,847,195,460	1.5	1,166,148,219	678,314,081
3. U.S. States, Territories and Possessions, Guaranteed	40,020,000	070,070,020	040,741,100	014,000,002	101,410,001	7000	1,044,402,000	1.7	1,047,100,400	1.0	1, 100, 140,210	070,014,001
3.01 Issuer Obligations	31,053,315	98,880,774	29,796,363	136,985,794	222,500	XXX	296,938,746	0.2	424,423,367	0.4	296,938,746	
3.02 Residential Mortgage-Backed Securities			29,790,303	130, 900, 794	222,300	XXX	290, 930, 740		424,423,307		290, 930, 740	
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals	31,053,315	98,880,774	29,796,363	136,985,794	222.500	XXX	296,938,746	0.2	424,423,367	0.4	296.938.746	
4. U.S. Political Subdivisions of States, Territories and	31,000,010	30,000,774	29,790,303	130,303,734	222,300	***	290,930,740	0.2	424,423,307	0.4	290,930,740	
Possessions, Guaranteed												
4.01 Issuer Obligations	45,641,841	88,834,362	134,394,860	131,879,709	40,793,097	XXX	441,543,869	0.3	431,274,479	0.4	441,543,869	
4.02 Residential Mortgage-Backed Securities	43,041,041	00,004,002	104,004,000	131,079,709	40,730,037	XXX			451,214,415	0.4		
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals	45.641.841	88.834.362	134.394.860	131.879.709	40.793.097	XXX	441.543.869	0.3	431,274,479	0.4	441.543.869	
5. U.S. Special Revenue & Special Assessment Obligations	43,041,041	00,004,002	104,004,000	131,079,709	40,730,037	^^^	441,340,003	0.5	431,214,413	0.4	441,040,000	
etc., Non-Guaranteed												
5.01 Issuer Obligations	99,434,952	1,075,680,148	2,041,524,762	753,095,457	297,700,232	XXX	4,267,435,551	3.3	5,269,392,613	4.4	4,211,316,036	56, 119, 515
5.02 Residential Mortgage-Backed Securities	98,763,235	222,844,116	106,484,349	34,490,604		XXX	463,573,985	0.4	1,030,072,493	0.9	463,573,985	
5.03 Commercial Mortgage-Backed Securities	155,268	387,567	39,303			XXX	582, 138	0.0	1,233,915	0.0	582, 138	
5.04 Other Loan-Backed and Structured Securities	50,334	45,539			9,671,930	XXX	9,767,803	0.0	103, 180	0.0	9,767,803	
5.05 Totals	198,403,789	1,298,957,370	2,148,048,414	787,586,061	308,363,843	XXX	4,741,359,477	3.7	6,300,802,201	5.3	4,685,239,962	56,119,515
6. Industrial and Miscellaneous	100,100,100	1,200,007,070	2,110,010,111	707,000,001	000,000,010	7000	1,711,000,177	0.7	0,000,002,201	0.0	1,000,200,002	00,110,010
6.01 Issuer Obligations	5,800,441,452	12,966,450,534	18,076,638,080	14,277,802,368	19,451,591,646	XXX	70,572,924,080	55.0	67,970,205,520	57.0	26,997,238,437	43.575.685.643
6.02 Residential Mortgage-Backed Securities	197, 107, 043	12,900,450,554	352,778,418	328.927.769	124,098,929	XXX	1,495,272,058	1.2	1,740,213,822	1.5	1, 171, 182, 409	324.089.649
6.03 Commercial Mortgage-Backed Securities	253,954,470	900,557,766	1,388,072,896	103,414,589	27,392,374	XXX	2,673,392,095	2.1	2,663,950,355	2.2	1, 169, 766, 484	1,503,625,611
6.04 Other Loan-Backed and Structured Securities	1,583,832,365	7, 171, 216, 088	4,564,157,910	2,088,592,456	894,586,556	XXX	16,302,385,375	12.7	13,833,032,216	11.6	756,058,838	15,546,326,537
6.05 Totals	7,835,335,330	21,530,584,287	24,381,647,304	16,798,737,182	20,497,669,505	XXX	91,043,973,608	70.9	86,207,401,913	72.2	30,094,246,168	60,949,727,440
7. Hybrid Securities	1,000,000,000	21,000,004,207	24,001,041,004	10,100,101,102	20,401,000,000	^^^	31,040,310,000	70.9	00,201,401,313	12.2	00,004,240,100	00,343,121,440
,	0 040 740	170 000 007	07 540 000	EC 007 040	204 200 004	VVV	GEE 000 000	0.5	207 440 057	0.0	200 440 007	057 040 000
7.01 Issuer Obligations	6,310,742	170,208,837	97,548,380	56,937,646	324,360,604	XXX	655,366,209	J0.5	387,440,957	0.3	398 , 146 , 987	257,219,222
						XXX	-					
7.03 Commercial Mortgage-Backed Securities						XXX	-					
7.04 Other Loan-Backed and Structured Securities	0.010.740	170 000 007	07 540 000	EC 007 C40	204 200 004	XXX	CEE 000 000	0.5	207 440 057	0.0	200 140 007	057 040 000
8. Parent, Subsidiaries and Affiliates	6,310,742	170,208,837	97,548,380	56,937,646	324,360,604	XXX	655,366,209	0.5	387,440,957	0.3	398, 146, 987	257,219,222
	057 074 700	1 000 000 000	00 000 000			1001	0 000 101 7:0		0 400 447 070			0 000 101 7:0
8.01 Issuer Obligations	257,074,723	1,982,060,026	30,000,000			XXX	2,269,134,749	1.8	2,483,117,973	2.1		2,269,134,749
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities	0.001.107.677	405 005 055	040 070 6:-			XXX	4 070 100 577		0.000 7:5 07			4 070 100 0
8.05 Affiliated Bank Loans - Issued	3,834,497,688	195,627,932	249,072,645			XXX	4,279,198,265	3.3	3,828,715,973	3.2		4,279,198,265
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals	4,091,572,411	2,177,687,958	279,072,645			XXX	6,548,333,014	5.1	6,311,833,945	5.3		6,548,333,014

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

	Matu	rity Distribution of	All Bonds Owne	d December 31, a	t Book/Adjusted	Carrying Values b	y Major Type and	Subtype of Issu	es			
	1	2	3	4	5	6	7	8	9	10	11	12
		Over 1 Year	Over 5 Years	Over 10 Years		No Maturity		Col. 7 as a % of	Total from Col. 7	% From Col. 8	Total Publicly	Total Privately
Distribution by Type	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Date	<b>Total Current Year</b>	Line 11.08	Prior Year	Prior Year	Traded	Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	45,481,250	45,481,250	0.0	109,647,889	0.1	45,481,250	
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued		645,615,793	4,282,125,512	490,814,667	4,495,288,476	XXX	9,913,844,448	7.7	4,619,193,072	3.9		9,913,844,448
10.02 Unaffiliated Bank Loans - Acquired	74, 132, 846	2,937,064,766	2,847,619,444	389,651,462	2,425,498,428	XXX	8,673,966,946	6.8	8,089,050,451	6.8		8,673,966,946
10.03 Totals	74, 132, 846	3,582,680,559	7,129,744,956	880,466,129	6,920,786,904	XXX	18,587,811,394	14.5	12,708,243,523	10.7		18,587,811,394
11. Total Bonds Current Year				, ,			, , ,					, , ,
11.01 Issuer Obligations	6,634,473,721	18.242.256.274	21.203.886.632	16.383.203.550	21.949.101.295	XXX	84.412.921.472	65.8	xxx	XXX	37.576.448.262	46.836.473.210
11.02 Residential Mortgage-Backed Securities	301,954,703	730,557,398	467,721,164	368,718,970	126,677,051	XXX	1,995,629,286	1.6	XXX	XXX	1,671,428,670	324,200,616
11.03 Commercial Mortgage-Backed Securities	254,273,673	901,506,434	1,388,643,534	104,509,551	27,667,154	XXX	2,676,600,346	2.1	XXX	XXX	1, 172, 974, 734	1,503,625,612
11.04 Other Loan-Backed and Structured Securities	1,588,132,417	7, 180, 514, 666	4,569,081,619	2,090,918,777	904,408,214	XXX	16,333,055,693	12.7	XXX	XXX		15,546,326,536
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	45,481,250	45,481,250	0.0	XXX	XXX	45,481,250	, , ,
11.06 Affiliated Bank Loans	3,834,497,688	195,627,932	249,072,645			XXX	4,279,198,265	3.3	XXX	XXX		4,279,198,265
11.07 Unaffiliated Bank Loans	74.132.846	3,582,680,559	7,129,744,956	880,466,129	6,920,786,904	XXX	18,587,811,394	14.5	XXX	XXX		18,587,811,394
11.08 Totals	12,687,465,048	30,833,143,263	35,008,150,550	19,827,816,977	29,928,640,618	45,481,250	128,330,697,706	100.0	XXX	XXX	41,253,062,073	87,077,635,633
11.09 Line 11.08 as a % of Col. 7	9.9	24.0	27.3	15.5	23.3	0.0	100.0	XXX	XXX	XXX	32.1	67.9
12. Total Bonds Prior Year		=						7001	7001	7001		
12.01 Issuer Obligations	8,984,858,853	16,416,157,148	20,945,617,713	14,506,752,294	22,471,272,055	XXX	xxx	XXX	83,324,658,063	69.8	39,498,228,929	43,826,429,134
12.02 Residential Mortgage-Backed Securities	406,083,816	1,142,735,641	639,374,837	471,859,247	159,294,736	XXX	XXX	XXX	2,819,348,277	2.4	2,578,744,144	240,604,133
12.03 Commercial Mortgage-Backed Securities	258,610,962	900,775,171	1,407,900,345	78.388.493	23,793,109	XXX	XXX	XXX	2.669.468.079	2.2	1,320,242,971	1,349,225,108
12.04 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	XXX	XXX	13,860,287,346	11.6	643,214,573	13,217,072,773
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	109,647,889	XXX	XXX	109,647,889	0.1	109,647,889	10,217,072,770
12.06 Affiliated Bank Loans	21,668,462	3,752,437,511	54,610,000			XXX	XXX	XXX	3,828,715,973	3.2		3,828,715,973
12.07 Unaffiliated Bank Loans	122 . 154 . 549	2,505,294,071	3,956,028,241	581,706,818	5,543,059,843	XXX	XXX	XXX	12,708,243,523	10.7	2,001,183	12,706,242,339
12.08 Totals	11,205,788,258	31,595,727,936	31,212,030,947	16,582,949,737	28,614,224,383	109,647,889	XXX	XXX	119,320,369,149	100.0		75, 168, 289, 460
12.09 Line 12.08 as a % of Col. 9	9.4	26.5	26.2	13.9	24.0	0.1	XXX	XXX	100.0	XXX	37.0	63.0
13. Total Publicly Traded Bonds	0.4	20.0	20.2	10.0	24.0	0.1	7000	7000	100.0	7000	01.0	00.0
13.01 Issuer Obligations	1,426,097,585	5,713,076,101	7, 146, 102, 898	8,319,056,719	14,972,114,955	xxx	37,576,448,258	29.3	39,498,228,929	33.1	37,576,448,258	XXX
13.02 Residential Mortgage-Backed Securities	237 . 139 . 104	608.973.059	408.892.395	306.970.270	109.453.842	XXX	1.671.428.670	1.3	2.578.744.144	2.2	1.671.428.670	XXX
13.03 Commercial Mortgage-Backed Securities	141,385,000	509,851,193	485,435,877	29,518,197	6,784,468	XXX	1,172,974,735	0.9	1,320,242,971	1.1	1, 172, 974, 735	XXX
13.04 Other Loan-Backed and Structured Securities	80,586,233	312, 170, 179	200,409,272	120,986,881	72,576,590	XXX	786,729,155	0.6	643,214,573	0.5	786,729,155	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	45,481,250	45,481,250	0.0	109,647,889	0.1	45,481,250	XXX
13.06 Affiliated Bank Loans				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		XXX						XXX
13.07 Unaffiliated Bank Loans						XXX			2,001,183	0.0		XXX
13.08 Totals	1,885,207,922	7,144,070,532	8,240,840,442	8,776,532,067	15,160,929,855	45,481,250	41,253,062,068	32.1	44, 152, 079, 689		41,253,062,068	XXX
13.09 Line 13.08 as a % of Col. 7	4.6	17.3	20.0	21.3	36.8	0.1	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7,	7.0			21.0								
Section 11	1.5	5.6	6.4	6.8	11.8	0.0	32.1	XXX	XXX	XXX	32.1	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	5,208,376,136	12,529,180,173	14,057,783,734	8,064,146,831	6,976,986,340	XXX	46,836,473,214	36.5	43,826,429,134	36.7	XXX	46,836,473,214
14.02 Residential Mortgage-Backed Securities	64,815,599	121,584,339	58,828,769	61,748,700	17,223,209	XXX	324,200,616	0.3	240,604,133	0.2	XXX	324,200,616
14.03 Commercial Mortgage-Backed Securities	112,888,673	391,655,241	903,207,657	74,991,354	20,882,686	XXX	1,503,625,611	1.2	1,349,225,108	1.1	XXX	1,503,625,611
14.04 Other Loan-Backed and Structured Securities	1,507,546,184	6,868,344,487	4,368,672,347	1,969,931,896	831,831,624	XXX	15,546,326,538	12.1	13,217,072,773	11.1	XXX	15,546,326,538
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans	3,834,497,688	195,627,932	249,072,645			XXX	4,279,198,265	3.3	3,828,715,973	3.2	XXX	4,279,198,265
14.07 Unaffiliated Bank Loans	74, 132, 846	3,582,680,559	7,129,744,956	880,466,129	6,920,786,904	XXX	18,587,811,394	14.5	12,706,242,339	10.6	XXX	18,587,811,394
14.08 Totals	10,802,257,126	23,689,072,731	26,767,310,108	11,051,284,910	14,767,710,763		87,077,635,638	67.9	75, 168, 289, 460	63.0	XXX	87,077,635,638
14.09 Line 14.08 as a % of Col. 7	12.4	27.2	30.7	12.7	17.0		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7,												
Section 11	8.4	18.5	20.9	8.6	11.5		67.9	XXX	XXX	XXX	XXX	67.9

### **SCHEDULE DA - VERIFICATION BETWEEN YEARS**

Short-Term Investments

Ji	nort-reim investments	0		1	
	1	2	3	Other Short-term	Investments in Parent.
	Total	Bonds	Mortgage Loans	Investment Assets (a)	Subsidiaries and Affiliates
	Total	Bonus	Mortgage Loans	investment Assets (a)	Subsidiaries and Allillates
Book/adjusted carrying value, December 31 of prior year	2,213,051,262	2,213,051,262			
Cost of short-term investments acquired	6,293,088,230	6,293,088,230			
	, , , , , , , , , , , , , , , , , , , ,	, , , , , , , , , , , , , , , , , , , ,			
Accrual of discount	6.137.295	6,137,295			
Accrual of discount	0, 137,233	0, 137,293			
Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	275,735	275,735			
	·				
Deduct consideration received on disposals	5,793,438,744	5,793,438,744			
0. Deduct consideration received on disposals		5,700,400,744			
7. Deduct amortization of premium					
Total foreign exchange change in book/adjusted carrying value					
Deduct current year's other than temporary impairment recognized	3,663,319	3,663,319			
5. Deduct current year 5 other trial temporary impariment recognized		3,000,010			
	0.745.450.450	0.745.450.450			
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,715,450,459	2,715,450,459			·
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	2,715,450,459	2,715,450,459			
12. Ottobrion faido de ona di cantone ponda (2010 10 mino 2010 11)	2,1.10,100,100	=,1 10, 100, 100			

<sup>(</sup>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)		3,785,478,430
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	35 , 184 , 071	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	30,582,907	65,766,978
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	744,799,969	
	3.2 Section 2, Column 19	1,097,023,492	1,841,823,461
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		(376,945,550)
6.	Considerations received/(paid) on terminations, Section 2, Column 15		(152,340,922)
7.	Amortization:		
	7.1 Section 1, Column 19	58,012	
	7.2 Section 2, Column 21	123,008	181,020
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)		5,468,645,260
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		5,468,645,260

### **SCHEDULE DB - PART B - VERIFICATION**

**Futures Contracts** 

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				(57,823,336)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footno	te - Cumulative Cash Cha	nge 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	33, 162,834			
	3.14 Section 1, Column 18, prior year	(57,823,336)	90,986,170	90,986,170	
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	33, 162,834			
	3.24 Section 1, Column 19, prior year plus	(57,823,336)			
	3.25 SSAP No. 108 Adjustments		90,986,170	90,986,170	
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)	(316,767,513)		
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)	(258,944,176)			
	4.23 SSAP No. 108 Adjustments		(258,944,176)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				(57,823,336)
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 y	year			(33, 162, 834)
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-	5.2)			33,162,834
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				
	, , , , , , , , , , , , , , , , , , , ,				

### **SCHEDULE DB - PART C - SECTION 1**

					Replication	(Synthetic A	sset) Transa	actions Open as of Dec	cember 31 of Curr						
			thetic Asset) Tra				_				of the Repl	ication (Synthetic Asset) Trans			
1	2	3	4	5	6	7	8		e Instrument(s) Open				Instrument(s) Held		
		NAIC Designation or Other	Notional	Book/Adjusted Carrying		Effective	Maturity	9	10 Book/Adjusted Carrying	11	12	13	14 NAIC Designation or Other	15 Book/Adjusted Carrying	16
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
Need to File with	Evergreen Basket of Long Fixed Rate	'										Kingsland Ltd-SERIES 18-8A CLASS A	P · ·		
the NAIC Need to File with	Corp Inv Grade Equiv Bonds Evergreen Basket of Long Fixed Rate	1Z	50,000,000	13,100,000	17,050,390	06/03/2021	06/03/2051	Interest Rate Swap		3,965,966	42086P-AC-7	FIRST MARYLAND CAP I-LIMITED	1	13,100,000	13,084,424
the NAIC	Corp Inv Grade Equiv Bonds	1Z		11,957,792	12,545,000	06/03/2021	06/03/2051	Interest Rate Swap			320808-AD-0	GUARANTEE NOTE	2	11,957,792	12,545,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	1Z		12,000,000	12,000,000	06/03/2021	06/03/2051	Interest Rate Swap			89532Z-MM-1	Secured Term Loan Facility - Series 2021-1	1	12,000,000	12,000,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	1Z		10,000,000	9,977,210	06/03/2021	06/03/2051	Interest Rate Swap			09629L-AE-5	BLUEMOUNTAIN CLO XXIII L-BLUEM 2018-23A B	1	10,000,000	9,977,210
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	1Z		6, 195, 517	6, 146, 934	06/03/2021	06/03/2051	Interest Rate Swap			03328Y-AG-9	Anchorage Capital CLO Lt-ANCHC 2018-1RA C	1		6, 146, 934
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	264,000,000	90,000,000	128,852,995	11/29/2012	11/29/2042	Interest Rate Swap			12625Z-MN-9	CRE MMI SUB, LLC - Term Loan Series	1	90,000,000	90,000,000
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		4,056,757	4,092,740	11/29/2012	11/29/2042	Interest Rate Swap			83149F-AD-6	SLM Student Loan Trust 2006-6 GILBERT PARK CLO LTD-SERIES 17-1A	1	4,056,757	4,092,740
57629*AC5	ABS Bank Loans and Corporate Bonds .  Evergreen Basket of Long Fixed Rate	1		22,749,179	23,000,299	11/29/2012	11/29/2042	Interest Rate Swap			375415-AA-4	CLASS A	1	22,749,179	23,000,299
57629*AC5	ABS Bank Loans and Corporate Bonds .  Evergreen Basket of Long Fixed Rate	1		13,100,000	13,054,373	11/29/2012	11/29/2042	Interest Rate Swap			67097Q-AC-9	CLASS A1B	1	13,100,000	13,054,373
57629*AC5	ABS Bank Loans and Corporate Bonds  Evergreen Basket of Long Fixed Rate	1		8,000,000	7,999,976	11/29/2012	11/29/2042	Interest Rate Swap			38137H-BW-7	2015-11A CLASS BR2Signal Peak CLO 8 Ltd-SPEAK 2020-8A	1	8,000,000	7,999,976
57629*AC5	ABS Bank Loans and Corporate Bonds .  Evergreen Basket of Long Fixed Rate	1		10,093,327	9,950,260	11/29/2012	11/29/2042	Interest Rate Swap			56845N-AE-0	C	1		9,950,260
57629*AC5	ABS Bank Loans and Corporate Bonds .  Evergreen Basket of Long Fixed Rate	1		10,000,000	9,793,300	11/29/2012	11/29/2042	Interest Rate Swap			33833V-AE-5	2021-7A B	1	10,000,000	9,793,300
57629*AC5	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		11,050,000	11,051,724	11/29/2012	11/29/2042	Interest Rate Swap			03331J-AJ-1	2018-10A B	1	11,050,000	11,051,724
57629*AC5	ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate	1		15,000,000			11/29/2042	Interest Rate Swap			38137M-AK-3	2016-12A AJR	1	15,000,000	15,001,620
57629*AC5	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		4,500,000	4,456,508	11/29/2012	11/29/2042	Interest Rate Swap			03767M-AJ-7	Apidos CLO-APID 2018-29A B CIFC Funding 2018-IV Ltd-SERIES 18-	1	4,500,000	4,456,508
57629*AC5	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		19,600,000	19,599,980	11/29/2012	11/29/2042	Interest Rate Swap			17181T-AA-9	4A CLASS A1	1	19,600,000	19,599,980
57629*AC5	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		12,000,000	12,001,800	11/29/2012	11/29/2042	Interest Rate Swap			04017J-AE-1	ARES CLO Ltd-ARES 2018-49A B Elmwood CLO III Ltd-ELMW3 2019-3A	1	12,000,000	12,001,800
57629*AC557629*AC5	ABS Bank Loans and Corporate Bonds .  Evergreen Basket of Long Fixed Rate	·		60,000,000	60,021,360	11/29/2012	11/29/2042	Interest Rate Swap			29002H-AL-3 06760E-AG-1	Babson CLO Ltd 2013-I-SERIES 2013- IA CLASS DR		60,000,000	60,021,360
57629*AC557629*AC5	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,220,000	1,418,538	11/29/2012	11/29/2042	Interest Rate Swap			056162-AU-4	Babson CLO Ltd 2015-I-SERIES 2015- IA CLASS DR	2	1,425,000	1,418,538
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds.			196.970	1, 180, 252	11/29/2012	11/29/2042	Interest Rate Swap			06759F-AE-6	BABSON CLO LTD 2015-II-SERIES 15-2A CLASS C1R	1		1, 180, 252
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100.000.000	12.000.000	30, 106, 031	12/27/2012	12/27/2042	Interest Rate Swap		18.105.887	67112K-AC-3	OCP CLO Ltd-SEREIS 18-15A CLASS A3	1	12,000,000	12,000,144
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,575,000		12/27/2012	12/27/2042	Interest Rate Swap			056162-AN-0	Babson CLO Ltd 2015-I-BABSN 2015-IA AR	1	12,575,000	12,558,401
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,250,000	, , ,	12/27/2012	12/27/2042	Interest Rate Swap			40439D-AE-8	Highbridge Loan Manageme-HLM 15A-19 B	1	7,250,000	7,250,348
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,200,000	3, 198,778	12/27/2012	12/27/2042	Interest Rate Swap			03330A-AC-6	Anchorage Capital CLO 3ANCHC 2014-3RA B	1	3,200,000	3, 198, 778
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		50,000,000	50,001,850	12/27/2012	12/27/2042	Interest Rate Swap			87271L-AJ-1	TIAA CLO I Ltd-TIA 2016-1A AR	1	50,000,000	50,001,850
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		10,000,000	10,000,000	12/27/2012	12/27/2042	Interest Rate Swap			50079@-MV-8	KREF Lending VII LLC - Term Loan Series 2021-10	1	10,000,000	10,000,000
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		5,900,000	5,903,210	12/27/2012	12/27/2042	Interest Rate Swap			87250R-AB-0	TICP CLO XV Ltd-TICP 2020-15A B	1	5,900,000	5,903,210
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,928,459	1,690,346	12/27/2012	12/27/2042	Interest Rate Swap			429827-AR-9	HIGHER EDUCATION FUNDING-SERIES  2004-1 CLASS B1	1	1,928,459	1,690,346
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1	100,000,000	8,116,708	25,809,527	12/27/2012	12/27/2042	Interest Rate Swap		18,105,887	92977H-AG-3	WACHOVIA STUDENT LOAN TR-WSLT 2005- 1 B	1		7,703,640
57629*AD3	ABS Bank Loans and Corporate Bonds	1		20.042.104	19.958.160	12/27/2012	12/27/2042	Interest Rate Swap			94950G-AN-7	Wellfleet CLU 2017-1 Ltd-WELF 2017-	1	20.042.104	19.958.160

### **SCHEDULE DB - PART C - SECTION 1**

					Replication (	(Synthetic <i>F</i>	Asset) Transa	actions Open as of Dec	ember 31 of Curr						,
		Replication (Synt	thetic Asset) Tra								of the Repli	cation (Synthetic Asset) Transa			
1	2	3	4	5	6	7	8		Instrument(s) Open		- 10		Instrument(s) Held		
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9  Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13  Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
	Evergreen Basket of Long Fixed Rate											610 Funding CLO-SIX10 2021-2RA A1R2		1 3.1 5.1 5	
57629*AD3	ABS Bank Loans and Corporate Bonds .	1		30,000,000	30,053,910	12/27/2012	12/27/2042	Interest Rate Swap			83004L-AC-9		1	30,000,000	30,053,910
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,000,000	23,000,322	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	23,000,322
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		9,500,000	9,499,962	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	9,499,962
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		4,000,000	3,966,016	12/27/2012	12/27/2042	Interest Rate Swap			28622J-AB-3	7A CLASS B	1	4,000,000	3,966,016
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		4,750,000	4,750,480	12/27/2012	12/27/2042	Interest Rate Swap			55954W-AC-3	Magnetite XXIV Ltd-SERIES 2019-24A CLASS B	1	4,750,000	4,750,480
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		1,959,591	1,877,515	12/27/2012	12/27/2042	Interest Rate Swap			784424-AE-3	SLC STUDENT LOAN TRUST 2-SERIES 07- 1 CLASS B	1	1,959,591	1,877,515
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1	100,000,000	6,000,000	24,562,204	12/28/2012	12/28/2042	Interest Rate Swap		18,562,126	38138B-AG-5	GoldentTree Loan Managem-GLM 2018- 3A B1	1	6,000,000	6,000,078
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,190,253	20,011,480	12/28/2012	12/28/2042	Interest Rate Swap			56845N-AC-4	Signal Peak CLO 8 Ltd-SPEAK 2020-8A B	1	20, 190, 253	20,011,480
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		13,750,000	13,595,739	12/28/2012	12/28/2042	Interest Rate Swap			55954K-AN-5	Magnetite XIX Ltd-SERIES 2017-19A CLASS B1R	1	13,750,000	13,595,739
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		34,745,000	34,757,300	12/28/2012	12/28/2042	Interest Rate Swap			13876N-AL-7	Canyon CLO 2020-2 Ltd-CANYC 2020-2A AR	1	34,745,000	34,757,300
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		10,000,000	10,000,000	12/28/2012	12/28/2042	Interest Rate Swap			50079@-MV-8	KREF Lending VII LLC - Term Loan Series 2021-10	1	10,000,000	10,000,000
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		2,017,218	2,208,644	12/28/2012	12/28/2042	Interest Rate Swap			64033T-AB-9	NELNET STUDENT LOAN TRUS-SERIES 2015-3A CLASS B	1	2,017,218	2,208,644
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		8,000,000		12/28/2012	12/28/2042	Interest Rate Swap			89852T-AN-8	Tryon Park CLO Ltd-TPCLO 2013-1A A1JR	1	8,000,000	
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		3,000,000	3,000,306	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	3,000,306
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		1,000,000	995,908	12/28/2012	12/28/2042	Interest Rate Swap			94950J-AA-9	Wellfleet CLO Ltd-SERIES 18-1A CLASS A	1	1,000,000	995,908
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		4,000,000	4,000,408	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	4,000,408
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		5,060,000	5,005,742	12/28/2012	12/28/2042	Interest Rate Swap			92917A-AE-6	Voya CLO Ltd-SERIES 18-1A CLASS B . Wellfleet CLO Ltd-SERIES 18-1A	1	5,060,000	5,005,742
57629*AH4	ABS Bank Loans and Corporate Bonds .  Evergreen Basket of Long Fixed Rate	1	100,000,000	59,000,000	77,320,698	12/28/2012	12/28/2042	Interest Rate Swap		18,562,126	94950J-AA-9	CLASS A	1	59,000,000	58,758,572
57629*AH4	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		14,200,000	14,200,043	12/28/2012	12/28/2042	Interest Rate Swap			06759F-AB-2	CLASS AR	1	14,200,000	14,200,043
57629*AH4	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		20,000,000	19,849,020	12/28/2012	12/28/2042	Interest Rate Swap			04017T-AE-9	CLASS BTICP CLO VI 2016-2 Ltd-TICP 2016-6A	1	20,000,000	19,849,020
57629*AH4	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		1,599,964	1,591,779	12/28/2012	12/28/2042	Interest Rate Swap			87246M-AW-2	CR2	1	1,599,964	1,591,779
57629*AH4	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		4,200,000	4, 184, 296	12/28/2012	12/28/2042	Interest Rate Swap			12551R-AE-8	1A CLASS C	1	4,200,000	4, 184, 296
57629*AH4	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		1,100,000	1,100,007	12/28/2012	12/28/2042	Interest Rate Swap			08179M-AC-3	15A A2A BlueMountain CLO 2015-4 -SERIES 15-	1	1,100,000	1, 100, 007
57629*AG6	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1	100,000,000	20,000,000	38,510,966	12/28/2012	12/28/2042	Interest Rate Swap		18,562,126	09628N-AQ-5	4A CLASS A2R	1	20,000,000	19,948,840
57629*AG6	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		12,050,000	12,001,305	12/28/2012	12/28/2042	Interest Rate Swap			64031D-AB-6	3A CLASS B	1	12,050,000	12,001,305
57629*AG6	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		3,701,912	3,643,024	12/28/2012	12/28/2042	Interest Rate Swap			63939F-AC-4	1 CLASS B	1	3,701,912	3,643,024
57629*AG6	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		5,000,000	5,000,545	12/28/2012	12/28/2042	Interest Rate Swap			12550G-AE-3	CIFC Funding Ltd-CIFC 2018-5A B	1	5,000,000	5,000,545
57629*AG6	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		34,170,347	34,689,736	12/28/2012	12/28/2042	Interest Rate Swap			72403Z-NQ-3	PIONEERS GATE LLC 2020-1 USAUT	1	34, 170, 347	34,689,736
57629*AG6	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		3,200,000	3,197,213	12/28/2012	12/28/2042	Interest Rate Swap			48250R-BN-5	KKR CLO 12 Ltd-KKR 12 BR2 Regatta XIV Funding Ltd-SERIES 18-	1	3,200,000	3, 197, 213
57629*AG6	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		4,250,000	4,250,332	12/28/2012	12/28/2042	Interest Rate Swap			75888M-AG-5	3A CLASS B Harbor Park CLO, Ltd-HAR-HARB 2018-	1	4,250,000	4,250,332
57629*AG6	ABS Bank Loans and Corporate Bonds .	1		5,200,000	5,200,499	12/28/2012	12/28/2042	Interest Rate Swap			41154X-AG-0	1A B1	<u>1</u>	5,200,000	5,200,499

### **SCHEDULE DB - PART C - SECTION 1**

					Replication	(Synthetic A	sset) Transa	actions Open as of De	cember 31 of Curi						
		Replication (Syn	thetic Asset) Tra			_	1				of the Rep	lication (Synthetic Asset) Trans			
1	2	3	4	5	6	7	8		e Instrument(s) Oper				Instrument(s) Held	T .=	1
		NAIO						9	10	11	12	13	14	15	16
		NAIC Designation or		Dools/Adjusted					D = = 1 - / A = 1: - = 4 = = 1				NAIC	D = =1./A =1:=4==1	
		Designation or	National	Book/Adjusted			Mark with a		Book/Adjusted				Designation or	Book/Adjusted	
NI	D d fin	Other	Notional	Carrying	F - 1 - 1 / - 1	Effective	Maturity	5	Carrying		011010		Other	Carrying	
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		38.600.000	38.606.794	12/28/2012	12/28/2042	Interest Rate Swap			06762L-AM-0 .	Barings CLO Ltd 2020-I-BABSN 2020- 1A AR	1		38.606.794
37029"AG0	Evergreen Basket of Long Fixed Rate	1				12/20/2012	12/20/2042	Interest hate swap			00/02L-AM-0 .	. In an	l		
57629*AJ0	ABS Bank Loans and Corporate Bonds	1	50,000,000	9,550,000	18,769,189	12/28/2012	12/28/2042	Interest Rate Swap		9,281,063	04965F-AG-6	Atrium XV-SERIES 15A CLASS B	1	9,550,000	9,488,126
	·											TREZ CAPITAL MANHATTAN BRIDGE LP -			
	Evergreen Basket of Long Fixed Rate											Secured Term Loan Facility - Series			
57629*AJ0	ABS Bank Loans and Corporate Bonds .	1		12,000,000	12,000,000	12/28/2012	12/28/2042	Interest Rate Swap			89532Z-MM-1 .	. 2021-1	1	12,000,000	12,000,000
57629*AJ0	Evergreen Basket of Long Fixed Rate  ABS Bank Loans and Corporate Bonds	1		6.600.000	6.683.926	12/28/2012	12/28/2042	Interest Rate Swap			63940A-AD-0	- 4A CLASS B	1	6.600.000	6,683,926
37029 NOU	Evergreen Basket of Long Fixed Rate	1		,000,000	0,000,320	12/20/2012	12/20/2042	Interest hate swap			00340A-AD-0 .	Barings CLO Ltd 2020-I-BABSN 2020-	1		0,000,920
57629*AJ0	. ABS Bank Loans and Corporate Bonds .	1		6,000,000	5,977,650	12/28/2012	12/28/2042	Interest Rate Swap			06762L-AN-8 .	1A BR	1	6,000,000	5,977,650
1	Evergreen Basket of Long Fixed Rate										1	Benefit Street Partners -BSP 2018-			ĺ
57629*AJ0	ABS Bank Loans and Corporate Bonds	1		1,100,000	1,100,007	12/28/2012	12/28/2042	Interest Rate Swap		ļ	08179M-AC-3 .	15A A2A	1		1, 100, 007
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,500,000	2.499.990	12/28/2012	12/28/2042	Interest Rate Swap		1	13876J-AE-2 .	Canyon Capital CLO Ltd-CANYC 2012-	1	2,500,000	2,499,990
01023 NOU	Evergreen Basket of Long Fixed Rate	1		∠,500,000	2,400,890	12/20/2012	12/20/2042	interest nate owap			100/00-AL-2 .	IIIn D	1		2,433,990
57629*AJ0	ABS Bank Loans and Corporate Bonds .	1		6,400,000	6,400,685	12/28/2012	12/28/2042	Interest Rate Swap			77342K-AC-4 .	. Rockford Tower CLO 2018-2 Ltd	1	6,400,000	6,400,685
	Evergreen Basket of Long Fixed Rate											Barings CLO Ltd 2018-I-SERIES 18-1A			
57629*AJ0	ABS Bank Loans and Corporate Bonds .	1		8,050,000	8,050,129	12/28/2012	12/28/2042	Interest Rate Swap			06760G-AC-5 .	CLASS B	1		8,050,129
57629*AK7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50.000.000	10.000.000	19.282.803	12/28/2012	12/28/2042	Interest Rate Swap		0 201 062	24380L-AE-3	DEER CREEK CLO LTD 2017SERIES 17- 1A CLASS B	1	10,000,000	10,001,740
37023 AN7	Evergreen Basket of Long Fixed Rate	·		10,000,000	13,202,003	12/20/2012	12/20/2042	Interest hate swap			24000L-AL-0 .	Bain Capital Credit CLO -BCC 2020-	·		10,001,740
57629*AK7	ABS Bank Loans and Corporate Bonds .	1		24,500,000	24,499,951	12/28/2012	12/28/2042	Interest Rate Swap			05683E-AN-2 .	2A AR	1	24,500,000	24,499,951
	Evergreen Basket of Long Fixed Rate											KKR FINANCIAL CLO LTD-SERIES 13-1A			
57629*AK7	ABS Bank Loans and Corporate Bonds .	1		13,570,000	13,569,946	12/28/2012	12/28/2042	Interest Rate Swap			48249V-AQ-4 .	CLASS A2R	1	13,570,000	13,569,946
57629*AK7	Evergreen Basket of Long Fixed Rate  ABS Bank Loans and Corporate Bonds	•		10.000.000	10,000,000	10 /00 /0010	12/28/2042	Interest Rate Swap			50079@-MV-8 .	KREF Lending VII LLC - Term Loan Series 2021-10	4	40,000,000	10 000 000
3/029°AN/	Evergreen Basket of Long Fixed Rate	I		10,000,000	10,000,000	12/28/2012	12/28/2042	Interest Hate Swap			300/90-MV-8 .	KREF Lending VII LLC - Term Loan	l	10,000,000	10,000,000
57629*AL5	ABS Bank Loans and Corporate Bonds	1	50,000,000	10,000,000	19,281,063	12/28/2012	12/28/2042	Interest Rate Swap		9,281,063	50079@-MV-8	Series 2021-10	1	10,000,000	10,000,000
	Evergreen Basket of Long Fixed Rate														
57629*AL5	ABS Bank Loans and Corporate Bonds .	1		3,742,471	3,766,458	12/28/2012	12/28/2042	Interest Rate Swap			784170-ZZ-8 .	. SFR FTTH SAS Term Loan	2	3,742,471	3,766,458
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24.500.000	24.503.210	12/28/2012	12/28/2042	Interest Rate Swap			06760W-AG-1	Barings Middle Market CL-BMM 2021-	1	24,500,000	24,503,210
37029 ALS	Evergreen Basket of Long Fixed Rate	·		24,300,000	24,303,210	12/20/2012	12/20/2042	Interest hate swap			00/0011-AU-1		۱ ······	24,300,000	24,300,210
57629*AL5	. ABS Bank Loans and Corporate Bonds .	1		9,750,000	9,679,995	12/28/2012	12/28/2042	Interest Rate Swap			92918Q-AE-0 .	. Voya CLO Ltd-VOYA 2021-1A B	1	9,750,000	9,679,995
	Evergreen Basket of Long Fixed Rate											Benefit Street Partners -BSP 2018-			
57629*AL5	ABS Bank Loans and Corporate Bonds .	1		1,100,000	1,100,007	12/28/2012	12/28/2042	Interest Rate Swap			08179M-AC-3 .	15A A2A	1	1,100,000	1, 100, 007
57629*AL5	Evergreen Basket of Long Fixed Rate  ABS Bank Loans and Corporate Bonds	1		4,600,000	4.599.977	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	4,599,977
01020 ALO	Evergreen Basket of Long Fixed Rate	1		,,000,000	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	12/20/2012	12/20/2042	Titterest nate owap			0307311 AL 0 .	CIFC FUNDING LTD-SERIES 17-3A CLASS	· · · · · · · · · · · · · · · · · · ·		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
57629*AM3	. ABS Bank Loans and Corporate Bonds .	1	50,000,000	5,400,000	14,681,700	12/28/2012	12/28/2042	Interest Rate Swap		9,281,063	12548J-AE-2 .	A2	1	5,400,000	5,400,637
	Evergreen Basket of Long Fixed Rate											ALM XIV Ltd-SERIES 14-14A CLASS			
57629*AM3	ABS Bank Loans and Corporate Bonds .	1		11,900,000	11,821,877	12/28/2012	12/28/2042	Interest Rate Swap		····	74988L-AC-8 .	. A2R2	1	11,900,000	11,821,877
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5.864.562	5 897 022	12/28/2012	12/28/2042	Interest Rate Swap			66704J-AJ-7	Northstar Education Fina-HEVENUE BONDS	1	5.864.562	5,897,022
57 0E0 7480	Evergreen Basket of Long Fixed Rate	*					.2, 20, 2072	or out mate onap		Ī	SOLOHO NO 1.	Greywolf CLO V Ltd-GWOLF 2015-1A			
57629*AM3	. ABS Bank Loans and Corporate Bonds .	1		8,000,000	8,001,128	12/28/2012	12/28/2042	Interest Rate Swap		ļ	39808P-AN-6 .	A2R	1	8,000,000	8,001,128
	Evergreen Basket of Long Fixed Rate											Benefit Street Partners -SERIES 16-			
57629*AM3	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		11,200,000	11,200,134	12/28/2012	12/28/2042	Interest Rate Swap			08181B-AS-8 .	. 9A CLASS BR	1	11,200,000	11,200,134
57629*AM3	ABS Bank Loans and Corporate Bonds	1		8.000.000	8,000,952	12/28/2012	12/28/2042	Interest Rate Swap		1	94951D-AC-7 .	Wellfleet CLU 2018-3 Ltd-SERIES 18-	1	8,000,000	8,000,952
Need to File with				5,000,000				sat mate onap			0.0010 /10 / .	GT Loan Financing   Ltd -SERIES			
the NAIC	. ABS Bank Loans and Corporate Bonds .	1Z	350,000,000	20,000,000	39,011,265	06/10/2021	06/10/2051	Interest Rate Swap		19,008,045	36248M-AJ-6 .	2013-1A CLASS AR	1	20,000,000	20,003,220
Need to File with		47		05		00 (40 (0== :	00 (40 (0== :			1	40000# ::::	KREOCS LENDING   LLC - Senior			
the NAIC Need to File with	. ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	14		350,000,000	350,000,000	06/10/2021	06/10/2051	Interest Rate Swap		}	49232#-MM-2 .	Secured Term Facility Tetragon Financial Group (Delaware)	1	350,000,000	350,000,000
the NAIC	ABS Bank Loans and Corporate Bonds	17	225.000.000	75.000.000	86 005 968	06/10/2021	06/10/2051	Interest Rate Swap		11 005 968	88165Z-MM-7	LLC - Revolver	1		75,000,000
Need to File with				, ,		3, 10, 2021	27 .07 2001	or nate onap							
the NAIC	. ABS Bank Loans and Corporate Bonds .	1Z		92,750,000	92,750,000	06/10/2021	06/10/2051	Interest Rate Swap			32008Z-MM-6 .	. Secured Revolving Loan Facility	1	92,750,000	92,750,000
N 14 E.I	5 5 4 (1 5: 13:											VPC ASSET BACKED OPPORTUNISTIC			ĺ
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17		57.270.000	57 270 000	06/10/2021	06/10/2051	Interest Rate Swap			91831Z-MN-3	CREDIT Holdings Fund, L.P - Secured Revolving Loan Facility	1	57,270,000	57,270,000
LIIO NATO	. INDO Dain Lualis allu cui pui ate Dullus .	14	L			100/ 10/ 202 1	00/ 10/ 2001	I III LUI US L MALE SWAP		L	I O TOO IZ WIN O .	. provorvirly Luaii I autility	I !		

### **SCHEDULE DB - PART C - SECTION 1**

		Replication (Syn	thetic Asset) Tra	insactions		(= )		ctions Open as of Dec			of the Repl	ication (Synthetic Asset) Trans	actions		
1	2	3	4	5	6	7	8	Derivative	Instrument(s) Open				Instrument(s) Held		
		NAIC Designation or	Nethers	Book/Adjusted	-	<b></b>	Mad 31	9	10 Book/Adjusted	11	12	13	14 NAIC Designation or	15 Book/Adjusted	16
Number	Description	Other Description	Notional Amount	Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Carrying Value	Fair Value	CUSIP	Description	Other Description	Carrying Value	Fair Value
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17		25,000,000	25,007,375	06/10/2021	06/10/2051	Interest Rate Swap			67104L-AF-4	OHA Loan Funding 2013-2 -OHALF 2013-2A BR	1	25,000,000	25,007,375
Need to File with	Evergreen Basket of Long Fixed Rate	12						•				Goldentree Loan Opportun-SERIES			
Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	12		13,850,000		06/10/2021	06/10/2051	Interest Rate Swap			38137P-AU-4	2015-10A CLASS BR	1	13,850,000	13,850,720
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z		1,000,000	1,000,000	06/10/2021	06/10/2051	Interest Rate Swap			941848-D0-9	Series H	2		1,000,000
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate	1Z		3,800,000	3,773,575	06/10/2021	06/10/2051	Interest Rate Swap			74988L-AJ-3		1	3,800,000	3,773,575
the NAIC	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z	300,000,000	25,000,000		06/10/2021	06/10/2051	Interest Rate Swap		17, 155, 536	50079@-MO-4	KREF Lending VII 2018-3 Term Loan .	1	25,000,000	25,000,000
the NAIC	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z		15,000,000	15,000,165	06/10/2021	06/10/2051	Interest Rate Swap			48250W-AJ-4	KKR CLO 14 Ltd-KKR 14 BRTICP CLO VI 2016-5A	1	15,000,000	15,000,165
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		5,000,000	5,000,510	06/10/2021	06/10/2051	Interest Rate Swap			87248K-AS-3	A2R	1	5,000,000	5,000,510
the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1Z		1,028,309	1,011,951	06/10/2021	06/10/2051	Interest Rate Swap			63939F-AC-4	Navient Student Loan Tru-SERIES 15- 1 CLASS B	1	1,028,309	1,011,951
the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1Z		4,000,000	3,966,016	06/10/2021	06/10/2051	Interest Rate Swap			28622J-AB-3	ARROWMARK COLORADO HOLDI-SERIES 17- 7A CLASS B	1		3,966,016
	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1Z		252,000,000	252,017,136	06/10/2021	06/10/2051	Interest Rate Swap			06762W-AA-2	BABSN 2020-3A A FLOATING COUPON 1.538220 MATURITY 20340115	1	252,000,000	252,017,136
	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17	250.000.000	8,800,000		06/11/2021	06/11/2051	Interest Rate Swap		12.192.228	38137P-AS-9	Goldentree Loan Opportun-SERIES 2015-10A CLASS AJR	1	8,800,000	
	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17		97.820.506	97,820,506		06/11/2051	Interest Rate Swap			96269#-MM-9	X WH REDF2-TSE SELLER, LLC - Term Loan Facility	1	97,820,506	97,820,506
Need to File with	Evergreen Basket of Long Fixed Rate	14		, ,								Madison Park Funding XX -SERIES			
Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	12		7,500,000		06/11/2021	06/11/2051	Interest Rate Swap			55819T-AU-5	2016-20A CLASS CR Anchorage Capital CLO Lt-ANCHC	1	7,500,000	7,491,360
	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z		13,900,000	13,727,265	06/11/2021	06/11/2051	Interest Rate Swap		•••••	03328Y-AE-4	2018-1RA B Nelnet Student Loan Trus-NSLT 2019-	1		13,727,265
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z	<b> </b>	7,478,620	7,323,060	06/11/2021	06/11/2051	Interest Rate Swap			64034C-AB-5	1A B Eaton Vance CLO 2020-1 L-EATON	1	7,478,620	7,323,060
the NAIC	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z		50,000,000	50,026,650	06/11/2021	06/11/2051	Interest Rate Swap			278300-AJ-7	2020-1A AR	1	50,000,000	50,026,650
	ABS Bank Loans and Corporate Bonds .	1Z		5,350,000	5,327,364	06/11/2021	06/11/2051	Interest Rate Swap			36320T-AX-1	BRRPCRED LENDING III LLC, PCRED	1	5,350,000	5,327,364
												LENDING III SPE I LLC and PCRED			
the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1Z		60,000,000	60,000,000	06/11/2021	06/11/2051	Interest Rate Swap			69324#-MR-8	LENDING III OFFSHORE LTD - Term Loan Series 2021-6	1	60,000,000	60,000,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1Z	325,000,000	8,300,000	22,653,803	06/11/2021	06/11/2051	Interest Rate Swap		14,352,599	05684D-AG-8	Bain Capital Credit CLO-BCC 2020-1A B FLOATING	1	8,300,000	8,301,204
Need to File with	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17	]	8,000,000		06/11/2021	06/11/2051	Interest Rate Swap		, , , , , , , , , , , , , , , , , , , ,	83608G-AQ-9	Sound Point CLO II Ltd-SNDPT 2013- 1A A2R	1	8,000,000	7,974,912
Need to File with	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17		15.000,000		06/11/2021	06/11/2051	Interest Rate Swap			05682V-AC-9	Bain Capital Credit CLO -SERIES 18- 2A CLASS A2	1	15,000,000	14,980,770
Need to File with	Evergreen Basket of Long Fixed Rate	17		, ,				•			50188Q-AE-1	LCM XIX LTD PARTNERSHIP DEF MEZZ NT	4		
Need to File with	ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate	12		6,910,000		06/11/2021	06/11/2051	Interest Rate Swap				CL C		6,910,000	6,911,154
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		156,898,847	156,898,847	06/11/2021	06/11/2051	Interest Rate Swap			901399-MQ-5	LLC - Term Loan PCRED LENDING III LLC, PCRED	1		156,898,847
Need to File with	Evergreen Basket of Long Fixed Rate											LENDING III SPE I LLC and PCRED LENDING III OFFSHORE LTDTerm Loan			
the NAIC	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z		107,840,663	107,840,663	06/11/2021	06/11/2051	Interest Rate Swap			69324#-MN-7	2020-2 Benefit Street Partners -BSP 2018-	1	107,840,663	107,840,663
the NAIC	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z		1,100,000	1, 100,007	06/11/2021	06/11/2051	Interest Rate Swap			08179M-AC-3	15A A2A	1	1,100,000	1,100,007
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		5,800,000	5,672,278	06/11/2021	06/11/2051	Interest Rate Swap			01749B-AC-3		1	5,800,000	5,672,278
	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1Z		3,200,000	3, 187, 683	06/11/2021	06/11/2051	Interest Rate Swap			06762J-AE-3	Babson CLO Ltd/Cayman Is-BABSN 2021-2A C	1	3,200,000	3, 187, 683
Need to File with	Evergreen Basket of Long Fixed Rate											TREZ CAPITAL MANHATTAN BRIDGE LP - Secured Term Loan Facility - Series			
the NAIC	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z		15,000,000	15,000,000	06/11/2021	06/11/2051	Interest Rate Swap			89532Z-MM-1	2021-1 KREF Lending VII LLC - Term Loan	1	15,000,000	15,000,000
	ABS Bank Loans and Corporate Bonds .	1Z	325,000,000	10,000,000	22,821,803	06/11/2021	06/11/2051	Interest Rate Swap		12,821,803	50079@-MV-8	Series 2021-10	1	10,000,000	10,000,000

# **SCHEDULE DB - PART C - SECTION 1**

					Replication	(Synthetic A	sset) Transa	actions Open as of Dec	cember 31 of Curr						
		Replication (Syn			T	_		_			of the Repl	ication (Synthetic Asset) Trans			
1	2	3	4	5	6	7	8		e Instrument(s) Open				Instrument(s) Held		
	_	NAIC Designation or Other	Notional	Book/Adjusted Carrying		Effective	Maturity	9	10 Book/Adjusted Carrying	11	12	13	14 NAIC Designation or Other	15 Book/Adjusted Carrying	16
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17		5.800.000	5.742.336	06/11/2021	06/11/2051	Interest Rate Swap			67570Q-AP-6	OCP CLO 2019-16 Ltd-SERIES 19-16A CLASS CR	4	5.800.000	5,742,336
Need to File with	Evergreen Basket of Long Fixed Rate	12		5,800,000	5,742,336	06/11/2021	06/11/2051	Interest Hate Swap			6/5/UU-AP-6	Voya CLO 2018-2 Ltd-VOYA 2018-2A B1	I		5,742,336
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		12,000,000	11,934,288	06/11/2021	06/11/2051	Interest Rate Swap			92917J-AE-7	10,4 020 2010 2 214 1011 2010 21 31	1	12,000,000	11,934,288
Need to File with	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17		201,600,000	201,600,000	06/11/2021	06/11/2051	Interest Rate Swap			69324#-M0-5	PCRED LENDING III LLC, PCRED LENDING III SPE I LLC and PCRED LENDING III OFFSHORE LTD — Term Loan Series 2020—3	1	201,600,000	201,600,000
Need to File with	Evergreen Basket of Long Fixed Rate	12		201,000,000	201,000,000	00/11/2021	00/11/2031	Titterest hate orap			03024# MO 3	061163 2020 0	·		201,000,000
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		98,390,934	98,390,934	06/11/2021	06/11/2051	Interest Rate Swap			69324#-MM-9	Term Loan Series 2019-1	1		98,390,934
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	4	55.000.000	23.500.000	33.218.237	04/09/2013	04/09/2043	Interest Rate Swap		0.054.701	92558V-AC-8	Vibrant CLO Ltd-SERIES 18-9A CLASS	1	23,500,000	23,363,536
3/029"AWI	Evergreen Basket of Long Fixed Rate	1		23,300,000		04/ 03/ 20 10	04/ 03/ 2040	initerest nate swap		,9,004,701	34JJOV-MU-8	SLM STUDENT LOAN TRUST-SERIES 2005-	1		∠ა,ასა,530
57629*AW1	ABS Bank Loans and Corporate Bonds .	1		7,268,725	6,978,441	04/09/2013	04/09/2043	Interest Rate Swap			78442G-PL-4	4 CLASS B	1		6,978,441
57000+11114	Evergreen Basket of Long Fixed Rate			0 400		04/00/0040	04 (00 (00 40				0.47400 40 -	Allegro CLO VI Ltd-ALLEG 2017-2A B		0 400	
57629*AW1	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		6,400,000	6,328,576	04/09/2013	04/09/2043	Interest Rate Swap			01749B-AB-5		1	6,400,000	6,328,576
57629*AW1	ABS Bank Loans and Corporate Bonds .	1		3, 182, 979	3.550.870	04/09/2013	04/09/2043	Interest Rate Swap			12481X-AS-9	CBAM 2018-6 Ltd-CBAM 2018-6A B1R	1		3,550,870
	Evergreen Basket of Long Fixed Rate							·				Rockford Tower CLO 2018SERIES 18-		, ,	
57629*AW1	ABS Bank Loans and Corporate Bonds .	1		7,500,000	7,496,468	04/09/2013	04/09/2043	Interest Rate Swap			77342J-AC-7	1A CLASS B	1		7,496,468
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		6.900.000	6 000 383	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	6,900,283
01023 AII 1	Evergreen Basket of Long Fixed Rate	1		, 500,000		07/ 03/ 20 10	07/03/2040	mitorest nate swap				BABSON CLO LTD 2015-II-SERIES 15-2A	1		
57629*AW1	ABS Bank Loans and Corporate Bonds .	1		496,718	494,977	04/09/2013	04/09/2043	Interest Rate Swap			06759F-AD-8	CLASS B2R	1		494,977
E7000+11/0	Evergreen Basket of Long Fixed Rate	4	00 000 000	00 440 000	00 047 000	04/00/0040	04/00/0040	Internal Date C		40 750 504	704470 77 0	OFD FITH OAS Town	0	00 440 000	00 007 000
57629*AV3	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1	60,000,000	28,116,886	39,047,682	04/09/2013	04/09/2043	Interest Rate Swap		10,750,584	784170-ZZ-8	SFR FTTH SAS Term Loan	2	28 , 116 , 886	28,297,098
57629*AV3	ABS Bank Loans and Corporate Bonds .	1		18,500,000	18,364,414	04/09/2013	04/09/2043	Interest Rate Swap			50188G-AX-1	LCM XVIII LP-LCM 18A A2R	1	18,500,000	18,364,414
	Evergreen Basket of Long Fixed Rate										l	Flatiron Clo 17 Ltd-FLAT 2017-1A BR			
57629*AV3	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		7,500,000	7,476,518	04/09/2013	04/09/2043	Interest Rate Swap			33882G-AG-3	Oak Hill Credit Partners-OAKC 2014-	1		7,476,518
57629*AV3	ABS Bank Loans and Corporate Bonds .	1		4,700,000	4.678.747	04/09/2013	04/09/2043	Interest Rate Swap			67707C-AU-2	10RA CR	1	4,700,000	4,678,747
	Evergreen Basket of Long Fixed Rate							·				MYERS PARK CLO LTD-MYERS 2018-1A A2			
57629*AV3	ABS Bank Loans and Corporate Bonds .	1	ļ	2,000,000	2,000,206	04/09/2013	04/09/2043	Interest Rate Swap			62848F-AC-6	0 1 0 1 4 0 0 1 1 0 1 1 0 1 1 0 1 1	1	2,000,000	2,000,206
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1	55.000.000	26,000,000	36.488.307	04/09/2013	04/09/2043	Interest Rate Swap		10 488 350	83609Y-AC-0	Sounds Point CLO IV-R LT-SERIES 13- 3RA CLASS A	1	26,000,000	25,999,948
010E0 NA0	Evergreen Basket of Long Fixed Rate			20,000,000	,,,90,,400,307	0-7 007 <u>2</u> 0 10	0-7/00/2040	mitorest nate orap			000001-AU-U	SLM STUDENT LOAN TRUST-SERIES 2005-	·	20,000,000	
57629*AX9	ABS Bank Loans and Corporate Bonds .	1		2,771,907	2,634,402	04/09/2013	04/09/2043	Interest Rate Swap			78442G-QA-7	6 CLASS B	1	2,771,907	2,634,402
E7000+4V0	Evergreen Basket of Long Fixed Rate			8.500.000	0.504.075	04/00/0010	04 (00 (0040	Internal Data Core			29002G-AB-7	Elmwood CLO IV Ltd-ELMW4 2020-1A A		0 500 000	0 504 075
57629*AX9	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		8,500,000	8,504,6/5	04/09/2013	04/09/2043	Interest Rate Swap			290026-AB-/	Elmwood CLO II Ltd-ELMW2 2019-2A BR	T		8,504,675
57629*AX9	ABS Bank Loans and Corporate Bonds .	1		15,000,000	14,946,930	04/09/2013	04/09/2043	Interest Rate Swap			29001L-AN-1		1	15,000,000	14,946,930
	Evergreen Basket of Long Fixed Rate							·				Bain Capital Credit CLO-BCC 2019-4A			
57629*AX9	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		3,000,000	3,001,974	04/09/2013	04/09/2043	Interest Rate Swap			05684A-AG-4	. C	1	3,000,000	3,001,974
57629*AY7	ABS Bank Loans and Corporate Bonds	1	55.000.000	25.900.000	36.276.031	04/09/2013	04/09/2043	Interest Rate Swap		10.488.359	04016V-AC-9	CLASS A2	1	25,900,000	25,787,672
	Evergreen Basket of Long Fixed Rate		35,555,300	,				·		3, 100,000		Halsey Point CLO Ltd-SERIES 20-2A			
57629*AY7	ABS Bank Loans and Corporate Bonds .	1		3, 195, 314	3,201,930	04/09/2013	04/09/2043	Interest Rate Swap			40638T-AE-2	CLASS B	1	3, 195, 314	3,201,930
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		10,000,000	0 088 220	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	9,988,330
31023 ATT	Evergreen Basket of Long Fixed Rate					U7/ U3/ 2U IO	07/03/2040	mitorest nate owap			000232-NO-2	Goldentree Loan Manageme-GLM 2019-			
57629*AY7	ABS Bank Loans and Corporate Bonds .	1		10,900,000	10,899,935	04/09/2013	04/09/2043	Interest Rate Swap			38138D-AS-5	5A CR	1	10,900,000	10,899,935
57000±1.V7	Evergreen Basket of Long Fixed Rate			40,000,000	40,000,000	04/00/0040	04 (00 (00 40				500700 NU 0	KREF Lending VII LLC - Term Loan		40,000,000	40,000,000
57629*AY7	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		10,000,000	10,000,000	04/09/2013	04/09/2043	Interest Rate Swap			50079@-MV-8	Series 2021-10 Trvon Park CLO Ltd-TPCLO 2013-1A	T	10,000,000	10,000,000
57629*AY7	ABS Bank Loans and Corporate Bonds .	1		1,000,000	1.000.018	04/09/2013	04/09/2043	Interest Rate Swap			89852T-AN-8	A1JR	1	1,000,000	1,000,018
	Evergreen Basket of Long Fixed Rate							·				Canyon Capital CLO Ltd-CANYC 2012-			
57629*AY7	ABS Bank Loans and Corporate Bonds .	1		1,000,000	999,996	04/09/2013	04/09/2043	Interest Rate Swap			13876J-AE-2	1RA B	1	1,000,000	999,996
57629*AU5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1	55,000,000	10,530,000	20,891,762	04/09/2013	04/09/2043	Interest Rate Swap		10 361 762	50079@-MM-8	KREF Lending VII 2018-1 Term Loan .	1		10,530,000
01020 NOU	Evergreen Basket of Long Fixed Rate							mitorest nate orap		10,001,702		Newark BSL CLO 1 Ltd-NBCLO 2016-1A	1		
57629*AU5	ABS Bank Loans and Corporate Bonds .	1	L	26, 191, 181	27.504.263	04/09/2013	04/09/2043	Interest Rate Swap			65023T-AJ-1	A1R	1	26 . 191 . 181	27,504,263

### **SCHEDULE DB - PART C - SECTION 1**

		Replication (Syn	thetic Asset) Tra	insactions	rtophodion	(O)TITIONO 7	locoty Trainer	actions Open as of Dec	on bor or or our		of the Repl	ication (Synthetic Asset) Trans	actions		
1	2	3	4	5	6	7	8	Derivative	Instrument(s) Open	1		Cash	Instrument(s) Held		
		NAIC Designation or Other	Notional	Book/Adjusted Carrying		Effective	Maturity	9	10  Book/Adjusted Carrying	11	12	13	14 NAIC Designation or Other	15 Book/Adjusted Carrying	16
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
	Evergreen Basket of Long Fixed Rate											BALLYROCK CLO 2018-1 LTD-SERIES			
57629*AU5	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		13,665,021	13,860,913	04/09/2013	04/09/2043	Interest Rate Swap			05875H-AC-7	2018-1A CLASS A2	1		13,860,913
57629*AU5	ABS Bank Loans and Corporate Bonds	1		1,000,000	1,000,103	04/09/2013	04/09/2043	Interest Rate Swap			62848F-AC-6	MIERS PARK CLU LID-MIERS 2016-1A AZ	1	1,000,000	1,000,103
	Evergreen Basket of Long Fixed Rate	*		, ,											
57629*AU5	ABS Bank Loans and Corporate Bonds .	1		5,500,000	5,501,161	04/09/2013	04/09/2043	Interest Rate Swap			48661N-AE-8	KAYNE CLO-SERIES 19-6A CLASS B1 Marble Point CLO XI Ltd-MP11 2017-	1		5,501,161
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1	60,000,000	21,900,000	33, 163, 181	04/09/2013	04/09/2043	Interest Rate Swap		11,303,740	56607F-AA-3	Marbie Point CLU XI Ltd-MPII 2017- 2A A	1	21,900,000	21,859,441
	Evergreen Basket of Long Fixed Rate							·				NORTHSTAR EDUCATION FINA-SERIES 04-			
57629*BA8	ABS Bank Loans and Corporate Bonds .	1		12,685,128	10,939,671	04/09/2013	04/09/2043	Interest Rate Swap			66704J-BD-9	2 CLASS B	1	12,685,128	10,939,671
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11.088.945	10.039.302	04/09/2013	04/09/2043	Interest Rate Swap			66704J-BK-3	NORTHSTAR EDUCATION FINA-SERIES 05- 1 CLASS B	1	11,088,945	10.039.302
	Evergreen Basket of Long Fixed Rate			, , , ,	,,			Interest hate onap				Wellfleet CLO Ltd-SERIES 18-1A			,,
57629*BA8	ABS Bank Loans and Corporate Bonds .	1		3,500,000	3,495,153	04/09/2013	04/09/2043	Interest Rate Swap			94950J-AC-5	CLASS B	1		3,495,153
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		3,200,000	3,113,517	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	3,113,517
	Evergreen Basket of Long Fixed Rate					047 007 20 10	047 007 2040	Theoret have onap				MYERS PARK CLO LTD-MYERS 2018-1A A2		0,200,000	
57629*BA8	ABS Bank Loans and Corporate Bonds .	1		2,000,000	2,000,206	04/09/2013	04/09/2043	Interest Rate Swap			62848F-AC-6		1	2,000,000	2,000,206
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,900,000	11,851,924	04/09/2013	04/09/2043	Interest Rate Swap			44330G-AE-3	Highbridge Loan Manageme-SERIES 4A- 2014 CLASS A2R	1	11,900,000	11,851,924
	Evergreen Basket of Long Fixed Rate	'		11,300,000	11,031,024	04/ 03/ 20 10	04/03/2040	interest hate onap			440000 AL 0	Allegro CLO VII Ltd-ALLEG 2018-1A	'	11,300,000	11,031,324
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z	225,000,000	34,500,000	44, 154, 289	06/11/2021	06/11/2051	Interest Rate Swap		9,696,413	01750C-AA-1	Α	1	34,500,000	34,457,876
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17		1,000,000	000 000	06/11/2021	06/11/2051	Interest Rate Swap			48250W-AG-0	KKR CLO 14 Ltd-KKR 14 AR	1	1.000.000	999,006
	Evergreen Basket of Long Fixed Rate	12		1,000,000	999,000	00/11/2021	00/11/2031	Interest nate Swap			40230W-AU-U	Waters Corporation Gtd Senior Note	·		999,000
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		7,100,000	7,100,000	06/11/2021	06/11/2051	Interest Rate Swap			941848-D0-9	Series H	2		7,100,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	47		5.000.000	4.982.780	06/11/2021	06/11/2051	Interest Rate Swap			14314L-AE-5	Carlyle Global Market St-CGMS 2014- 2RA A2		E 000 000	4 000 700
Need to File with	Evergreen Basket of Long Fixed Rate	12			4,982,780	06/11/2021	06/11/2051	Interest Hate Swap			14314L-AE-3	Nelnet Student Loan Trus-NSLT 2020-	1	5,000,000	4,982,780
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		2,500,000	2,559,434	06/11/2021	06/11/2051	Interest Rate Swap			64032V-AB-5	5A B	1	2,500,000	2,559,434
Need to File with	5 0 1 4 (1 5: 40 4											VPC SPECIALTY LENDING INVESTMENTS INTERMEDIATE, L.P Secured			
the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17		118,280,000	118,280,000	06/11/2021	06/11/2051	Interest Rate Swap			91831Z-MM-5	Revolving Loan Facility	1	118,280,000	118,280,000
	Evergreen Basket of Long Fixed Rate											,			
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		13,790,323	13,999,935	06/11/2021	06/11/2051	Interest Rate Swap			72403Z-NS-9	PIONEERS GATE LLC 2021-1 CFCC	1		13,999,935
Need to File with	Evergreen Basket of Long Fixed Rate											PCRED LENDING III LLC, PCRED LENDING III SPE I LLC and PCRED LENDING III OFFSHORE LTD - Term Loan			
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		46,500,000	46,500,000	06/11/2021	06/11/2051	Interest Rate Swap			69324#-MQ-0	Series 2021-5	1	46,500,000	46,500,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17	250.000.000	14.000.000	25 301 125	06/11/2021	06/11/2051	Interest Rate Swap		11.300.537	55820C-AE-5	MADISON PARK FUNDING XXI-MDPK 2018- 29A A2	1	14,000,000	14,000,588
	Evergreen Basket of Long Fixed Rate	16	230,000,000	, ,		50, 11, 2021	55, 11, 2001	mitoroot nate orap				DRYDEN 64 CLO LTD-DRSLF 2018-64A A			
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		22,850,000	22,850,183	06/11/2021	06/11/2051	Interest Rate Swap			26251L-AC-8	Week I II WILLIAM I	1	22,850,000	22,850,183
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17		4.000.000	4 000 000	06/11/2021	06/11/2051	Interest Rate Swap			50079@-MV-8	KREF Lending VII LLC - Term Loan Series 2021-10	1	4,000,000	4,000,000
	Evergreen Basket of Long Fixed Rate	14		4,000,000		00/11/2021	00/11/2001	microst nate owap				001103 2021-10	1		4,000,000
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		7,000,000	6,989,486	06/11/2021	06/11/2051	Interest Rate Swap			94950C-AG-1	Wellfleet CLO Ltd-WELF 2021-1A C	1	7,000,000	6,989,486
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17		174,314,063	174,314,063	06/11/2021	06/11/2051	Interest Rate Swap			46143#-MM-6	Senior Secured Notes - Term Loan Series 2020-1	1	174,314,063	174,314,063
	Evergreen Basket of Long Fixed Rate	14		1/4,314,003	174,314,063	00/11/2021	00/11/2001	interest nate owap			40143#-MM-0	Barings Middle Market CL-BMM 2021-	1	1/4,314,063	114,314,063
	ABS Bank Loans and Corporate Bonds .	1Z		31,600,000	31,609,417	06/11/2021	06/11/2051	Interest Rate Swap			06760W-AE-6	IA A2	1	31,600,000	31,609,417
57629*BD2	Evergreen Basket of Long Fixed Rate	1	100.000.000	15.000.000	9F 070 F0F	03/05/2014	03/05/2034	Interest Data Co		20.078.110	55818R-BA-3	Madison Park Funding XIV-MDPK 2014- 14A BRR	1	15,000,000	14,992,485
	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	I	100,000,000	10,000,000	აა,0/0,595	03/03/2014	03/03/2034	Interest Rate Swap		∠∪,∪/8,110	220 10H-BA-3	KKR FINANCIAL CLO LTD-SERIES 13-1A	1	15,000,000	14,992,485
	ABS Bank Loans and Corporate Bonds .	1		4,920,000	4,920,482	03/05/2014	03/05/2034	Interest Rate Swap			48249V-AS-0	CLASS BR	1	4,920,000	4,920,482
57000+DD0	Evergreen Basket of Long Fixed Rate			04 045 000	04 040 000	00 (05 (0044	00 (05 (0004				400401/ 11/ 3	KKR FINANCIAL CLO LTD-SERIES 13-1A	_	04 045 000	04 040 000
57629*BD2	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	I		21,015,000	21,018,320	03/05/2014	03/05/2034	Interest Rate Swap			48249V-AN-1	CLASS A1R Bain Capital Credit CLO -BCC 2019-	1	21,015,000	21,018,320
57629*BD2	ABS Bank Loans and Corporate Bonds .	1		13,700,000	13,684,135	03/05/2014	03/05/2034	Interest Rate Swap			05682L-AL-1	2A BR	1	13,700,000	13,684,135
57000+000	Evergreen Basket of Long Fixed Rate						00 (05 (055 )				400500 :: 5	W/D 01 04 1 1 1 W/D 01 00			
57629*BD2	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		8,050,000		03/05/2014	03/05/2034	Interest Rate Swap			48252R-AQ-7	KKR Clo 24 Ltd-KKR 24 BR	1		8,049,968
57629*BD2	ABS Bank Loans and Corporate Bonds .	1		7,000,000	6,993.042	03/05/2014	03/05/2034	Interest Rate Swap			48250W-AG-0	KKR CLO 14 Ltd-KKR 14 AR	1		6,993,042
VEV DDE	- 100 Dain Louis and Output att Dullus .		p			00/ 00/ E0 IT	00/ 00/ E00T	1001 Hato onap			JOEGON NO U	THE OLV IT LIGHTED IT ALL			

# **SCHEDULE DB - PART C - SECTION 1**

					Replication	(Synthetic A	sset) Transa	actions Open as of Dec	cember 31 of Curr						
			thetic Asset) Tra					5			of the Repl	lication (Synthetic Asset) Trans			
1	2	3	4	5	6	/	8		Instrument(s) Open		40		Instrument(s) Held	45	10
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13  Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	1		33,000,000	33,000,000	03/05/2014	03/05/2034	Interest Rate Swap			50079@-MU-0	KREF Lending VII LLC - Term Loan Series 2021-9	1	33,000,000	33,000,000
57629*BD2	Evergreen Basket of Long Fixed Rate  ABS Bank Loans and Corporate Bonds . 1	1		1,650,000		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	1,591,036
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l	100,000,000	20,492,638	40,153,281	03/05/2014	03/05/2034	Interest Rate Swap		20,100,663	346845-AC-4	FORT BENNING FAM-UNSECURED	1	20,492,638	20,052,618
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	I		55,000,000	55,000,000	03/05/2014	03/05/2034	Interest Rate Swap			78401Z-MM-2	SCL XL I FUND L.P Senior Secured Revolving Facility	1	55,000,000	55,000,000
57629*BC4	Evergreen Basket of Long Fixed Rate  ABS Bank Loans and Corporate Bonds . 1  Evergreen Basket of Long Fixed Rate	1		13,625,000	13,563,211	03/05/2014	03/05/2034	Interest Rate Swap			04017E-AE-2	ARES XXXIIR CLO LTD-SERIES 14-32RA CLASS A1B	1	13,625,000	13,563,211
57629*BC4	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	l		1,938,504	1,940,445	03/05/2014	03/05/2034	Interest Rate Swap			00435T-AB-7	CLASS B	1	1,938,504	1,940,445
57629*BC4	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	l		5,600,000		03/05/2014	03/05/2034	Interest Rate Swap			12563E-AC-7	. 1A B	1	5,600,000	5,593,846
57629*BC4	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate		405.000	5,500,000	, , , , ,	03/05/2014	03/05/2034	Interest Rate Swap			48661A-AN-6	. KAYNE CLO I Ltd-KAYNE 2018-1A CR Rockford Tower CLO 2018SERIES 18-	[1	5,500,000	5,499,978
57629*BF757629*BF7	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l	125,000,000	55,967,513		05/19/2014	05/19/2034	Interest Rate Swap		22,048,595	77342J-AA-1 64130P-AE-3	1A CLASS A	1	55,967,513	56,237,092
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	·		15.000.000		05/19/2014	05/19/2034	Interest Rate Swap			13877E-AE-2	Canyon Capital CLO Ltd-CANYC 2021-	1	15,000,000	14,777,925
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l		19,900,000		05/19/2014	05/19/2034	Interest Rate Swap			39808P-AL-0	Greywolf CLO V Ltd-GWOLF 2015-1A A1R	1	19,900,000	19,902,706
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l		9,000,000	9,000,009	05/19/2014	05/19/2034	Interest Rate Swap			04017Q-AE-5	ARES CLO Ltd-SERIES 18-28RA CLASS B	1	9,000,000	9,000,009
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	١		6,750,000	6,725,261	05/19/2014	05/19/2034	Interest Rate Swap			087598-AC-2	BETHPAGE PARK CLO LTD-BETHP 2021-1A B KREF Lending VII LLC - Term Loan	1	6,750,000	6,725,261
57629*BF7	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	l		10,000,000	10,000,000	05/19/2014	05/19/2034	Interest Rate Swap			50079@-MV-8	Series 2021-10	1	10,000,000	10,000,000
57629*BF7	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	l		4,749,979		05/19/2014	05/19/2034	Interest Rate Swap			48661Y-AA-2	. B1	1	4,749,979	4,767,219
57629*BP5	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate		85,000,000	23,345,914	39,519,901	05/09/2014	05/09/2034	Interest Rate Swap		16,032,948	12551R-AA-6	Apollo Credit Funding IV-SERIES 4A	1	23,345,914	23,486,953
57629*BP5	ABS Bank Loans and Corporate Bonds . 1  Evergreen Basket of Long Fixed Rate	l		15,000,000		05/09/2014	05/09/2034	Interest Rate Swap			03765W-BC-1	CLASS A1BRTREZ CAPITAL MANHATTAN BRIDGE LP - Secured Term Loan Facility - Series	1	15,000,000	15,001,455
57629*BP5	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	l		10,000,000		05/09/2014	05/09/2034	Interest Rate Swap			89532Z-MM-1	. 2021-1	1	10,000,000	10,000,000
57629*BP557629*BP5	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l		6,400,000		05/09/2014	05/09/2034	Interest Rate Swap			97314D-AE-8 77342K-AA-8	ROCKFORD TOWER CLO 2018ROCKT 2018-2A A	1	6,400,000	6,395,174
57629*BP557629*BP5	Evergreen Basket of Long Fixed Rate  ABS Bank Loans and Corporate Bonds . 1	l		3.900.000	, ,	05/09/2014	05/09/2034	Interest Rate Swap			05683L-AG-1	Bain Capital Credit CLO -SERIES 1A CLASS C	1	3.900.000	3,840,673
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l		8,481,001		05/09/2014	05/09/2034	Interest Rate Swap			784170-ZZ-8	. SFR FTTH SAS Term Loan	2		8,535,359
57629*BR1	Evergreen Basket of Long Fixed Rate  ABS Bank Loans and Corporate Bonds	l	125,000,000	13,100,000	49,688,584	07/22/2014	07/22/2044	Interest Rate Swap		36,630,805	67707B-AB-6 .	OHA Credit Partners XV L-SERIES 17- 15A CLASS B	1	13,100,000	13,057,779
57629*BR1	Evergreen Basket of Long Fixed Rate  ABS Bank Loans and Corporate Bonds . 1  Evergreen Basket of Long Fixed Rate	l		13,300,000	13,300,479	07/22/2014	07/22/2044	Interest Rate Swap			75888F-AE-5	Regatta XIII Funding LLC-SERIES 18- 2A CLASS A2OHA Credit Funding 1 LTD-SERIES 18-	1	13,300,000	13,300,479
57629*BR1	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	l		8,000,000		07/22/2014	07/22/2044	Interest Rate Swap			67115W-AG-5	1A CLASS B	1	8,000,000	
57629*BR1	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	1		15,000,000			07/22/2044	Interest Rate Swap			17180W-AC-9	. 2A A2Anchorage Capital CLO Lt-SERIES	1	15,000,000	15,000,525
57629*BR1	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	l		13,500,000		07/22/2014	07/22/2044	Interest Rate Swap			03329A-AE-5	2014-5RA CLASS B	1	13,500,000	13,468,572
57629*BR157629*BR1	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l		11,400,000		07/22/2014	07/22/2044	Interest Rate Swap			67097Q-AE-5 08179L-AC-5	CLASS A2	1	11,400,000	11,389,820
57629*BR157629*BR1	Evergreen Basket of Long Fixed Rate  ABS Bank Loans and Corporate Bonds . 1	1		13,400,000		07/22/2014	07/22/2044	Interest Rate Swap			55818R-BC-9	Madison Park Funding XIV-MDPK 2014- 14A CRR	1	13,400,000	12.984.985

# **SCHEDULE DB - PART C - SECTION 1**

1					Replication	(Synthetic A	sset) Transa	actions Open as of De	cember 31 of Curr						
		Replication (Syn			1 -	_					of the Repli	cation (Synthetic Asset) Trans			
1	2	3	4	5	6	7	8		e Instrument(s) Open				Instrument(s) Held	1	
		NAIC Designation or Other	Notional	Book/Adjusted Carrying		Effective	Maturity	9	10 Book/Adjusted Carrying	11	12	13	14 NAIC Designation or Other	15 Book/Adjusted Carrying	16
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
57629*BR1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,900,000	5.874.937	07/22/2014	07/22/2044	Interest Rate Swap			40436X-AG-2	HIGHBRIDGE LOAN MANAGEME-SERIES 2014 CLASS BR	1	5.900.000	5,874,937
3/029"DN1	Evergreen Basket of Long Fixed Rate					01/22/2014	01/22/2044	Interest hate swap			40430A-AG-2	2014 CLASS Bh	I		
57629*BR1	ABS Bank Loans and Corporate Bonds	l		14,500,000	14,492,895	07/22/2014	07/22/2044	Interest Rate Swap			553205-AC-9	MP CLO III LTD-MP3 2013-1A AR	1	14,500,000	14,492,895
57629*BR1	ABS Bank Loans and Corporate Bonds	l		4,450,000	4,376,379	07/22/2014	07/22/2044	Interest Rate Swap			04018E-AE-1	Ares LIX CLO Ltd-ARES 2021-59A C1 . GT Loan Financing I Ltd -SERIES	1	4,450,000	4,376,379
57629*BT7	ABS Bank Loans and Corporate Bonds	l	125,000,000	20,000,000	56,646,083	07/22/2014	07/22/2044	Interest Rate Swap		36,642,863	36248M-AJ-6	2013-1A CLASS AR	1	20,000,000	20,003,220
57629*BT7	ABS Bank Loans and Corporate Bonds	l		15,000,000	15,000,780	07/22/2014	07/22/2044	Interest Rate Swap			48251M-AS-5	KKR CLO 15 Ltd-KKR 15 A2R BMM 2019-IA A2 FLOATING COUPON	1	15,000,000	15,000,780
57629*BT7	ABS Bank Loans and Corporate Bonds	l		28,212,967	29, 110, 140	07/22/2014	07/22/2044	Interest Rate Swap			06761T-AE-2	2.975000 MATURITY 20311015	1	28,212,967	29, 110, 140
57629*BT7	ABS Bank Loans and Corporate Bonds	l		17,000,000	17,000,000	07/22/2014	07/22/2044	Interest Rate Swap			50079@-MU-0	Series 2021-9BABSON CLO LTD-SERIES 17-1A CLASS C	1	17,000,000	17,000,000
57629*BT7	ABS Bank Loans and Corporate Bonds	l		5,100,000	5, 101, 142	07/22/2014	07/22/2044	Interest Rate Swap			06760B-AJ-1		1	5,100,000	5, 101, 142
57629*BT7	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	l		26,883,704	26,883,704	07/22/2014	07/22/2044	Interest Rate Swap			50079@-MQ-9	KREF Lending VII 2018-5 Term Loan . Harbor Park CLO. Ltd-HARB 2018-1A C	1	26,883,704	26,883,704
57629*BT7	ABS Bank Loans and Corporate Bonds	l		4,000,000	4,000,400	07/22/2014	07/22/2044	Interest Rate Swap			41154X-AL-9	Bain Capital Credit CLO -BCC 2020-	1	4,000,000	4,000,400
57629*BT7	ABS Bank Loans and Corporate Bonds	l		6,400,000	6,412,333	07/22/2014	07/22/2044	Interest Rate Swap			05684K-AN-7	4A B	1	6,400,000	6,412,333
57629*BT7	ABS Bank Loans and Corporate Bonds	l		4,000,000	3,986,584	07/22/2014	07/22/2044	Interest Rate Swap			05874X-AC-3	SNDPT 2020-1A AR FLOATING COUPON	1	4,000,000	3,986,584
57629*BU4	ABS Bank Loans and Corporate Bonds	l	125,000,000	60,000,000	96,642,743	07/22/2014	07/22/2044	Interest Rate Swap		36,642,863	83614X-AQ-4	MATURITY 20340720Steele Creek Clo 2018-2 -SERIES	1	60,000,000	59,999,880
57629*BU4	ABS Bank Loans and Corporate Bonds	l		16,000,000	15,975,888	07/22/2014	07/22/2044	Interest Rate Swap			85816L-AA-6	2018-2A CLASS A	1	16,000,000	15,975,888
57629*BU4	ABS Bank Loans and Corporate Bonds	l		3,250,000	3,237,218	07/22/2014	07/22/2044	Interest Rate Swap			087598-AE-8	CTICP CLO VI 2016-2 Ltd-TICP 2016-6A	1	3,250,000	3,237,218
57629*BU4	ABS Bank Loans and Corporate Bonds	l		10,000,000	9,892,400	07/22/2014	07/22/2044	Interest Rate Swap			87246M-AU-6	BR2LCM LTD PARTNERSHIP-SERIES 15A	1	10,000,000	9,892,400
57629*BU4	ABS Bank Loans and Corporate Bonds	l		5,650,000	5,649,977	07/22/2014	07/22/2044	Interest Rate Swap			50184N-AN-2	CLASS BR	1	5,650,000	5,649,977
57629*BU4	ABS Bank Loans and Corporate Bonds	l		23,000,000	22,531,927	07/22/2014	07/22/2044	Interest Rate Swap			G7332#-AG-8	Secured	2	23,000,000	22,531,927
57629*BU4	ABS Bank Loans and Corporate Bonds	l		10,000,000	9,910,180	07/22/2014	07/22/2044	Interest Rate Swap			12563Y-AC-3	ARES CLO Ltd-SERIES 18-28RA CLASS B	1		9,910,180
57629*BV2	ABS Bank Loans and Corporate Bonds	l	125,000,000	7,000,000	43,594,636	07/22/2014	07/22/2044	Interest Rate Swap		36,594,629	04017Q-AE-5	REGATTA VIII FUNDING LTD-SERIES	1	7,000,000	7,000,007
57629*BV2	ABS Bank Loans and Corporate Bonds	l		7,600,000	7,600,509	07/22/2014	07/22/2044	Interest Rate Swap			75888K-AC-8	2017-1A CLASS BTHL Credit Wind River 20-WINDR	1	7,600,000	7,600,509
57629*BV2	ABS Bank Loans and Corporate Bonds	l			8,343,637	07/22/2014	07/22/2044	Interest Rate Swap			97315T-AG-7	2017-1A CR	1		8,343,637
57629*BV2	ABS Bank Loans and Corporate Bonds . : Evergreen Basket of Long Fixed Rate	l		28,400,000	28,348,653	07/22/2014	07/22/2044	Interest Rate Swap			04017T-AC-3	CLASS A2	1	28,400,000	28,348,653
57629*BV2	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	l		7,000,000	7,000,238	07/22/2014	07/22/2044	Interest Rate Swap			14315R-AE-1	4A CLASS A2	1	7,000,000	7,000,238
57629*BV2	ABS Bank Loans and Corporate Bonds	l		5,000,000	4,993,075	07/22/2014	07/22/2044	Interest Rate Swap			94950J-AC-5	CLASS B	1	5,000,000	4,993,075
57629*BV2	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	l		42,000,000	41,950,062	07/22/2014	07/22/2044	Interest Rate Swap			42086P-AC-7	Bain Capital Credit CLO -BCC 2020-	1	42,000,000	41,950,062
57629*BV2	ABS Bank Loans and Corporate Bonds	l		10,325,000	10,287,851	07/22/2014	07/22/2044	Interest Rate Swap			05683E-AQ-5	2A BR	1	10,325,000	10,287,851
57629*BV2	ABS Bank Loans and Corporate Bonds	l		9,500,000	9,500,228	07/22/2014	07/22/2044	Interest Rate Swap			88432U-AE-6	CLASS B	1	9,500,000	9,500,228
57629*BZ3	ABS Bank Loans and Corporate Bonds	١	50,000,000	6,930,267	20,455,780	08/27/2014	08/27/2044	Interest Rate Swap		13,754,645	78443G-AJ-4	7 CLASS B	1	6,930,267	6,701,135
57629*BZ3	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		7,900,000	7,852,047	08/27/2014	08/27/2044	Interest Rate Swap			92916Q-AC-6	CLASS BFlatiron CLO 18 Ltd-FLAT 2018-1A A	1		7,852,047
57629*BZ3	ABS Bank Loans and Corporate Bonds	1		26.811.253	26.948.214	08/27/2014	08/27/2044	Interest Rate Swap			33883G-AA-5	I TALITUH OLU TO LIU-PLAT ZUTO-TA A	1	26,811,253	26.948.214

# **SCHEDULE DB - PART C - SECTION 1**

					Replication	(Synthetic A	sset) Transa	actions Open as of Dec	cember 31 of Curr						
			thetic Asset) Tra				_				of the Repl	cation (Synthetic Asset) Trans			
1	2	3	4	5	6	7	8		Instrument(s) Open				Instrument(s) Held		
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13  Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
57629*BZ3	Evergreen Basket of Long Fixed Rate  ABS Bank Loans and Corporate Bonds . 1	ı		10,000,000	10 002 100	08/27/2014	08/27/2044	Interest Rate Swap			13876R-AE-4	Canyon CLO 2020-3 Ltd-CANYC 2020-3A	1	10,000,000	10,003,100
	Evergreen Basket of Long Fixed Rate		F0 000 000					·		40 774 040		Rockford Tower CLO 2017SERIES 17-			
57629*CA7	ABS Bank Loans and Corporate Bonds _ 1 Evergreen Basket of Long Fixed Rate	l	50,000,000	6,750,000		08/27/2014	08/27/2044	Interest Rate Swap		13,774,013	-	3A CLASS B	1	6,750,000	6,732,221
57629*CA7	. ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	l		1,037,824	1,049,334	08/27/2014	08/27/2044	Interest Rate Swap			83715R-AH-5	A CLASS A	1	1,037,824	1,049,334
57629*CA7	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	l		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 . CIFC Funding 2014-V Ltd-CIFC 2014-	1	25,000,000	25,000,000
57629*CA7	. ABS Bank Loans and Corporate Bonds . 1	l		15,360,056	15,500,791	08/27/2014	08/27/2044	Interest Rate Swap			12550A-AT-3	5A A1R2	1	15,360,056	15,500,791
57629*CA7	Evergreen Basket of Long Fixed Rate . ABS Bank Loans and Corporate Bonds . 1	l		1,995,000	1,989,316	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	1,989,316
57629*CC3	Evergreen Basket of Long Fixed Rate . ABS Bank Loans and Corporate Bonds . 1	l	50,000,000	22,500,000	36, 194, 151	08/27/2014	08/27/2044	Interest Rate Swap		13,691,698	94949J-AA-3	Wellfleet CLO 2018-2 Ltd-WELF 2018- 2A A1	1	22,500,000	22,502,453
57629*CC3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,900,000		08/27/2014	08/27/2044	Interest Rate Swap			74988L-AA-2	ALM XIV Ltd-SERIES 14-14A CLASS A1R2	1	15.900.000	15,900,366
57629*CC3	Evergreen Basket of Long Fixed Rate . ABS Bank Loans and Corporate Bonds . 1			16,475,000		08/27/2014	08/27/2044	Interest Rate Swap			06760G-AA-9	Barings CLO Ltd 2018-I-SERIES 18-1A	4	16,475,000	16,465,609
	Evergreen Basket of Long Fixed Rate			, ,								Madison Park Funding XVI-MDPK 2015-			
57629*CG4	. ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate		55,000,000	9,926,816	18,920,907	10/06/2014	10/06/2034	Interest Rate Swap		8,920,597	55819B-AN-0	18A BR Barings CLO Ltd 2018-I-SERIES 18-1A	1	9,926,816	10,000,310
57629*CG4	. ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	l		20,100,000	19,965,290	10/06/2014	10/06/2034	Interest Rate Swap			06760G-AB-7	CLASS A2Rockford Tower CLO 2017ROCKT	1	20 , 100 , 000	19,965,290
57629*CG4	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	·		23,933,314	24, 187, 440	10/06/2014	10/06/2034	Interest Rate Swap			77341D-AA-5	2017-3A A	1	23,933,314	24, 187, 440
57629*CG4	. ABS Bank Loans and Corporate Bonds . 1	l		3,100,000	3,065,764	10/06/2014	10/06/2034	Interest Rate Swap			04943A-AG-4	8A CLASS C	1	3,100,000	3,065,764
57629*CH2	Evergreen Basket of Long Fixed Rate . ABS Bank Loans and Corporate Bonds . 1		100,000,000	8,208,400	35, 192, 467	10/06/2014	10/06/2044	Interest Rate Swap		26,946,694	28108R-AA-0	EdLinc Student Loan Fund-ESLFT 2017-A A	1	8,208,400	8,245,773
57629*CH2	Evergreen Basket of Long Fixed Rate . ABS Bank Loans and Corporate Bonds . 1			12,039,344	12,039,344	10/06/2014	10/06/2044	Interest Rate Swap			87289B-AA-2	TCP DLF VIII 2018 CLO, LLC - Class	1	12,039,344	12,039,344
	Evergreen Basket of Long Fixed Rate			,,	, , .							TREZ CAPITAL MANHATTAN BRIDGE LP - Secured Term Loan Facility - Series		,,.	,,
57629*CH2	. ABS Bank Loans and Corporate Bonds . 1			9,000,000	9,000,000	10/06/2014	10/06/2044	Interest Rate Swap			89532Z-MM-1	2021–1	1	9,000,000	9,000,000
57629*CH2	Evergreen Basket of Long Fixed Rate . ABS Bank Loans and Corporate Bonds . 1	l		4,700,000	4,647,008	10/06/2014	10/06/2044	Interest Rate Swap			04942J-AE-1	Atlas Senior Loan Fund X-ATCLO 2018-10A B	1	4,700,000	4,647,008
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	l		5,000,000	4,981,035	10/06/2014	10/06/2044	Interest Rate Swap			29001L-AQ-4	Elmwood CLO II Ltd-ELMW2 2019-2A CR	1	5,000,000	4,981,035
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	ı		20.000.000	19 776 440	10/06/2014	10/06/2044	Interest Rate Swap			67707C-AS-7	Oak Hill Credit Partners-OAKC 2014- 10RA BR	1	20.000.000	19,776,440
57629*CH2	Evergreen Basket of Long Fixed Rate  ABS Bank Loans and Corporate Bonds			15,000,000		10/06/2014	10/06/2044	Interest Rate Swap			55952Y-AR-8	Magnetite VIII Ltd-MAGNE 2014-8A	4	15,000,000	15,000,330
	Evergreen Basket of Long Fixed Rate							·				THL Credit Wind River 20-SERIES 18-			
57629*CH2	. ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	l		4,400,000	, ,	10/06/2014	10/06/2044	Interest Rate Swap			88434H-AE-3	2A CLASS A2TICP CLO X LTD-SERIES 18-10A CLASS	1	4,400,000	4,400,119
57629*CH2	. ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate			3,600,000	3,600,083	10/06/2014	10/06/2044	Interest Rate Swap			87249C-AE-1	CARES L CLO Ltd-SERIES 19-53A CLASS	1	3,600,000	3,600,083
57629*CH2	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	l		3,700,000	3,700,722	10/06/2014	10/06/2044	Interest Rate Swap			04009G-AE-7	B	1	3,700,000	3,700,722
57629*CH2	. ABS Bank Loans and Corporate Bonds . 1	·		5,500,000	5,500,418	10/06/2014	10/06/2044	Interest Rate Swap			08182B-AN-8	17A BR	1	5,500,000	5,500,418
57629*CH2	Evergreen Basket of Long Fixed Rate . ABS Bank Loans and Corporate Bonds . 1	l		10,500,000	10,610,976	10/06/2014	10/06/2044	Interest Rate Swap			64034W-AD-7	Navient Student Loan Tru-NSLT 2019- 7A B	1	10,500,000	10,610,976
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	Z	100,000,000	13,228,481	15,916.428	06/16/2021	06/16/2051	Interest Rate Swap		3, 192, 037	G6776M-ZZ-9	ORANGE GROVE ENERGY, L.P DELAYED DRAW TE	2	13, 228, 481	12,724,391
Need to File with	Evergreen Basket of Long Fixed Rate  ABS Bank Loans and Corporate Bonds . 1		, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1, 101, 841	1, 100, 382		06/16/2051	Interest Rate Swap			247358-BB-9	EAIV Delta MSN 15153	1	1, 101, 841	1,100,382
Need to File with	Evergreen Basket of Long Fixed Rate		-	1,109,595	, ,		06/16/2051				247358-DD-3	EATV Delta MSN 15161	4	, ,	1, 100, 362
Need to File with			-			06/16/2021		Interest Rate Swap						1, 109,595	
the NAIC Need to File with	. ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	Z	-	735,267		06/16/2021	06/16/2051	Interest Rate Swap			247358-PP-3	Delta Air Lines Inc MSN 15147	1	735,267	734, 415
the NAIC Need to File with	. ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	Z		735,316	732,433	06/16/2021	06/16/2051	Interest Rate Swap			247358-RR-7	EAIV 2017 Delta MSN 15146	1	735,316	732,433
the NAIC	. ABS Bank Loans and Corporate Bonds . 1	Z	1	1, 109, 595	1, 107, 529	06/16/2021	06/16/2051	Interest Rate Swap			247358-RW-6	EAIV Delta MSN 15162	1	1, 109, 595	1. 107.529

### **SCHEDULE DB - PART C - SECTION 1**

		Renlication (Sur	nthetic Asset) Tra	insactions	Replication	(Synthetic F	isset) Transa	actions Open as of De	ecember 31 of Curr		of the Real	ication (Synthetic Asset) Trans	actions		
1	2	3	4	5	6	7	8	Derivativ	re Instrument(s) Open		l lile Kepi		Instrument(s) Held		
	_	NAIC			· ·			9	10	11	12	13	14 NAIC	15	16
Number	Description	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	Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1Z		4,811,058	4,841,894	06/16/2021	06/16/2051	Interest Rate Swap			784170-ZZ-8	SFR FTTH SAS Term Loan	2		4,841,894
Need to File with	Evergreen Basket of Long Fixed Rate	47		4 045 000		00 (40 (0004	00 (40 (0054				400007 10 7	HIGHER EDUCATION FUNDING-SERIES	_	4 045 000	
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	12	-	4,015,929	3,863,268	06/16/2021	06/16/2051	Interest Rate Swap			429827-AS-7	2004-1 CLASS B2	1	4,015,929	3,863,268
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		10,200,000	10,140,544	06/16/2021	06/16/2051	Interest Rate Swap			00889B-AB-7	Aimco CDO-AIMCO 2021-15A B	1		10,140,544
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17		40.000.000	40,000,000	06/16/2021	06/16/2051	Interest Rate Swap			50079@-M0-4	KREF Lending VII 2018-3 Term Loan	1	40,000,000	40,000,000
Need to File with	Evergreen Basket of Long Fixed Rate	12		, ,								CCLF SPV LLC-Revolving Credit			
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z	-	30,000,000	30,000,000	06/16/2021	06/16/2051	Interest Rate Swap			12503Z-MM-8	Facility Elmwood CLO III Ltd-ELMW3 2019-3A	1	30,000,000	30,000,000
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z	250,000,000	14,700,000	24,602,726	06/16/2021	06/16/2051	Interest Rate Swap		9,958,233	29002H-AN-9	BR	1	14,700,000	14,644,493
Need to File with	Evergreen Basket of Long Fixed Rate	47		00 057 055	00 400 050	00 (40 (0004	00 (40 (0054				050001/ 11/ 0	BAIN CAPITAL CREDIT CLO -SERIES 18- 2A CLASS A1	_	00 057 055	00 400 050
Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	12		28,357,955	28,480,250	06/16/2021	06/16/2051	Interest Rate Swap			05682V-AA-3	KREF Lending VII - Term Loan Series	I	28,357,955	28,480,250
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		150,800,625	150,800,625	06/16/2021	06/16/2051	Interest Rate Swap			50079@-MR-7	2019–6	1	150,800,625	150,800,625
												Kennedy Lewis Investment Management LLC and Kennedy Lewis Investment			
Need to File with	Evergreen Basket of Long Fixed Rate											Holdings II LLC - Delayed Draw Term			
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z	-	20,000,000	20,000,000	06/16/2021	06/16/2051	Interest Rate Swap			48939#-MM-0	Loan	1	20,000,000	20,000,000
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		5,650,000	5,630,327	06/16/2021	06/16/2051	Interest Rate Swap			78108Y-AQ-5	RR 1 LLC-RRAM 2017-1A A2B	1		5,630,327
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17		10.500.000	10 475 600	06/16/2021	06/16/2051	Interest Rate Swap			14315L-AC-8	CGMS 2014-3RA A1B FLOATING COUPON 1.481380 MATURITY 20310727	4	10.500.000	10,475,682
Need to File with	Evergreen Basket of Long Fixed Rate	12		10,500,000	10,473,002	00/10/2021	06/10/2031	interest nate swap			14313L-AU-0	CIFC 2021-3A B FLOATING COUPON	· · · · · · · · · · · · · · · · · · ·		10,473,002
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		10,500,000	10,501,565	06/16/2021	06/16/2051	Interest Rate Swap			12564D-AC-8	1.848090 MATURITY 20360715	1		10,501,565
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17		10.000.000	9 963 970	06/16/2021	06/16/2051	Interest Rate Swap			69701X-AC-8	PLMRS 2021-2A B FLOATING COUPON 1.755760 MATURITY 20340715	1	10.000.000	.9,963,970
Need to File with	Evergreen Basket of Long Fixed Rate			, ,								Senior Secured Notes - Term Loan		, ,	
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z	250,000,000	168,908,655	178,896,859	06/16/2021	06/16/2051	Interest Rate Swap		9,988,204	46143#-MO-2	Series 2021-3 HPS Loan Management 13-2-HLM 13A-18	1	168,908,655	168,908,655
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		10,490,000	10,489,958	06/16/2021	06/16/2051	Interest Rate Swap			40437L-AG-7	В	1	10,490,000	10,489,958
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17		10.000.000	0 072 200	06/16/2021	06/16/2051	Interest Rate Swap			40436Q-AL-6	HPS Loan Management 9-20-HLM 9A- 2016 A1BR	1	10,000,000	9,973,390
Need to File with	Evergreen Basket of Long Fixed Rate	12		, ,								Neuberger Berman Loan Ad-NEUB 2019-			
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z		7,500,000	7,441,328	06/16/2021	06/16/2051	Interest Rate Swap			64132D-AL-2	32A BR Neuberger Berman Loan Ad-SERIES 17-	1		7,441,328
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		4,800,000	4,785,811	06/16/2021	06/16/2051	Interest Rate Swap			64131J-AQ-9	25A CLASS CR	1	4,800,000	4,785,811
												PCRED LENDING III LLC, PCRED LENDING III SPE I LLC and PCRED			
Need to File with	Evergreen Basket of Long Fixed Rate											LENDING III SPE I LLC and PCHED LENDING III OFFSHORE LTD - Term Loan			
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z	-	48,000,000	48,000,000	06/16/2021	06/16/2051	Interest Rate Swap			69324#-MQ-0	Series 2021-5	1	48,000,000	48,000,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1Z				06/16/2021	06/16/2051	Interest Rate Swap			50079@-MQ-9	KREF Lending VII LLC	1		
Need to File with	Evergreen Basket of Long Fixed Rate	47		0.000.50							FF040P ** =		_	2 222 52	
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	12	-	3,922,591	4, 100, 336	06/16/2021	06/16/2051	Interest Rate Swap			55819P-AA-7	Madison Park Funding XXXVI Ltd Vova CLO 2014-1 Ltd-INGIM 2014-1A	1	3,922,591	4, 100, 336
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z	250,000,000	16,600,000	28,275,975	06/17/2021	06/17/2051	Interest Rate Swap		11,819,067	92915P-AK-1	ABR2	1	16,600,000	16,456,908
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17		9.989.670	9 903 206	06/17/2021	06/17/2051	Interest Rate Swap			05363U-AW-3	AVERY POINT IV CLO LTD-SERIES 14-1A CLASS CR	1	9.989.670	9,993,206
Need to File with	Evergreen Basket of Long Fixed Rate	14			,							Nelnet Student Loan Trus-NSLT 2020-	(		
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z	-	5,000,000	5, 118,868	06/17/2021	06/17/2051	Interest Rate Swap			64032V-AB-5	5A BRRPF Engine Leasing Ltd Senior	1		5, 118, 868
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		13,000,000	12,527,216	06/17/2021	06/17/2051	Interest Rate Swap			G7332#-AH-6	Secured	2		12,527,216
Need to File with	Evergreen Basket of Long Fixed Rate	47		40,000,000	0.044.000	00/47/0004	00/47/0054	Latarant Data C			04044V + 1 C	Atlas Senior Loan Fund X-ATCLO	4	40,000,000	0.044.000
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	12	-	10,000,000	9,911,660	06/17/2021	06/17/2051	Interest Rate Swap			04941Y-AJ-8	2018-11A B Magnetite XXVI Ltd-MAGNE 2020-26A	1	10,000,000	9,911,660
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		26,815,000	26,785,048	06/17/2021	06/17/2051	Interest Rate Swap			55954Y-A <b>J</b> -4	A1R	1	26,815,000	26,785,048
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17		11.900.000	11 876 747	06/17/2021	06/17/2051	Interest Rate Swap			40256G-AC-5	Gulf Stream Meridian-GSM 2021-6A A2	1	11,900,000	11,876,747
Need to File with	Evergreen Basket of Long Fixed Rate	16		, ,											
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		68,313,143	68,313,143	06/17/2021	06/17/2051	Interest Rate Swap			50079@-MP-1	Term Loan Series 2018-4	1	68,313,143	68,313,143

# **SCHEDULE DB - PART C - SECTION 1**

					Replication	(Synthetic A	sset) Trans	actions Open as of De	cember 31 of Curr						
			thetic Asset) Tra					5			of the Repl	ication (Synthetic Asset) Trans			
1	2	3	4	5	6	7	8		e Instrument(s) Open				Instrument(s) Held	1 4-	
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9  Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13  Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	17		46.825.397	46,825,397	06/17/2021	06/17/2051	Interest Rate Swap			59576#-MM-5	Class A-1 Senior Secured Notes (Carlyle BDC Direct Lending)	1	46,825,397	46,825,397
Need to File with	Evergreen Basket of Long Fixed Rate	L			90,023,397	00/11/2021	00/1//2031	Interest hate swap			3937 O#-MINI-3	Wellfleet CLO 2018-3 Ltd-SERIES 18-	1		90,023,397
the NAIC	ABS Bank Loans and Corporate Bonds . 1  Evergreen Basket of Long Fixed Rate	Z		7,500,000	7,500,593	06/17/2021	06/17/2051	Interest Rate Swap			94951D-AJ-2	. 3A CLASS A2 Invesco CMI Investments MM, LLC — Senior Secured Notes — Term Loan	1	7,500,000	7,500,593
the NAIC	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	Z		39,000,000	39,000,000	06/17/2021	06/17/2051	Interest Rate Swap			46143#-MQ-7	Series 2021-5	1	39,000,000	39,000,000
57629*CS8	ABS Bank Loans and Corporate Bonds . 1	l	125,000,000	25,000,000	57,409,220	05/04/2017	11/04/2044	Interest Rate Swap		32,391,445	48253H-AN-5	. KKR CLO 26 Ltd-KKR 26 AR	1	25,000,000	25,017,775
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l		50,000,000	50,031,100	05/04/2017	11/04/2044	Interest Rate Swap			05683H-AN-5	BCC 2017-2A AR2 FLOATING COUPON MATURITY 20340725	1	50,000,000	50,031,100
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l		11,980,000	11,980,084	05/04/2017	11/04/2044	Interest Rate Swap			149420-AE-1	CATSKILL PARK CLO LTDSERIES 17-1A CLASS A2	1	11,980,000	11,980,084
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l		5,000,000	5,000,135	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	5,000,135
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l		23,069,941	22,965,365	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	22,965,365
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds			10,250,000	10,221,228	05/04/2017	11/04/2044	Interest Rate Swap			44330Q-AB-7	Highbridge Loan Manageme-SERIES 12A-18 CLASS A1B	1	10,250,000	10,221,228
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	l	150,000,000	8,630,003	38,115,540	12/16/2014	12/16/2044	Interest Rate Swap		29,318,388	39808C-ZZ-1	GRIDIRON FDG LLC Term Facility	2	8,630,003	8,797,152
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds		, ,	18,362,610	15.622.016	12/16/2014	12/16/2044	Interest Rate Swap		, , , , , , , , , , , , , , , , , , , ,	66704J-CB-2	NORTHSTAR EDUCATION FINA-SERIES 07- 1 CLASS B	1	18,362,610	
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds			17,471,347		12/16/2014	12/16/2044	Interest Rate Swap			55955A-AA-4	Magnetite XX Ltd-MAGNE 2018-20A A	1	17,471,347	17,565,170
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	·		20.000.000	20,002,260	12/16/2014	12/16/2044	Interest Rate Swap			03331J-AA-0	Anchorage Capital CLO Lt-ANCHC	1	20,000,000	20,002,260
57629 CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds			16,200,000	16,174,031	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	16,174,031
	Evergreen Basket of Long Fixed Rate			6,700,000	, , ,						06760B-AC-6	BABSON CLO LTD-SERIES 17-1A CLASS	·		
57629*CX7	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate				6,700,181	12/16/2014	12/16/2044	Interest Rate Swap				PLMRS 2018-1A A2 FLOATING COUPON	· · · · · · · · · · · · · · · · · · ·	6,700,000	6,700,181
57629*CX7	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	l		10,000,000	9,939,860	12/16/2014	12/16/2044	Interest Rate Swap			69703P-AC-3	1.639750 MATURITY 20310418 Benefit Street Partners -BSP 2017-	1	10,000,000	9,939,860
57629*CX7	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	l		2,575,000		12/16/2014	12/16/2044	Interest Rate Swap			08179H-AC-4	12A B	1	2,575,000	2,560,716
57629*CX7	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate			10,000,000		12/16/2014	12/16/2044	Interest Rate Swap			13876X-AG-6	1.905420 MATURITY 20340415 Benefit Street Partners -BSP 2015-	1	10,000,000	9,992,850
57629*CX7	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	l		6,425,000		12/16/2014	12/16/2044	Interest Rate Swap			08180X-AQ-5	8A A1BR	1		6,401,060
57629*CX7	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	·		13,700,000	13,649,077	12/16/2014	12/16/2044	Interest Rate Swap			48255A-AC-2	KKR CLO 36 Ltd-KKR 36A BBain Capital Credit CLO -BCC 2021-	1	13,700,000	13,649,077
57629*CX7	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	l		6,100,000	6,054,781	12/16/2014	12/16/2044	Interest Rate Swap			05682E-AE-3	5A B	1	6,100,000	6,054,781
57629*CX7	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate			4,000,000	4,000,000	12/16/2014	12/16/2044	Interest Rate Swap			50079@-MV-8	Series 2021-10	1	4,000,000	4,000,000
57629*CX7	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	l		13,100,000	13,068,796	12/16/2014	12/16/2044	Interest Rate Swap			75884B-AC-2	3A CLASS B	1	13,100,000	13,068,796
57629*CT6	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	l	150,000,000	25,000,000	54,024,728	12/16/2014	12/16/2044	Interest Rate Swap		29,024,728	50079@-MO-4	KREF Lending VII 2018-3 Term Loan . COLLEGE LOAN CORPORATION-SERIES	1	25,000,000	25,000,000
57629*CT6	ABS Bank Loans and Corporate Bonds . 1	l		2,979,826	3,216,648	12/16/2014	12/16/2044	Interest Rate Swap			194267-AM-2	2007-1 CLASS B2	1	2,979,826	3,216,648
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	l		35,000,000	35,000,910	12/16/2014	12/16/2044	Interest Rate Swap			04941Y-AC-3	Atlas Senior Loan Fund X-SERIES 18- 11A CLASS A1L	1	35,000,000	35,000,910
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l		60,020,000	60,028,703	12/16/2014	12/16/2044	Interest Rate Swap			03768M-AJ-6	Apidos CLO XXXIII-APID 2020-33A AR	1	60,020,000	60,028,703
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l		5, 125,000	5,113,259	12/16/2014	12/16/2044	Interest Rate Swap			05683H-AS-4	Bain Capital Credit CLO -BCC 2017- 2A CR2	1	5, 125,000	5, 113, 259
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l		9,500,000	9,437,243	12/16/2014	12/16/2044	Interest Rate Swap			48252W-AC-7	KKR CLO LTD 22-SERIES 22A CLASS B .	  1	9,500,000	9,437,243
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l		1,528,924		12/16/2014	12/16/2044	Interest Rate Swap			05618D-AN-4	BABSON CLO LTD-BABSN 2014-IA BR	1	1,528,924	1,529,494
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds			2.045.000	, , , ,	12/16/2014	12/16/2044	Interest Rate Swap			056162-AQ-3	Babson CLO Ltd 2015-I-BABSN 2015-IA	1	2.045.000	2.028.323
J/025"UIO	nuo Dalik Lualis aliu Corporate Bonos .	l	L	L∠,U40,UUU		14/10/2014	12/ 10/ 2044	I IIII CI CS L NA LE SWAP		L	UJU 102-AU-J	un	T	∠,∪40,∪∪∪	

### **SCHEDULE DB - PART C - SECTION 1**

·					Replication	(Synthetic A	Asset) Transa	actions Open as of Dece	ember 31 of Curr						
			thetic Asset) Tra								of the Repl	ication (Synthetic Asset) Trans			
1	2	3	4	5	6	7	8		Instrument(s) Open				Instrument(s) Held		
								9	10	11	12	13	14	15	16
		NAIC											NAIC		
		Designation or		Book/Adjusted					Book/Adjusted				Designation or	Book/Adjusted	
l		Other	Notional	Carrying		Effective	Maturity		Carrying				Other	Carrying	
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	4		3.900.000	3.885.137	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	3,885,137
3/029 010	Evergreen Basket of Long Fixed Rate	I				12/ 10/2014	12/ 10/ 2044	Interest nate Swap			09/03F-AL-9	KREF Lending VII LLC - Term Loan	1		
57629*CT6	ABS Bank Loans and Corporate Bonds	1		6,000,000	6,000,000	12/16/2014	12/16/2044	Interest Rate Swap			50079@-MV-8	Series 2021-10	1	6,000,000	6,000,000
Need to File with	Evergreen Basket of Long Fixed Rate														
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z	250,000,000	36,000,000	50,237,086	06/17/2021	06/17/2051	Interest Rate Swap		11,789,086	39808C-AA-3	Gridiron Fdg LLC Sr Secd Nt	2		38,448,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17		25,900,000	25 967 020	06/17/2021	06/17/2051	Interest Rate Swap			14307P-AE-5	Carlyle Global Market St-SERIES C17A CLASS A1BR	1	25,900,000	25,867,029
Need to File with	Evergreen Basket of Long Fixed Rate	12		23,300,000	23,007,029	00/1//2021	00/1//2031	Interest nate Swap			14307F-AL-3	CRE MMI SUB. LLC - Term Loan Series	' ······		23,007,029
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		39,000,000	39,000,000	06/17/2021	06/17/2051	Interest Rate Swap			12625Z-MM-1	2021-1	1		39,000,000
Need to File with	Evergreen Basket of Long Fixed Rate											Ballyrock CLO 2019-2 Ltd-SERIES 19-			
the NAIC	ABS Bank Loans and Corporate Bonds	1Z		15,000,000	14,939,040	06/17/2021	06/17/2051	Interest Rate Swap			05875M-AQ-5	2A CLASS A2R	1	15,000,000	14,939,040
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17		59.558.148	50 550 140	06/17/2021	06/17/2051	Interest Rate Swap			50079@-MQ-9	KREF Lending VII 2018-5 Term Loan .	1		59,558,148
Need to File with	Evergreen Basket of Long Fixed Rate	14		ემ, ეეე, 148	, ას, ასი, 148	00/11/2021	00/11/2001	miterest nate swap			500158-W4-9	INILI Lending VII 2010-3 Term LOAN .	1		, აძ, ააი, 148
the NAIC	ABS Bank Loans and Corporate Bonds	1Z		23,831,431	23,993,328	06/17/2021	06/17/2051	Interest Rate Swap			92917A-AA-4	VOYA 2018-1A A1	1	23,831,431	23,993,328
Need to File with	Evergreen Basket of Long Fixed Rate											Nelnet Student Loan Trus-NSLT 2018-			
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		5,000,000	4,989,679	06/17/2021	06/17/2051	Interest Rate Swap			64034B-AB-7	5A B	1	5,000,000	4,989,679
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17		22,500,000	22.502.453	06/17/2021	06/17/2051	Interest Rate Swap			94949J-AA-3	Wellfleet CLO 2018-2 Ltd-WELF 2018-	1	22,500,000	22,502,453
Need to File with	Evergreen Basket of Long Fixed Rate	12		22,300,000	22,302,400	00/1//2021	00/1//2031	Interest nate Swap			343430-AA-3	. 20 01	¹		22,302,430
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		6, 125,000	6,039,777	06/17/2021	06/17/2051	Interest Rate Swap			94950C-AE-6	Wellfleet CLO Ltd-WELF 2021-1A B	1		6,039,777
Need to File with	Evergreen Basket of Long Fixed Rate											Magnetite VII Ltd-MAGNE 2012-7A			
the NAIC	ABS Bank Loans and Corporate Bonds	1Z		8,790,000	8,718,529	06/17/2021	06/17/2051	Interest Rate Swap			55951P-BC-0	. A2R2 	1		8,718,529
Need to File with the NAIC	ABS Bank Loans and Corporate Bonds	17		11, 100,000	11 0/5 /00	06/17/2021	06/17/2051	Interest Rate Swap			12481Q-AE-5	CDAM 2018-5 LTG-SERIES 18-5A CLASS	1		11,045,488
Need to File with	Evergreen Basket of Long Fixed Rate	12		11, 100,000	11,043,400	00/1//2021	00/1//2031	Interest nate Swap			1240 IQ-AL-3	Carlyle Global Market St-CGMS 2021-	1		11,043,400
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		2,700,000	2,689,511	06/17/2021	06/17/2051	Interest Rate Swap			14316W-AE-9	7A B	1	2,700,000	2,689,511
Need to File with	Evergreen Basket of Long Fixed Rate											MM Investment Holding Revolver			
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . 2 Evergreen Basket of Long Fixed Rate	2Z	250,000,000	246,683,400	257, 365, 435	06/18/2021	06/18/2051	Interest Rate Swap		10,682,035	57542Z-A7-2	Floating Line	2		246,683,400
the NAIC	ABS Bank Loans and Corporate Bonds . 2	97		3,600,000	3.582.958	06/18/2021	06/18/2051	Interest Rate Swap			61773K-AE-2	1A C	1	3,600,000	3,582,958
Need to File with	Evergreen Basket of Long Fixed Rate					00, 10, 2021	00, 10, 2001	mitor out mate on ap				OHA Credit Solutions Master Fund I			
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z	350,000,000	250,000,000	264,786,956	06/18/2021	06/18/2051	Interest Rate Swap		14,786,956	67098#-MM-7	SPV, L.P Fund I Revolver	2		250,000,000
Need to File with	Evergreen Basket of Long Fixed Rate	47		5.000.000	4 000 075	00 (40 (0004	06/18/2051				94950J-AC-5	Wellfleet CLO Ltd-SERIES 18-1A CLASS B		5 000 000	4 000 075
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	12			4,993,075	06/18/2021	00/18/2001	Interest Rate Swap			94930J-AC-3	. ULASS B	l	5,000,000	4,993,075
the NAIC	ABS Bank Loans and Corporate Bonds	1Z		10.150.000	9.987.823	06/18/2021	06/18/2051	Interest Rate Swap			48662N-AC-1	KAYNE CLO-KAYNE 2021-11A B	1		9,987,823
Need to File with	Evergreen Basket of Long Fixed Rate							·				OHA Credit Funding 1 LTD-SERIES 18-			
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		10,400,000	10,400,832	06/18/2021	06/18/2051	Interest Rate Swap			67115W-AE-0	1A CLASS A2	1	10,400,000	10,400,832
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17		21.857.495	22 000 206	06/18/2021	06/18/2051	Interest Rate Swap			26245R-AA-8	Dryden 58 Clo Ltd-DRSLF 2018-58A A1	1	21,857,495	22,000,396
Need to File with	Evergreen Basket of Long Fixed Rate	12		21,007,400	22,000,000	00/ 10/ 2021	00/ 10/ 2001	Titterest nate orap			2024311 AA 0		· · · · · · · · · · · · · · · · · · ·	21,007,400	22,000,000
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		65,000,000	65,052,585	06/18/2021	06/18/2051	Interest Rate Swap			48661W-AA-6	KAYNE CLO-SERIES 19-3A CLASS A	1	65,000,000	65,052,585
Need to File with	Evergreen Basket of Long Fixed Rate	47		10.000.000	0.000.000	00 (40 (0004	00 (40 (0054				55817A-AU-8	Madison Park Funding XXX-MDPK 2018-		40.000.000	0.000.000
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds	12		10,000,000	9,982,290	06/18/2021	06/18/2051	Interest Rate Swap			5581/A-AU-8	32A CR	1		9,982,290
the NAIC	ABS Bank Loans and Corporate Bonds .	17		2,750,000	2 710 551	06/18/2021	06/18/2051	Interest Rate Swap			04015U-AK-4	38A CLASS CR	1	2,750,000	2,710,551
Need to File with	Evergreen Basket of Long Fixed Rate							·				Senior Secured Notes - Term Loan			
the NAIC	ABS Bank Loans and Corporate Bonds	1Z	400,000,000	171,978,857	188,974,174	06/18/2021	06/18/2051	Interest Rate Swap		16,995,317	46143#-MN-4	Series 2020-2	1	171,978,857	171,978,857
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17		109.993.090	109,993,090	06/19/2021	06/18/2051	Interest Rate Swap			901399-MR-3	Twinbrook Capital Funding VIII DSPV, LLC - Term Loan	1	109,993,090	109,993,090
Need to File with	Evergreen Basket of Long Fixed Rate	14		109,990,090	108,883,090	00/ 10/ 202 1	00/ 10/ 2001	miterest nate swap			30 1333-IIII-3	Rockford Tower CLO 2020—ROCKT	1		109,990,090
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		15,000,000	15,000,855	06/18/2021	06/18/2051	Interest Rate Swap			77341E-AC-9	2020-1A B	1	15,000,000	15,000,855
Need to File with	Evergreen Basket of Long Fixed Rate											BABSON CLO LTD-SERIES 17-1A CLASS		,	.,
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	12		13,500,000	13,501,566	06/18/2021	06/18/2051	Interest Rate Swap			06760B-AE-2	. В1	1		13,501,566
the NAIC	ABS Bank Loans and Corporate Bonds	17		9,600,000	9 619 181	06/18/2021	06/18/2051	Interest Rate Swap			63941R-AC-4	NAVSL 2019-2A B	1	9,600,000	9,619,181
Need to File with	Evergreen Basket of Long Fixed Rate	-=		5,000,000	5,010,101	3, 10, 2021					- 30 · · · · · NO · · · · . ·	HIGHBRIDGE LOAN MANAGEME-SERIES		5,000,000	
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		12,700,000	12,674,181	06/18/2021	06/18/2051	Interest Rate Swap			40436X-AE-7	2014 CLAS A2R	1		12,674,181
Need to File with	Evergreen Basket of Long Fixed Rate	47		13.900.000	40,000,000	00 (40 (0004	00 (40 (0054				00000 1 411 4	BlueMountain CLO 2015-3 -BLUEM		40,000,000	40,000,000
the NAIC	ABS Bank Loans and Corporate Bonds .	IZ		13,900,000	13,802,088	06/18/2021	06/18/2051	Interest Rate Swap			09628J-AN-1	2015-3A A2R	I	13,900,000	13,802,088

# **SCHEDULE DB - PART C - SECTION 1**

					Replication	(Synthetic A	sset) Transa	actions Open as of Dec	cember 31 of Curr						
		Replication (Syn			•						of the Repl	ication (Synthetic Asset) Trans			
1	2	3	4	5	6	7	8		Instrument(s) Open				Instrument(s) Held		•
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13  Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	17		9.902.559	9,966,029	06/18/2021	06/18/2051	Interest Rate Swap			784170-ZZ-8	SFR FTTH SAS Term Loan	0	9.902.559	9,966,029
Need to File with	Evergreen Basket of Long Fixed Rate	IZ		9,902,009	9,900,029	00/10/2021	00/ 10/ 2001	interest hate swap			704170-22-0	Madison Park Funding Ltd-SERIES 18-	۷		9,900,029
the NAIC	ABS Bank Loans and Corporate Bonds . 1	Z		7,400,000	7,399,985	06/18/2021	06/18/2051	Interest Rate Swap			55821T-AC-1	30A CLASS B	1		7,399,985
Need to File with	Evergreen Basket of Long Fixed Rate											Tryon Park CLO Ltd-TPCLO 2013-1A			
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	Z		1,085,000	1,085,020	06/18/2021	06/18/2051	Interest Rate Swap			89852T-AN-8	A1JROHA Credit Partners XIV -OAKC 2017-	1	1,085,000	1,085,020
the NAIC	ABS Bank Loans and Corporate Bonds	7		12.649.264	12.744.084	06/18/2021	06/18/2051	Interest Rate Swap			67706X-AG-8	14A B FLOATING COUP	1	12,649,264	12,744,084
												TREZ CAPITAL MANHATTAN BRIDGE LP -			
Need to File with	Evergreen Basket of Long Fixed Rate	-		45 000 000	45 000 000	00 /40 /0004	00 (40 (0054				005007 181 4	Secured Term Loan Facility - Series		45 000 000	45 000 000
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	Z		15,000,000	15,000,000	06/18/2021	06/18/2051	Interest Rate Swap			89532Z-MM-1	2021–1	1	15,000,000	15,000,000
the NAIC	ABS Bank Loans and Corporate Bonds . 1	Z		10,000,000	9,999,680	06/18/2021	06/18/2051	Interest Rate Swap			86271P-AE-5	Strata CLO II Ltd-STRTA 2021-1A B .	1	10,000,000	9,999,680
Need to File with	Evergreen Basket of Long Fixed Rate	_										RRAM 2020-12A A2R2 FLOATING COUPON			
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	Z	200,000,000	9,470,000	18,072,480	06/18/2021	06/18/2051	Interest Rate Swap		8,593,597	74989H-AE-2	1.883750 MATURITY 20360115	1		9,478,883
the NAIC	ABS Bank Loans and Corporate Bonds . 1	17		9.350.000	9 349 963	06/18/2021	06/18/2051	Interest Rate Swap			87166R-DG-9	MATURITY 20320715	1	9.350.000	9,349,963
Need to File with	Evergreen Basket of Long Fixed Rate				,,,,,,							NIAPK 2019-1A BR FLOATING COUPON		,	
the NAIC	ABS Bank Loans and Corporate Bonds . 1	Z		9,200,000	9, 199, 963	06/18/2021	06/18/2051	Interest Rate Swap			65357L-AL-9	MATURITY 20320717	1	9,200,000	9, 199, 963
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	17		9.100.000	0 100 101	06/18/2021	06/18/2051	Interest Rate Swap			12551J-A0-9	CIFC 2017-4A BR FLOATING COUPON 2.088330 MATURITY 20301024	1	9.100.000	9,100,191
Need to File with	Evergreen Basket of Long Fixed Rate			3, 100,000		00/10/2021	00/ 10/ 2031	Titterest nate orap			1200 10 AQ 0	HAYFN 2020-12A B1 FLOATING COUPON	·		
the NAIC	ABS Bank Loans and Corporate Bonds . 1	Z		9,100,000	9,094,021	06/18/2021	06/18/2051	Interest Rate Swap			42087D-AC-3	2.148550 MATURITY 20340120	1		9,094,021
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate	7		9.000.000	8,993,601	00 (40 (0004	00 (40 (0054				38138L-AN-8	GLM 2020-7A BR FLOATING COUPON		0.000.000	0.000.004
Need to File with	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate			9,000,000	8,993,601	06/18/2021	06/18/2051	Interest Rate Swap			38 138L-AN-8	1.888250 MATURITY 20340420FIDUS RE LTD FLOATING COUPON		9,000,000	8,993,601
the NAIC	ABS Bank Loans and Corporate Bonds . 1	Z		65,300,000	65,643,543	06/18/2021	06/18/2051	Interest Rate Swap			316502-AA-1	2.918024 MATURITY 20300331	1	65,300,000	65,643,543
Need to File with	Evergreen Basket of Long Fixed Rate	_										TCP DLF VIII 2018 CLO, LLC - Class			
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	Z		6,209,836	6,209,836	06/18/2021	06/18/2051	Interest Rate Swap			87289B-AA-2	NORTHSTAR EDUCATION FINA-SERIES	1	6,209,836	6,209,836
the NAIC	ABS Bank Loans and Corporate Bonds . 1	Z		16,796,284	15,224,075	06/18/2021	06/18/2051	Interest Rate Swap			66704J-AY-4	2004-1 CLASS B1	1		15,224,075
Need to File with	Evergreen Basket of Long Fixed Rate	_										Regatta Fundinng LtdREG11 2018-1A			
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	Z		27,000,000	27,000,081	06/18/2021	06/18/2051	Interest Rate Swap			75887X-AA-5	A	1	27,000,000	27,000,081
the NAIC	ABS Bank Loans and Corporate Bonds . 1	Z		11.900.000	11.859.992	06/18/2021	06/18/2051	Interest Rate Swap			449258-AA-0	1A CLASS A1	1		11,859,992
Need to File with	Evergreen Basket of Long Fixed Rate			, ,								Navient Student Loan Tru-NAVSL			
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	Z		3,200,000	3,220,700	06/18/2021	06/18/2051	Interest Rate Swap			63942N-AC-2	. 2021-1A B	1	3,200,000	3,220,700
the NAIC	ABS Bank Loans and Corporate Bonds . 1	7		11,200,000	11.200.739	06/18/2021	06/18/2051	Interest Rate Swap			17181T-AC-5	4A CLASS A2	1	11,200,000	11,200,739
Need to File with	Evergreen Basket of Long Fixed Rate			, ,								CHENANGO PARK CLO LTD-SERIES 18-1A			
the NAIC	ABS Bank Loans and Corporate Bonds . 1	Z		16,200,000	16,200,518	06/18/2021	06/18/2051	Interest Rate Swap			16409T-AC-3	CLASS A1B	1		16,200,518
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	ſ	125.000.000	13.600.000	26.752 465	02/05/2015	02/05/2045	Interest Rate Swap		13.150 520	67690A-AG-6	OAKC 2021-9A B FLOATING COUPON MATURITY 20350719	1	13.600.000	13,601,945
	Evergreen Basket of Long Fixed Rate		20,000,000	,	, , ,					0,100,000		HPS Loan Management 9-20-HLM 9A-		, ,	
57629*DB4	ABS Bank Loans and Corporate Bonds . 1			12,750,000	12,750,089	02/05/2015	02/05/2045	Interest Rate Swap			40436Q-AN-2	. 2016 A2R	1	12,750,000	12,750,089
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l		25.000.000	25 000 500	02/05/2015	02/05/2045	Interest Rate Swap			87249Q-AA-8	TICP CLO Ltd-TICP 2018-11A A	1	25,000,000	25,000,500
	Evergreen Basket of Long Fixed Rate			,								Babson CLO Ltd 2013-I-SERIES 2013-			
57629*DB4	ABS Bank Loans and Corporate Bonds . 1	l		16,133,902	16,132,888	02/05/2015	02/05/2045	Interest Rate Swap			06760E-AA-4	IA CLASS AR	1		16,132,888
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l		15,200,000	15,201,459	02/05/2015	02/05/2045	Interest Rate Swap			87248K-AL-8	TICP CLO VI 2016-5 Ltd-TICP 2016-5A	1	15,200,000	15,201,459
	Evergreen Basket of Long Fixed Rate			,											
57629*DB4	ABS Bank Loans and Corporate Bonds . 1	l		30,000,000	30,013,860	02/05/2015	02/05/2045	Interest Rate Swap			00119V-AN-9	AGL CLO 6 LTD-AGL 2020-6A AR	1	30,000,000	30,013,860
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	ı		11,400,000	11.393.251	02/05/2015	02/05/2045	Interest Rate Swap			38138D-AQ-9	Goldentree Loan Manageme-GLM 2019- 5A BR	1	11.400.000	11,393,251
J1023 DU4	Evergreen Basket of Long Fixed Rate			, ,		02/03/2013		miorest nate swap				KREF Lending VII LLC - Term Loan	1		1,080,201
57629*DB4	ABS Bank Loans and Corporate Bonds . 1			4,000,000	4,000,000	02/05/2015	02/05/2045	Interest Rate Swap			50079@-MV-8	Series 2021-10	1	4,000,000	4,000,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	17	300,000,000	9,560,613	16 500 050	06 /01 /0001	06/21/2051	Interest Rate Swap		6 004 000	78449F-AC-5	SMB PRIVATE ED LN TR 201-SMB PRIVATE ED LN TR 2016-A NT			0 655 011
Need to File with	Evergreen Basket of Long Fixed Rate	L		9,560,613	16,580,050	06/21/2021	00/21/2051	interest hate swap			C-UA-764461	NAVIENT STUDENT LOAN TRU-SERIES 16-	T	9,560,613	9,655,211
the NAIC	ABS Bank Loans and Corporate Bonds . 1	Z		22,420,000	23, 164, 313	06/21/2021	06/21/2051	Interest Rate Swap			63940F-AC-1	2 CLASS A3	1	22,420,000	23, 164, 313
Need to File with	Evergreen Basket of Long Fixed Rate	7		000 000 050	000 000 050	00 (04 (0004	00 (04 (0054				440000 1111 7	REVOLVING PROM NT - ISSUED SEPT		000 000 050	000 000 050
the NAIC	ABS Bank Loans and Corporate Bonds . 1	L	. <b>L</b>	203,080,050	203,080,050	106/21/2021	06/21/2051	Interest Rate Swap			14308@-MM-7	2019			203,080,050

### **SCHEDULE DB - PART C - SECTION 1**

		Renlication (Sur	thetic Asset) Tra	insactions	Replication	(Synthetic F	Asset) Transa	actions Open as of De	cemper 31 of Curr		of the Rank	cation (Synthetic Asset) Trans	actions		
1	2	3	4	5	6	7	8	Derivativ	e Instrument(s) Open		or the Kepi		Instrument(s) Held		
	_	· ·		J	O O	,		9	10	11	12	13	14	15	16
Number	Description Evergreen Basket of Long Fixed Rate	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
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		42,343,910	42,356,613	06/21/2021	06/21/2051	Interest Rate Swap			72403Z-NT-7	PIONEERS GATE LLC 2021-2 OPTN	1	42,343,910	
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17		10.000.000	0 085 430	06/21/2021	06/21/2051	Interest Rate Swap			67109Y-AN-4	Oak Hill Credit Partners-SERIES 15- 12A CLASS A2R	1	10,000,000	9,982,430
Need to File with	Evergreen Basket of Long Fixed Rate			, ,							-	Benefit Street Partners -BSP 2015-			
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z		4,200,000	4, 165, 098	06/21/2021	06/21/2051	Interest Rate Swap			08180X-AU-6	8A BR	1	4,200,000	4, 165, 098
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z		10,000,000	10,000,570	06/21/2021	06/21/2051	Interest Rate Swap			04965L-AE-8	ATRIUM XIV LLC-ATRM 14A A2A	1	10,000,000	10,000,570
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		9,050,000	9,036,859	06/21/2021	06/21/2051	Interest Rate Swap			06760E-AE-6	IA CLASS CR	1	9,050,000	
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17	250.000.000	39.750.000	41.263.556	06/22/2021	06/22/2051	Interest Rate Swap		1.513.556	70163#-AA-0	Parliament Funding   LLC-Variable Funding Notes	2	39,750,000	39,750,000
Need to File with	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	47	, ,	5,600,000	F 001 000	00/00/0001	00 (00 (0051	Interest Rate Swap		, , , , , ,	64034N-AB-1	NSLT 2019-2A B	4	5,600,000	
Need to File with	Evergreen Basket of Long Fixed Rate	12		,		06/22/2021	06/22/2051						I	,	5,601,922
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z		30,000,000	30,000,000	06/22/2021	06/22/2051	Interest Rate Swap			50079@-MN-6	KREF Lending VII 2018-2 Term Loan . SMB PRIVATE EDUCATION LO-SMB 2015-B	1	30,000,000	30,000,000
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		11,831,192	11,893,536	06/22/2021	06/22/2051	Interest Rate Swap			78448Q-AD-0	A3	1	11,831,192	11,893,536
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1Z		13,000,000	13,001,521	06/22/2021	06/22/2051	Interest Rate Swap			75887X-AC-1	Regatta Fundinng LtdREG11 2018-1A B	1	13,000,000	13,001,521
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17		7.100.000	7 090 145	06/22/2021	06/22/2051	Interest Rate Swap			25255D-AE-0	DCLO 2021-1A A2 FLOATING COUPON MATURITY 20360715	1		7,090,145
Need to File with	Evergreen Basket of Long Fixed Rate			, ,								ARES 2017-43A CR FLOATING COUPON			
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	12		7,050,000	7,051,029	06/22/2021	06/22/2051	Interest Rate Swap			04016P-AN-8	MATURITY 20340715 CCOF Onshore Co-Borrower Revolving	1		7,051,029
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z		124,000,000	124,000,000	06/22/2021	06/22/2051	Interest Rate Swap			12499#-MM-8	LoanTICP CLO VI 2016-2 Ltd-TICP 2016-6A	1	124,000,000	124,000,000
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		4,999,887	4,974,310	06/22/2021	06/22/2051	Interest Rate Swap			87246M-AW-2	CR2	1	4,999,887	4,974,310
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1Z		7.350.000	7.226.248	06/22/2021	06/22/2051	Interest Rate Swap			12551R-AC-2	CIFC Funding 2018-I Ltd-SERIES 18- 1A CLASS B	1		7 , 226 , 248
Need to File with	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17		5,000,000		06/22/2021	06/22/2051	Interest Rate Swap			88434H-AE-3	THL Credit Wind River 20-SERIES 18- 2A CLASS A2	4	5,000,000	5,000,135
Need to File with	Evergreen Basket of Long Fixed Rate	12											· · · · · · · · · · · · · · · · · · ·		
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z	200,000,000		9,718,765	06/22/2021	06/22/2051	Interest Rate Swap		1,906,507	MXP001-TT-1	AEROVIAS DE MEXICO SA USD TERM LN . NAVIENT STUDENT LOAN TRU-SERIES	2		7,812,258
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z		25,000,000	25,291,010	06/22/2021	06/22/2051	Interest Rate Swap			63940L-AC-8	2016-6A CLASS A3TICP 2019-13A BR FLOATING COUPON	1	25,000,000	25,291,010
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		8,000,000	7,994,384	06/22/2021	06/22/2051	Interest Rate Swap			87250A-AL-5	1.819390 MATURITY 20340415	1	8,000,000	7,994,384
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17		8.000.000	7.935.488	06/22/2021	06/22/2051	Interest Rate Swap			09628F-AE-9	BLUEM 2017-3A B FLOATING COUPON 1.558750 MATURITY 20300115	1	8.000.000	7,935,488
Need to File with	Evergreen Basket of Long Fixed Rate	47		67.200.000	, , , ,						858102-AX-4	Steele Creek CLO 2016-1 -SERIES 2016-1A CLASS AR	4	, ,	
Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	IL	-	,,	66,791,558	06/22/2021	06/22/2051	Interest Rate Swap				Steele Creek CLO 2014-1 -SERIES 14-	1	67,200,000	66,791,558
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z		20,000,000	20,000,080	06/22/2021	06/22/2051	Interest Rate Swap			85816W-AC-8	1RA CLASS A	1	20,000,000	20,000,080
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z	-	10,000,000	10,000,570	06/22/2021	06/22/2051	Interest Rate Swap			04965L-AE-8	ATRIUM XIV LLC-ATRM 14A A2A	1	10,000,000	10,000,570
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1Z		10,000,000	9,890,340	06/22/2021	06/22/2051	Interest Rate Swap			87232A-AN-4	TCI-Flatiron Clo 2018-1 -TFLAT 2018-1A BR	1	10,000,000	9,890,340
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17		10,000,000	0 ୫୦୫ ୦୫୦	06/22/2021	06/22/2051	Interest Rate Swap			77342M-AQ-9	Rockford Tower CLO 2019SERIES 2019-1A CLASS B1R	1	10.000.000	9,896,060
Need to File with	Evergreen Basket of Long Fixed Rate	.=		, ,								HIGHER EDUCATION FUNDING-SERIES		, ,	
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	12		1,624,778	1,698,090	06/22/2021	06/22/2051	Interest Rate Swap			429827-AK-4	2004-1 CLASS A10 HIGHER EDUCATION FUNDING-SERIES	1		1,698,090
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z	-	1,229,973	1,279,720	06/22/2021	06/22/2051	Interest Rate Swap			429827-AP-3	2004-1 CLASS A14	1	1,229,973	1,279,720
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		1, 156, 496	1, 176, 358	06/22/2021	06/22/2051	Interest Rate Swap			429827-AB-4	2004-1 CLASS A2	1		1, 176, 358
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,552,371	1,563,284	06/22/2021	06/22/2051	Interest Rate Swap			83715A-AJ-8	SOUTH CAROLINA STUDENT L-SR UNSECURED	1	1,552,371	1,563,284
Need to File with	Evergreen Basket of Long Fixed Rate	47		, , , , ,	, , ,							NELNET STUDENT LOAN TRUS-SERIES	4		
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	IL		1,769,790		06/22/2021	06/22/2051	Interest Rate Swap			64033Q-AC-3	. 2015-2A CLASS B PENNSYLVANIA ST HGR EDU -SERIES	1	1,769,790	1,836,933
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		619,822	624,405	06/22/2021	06/22/2051	Interest Rate Swap			709163-GJ-2	2006 CL B	1	619,822	624,405

### **SCHEDULE DB - PART C - SECTION 1**

		Donlination (Cur	nthetic Asset) Tra	naactiona	Replication	(Synthetic P	isset) iransa	actions Open as of De	cember 31 of Curr		of the Bonl	ication (Synthetic Asset) Trans	actions		
1	2	3	1 4	5	6	7	8	Derivativ	e Instrument(s) Open		ог ше кері		Instrument(s) Held		
'	_	3	_	3	U	,	0	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
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17		824.609	810.147	06/22/2021	06/22/2051	Interest Rate Swap			17284L-AB-0	CIT EDUCATION LOAN TRUST-SERIES 2007-1 CLASS B	1	824.609	810,147
Need to File with	Evergreen Basket of Long Fixed Rate											Babson CLO Ltd 2015-I-BABSN 2015-IA			·
the NAIC	ABS Bank Loans and Corporate Bonds	1Z	-	8,275,000	8,215,155	06/22/2021	06/22/2051	Interest Rate Swap			056162-AS-9	CR	1	8,275,000	8,215,155
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17		22.344.287	2/ 221 500	06/22/2021	06/22/2051	Interest Rate Swap			230000-AB-7	CULLEN/FROST CAP TR II-SUBORDINATED	2		24,221,500
Need to File with	Evergreen Basket of Long Fixed Rate			, ,											
the NAIC	ABS Bank Loans and Corporate Bonds	1Z	300,000,000	13,651,047	19,793,240	06/28/2021	06/28/2051	Interest Rate Swap		7, 187, 652	MXP001-TT-1	AEROVIAS DE MEXICO SA USD TERM LN .	2		12,605,588
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17		1.837.170	1.858.383	06/28/2021	06/28/2051	Interest Rate Swap			78448R-AD-8	SMB PRIVATE ED LN TR 2015-C LN BCK NT CL A-3	1	1.837.170	1,858,383
Need to File with	Evergreen Basket of Long Fixed Rate			, ,							-	SMB PRIVATE ED LOAN TR 2015-A LN		, ,	
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		5,580,629	5,629,968	06/28/2021	06/28/2051	Interest Rate Swap			78448P-AD-2	BACKED NT A-3	1	5,580,629	5,629,968
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17		31.052.260	31 052 260	06/28/2021	06/28/2051	Interest Rate Swap			50079@-MN-6	KREF Lending VII 2018-2 Term Loan .	1	31,052,260	31,052,260
Need to File with	Evergreen Basket of Long Fixed Rate			, , ,	, ,							Benefit Street Partners -BSP 2017-			
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		11,600,000	11,556,129	06/28/2021	06/28/2051	Interest Rate Swap			08179C-AQ-4	11A A2R FLOATING	1	11,600,000	11,556,129
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17		2.145.061	2.134.447	06/28/2021	06/28/2051	Interest Rate Swap			00432C-CW-9	CLASS A3	1		2, 134, 447
Need to File with	Evergreen Basket of Long Fixed Rate	-		, ,	, ,							EDUCATIONAL FUNDING OF T-SERIES			
the NAIC	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z		8,870,425	9, 183,645	06/28/2021	06/28/2051	Interest Rate Swap			28148W-AC-7	2011-1 CLASS B	1		9, 183, 645
Need to File with the NAIC	ABS Bank Loans and Corporate Bonds .	17		185.000.000	185.000.000	06/28/2021	06/28/2051	Interest Rate Swap			12503Z-MM-8	Facility	1	185,000,000	185,000,000
Need to File with	Evergreen Basket of Long Fixed Rate			, ,	, ,							<u> </u>			
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z		9,295,136	9,295,136	06/28/2021	06/28/2051	Interest Rate Swap			03113#-MM-3	AMF Levered II, LLC - Revolver SLM STUDENT LOAN TRUST-SERIES 2005-	1		9,295,136
the NAIC	ABS Bank Loans and Corporate Bonds .	17		5.114.278	4 860 575	06/28/2021	06/28/2051	Interest Rate Swap			78442G-QA-7	6 CLASS B	1		4,860,575
Need to File with	Evergreen Basket of Long Fixed Rate			, , , , , , , , , , , , , , , , , , , ,	, , ,							GOAL CAPITAL FUNDING TRU-SERIES		,	
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z		1,714,647	1,823,948	06/28/2021	06/28/2051	Interest Rate Swap			38021F-AB-7	. 2015-1 CLASS B	2		1,823,948
the NAIC	ABS Bank Loans and Corporate Bonds .	17		1.721.069	1.744.746	06/28/2021	06/28/2051	Interest Rate Swap			28138J-AB-0	2 CLASS B	1		1,744,746
Need to File with	Evergreen Basket of Long Fixed Rate			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,								SLM STUDENT LOAN TRUST 2003-4 LN			
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z	-	1,716,216	1,648,557	06/28/2021	06/28/2051	Interest Rate Swap			78442G-GM-2	BKD CTF CL B	2	1,716,216	1,648,557
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		1,390,591	1,453,221	06/28/2021	06/28/2051	Interest Rate Swap			28090A-AB-5	SERIES B	1		1,453,221
Need to File with	Evergreen Basket of Long Fixed Rate	47		7 000 000	7 000 004	00 (00 (000)	00 (00 (005)				03767M-AE-8	Apidos CLO-SERIES 18-29A CLASS A1B		7 000 000	7 000 004
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	12		7,200,000	7,200,281	06/28/2021	06/28/2051	Interest Rate Swap			U3/6/M-AE-8	Greenwood Park CLO Ltd-SERIES 18-1A			7,200,281
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		8,800,000	8,758,165	06/28/2021	06/28/2051	Interest Rate Swap			39729R-AC-2	CLASS B	1	8,800,000	8,758,165
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	47		10,500,000	10.499.958	06/28/2021	06/28/2051	Interest Rate Swap			13876J-AE-2	Canyon Capital CLO Ltd-CANYC 2012- 1RA B			10 , 499 , 958
Need to File with	Evergreen Basket of Long Fixed Rate	12		10,500,000	10,499,900	00/20/2021	00/20/2031	interest hate swap			130/0J-AE-2	Apidos CLO Series 19-32A-APID 2019-	l		10,499,906
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		5,000,000	5,000,710	06/28/2021	06/28/2051	Interest Rate Swap			03768R-AG-1	32A B1	1	5,000,000	5,000,710
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17	200.000.000	7.646.872	12 302 305	06/28/2021	06/28/2051	Interest Rate Swap		4 815 767	281397-AP-4	EDUCATION LOAN ASSET-BAC-SERIES 2003-2 CLASS 2A1	1	7.646.872	7.486.628
Need to File with	Evergreen Basket of Long Fixed Rate			, ,	, , , , , , , , , , , , , , , , , , , ,					7,010,707				, ,	, ,
the NAIC	ABS Bank Loans and Corporate Bonds	1Z	-	11,913,641	11,001,240	06/28/2021	06/28/2051	Interest Rate Swap		<b> </b>	MXP001-TT-1	AEROVIAS DE MEXICO SA USD TERM LN .	2	11,913,641	11,001,240
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17		4.324.344	4.257 102	06/28/2021	06/28/2051	Interest Rate Swap			281397-AB-5	EDUCATION LOAN ASSET-BAC-SERIES 2003-1 CLASS A2	1	4,324,344	4,257,102
Need to File with	Evergreen Basket of Long Fixed Rate			, , ,								NELNET STUDENT LOAN TRUS-SERIES		, , ,	
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z	-	3,831,738	3,893,570	06/28/2021	06/28/2051	Interest Rate Swap			64031Q-CK-5	2005-4 CLASS A4R1 EDLINC STUDENT LOAN FUND-SERIES	2		3,893,570
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		5,408,609	5,502.858	06/28/2021	06/28/2051	Interest Rate Swap		[	28108Q-AB-0	2012-1 CLASS B	1		5,502,858
Need to File with	Evergreen Basket of Long Fixed Rate	4-		, ,								EDUCATION LOAN ASSET-BAC-SERIES		, ,	
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	12	-	2,950,000	2,887,000	06/28/2021	06/28/2051	Interest Rate Swap			281397-AQ-2	2003-2 CLASS 2A2	l		2,887,000
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		1,483,837	1,485,998	06/28/2021	06/28/2051	Interest Rate Swap			38021E-AA-2	STUDENT LN BKD NT	1		1,485,998
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17		2.472.349	0.057.111	06 /00 /0004	06/28/2051	Interest Rate Swap			64031Q-CM-1	NELNET STUDENT LOAN TRUS-SERIES 2005-4 CLASS A4R2	2	0.470.040	2,957,141
Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	14	·	2,4/2,349	2,957,141	06/28/2021	00/20/2001	interest hate Swap			0403 IQ-UM-1	SLM STUDENT LN TR 2006-5-NOTE CL B	۷		∠,95/, 141
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		9,776,793	9,930,145	06/28/2021	06/28/2051	Interest Rate Swap			83149E-AG-2		1	9,776,793	9,930,145
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17		13,900,000	10 000 050	06/28/2021	06/28/2051	Interest Rate Swap			26251L-AE-4	Dryden 64 CLO Ltd-DRSLF 2018-64A B	1	13.900.000	13,899,958
LITE INATE	nuo ualik Lualis aliu culpulate Bonds .	14		13,900,000		00/20/2021	00/20/2001	I III TETEST NATE SWAP			2020 IL-ME-4		<u> </u>		

# **SCHEDULE DB - PART C - SECTION 1**

					Replication	(Synthetic A	sset) Transa	actions Open as of Dec	cember 31 of Curr						
		Replication (Syn			r		_				of the Repl	ication (Synthetic Asset) Trans			
1	2	3	4	5	6	7	8		e Instrument(s) Open				Instrument(s) Held		
		NAIO						9	10	11	12	13	14	15	16
		NAIC Designation or		Dools/Adjusted					Daali/Adiitad				NAIC	D = =1./A =1:=4==1	
		Designation or Other	Notional	Book/Adjusted Carrying		Effective	Maturity		Book/Adjusted				Designation or Other	Book/Adjusted Carrying	
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Carrying Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
	Evergreen Basket of Long Fixed Rate	Description	Amount	value	i ali value	Date	Date	Description	value	Fall Value	CUSIF	NSLT 2013-2A B FLOATING COUPON	Description	value	rali value
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		28,000,000	27,919,760	06/28/2021	06/28/2051	Interest Rate Swap			64033E-AB-2	1.591500 MATURITY 20520826	1	28,000,000	27,919,760
Need to File with	Evergreen Basket of Long Fixed Rate							·				NORTHSTAR LN-TXB-A-3 ADJUSTABLE			
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		21,965,395	21,707,700	06/28/2021	06/28/2051	Interest Rate Swap			66704J-AF-5	COUPON .52500 MATURITY 20420401	1	21,965,395	21,707,700
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17		14,358,543	13 01/ 166	06/28/2021	06/28/2051	Interest Rate Swap			78442G-KP-0	SLMA 2003-14 B FLOATING COUPON 0.725750 MATURITY 20651025	1	14,358,543	13,914,166
Need to File with	Evergreen Basket of Long Fixed Rate	12		14,000,040		00/20/2021	00/20/2031	Titterest nate onap			704420 N 0	NSLT 2021-1A B FLOATING COUPON	'		
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		13,600,000	13,370,102	06/28/2021	06/28/2051	Interest Rate Swap			64034X-AB-9	MATURITY 20690725	1	13,600,000	13,370,102
Need to File with	Evergreen Basket of Long Fixed Rate	47		40, 400, 000	40, 404, 000	00 (00 (0004	00 (00 (0054				040040 40 0	NSLT 2020-1A B FLOATING COUPON		40, 400, 000	40, 404, 000
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	12		10,100,000	10,484,998	06/28/2021	06/28/2051	Interest Rate Swap			64034G-AB-6	1.841500 MATURITY 20680326 NELNET STUDENT LOAN TRUS-SERIES			10 , 484 , 998
the NAIC	ABS Bank Loans and Corporate Bonds	1Z		6,532,444	6,283,659	06/28/2021	06/28/2051	Interest Rate Swap			64031C-AB-8	2012-2A CLASS B	1	6,532,444	6,283,659
Need to File with	Evergreen Basket of Long Fixed Rate											SLM STUDENT LOAN TRUST-SERIES 2005-	1.	1	
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	12		4,285,833	4,219,304	06/28/2021	06/28/2051	Interest Rate Swap			78442G-PS-9	. 5 CLASS B	1	4,285,833	4,219,304
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		16.275.000	16.276.237	06/28/2021	06/28/2051	Interest Rate Swap			04623T-AA-3	ASSUMANT OLU I LID-ASHNI ZUTO-TA A	l <sub>1</sub>		16,276,237
Need to File with	Evergreen Basket of Long Fixed Rate				, , ,							Tryon Park CLO Ltd-TPCLO 2013-1A			
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		3,000,000	3,000,054	06/28/2021	06/28/2051	Interest Rate Swap			89852T-AN-8	A1JR	1	3,000,000	3,000,054
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17		13.000.000	12 000 224	06/28/2021	06/28/2051	Interest Rate Swap			21623P-AC-1	COOK PARK CLO LTD-COOK 2018-1A A2	<b> </b> ,	13,000,000	13,000,234
Need to File with	Evergreen Basket of Long Fixed Rate	12		13,000,000	13,000,204	00/20/2021	00/20/2031	interest nate Swap			21020F-AC-1	Navient Student Loan Tru-NAVSL	1		13,000,204
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		2,000,000	2,012,937	06/28/2021	06/28/2051	Interest Rate Swap			63942N-AC-2	. 2021-1A B	1	2,000,000	2,012,937
Need to File with	Evergreen Basket of Long Fixed Rate	47		0 400 000	2 402 202	00 (00 (000)	00 (00 (0054				400507 15 0	144D 01 0 00 1 1 1 144D 00 D		0 400 000	0 400 000
the NAIC	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	12		8,400,000	8,400,008	06/28/2021	06/28/2051	Interest Rate Swap			48252Y-AE-9	KKR CLO 23 Ltd-KKR 23 B	1		8,400,008
57629*DE8	ABS Bank Loans and Corporate Bonds .	1	125.000.000	10.920.838	31.816.536	12/06/2016	12/06/2046	Interest Rate Swap		21.732.066	MXP001-TT-1	AEROVIAS DE MEXICO SA USD TERM LN .	2	10.920.838	10,084,470
	Evergreen Basket of Long Fixed Rate							·				SOUTH CAROLINA STUDENT L-SERIES			
57629*DE8	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		12,701,622	12,820,557	12/06/2016	12/06/2046	Interest Rate Swap			83715R-AG-7	2014-1 CLASS B	1		12,820,557
57629*DE8	ABS Bank Loans and Corporate Bonds .	1		4,819,008	4,920,824	12/06/2016	12/06/2046	Interest Rate Swap			784420-AE-1	1 CLASS B	1	4,819,008	4,920,824
0.020 020	Evergreen Basket of Long Fixed Rate				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	12, 00, 2010 11111	12/ 00/ 2010	The sect make onep				SLM STUDENT LOAN TRUST-SERIES 2005-			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
57629*DE8	ABS Bank Loans and Corporate Bonds .	1		3,082,577	3,023,621	12/06/2016	12/06/2046	Interest Rate Swap			78442G-QT-6	8 CLASS B	1	3,082,577	3,023,621
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		19.300.000	19.198.405	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, 198, 405
37029"DE0	Evergreen Basket of Long Fixed Rate	I		19,300,000	19, 190, 403	12/00/2010	12/00/2040	IIIterest nate swap			13033E-AU-2	NAVIENT STUDENT LOAN TRU-SERIES			19, 190, 400
57629*DE8	ABS Bank Loans and Corporate Bonds .	1		2,645,000	2,679,625	12/06/2016	12/06/2046	Interest Rate Swap			63938E-AE-4	2014-1 CLASS B	1	2,645,000	2,679,625
57000+050	Evergreen Basket of Long Fixed Rate			0.045.445	0.000.074	10 100 100 10	10 100 100 10					NELNET STUDENT LOAN TRUS-SERIES		0.045.445	0 000 074
57629*DE8	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	I		2,215,145	2,093,974	12/06/2016	12/06/2046	Interest Rate Swap			64031A-AJ-5	2006-3 CLASS B			2,093,974
57629*DE8	ABS Bank Loans and Corporate Bonds .	1		6,371,748	6,819,196	12/06/2016	12/06/2046	Interest Rate Swap			63939L-AC-1	2015–3 CLASS B	1	6,371,748	6,819,196
	Evergreen Basket of Long Fixed Rate							,				NELNET STUDENT LOAN TRUS-SERIES			
57629*DE8	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1	<b> </b>	3,358,724	3,414,080	12/06/2016	12/06/2046	Interest Rate Swap			64033J-AB-1	2014-1A CLASS BCOLLEGE LOAN CORPORATION-SERIES	1	3,358,724	3,414,080
57629*DE8	Evergreen Basket of Long Fixed Hate ABS Bank Loans and Corporate Bonds .	1		2,468,968	2.261 481	12/06/2016	12/06/2046	Interest Rate Swap			194266-AE-2	2005-2 CLASS B	I <sub>1</sub>	2,468,968	2,261,481
	Evergreen Basket of Long Fixed Rate							·				NELNET STUDENT LOAN TRUS-SERIES			
57629*DE8	ABS Bank Loans and Corporate Bonds	1	ļ	3,216,516	3,306,879	12/06/2016	12/06/2046	Interest Rate Swap			64033N-AB-2	2014–5A CLASS B	1	3,216,516	3,306,879
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		1,866,702	1 8/12 905	12/06/2016	12/06/2046	Interest Rate Swap			78442G-LJ-3	SLM STUDENT LOAN TRUST-SERIES 2004 - 3 CLASS B	<b> </b> ,	1,866,702	1,842,895
31029"DE0	Evergreen Basket of Long Fixed Rate	1		1,000,702	1,042,890	12/00/2010	12/00/2040	interest nate swap			/ 0442U-LJ-3	NELNET STUDENT LOAN TRUS-SERIES	1		1,042,890
57629*DE8	ABS Bank Loans and Corporate Bonds .	1		3,250,000	3, 147, 590	12/06/2016	12/06/2046	Interest Rate Swap			64032A-AB-1	2012-1A CLASS B	1	3,250,000	3, 147, 590
E7000+DE0	Evergreen Basket of Long Fixed Rate			0.004.7	2 222	40 (00 (00 10	40 (00 (00 40				040001 12 5	NELNET STUDENT LOAN TRUS-SERIES	L	2 221	2 222
57629*DE8	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		3,004,762	3,036,787	12/06/2016	12/06/2046	Interest Rate Swap			64033L-AD-2	2014-2A CLASS B	l	3,004,762	3,036,787
57629*DE8	ABS Bank Loans and Corporate Bonds	1		3,240,000	3,213,117	12/06/2016	12/06/2046	Interest Rate Swap			64033K-AB-8	2014–3A CLASS B	1	3,240,000	3,213,117
	Evergreen Basket of Long Fixed Rate							·			l				
57629*DE8	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		14,750,000	14,750,148	12/06/2016	12/06/2046	Interest Rate Swap			03767M-AG-3	Apidos CLO-SERIES 18-29A CLASS A2 . Magnetite VIII Ltd-MAGNE 2014-8A	1	14,750,000	14,750,148
57629*DE8	ABS Bank Loans and Corporate Bonds	1		4.500.000	4,483,400	12/06/2016	12/06/2046	Interest Rate Swap			55952Y-AT-4	Magnetite VIII Ltd-MAGNE 2014-8A	I <sub>1</sub>	4,500,000	4,483,400
	Evergreen Basket of Long Fixed Rate			, ,	, ,			·				Ares XXXVIII CLO Ltd-SERIES 15-38A			
57629*DE8	ABS Bank Loans and Corporate Bonds .	1		6,700,000	6,617,382	12/06/2016	12/06/2046	Interest Rate Swap			04015U-AJ-7	CLASS BR	1	6,700,000	6,617,382
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3.000.000	0.007.007	12/06/2016	12/06/2046	Interest Rate Swap			48250R-BN-5	KKR CLO 12 Ltd-KKR 12 BR2		3,000,000	2.997.387
01059neg	nuo ualik Lualis aliu Corporate bonds .		ļ	3,000,000		12/00/2010	12/00/2040	I III TEST DATE OWAP		ļ	C-VIG-UUC70+	. I NNN ULU IZ LIU-NNN IZ BHZ			

### **SCHEDULE DB - PART C - SECTION 1**

		Poplication (Syr	nthetic Asset) Tra	neactions	Replication	(Synthetic F	isset) Transa	actions Open as of De	cember 31 of Curr		of the Bool	lication (Synthetic Asset) Trans	actions		
1	2	3	<u> </u>	5	6	7	8	Derivativ	e Instrument(s) Open		or the Repl		Instrument(s) Held		
· '		J		J	O	,	· ·	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*DE8	Evergreen Basket of Long Fixed Rate			14.250.000	14,218,337	12/06/2016	12/06/2046	Interest Rate Swap			67112K-AB-5	OCP CLO Ltd-SERIES 18-15A CLASS A2		14,250,000	44 040 007
5/629^DE8	. ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	l		14,250,000	14,218,337	12/06/2016	12/06/2046	Interest Hate Swap			6/112K-AB-5	AmerisourceBergen Corp-SENIOR	I		14,218,337
57629*DM0	ABS Bank Loans and Corporate Bonds .	l	250,000,000	7,633,571	46,224,911	09/15/2017	09/15/2047	Interest Rate Swap		38, 199, 266	03073E-AM-7	UNSECURED	2	7,633,571	8,025,645
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		17.648.310	18 606 757	09/15/2017	09/15/2047	Interest Rate Swap			29364N-AS-7	ENTERGY MISSISSIPPI INC-SECURED NOTE	1	17,648,310	18,606,757
	Evergreen Basket of Long Fixed Rate			, ,								Bain Capital Credit CLO-BCC 2021-1A			
57629*DM0	ABS Bank Loans and Corporate Bonds	l		9,815,000	9,741,868	09/15/2017	09/15/2047	Interest Rate Swap			05684L-AG-0	RENATSSANCERE FINANCE-SR UNSECURED	1	9,815,000	9,741,868
57629*DM0	. ABS Bank Loans and Corporate Bonds .	١		26, 154, 900	27,828,619	09/15/2017	09/15/2047	Interest Rate Swap			75972Y-AA-9		1	26, 154,900	27,828,619
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9.500.000	9,482,625	09/15/2017	09/15/2047	Interest Rate Swap			33882G-AJ-7	Flatiron Clo 17 Ltd-FLAT 2017-1A CR	1	9.500.000	9,482,625
	Evergreen Basket of Long Fixed Rate											Crestline Denali CLO Ltd-SERIES			
57629*DM0	. ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	l	-	3,200,000	3,113,51/	09/15/2017	09/15/2047	Interest Rate Swap			22615E-AE-0	. 2018-1A CLASS C	1	3,200,000	3, 113, 517
57629*DM0	. ABS Bank Loans and Corporate Bonds .	١		8,000,000		09/15/2017	09/15/2047	Interest Rate Swap			67104L-AG-2	2013-2A CR	1	8,000,000	8,006,064
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	l		14,000,000	14,000,952	09/15/2017	09/15/2047	Interest Rate Swap			39862E-AB-0	GRIPPEN PARK CLO LTD-SERIES 17-1A CLASS B	1	14,000,000	14,000,952
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds			52.951.816	E0 0E1 010	09/15/2017	09/15/2047	Interest Rate Swap			50079@-M0-4	KREF Lending VII 2018-3 Term Loan .		52,951,816	52,951,816
37029"DINO	Evergreen Basket of Long Fixed Rate					09/13/201/	09/13/204/	interest hate swap			300790-W0-4	FS CREIT FINANCE MM-1 LLC - Secured	1		
57629*DM0	. ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	l	-	30,000,000	30,000,000	09/15/2017	09/15/2047	Interest Rate Swap			30300Z-MM-5	Term Loan Facility Neuberger Berman Loan Ad-SERIES	1	30,000,000	30,000,000
57629*DM0	. ABS Bank Loans and Corporate Bonds .	1		5,400,000	5,396,560	09/15/2017	09/15/2047	Interest Rate Swap			64130H-AQ-4	2017-24A CLASS CR	1	5,400,000	5,396,560
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10.331.660	11 710 661	09/15/2017	09/15/2047	Interest Rate Swap			00206R-GL-0	. AT&T Inc-SENIOR UNSECURED	0	10.331.660	11,719,661
	Evergreen Basket of Long Fixed Rate	l	-	, ,	, .,								2	, , ,	
57629*DM0	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1	-	21, 138, 193	22,275,506	09/15/2017	09/15/2047	Interest Rate Swap			00928Q-AQ-4	AIRCASTLE LTD-SENIOR UNSECURED	2		22,275,506
57629*DM0	. ABS Bank Loans and Corporate Bonds .	l		21,663,859	22,881,485	09/15/2017	09/15/2047	Interest Rate Swap			29365T-AF-1	Entergy Texas Inc-SECURED	2	21,663,859	22,881,485
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14.674.409	14.568.222	09/15/2017	09/15/2047	Interest Rate Swap			90933J-AA-9	UNITED AIRLINES 2016-2 C-FIRST LIEN	3	14,674,409	14,568,222
	Evergreen Basket of Long Fixed Rate			, ,											
57629*DL2	. ABS Bank Loans and Corporate Bonds . 2 Evergreen Basket of Long Fixed Rate	?	250,000,000	1,508,355	40,244,065	09/15/2017	09/15/2047	Interest Rate Swap		38,602,124	031162-CJ-7	. AMGEN INC-SENIOR UNSECURED JB HUNT TRANSPRT SVCS-SENIOR	2		1,641,941
57629*DL2	. ABS Bank Loans and Corporate Bonds . 2 Evergreen Basket of Long Fixed Rate	2		175,825	183,353	09/15/2017	09/15/2047	Interest Rate Swap			445658-CD-7	UNSECURED NOTE	2		183,353
57629*DL2	ABS Bank Loans and Corporate Bonds . 2	2		22,081,444	25,049,695	09/15/2017	09/15/2047	Interest Rate Swap			456866-AM-4	. INGERSOLL-RAND CO-DEBENTURE	2		25,049,695
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds , 2			16, 132, 162	16 094 427	09/15/2017	09/15/2047	Interest Rate Swap			664397-AK-2	EVERSOURCE ENERGY-UNSECURED NOTE	2		
	Evergreen Basket of Long Fixed Rate			, , ,								Kingsland Ltd-SERIES 18-8A CLASS A	2		
57629*DL2	. ABS Bank Loans and Corporate Bonds . 2 Evergreen Basket of Long Fixed Rate	2	-	164,900,000	164,703,934	09/15/2017	09/15/2047	Interest Rate Swap			42086P-AC-7	Ballyrock CLO 2019-2 Ltd-SERIES 19-	1	164,900,000	164,703,934
57629*DL2	. ABS Bank Loans and Corporate Bonds . 2	2		5,900,000	5,859,544	09/15/2017	09/15/2047	Interest Rate Swap			05875M-AS-1	2A CLASS BR	1		5,859,544
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 2	2		17,838,612	19,735,819	09/15/2017	09/15/2047	Interest Rate Swap			25389J-AQ-9	DIGITAL REALTY TRUST LP-SENIOR UNSECURED	2	17,838,612	19,735,819
57620*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	<b>.</b>		6.466.352	6 061 001	00/15/2017	09/15/2047				919794-AB-3	VALLEY NATIONAL BANCORP- SUBORDINATED NOTE	2	6,466,352	
57629*DL2	Evergreen Basket of Long Fixed Rate	<u> </u>	-	, , , , ,		09/15/2017		Interest Rate Swap					٠	, , , , , , , , , , , , , , , , , , , ,	6,861,031
57629*DL2	ABS Bank Loans and Corporate Bonds 2 Evergreen Basket of Long Fixed Rate	2	-	13,891,032	16,618,529	09/15/2017	09/15/2047	Interest Rate Swap			042735-AK-6	Arrow Electronics Inc-DEBENTURE	2		16,618,529
57629*DL2	. ABS Bank Loans and Corporate Bonds . 2	2		3,000,000	2,988,048	09/15/2017	09/15/2047	Interest Rate Swap			83012Q-AE-4	Sixth Street CLO-SIXST 2021-20A C .	1	3,000,000	2,988,048
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 12	2	250.000.000	9, 434, 192	48,390.525	09/15/2017	09/15/2047	Interest Rate Swap		38.816.982	00287Y-AL-3	AbbVie Inc-SENIOR UNSECURED NOTE	2	9, 434, 192	9,573,543
	Evergreen Basket of Long Fixed Rate			, , ,											
57629*DP3	. ABS Bank Loans and Corporate Bonds . 2 Evergreen Basket of Long Fixed Rate	ź	-	3,397,286		09/15/2017	09/15/2047	Interest Rate Swap			04352E-AA-3	Ascension Health-SENIOR UNSECURED .	T	3,397,286	3,435,946
57629*DP3	ABS Bank Loans and Corporate Bonds . 2 Evergreen Basket of Long Fixed Rate	2	-	5, 173,851	5,516,749	09/15/2017	09/15/2047	Interest Rate Swap			195869-AP-7	. COLONIAL PIPELINE CO-SR UNSECURED . DISCOVER FINANCIAL SVS-SENIOR	1		5,516,749
57629*DP3	. ABS Bank Loans and Corporate Bonds . 2	2		47,725,323	52,433,916	09/15/2017	09/15/2047	Interest Rate Swap			254709-AM-0	UNSECURED	2		52,433,916
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 2	<u> </u>		9,533,033	9 710 468	09/15/2017	09/15/2047	Interest Rate Swap			444859-BA-9	Humana Inc-SENIOR UNSECURED NOTE	2	9,533,033	9,710,468
020 5.0				,0,000,000	,,,,,,	- 57 107 20 17	-37 107 20 17	oot mate onup			Dr. U				

# **SCHEDULE DB - PART C - SECTION 1**

		5 " " (0			Replication	(Synthetic A	sset) Transa	actions Open as of Dec	cember 31 of Curr		5				
1		Replication (Syn				7		Danis anti-sa	. I t t / - \ O		of the Repl	ication (Synthetic Asset) Trans			
1	2	3	4	5	6	/	8		Instrument(s) Open		40		Instrument(s) Held		
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13  Description  LON LTD PARTNERSHIP-SERIES 25A	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	2		2,500,000	2 /182 2/15	09/15/2017	09/15/2047	Interest Rate Swap			50189P-AN-2	CLASS C2	1	2,500,000	2,482,245
37023 010	Evergreen Basket of Long Fixed Rate	2		2,300,000	2, 402, 240	03/ 13/ 2017	00/10/204/	Titterest nate onap			30 1031 AN 2	BlackRock Inc-SENIOR UNSECURED NOTE	'	2,000,000	
57629*DP3	ABS Bank Loans and Corporate Bonds .	2		5,308,723	5,357,151	09/15/2017	09/15/2047	Interest Rate Swap			09247X-AJ-0		1	5,308,723	5,357,151
	Evergreen Basket of Long Fixed Rate											Steele Creek CLO 2016-1 -SERIES			
57629*DP3	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	2		66,300,000		09/15/2017	09/15/2047	Interest Rate Swap			858102-AX-4	2016-1A CLASS AR	1	66,300,000	65,897,029
57629*DP3	ABS Bank Loans and Corporate Bonds	2		47.047.891	55 336 183	09/15/2017	09/15/2047	Interest Rate Swap			341081-FG-7	BOND	1	47,047,891	55,336,183
0.020 5.0	Evergreen Basket of Long Fixed Rate					00/ 10/ 2011	00/ 10/ 20 11	mitor dot mate onap				Bain Capital Credit CLO -BCC 2018-			
57629*DP3	ABS Bank Loans and Corporate Bonds .	2		8,800,000	8,744,542	09/15/2017	09/15/2047	Interest Rate Swap			05683L-AC-0	1A A2	1	8,800,000	8,744,542
F7000+DD0	Evergreen Basket of Long Fixed Rate	0		44 040 775	40 407 407	00 (45 (0047	00 (45 (0047				004044 00 0	COX COMMUNICATIONS INC-SENIOR	0	44 040 775	40 407 407
57629*DP3	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	2		11,648,775	12,407,437	09/15/2017	09/15/2047	Interest Rate Swap			224044-CG-0	UNSECURED Penske Truck Leasing Co -SENIOR	2	11,648,775	12,407,437
57629*DP3	ABS Bank Loans and Corporate Bonds .	2		15,280,771	16.365.065	09/15/2017	09/15/2047	Interest Rate Swap			709599-AZ-7	UNSECURED	2	15,280,771	16,365,065
	Evergreen Basket of Long Fixed Rate							·							
57629*DP3	ABS Bank Loans and Corporate Bonds .	2		20,366,896	22,564,382	09/15/2017	09/15/2047	Interest Rate Swap			98389B-AV-2	Xcel Energy Inc-SENIOR UNSECURED	2	20,366,896	22,564,382
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	2	250.000.000	16,898,214	56.202.054	09/15/2017	09/15/2047	Interest Rate Swap		38.333.552	00774M-AB-1	AERCAP IRELAND CAPITAL D-SENIOR UNSECURED	2	16,898,214	17,868,502
37029"DNO	Evergreen Basket of Long Fixed Rate	۷	230,000,000	10,090,214		09/15/201/	09/13/204/	Interest hate swap			00774M-AD-1	UNDECONED	2	10,090,214	17,000,302
57629*DN8	ABS Bank Loans and Corporate Bonds .	2		18,416,909	19,670,088	09/15/2017	09/15/2047	Interest Rate Swap			378272-AL-2	GLENCORE FUNDING LLC-SR UNSECURED .	2	18,416,909	19,670,088
	Evergreen Basket of Long Fixed Rate														
57629*DN8	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	2		50,424,960	50,653,800	09/15/2017	09/15/2047	Interest Rate Swap			191216-CY-4	Coca-Cola Co/The-SENIOR UNSECURED .	1	50,424,960	50,653,800
57629*DN8	ABS Bank Loans and Corporate Bonds	2		16,478,365	17,684,789	09/15/2017	09/15/2047	Interest Rate Swap			09778P-AA-3	Bon Secours Mercy Health-SECURED	1	16,478,365	17,684,789
	Evergreen Basket of Long Fixed Rate											O'REILLY AUTOMOTIVE INC-SENIOR			
57629*DN8	ABS Bank Loans and Corporate Bonds .	2		18,296,666	19,890,557	09/15/2017	09/15/2047	Interest Rate Swap			67103H-AF-4	UNSECURED	2	18,296,666	19,890,557
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	0		1,617,385	1.742.645	09/15/2017	09/15/2047	Interest Rate Swap			806851-AG-6	SCHLUMBERGER HLDGS CORP-SR UNSECURED	2	1,617,385	1,742,645
37029"DINO	Evergreen Basket of Long Fixed Rate	۷		1,017,300	1,742,040	09/15/201/	09/13/204/	Interest hate swap			00000 I-AU-0	Reckitt Benckiser Treasu-SENIOR	2		1,742,040
57629*DN8	ABS Bank Loans and Corporate Bonds .	2		5,466,537	5,797,531	09/15/2017	09/15/2047	Interest Rate Swap			75625Q-AD-1	UNSECURED	1	5, 466, 537	5,797,531
	Evergreen Basket of Long Fixed Rate											ISRAEL ELECTRIC CORP LTD-SECURED			
57629*DN8	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	2		21,026,821	22,781,697	09/15/2017	09/15/2047	Interest Rate Swap			465077-AK-1	NOTE	2	21,026,821	22,781,697
57629*DN8	ABS Bank Loans and Corporate Bonds .	2		15.788.928	18.283.484	09/15/2017	09/15/2047	Interest Rate Swap			23338V-AE-6	DTE Electric Co-SECURED	1	15,788,928	18,283,484
	Evergreen Basket of Long Fixed Rate	-		, ,	, ,								'		
57629*DN8	ABS Bank Loans and Corporate Bonds .	2		70,960,545	86,089,629	09/15/2017	09/15/2047	Interest Rate Swap			458140-AK-6	INTEL CORP-SENIOR UNSECURED NOTE	1	70,960,545	86,089,629
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	0		13,696,667	15 220 020	09/15/2017	09/15/2047	Interest Rate Swap			11271L-AC-6	Brookfield Finance Inc-SENIOR UNSECURED	1	13.696.667	15.338.820
37029"DNO	Evergreen Basket of Long Fixed Rate	4		13,090,007		09/15/201/	09/13/204/	Interest hate swap			112/1L-AU-0	Marine Corps Community S-UNSECURED	I	13,090,007	
57629*DN8	ABS Bank Loans and Corporate Bonds .	2		889,872	903,980	09/15/2017	09/15/2047	Interest Rate Swap			20162R-AB-8	BOND	1		903,980
57000+040	Evergreen Basket of Long Fixed Rate					00 (45 (0047	00 (45 (00 47				407007 44 :	LINUI TOU ON LEGE LINGENIES			
57629*DN8	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	Z		682,224	9//,099	09/15/2017	09/15/2047	Interest Rate Swap			40728T-AA-1	HAMILTON COLLEGE-UNSECURED Reckitt Benckiser Treasu-SENIOR	I	682,224	977,099
57629*DN8	ABS Bank Loans and Corporate Bonds .	2		1,915,850	2.118.253	09/15/2017	09/15/2047	Interest Rate Swap			75625Q-AE-9	UNSECURED	1	1,915,850	2,118,253
Awaiting PPN	Sovereign Bond of Brazil	2Z	5,000,000	10,752,381	11,784,950	06/21/2021	12/20/2026	5 Yr Credit Default Swap	(205,254)	(240,050)	912810-RP-5	US TREAS N/B-NOTE	1	10,957,635	12,025,000
Awaiting PPN		27	20,000,000	24,637,947		06/21/2021	12/20/2026	5 Yr Credit Default Swap	66,740	85,512	912833-LL-2	US TREASURY-STRIP COUPON RECEIPT	1	24,571,207	25,875,720
Awaiting PPN Awaiting PPN	Sovereign Bond of Columbia Sovereign Bond of India	2Z2Z	30,000,000	34,367,184		06/21/2021 09/20/2021		5 Yr Credit Default Swap 5 Yr Credit Default Swap	(613,351)	(1,440,310) 471.818	912810-RV-2 912810-RV-2	US TREASURY N/B-UNSECURED	1	34,980,535 30,982,760	42,404,688
Awaiting PPN	Sovereign Bond of India	2Z		14,892,857		09/20/2021		5 Yr Credit Default Swap	901, 184	#/1,018	912810-RV-2 912810-RU-4	US TREASURY N/B-UNSECURED	1		
,	Evergreen Basket of Floating Rate											Texas Instruments Inc-SENIOR			
57629*DX6	Corporate Bonds	1	200,000,000	55,864,680	(4,688,576)	11/07/2018	11/07/2048	Interest Rate Swap		(72,796,102)	882508-BD-5	UNSECURED	1	55,864,680	68, 107, 526
57629*DX6	Evergreen Basket of Floating Rate Corporate Bonds	1		48,994,458	58,718,854	11/07/2018	11/07/2048	Interest Rate Swap			745332-CG-9	PUGET SOUND ENERGY INC-SECURED	1	48,994,458	58,718,854
31023 DAU	Evergreen Basket of Floating Rate			90,334,438	0, 1 10, 004 مر	11/01/2010	11/01/2040	microsi nate owap			1+0002-00-9	Securian Financial Group-SENIOR	1		7 10,804 رور, 10,804
57629*DX6	Corporate Bonds	1		48,661,153	60,440,361	11/07/2018	11/07/2048	Interest Rate Swap			81373P-AA-1	UNSECURED	1	48,661,153	60,440,361
E70004DVC	Evergreen Basket of Floating Rate			F4 540 055	0. 077 577	44 (07 (00 40	44 (07 (00 10				000000 15 0	WIGH ING OR INDECEDED		F1 F10 000	0.4 0.77
57629*DX6	Corporate Bonds Evergreen Basket of Floating Rate	1		54,546,009	64,077,072	11/07/2018	11/07/2048	Interest Rate Swap			92826C-AF-9	VISA INC-SR UNSECURED	1	54,546,009	64,077,072
57629*DX6	Corporate Bonds	1	L	37,201,895	48,803,337	11/07/2018	11/07/2048	Interest Rate Swap			670346-AH-8	NUCOR CORP-SENIOR UNSECURED NOTE	1	37,201,895	48,803,337
	Evergreen Basket of Floating Rate														
57629*DW8	Corporate Bonds	1	300,000,000	57,240,026	(34,710,841)	11/08/2018	11/08/2048	Interest Rate Swap		(108,261,962)	12572Q-AH-8	CME Group Inc-SENIOR UNSECURED	1	57,240,026	73,551,121
57629*DW8	Evergreen Basket of Floating Rate Corporate Bonds	1		51, 180, 724	EQ 241 0E0	11/08/2018	11/08/2048	Interest Rate Swap			00440E-AW-7	ACE INA HOLDINGS-SR UNSECURED	1	51.180.724	59.241.958
J1023"UIIO	DUI PUI ALE DUIIUS		L	ا التالية التالي		11/00/2010	11/00/2040	I IIII USI NALU SWAP			UU44UE-AW-/	I NOL INM FULLINUS-SK UNSECUKED	I I	الا الا الا	

# **SCHEDULE DB - PART C - SECTION 1**

					Replication (	Synthetic A	sset) Transa	actions Open as of De	cember 31 of Curr						
		Replication (Syn						D	. 1 ( (/ . ) 2		of the Repl	ication (Synthetic Asset) Trans			
1	2	3	4	5	6	7	8		e Instrument(s) Open		40		Instrument(s) Held	1 45	1 40
		NAIC Designation or Other	Notional	Book/Adjusted Carrying	5 · W ·	Effective	Maturity	9	Hook/Adjusted Carrying	11	12	13	14 NAIC Designation or Other	15 Book/Adjusted Carrying	16
Number	Description  Evergreen Basket of Floating Rate	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description  EXXON MOBIL CORPORATION-SR	Description	Value	Fair Value
57629*DW8	Corporate Bonds	1		1.013.077	1, 161, 157	11/08/2018	11/08/2048	Interest Rate Swap			30231G-AW-2	UNSECURED	1		1, 161, 157
57629*DW8	Evergreen Basket of Floating Rate Corporate Bonds	4		58.049.013	69.589.522	11/08/2018	11/08/2048	Interest Rate Swap			037833-BX-7	APPLE INC-SENIOR UNSECURED	4	58.049.013	
5/629^DW8	Evergreen Basket of Floating Rate			58,049,013		11/08/2018	11/08/2048	Interest Hate Swap			U3/833-BX-/	UNITEDHEALTH GROUP INC-SR UNSECURED	'	58,049,013	69,589,522
57629*DW8	Corporate Bonds Evergreen Basket of Floating Rate	1		56,280,250	64, 168, 196	11/08/2018	11/08/2048	Interest Rate Swap			91324P-CR-1		1		64, 168, 196
57629*DW8	Corporate Bonds	1		76,712,057	86,742,827	11/08/2018	11/08/2048	Interest Rate Swap			023135-AQ-9	. AMAZON.COM INC-SR UNSECURED	1	76,712,057	86,742,827
57629*DW8	Evergreen Basket of Floating Rate Corporate Bonds	1		11.321.837	13.690.480	11/08/2018	11/08/2048	Interest Rate Swap			438516-BS-4	Honeywell International -SENIOR UNSECURED	1		13,690,480
	Evergreen Basket of Floating Rate			, , ,	, ,			·							
57629*DW8	Corporate Bonds	1		10,000,000	9,999,950	11/08/2018	11/08/2048	Interest Rate Swap			12511A-AC-8	CBAM Ltd-CBAM 2020-13A B1	1		9,999,950
57629*DW8	Corporate Bonds	1		6,700,000	6,700,375	11/08/2018	11/08/2048	Interest Rate Swap			09630Q-AC-5	30A CLASS B	1	6,700,000	6,700,375
57629*DW8	Evergreen Basket of Floating Rate Corporate Bonds	1		18, 145, 724	18,119,590	11/08/2018	11/08/2048	Interest Rate Swap			037833-DW-7	APPLE INC FIXED COUPON 2.650000 MATURITY 20500511	1		18,119,590
57629*DW8	Evergreen Basket of Floating Rate Corporate Bonds	1		10,000,000	10,000,000	11/00/0010	11/08/2048	Interest Rate Swap			50079@-MV-8	KREF Lending VII LLC - Term Loan Series 2021-10	1		
	Evergreen Basket of Floating Rate	1						·				MASSACHUSETTS ELECTRIC-SENIOR	1		10,000,000
57629*DQ1	Corporate Bonds Evergreen Basket of Floating Rate	1	160,000,000	37,921,146	(16, 118, 667)	11/08/2018	11/08/2048	Interest Rate Swap		(57,953,417)	575634-AT-7	UNSECURED	2	37,921,146	41,834,750
57629*DQ1	Corporate Bonds	1		35,421,386	41,296,358	11/08/2018	11/08/2048	Interest Rate Swap			45138L-BD-4	IDAHO POWER CORP-SECURED NOTE	1		41,296,358
57629*DQ1	Evergreen Basket of Floating Rate Corporate Bonds	1		29,324,166	34,335,078	11/08/2018	11/08/2048	Interest Rate Swap			29246Q-AB-1	Empresa de Transporte de-SENIOR UNSECURED	1		34,335,078
57629*DQ1	Evergreen Basket of Floating Rate Corporate Bonds	1		27.758.414	33.758.370	11/08/2018	11/08/2048	Interest Rate Swap			771196-BH-4	ROCHE HOLDING INC-SENIOR UNSECURED NOTE	1		33,758,370
	Evergreen Basket of Floating Rate			, , ,	, , ,							Home Depot Inc/The-SENIOR UNSECURED			
57629*DQ1	Corporate Bonds Evergreen Basket of Floating Rate	1		30,730,361	36,281,415	11/08/2018	11/08/2048	Interest Rate Swap			437076-BH-4		1		36,281,415
57629*DQ1	Corporate Bonds	1		24,641,807	30,909,941	11/08/2018	11/08/2048	Interest Rate Swap			578454-AD-2	. MAYO CLINIC-UNSECURED	1	24,641,807	30,909,941
57629*DQ1	Corporate Bonds	1		17,583,338	19,830,817	11/08/2018	11/08/2048	Interest Rate Swap			571676-AH-8	Mars Inc-SENIOR UNSECURED	1	17,583,338	19,830,817
57629*DU2	Evergreen Basket of Floating Rate Corporate Bonds	1	160.000.000		(2,537,478)	12/10/2010	12/10/2048	Interest Rate Swap		(Ne vau aua)	828807-CZ-8	SIMON PROPERTY GROUP LP-SENIOR UNSECURED	1		43,892,725
	Evergreen Basket of Floating Rate		100,000,000	,,						(40,430,203)		BURLINGTN NORTH SANTA FE-SENIOR	'		
57629*DU2	Corporate Bonds Evergreen Basket of Floating Rate	1		32,889,470	40,315,021	12/10/2018	12/10/2048	Interest Rate Swap			12189L-BB-6	UNSECURED	1	32,889,470	40,315,021
57629*DU2	Corporate Bonds	1		34,002,764	41,143,641	12/10/2018	12/10/2048	Interest Rate Swap			391382-AB-4	UNSECURED	1	34,002,764	41, 143, 641
57629*DU2	Evergreen Basket of Floating Rate Corporate Bonds	1		30.538.666	36.237.614	12/10/2018	12/10/2048	Interest Rate Swap			455434-BR-0	INDIANAPOLIS PWR & LIGHT-SECURED BOND	1	30.538.666	36,237,614
	Evergreen Basket of Floating Rate				, ,							ABBOTT LABORATORIES-SENIOR		, , ,	
57629*DU2	Corporate Bonds Evergreen Basket of Floating Rate	1		54,296,489	68,081,196		12/10/2048	Interest Rate Swap		l	002824-BH-2	UNSECURED	1		68,081,196
57629*EP2	Corporate Bonds Evergreen Basket of Floating Rate	1	165,000,000	60,454,222	25,679,584	02/04/2019	02/04/2049	Interest Rate Swap		(42,345,195)	68389X-AM-7	ORACLE CORP-SENIOR UNSECURED NOTE . Caterpillar Inc-SENIOR UNSECURED	2		68,024,779
57629*EP2	Corporate Bonds	1		63,288,439	74,806,064	02/04/2019	02/04/2049	Interest Rate Swap			149123-CB-5	BOND	1	63,288,439	74,806,064
57629*EP2	Evergreen Basket of Floating Rate Corporate Bonds	1				02/04/2019	02/04/2049	Interest Rate Swap			377372-AE-7	GLAXOSMITHKLINE CAP INC-SR UNSECURED	1	72,329,439	
	Evergreen Basket of Floating Rate														
57629*EP2 Need to File with	Corporate Bonds Evergreen Basket of Long Fixed Rate	1		43, 114, 369	47, 166, 368	02/04/2019	02/04/2049	Interest Rate Swap			983024-AN-0	Wyeth LLC-NOTELockheed Martin Corp-SENIOR	1	43, 114,369	47, 166, 368
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z	255, 154,891	56,963,493	76,765,087	07/29/2021	07/29/2022	TRS Bond Index		2,345,246	539830-AW-9	UNSECURED NOTE	1		74,419,841
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1Z		1,052,111	1,051,556	07/29/2021	07/29/2022	TRS Bond Index			89153V-AB-5	Total Capital Internatio-SENIOR UNSECURED NOTE	1	1,052,111	1,051,556
Need to File with	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17		1,494,549		07/29/2021	07/29/2022	TRS Bond Index			485134-BN-9	KANSAS CITY POWER & LT-SENIOR UNSECURED NOTE	1	1,494,549	1,530,525
Need to File with	Evergreen Basket of Long Fixed Rate	14											1		
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate	1Z	-	13,995,614	16, 109, 947	07/29/2021	07/29/2022	TRS Bond Index			52107Q-AJ-4	Lazard Group LLC-SENIOR UNSECURED . RIO TINTO FIN USA LTD-SENIOR	2	13,995,614	16, 109, 947
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		13,612,720	16,242,261	07/29/2021	07/29/2022	TRS Bond Index			767201-AD-8	UNSECURED NOTE	1	13,612,720	16,242,261
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17		1.377.540	1,684,366	07/20/2021	07/29/2022	TRS Bond Index			12189L-AW-1	BURLINGTN NORTH SANTA FE-SENIOR UNSECURED	1	1,377,540	1,684,366

### **SCHEDULE DB - PART C - SECTION 1**

		Penlication (Sym	thetic Asset) Tra	neactions	Replication	(Synthetic A	sset) Trans	actions Open as of De	cember 31 of Curr		of the Deal	ication (Synthetic Asset) Trans	actions		I
1	2	3	4	5	6	7	8	Derivative	e Instrument(s) Open		or the Repl		Instrument(s) Held		
	_	J			J	,		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
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17		15.643.002	16.223.122	07/29/2021	07/29/2022	TRS Bond Index			03076C-AH-9	Ameriprise Financial Inc-SENIOR	1		
Need to File with	Evergreen Basket of Long Fixed Rate	12		13,040,002	10,220, 122	01/23/2021	0172972022	Tho bollu Tildex			030700-AII-9	UNGLOUNLD	1		10,223, 122
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		13,468,742	14,605,601	07/29/2021	07/29/2022	TRS Bond Index			92928Q-AE-8	WEA Finance LLC-SENIOR UNSECURED	2	13,468,742	14,605,601
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	47		8.877.991	0.004.400	07/29/2021	07/29/2022	TRS Bond Index			373298-CF-3	GEORGIA-PACIFIC LLC-SENIOR UNSECURED NOTE		8.877.991	9,364,160
Need to File with	Evergreen Basket of Long Fixed Rate	12				07/29/2021	0//29/2022	THS BONG TRIGEX			3/3298-UF-3	INTERCONTINENTALEXCHANGE-SENIOR	I		9,304,100
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		8,257,412	8,642,735	07/29/2021	07/29/2022	TRS Bond Index			45866F-AA-2	UNSECURED NOTE	1		8,642,735
Need to File with	Evergreen Basket of Long Fixed Rate	47		00 000 000	00 000 000	07 (00 (0004	07/29/2022	TRS Bond Index			78401Z-MM-2	SCL XL I FUND L.P Senior Secured	_	00,000,000	00 000 000
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	12		22,000,000	22,000,000	07/29/2021	0//29/2022	INS Bond Index			/8401Z-MM-2	Revolving Facility	1	22,000,000	22,000,000
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		5, 182, 794	5, 170, 501	07/29/2021	07/29/2022	TRS Bond Index			020002-AZ-4	ALLSTATE CORP-SR UNSECURED	1	5, 182,794	5, 170, 501
Need to File with	Evergreen Basket of Long Fixed Rate											Burlington Northern Sant-SENIOR			
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	12		261,267	260,469	07/29/2021	07/29/2022	TRS Bond Index			12189L-AQ-4	UNSECURED	1	261,267	260,469
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		26,451,479	29,234,990	07/29/2021	07/29/2022	TRS Bond Index			448814-EJ-8	HYDRO-QUEBEC-NOTE	1		29,234,990
Need to File with	Evergreen Basket of Long Fixed Rate											RRPF Engine Leasing Ltd Senior			
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z		60,000,000		07/29/2021	07/29/2022	TRS Bond Index			G7332#-AD-5	Secured	2	60,000,000	60,349,440
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		12,500,000	12,408,775	07/29/2021	07/29/2022	TRS Bond Index			67115L-AC-8	16A B	1	12,500,000	12,408,775
Need to File with	Evergreen Basked of Long Fixed Rate											Marsh & McLennan Cos Inc-SR			
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	27	282,968,750	4,759,692	27,436,664	06/08/2021	06/08/2022	TRS Bond Index		22,297,863	571748-AZ-5	UNSECURED	2		5, 138, 801
the NAIC	ABS Bank Loans and Corporate Bonds .	27		5,533,137	5.954.120	06/08/2021	06/08/2022	TRS Bond Index			69353R-EQ-7	PNC Bank NA-SENIOR UNSECURED	1	5,533,137	5,954,120
Need to File with	Evergreen Basked of Long Fixed Rate			, , , , , ,	,										
the NAIC	ABS Bank Loans and Corporate Bonds .	2Z		10,550,000	10,545,105	06/08/2021	06/08/2022	TRS Bond Index			74983A-AC-7	RR 19 Ltd-RRAM 2021-19A A2	1		10 , 545 , 105
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	27		17.354.926	18 605 026	06/08/2021	06/08/2022	TRS Bond Index			521070-AG-0	LAZARD GROUP LLC-SENIOR UNSECURED .	2	17.354.926	18,605,026
Need to File with	Evergreen Basked of Long Fixed Rate													, , , ,	
the NAIC	ABS Bank Loans and Corporate Bonds .	2Z		17, 195,845	18,581,956	06/08/2021	06/08/2022	TRS Bond Index			780082-AD-5	Royal Bank of Canada-SUBORDINATED .	1		18,581,956
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	27		18.734.103	19 928 103	06/08/2021	06/08/2022	TRS Bond Index			00830Y-AB-7	Africa Finance Corp-SENIOR UNSECURED	1	18,734,103	19,928,103
Need to File with	Evergreen Basked of Long Fixed Rate			, , ,											
the NAIC	ABS Bank Loans and Corporate Bonds .	2Z		13,095,235	14,645,438	06/08/2021	06/08/2022	TRS Bond Index			74340X-BH-3	Prologis LP-SENIOR UNSECURED	1	13,095,235	14,645,438
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	27		5.704.472	5 928 529	06/08/2021	06/08/2022	TRS Bond Index			845743-BP-7	SOUTHWESTERN PUBLIC SERV-SECURED	1	5.704.472	5,928,529
Need to File with	Evergreen Basked of Long Fixed Rate	<u> </u>				00/00/2021	00/00/2022	THO BOILD THUCK			010110 Bi 1	SOUTHER TODE TO SELLY GEOGRED			
the NAIC	ABS Bank Loans and Corporate Bonds .	2Z		14,000,000	13,844,824	06/08/2021	06/08/2022	TRS Bond Index			67592R-AC-7	Wells Fargo-OCT53 2021-1A B	1		13,844,824
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	27		29.068.245	34 759 539	06/08/2021	06/08/2022	TRS Bond Index			911312-AJ-5	UNITED PARCEL SERVICE IN-SENIOR UNSECURED NOTE	1	29,068,245	34,759,539
Need to File with	Evergreen Basked of Long Fixed Rate	<u> </u>				00/00/2021	00/00/2022	THO BOILD THUCK			011012 10 0	ONOLOGILE NOTE		20,000,240	
the NAIC	ABS Bank Loans and Corporate Bonds .	2Z		7,500,000		06/08/2021	06/08/2022	TRS Bond Index			06654D-AB-3	Banner Health-UNSECURED	1		7,614,356
Need to File with	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	27		3.047.507	3,252,504	06/08/2021	06/08/2022	TRS Bond Index			06051G-GA-1	BANK OF AMERICA CORP-SENIOR UNSECURED	1	3.047.507	3,252,504
Need to File with	Evergreen Basked of Long Fixed Rate	<u></u>		, , ,								MM Investment Holding Revolver	1	, , , , , , , , , , , , , , , , , , , ,	
the NAIC	ABS Bank Loans and Corporate Bonds	2Z		96,412,335	96,412,335	06/08/2021	06/08/2022	TRS Bond Index			57542Z-A7-2	Floating Line	2	96,412,335	96,412,335
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	27		15,000,000	1/ 722 1/5	06/08/2021	06/08/2022	TRS Bond Index			67102Q-AZ-1	OHA Credit Partners VII -SERIES 2012-7A CLASS BR3	1	15,000,000	14,732,145
Need to File with	Evergreen Basked of Long Fixed Rate	<u></u>		13,000,000	14, 1 32, 143	00/00/2021	00/00/2022	INO DUNU INUEX			01 1024-MZ-1	KREF Lending VII LLC - Term Loan	1		14,732,143
the NAIC	ABS Bank Loans and Corporate Bonds .	27		28,000,000	28,000,000	06/08/2021	06/08/2022	TRS Bond Index			50079@-MT-3	Series 2020-8	1	28,000,000	28,000,000
57629*EE7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1	250.000.000	15,563,528	V3 8EE 0U3	07/31/2019	07/31/2049	Interest Rate Swap		30 UU3 3EE	90139P-AB-5	Twin Brook Capital Funding I WSPV,	1	15.563.528	
31029"EE1	Evergreen Basket of Long Fixed Rate	1	230,000,000	10,000,028		01/01/2019	01/31/2049	initerest hate swap		20,093,303	30 138F-AD-3	Twin Brook Capital Funding II WSPV,	1		10,000,528
57629*EE7	ABS Bank Loans and Corporate Bonds .	1		15, 154, 358	15, 154, 358	07/31/2019	07/31/2049	Interest Rate Swap			90139Q-AB-3	LTC	1	15, 154, 358	15 , 154 , 358
57629*EE7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	4		37.000.000	97 440 000	07/31/2019	07/31/2049	Interest Rate Swap			72403Z-NL-4	PIONEERS GATE LLC 2019-6 AXIS Note	1	37,000,000	37,140,600
3/029°EE/	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		37,000,000	37, 140,600	0//31/2019	0//31/2049	interest mate swap			124U3Z-NL-4	ANCHC 2020-15A AR FLOATING COUPON	1	37,000,000	37 , 140 , 600
57629*EE7	ABS Bank Loans and Corporate Bonds .	1		50,000,000	50,046,300	07/31/2019	07/31/2049	Interest Rate Swap			03329F-AN-4	MATURITY 20340720	1	50,000,000	50,046,300
F7000+FF7	Evergreen Basket of Long Fixed Rate			04 000 040	04 405 404	07 (04 (0040	07/04/0040				05000// 11 0	BAIN CAPITAL CREDIT CLO -SERIES 18-	_	04 000 040	04 405 404
57629*EE7	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		21,392,843	21,485,101	07/31/2019	07/31/2049	Interest Rate Swap			05682V-AA-3	2A CLASS A1WINDR 2018-3A A2 FLOATING COUPON	1	21,392,843	21,485,101
57629*EE7	ABS Bank Loans and Corporate Bonds .	1		15,000,000	15,001,365	07/31/2019	07/31/2049	Interest Rate Swap			88432U-AC-0	1.638250 MATURITY 20310120	1	15,000,000	15,001,365

# **SCHEDULE DB - PART C - SECTION 1**

					Replication	(Synthetic A	sset) Transa	actions Open as of De	cember 31 of Curr						
		Replication (Syn	thetic Asset) Tra		_						of the Repli	cation (Synthetic Asset) Trans			
1	2	3	4	5	6	7	8		e Instrument(s) Open		,-		Instrument(s) Held	1 /- '	
		NAIC Designation or Other	Notional	Book/Adjusted Carrying		Effective	Maturity	9	10 Book/Adjusted Carrying	11	12	13	14 NAIC Designation or Other	15 Book/Adjusted Carrying	16
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
57629*EE7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	15.009.210	07/31/2019	07/31/2049	Interest Rate Swap			04019L-AL-8	ARES LI CLO Ltd-ARES 2019-51A A1R .	1	15.000.000	15,009,210
	Evergreen Basket of Long Fixed Rate	'		, ,	, ,							Madison Park Funding XXX-MDPK 2021-	'	,	
57629*EE7	ABS Bank Loans and Corporate Bonds	1		14,700,000	14,646,521	07/31/2019	07/31/2049	Interest Rate Swap			55821L-AC-8	39A B	1	14,700,000	14,646,521
57629*EE7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		44,036,351	51,670,672	07/31/2019	07/31/2049	Interest Rate Swap			341081-FR-3	Florida Power & Light Co-SECURED FS CREIT FINANCE MM-1 LLC - Secured	1		51,670,672
57629*EE7	ABS Bank Loans and Corporate Bonds	1		23,000,000	23,000,000	07/31/2019	07/31/2049	Interest Rate Swap			30300Z-MM-5	Term Loan Facility	1	23,000,000	23,000,000
57629*EF4	Evergreen Basket of Long Fixed Rate  ABS Bank Loans and Corporate Bonds	1	250,000,000	84,000,000	112,744,876		07/31/2049	Interest Rate Swap		28,576,876	72403Z-MX-9	PIONEERS GATE LLC 2017-1 FNBM	1	84,000,000	84, 168, 000
F7000+FF4	Evergreen Basket of Long Fixed Rate	4		00 000 000	00 055 040	07/04/0040	07 (04 (0040				40004₩ 44 0	WAVE OLD SERVED 40 OF STAGE 4		00 000 000	00.055.040
57629*EF4	ABS Bank Loans and Corporate Bonds	l	-	68,000,000		07/31/2019	07/31/2049	Interest Rate Swap			48661W-AA-6	KAYNE CLO-SERIES 19-3A CLASS A MCOF FINANCE, LLC - Senior Secured	l	68,000,000	68,055,012
57629*EF4	ABS Bank Loans and Corporate Bonds .	1		69,500,000	69,500,000	07/31/2019	07/31/2049	Interest Rate Swap			57888Z-MM-8	Revolving Loan Facility	1	69,500,000	69,500,000
57629*EF4	Evergreen Basket of Long Fixed Rate  ABS Bank Loans and Corporate Bonds	1				07/31/2019	07/31/2049	Interest Rate Swap			48250E-AE-5	KKR CLO 30 Ltd-KKR 30A B1	1		7,625,000
	Evergreen Basket of Long Fixed Rate											Sixth Street CLO-SIXST 2021-20A A1			
57629*EF4	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		18,300,000	18,306,368	07/31/2019	07/31/2049	Interest Rate Swap			83012Q-AA-2	Neuberger Berman CLO Ltd-NEUB 2021-	1	18,300,000	18,306,368
57629*EF4	ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate	1		11,900,000	11,821,996	07/31/2019	07/31/2049	Interest Rate Swap			64133V-AC-1	44A B	1	11,900,000	11,821,996
57629*EQ0	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1	250,000,000	3,417,369	31,769,244	08/01/2019	08/01/2049	Interest Rate Swap		28,034,038	207597-EJ-0	Connecticut Light & Powe-SECURED Goldman Sachs Group Inc/-SENIOR	1		3,735,206
57629*EQ0	ABS Bank Loans and Corporate Bonds .  Evergreen Basket of Long Fixed Rate	1		14,028,054	14,041,894	08/01/2019	08/01/2049	Interest Rate Swap			38141G-GS-7	UNSECURED NOTE	2	14,028,054	14,041,894
57629*EQ0	ABS Bank Loans and Corporate Bonds .  Evergreen Basket of Long Fixed Rate	1		1,592,639	1,673,804	08/01/2019	08/01/2049	Interest Rate Swap			771196-BK-7	ROCHE HOLDING INC-SR UNSECURED Advocate Health & Hospit-UNSECURED	1		1,673,804
57629*EQ0	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		11,560,056	12,080,525	08/01/2019	08/01/2049	Interest Rate Swap			007589-AE-4		1	11,560,056	12,080,525
57629*EQ0	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		3,334,538	3,702,138	08/01/2019	08/01/2049	Interest Rate Swap			78409V-AM-6	S&P Global Inc-SENIOR UNSECURED	1	3,334,538	3,702,138
57629*EQ0	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		10,905,260	11, 109, 281	08/01/2019	08/01/2049	Interest Rate Swap			67080L-AA-3	Nuveen LLC-SENIOR UNSECURED	1	10,905,260	11,109,281
57629*EQ0	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		204,437	205,975	08/01/2019	08/01/2049	Interest Rate Swap			02377A-AA-6		3	204,437	205,975
57629*EQ0	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		10,796,910	11, 117,803	08/01/2019	08/01/2049	Interest Rate Swap			12572Q-AJ-4	. CME Group Inc-SENIOR UNSECURED CAMDEN PROPERTY TRUST-SENIOR	1	10,796,910	11, 117, 803
57629*EQ0	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		2,681,099	2,743,266	08/01/2019	08/01/2049	Interest Rate Swap			133131-AT-9	UNSECURED NOTE REID	1	2,681,099	2,743,266
57629*EQ0	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		10,378,679	10,701,200	08/01/2019	08/01/2049	Interest Rate Swap			828807-DE-4	UNSECURED	1		10,701,200
57629*EQ0	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		10 , 138 , 598	12,686,180	08/01/2019	08/01/2049	Interest Rate Swap			039483-AN-2	Archer-Daniels-Midland C-NOTE General Dynamics Corp-SENIOR	1		12,686,180
57629*EQ0	ABS Bank Loans and Corporate Bonds .	1		3,593,077	3,851,260	08/01/2019	08/01/2049	Interest Rate Swap			369550-BG-2	UNSECURED	1	3,593,077	3,851,260
57629*EQ0	Evergreen Basket of Long Fixed Rate  ABS Bank Loans and Corporate Bonds	1		10,000,000	9,964,080	08/01/2019	08/01/2049	Interest Rate Swap			13876L-AL-1	MATURITY 20340715	1	10,000,000	9,964,080
57629*EQ0	Evergreen Basket of Long Fixed Rate  ABS Bank Loans and Corporate Bonds .	1		10,000,000	10,023,990	08/01/2019	08/01/2049	Interest Rate Swap			448814-DX-8	HYDRO-QUEBEC-DEBENTURE	1	10,000,000	10,023,990
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		125,059	131,057	08/01/2019	08/01/2049	Interest Rate Swap			46625H-KC-3	JPMorgan Chase & Co-SR UNSECURED	1	125,059	131,057
57629*EQ0	Evergreen Basket of Long Fixed Rate  ABS Bank Loans and Corporate Bonds .	1		5,689,077	5,990,211	08/01/2019	08/01/2049	Interest Rate Swap			29364W-AM-0	ENTERGY LOUISIANA LLC 1ST MTD BD	1	5,689,077	5,990,211
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12, 196, 638	12,217,433	08/01/2019	08/01/2049	Interest Rate Swap			05723K-AD-2	Baker Hughes a GE Co LLC-SENIOR UNSECURED	1	12, 196, 638	12,217,433
57629*EQ0	Evergreen Basket of Long Fixed Rate  ABS Bank Loans and Corporate Bonds .	1		7,844,208	7.845.012	08/01/2019	08/01/2049	Interest Rate Swap			055451-AQ-1	BHP BILLITON FIN USA LTD-SR UNSECURED	1		7,845,012
57629*EQ0	Evergreen Basket of Long Fixed Rate  ABS Bank Loans and Corporate Bonds	1		3,294,065		08/01/2019	08/01/2049	Interest Rate Swap			48730P-AC-4	KEENAN DEV ASSOCS TENN LLC LEASE REV BD 2005	1	3,294,065	3,252,547
57629*EQ0	Evergreen Basket of Long Fixed Rate  ABS Bank Loans and Corporate Bonds	1		3,788,773	, , ,	08/01/2019	08/01/2049	Interest Rate Swap			931142-EE-9	Walmart Inc-SENIOR UNSECURED	1	3,788,773	3,916,394
	Evergreen Basket of Long Fixed Rate														
57629*EQ0	ABS Bank Loans and Corporate Bonds .	1		3.239.342	3.326.418	08/01/2019	08/01/2049	Interest Rate Swap	1		88579Y-BC-4	3M Co-SENIOR UNSECURED	l 1	3,239,342	3.326.418

### **SCHEDULE DB - PART C - SECTION 1**

		Penlication (Syr	nthetic Asset) Tra	neactions	Replication	(Synthetic P	(SSEL) ITALIS	actions Open as of Ded	cerriber 31 of Curr		of the Ren	lication (Synthetic Asset) Trans	actions		
1	2	3	4	5	6	7	8	Derivative	e Instrument(s) Open		l lile Rep		Instrument(s) Held		
'	_	J	1		Ū	,		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		23,201,041	25,218,411	08/01/2019	08/01/2049	Interest Rate Swap			00830Y-AC-5 .	Africa Finance Corp-SENIOR UNSECURED	1		25,218,411
57025 EQ0	Evergreen Basket of Long Fixed Rate	'		20,201,041	20,210,411	00/01/2013	00/01/2043	Titterest nate onap			000001 A0 3 .	ARCHER-DANIELS-MIDLAND C-SENIOR	'		25,210,411
57629*EQ0	. ABS Bank Loans and Corporate Bonds .	1		38,215,761	46,422,849	08/01/2019	08/01/2049	Interest Rate Swap			039483-BM-3 .	UNSECURED	1	38,215,761	46,422,849
	Evergreen Basket of Long Fixed Rate											OHA Loan Funding 2013-2 -OHALF			
57629*EQ0	. ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		54,100,000	54, 102, 2/2	08/01/2019	08/01/2049	Interest Rate Swap			67104L-AE-7 .	. 2013-2A AR	1	54, 100,000	54, 102, 272
57629*ET4	ABS Bank Loans and Corporate Bonds	1	150.000.000	5,000,000	21.769.240	08/01/2019	08/01/2049	Interest Rate Swap		16.769.240	50079@-MV-8	Series 2021-10	1	5,000,000	5,000,000
	Evergreen Basket of Long Fixed Rate											Wellfleet CLO 2018-2 Ltd-WELF 2018-			
57629*ET4	. ABS Bank Loans and Corporate Bonds .	1		10,800,000	10,800,367	08/01/2019	08/01/2049	Interest Rate Swap			94949J-AC-9	2A A2	1		10,800,367
57629*ET4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	4		42.900.000	40 007 404	08/01/2019	08/01/2049	Interest Rate Swap			67115L-AA-2	Oak Hill Credit Partners-OAKC 2021- 16A A	4	42.900.000	42.907.121
3/029°E14	Evergreen Basket of Long Fixed Rate	· · · · · · · · · · · · · · · · · · ·	-	42,900,000	42,907,121	08/01/2019	08/01/2049	Interest Hate Swap			0/110L-AA-2 .	. IDA A	· · · · · · · · · · · · · · · · · · ·	42,900,000	42,907,121
57629*ET4	. ABS Bank Loans and Corporate Bonds .	1		4,994,780	6,448,177	08/01/2019	08/01/2049	Interest Rate Swap			448814-CP-6 .	HYDRO-QUEBEC-DEBENTURE	1		6,448,177
	Evergreen Basket of Long Fixed Rate											NESTLE PURINA PETCARE CO-DEBENTURE			
57629*ET4	ABS Bank Loans and Corporate Bonds .	1		4,997,639	5,039,071	08/01/2019	08/01/2049	Interest Rate Swap			751277-AQ-7 .	ADDOTT A ADDOLTON OF MAD	1		5,039,071
57629*ET4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3.614.677	3.930.856	08/01/2019	08/01/2049	Interest Rate Swap			002824-BM-1 .	ABBOTT LABORATORIES-SENIOR UNSECURED	1		3,930,856
57025 L14	Evergreen Basket of Long Fixed Rate	'				00/01/2013	00/01/2043	Titterest nate onap			002024 Dill 1 .	ONOLOGIED	'		
57629*ET4	ABS Bank Loans and Corporate Bonds .	1		4,315,167	4,632,474	08/01/2019	08/01/2049	Interest Rate Swap			44107H-AC-6 .	. NY Society for Relief of-SECURED	1	4,315,167	4,632,474
	Evergreen Basket of Long Fixed Rate											ONCOR ELECTRIC DELIVERY-SENIOR			
57629*ET4	. ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		4,849,090	4,867,738	08/01/2019	08/01/2049	Interest Rate Swap			68233J-AR-5 .	SECURED NOTE	1	4,849,090	4,867,738
57629*ET4	ABS Bank Loans and Corporate Bonds	1		66,000,000	66 132 000	08/01/2019	08/01/2049	Interest Rate Swap			72403Z-MX-9	PIONEERS GATE LLC 2017-1 FNBM	1	66,000,000	66,132,000
07020 214	Evergreen Basket of Long Fixed Rate					00/01/2010	00/01/2040	Throroot nate onap			724002 mix 0 .	HPS Loan Management 14-2-HLM 14A-19			
57629*ET4	. ABS Bank Loans and Corporate Bonds .	1		5,600,000	5,493,942	08/01/2019	08/01/2049	Interest Rate Swap			40437W-AS-7 .	BR	1		5,493,942
57000±574	Evergreen Basket of Long Fixed Rate			055 444	054 070	00 (04 (0040	00 (04 (00 40				044004 51 4	FLODUDA DOWED A LIGHT OF SECURED		055 444	054 070
57629*ET4	. ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		255,414	254,670	08/01/2019	08/01/2049	Interest Rate Swap			341081-FJ-1 .	. FLORIDA POWER & LIGHT CO-SECURED INTERCONTINENTALEXCHANGE-SENIOR	1	255,414	254,670
57629*EX5	. ABS Bank Loans and Corporate Bonds .	1	250.000.000	2,121,109	30.300.296	08/01/2019	08/01/2049	Interest Rate Swap		28.034.038	45866F-AD-6 .	UNSECURED	1		2,266,258
	Evergreen Basket of Long Fixed Rate		, ,					·		, , ,					
57629*EX5	ABS Bank Loans and Corporate Bonds .	1			9,469,784	08/01/2019	08/01/2049	Interest Rate Swap			64952W-CX-9	New York Life Global Fun-SECURED	1		9,469,784
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1			10,100,067	08/01/2019	08/01/2049	Interest Rate Swap			927804-FZ-2 .	Virginia Electric & Powe-SENIOR UNSECURED	2		10,100,067
37029 LAS	Evergreen Basket of Long Fixed Rate	I			10, 100,007	00/01/2019	00/01/2049	Interest nate Swap			32/004-12-2	UNION PACIFIC CORP-SENIOR UNSECURED	2		
57629*EX5	ABS Bank Loans and Corporate Bonds .	1		299,427	315,671	08/01/2019	08/01/2049	Interest Rate Swap			907818-DV-7 .	NOTE	2	299,427	315,671
	Evergreen Basket of Long Fixed Rate											Magna International Inc-SR			
57629*EX5	. ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		7,547,135		08/01/2019	08/01/2049	Interest Rate Swap			559222-AR-5	UNSECURED	1		8,219,358
57629*EX5	ABS Bank Loans and Corporate Bonds .	1		199.945	206.392	08/01/2019	08/01/2049	Interest Rate Swap			857477-AL-7 .	State Street Corp-SobonDiffWild Note	1	199,945	206,392
	Evergreen Basket of Long Fixed Rate				, , ,			·				STUDENT LOAN MKTG ASSOC-ZERO CPN		·	•
57629*EX5	ABS Bank Loans and Corporate Bonds .	1	-	10,873,119	11,630,223	08/01/2019	08/01/2049	Interest Rate Swap			863871-AM-1 .	BND	2		11,630,223
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	4		3, 168, 984	3,443,552	08/01/2019	08/01/2049	Interest Rate Swap			91159H-HR-4	US Bancorp-SENIOR UNSECURED	1	3.168.984	3,443,552
37029"EA3	Evergreen Basket of Long Fixed Rate	I				06/01/2019	06/01/2049	Interest nate Swap			91139n-nn-4	Old National Bancorp/IN-SENIOR	1		
57629*EX5	ABS Bank Loans and Corporate Bonds .	1		6,375,000	6,761,857	08/01/2019	08/01/2049	Interest Rate Swap			680033-AC-1 .	UNSECURED NOTE	1	6,375,000	6,761,857
	Evergreen Basket of Long Fixed Rate											Costco Wholesale Corp-SENIOR			
57629*EX5	. ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		2,337,522	2,574,602	08/01/2019	08/01/2049	Interest Rate Swap			22160K-AM-7 .	. UNSECURED	1		2,574,602
57629*EX5	ABS Bank Loans and Corporate Bonds	1		24,400,487	27.466.089	08/01/2019	08/01/2049	Interest Rate Swap			594918-BE-3	MICROSOFT CORP-SR UNSECURED	1	24,400,487	27,466,089
	Evergreen Basket of Long Fixed Rate							·							
57629*EX5	. ABS Bank Loans and Corporate Bonds .	1		11,886,119	11,858,137	08/01/2019	08/01/2049	Interest Rate Swap			594918-CA-0 .	Microsoft Corp-SENIOR UNSECURED	1		11,858,137
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,463,681	A EOC AO7	08/01/2019	08/01/2049	Interest Rate Swap			70109H-AK-1	Parker-Hannifin Corp-NOTE	2	4,463,681	4,536,407
31028.EV3	Evergreen Basket of Long Fixed Rate	1	·	4,400,081	4,000,407	00/01/2019	00/01/2049	interest nate swap			TO TUBIT-AR-1.	. raikei-nailiiiiiii coip-noic	۵		4,330,407
57629*EX5	. ABS Bank Loans and Corporate Bonds .	1			8,433,270	08/01/2019	08/01/2049	Interest Rate Swap			0010EP-AN-8 .	. AEP TEXAS CENTRAL CO-SR UNSECURED .	2		8,433,270
570004EV5	Evergreen Basket of Long Fixed Rate		1			00 (04 (07 ) 2	00 (04 (05 :5				440047 7	INCORPORAÇÃO DE DE TOTO			
57629*EX5	. ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1	-	7,067,656	7,596,430	08/01/2019	08/01/2049	Interest Rate Swap			448814-CS-0 .	MM Investment Holding Revolver	1		7 , 596 , 430
57629*EX5	ABS Bank Loans and Corporate Bonds	1	1		60 000 000	08/01/2019	08/01/2049	Interest Rate Swap			57542Z-A9-8 .	MM Investment Holding Revolver Fixed Line	2		60,000,000
0. 020 ENO	Evergreen Basket of Long Fixed Rate					55, 01, 2010	55, 61, 2010				J. OTLL NO U .				
57629*EX5	ABS Bank Loans and Corporate Bonds .	1		1,040,124	1,099,386	08/01/2019	08/01/2049	Interest Rate Swap			92826C-AD-4	VISA INC-SR UNSECURED	1	1,040,124	1,099,386

# **SCHEDULE DB - PART C - SECTION 1**

					Replication	(Synthetic A	sset) Trans	actions Open as of Dec	cember 31 of Curr						
		Replication (Syn						Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) H				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13  Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
57629*EX5	Evergreen Basket of Long Fixed Rate  ABS Bank Loans and Corporate Bonds . 1			2,214,138	2,456,226	08/01/2019	08/01/2049	Interest Rate Swap			45866F-AF-1	Intercontinental Exchang-SENIOR UNSECURED	4	2,214,138	2,456,226
5/629^EX5	Evergreen Basket of Long Fixed Rate			2,214,138	2,456,226	08/01/2019	08/01/2049	Interest Hate Swap			45866F-AF-1	UNSECURED	I		2,456,226
57629*EX5	ABS Bank Loans and Corporate Bonds . 1			7,481,995	7,948,740	08/01/2019	08/01/2049	Interest Rate Swap			94974B-GH-7	Wells Fargo & Co-SR UNSECURED	2		7,948,740
	Evergreen Basket of Long Fixed Rate											GLAXOSMITHKLINE CAP LTD-SR			
57629*EX5	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate			7,294,613	7,350,444	08/01/2019	08/01/2049	Interest Rate Swap			377373-AD-7	UNSECURED JOHNS HOPKINS HEALTH SYS-SENIOR	1	7,294,613	7,350,444
57629*EX5	ABS Bank Loans and Corporate Bonds . 1			1.890.867	1.947.007	08/01/2019	08/01/2049	Interest Rate Swap			478111-AB-3	UNSECURED NOTE	1	1,890,867	1,947,007
	Evergreen Basket of Long Fixed Rate			, ,				·							
57629*EX5	ABS Bank Loans and Corporate Bonds . 1			3,423,309	3,562,551	08/01/2019	08/01/2049	Interest Rate Swap			09681L-AJ-9	BOC Aviation Ltd-SENIOR UNSECURED .	1	3,423,309	3,562,551
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1			4,896,021	5 539 765	08/01/2019	08/01/2049	Interest Rate Swap			133131-AW-2	Camden Property Trust-SENIOR UNSECURED	1	4,896,021	5,539,765
	Evergreen Basket of Long Fixed Rate					00/01/2010		Titterest hate onup				USTA National Tennis Cen Senior		4,000,021	
57629*EX5	ABS Bank Loans and Corporate Bonds . 1			2,458,078	2,520,675	08/01/2019	08/01/2049	Interest Rate Swap			903630-AA-8	Secured	1		2,520,675
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds			1.823.958	1 010 510	08/01/2019	08/01/2049	Interest Rate Swap			247358-FG-4	EAIV Delta MSN 15200	4	1,823,958	1,816,516
3/029"EA3	Evergreen Basket of Long Fixed Rate			1,023,930	1,010,310	06/01/2019	06/01/2049	interest hate swap			24/300-FU-4	KAYNE ANDERSON MID/ENERGY-SR UNSECD	· · · · · · · · · · · · · · · · · · ·		1,010,010
57629*EX5	ABS Bank Loans and Corporate Bonds . 1			1,440,000	1,448,996	08/01/2019	08/01/2049	Interest Rate Swap			48661E-A#-5	SER C	1	1,440,000	1,448,996
5700045V5	Evergreen Basket of Long Fixed Rate			0.000.000	0.000.444	00 (04 (0040	00 (04 (00 40				100511 111 0	HEB Grocery Co. L.P. Senior Note			0.000.444
57629*EX5	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate			3,000,000	3,300,111	08/01/2019	08/01/2049	Interest Rate Swap			42251#-AM-6	Ser	1	3,000,000	3,300,111
57629*EX5	ABS Bank Loans and Corporate Bonds . 1			1,659,968	1,654,402	08/01/2019	08/01/2049	Interest Rate Swap			247358-EE-0	EAIV Delta MSN 15187	1	1,659,968	1,654,402
	Evergreen Basket of Long Fixed Rate			,,										, , , ,	
57629*EX5	ABS Bank Loans and Corporate Bonds . 1			1,654,674	1,649,126	08/01/2019	08/01/2049	Interest Rate Swap			247358-MT-8	EAIV Delta MSN 15186	1		1,649,126
57629*EX5	Evergreen Basket of Long Fixed Rate  ABS Bank Loans and Corporate Bonds . 1			16,660,340	16 068 703	08/01/2019	08/01/2049	Interest Rate Swap			16876B-AB-8	Children's Hospital Corp-SENIOR UNSECURED	1	16,660,340	16,068,703
37023 EAS	Evergreen Basket of Long Fixed Rate			10,000,040		00/01/2013	00/01/2040	Interest nate onap			100700 AD 0	ONOLOGIED			10,000,700
57629*EX5	ABS Bank Loans and Corporate Bonds . 1			28,242,251	34,015,652	08/01/2019	08/01/2049	Interest Rate Swap			00401M-AB-2	ABU DHABI CRUDE OIL PIPE-SECURED	1	28,242,251	34,015,652
57629*ER8	Evergreen Basket of Long Fixed Rate  ABS Bank Loans and Corporate Bonds . 2		150,000,000	14,812,493	11 500 544	08/30/2019	08/30/2034	Interest Rate Swap		(0.040.041)	69688X-AU-5	Palmer Square CLO 2014-1-SERIES 2014-1A CLASS A2RR	4	14,812,493	14,767,455
3/029"ENO	Evergreen Basket of Long Fixed Rate		130,000,000	14,012,490	11,320,344	06/30/2019	00/30/2034	Interest nate Swap		(3,240,911)	09000A-AU-5	EDUCATIONAL SERVICES OF -SERIES	I	14,012,493	14,707,400
57629*ER8	ABS Bank Loans and Corporate Bonds . 2			2,212,190	2,370,214	08/30/2019	08/30/2034	Interest Rate Swap			281378-AB-5	2015-1 CLASS B	1		2,370,214
-7000±FD0	Evergreen Basket of Long Fixed Rate			0.045.004	0 000 544	00 (00 (00 10	00 (00 (000)				28137T-AB-9	EDUCATIONAL SERVICES OF -SERIES		0.045.004	0 000 544
57629*ER8	ABS Bank Loans and Corporate Bonds . 2 Evergreen Basket of Long Fixed Rate			2,345,964	2,336,544	08/30/2019	08/30/2034	Interest Rate Swap			281371-AB-9	2014-2 CLASS B COLLEGIATE FUNDING SERVI-SERIES	I		2,336,544
57629*ER8	ABS Bank Loans and Corporate Bonds . 2			1,019,277	953,269	08/30/2019	08/30/2034	Interest Rate Swap			19458L-BD-1	2005-A CLASS B	1	1,019,277	953,269
-7000±FD0	Evergreen Basket of Long Fixed Rate			04 447 000	05 040 500	00 (00 (00 10	00 (00 (000)				0000011 11 0	Antares Holdings LP-SENIOR		04 447 000	05 040 500
57629*ER8	ABS Bank Loans and Corporate Bonds . 2 Evergreen Basket of Long Fixed Rate			24,417,226	25,210,520	08/30/2019	08/30/2034	Interest Rate Swap			03666H-AA-9	UNSECURED	2	24,417,226	25,210,520
57629*ER8	ABS Bank Loans and Corporate Bonds . 2			12,313,684	12,470,092	08/30/2019	08/30/2034	Interest Rate Swap			445658-CE-5		2		12,470,092
	Evergreen Basket of Long Fixed Rate				,							Pennsylvania Electric Co-SENIOR	_		,
57629*ER8	ABS Bank Loans and Corporate Bonds . 2 Evergreen Basket of Long Fixed Rate	!		12,209,129	13,324,337	08/30/2019	08/30/2034	Interest Rate Swap			708696-BY-4	UNSECURED Schlumberger Holdings Co-SENIOR	2	12,209,129	13,324,337
57629*ER8	ABS Bank Loans and Corporate Bonds . 2			23,925,509	26,703,095	08/30/2019	08/30/2034	Interest Rate Swap			806851-AK-7	UNSECURED	2		26,703,095
	Evergreen Basket of Long Fixed Rate														
57629*ER8	ABS Bank Loans and Corporate Bonds 2 Evergreen Basket of Long Fixed Rate	· · · · · · · · · · · · · · · · · · ·		20,602,668	22,299,924	08/30/2019	08/30/2034	Interest Rate Swap			10510K-AC-1	BRAMBLES USA INC-SR UNSECURED HONEYWELL INTERNATIONAL -	2	20,602,668	22,299,924
57629*ER8	ABS Bank Loans and Corporate Bonds . 2			32,562,485	38.472.610	08/30/2019	08/30/2034	Interest Rate Swap			438516-BB-1	SENIORUNSECURED NOTE	1		38,472,610
	Evergreen Basket of Long Fixed Rate							·				HONEYWELL INTERNATIONAL -SENIOR			
57629*ER8	ABS Bank Loans and Corporate Bonds . 2	!		4,806,577	5, 453, 194	08/30/2019	08/30/2034	Interest Rate Swap			438516-AT-3	NOTE	1	4,806,577	5 , 453 , 194
57629*ER8	Evergreen Basket of Long Fixed Rate  ABS Bank Loans and Corporate Bonds . 2	ı		15,331,685	15 433 283	08/30/2019	08/30/2034	Interest Rate Swap			03328Y-AA-2	ANCHORAGE CAPITAL CLO 1ANCHC 2018-1RA A1	1		15,433,283
37 0E0 E110	Suin Louis and our por are borlus .	• • • • • • • • • • • • • • • • • • • •				53, 50, 20 10	35, 60, 2007	or out hate offap			550E01 AA 2	TREZ CAPITAL MANHATTAN BRIDGE LP -	•		
5700045***	Evergreen Basket of Long Fixed Rate			,		00 (00 (07 )	00 (00 (0			,	005007	Secured Term Loan Facility - Series		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
57629*EY3	ABS Bank Loans and Corporate Bonds . 2 Evergreen Basket of Long Fixed Rate	!	200,000,000	15,000,000	7,991,230	08/30/2019	08/30/2039	Interest Rate Swap		(7,008,770)	89532Z-MM-1	2021–1	1	15,000,000	15,000,000
57629*EY3	. ABS Bank Loans and Corporate Bonds . 2			19,722,718	19,644.839	08/30/2019	08/30/2039	Interest Rate Swap			693304-AY-3	PECO Energy Co-SECURED	1	19,722,718	19,644,839
	Evergreen Basket of Long Fixed Rate											MCCORMICK & CO INC/MD-SENIOR			
57629*EY3	ABS Bank Loans and Corporate Bonds . 2			15,892,476	17,846,908	08/30/2019	08/30/2039	Interest Rate Swap			579780-AN-7	UNSECURED	2		17,846,908
57629*EY3	Evergreen Basket of Long Fixed Rate  ABS Bank Loans and Corporate Bonds . 2	!		18.935.061	18 517 798	08/30/2019	08/30/2039	Interest Rate Swap			90932K-AA-7	United Airlines 2019-2 C-FIRST LIEN	3	18,935,061	18,517,798
0.020 210	Evergreen Basket of Long Fixed Rate			, ,		55, 60, 20 10	55, 60, 2000				COSOLIC AIR 7	CROWN CASTLE INTL CORP-SENIOR	•		
57629*EY3	ABS Bank Loans and Corporate Bonds . 2			14,329,552	15,625,544	08/30/2019	08/30/2039	Interest Rate Swap		<b></b>	22822V-AE-1	UNSECURED	2	14,329,552	15,625,544

### **SCHEDULE DB - PART C - SECTION 1**

		Replication (Syn	nthetic Asset) Tra	insactions	replication	(Oynthicuto /	tooct) Transc	ctions Open as of De	ocimber of or our		of the Repl	cation (Synthetic Asset) Trans	actions		
1	2	3	4	5	6	7	8	Derivativ	e Instrument(s) Open				Instrument(s) Held		
	_	NAIC Designation or Other	Notional	Book/Adjusted Carrying		Effective	Maturity	9	10  Book/Adjusted Carrying	11	12	13	14 NAIC Designation or Other	15 Book/Adjusted Carrying	16
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
57629*EY3	Evergreen Basket of Long Fixed Rate . ABS Bank Loans and Corporate Bonds . :	2		29,223,969	30,429,796	08/30/2019	. 08/30/2039	Interest Rate Swap			378272-AF-5	GLENCORE FUNDING LLC-SENIOR UNSECURED NOTE	2	29,223,969	30,429,796
57629*EY3	Evergreen Basket of Long Fixed Rate  ABS Bank Loans and Corporate Bonds	2		26,236,782	28,421,632	08/30/2019	08/30/2039	Interest Rate Swap			05369A-AA-9	Aviation Capital Group L-SENIOR UNSECURED	2		28,421,632
57629*EY3	Evergreen Basket of Long Fixed Rate . ABS Bank Loans and Corporate Bonds .	2		45,350,000	48,646,945	08/30/2019	08/30/2039	Interest Rate Swap			592688-B@-3	Mettler-Toledo Internati Senior Note Ser	2	45,350,000	
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		10,000,000	10,018,470	08/30/2019	08/30/2039	Interest Rate Swap			290015-AN-6	Elmwood CLO I Ltd-ELMW1 2019-1A BR	1	10,000,000	10,018,470
57629*EY3	Evergreen Basket of Long Fixed Rate  ABS Bank Loans and Corporate Bonds .  Evergreen Basket of Long Fixed Rate	2		7,850,000	7,887,821	08/30/2019	08/30/2039	Interest Rate Swap			48661Q-AE-1	Kayne CLO 9 Ltd-SERIES 20-9A CLASS B1	1		7,887,821
57629*EU1	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	2	200,000,000	709,300	(8,383,952)	08/30/2019	08/30/2049	Interest Rate Swap		(9, 175, 709)	984851-AF-2	UNSECURED	2	709,300	791,757
57629*EU1	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	2		30, 164, 486	33,814,656	08/30/2019	08/30/2049	Interest Rate Swap			28176E-AD-0	UNSECURED	2	30 , 164 , 486	33,814,656
57629*EU1	ABS Bank Loans and Corporate Bonds	2		37,003,732	41,880,135	08/30/2019	08/30/2049	Interest Rate Swap			361448-BC-6	GATX Corp-SENIOR UNSECURED	2	37,003,732	41,880,135
57629*EU1	. ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	2		17,564,133		08/30/2019	08/30/2049	Interest Rate Swap			120568-AX-8	UNSECURED	2		19,035,662
57629*EU1	. ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	2		22,580,121		08/30/2019	08/30/2049	Interest Rate Swap			00908P-AC-1	Air Canada 2017-1 Class -SECURED CHURCH & DWIGHT CO INC-SENIOR	3		22,569,580
57629*EU1	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	2		5, 139, 962		08/30/2019	. 08/30/2049	Interest Rate Swap			171340-AN-2	UNSECURED Schneider Electric SE-SENIOR	2	5, 139,962	5,726,695
57629*EU1	. ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	2		10,232,518		08/30/2019	08/30/2049	Interest Rate Swap			80687P-AA-4	UNSECURED NOTE	1	10,232,518	10,422,014
57629*EU1	ABS Bank Loans and Corporate Bonds	2		45, 147,805		08/30/2019	08/30/2049	Interest Rate Swap			23338V-AE-6	DTE Electric Co-SECURED	1		52,280,885
57629*EU1	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	2	000 000	39,999,998	, ,	08/30/2019	08/30/2049	Interest Rate Swap			57542Z-A9-8	Fixed Line	2	39,999,998	40,000,000
57629*FB2	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1	306,000,000	75,000,000		09/03/2019	09/03/2049	Interest Rate Swap		(11,264,355)	30290Y-AC-5	CREDIT	1	75,000,000	81,681,300
57629*FB2	. ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate . ABS Bank Loans and Corporate Bonds .	1		7.065.721		09/03/2019	. 09/03/2049	Interest Rate Swap			801060-AD-6 00108W-AH-3	AEP Texas Inc-SENIOR UNSECURED	1		11,800,044
57629*FB257629*FB2	Evergreen Basket of Long Fixed Rate  ABS Bank Loans and Corporate Bonds.	1		21,200,000		09/03/2019	09/03/2049	Interest Rate Swap			892331-AD-1	Toyota Motor Corp-SENIOR UNSECURED	1		
57629*FB257629*FB2	Evergreen Basket of Long Fixed Rate  ABS Bank Loans and Corporate Bonds.	1		21,200,000		09/03/2019	09/03/2049	Interest Rate Swap		• • • • • • • • • • • • • • • • • • • •	79466L-AF-1	salesforce.com Inc-SENIOR UNSECURED	1		23,473,834
57629*FB2	Evergreen Basket of Long Fixed Rate  ABS Bank Loans and Corporate Bonds.	1		27,854,416		09/03/2019	09/03/2049	Interest Rate Swap			369550-BC-1	General Dynamics Corp-SENIOR UNSECURED	1		
57629*FB2	Evergreen Basket of Long Fixed Rate  ABS Bank Loans and Corporate Bonds.	1		23,817,748	, ,	09/03/2019	09/03/2049	Interest Rate Swap			892330-AC-5	Toyota Industries Corp-SENIOR UNSECURED	1		25,966,426
57629*FB2	Evergreen Basket of Long Fixed Rate . ABS Bank Loans and Corporate Bonds .	1		34,777,219		09/03/2019	09/03/2049	Interest Rate Swap			50188G-AT-0	LCM XVIII LP-LCM 18A A1R	1		34,897,415
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		45,000,000	44,989,875	09/03/2019	09/03/2049	Interest Rate Swap			13876J-AC-6	Canyon Capital CLO Ltd-CANYC 2012- 1RA A	1	45,000,000	44,989,875
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		2,309,298	2,409,402	09/03/2019	09/03/2049	Interest Rate Swap			313747-AU-1	Federal Realty Investmen-SENIOR UNSECURED	2		2,409,402
57629*FB2	Evergreen Basket of Long Fixed Rate  ABS Bank Loans and Corporate Bonds	1				09/03/2019	09/03/2049	Interest Rate Swap			219868-BS-4	CORP AND INA DE FOMENTO-SENIOR UNSECURED NOTE	1		
57629*FB2	Evergreen Basket of Long Fixed Rate  ABS Bank Loans and Corporate Bonds .	1		5,084,896	5, 130, 249	09/03/2019	09/03/2049	Interest Rate Swap			879240-AQ-2	COMCAST CABLE HOLDINGS-SENIOR UNSECURED NOTE	1		5, 130, 249
57629*FB2	Evergreen Basket of Long Fixed Rate  ABS Bank Loans and Corporate Bonds .  Evergreen Basket of Long Fixed Rate	1		44,999,998	45,000,000	09/03/2019	09/03/2049	Interest Rate Swap			57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	44,999,998	45,000,000
57629*ES6	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1	255,000,000	79,999,997	71,880,222	09/03/2019	09/03/2049	Interest Rate Swap		(8,119,778)	57542Z-A9-8	Fixed LineBank of New York Mellon -SENIOR	2		80,000,000
57629*ES6	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		7,940,239	8,706,017	09/03/2019	09/03/2049	Interest Rate Swap			06406R-AF-4	UNSECURED	1		8,706,017
57629*ES6	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		2,441,637	2,836,210	09/03/2019	09/03/2049	Interest Rate Swap			90932P-AA-6	NOTE	2	2,441,637	2,836,210
57629*ES6	ABS Bank Loans and Corporate Bonds .	1		12,833,161	14,301,434	09/03/2019	09/03/2049	Interest Rate Swap			606822-AV-6	UNSECURED	1	12,833,161	14,301,434

### **SCHEDULE DB - PART C - SECTION 1**

		Replication (Syn	thetic Asset) Tra	nsactions	. topout.or.	(0)		octions Open as of Dec			of the Repli	cation (Synthetic Asset) Trans	actions		
1	2	3	4	5	6	7	8	Derivative	Instrument(s) Oper				Instrument(s) Held		
		NAIC Designation or Other	Notional	Book/Adjusted Carrying		Effective	Maturity	9	10  Book/Adjusted Carrying	11	12	13	14 NAIC Designation or Other	15 Book/Adjusted Carrying	16
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate			3,080,795	3,299,231	09/03/2019	09/03/2049	Interest Rate Swap			857477-AN-3	State Street Corp-SR UNSECURED Narragansett Electric Co-SENIOR	1	3,080,795	3,299,231
57629*ES6	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate			6,800,000	7,449,405	09/03/2019	09/03/2049	Interest Rate Swap			631005-BH-7	UNSECURED	2	6,800,000	7,449,405
57629*ES6	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate			2,392,753	2,613,275	09/03/2019	09/03/2049	Interest Rate Swap			532457-AZ-1	Eli Lilly & Co-SENIOR UNSECURED	1	2,392,753	2,613,275
57629*ES6	. ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate			1,975,718		09/03/2019	09/03/2049	Interest Rate Swap			06366R-JJ-5	BANK OF MONTREAL-SR UNSECURED	1		2,001,307
57629*E96	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate			12,103,411		09/03/2019	09/03/2049	Interest Rate Swap			09062X-AF-0 46625H-JY-7	BIOGEN INC-SR UNSECURED	1		
57629*ES6	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1					09/03/2019	09/03/2049	Interest Rate Swap			452308-AX-7	NOTE 	1		7,560,803
57629*E86	Evergreen Basket of Long Fixed Rate  ABS Bank Loans and Corporate Bonds . 1			30,079,092		09/03/2019	09/03/2049	Interest Rate Swap			254687-CP-9	Walt Disney Co/The-SENIOR UNSECURED	1	30,079,092	30,882,103
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1			7,613,820		09/03/2019	09/03/2049	Interest Rate Swap			313747-AY-3	Federal Realty Investmen-SENIOR UNSECURED	2	7,613,820	
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate			7,670,026	7,422,775	09/03/2019	09/03/2049	Interest Rate Swap			477143-AJ-0	JetBlue 2019-1 Class A P-FIRST LIEN	2		7 ,422,775
57629*ES6	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate			6, 194, 219	6,833,328	09/03/2019	09/03/2049	Interest Rate Swap			670346-AP-0	Nucor Corp-SENIOR UNSECURED	1	6, 194, 219	6,833,328
57629*ES6	. ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate			2,237,076		09/03/2019	09/03/2049	Interest Rate Swap			78442G-RY-4	2 CLASS B	1		2, 161, 373
57629*ES6	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate		89.000.000	16,000,000	100,007,500		09/03/2049	Interest Rate Swap		(0.047.504)	42086Q-AA-9	Kingsland VI Ltd-KING 2013-6A AR BARINGS CLO LTD 2018-IV-SERIES 18-	1		100,007,500
57629*EG2	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1		89,000,000	63,000,000		09/03/2019	09/03/2049	Interest Rate Swap		(2,847,501)	06760X-AC-8 87271L-AJ-1	4A CLASS A2	1		16,001,152
57629*EG2	Evergreen Basket of Long Fixed Rate . ABS Bank Loans and Corporate Bonds . 1			99,999,996	100,000,000		09/03/2049	Interest Rate Swap			57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2		100,000,000
57629*EA5	Evergreen Basket of Long Fixed Rate  ABS Bank Loans and Corporate Bonds . 1		125,000,000	74,999,997	81,211,566	01/08/2020	01/08/2050	Interest Rate Swap		6,211,566	57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2		75,000,000
57629*EA5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate			6,971,251	6,973,851	01/08/2020	01/08/2050	Interest Rate Swap			50188Q-AJ-0	LCM XVIII LP-LCM 19A AR	1	6,971,251	6,973,851
57629*EA5	. ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate			11,600,000		01/08/2020	01/08/2050	Interest Rate Swap			64130H-AN-1	24A BR FLOATING THL Credit Wind River 20-WINDR	1	11,600,000	11,601,311
57629*EA5	. ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate			11,600,000		01/08/2020	01/08/2050	Interest Rate Swap				2018–2A B	1	11,600,000	11,600,070
57629*EA5	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate			11,750,000		01/08/2020	01/08/2050	Interest Rate SwapInterest Rate Swap			50200F-AE-9 92917N-AJ-7	LCM 26 Ltd-SERIES 26A CLASS B Voya CLO 2019-1 Ltd-VOYA 2019-1A AR	1		11,660,594
57629*EA5	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1		250,000,000	12,520,414		01/08/2020	01/08/2030	Interest Hate Swap		5 649 057	9291/N-AJ-/ 85816W-AC-8	Steele Creek CLO 2014-1 -SERIES 14- 1RA CLASS A	1	12,520,414	13,702,576
57629*EB3	Evergreen Basket of Long Fixed Rate . ABS Bank Loans and Corporate Bonds . 1		250,000,000	72, 155,000			01/08/2032	Interest Rate Swap		0,010,001	12555Q-AN-6	CIFC Funding 2020-1 Ltd-CIFC 2020- 1A A1R	1		72, 165, 968
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1			32,670,226		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	33,010,692
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate			11,900,000	11,882,412	01/08/2020	01/08/2032	Interest Rate Swap			00190Y-BF-1	Ares XXVII CLO Ltd-ARES 2013-2A BR2	1	11,900,000	11,882,412
57629*EB3	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate			24,621,025	24,936,450	01/08/2020	01/08/2032	Interest Rate Swap			05875H-AA-1	Ballyrock CLO 2018-1 Ltd CCOF Onshore Co-Borrower Revolving	1	24,621,025	24,936,450
57629*EW7	. ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate		200,000,000	206,000,000	211,228,872		01/08/2035	Interest Rate Swap			12499#-MM-8	LoanBMM 2018-IA B FLOATING COUPON	1	206,000,000	206,000,000
57629*ED9	. ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate		150,000,000	21,485,904		01/08/2020	01/08/2040	Interest Rate Swap		4,538,521	06761M-AC-1	3.083750 MATURITY 20310115 BCC 2021-2A B FLOATING COUPON	1		23,558,427
57629*ED9	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate			13,850,000		01/08/2020	01/08/2040	Interest Rate Swap			05684R-AE-2	MATURITY 20340716	1	13,850,000	13,763,756
57629*ED9	ABS Bank Loans and Corporate Bonds . 1		<u> </u>	11,750,000	11, / 19, 427	01/08/2020	01/08/2040	Interest Rate Swap			55821A-AC-2	1.463750 MATURITY 20300715	<u> 1</u>	11,750,000	11,719,427

# **SCHEDULE DB - PART C - SECTION 1**

		D I' I' (0	U () - A () T		Replication	(Synthetic A	sset) Transa	actions Open as of Dec	ember 31 of Curr		. f. (l D	Early (O. ally E. A. and Taran			
- 1	2	Replication (Syn	thetic Asset) I ra		6	7	0	Dorivativa	Instrument(s) Ones		of the Rep	lication (Synthetic Asset) Trans			
1	2	3	4	5	6	/	8		Instrument(s) Open		10		Instrument(s) Held	1	
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9  Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13  Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
57000+500	Evergreen Basket of Long Fixed Rate			22 222 222	22 522 252	04 (00 (0000	04 (00 (00 40				540700 40 7	Long Point Park CLO Ltd-LNGPT 2017-			00 500 050
57629*ED9	ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate	1		23,600,000	23,599,953	01/08/2020	01/08/2040	Interest Rate Swap			542798-AC-7 .	1A A1B	1	23,600,000	23,599,953
57629*ED9	ABS Bank Loans and Corporate Bonds	1		35.025.904	35, 100, 700	01/08/2020	01/08/2040	Interest Rate Swap			282523-AH-2	1828 CLO Ltd-GUGG4 2016-1A A1S1	1	35,025,904	35,100,700
37023 LD3	Evergreen Basket of Long Fixed Rate	'				01/00/2020	01/00/2040	Titterest nate owap			202020 All 2	Wind River CLO Ltd-WINDR 2021-3A A	· · · · · · · · · · · · · · · · · · ·		
57629*ED9	ABS Bank Loans and Corporate Bonds .	1		21,000,000	20,976,186	01/08/2020	01/08/2040	Interest Rate Swap			97316D-AA-4 .		1	21,000,000	20,976,186
	Evergreen Basket of Long Fixed Rate											Babson CLO Ltd/Cayman Is-BABSN			
57629*ED9	ABS Bank Loans and Corporate Bonds	1		12,025,000	12,016,246	01/08/2020	01/08/2040	Interest Rate Swap			06762J-AC-7 .	2021–2A B	1	12,025,000	12,016,246
57629*ED9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,400,000	10 207 216	01/08/2020	01/08/2040	Interest Rate Swap			124166-AE-9	Buttermilk Park CLO Ltd-BMILK 2018- 1A B1	1	12,400,000	12,387,216
3/029 LU9	Evergreen Basket of Long Fixed Rate	·		12,400,000	12,007,210	01/00/2020	01/00/2040	Interest hate swap			124100-AL-3 .	Hofer Financial Services Senior	1		
57629*FA4	ABS Bank Loans and Corporate Bonds .	1	400,000,000	74,770,000	81,215,811	02/11/2020	02/11/2050	Interest Rate Swap		3,232,421	A3158#-AC-3 .	Note Ser	1	74,770,000	77,983,390
	Evergreen Basket of Long Fixed Rate											TPF Equity REIT Operatin Gtd Senior			
57629*FA4	ABS Bank Loans and Corporate Bonds .	1		79, 100,000	83,965,916	02/11/2020	02/11/2050	Interest Rate Swap			87278*-AD-4 .	Note	1	79, 100,000	83,965,916
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		57.050.000	60 407 760	02/11/2020	02/11/2050	Interest Rate Swap			Q0458*-AB-5	AquaSure Finance Pty Ltd Gtd Senior	1		60,497,760
3/029 T A4	Evergreen Basket of Long Fixed Rate	'			00,437,700	02/11/2020	02/11/2030	Interest hate swap			Q0400 -AD-3 .	Johnson Matthey PLC Senior Note Ser	' ······		
57629*FA4	ABS Bank Loans and Corporate Bonds .	1		59,800,000	63,762,049	02/11/2020	02/11/2050	Interest Rate Swap			G5147*-AD-8 .		1		63,762,049
	Evergreen Basket of Long Fixed Rate														
57629*FA4	ABS Bank Loans and Corporate Bonds	1		62,900,000	66,326,666	02/11/2020	02/11/2050	Interest Rate Swap			786584-A#-9 .	Safran Senior Note Ser	2	62,900,000	66,326,666
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		62,800,000	69,030,011	02/11/2020	02/11/2050	Interest Rate Swap			Q0832*-AD-8 .	Australia Pacific Airpor Gtd Senior Note	2	62,800,000	69,030,011
3/029 T A4	Evergreen Basket of Long Fixed Rate	·		02,000,000		02/11/2020	02/11/2030	Interest hate swap			Q0002 -AD-0 .	Anchorage Capital CLO 3ANCHC	۷		
57629*FA4	ABS Bank Loans and Corporate Bonds .	1		7,500,000	7,503,698	02/11/2020	02/11/2050	Interest Rate Swap			03330A-AE-2 .	2014-3RA C	1		7,503,698
	Evergreen Basket of Long Fixed Rate														
57629*FA4	ABS Bank Loans and Corporate Bonds .	1		6,750,000	6,643,404	02/11/2020	02/11/2050	Interest Rate Swap			00119Y-AC-7 .	. AGL CLO Ltd-AGL 2021-10A B KREF Lending VII LLC - Term Loan	1		6,643,404
57629*EH0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1	25,000,000	17,000,000	16 769 920	02/20/2020	02/20/2050	Interest Rate Swap		(230,080)	50079@-MU-0 .	Series 2021-9	1		17,000,000
0.020 2.10	Evergreen Basket of Long Fixed Rate					02/20/2020	02, 20, 2000	The section of the se		(200,000)		50.100 202. 0			
57629*EH0	ABS Bank Loans and Corporate Bonds .	1		7,904,232	8,295,410	02/20/2020	02/20/2050	Interest Rate Swap			48253W-AA-0 .	KKR CLO 28 LTD-KKR 28A A	1		8,295,410
57629*EH0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds			2.000.000	2.012.937	02/20/2020	02/20/2050	Interest Rate Swap			63942N-AC-2	Navient Student Loan Tru-NAVSL 2021-1A B		2,000,000	2,012,937
3/029°ENU	Evergreen Basket of Long Fixed Rate	l		2,000,000	2,012,937	02/20/2020	02/20/2000	Interest Hate Swap			03942N-AU-2	Barings Middle Market CL-BMM 2018-	I	2,000,000	2,012,937
57629*EJ6	ABS Bank Loans and Corporate Bonds .	1	185,000,000	22,908,196	23,396,375	02/20/2020	02/20/2050	Interest Rate Swap		(1,659,829)	06761M-AB-3 .	IA A2	1	22,908,196	25,056,204
	Evergreen Basket of Long Fixed Rate											Madison Park Funding XLV-MDPK 2020-			
57629*EJ6	ABS Bank Loans and Corporate Bonds .	1		5,500,000	5,499,978	02/20/2020	02/20/2050	Interest Rate Swap			55820B-AL-1 .	. 45A BR	1		5,499,978
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15.000.000	15.000.345	02/20/2020	02/20/2050	Interest Rate Swap			38137Y-AS-0 .	4A BR	1		15,000,345
5/025 L00	Evergreen Basket of Long Fixed Rate	· ······				02/20/2020	02/20/2030	Titterest nate owap			0010/1 A0 0 .	TA DIT	· · · · · · · · · · · · · · · · · · ·		
57629*EJ6	ABS Bank Loans and Corporate Bonds .	1		11,500,000	11,472,918	02/20/2020	02/20/2050	Interest Rate Swap			282523-AM-1 .	. 1828 CLO Ltd-GUGG4 2016-1A A1JR	1	11,500,000	11,472,918
57000±5 to	Evergreen Basket of Long Fixed Rate			0.000.000	0 000 070	00 (00 (0000	00 100 10050				440470 40 0	CARLYLE US CLO 2018-3 LT-CGMS 2018-			0.000.070
57629*EJ6	ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate	l		8,000,000	8,000,376	02/20/2020	02/20/2050	Interest Rate Swap			14317R-AC-3 .	. 3A A1B		8,000,000	8,000,376
57629*EJ6	ABS Bank Loans and Corporate Bonds	1		7.700.000	7.703.196	02/20/2020	02/20/2050	Interest Rate Swap			67113G-AG-2 .	5A B	1		7,703,196
	Evergreen Basket of Long Fixed Rate											Neuberger Berman CLO XIV-NEUB 2013-			
57629*EJ6	ABS Bank Loans and Corporate Bonds	1		9,200,000	9, 200, 175	02/20/2020	02/20/2050	Interest Rate Swap			64129J-BG-4 .	14A BR2	1	9,200,000	9,200,175
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		8,000,000	0 003 456	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	
3/029 L00	Evergreen Basket of Long Fixed Rate	·			0,000,400	02/20/2020	02/20/2030	Interest hate swap			2700 ID-AL-0 .	KREF Lending VII LLC - Term Loan	1		0,000,400
57629*EJ6	ABS Bank Loans and Corporate Bonds .	1	ļ	17,000,000	17,000,000	02/20/2020	02/20/2050	Interest Rate Swap			50079@-MU-0 .	Series 2021-9	1		17,000,000
5700045 10	Evergreen Basket of Long Fixed Rate		1		0 404	00 (00 (0000	00 (00 (0050				0507511 10 5	BALLYROCK CLO 2018-1 LTD-SERIES			
57629*EJ6	ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate	1		3,145,904	3, 191,002	02/20/2020	02/20/2050	Interest Rate Swap			05875H-AC-7 .	. 2018-1A CLASS A2	1		3, 191, 002
57629*EJ6	ABS Bank Loans and Corporate Bonds	1	[	9,936,744	9.950.876	02/20/2020	02/20/2050	Interest Rate Swap			03328T-BC-8	2015-7A BR2 FLOATING	1	9,936,744	9,950,876
	Evergreen Basket of Long Fixed Rate			,											
57629*EJ6	ABS Bank Loans and Corporate Bonds .	1		8,000,000	8,000,448	02/20/2020	02/20/2050	Interest Rate Swap			74979V-AE-3 .	RR Ltd-RRAM 2018-5A A2	1	8,000,000	8,000,448
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	10 761 100	02/20/2020	02/20/2050	Interest Rate Swap			74980P-AC-7 .	ALM Ltd/KY-SERIES 21-14A CLASS A2 .	1	20,000,000	19,761,100
01020 LUU	Evergreen Basket of Long Fixed Rate	'	<u> </u>	20,000,000	13,701,100	02/20/2020	02/20/2000	microsi nate owap			143001'-NU-/ .	Wind River CLO Ltd-WINDR 2021-1A B1	¹		19,701,100
57629*EJ6	ABS Bank Loans and Corporate Bonds .	1		7,700,000	7,532,502	02/20/2020	02/20/2050	Interest Rate Swap			97314H-AC-3 .		1	7,700,000	7,532,502
5700045 10	Evergreen Basket of Long Fixed Rate		1	40.000	40.000 - :-	00 (00 (0000	00 (00 (0050				550000 10 5	Madison Park Funding XXI-MDPK 2018-		40.000	40.005.515
57629*EJ6	ABS Bank Loans and Corporate Bonds .	1		10,000,000	10,000,610	02/20/2020	02/20/2050	Interest Rate Swap			55820C-AG-0 .	29A B	1	10,000,000	10,000,610

# **SCHEDULE DB - PART C - SECTION 1**

		D I' I' (0	U - C - A O T		Replication	(Synthetic A	sset) Frans	actions Open as of Dec	ember 31 of Curr		. ( II . D I	:			
	2	Replication (Syn	thetic Asset) I ra			7		Danisation	l==4====+(=) O====		of the Repl	ication (Synthetic Asset) Trans			
1	2	3	4	5	6	/	8		Instrument(s) Open		10		Instrument(s) Held		
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9  Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7.000.000	7,001,197	02/20/2020	02/20/2050	Interest Rate Swap			50188Q-AL-5	LCM XVIII LP-LCM 19A BR	1	7,000,000	7,001,197
3/029"EJ0	Evergreen Basket of Long Fixed Rate	I				02/20/2020	02/20/2000	Interest hate swap			30 100Q-AL-3	GT Loan Financing   Ltd -SERIES	l		
57629*EJ6	ABS Bank Loans and Corporate Bonds	1		7,000,000	7,001,491	02/20/2020	02/20/2050	Interest Rate Swap			36248M-AL-1	2013-1A CLASS BR	1	7,000,000	7,001,491
	Evergreen Basket of Long Fixed Rate											Sound Point Clo XXXI Ltd-SNDPT			
57629*EJ6	ABS Bank Loans and Corporate Bonds .	1		10,100,000	10,036,017	02/20/2020	02/20/2050	Interest Rate Swap			83615P-AC-1	2021-3A B	1	10,100,000	10,036,017
57629*FC0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	215,000,000	51,250,853	49,023,671	02/20/2020	02/20/2050	Interest Rate Swap		(2 227 192	) 50079@-MS-5	KREF Lending VII LLC - Term Loan Series 2019-7	1	51,250,853	51,250,853
3/029 1 00	Evergreen Basket of Long Fixed Rate	·	213,000,000		93,023,071	02/20/2020	02/20/2030	Interest hate swap		(2,221,102	) 300736-M3-3	Peace Park CLO Ltd-PCEPK 2021-1A A	· ·····		
57629*FC0	ABS Bank Loans and Corporate Bonds .	1		24,300,000	24,299,927	02/20/2020	02/20/2050	Interest Rate Swap			70470M-AC-9		1	24,300,000	24,299,927
	Evergreen Basket of Long Fixed Rate											THL Credit Wind River 20-WINDR			
57629*FC0	ABS Bank Loans and Corporate Bonds .	1		22,000,000	21,687,952	02/20/2020	02/20/2050	Interest Rate Swap			97315T-AE-2	2017-1A BR	1	22,000,000	21,687,952
57629*FC0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		21,250,000	21,238,993	02/20/2020	02/20/2050	Interest Rate Swap			87246M-AS-1	AR2	1	21,250,000	21,238,993
0.020100	Evergreen Basket of Long Fixed Rate			1,200,000		52, 20, 2020	52, 20, 2000				S.ETOIII NO 1			1,200,000	
57629*FC0	ABS Bank Loans and Corporate Bonds .	1		21,000,000	20,974,842	02/20/2020	02/20/2050	Interest Rate Swap			55821C-AC-8	Atrium IX-ATRM 9A BR2	1	21,000,000	20,974,842
57629*FC0	Evergreen Basket of Long Fixed Rate			04 000 000	24.000.888	00 (00 (0000	00 (00 (0050				004077/ 40 4	GLM 2019-4A AJR FLOATING COUPON 1.537820 MATURITY 20310424		04 000 000	04 000 000
5/629^FUU	ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate	l		24,000,000	24,000,888	02/20/2020	02/20/2050	Interest Rate Swap			38137Y-AQ-4	1.537820 MATURITY 20310424	I	24,000,000	24,000,888
57629*FC0	ABS Bank Loans and Corporate Bonds	1		55,000,000	55,000,000	02/20/2020	02/20/2050	Interest Rate Swap			651234-MM-5	NCL II PE-D, LLC	1	55,000,000	55,000,000
	Evergreen Basket of Long Fixed Rate											Manchester United Football Club,			
57629*EV9	ABS Bank Loans and Corporate Bonds .	1	250,000,000	51,500,000	46,406,152	02/25/2020	02/25/2050	Interest Rate Swap		(9,299,802)	) G5791#-AA-9	Ltd Senior Secu	1	51,500,000	55,705,954
57629*EV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	•		59,999,998	60.000.000	02/25/2020	02/25/2050	Interest Rate Swap			57542Z-A9-8	MM Investment Holding Revolver Fixed Line	0	59,999,998	60,000,000
3/029°EV9	Evergreen Basket of Long Fixed Rate	1				02/25/2020	02/25/2050	Interest Hate Swap			3/342Z-A9-8	Cerner Corporation Senior Note Ser	2		00,000,000
57629*EV9	ABS Bank Loans and Corporate Bonds .	1		45,500,000	47,852,851	02/25/2020	02/25/2050	Interest Rate Swap			15678#-AJ-4 .	Service corporation deliter note cor	1	45,500,000	47,852,851
	Evergreen Basket of Long Fixed Rate											Victoria Power Networks Gtd Senior			
57629*EV9	ABS Bank Loans and Corporate Bonds .	1		39,500,000	40,656,165	02/25/2020	02/25/2050	Interest Rate Swap			Q9396#-AK-7	Note	1	39,500,000	40,656,165
57629*EV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24.241.113	34.879.027	02/25/2020	02/25/2050	Interest Rate Swap			04351L-AA-8	ASCENSION HEALTH-UNSECURED BOND	1	24,241,113	34,879,027
3/029 LV9	Evergreen Basket of Long Fixed Rate	1		24,241,113		02/25/2020	02/23/2030	Interest hate swap			0433 IL-AA-0	lowa Interstate Railroad Senior		24,241,110	
57629*EV9	ABS Bank Loans and Corporate Bonds .	1		32,267,709	35,243,566	02/25/2020	02/25/2050	Interest Rate Swap			46247@-AA-2	Secured	1	32,267,709	35,243,566
	Evergreen Basket of Long Fixed Rate											Fonterra Co-operative Gr Senior			
57629*EZ0	ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate	1	250,000,000	37,900,000		02/25/2020	02/25/2050	Interest Rate Swap		(8,606,165	Q3920#-AL-3	Unsecured Notes	1	37,900,000	42 , 156 , 625
57629*EZ0	ABS Bank Loans and Corporate Bonds	1		42,700,000	45.980.513	02/25/2020	02/25/2050	Interest Rate Swap			838515-G*-9	South Jersey das co. First mortgage	1	42,700,000	45,980,513
	Evergreen Basket of Long Fixed Rate											DNP Select Income Fund I Senior			
57629*EZ0	ABS Bank Loans and Corporate Bonds .	1		30,200,000	30,822,633	02/25/2020	02/25/2050	Interest Rate Swap			23325P-A*-5	Secured	1	30,200,000	30,822,633
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		36,150,000	44 041 070	02/25/2020	02/25/2050	Interest Rate Swap			03535#-AD-8	Envestra Victoria Pty Lt Senior Secured	1	36,150,000	44,041,979
3/029"EZU	Evergreen Basket of Long Fixed Rate	I		30, 130,000	44,041,979	02/23/2020	02/23/2030	Interest hate swap			Q3333#-AD-6	RREEF AMERICA REIT II INC SR UNSECD	l		44,041,979
57629*EZ0	ABS Bank Loans and Corporate Bonds .	1		39,000,000	41,756,130	02/25/2020	02/25/2050	Interest Rate Swap			74986@-AV-3	NT SER D	1	39,000,000	41,756,130
	Evergreen Basket of Long Fixed Rate											Fonterra Co-operative Gr Senior			
57629*EZ0	ABS Bank Loans and Corporate Bonds .	1		38,250,000	40,455,954	02/25/2020	02/25/2050	Interest Rate Swap			Q3920#-AG-4	Note	1	38,250,000	40,455,954
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,985,114	30,644,863	02/25/2020	02/25/2050	Interest Rate Swap			87305Q-CM-1 _	TTX CO-SENIOR UNSECURED	1	24,985,114	30,644,863
	Evergreen Basket of Long Fixed Rate	•				52, 20, 2020	02, 20, 2000				5.000q om 1	KEYCORP STUDENT LOAN TRU-SERIES		£1,000,114	gu, vr, 000
57629*EZ0	ABS Bank Loans and Corporate Bonds .	1		1,078,849	956,568	02/25/2020	02/25/2050	Interest Rate Swap			493268-BW-5	2004-A CLASS 1B	1	1,078,849	956,568
E7000+FD0	Evergreen Basket of Long Fixed Rate	4	050 000 000	00 000 000	00 050 400	00/00/0000	00/00/0050	Latarrat Data C		(15.431.711	000054 444 0	Mirvac Group Finance Ltd Senior		00 000 000	40 004 000
57629*FD8	ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate	I	250,000,000	38,900,000	∠6,659,489	02/26/2020	02/26/2050	Interest Rate Swap		(15,431,/11	) Q6235#-AN-2	Note	l	38,900,000	42,091,200
57629*FD8	ABS Bank Loans and Corporate Bonds .	1		35, 145,000	37,516,725	02/26/2020	02/26/2050	Interest Rate Swap			74979U-AA-3	110 2010 FITVATE, LLO SCITOT SECULEU	1	35, 145,000	37,516,725
	Evergreen Basket of Long Fixed Rate											BMW U.S. Capital LLC Gtd Senior			
57629*FD8	ABS Bank Loans and Corporate Bonds	1		35,600,000	37,286,728	02/26/2020	02/26/2050	Interest Rate Swap			05565E-G@-8	Note	1	35,600,000	37,286,728
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		38.150.000	A1 E00 010	02/26/2020	02/26/2050	Interest Rate Swap			Q3189*-AC-3	DEXUS Funds Management L Senior Note Ser	1	38 , 150 , 000	41.529.213
3/029"FU6	Evergreen Basket of Long Fixed Rate	·				02/20/2020	02/20/2000	initelest nate owap			40105"-AU-3	A&E Television Networks, Senior	1		
57629*FD8	ABS Bank Loans and Corporate Bonds .	1		37,600,000	38,226,378	02/26/2020	02/26/2050	Interest Rate Swap			00003#-AB-9 .	Note Ser	1	37,600,000	38,226,378
	Evergreen Basket of Long Fixed Rate										L				
57629*FD8	ABS Bank Loans and Corporate Bonds .	1		31,100,000	33,249,445	02/26/2020	02/26/2050	Interest Rate Swap			74264*-AC-0	PRISA LHC Senior Note Ser	1	31,100,000	
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		32,900,000	33 620 106	02/26/2020	02/26/2050	Interest Rate Swap			48661E-B*-8	SER D	1	32.900.000	33,629,196
010E9 I DO	nuo uain Lualis allu uulipulate Dullus .	·	h			02/20/2020	02/20/2000	Interest hate swap			TOUU IL-D -0 .	ULII V	<u> </u>	, שע, טטט, טטט , שע	

### **SCHEDULE DB - PART C - SECTION 1**

		Replication (Syn	thetic Asset) Tra	nsactions	replication	(Oynthiction	tooct) Transc	actions Open as of De			of the Repli	cation (Synthetic Asset) Trans	actions		
1	2	3	4	5	6	7	8	Derivativ	re Instrument(s) Open	1		Cash	Instrument(s) Held		
		NAIC Designation or Other	Notional	Book/Adjusted Carrying		Effective	Maturity	9	10  Book/Adjusted Carrying	11	12	13	14 NAIC Designation or Other	15 Book/Adjusted Carrying	16
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
57629*FD8	Evergreen Basket of Long Fixed Rate . ABS Bank Loans and Corporate Bonds . 1	1		16,000,000	15,967,136	02/26/2020	02/26/2050	Interest Rate Swap			65023P-AQ-3	Newark BSL CLO 2 Ltd-NBCLO 2017-1A A2R	1	16,000,000	
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate	l		9,850,000	9,850,059	02/26/2020	02/26/2050	Interest Rate Swap			48254H-AC-8	KKR Clo 32 Ltd-KKR 32A B Elmwood CLO VII Ltd-ELMW7 2020-4A B	1	9,850,000	9,850,059
57629*FD8	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basked of Long Fixed Rate	l		8,300,000		02/26/2020	02/26/2050	Interest Rate Swap			29002Q-AC-3	CGMS 2021-6A A1 FLOATING COUPON	1		
57629*FF3	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basked of Long Fixed Rate	1	250,000,000	50,000,000			06/15/2050	Interest Rate Swap		(44,677,594)	143133-AA-4	MATURITY 20340715 Signal Peak CLO 9 Ltd-SPEAK 2021-9A	1	50,000,000	50,017,950
57629*FF3	. ABS Bank Loans and Corporate Bonds . 1 Evergreen Basked of Long Fixed Rate	l		50,000,000		06/15/2020	. 06/15/2050	Interest Rate Swap			82670Q-AA-7	A1	1	50,000,000	50,035,850
57629*FF357629*FF3	ABS Bank Loans and Corporate Bonds 1 Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1			13,100,000		06/15/2020	06/15/2050	Interest Rate Swap			03766G-AQ-5 25255D-AA-8	Apidos CLO XXVI-APID 2017-26A A2R . DCLO 2021-1A A1A FLOATING COUPON MATURITY 20360715	1		13,099,961
57629*FF3	Evergreen Basked of Long Fixed Rate  ABS Bank Loans and Corporate Bonds	1		13,600,000		06/15/2020	06/15/2050	Interest Rate Swap			97316L-AC-2	WINDR 2017-3A BR FLOATING COUPON MATURITY 20350415	1	13,600,000	
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	······································		11,525,000	,	06/15/2020	06/15/2050	Interest Rate Swap			48252U-AJ-6	KKR 25 BR FLOATING COUPON 1.929960 MATURITY 20340715	1	11,525,000	11,535,545
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds Evergreen Basked of Long Fixed Rate	l		11,000,000	11,005,621	06/15/2020	06/15/2050	Interest Rate Swap			06759J-AS-7	BABSN 2019-1A BR FLOATING COUPON 1.926430 MATURITY 20360415 GREYWOLF CLO VI Ltd-GWOLF 2018-1A	1	11,000,000	11,005,621
57629*FF3	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basked of Long Fixed Rate	1		9,200,000		06/15/2020	. 06/15/2050	Interest Rate Swap			39809G-AC-9	A2OAKTREE CLO 2018-1 LTD SR SECD NT	1	9,200,000	
57629*FF3	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basked of Long Fixed Rate	l		8,650,000	8,617,848	06/15/2020	06/15/2050	Interest Rate Swap			67400F-AE-1	CL A-2 Buttermilk Park CLO Ltd-BMILK 2018-	1		8,617,848
57629*FF3	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basked of Long Fixed Rate	l		8,033,047	,	06/15/2020	. 06/15/2050	Interest Rate Swap			124166-AA-7	1A A1	1		
57629*FF357629*FF3	ABS Bank Loans and Corporate Bonds 1 Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1			11,000,000		06/15/2020	. 06/15/2050	Interest Rate Swap			13875M-AC-0 06759M-AE-1	MATURITY 20340715	1		
57629*FF357629*FF3	Evergreen Basked of Long Fixed Rate  ABS Bank Loans and Corporate Bonds . 1	l		6,900,000		06/15/2020	. 06/15/2050	Interest Rate Swap			67110U-AN-9	0HA Loan Funding 2016-1 -0HALF 2016-1A B1R	1	6,900,000	6,900,704
57629*FF3	Evergreen Basked of Long Fixed Rate  ABS Bank Loans and Corporate Bonds . 1	l		6,700,000		06/15/2020	06/15/2050	Interest Rate Swap			87249C-AC-5	TICP CLO X LTD-SERIES 18-10A CLASS B	1		6,699,980
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds. Evergreen Basked of Long Fixed Rate	ı		6,600,000	6,602,284	06/15/2020	06/15/2050	Interest Rate Swap			38137W-AE-5	Goldentree Loan Manageme-SERIES 19- 6A CLASS B1	1	6,600,000	6,602,284
57629*FF3	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basked of Long Fixed Rate	1		5,963,304	6,204,898	06/15/2020	06/15/2050	Interest Rate Swap			87250R-AA-2	TICP CLO XV Ltd-TICP 2020-15A A Elmwood CLO IV Ltd-ELMW4 2020-1A B	1		6,204,898
57629*FF3	. ABS Bank Loans and Corporate Bonds . 1 Evergreen Basked of Long Fixed Rate	1		5,800,000	, ,	06/15/2020	06/15/2050	Interest Rate Swap			29002G-AC-5		1	5,800,000	5,804,019
57629*FF3	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basked of Long Fixed Rate	l		5,750,000		06/15/2020	06/15/2050	Interest Rate Swap			77340G-AL-5	Rockford Tower CLO 2017-2 Ltd	1	5,750,000	5,750,242
57629*FF3	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l		5,650,000 5,250,000		06/15/2020	06/15/2050	Interest Rate Swap			50200F-AG-4 12555X-AG-6	LCM 26 Ltd-SERIES 26A CLASS C CIFC Funding Ltd-CIFC 2019-6A C	1		5,585,737
57629*FF357629*FF3	Evergreen Basked of Long Fixed Rate  ABS Bank Loans and Corporate Bonds 1	· I				06/15/2020	. 06/15/2050	Interest Rate Swap			87241F-AA-0	TCW Direct Lending Structured Solutions 2019 LLC - Class A Note	1		
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l	300,000,000	56,449,344		06/29/2020	06/29/2050	Interest Rate Swap		(55,809,160)		Caterpillar Inc-SENIOR UNSECURED	1		62,212,436
57629*FE6	Evergreen Basket of Long Fixed Rate . ABS Bank Loans and Corporate Bonds . 1	1		50,527,965	51,830,359	06/29/2020	06/29/2050	Interest Rate Swap			91324P-EA-6	UnitedHealth Group Inc-SENIOR UNSECURED	1	50,527,965	51,830,359
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate	l		46,542,408	49,227,532	06/29/2020	06/29/2050	Interest Rate Swap			143499-AB-7	Carnegie Institution of -UNSECURED Fred Hutchinson Cancer R-UNSECURED	1	46,542,408	49,227,532
57629*FE6	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	l		41, 143,037	45,734,097	06/29/2020	06/29/2050	Interest Rate Swap			355611-AA-2	Tred hatelinison cancer n=civacconed	1		45,734,097
57629*FE6	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	l		12,893,300			06/29/2050	Interest Rate Swap			29157T-AD-8	Emory University-UNSECURED	1	12,893,300	13,048,571
57629*FE6	. ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	l		90,872,727		06/29/2020	06/29/2050	Interest Rate Swap			72403Z-NR-1	PIONEERS GATE LLC 2020-2 CERB	1	90,872,727	91, 172, 607
57629*FE6	. ABS Bank Loans and Corporate Bonds . 1	l		50,000,000	50,545,000	06/29/2020	06/29/2050	Interest Rate Swap			72403Z-MZ-4	PIONEERS GATE LLC 2017-7 FNBM	1	50,000,000	50,545,000

# **SCHEDULE DB - PART C - SECTION 1**

					Replication (	(Synthetic A	sset) Transa	actions Open as of Dec	ember 31 of Curr						
		Replication (Syn					1				of the Repl	ication (Synthetic Asset) Trans			
1	2	3	4	5	6	7	8		Instrument(s) Open		10		Instrument(s) Held		
		NAIC Designation or Other	Notional	Book/Adjusted Carrying		Effective	Maturity	9	10 Book/Adjusted Carrying	11	12	13	14 NAIC Designation or Other	15 Book/Adjusted Carrying	16
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
	Evergreen Basket of Long Fixed Rate	p										Carlyle Global Market St-CGMS 2021-			
57629*FE6	ABS Bank Loans and Corporate Bonds .	1		6,700,000	6,606,890	06/29/2020	06/29/2050	Interest Rate Swap			14315D-AC-6	3SA A2	1	6,700,000	6,606,890
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		25,904,146	26,837,264	06/29/2020	06/29/2050	Interest Rate Swap			26442T-AH-0	Duke University-SECURED	1	25,904,146	26,837,264
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		25,635,263	27,370,521	06/29/2020	06/29/2050	Interest Rate Swap			06654D-AC-1	Banner Health-UNSECURED	1	25,635,263	27,370,521
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	161,034,783	16,600,000	22, 110, 280	07/13/2021	07/13/2022	TRS Bond Index		3,900,512	12656*-AD-4	CSLB Holdings, Inc. Gtd Senior Note	1	16,600,000	18,209,768
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1Z		16,500,000	17 , 247 , 104	07/13/2021	07/13/2022	TRS Bond Index			12656*-AC-6	CSLB Holdings, Inc. Gtd Senior Note	1	16,500,000	17,247,104
Need to File with	Evergreen Basked of Long Fixed Rate											Transpower New Zealand L Senior			
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1Z		16,500,000	17,849,106	07/13/2021	07/13/2022	TRS Bond Index			Q91940-AC-1	Note Ser Oaktree Capital Manageme Senior	1	16,500,000	17,849,106
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1Z		16,450,000	17,387,305	07/13/2021	07/13/2022	TRS Bond Index			674003-A*-9	Note Ser	1	16,450,000	17,387,305
the NAIC	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1Z		9,465,625	9,568,488	07/13/2021	07/13/2022	TRS Bond Index			02379*-AA-7	Secured Notes Class A	1	9,465,625	9,568,488
the NAIC	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1Z		37,500,000	39,325,695	07/13/2021	07/13/2022	TRS Bond Index			91412N-AK-6	BOND	1	37,500,000	39,325,695
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		14,250,000	14,886,719	07/13/2021	07/13/2022	TRS Bond Index			486606-K#-2	UNSECD SER KK	1	14,250,000	14,886,719
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1Z		15,000,000		07/13/2021	07/13/2022	TRS Bond Index			05616B-A*-1	BABSON CAPITAL PARTN INVS TR-SR CONV NT	1	15,000,000	15,691,530
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1Z		13,500,000	14, 137, 700	07/13/2021	07/13/2022	TRS Bond Index			74170*-AN-9	Prime Property Fund LLC Senior Note Ser	1	13,500,000	14, 137, 700
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17		11.900.000	12.567.519	07/13/2021	07/13/2022	TRS Bond Index			73020*-AK-9	PNG Companies LLC Senior Secured	1	11,900,000	12,567,519
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17		13,730,000			07/13/2022	TRS Bond Index			05237*-AH-7	Austin Powder Holdings C Senior	1	13,730,000	
Need to File with	Evergreen Basked of Long Fixed Rate	47									674003-A@-7	Oaktree Capital Manageme Senior			
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate			14,325,000			07/13/2022	TRS Bond Index				Note Ser Anchorage Capital Clo 13-ANCHC		14,325,000	15,527,899
the NAIC	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1/2		7,175,000	7, 175,890		07/13/2022	TRS Bond Index			033291-AN-5	. 2019-13A B1R	1	7,175,000	7, 175, 890
57629*FJ5	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1	200,000,000	23,000,000	(3,897,319)	09/02/2020	09/02/2050	Interest Rate Swap		(28,117,331)	41242*-AY-8	QIC Finance (Shopping Ce Gtd Senior	1	23,000,000	24,220,012
57629*FJ5	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		22,190,000	24,090,751	09/02/2020	09/02/2050	Interest Rate Swap			Q7795#-AA-0	Note Wellman Park CLO Ltd-SERIES 21-1A	1	22,190,000	24,090,751
57629*FJ5	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		7,700,000	7,645,361	09/02/2020	09/02/2050	Interest Rate Swap			949723-AC-4	CLASS B	1	7,700,000	7,645,361
57629*FJ5	ABS Bank Loans and Corporate Bonds .  Evergreen Basked of Long Fixed Rate	1		11,036,447	11,024,561	09/02/2020	09/02/2050	Interest Rate Swap			02376*-AA-0	Secured	1	11,036,447	11,024,561
57629*FJ5	ABS Bank Loans and Corporate Bonds .	1		21,600,000	23,560,416	09/02/2020	09/02/2050	Interest Rate Swap			05237*-AF-1	Note Ser	1	21,600,000	23,560,416
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		18,600,000	19,824,754	09/02/2020	09/02/2050	Interest Rate Swap			G20440-BA-2	Compass Group PLC Senior Note Ser .	1	18,600,000	19,824,754
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,728,285	18,953,292	09/02/2020	09/02/2050	Interest Rate Swap			929287-ZZ-6	WINGS Aviation 62696 USD Tranche A- 1 Ln	1	17,728,285	18,953,292
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		20,400,000	21,096,782	09/02/2020	09/02/2050	Interest Rate Swap			12656*-AK-8	CSLB Holdings, Inc. Gtd Senior Note	1	20,400,000	21,096,782
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21, 100,000	22,035,405		09/02/2050	Interest Rate Swap			G9850@-AC-7	YORKSHIRE WTR SERV BRADFORD-GTD SR SEC CL A	1	21,100,000	22,035,405
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8.950.000		09/02/2020	09/02/2050	Interest Rate Swap			50184N-AP-7	LCM LTD PARTNERSHIP-SERIES 15A CLASS CR	1	8,950,000	
57629*FJ557629*FJ5	Evergreen Basked of Long Fixed Rate	4		, ,	,		09/02/2050				141781-BJ-2		4		
	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate			28,002,463	34,353,779			Interest Rate Swap				Cargill Inc-SENIOR UNSECURED		28,002,463	
57629*FJ5	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		8,500,000		09/02/2020	09/02/2050	Interest Rate Swap			38136F-BJ-1	1A B1R2	1	8,500,000	8,366,142
57629*FJ5	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		7,550,000	7,545,870	09/02/2020	09/02/2050	Interest Rate Swap			92917W-AY-4	CLASS BR Prime Property Fund LLC Senior Note	1	7,550,000	7,545,870
57629*FL0	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1	200,000,000	18,750,000	(7,470,027)	09/02/2020	09/02/2050	Interest Rate Swap		(27,953,090)	74170*-AC-3	Ser	1	18,750,000	20,483,063
57629*FL0	ABS Bank Loans and Corporate Bonds .	1	L	20,100,000	20.891.538	09/02/2020	09/02/2050	Interest Rate Swap			56081#-CA-6	Term Note	1	20.100.000	20.891.538

# SCHEDULE DB - PART C - SECTION 1 Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

		D !! !! (0			Replication	(Synthetic A	sset) Transa	actions Open as of Dec	ember 31 of Curr						
4	2	Replication (Syn	tnetic Asset) i ra	ansactions 5		7		Davi sati sa	l==4=:====4/=\ O====		or tne Repi	ication (Synthetic Asset) Trans			
1	2	3	4	5	6	/	8		Instrument(s) Open		40		Instrument(s) Held	1 45	40
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
	Evergreen Basked of Long Fixed Rate	•										JetBlue Airways Corporat Pass Thru			
57629*FL0	ABS Bank Loans and Corporate Bonds .	1		16,797,871	17, 152, 558	09/02/2020	09/02/2050	Interest Rate Swap			47715*-AA-5	Certi	1	16,797,871	17 , 152 , 558
57629*FL0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,450,000	21,376,630	09/02/2020	09/02/2050	Interest Rate Swap			G20440-AY-1	Compass Group PLC Senior Note Ser .	1	20,450,000	21,376,630
57629*FL0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		18,700,000	20,366,675	09/02/2020	09/02/2050	Interest Rate Swap			41242*-AU-6	Hardwood Funding LLC Senior Note Ser	1	18,700,000	20,366,675
57629*FL0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	4		19,315,000	10 051 105	09/02/2020	09/02/2050	Interest Rate Swap			36198*-AA-4	GI Manager L.P. Senior Secured Notes		19,315,000	19,851,165
3/029°FLU	Evergreen Basked of Long Fixed Rate	l		19,315,000	19,651,165	09/02/2020	09/02/2000	Interest Hate Swap			30 198^-AA-4	Hardwood Funding LLC Senior Secured	'	19,315,000	19,851,105
57629*FL0	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		17,700,000	18,413,434	09/02/2020	09/02/2050	Interest Rate Swap			41242*-AX-0	AEP TRANSMISSION CO LLC SR NT SER A	1	17,700,000	18,413,434
57629*FL0	ABS Bank Loans and Corporate Bonds .  Evergreen Basked of Long Fixed Rate	1		9,213,229	9,358,176	09/02/2020	09/02/2050	Interest Rate Swap			00114*-AA-1	Oncor Electric Delivery SR SECD NT	1	9,213,229	9,358,176
57629*FL0	ABS Bank Loans and Corporate Bonds .	1		15,900,000	17,033,384	09/02/2020	09/02/2050	Interest Rate Swap			68233J-A@-3	SER B	1	15,900,000	17,033,384
57629*FL0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		31,488,057	43,798,192	09/02/2020	09/02/2050	Interest Rate Swap			931142-CS-0	. WAL-MART STORES INC-SENIOR NOTE	1	31,488,057	43,798,192
57629*FL0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		27,700,000	27,443,360	09/02/2020	09/02/2050	Interest Rate Swap			38176D-AJ-8	Golub Capital Partners C-GOCAP 2015-26A A2R	1	27,700,000	27,443,360
57629*FM8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1	200,000,000	24,000,000	(2,791,086)	09/02/2020	09/02/2050	Interest Rate Swap		(28,258,110)	00114*-AR-4	AEP Transmission Company Senior Note Ser	1	24,000,000	25,467,024
57629*FM8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		12.000.000	12.000.000	09/02/2020	09/02/2050	Interest Rate Swap			89532Z-MM-1	TREZ CAPITAL MANHATTAN BRIDGE LP - Secured Term Loan Facility - Series 2021-1	1	12,000,000	12,000,000
57629*FM8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,700,000	28.553.368	09/02/2020	09/02/2050	Interest Rate Swap			G4622#-AB-5	Howard De Walden Estates Gtd Senior Note	1	25,700,000	28,553,368
57629 T M8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds			24,750,000	25,994,579	09/02/2020	09/02/2050	Interest Rate Swap			G0646#-AN-9	Associated British Foods Senior Note Ser	1	24,750,000	25,994,579
57629*FM857629*FM8	Evergreen Basked of Long Fixed Rate  ABS Bank Loans and Corporate Bonds.			23,900,000	25,994,579	09/02/2020	09/02/2050	Interest Rate Swap			57169*-AU-1	Mars, Inc. Senior Note Ser	1	23,900,000	25,994,579
57629*FM857629*FM8	Evergreen Basked of Long Fixed Rate			21,750,000		09/02/2020					06235#-AF-9	Mirvac Group Finance Ltd Gtd Senior			
	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	·		, , ,	,		09/02/2050	Interest Rate Swap				INOTE	· · · · · · · · · · · · · · · · · · ·	21,750,000	23,578,196
57629*FM8	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		20,150,000	21,097,876		09/02/2050	Interest Rate Swap			25763#-AE-0	Donaldson Co Inc Senior Note Ser MM Investment Holding Revolver	1	20 , 150 , 000	21,097,876
57629*FM8	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		54,999,998	55,000,000		09/02/2050	Interest Rate Swap			57542Z-A9-8	Fixed Line	2	54,999,998	55,000,000
57629*FM8	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		13,000,000	12,987,078	09/02/2020	09/02/2050	Interest Rate Swap			48250W-AG-0	KKR CLO 14 Ltd-KKR 14 AR KREF Lending VII LLC - Term Loan	1	13,000,000	12,987,078
57629*FN6	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1	150,000,000	10,000,000	(10,806,441)	09/02/2020	09/02/2050	Interest Rate Swap		(20,806,441)	50079@-MV-8	Series 2021-10	1	10,000,000	10,000,000
57629*FN6	ABS Bank Loans and Corporate Bonds .  Evergreen Basked of Long Fixed Rate	1		8,500,000	9,077,023	09/02/2020	09/02/2050	Interest Rate Swap			74170*-AR-0	Ser	1	8,500,000	9,077,023
57629*FN6	ABS Bank Loans and Corporate Bonds .  Evergreen Basked of Long Fixed Rate	1		9,200,000	9,697,196	09/02/2020	09/02/2050	Interest Rate Swap			G1108#-AF-5	Note Ser	1	9,200,000	9,697,196
57629*FN6	ABS Bank Loans and Corporate Bonds .	1		8,500,000	9,050,800	09/02/2020	09/02/2050	Interest Rate Swap			41242*-BF-8	·	1	8,500,000	9,050,800
57629*FN6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		8,200,000	8,692,828	09/02/2020	09/02/2050	Interest Rate Swap			479142-E0-6	Johnson Matthey PLC Series A Senior Notes	1	8,200,000	8,692,828
57629*FN6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		8,750,000	9,051,796	09/02/2020	09/02/2050	Interest Rate Swap			151515-YY-3	Bridge Investment Group Senior Secured Notes	1	8,750,000	9,051,796
57629*FN6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		7,700,000		09/02/2020	09/02/2050	Interest Rate Swap			838515-F@-8	South Jersey Gas Co. Medium Term	1	7,700,000	8,301,478
57629*FN6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,386,855		09/02/2020	09/02/2050	Interest Rate Swap			184692-B0-9	Clearbridge Energy MLP F Senior Secured	1	7,386,855	7,590,961
57629*FN6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds.	1		7,386,855		09/02/2020	09/02/2050	Interest Rate Swap			184692-B#-7	Clearbridge Energy MLP Fd Inc- Senior Secured	1		7,733,837
57629*FN6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,555,714		09/02/2020	09/02/2050	Interest Rate Swap			05389L-AK-9	Avolon Aerospace Leasing Secured Note B7	1		5,660,428
	Evergreen Basked of Long Fixed Rate														
57629*FN6	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	l		6,503,752		09/02/2020	09/02/2050	Interest Rate Swap			C1466#-AA-6	CPR Leasing Ltd Senior Secured Vanguard Group, Inc. Senior Notes	2	6,503,752	6,942,150
57629*FN6	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		6,950,000	7,718,823	09/02/2020	09/02/2050	Interest Rate Swap			92203#-AR-9	Series D	1		7,718,823
57629*FN6	ABS Bank Loans and Corporate Bonds .	1	ļ	3,600,000	3,623,839	09/02/2020	09/02/2050	Interest Rate Swap			92203#-AQ-1	Series C	1	3,600,000	3,623,839

# **SCHEDULE DB - PART C - SECTION 1**

		Replication (Syr	nthetic Asset) Tra	nsactions	Replication	(Synthetic A	sser) Trans	actions Open as of De	cember 31 of Cuff		of the Reni	ication (Synthetic Asset) Trans	sactions		
1	2	3	4	5	6	7	8	Derivativ	e Instrument(s) Open		l lile Kepi		Instrument(s) Held		
	_	NAIC Designation or Other	Notional	Book/Adjusted Carrying	Ü	Effective	Maturity	9	10  Book/Adjusted Carrying	11	12	13	14 NAIC Designation or Other	15 Book/Adjusted Carrying	16
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
57629*FN6	Evergreen Basked of Long Fixed Rate			5,214,196	5.324.940	00 (00 (0000	00 (00 (0050				050001 111 0	Avolon Aerospace Leasing Secured		5 044 400	5 004 040
5/629^FN6	. ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	I	-	5,214,196	5,324,940	09/02/2020	09/02/2050	Interest Rate Swap			05389L-AH-6	Note B7BHP Billiton Finance USA-SR		5,214,196	5,324,940
57629*FN6	ABS Bank Loans and Corporate Bonds	1		58,737,364	67,417,022	09/02/2020	09/02/2050	Interest Rate Swap			055451-AV-0	UNSECURED	1	58,737,364	67,417,022
57629*FP1	. ABS Bank Loans and Corporate Bonds .	1	150,000,000	13,864,000	(6,649,241)	09/02/2020	09/02/2050	Interest Rate Swap		(20,331,313)	78403D-AR-1	SBA Tower Trust-ASSET BACKED	1	13,864,000	13,682,072
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6.700.000	7 067 287	09/02/2020	09/02/2050	Interest Rate Swap			74986@-AN-1	RREEF America REIT II, I Senior Note Ser	1	6,700,000	7,067,287
	Evergreen Basked of Long Fixed Rate			, ,								Avolon Aerospace Leasing Secured			
57629*FP1	. ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		5,066,248	5, 169, /31	09/02/2020	09/02/2050	Interest Rate Swap			05389L-AA-1	Note A3 Prime Property Fund LLC Senior Note	1	5,066,248	5, 169, 731
57629*FP1	ABS Bank Loans and Corporate Bonds Evergreen Basked of Long Fixed Rate	1	-	6,440,000	6,792,699	09/02/2020	09/02/2050	Interest Rate Swap			74170*-AD-1 .	Ser	1	6,440,000	6,792,699
57629*FP1	. ABS Bank Loans and Corporate Bonds .	1		5,036,978	5, 145, 681	09/02/2020	09/02/2050	Interest Rate Swap			05389L-AD-5	Note A3	1	5,036,978	5, 145, 681
57629*FP1	Evergreen Basked of Long Fixed Rate  ABS Bank Loans and Corporate Bonds	1		6,044,745	6.362.970	09/02/2020	09/02/2050	Interest Rate Swap			05400F-AE-1 .	Avolon Aerospace Funding Senior Secured	1	6,044,745	6,362,970
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	4		6.023.881		09/02/2020	09/02/2050	Interest Rate Swap			05400F-AG-6	Avolon Aerospace Funding Senior	4		
	Evergreen Basked of Long Fixed Rate	I		, ,,								Secured	I		
57629*FP1	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		6,500,809	6,831,456	09/02/2020	09/02/2050	Interest Rate Swap			184692-B*-1	Senior Secured	1	6,500,809	6,831,456
57629*FP1	. ABS Bank Loans and Corporate Bonds .	1		5,630,823	5,930,704	09/02/2020	09/02/2050	Interest Rate Swap			05400F-AC-5	Secured	1	5,630,823	5,930,704
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,200,000	6,567,818	09/02/2020	09/02/2050	Interest Rate Swap			393154-L@-6	Green Mountain Power Cor First Mtg Bond	1	5,200,000	6,567,818
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	4		10.079.677	10,000,507	09/02/2020	09/02/2050	Interest Rate Swap			110122-CL-0	Bristol-Myers Squibb Co-SENIOR UNSECURED			10,068,507
	Evergreen Basked of Long Fixed Rate	I	-	, .,	, ,								I	, ,	
57629*FP1	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		6,648,996	6,663,140	09/02/2020	09/02/2050	Interest Rate Swap			04685A-2E-0 .	ATHENE GLOBAL FUNDING-SECURED Intercontinental Exchang-SENIOR	1	6,648,996	6,663,140
57629*FP1	. ABS Bank Loans and Corporate Bonds .	1		36,637,185	43, 188, 617	09/02/2020	09/02/2050	Interest Rate Swap			45866F-AH-7	UNSECURED	1		43, 188, 617
57629*FP1	Evergreen Basked of Long Fixed Rate BBS Bank Loans and Corporate Bonds	1		20,000,000	20,001,920	09/02/2020	09/02/2050	Interest Rate Swap			55819D-AE-6	Madison Park Funding XXX-MDPK 2018- 31A A2A	1		20,001,920
57629*FP1	Evergreen Basked of Long Fixed Rate  ABS Bank Loans and Corporate Bonds	1		29,999,999	30 000 000	09/02/2020	09/02/2050	Interest Rate Swap			57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2		30,000,000
	Evergreen Basked of Long Fixed Rate		450 000 000	,,,,,,						(00, 004, 405)			_		
57629*FQ9	. ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		6,500,000	(12,960,344)	09/02/2020	09/02/2050	Interest Rate Swap		(20,384,105)	90312*-AC-8	. UNS Gas, Inc. Gtd Senior Note	1		7,423,761
57629*FQ9	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		2,042,699	2,040,453	09/02/2020	09/02/2050	Interest Rate Swap			46625H-JE-1	JPMorgan Chase & Co-SR UNSECURED NARA Caves Lease Trust Lease Backed	1		2,040,453
57629*FQ9	. ABS Bank Loans and Corporate Bonds .	1		4,743,343	5,314,171	09/02/2020	09/02/2050	Interest Rate Swap			63080#-AA-5 .	Ce	1	4,743,343	5,314,171
57629*FQ9	Evergreen Basked of Long Fixed Rate  ABS Bank Loans and Corporate Bonds	1		5,400,000	5,878,564	09/02/2020	09/02/2050	Interest Rate Swap			479142-E#-4	Johnson Matthey PLC Series B Senior Notes	1		5,878,564
57629*F09	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,675,754	4 000 040	09/02/2020	09/02/2050	Interest Rate Swap			05400F-AA-9	Avolon Aerospace Funding Senior Secured	1	4,675,754	4,900,012
	Evergreen Basked of Long Fixed Rate			, , ,	, ,							Bank of Nova Scotia/The-SENIOR			
57629*FQ9	ABS Bank Loans and Corporate Bonds Evergreen Basked of Long Fixed Rate	1	-	8,091,433	8, 104, 550	09/02/2020	09/02/2050	Interest Rate Swap			064159-SH-0	UNSECURED	1		8, 104, 550
57629*FQ9	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		26,000,000	26,000,000	09/02/2020	09/02/2050	Interest Rate Swap			30300Z-MM-5	Term Loan Facility	1	26,000,000	26,000,000
57629*FQ9	ABS Bank Loans and Corporate Bonds .	1		839,545		09/02/2020	09/02/2050	Interest Rate Swap			05577@-AN-0	BTMU Capital Corp. Equipment Note .	1		883,358
57629*F09	Evergreen Basked of Long Fixed Rate . ABS Bank Loans and Corporate Bonds .	1		808,391	819.090	09/02/2020	09/02/2050	Interest Rate Swap			709068-C*-9	Pennsylvania Power Co. First Mtg Serie	2		819,090
	Evergreen Basked of Long Fixed Rate	4		18.986.029	•		09/02/2050				06761T-AG-7	BMM 2019-IA B FLOATING COUPON 3.975000 MATURITY 20311015	4	, , ,	
57629*FQ9	. ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		, ,	,	09/02/2020		Interest Rate Swap				MERCK SHARP & DOHME CORP-DEBENTURE	1		19,594,714
57629*FQ9	. ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1	-	4,095,238	4,996,027	09/02/2020	09/02/2050	Interest Rate Swap			589331-AD-9	AVALONBAY COMMUNITIES IN-SR	1	4,095,238	4,996,027
57629*FQ9	. ABS Bank Loans and Corporate Bonds .	1	-	928,671	996,621	09/02/2020	09/02/2050	Interest Rate Swap			05348E-AW-9	UNSECURED	1	928,671	996,621
57629*FQ9	Evergreen Basked of Long Fixed Rate . ABS Bank Loans and Corporate Bonds .	1		4,500,000	4,912,862	09/02/2020	09/02/2050	Interest Rate Swap			74264*-AD-8	. PRISA LHC LLC-SENIOR NOTE SER B	1	4,500,000	4,912,862
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5.000.000		09/02/2020	09/02/2050	Interest Rate Swap			46513A-NC-0	ISRAEL STATE JUBILEE ISSUE BD 7TH SER	1	5,000,000	5,071,310
0/029°FU9	. MDO DAIN LOAMS AND CORPORATE BONDS .	<u> </u>		ວ,ບບບ,ປປປ	5,071,310	09/02/2020	09/02/2000	interest hate swap			40013A-NU-U	oen	1		5,071,310

# **SCHEDULE DB - PART C - SECTION 1**

		Danilantina (Com	414:- A4) T		Replication	(Synthetic A	sset) Transa	actions Open as of Dec	cember 31 of Curr		af tha Davi	:			
1	2	Replication (Syn	tnetic Asset) i ra	insactions 5	6	7	8	Dorivotivo	e Instrument(s) Open		or the Repi	ication (Synthetic Asset) Trans	actions Instrument(s) Held		
1	2	3	4	5	б	/	8	9 Derivative	2 instrument(s) Open 10	11	12	13	14	15	16
Number	Description Evergreen Basked of Long Fixed Rate	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 Toyota Motor Credit Corp-SENIOR	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*FQ9	ABS Bank Loans and Corporate Bonds .	1		5,204,017	5,355,414	09/02/2020	09/02/2050	Interest Rate Swap			89236T-DR-3	UNSECURED	1		5,355,414
	Evergreen Basked of Long Fixed Rate			, ,											
57629*FQ9	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		3,750,000	4, 127, 468	09/02/2020	09/02/2050	Interest Rate Swap			018522-D@-8	ALLETE Inc. First Mortgage Clearbridge Energy MLP Op Fd Inc-	1	3,750,000	4, 127, 468
57629*F09	ABS Bank Loans and Corporate Bonds .	1		3.870.527	4.074.771	09/02/2020	09/02/2050	Interest Rate Swap			18469P-A#-7	Senior Secured	1	3.870.527	4,074,771
	Evergreen Basked of Long Fixed Rate			, ,	, ,									, , ,	
57629*FQ9	. ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		9,500,000	9,354,289	09/02/2020	09/02/2050	Interest Rate Swap			74980X-AC-0	ALM Ltd/KY-RRAM 2021-15A A2 Clearbridge Energy MLP Fd Inc-	1	9,500,000	9,354,289
57629*F09	ABS Bank Loans and Corporate Bonds .	1		3.767.648	3.979.054	09/02/2020	09/02/2050	Interest Rate Swap			18469Q-A#-5	Senior Secured	1	3.767.648	3,979,054
	Evergreen Basked of Long Fixed Rate			, ,	,							Neuberger Berman CLO XVI-SERIES		, ,	
57629*FQ9	. ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		9,250,000	9, 138, 343	09/02/2020	09/02/2050	Interest Rate Swap			64131T-AS-3	2017 CALSS 16SA	1	9,250,000	9, 138, 343
57629*FQ9	ABS Bank Loans and Corporate Bonds .	1		3,007,592	3,073,797	09/02/2020	09/02/2050	Interest Rate Swap			486606-J@-6	Note Ser	1	3,007,592	3,073,797
	Evergreen Basked of Long Fixed Rate							·				Southwest Power Pool, In Senior			
57629*FQ9	ABS Bank Loans and Corporate Bonds .	1		2,250,000	2,298,150	09/02/2020	09/02/2050	Interest Rate Swap			84519#-AF-1	Note Ser	1		2,298,150
57629*F09	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1, 180, 044	1. 176.725	09/02/2020	09/02/2050	Interest Rate Swap			247358-LL-6	EAIV Delta MSN 15176	1		1, 176, 725
	Evergreen Basked of Long Fixed Rate			, ,	,										
57629*FQ9	. ABS Bank Loans and Corporate Bonds .	1		1,101,256	1, 098, 158	09/02/2020	09/02/2050	Interest Rate Swap			247358-VV-3	EAIV Delta MSN 15170	1	1,101,256	1,098,158
57629*F09	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1			922 756	09/02/2020	09/02/2050	Interest Rate Swap			89838#-AA-5	Dartmouth College Senior Secured	1		922,756
	Evergreen Basked of Long Fixed Rate			, .		00/ 02/ 2020	00, 02, 2000	THEOLOGIC HARD SHAP				Clearbridge Energy MLP TR Fd Inc-	,	,	
57629*FQ9	ABS Bank Loans and Corporate Bonds .	1		1,960,596	2,015,807	09/02/2020	09/02/2050	Interest Rate Swap			18469Q-A@-7	Senior SecuredONCOR ELECTRIC DELIVERY -FIRST LIEN	1	1,960,596	2,015,807
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,244,969	26, 157, 577	09/02/2020	09/02/2050	Interest Rate Swap			68233J-BB-9	ONCOR ELECTRIC DELIVERY -FIRST LIEN	1	25,244,969	26, 157, 577
	Evergreen Basked of Long Fixed Rate	1				00/02/2020		Titterest nate onap					'		
57629*FQ9	. ABS Bank Loans and Corporate Bonds .	1		2,450,000	2,442,356	09/02/2020	09/02/2050	Interest Rate Swap			04018X-AG-4	ARES CLO-ARES 2021-ALFA C	1		2,442,356
	Evergreen Basked of Long Fixed Rate											Invesco CMI Investments MM, LLC - Senior Secured Notes - Term Loan			
57629*FT3	. ABS Bank Loans and Corporate Bonds .	1	300,000,000	126,000,000	61,507,220	07/14/2020	07/14/2050	Interest Rate Swap		(64,492,780)	46143#-MP-9	Series 2021-4	1	126,000,000	126,000,000
57629*FT3	Evergreen Basked of Long Fixed Rate			55.000.000	EE 000 000	07/14/2020	07/14/2050	Interest Data Core			004901-MM-3	ACRES Commercial Mortgage LLC -			55.000.000
3/029°F13	. ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1				07/14/2020	077 147 2050	Interest Rate Swap			004901-MM-3	Term Loan	'		
57629*FT3	ABS Bank Loans and Corporate Bonds .	1		18,015,284	18,486,690	07/14/2020	07/14/2050	Interest Rate Swap			G5284F-AA-3		1		18,486,690
57629*FT3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds			24.965.767	04 040 000	07/14/2020	07/14/2050	Interest Rate Swap			244199-AW-5	Deere & Co-BOND	4	24,965,767	31,843,698
3/029°F13	Evergreen Basked of Long Fixed Rate	1		24,900,707		07/14/2020	077 147 2050	interest hate swap			244 199-AW-5	AUST & NZ BANKING GROUP-			1,043,090 د 1,043
57629*FT3	. ABS Bank Loans and Corporate Bonds .	1		21,465,000	37,496,573	07/14/2020	07/14/2050	Interest Rate Swap			ZZ2066-36-8	SUBORD I NATED NOTE	1	21,465,000	37,496,573
57629*FT3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		41,872,969	EE 010 720	07/14/2020	07/14/2050	Interest Rate Swap			87305Q-CB-5	TTX CO-UNSECURED NOTE	1	41,872,969	55,919,739
5/029"F13	Evergreen Basked of Long Fixed Rate	1		41,072,909		077 147 2020	077 147 2030	interest hate swap			0/30004-00-0	TIX CO-UNSECURED NOTE	l	41,072,909	
57629*FT3	. ABS Bank Loans and Corporate Bonds .	1		36,113,573	49,808,006	07/14/2020	07/14/2050	Interest Rate Swap			594918-CB-8	MICROSOFT CORP-SENIOR UNSECURED	1		49,808,006
57629*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150.000.000	13.724.208	(18,052,326)	07/14/2020	07/14/2050	Interest Rate Swap		(32.930.126)	662325-B@-7	North Shore Gas Co. First Mtg Bond	1	13,724,208	14,877,800
5/029"F00	Evergreen Basked of Long Fixed Rate	1	130,000,000	13,724,200	(10,032,320)	077 147 2020	077 147 2030	interest hate swap		(32,930,120)	002323-De-7	British Land Company PLC Senior	· · · · · · · · · · · · · · · · · · ·		14,077,000
57629*FU0	. ABS Bank Loans and Corporate Bonds .	1		13,300,000	14,986,999	07/14/2020	07/14/2050	Interest Rate Swap			G1108#-AG-3	Note Ser	1	13,300,000	14,986,999
57629*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	1	12,400,000	12 102 700	07/14/2020	07/14/2050	Interest Rate Swap			720186-F*-1	Piedmont Natural Gas Co. Senior Note Ser	2		13, 193, 786
	Evergreen Basked of Long Fixed Rate	1		12,400,000				mitorost nate swap				Hardwood Funding LLC Senior Note	۷		
57629*FU0	. ABS Bank Loans and Corporate Bonds .	1	ļ	11,600,000	12,219,069	07/14/2020	07/14/2050	Interest Rate Swap			41242*-AT-9	Ser	1	11,600,000	12,219,069
57629*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	1	11,042,308	11 28/ /65	07/14/2020	07/14/2050	Interest Rate Swap			48661E-00-5	Kayne Anderson Midstream SER H SR UNSECD NT	1		11,384,465
01023 1 00	Evergreen Basked of Long Fixed Rate	1		11,042,300	11,304,403	01/ 14/ 2020	077 147 2030	mitorest nate swap				Kayne Anderson Midstream SER I SR	1		11,004,400
57629*FU0	ABS Bank Loans and Corporate Bonds .	1	ļ	10,534,615	11,057,322	07/14/2020	07/14/2050	Interest Rate Swap			48661E-C#-3	UNSECD NT	1		11,057,322
57629*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,250,000	11,576,250	07/14/2020	07/14/2050	Interest Rate Swap			151515-XX-6	Bridge Investment Group Senior Secured Notes	1	11,250,000	11,576,250
31023 100	Evergreen Basked of Long Fixed Rate	1		11,250,000		01/ 14/ 2020	077 147 2030	mitorest nate swap				Prime Property Fund LLC Senior Note	1		
57629*FU0	. ABS Bank Loans and Corporate Bonds .	1	ļ	9,925,000	10,736,339	07/14/2020	07/14/2050	Interest Rate Swap			74170*-AE-9	Ser	1		10 , 736 , 339
57629*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10 470 040	07/14/2020	07/14/2050	Interest Rate Swap			57169*-AT-4	Mars. Inc. Senior Note Ser	1		10,472,940
0,029 1 00	Evergreen Basked of Long Fixed Rate	1			10,472,940	01/ 14/2020	01/ 14/2000	miorest nate swap				Aberdeen Asia-Pacific In Senior	1		
57629*FU0	ABS Bank Loans and Corporate Bonds .	1	1	10.000.000	10.298.530	07/14/2020	07/14/2050	Interest Rate Swap			003009-A@-6	Secured	l 1		10 . 298 . 530

# **SCHEDULE DB - PART C - SECTION 1**

		Renlication (Syr	nthetic Asset) Tra	nsactions	Replication	(Synthetic A	issel) ITansa	actions Open as of De	cember 31 or Cult		of the Real	ication (Synthetic Asset) Trans	actions		<del></del>
1	2	3	4	5	6	7	8	Derivativ	re Instrument(s) Open		or the repr		Instrument(s) Held		
	_	· ·	·		· ·		· ·	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		8.600.000	9 183 278	07/14/2020	07/14/2050	Interest Rate Swap			05237*-AG-9	Austin Powder Holdings C Senior Note Ser	1		9, 183, 278
	Evergreen Basked of Long Fixed Rate	'										MM Investment Holding Revolver			
57629*FU0	ABS Bank Loans and Corporate Bonds Evergreen Basked of Long Fixed Rate	1		54,999,998	55,000,000	07/14/2020	07/14/2050	Interest Rate Swap			57542Z-A9-8	Fixed Line	2	54,999,998	55,000,000
57629*FK2	ABS Bank Loans and Corporate Bonds .	1	250,000,000	104.585.366	69.673.333	09/02/2020	09/02/2050	Interest Rate Swap		(34,912,033)	11702@-AA-4	Term A Loan	1	104,585,366	104,585,366
	Evergreen Basked of Long Fixed Rate		, ,							, , , ,		ETSA Utilities Finance P Gtd Senior			
57629*FK2	ABS Bank Loans and Corporate Bonds	1		31,750,000	32,243,427	09/02/2020	09/02/2050	Interest Rate Swap			Q3629#-AG-8	NoteUNITED ENERGY DISTRIBUTION PTY-GTD	1	31,750,000	32,243,427
57629*FK2	ABS Bank Loans and Corporate Bonds .	1		24,000,000	24,402,648	09/02/2020	09/02/2050	Interest Rate Swap			91020Q-A#-4	SR NT SER A	1	24,000,000	24,402,648
57629*FK2	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30.000.000	31 830 120	09/02/2020	09/02/2050	Interest Rate Swap			576292-YY-6	Barings Corporate Invest Convertible Not	1	30.000.000	31,830,120
37029 T NZ	Evergreen Basked of Long Fixed Rate	'				09/02/2020	09/02/2030	miterest hate owap			3/0232-11-0	ONCOR ELECTRIC DELIVERY-SENIOR	· · · · · · · · · · · · · · · · · · ·		1,000, 120
57629*FK2	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		26,500,000	28,356,246	09/02/2020	09/02/2050	Interest Rate Swap			68233J-A*-5	SECURED NOTE	1	26,500,000	28,356,246
57629*FK2	ABS Bank Loans and Corporate Bonds	1		26,600,000	27,218,822	09/02/2020	09/02/2050	Interest Rate Swap			Q91940-AF-4	Note	1	26,600,000	27,218,822
	Evergreen Basked of Long Fixed Rate											CSL Finance Pty Ltd Gtd Senior Note			
57629*FK2	ABS Bank Loans and Corporate Bonds Evergreen Basked of Long Fixed Rate	1		13,200,000	13,877,266	09/02/2020	09/02/2050	Interest Rate Swap			Q1297#-AK-4		1	13,200,000	13,877,266
57629*FK2	ABS Bank Loans and Corporate Bonds .	1		35,557,841	46,569,082	09/02/2020	09/02/2050	Interest Rate Swap			20030N-AM-3	Comcast Corp-NOTE	1	35,557,841	46,569,082
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 2	07	200,000,000	209.999.992	211,788,169	07/08/2021	07/08/2051	Interest Rate Swap		1 788 160	57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	209,999,992	210,000,000
Need to File with	Evergreen Basked of Long Fixed Rate			.,,,,,,								Magnetite XXVI Ltd-MAGNE 2020-26A	2		
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds	1Z	150,000,000	6,650,000	7, 227, 180	07/08/2021	07/08/2051	Interest Rate Swap		620,511	55954Y-AL-9	BRAres XXVII CLO Ltd-ARES 2013-2A CR2	1		6,606,669
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		6,550,000	6,549,948	07/08/2021	07/08/2051	Interest Rate Swap			00190Y-BH-7	ATES AAVIT OLD ETG-ANES 2013-2A Ch2	1		6,549,948
Need to File with	Evergreen Basked of Long Fixed Rate				0.074.750	07 (00 (000)	07 (00 (0054				070000 111 0	Eaton Vance CLO 2020-1 L-EATON	_	0.400.000	0.074.750
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	12		6,400,000		07/08/2021	07/08/2051	Interest Rate Swap			278300-AN-8	2020-1A CR	1	6,400,000	6,374,758
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		6,400,000	6,395,104	07/08/2021	07/08/2051	Interest Rate Swap			143133-AG-1	CGMS 2021-6A C	1		6,395,104
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17		6,400,000	6 396 979	07/08/2021	07/08/2051	Interest Rate Swap			87168B-AG-5	SYMP 2021-28A C-SYMP 2021-28A C	1	6,400,000	6,396,979
Need to File with	Evergreen Basked of Long Fixed Rate														
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds Evergreen Basked of Long Fixed Rate	1Z	-	6,400,000	6,400,922	07/08/2021	07/08/2051	Interest Rate Swap			12565E-AE-1	CIFC Funding Ltd-CIFC 2021-5A C THL Credit Wind River 20-WINDR	1		6,400,922
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		6,400,000	6,399,955	07/08/2021	07/08/2051	Interest Rate Swap			97316J-AG-8	2019-1A CR	1		6,399,955
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17		6.400.000	0.070.000	07/08/2021	07 (00 (0054				05685A-AJ-7	Bain Capital Credit CLO-BCC 2021-4A	_	0.400.000	0.070.000
Need to File with	Evergreen Basked of Long Fixed Rate	12	-			07/08/2021	07/08/2051	Interest Rate Swap			U5685A-AJ-7	Goldentree Loan Manageme-GLM 2020-			6,370,886
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		6,400,000	6,374,701	07/08/2021	07/08/2051	Interest Rate Swap			38136N-AU-0	8A CR	1		6,374,701
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17		6.100.000	6.071.269	07/08/2021	07/08/2051	Interest Rate Swap			00900L-AS-3	AA CR2	1	6,100,000	6,071,269
Need to File with	Evergreen Basked of Long Fixed Rate			, , , , , , , , , , , , , , , , , , , ,	, ,							Bain Capital Credit CLO-BCC 2021-4A		, ,	
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	12		6,050,000	6,028,662	07/08/2021	07/08/2051	Interest Rate Swap			05685A-AG-3	В	1	6,050,000	6,028,662
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		6,050,000	6,028,698	07/08/2021	07/08/2051	Interest Rate Swap			00119V-AQ-2	AGL CLO 6 LTD-AGL 2020-6A BR	1	6,050,000	6,028,698
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17		5.700.000	5,693,696	07/08/2021	07/08/2051	Interest Rate Swap			13887T-AN-7	Canyon Capital CLO 2019CANYC 2019-1A BR	1	5,700,000	5,693,696
Need to File with	Evergreen Basked of Long Fixed Rate	IL	-	,	,							OCP CLO 2020-19 Ltd-OCP 2020-19A BR	1		
the NAIC	ABS Bank Loans and Corporate Bonds Evergreen Basked of Long Fixed Rate	1Z	-	5,650,000	5,629,298	07/08/2021	07/08/2051	Interest Rate Swap			670881-AP-6		1	5,650,000	5,629,298
Need to File with the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		5,625,000	5,622,289	07/08/2021	07/08/2051	Interest Rate Swap			03766G-AS-1	Apidos CLO XXVI-APID 2017-26A BR	1		5,622,289
Need to File with	Evergreen Basked of Long Fixed Rate			, ,											
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds	IZ	-	5,300,000	5,296,131	07/08/2021	07/08/2051	Interest Rate Swap			48253U-AC-0	. KKR-SERIES 34A CLASS B	1	5,300,000	5,296,131
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		5,300,000	5,273,039	07/08/2021	07/08/2051	Interest Rate Swap			09627F-AQ-3	2019–25A BR	1		5,273,039
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17		5.150.000	5 152 328	07/08/2021	07/08/2051	Interest Rate Swap			95023A-AC-4	Wellfleet CLO Ltd-WELF 2021-2A B	1	5.150.000	5, 152, 328
Need to File with	Evergreen Basked of Long Fixed Rate		-	,								Carlyle Global Market St-SERIES 21-			
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1Z	-	5, 125,000	5,081,889	07/08/2021	07/08/2051	Interest Rate Swap			14317Y-AG-9	5A CLASS C	1		5,081,889
the NAIC	ABS Bank Loans and Corporate Bonds	1Z		4,650,000	4,650,033	07/08/2021	07/08/2051	Interest Rate Swap			48661A-AL-0	KAYNE CLO I Ltd-KAYNE 2018-1A BR	1	4,650,000	4,650,033

# **SCHEDULE DB - PART C - SECTION 1**

					Replication	(Synthetic A	sset) Transa	actions Open as of Dece	ember 31 of Curi						
	-	Replication (Syn	thetic Asset) Tra				_				of the Repl	ication (Synthetic Asset) Trans			
1	2	3	4	5	6	7	8		Instrument(s) Open				Instrument(s) Held		
		NAIC Designation or	Mattered	Book/Adjusted		F# C		9	10 Book/Adjusted	11	12	13	14 NAIC Designation or	15 Book/Adjusted	16
Number	Description	Other Description	Notional Amount	Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Carrying Value	Fair Value	CUSIP	Description	Other Description	Carrying Value	Fair Value
Need to File with	Evergreen Basked of Long Fixed Rate	-		4 000 000	4 500 000	07 (00 (000)	27 (00 (0054				0000011 15 0	5, 1, 1, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0,		4 000 000	4 500 000
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basked of Long Fixed Rate	Z		4,600,000	4,599,963	07/08/2021	07/08/2051	Interest Rate Swap			29002V-AE-8	ELM10 2021-3A C-ELM10 2021-3A C OHA Credit Partners XIII-0AKC 2016-	1	4,600,000	4,599,963
the NAIC	ABS Bank Loans and Corporate Bonds . 1	Z		4,600,000	4,600,787	07/08/2021	07/08/2051	Interest Rate Swap			67110N-AP-0	13A BR	1	4,600,000	4,600,787
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	7		4,500,000	4 454 055	07/08/2021	07/08/2051	Interest Rate Swap			73052V-AG-0	Point Au Roche Park CLO -PARPK 2021-1A C		4,500,000	4,451,355
Need to File with	Evergreen Basked of Long Fixed Rate	L		4,500,000	4,401,000	07/06/2021		iliterest hate swap				Sound Point Clo XXXI Ltd-SNDPT	1	4,300,000	4,431,333
the NAIC	ABS Bank Loans and Corporate Bonds . 1	Z		4,500,000	4,479,885	07/08/2021	07/08/2051	Interest Rate Swap			83615P-AE-7	2021-3A C	1	4,500,000	4,479,885
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	7		4.500.000	4 485 623	07/08/2021	07/08/2051	Interest Rate Swap			29002H-A0-2	Elmwood CLO III Ltd-ELMW3 2019-3A	1	4.500.000	4,485,623
Need to File with	Evergreen Basked of Long Fixed Rate			,,	, , ,		.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							, ,	
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basked of Long Fixed Rate	Z		4,500,000	4,487,180	07/08/2021	07/08/2051	Interest Rate Swap			33835N-AE-1	ASSURANT CLO LTD-MORGN 2018-3A CR . Wind River CLO Ltd-WINDR 2021-3A C	1	4,500,000	4,487,180
the NAIC	ABS Bank Loans and Corporate Bonds . 1	Z		4,500,000	4,493,160	07/08/2021	07/08/2051	Interest Rate Swap			97316D-AG-1	WITH RIVEL OLD ETG-WINDH 2021-3A C	1	4,500,000	4,493,160
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1	7		4,400,000	4.382.536	07/08/2021	07/08/2051	Interest Rate Swap			48255A-AE-8	KKR CLO 36 Ltd-KKR 36A C		4.400.000	4 000 500
Need to File with	Evergreen Basked of Long Fixed Rate	IZ		4,400,000	4,382,330	07/08/2021	07/08/2001	interest Hate Swap			48200A-AE-8	CIFC Funding 2020-1 Ltd-CIFC 2020-		4,400,000	4,382,536
the NAIC	ABS Bank Loans and Corporate Bonds . 1	Z		4,300,000	4,283,200	07/08/2021	07/08/2051	Interest Rate Swap			12555Q-AU-0	1A CR	1	4,300,000	4,283,200
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	7	350.000.000	50.000.000	47.412.991	07/09/2021	07/09/2051	Interest Rate Swap		(2.605.859)	14316W-AA-7	Carlyle Global Market St-CGMS 2021- 7A A1	1	50,000,000	50,018,850
Need to File with	Evergreen Basked of Long Fixed Rate			, ,	, , , , , ,			·		2,000,000,		CIFC Funding 2020-II Ltd-CIFC 2020-			
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basked of Long Fixed Rate	Z		48,500,000	48,526,384	07/09/2021	07/09/2051	Interest Rate Swap			12547L-AL-2	2A ARBallyrock CDO Ltd-BALLY 2021-17A	1	48,500,000	48,526,384
the NAIC	ABS Bank Loans and Corporate Bonds . 1	Z		45,100,000	45,059,816	07/09/2021	07/09/2051	Interest Rate Swap			05876L-AA-1	A1A	1	45,100,000	45,059,816
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate	7		13.700.000	13,664,668	07 (00 (0004	07 (00 (0054				87168B-AE-0	SYMP-SYMP 2021-28A B		13.700.000	40 004 000
Need to File with	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basked of Long Fixed Rate	Z		13,700,000	13,664,668	07/09/2021	07/09/2051	Interest Rate Swap			87 168B-AE-U	Wind River CLO Ltd-WINDR 2021-3A B1		13,700,000	13,664,668
the NAIC	ABS Bank Loans and Corporate Bonds . 1	Z		13,700,000	13,699,890	07/09/2021	07/09/2051	Interest Rate Swap			97316D-AC-0		1	13,700,000	13,699,890
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	7		9,200,000	9 192 244	07/09/2021	07/09/2051	Interest Rate Swap			13876G-AL-2	Canyon Capital CLO 2017CANYC 2017-1A BR	1	9,200,000	9, 192, 244
Need to File with	Evergreen Basked of Long Fixed Rate			,	, ,							Anchorage Capital Clo 11-ANCHC			
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basked of Long Fixed Rate	Z		9,200,000	9,200,469	07/09/2021	07/09/2051	Interest Rate Swap			03330N-AK-0	2019-11A BR Anchorage Capital CLO 9 -ANCHC	1	9,200,000	9,200,469
the NAIC	ABS Bank Loans and Corporate Bonds . 1	Z		9,200,000	9, 194, 664	07/09/2021	07/09/2051	Interest Rate Swap			03328W-AU-2	2016-9A BR2	1	9,200,000	9, 194, 664
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	17		9,200,000	0 100 000	07/09/2021	07/09/2051	Interest Rate Swap			14316W-AC-3	Carlyle Global Market St-CGMS 2021- 7A A2	4	9,200,000	9, 180, 266
Need to File with	Evergreen Basked of Long Fixed Rate	L		9,200,000	9, 100,200	07/09/2021	07/09/2031	iliterest hate swap				CIFC Funding 2020-II Ltd-CIFC 2020-	1	9,200,000	9, 100, 200
the NAIC	ABS Bank Loans and Corporate Bonds . 1	Z		9,200,000	9, 131, 791	07/09/2021	07/09/2051	Interest Rate Swap			12547L-AQ-1	2A BR	1	9,200,000	9, 131, 791
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	7		9,200,000	9, 193, 137	07/09/2021	07/09/2051	Interest Rate Swap			04018X-AE-9	ARES CLO-ARES 2021-ALFA B	1	9,200,000	9, 193, 137
Need to File with	Evergreen Basked of Long Fixed Rate							·				Diameter Capital Clo 2 L-DCLO 2021-			
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basked of Long Fixed Rate	IZ		9,200,000		07/09/2021	07/09/2051	Interest Rate Swap			25255L-AC-6	2A A2	1	9,200,000	
the NAIC	ABS Bank Loans and Corporate Bonds . 1	Z		9,200,000	9, 166, 356	07/09/2021	07/09/2051	Interest Rate Swap			12555Q-AS-5	1A BR	1	9,200,000	9, 166, 356
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	7		9,200,000	9, 165, 868	07/09/2021	07/09/2051	Interest Rate Swap			48253H-AQ-8	KKR CLO 26 Ltd-KKR 26 BR	1	9,200,000	9, 165, 868
Need to File with	Evergreen Basked of Long Fixed Rate	·		,,				·					'		
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basked of Long Fixed Rate	Z		9, 100,000	9,099,454	07/09/2021	07/09/2051	Interest Rate Swap			86271P-AG-0	Strata CLO II Ltd-STRTA 2021-1A C . Goldentree Loan Manageme-GLM 2020-	1	9,100,000	9,099,454
the NAIC	ABS Bank Loans and Corporate Bonds . 1	Z		8,725,000	8,660,697	07/09/2021	07/09/2051	Interest Rate Swap			38136N-AS-5	8A BR	1	8,725,000	8,660,697
Need to File with	Evergreen Basked of Long Fixed Rate			. 700 0	2 222 5:-			·			400701/ 11/ 6	Canyon CLO 2020-2 Ltd-CANYC 2020-2A			
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basked of Long Fixed Rate	L		8,700,000		07/09/2021	07/09/2051	Interest Rate Swap			13876N-AN-3	RK	I	8,700,000	
the NAIC	ABS Bank Loans and Corporate Bonds . 1	Z		7,800,000	7,801,373	07/09/2021	07/09/2051	Interest Rate Swap			143133-AE-6	CGMS 2021-6A B-CGMS 2021-6A B	1	7,800,000	7,801,373
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	17		7.375.000	7 252 225	07/09/2021	07/09/2051	Interest Rate Swap			13877P-AC-1	CANYC-2021-4A B	1	7,375,000	7,353,325
Need to File with	Evergreen Basked of Long Fixed Rate	·		, , ,	, , , ,							Canyon CLO 2021-3 Ltd-CANYC 2021-3A			
the NAIC	ABS Bank Loans and Corporate Bonds 1	Z		7,300,000	7,272,092	07/09/2021	07/09/2051	Interest Rate Swap			13875M-AE-6	C	1	7,300,000	7,272,092
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	Z		7,300,000	7,300.066	07/09/2021	07/09/2051	Interest Rate Swap			12551J-AN-6	CIFC Funding 2017-IV Ltd-CIFC 2017- 4A A2R	1	7,300,000	7,300,066
Need to File with	Evergreen Basked of Long Fixed Rate	_		, ,	, ,							Wind River CLO Ltd-WINDR 2021-2A B			
the NAIC	ABS Bank Loans and Corporate Bonds . 1	L		7,200,000	7, 174, 325	0//09/2021	07/09/2051	Interest Rate Swap			97315V-AE-7		1	7,200,000	7 , 174 , 325

# **SCHEDULE DB - PART C - SECTION 1**

					Replication	(Synthetic A	isset) Transa	actions Open as of Dec	cember 31 of Curi						
	-	Replication (Syn				II.					of the Repl	cation (Synthetic Asset) Trans			
1	2	3	4	5	6	7	8	Derivative	e Instrument(s) Oper				Instrument(s) Held		
								9	10	11	12	13	14	15	16
		NAIC											NAIC		
		Designation or		Book/Adjusted					Book/Adjusted				Designation or	Book/Adjusted	
		Other	Notional	Carrying		Effective	Maturity		Carrying				Other	Carrying	
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
Need to File with	Evergreen Basked of Long Fixed Rate											·	•		
the NAIC	ABS Bank Loans and Corporate Bonds . 1	Z		7,100,000	7, 104, 324	07/09/2021	07/09/2051	Interest Rate Swap			04019L-AN-4	ARES LI CLO Ltd-ARES 2019-51A BR	1		7 , 104 , 324
	Evergreen Basked of Long Fixed Rate											Anchorage Capital CLO 9 -ANCHC			
the NAIC	ABS Bank Loans and Corporate Bonds . 1	Ζ		7,040,000	7,018,697	07/09/2021	07/09/2051	Interest Rate Swap			03328W-AW-8	2016-9A CR2	1		7,018,697
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	7		7.000.000	0.040.500	07/09/2021	07/09/2051	Interest Rate Swap			61773K-AC-6	Morgan Stanley Eaton Van-MSEV 2021- 1A B	4	7.000.000	6,948,592
Need to File with	Evergreen Basked of Long Fixed Rate	L			0,948,392	07/09/2021	07/09/2051	Interest Hate Swap			01//3N-AU-0	AIMCO CLO 10 Ltd-AIMCO 2019-10A BR	I		
the NAIC	ABS Bank Loans and Corporate Bonds 1	7		7.000.000	6.995.898	07/09/2021	07/09/2051	Interest Rate Swap			00901A-AL-1	ATMICO CEO TO ETA ATMICO 2013 TOA BIT	1	7,000,000	6,995,898
Need to File with	Evergreen Basked of Long Fixed Rate			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,											
the NAIC	ABS Bank Loans and Corporate Bonds . 1	Z		6,800,000	6,801,836	07/09/2021	07/09/2051	Interest Rate Swap			03762Y-AH-0	Apidos Clo XXV-APID 2016-25A A2R	1		6,801,836
	Evergreen Basked of Long Fixed Rate														
the NAIC	ABS Bank Loans and Corporate Bonds . 1	Ζ		6,750,000	6,725,376	07/09/2021	07/09/2051	Interest Rate Swap			50204A-AE-6	LCM LP-LCM 32A B	1		6,725,376
	Evergreen Basked of Long Fixed Rate	-	200 200 200	044 000 000	040 407 004	07/10/0001	07/10/0051			(4.040.700)	575407 40 0	MM Investment Holding Revolver		044 000 000	045 000 000
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . 2 Evergreen Basked of Long Fixed Rate	L	200,000,000	214,999,992	210, 187, 234	0//12/2021	07/12/2051	Interest Rate Swap		(4,812,766)	57542Z-A9-8	Fixed Line	2	214,999,992	215,000,000
the NAIC	ABS Bank Loans and Corporate Bonds . 1	7	350.000.000	50.000.000	36,970,583	07/21/2021	07/21/2051	Interest Rate Swap		(13.041.667)	83615P_44_5	2021–3A A	1		50,012,250
	Evergreen Basked of Long Fixed Rate	٠				01/21/2021	01/21/2001	Titterest nate orap		(10,041,007)	000101 AA 3	2021 OA A	'		
the NAIC	ABS Bank Loans and Corporate Bonds . 1	Z		50.000.000	50.030.600	07/21/2021	07/21/2051	Interest Rate Swap			95023A-AA-8	Wellfleet CLO Ltd-WELF 2021-2A A1 .	1		50.030.600
Need to File with	Evergreen Basked of Long Fixed Rate			, ,	, ,							Palmer Square CLO Ltd-PLMRS 2021-4A		, ,	, ,
the NAIC	ABS Bank Loans and Corporate Bonds . 1	Z		50,000,000	50,039,650	07/21/2021	07/21/2051	Interest Rate Swap			69702E-AA-3	Α	1		50,039,650
	Evergreen Basked of Long Fixed Rate											Anchorage Capital CLO 19-ANCHC			
the NAIC	ABS Bank Loans and Corporate Bonds . 1	Ζ		50,000,000	50,061,750	07/21/2021	07/21/2051	Interest Rate Swap			03328J-AA-5	2021-19A A	1		50,061,750
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	7		50.000.000	50,046,200	07/04/0004	07/21/2051	Interest Rate Swap			42088A-AA-2	Hayfin US XII Ltd-HAYFN 2021-14A A1	4	50.000.000	50,046,200
	Evergreen Basked of Long Fixed Rate	۷		50,000,000		07/21/2021	0//21/2051	Interest Hate Swap			42088A-AA-2		l		
the NAIC	ABS Bank Loans and Corporate Bonds . 1	7		50.000.000	50.026.450	07/21/2021	07/21/2051	Interest Rate Swap			87168B-AC-4	SYMP-SYMP 2021-28A A	1	50.000.000	50,026,450
	Evergreen Basked of Long Fixed Rate	-				0172172021	0172172001	The social states of the socia			01 1005 110 1	OHA Credit Partners XIII-OAKC 2016-	'		
the NAIC	ABS Bank Loans and Corporate Bonds . 1	Z		50,000,000	50,026,850	07/21/2021	07/21/2051	Interest Rate Swap			67110N-AM-7	13A AR	1	50,000,000	50,026,850
	Evergreen Basked of Long Fixed Rate											Peace Park CLO Ltd-PCEPK 2021-1A B1			
the NAIC	ABS Bank Loans and Corporate Bonds . 1	Z		14,312,500	14,209,722	07/21/2021	07/21/2051	Interest Rate Swap			70470M-AE-5		1		14,209,722
Need to File with	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	7		14.090.000	44 000 004	07/04/0004	07/21/2051	Interest Rate Swap			55822A-AN-7	Madison Park Funding XLV-MDPK 2020- 46A B1R	4	14.090.000	14 000 004
	Evergreen Basked of Long Fixed Rate	۷		14,090,000	14,038,684	01/21/2021	01/21/2001	interest hate swap			JJ022A-AN-/	MM Investment Holding Revolver	I		14,038,684
the NAIC	ABS Bank Loans and Corporate Bonds . 2	7	200.000.000	214.999.992	210.774.554	08/09/2021	08/09/2051	Interest Rate Swap		(4.225 446)	57542Z-A9-8	Fixed Line	2	214.999.992	215,000,000
	Evergreen Basked of Long Fixed Rate		200,000,000	,,,,,,,	210,777,004	55, 00, E0E1	35, 00, 2001	The sale in the same		(7,220,770)	5.51LL 110 0	MM Investment Holding Revolver		17,000,002	
the NAIC	ABS Bank Loans and Corporate Bonds . 2	Z	300,000,000	319,999,988	313,842,372	08/09/2021	08/09/2051	Interest Rate Swap		(6, 157, 628)	57542Z-A9-8	Fixed Line	2	319,999,988	320,000,000
	Evergreen Basked of Long Fixed Rate											MM Investment Holding Revolver			
the NAIC	ABS Bank Loans and Corporate Bonds . 2	Z	250,000,000	259,999,990	258,750,374	08/10/2021	08/10/2051	Interest Rate Swap		(1,249,626)	57542Z-A9-8	Fixed Line	2		260,000,000
Need to File with	Evergreen Basked of Long Fixed Rate	-	000 000 000	000 000 000	000 000 505	00 (40 (0004	00 (40 (0054			(000, 105)	F7F407 40 0	MM Investment Holding Revolver		000 000 000	040 000 000
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . 2 Evergreen Basked of Long Fixed Rate	L	200,000,000	209,999,992	209,096,595	08/10/2021	08/10/2051	Interest Rate Swap		(903,405)	57542Z-A9-8	Fixed Line	2	209,999,992	210,000,000
the NAIC	ABS Bank Loans and Corporate Bonds 2	7	300.000.000	314.999.988	313.356.005	08/10/2021	08/10/2051	Interest Rate Swap		(1 6/3 005)	57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	314.999.988	315.000.000
	Evergreen Basked of Long Fixed Rate	٠				00/ 10/ 202 1	00/ 10/ 2001	mitorest nate swap		(1,040,990)	J1J444_NJ-0	MM Investment Holding Revolver	<u> </u>		
the NAIC	ABS Bank Loans and Corporate Bonds , 2	Z	250,000,000	264,999,990	262,727,229	08/10/2021	08/10/2051	Interest Rate Swap		(2,272.771)	57542Z-A9-8	Fixed Line	2		265,000,000
Need to File with	Evergreen Basked of Long Fixed Rate		, , , , , , , , , , , , , , , , , , , ,	,,	, ,===							CCLF SPV LLC-Revolving Credit		,,	, ,
the NAIC	ABS Bank Loans and Corporate Bonds . 1	Z	150,000,000	165,000,000	160,823,520	08/23/2021	08/23/2051	Interest Rate Swap		(4, 176, 480)	12503Z-MM-8	Facility	1	165,000,000	165,000,000
	Evergreen Basked of Long Fixed Rate	_						l				CCLF SPV LLC-Revolving Credit			
the NAIC	ABS Bank Loans and Corporate Bonds . 1	Ζ	200,000,000	215,000,000	209,069,897		08/23/2051	Interest Rate Swap		(5,930,103)		Facility	1	215,000,000	215,000,000
9999999999 -	lotais			23,304,021,932	24,416,289,448	XXX	XXX	XXX	(350,681)	395,809,750	XXX	XXX	XXX	23,304,372,613	24,020,479,698

### **SCHEDULE DB - PART C - SECTION 2**

Replication (Synthetic Asset) Transactions Open

	First C	uarter	Second	Quarter	Third O	Quarter	Fourth	Quarter	Year T	o 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
Beginning Inventory	111	15,988,959,993	111	15,988,959,993	107	19,070,463,417	122	22,515,137,719	111	15,988,959,993
Add: Opened or Acquired Transactions	5	100,000,000	25	6,351,972,174	26	4,969,711,923			56	11,421,684,097
Add: Increases in Replication (Synthetic Asset)     Transactions Statement Value	xxx		xxx		xxx		xxx		xxx	
Less: Closed or Disposed of Transactions	5	100,000,000	29	3,270,468,750	11	1,525,037,621	3	641,979,295	48	5,537,485,666
Less: Positions Disposed of for Failing Effectiveness     Criteria										
Less: Decreases in Replication (Synthetic Asset)     Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory	111	15,988,959,993	107	19,070,463,417	122	22,515,137,719	119	21,873,158,424	119	21,873,158,424

#### **SCHEDULE DB - VERIFICATION**

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

		Book/Adjusted Carry	ring Value Check
1.	Part A, Section 1, Column 14.	5,468,645,259	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		5,468,645,259
4.	Part D, Section 1, Column 6	16,378,561,586	
5.	Part D, Section 1, Column 7	(10,876,753,492)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(33, 162, 835)
		Fair Value	Check
7.	Part A, Section 1, Column 16	5,864,805,785	
8.	Part B, Section 1, Column 13	33,162,834	
9.	Total (Line 7 plus Line 8)		5,897,968,620
10.	Part D, Section 1, Column 9	17,608,174,427	
11.	Part D, Section 1, Column 10	(11,710,205,807)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Expos	sure Check
13.	Part A, Section 1, Column 21	4,532,971,735	
14.	Part B, Section 1, Column 20	121,434,195	
15.	Part D, Section 1, Column 12	4,654,405,930	
16.	Total (Line 13 plus Line 14 minus Line 15)		

#### **SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS**

	(Cash Equivalents)				
	·	1	2	3 Money Market	4
		Total	Bonds	Mutual funds	Other (a)
1.	Book/adjusted carrying value, December 31 of prior year	3,252,909,998	2,423,373,542	829,536,456	
2.	Cost of cash equivalents acquired	187,354,954,014	166,067,781,075	21,287,172,939	
3.	Accrual of discount				
4.	Unrealized valuation increase (decrease)	5,476,968	5,503,548	(26,580)	
5.	Total gain (loss) on disposals	589,492	589,778	(286)	
6.	Deduct consideration received on disposals	188,839,821,599	167, 168, 602, 714	21,671,218,885	
7.	Deduct amortization of premium				
8.	Total foreign exchange change in book/adjusted carrying value				
9.	Deduct current year's other than temporary impairment recognized				
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,774,108,873	1,328,645,229	445,463,644	
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Line 10 minus Line 11)	1,774,108,873	1,328,645,229	445,463,644	

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