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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2022
OF THE CONDITION AND AFFAIRS OF THE

Massachusetts Mutual Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address www.massmutual.com

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

OFFICERS

President and Chief Executive Officer	Roger William Crandall	Treasurer	Julieta Giselle Sinisgalli
Secretary	Akintokunbo Akinbajo	Appointed Actuary	Vy Quoc Ho

OTHER

Elizabeth Ward Chicares, Chief Financial Officer	Michael Robert Fanning, Head of MassMutual U.S.	Melvin Timothy Corbett, Chief Investment Officer
Adnan Omar Ahmed, Head of MassMutual International	Geoffrey James Craddock, Chief Risk Officer	Susan Marie Cicco, Head of Human Resources & Employee Experience
Michael James O'Connor, General Counsel	Sears Andrew Merritt #, Head of Enterprise Technology & Experience	

DIRECTORS OR TRUSTEES

Roger William Crandall - Chairman	Mark Thomas Bertolini	Kathleen Ann Corbet
James Henry DeGraffenreidt, Jr.	Isabella Davidov Goren	Jeffrey Marc Leiden
Laura Jeanne Sen	William Taylor Spitz - Lead Director	Howard Todd Stitzer
Michelle Kwok Lee	Bernard Anthony Harris, Jr. #	

State of Massachusetts
County of Hampden SS

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

Roger William Crandall President and Chief Executive Officer	Akintokunbo Akinbajo Secretary	Julieta Giselle Sinisgalli Treasurer

Subscribed and sworn to before me this
_____ day of _____

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

ASSETS

		Current Year 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
1.	Bonds (Schedule D)	136,445,220,548		136,445,220,548	124,286,602,019
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	451,411,752		451,411,752	554,665,007
	2.2 Common stocks	26,159,699,517		26,159,699,517	25,917,031,110
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	24,971,963,928		24,971,963,928	26,344,845,562
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	364,794,557		364,794,557	377,966,253
	4.2 Properties held for the production of income (less $ ..... 285,000,000 encumbrances)	(12,001,151)		(12,001,151)	16,931,489
	4.3 Properties held for sale (less $ ..... encumbrances)	1,954,867		1,954,867	
5.	Cash ($ .....419,730,608 , Schedule E - Part 1), cash equivalents ($ ..... 4,623,151,857 , Schedule E - Part 2) and short-term investments ($ ..... 525,180,990 , Schedule DA)	5,568,063,455		5,568,063,455	5,942,799,274
6.	Contract loans (including $ ..... premium notes)	17,054,062,342	439,479	17,053,622,863	16,119,781,299
7.	Derivatives (Schedule DB)	22,031,949,832		22,031,949,832	16,378,561,586
8.	Other invested assets (Schedule BA)	12,340,402,461	43,994,285	12,296,408,175	12,545,487,974
9.	Receivables for securities	1,865,109,907		1,865,109,907	1,287,124,292
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)	247,242,632,014	44,433,764	247,198,198,250	229,771,795,867
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	4,224,563,487	1,649,127	4,222,914,360	3,583,739,803
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	186,722,600		186,722,600	160,958,506
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	1,094,164,269		1,094,164,269	1,021,645,302
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	94,530,834	5,535,539	88,995,295	95,482,348
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	43,583,724		43,583,724	142,829,065
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	231,372,985		231,372,985	55,008,554
18.2	Net deferred tax asset	1,229,269,939		1,229,269,939	709,692,126
19.	Guaranty funds receivable or on deposit	7,033,020		7,033,020	8,391,196
20.	Electronic data processing equipment and software	251,957,902	243,485,598	8,472,305	13,709,888
21.	Furniture and equipment, including health care delivery assets ($ .....)	44,411,572	44,411,572		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	102,982,322		102,982,322	127,639,697
24.	Health care ($ .....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	4,381,178,032	1,628,951,455	2,752,226,577	3,116,510,053
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	259,134,402,700	1,968,467,055	257,165,935,646	238,807,402,404
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	53,413,804,658		53,413,804,658	76,159,844,023
28.	Total (Lines 26 and 27)	312,548,207,358	1,968,467,055	310,579,740,304	314,967,246,427
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)				
2501.	Corporate owned life insurance	2,620,529,124		2,620,529,124	2,667,336,639
2502.	Fully refundable deposits, prepayments and miscellaneous assets	108,833,543	37,390,677	71,442,867	384,170,889
2503.	Employee insurance plan advances	40,256,481	3,502	40,252,979	38,927,150
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,611,558,884	1,591,557,277	20,001,607	26,075,375
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	4,381,178,032	1,628,951,455	2,752,226,577	3,116,510,053

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 149,267,177,229 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ 145,488,312 Modco Reserve)	149,267,177,229	134,668,226,295
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	3,949,042,074	3,600,781,585
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	18,089,278,812	17,041,384,885
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	615,796,468	716,241,129
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	33,189,613	25,642,780
5.	Policyholders' dividends/refunds to members $ 8,979,074 and coupons $ due and unpaid (Exhibit 4, Line 10)	8,979,074	9,927,208
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)	1,918,216,473	1,817,887,042
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 10,006,666 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	42,225,488	47,546,285
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	9,442,289	7,671,842
	9.3 Other amounts payable on reinsurance, including $ 32,036,553 assumed and $ 16,044,684 ceded	48,081,237	99,626,723
	9.4 Interest maintenance reserve (IMR, Line 6)		1,552,353,881
10.	Commissions to agents due or accrued-life and annuity contracts $ 16,254,054 accident and health $ 125,790 and deposit-type contract funds $	16,379,844	31,901,431
11.	Commissions and expense allowances payable on reinsurance assumed	3,196,883	3,251,156
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	1,108,191,181	1,385,083,327
13.	Transfers to Separate Accounts due or accrued (net) (including $ (62,384,049) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(69,697,466)	(103,155,236)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	70,204,377	92,894,406
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	246,340,792	238,003,640
17.	Amounts withheld or retained by reporting entity as agent or trustee	3,398,273	25,618,860
18.	Amounts held for agents' account, including $ agents' credit balances	364,955,431	432,802,377
19.	Remittances and items not allocated	2,614,943,056	1,954,730,877
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	218,843,513	232,733,194
22.	Borrowed money $ 249,516,715 and interest thereon $	249,516,715	249,984,222
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	5,674,344,857	6,414,184,335
	24.02 Reinsurance in unauthorized and certified ($) companies	109,902	122,421
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	10,344,839,427	7,757,716,485
	24.04 Payable to parent, subsidiaries and affiliates	33,217,754	64,824,977
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	11,570,969,538	11,497,302,189
	24.08 Derivatives	14,002,945,928	10,876,753,492
	24.09 Payable for securities	23,308,806	12,694,663
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	8,897,737,697	11,220,883,362
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	229,355,175,264	211,975,619,833
27.	From Separate Accounts Statement	53,283,506,525	76,012,370,602
28.	Total liabilities (Lines 26 and 27)	282,638,681,789	287,987,990,435
29.	Common capital stock		
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	5,025,961,848	4,613,461,848
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)		
34.	Aggregate write-ins for special surplus funds	3,250,000	3,250,000
35.	Unassigned funds (surplus)	22,911,846,667	22,362,544,143
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 $ 130,298,133 in Separate Accounts Statement)	27,941,058,515	26,979,255,992
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	27,941,058,515	26,979,255,992
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	310,579,740,304	314,967,246,427
	DETAILS OF WRITE-INS		
2501.	Derivative collateral	4,065,226,774	6,157,803,850
2502.	Repurchase agreements	3,047,903,647	2,802,264,186
2503.	Derivative accrued interest	1,688,803,934	1,769,379,570
2598.	Summary of remaining write-ins for Line 25 from overflow page	95,803,342	491,435,755
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	8,897,737,697	11,220,883,362
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3401.	Designated surplus for group annuities	2,500,000	2,500,000
3402.	Designated surplus for separate account business	750,000	750,000
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	3,250,000	3,250,000

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	23,496,212,326	19,867,980,547
2.	Considerations for supplementary contracts with life contingencies	27,567,010	22,983,412
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	9,352,723,221	8,695,509,359
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	(50,411,515)	149,913,026
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(283,027)	(809,011)
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	517,503,640	430,087,792
7.	Reserve adjustments on reinsurance ceded	(10,510,838)	(26,907,697)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	253,571,520	257,209,606
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	378,492,917	592,352,641
9.	Total (Lines 1 to 8.3)	33,964,865,254	29,988,319,675
10.	Death benefits	2,350,724,281	2,413,896,750
11.	Matured endowments (excluding guaranteed annual pure endowments)	11,816,394	13,068,360
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	2,421,218,480	2,237,998,137
13.	Disability benefits and benefits under accident and health contracts	377,457,003	370,223,560
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	11,269,837,564	6,086,403,189
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	445,727,374	362,157,341
18.	Payments on supplementary contracts with life contingencies	22,596,551	23,739,019
19.	Increase in aggregate reserves for life and accident and health contracts	14,851,696,792	13,093,329,810
20.	Totals (Lines 10 to 19)	31,751,074,439	24,600,816,166
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	1,272,188,934	1,164,362,836
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	51,585,286	59,451,679
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	2,189,838,511	2,270,386,225
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	310,306,868	326,354,324
25.	Increase in loading on deferred and uncollected premiums	37,402,641	5,593,436
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(4,594,734,614)	(1,441,565,233)
27.	Aggregate write-ins for deductions	699,949,747	805,197,597
28.	Totals (Lines 20 to 27)	31,717,611,813	27,790,597,031
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	2,247,253,442	2,197,722,644
30.	Dividends to policyholders and refunds to members	1,905,770,356	1,808,135,960
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	341,483,085	389,586,684
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(64,368,788)	71,632,677
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)	405,851,873	317,954,007
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 15,656,152 (excluding taxes of $ (109,847,666) transferred to the IMR)	326,388,986	(534,360,828)
35.	Net income (Line 33 plus Line 34)	732,240,859	(216,406,821)
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	26,979,255,991	24,327,413,335
37.	Net income (Line 35)	732,240,859	(216,406,821)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 564,638,074	870,357,676	3,365,774,080
39.	Change in net unrealized foreign exchange capital gain (loss)	(1,739,307,186)	(673,352,955)
40.	Change in net deferred income tax	661,575,651	543,739,109
41.	Change in nonadmitted assets	(562,886,836)	19,624,116
42.	Change in liability for reinsurance in unauthorized and certified companies	12,520	13,256
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	(12,275,243)	
44.	Change in asset valuation reserve	739,839,478	(1,209,136,105)
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	(3)	(150,000,000)
47.	Other changes in surplus in Separate Accounts Statement	(16,892,260)	148,282,431
48.	Change in surplus notes	412,500,000	840,731,855
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in		
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance		
52.	Dividends to stockholders		
53.	Aggregate write-ins for gains and losses in surplus	(123,362,131)	(17,426,309)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	961,802,524	2,651,842,656
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	27,941,058,515	26,979,255,991
	DETAILS OF WRITE-INS		
08.301.	Management and administrative fees	208,945,821	327,314,386
08.302.	Experience refunds on reinsurance contracts	94,469,978	93,714,575
08.303.	Miscellaneous	84,818,527	(141,804,556)
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(9,741,410)	313,128,236
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	378,492,917	592,352,641
2701.	Ceded income on funds withheld	806,904,305	754,915,197
2702.	Miscellanous charges to operations	28,069,282	55,995,047
2703.	Change in reserves due reinsurance agreement	20,592,088	(2,616,096)
2798.	Summary of remaining write-ins for Line 27 from overflow page	(155,615,928)	(3,096,551)
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	699,949,747	805,197,597
5301.	Deferred gain on reinsurance ceded	(120,008,304)	(70,479,015)
5302.	Other changes in surplus	(43,668,847)	31,787,729
5303.	Change in minimum pension liability	40,315,020	21,264,977
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(123,362,131)	(17,426,309)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	23,358,051,170	19,016,605,795
2.	Net investment income	8,171,862,985	9,237,875,323
3.	Miscellaneous income	1,360,990,422	1,216,591,630
4.	Total (Lines 1 through 3)	32,890,904,577	29,471,072,748
5.	Benefit and loss related payments	16,698,464,149	11,348,598,276
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(4,947,039,344)	(1,129,486,910)
7.	Commissions, expenses paid and aggregate write-ins for deductions	5,291,765,427	4,554,289,205
8.	Dividends paid to policyholders	1,806,389,059	1,687,898,014
9.	Federal and foreign income taxes paid (recovered) net of $ (3,785,828) tax on capital gains (losses)	(5,309,882)	848,515,206
10.	Total (Lines 5 through 9)	18,844,269,409	17,309,813,791
11.	Net cash from operations (Line 4 minus Line 10)	14,046,635,168	12,161,258,957
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	28,498,075,523	37,911,439,932
	12.2 Stocks	494,712,547	629,126,523
	12.3 Mortgage loans	3,783,955,926	4,889,448,336
	12.4 Real estate	176,722,654	75,387,206
	12.5 Other invested assets	2,909,717,338	1,629,188,561
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(142,216,262)	12,177,704
	12.7 Miscellaneous proceeds	(896,854,827)	(305,410,969)
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	34,824,112,899	44,841,357,293
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	43,002,751,228	47,343,011,600
	13.2 Stocks	1,195,896,346	4,481,057,055
	13.3 Mortgage loans	2,094,819,588	5,170,406,661
	13.4 Real estate	13,292,853	174,082,441
	13.5 Other invested assets	3,932,315,900	4,032,799,863
	13.6 Miscellaneous applications	256,328,689	(19,983,770)
	13.7 Total investments acquired (Lines 13.1 to 13.6)	50,495,404,604	61,181,373,850
14.	Net increase (decrease) in contract loans and premium notes	934,865,632	522,273,694
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(16,606,157,337)	(16,862,290,251)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	412,500,000	607,214,750
	16.2 Capital and paid in surplus, less treasury stock		
	16.3 Borrowed funds	(904,826)	(1,465)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	806,327,920	2,358,979,535
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	966,863,256	1,939,398,717
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	2,184,786,350	4,905,591,537
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(374,735,819)	204,560,243
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	5,942,799,274	5,738,239,031
	19.2 End of year (Line 18 plus Line 19.1)	5,568,063,455	5,942,799,274

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

20.0001. Bond conversions and refinancing	1,177,449,074	728,694,414
20.0002. Bonds transferred to mortgage loans	625,966,172	
20.0003. Transfer of partnerships to partnerships	619,577,868	
20.0004. Transfer of bonds to partnerships and LLCs	440,893,701	
20.0005. Transfer of partnerships to common stocks - subsidiaries and affiliates	227,109,719	
20.0006. Transfer of partnerships to bonds	187,357,404	
20.0007. Transfer of common stocks unaffiliated to common stocks - subsidiaries and affiliates	97,458,165	
20.0008. Transfer of mortgage loans to partnerships and limited liability companies	40,200,000	11,331,264
20.0009. Deferred gain on real estate	16,134,760	
20.0010. Stock conversion	12,903,518	106,924,558
20.0011. Net investment income payment-in-kind bonds	11,713,034	16,245,620
20.0012. Common stock purchased as consideration for cash equivalents	224	5,359,902
20.0013. Change in market value of COLI	(46,160,211)	271,872,643

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

20.0014. Premium income recognized for group annuity contracts		1,236,691,127
20.0015. Bonds received as consideration for group annuity contracts		1,231,331,225
20.0016. Premium ceded in exchange for invested assets		514,062,514
20.0017. Bonds transferred in exchange for premium ceded		511,092,839
20.0018. Surplus notes issued in exchange for bonds		233,056,607
20.0019. Bonds received as consideration for surplus notes		233,056,607
20.0020. Transfer of Bonds to Cash Equivalents		150,000,000
20.0021. Exchange of mortgage loans for other assets		18,380,541
20.0022. Transfer of stocks to partnerships		3,803,184
20.0023. Stock transferred in exchange for premium ceded		2,969,675
20.0024. Dividend reinvestment		355,601

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	23,496,212,326	9,804,762,577	103,646,808	6,764,236,844	6,165,041,693	658,524,404			
2.	Considerations for supplementary contracts with life contingencies	27,567,010	XXX	XXX	27,567,010		XXX	XXX		XXX
3.	Net investment income	9,352,723,221	5,421,276,362	666,742,907	1,397,830,646	1,603,681,001	263,192,306			
4.	Amortization of Interest Maintenance Reserve (IMR)	(50,411,515)	(82,473,303)	(1,900,650)	6,025,056	27,566,522	370,860			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(283,027)	(173,692)	(19,097)	(39,745)	(27,129)	(23,365)	XXX		
6.	Commissions and expense allowances on reinsurance ceded	517,503,640	193,200,834		134,918,086	175,212,742	14,171,978	XXX		
7.	Reserve adjustments on reinsurance ceded	(10,510,838)	(22,842,920)	12,332,081				XXX		
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	253,571,520	49,699,500	19,721,585	151,878,135	32,272,301		XXX		
	8.2 Charges and fees for deposit-type contracts						XXX	XXX		
	8.3 Aggregate write-ins for miscellaneous income	378,492,917	195,408,187	14,627,735	56,111,911	90,854,049	21,491,036			
9.	Totals (Lines 1 to 8.3)	33,964,865,254	15,558,857,546	815,151,369	8,538,527,943	8,094,601,178	957,727,218			
10.	Death benefits	2,350,724,281	2,107,085,782	243,638,499			XXX	XXX		
11.	Matured endowments (excluding guaranteed annual pure endowments)	11,816,394	11,816,394				XXX	XXX		
12.	Annuity benefits	2,421,218,480	XXX	XXX	843,273,904	1,577,944,576	XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	377,457,003	28,301,216	187,076			348,968,712	XXX		
14.	Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15.	Surrender benefits and withdrawals for life contracts	11,269,837,564	1,728,853,743	21,267,167	2,213,534,389	7,306,182,265	XXX	XXX		
16.	Group conversions							XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	445,727,374	27,253,948	2,181,053	86,333,917	329,956,048	2,407	XXX		
18.	Payments on supplementary contracts with life contingencies	22,596,551			22,596,551		XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	14,851,696,792	7,113,442,689	424,141,980	5,265,119,188	1,744,866,206	304,126,729	XXX		
20.	Totals (Lines 10 to 19)	31,751,074,439	11,016,753,772	691,415,774	8,430,857,950	10,958,949,096	653,097,847	XXX		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,272,188,934	810,796,664	27,757,332	258,257,565	99,286,396	76,090,978			XXX
22.	Commissions and expense allowances on reinsurance assumed	51,585,286	6,478,169	6,485,739		38,621,378		XXX		
23.	General insurance expenses and fraternal expenses	2,189,838,511	1,655,827,357	55,636,920	219,414,255	87,609,506	171,350,474			
24.	Insurance taxes, licenses and fees, excluding federal income taxes	310,306,868	251,178,870	10,893,589	20,700,985	5,629,238	21,904,187			
25.	Increase in loading on deferred and uncollected premiums	37,402,641	37,321,694				80,947	XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(4,594,734,614)	57,102,605	(4,815,844)	(840,148,569)	(3,806,872,805)		XXX		
27.	Aggregate write-ins for deductions	699,949,747	147,032,825	570,607	350,081,037	200,810,853	1,454,425			
28.	Totals (Lines 20 to 27)	31,717,611,812	13,982,491,956	787,944,117	8,439,163,223	7,584,033,660	923,978,857			
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	2,247,253,442	1,576,365,590	27,207,252	99,364,720	510,567,519	33,748,360			
30.	Dividends to policyholders and refunds to members	1,905,770,356	1,869,761,771	3,527,674	615,583		31,865,329	XXX		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	341,483,085	(293,396,181)	23,679,578	98,749,138	510,567,519	1,883,032			
32.	Federal income taxes incurred (excluding tax on capital gains)	(64,368,788)	77,054,011	(5,274,761)	(21,996,932)	(113,731,818)	(419,288)			
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)	405,851,873	(370,450,191)	28,954,339	120,746,069	624,299,337	2,302,320			
34.	Policies/certificates in force end of year	3,987,639	1,949,004	120,837	293,393	1,304,052	320,353	XXX		
	DETAILS OF WRITE-INS									
08.301.	Management and administrative fees	208,945,821	(1,146,675)	(446,943)	33,000	210,506,439				
08.302.	Experience refunds on reinsurance contract	94,469,978	94,469,978							
08.303.	Miscellaneous	84,818,527	159,845,420	15,017,938	32,639,745	(142,955,820)	20,271,245			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(9,741,410)	(57,760,536)	56,739	23,439,166	23,303,429	1,219,791			
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	378,492,917	195,408,187	14,627,735	56,111,911	90,854,049	21,491,036			
2701.	Ceded income on funds withheld	806,904,305	227,342,181		328,868,175	250,693,949				
2702.	Miscellaneous charges to operations	28,069,282	2,360,597	570,607	21,212,862	2,470,792	1,454,425			
2703.	Change in reserves due to reinsurance agreement	20,592,088				20,592,088				
2798.	Summary of remaining write-ins for Line 27 from overflow page	(155,615,928)	(82,669,952)			(72,945,976)				
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	699,949,747	147,032,825	570,607	350,081,037	200,810,853	1,454,425			

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

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1. Premiums for life contracts [(a)]	9,804,762,577		7,918,597,483	112,565,601		1,425,876,968	136,946,590	110,627	102,320,306		108,345,002	
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	5,421,276,362		4,032,680,245	(35,082,548)		933,083,789	323,546,947	(726,306)	24,687,219		143,087,016	
4. Amortization of Interest Maintenance Reserve (IMR)	(82,473,303)		(73,927,646)	1,470,220		(9,731,737)	3,488,656	32,376	1,804,275		(5,609,447)	
5. Separate Accounts net gain from operations excluding unrealized gains or losses	(173,692)		(238,653)	15,751		70,428	19,276	358	16,131		(56,982)	
6. Commissions and expense allowances on reinsurance ceded	193,200,834		27,419,710	151,792,031		6,478,972	4,784,507		2,725,614			
7. Reserve adjustments on reinsurance ceded	(22,842,920)		(1,519,225)			(2,413,287)			(18,910,408)			
8. Miscellaneous Income:												
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	49,699,500							14,868	49,684,632			
8.2 Charges and fees for deposit-type contracts												
8.3 Aggregate write-ins for miscellaneous income	195,408,187		159,118,181	(9,365,542)		25,761,317	(13,381,588)	(270,648)	(9,333,099)		42,879,567	
9. Totals (Lines 1 to 8.3)	15,558,857,546		12,062,130,094	221,395,513		2,379,126,451	455,404,388	(838,725)	152,994,669		288,645,156	
10. Death benefits	2,107,085,782		1,745,147,662	46,141,908		105,119,826	181,593,301	(4,000)	28,967,385		119,701	
11. Matured endowments (excluding guaranteed annual pure endowments)	11,816,394		11,816,394									
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	28,301,216		747,713	4,819		65,936	145,033	5,076	178,680		27,153,959	
14. Coupons, guaranteed annual pure endowments and similar benefits												
15. Surrender benefits and withdrawals for life contracts	1,728,853,743		1,656,279,201	8,594		23,387,040	13,511,415	206,908	35,460,586			
16. Group conversions												
17. Interest and adjustments on contract or deposit-type contract funds	27,253,948		25,211,947	847		833,544	960,237		199,943		47,431	
18. Payments on supplementary contracts with life contingencies			90,542	(90,542)								
19. Increase in aggregate reserves for life and accident and health contracts	7,113,442,689		5,015,006,482	5,604,003		1,800,755,874	244,631,111	(44,428)	17,937,798		29,551,848	
20. Totals (Lines 10 to 19)	11,016,753,772		8,454,299,940	51,669,629		1,930,162,219	440,841,097	163,556	82,744,392		56,872,939	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	810,796,664		670,525,590	47,426,473		61,032,710	12,824,770	10	8,542,781		10,444,330	XXX
22. Commissions and expense allowances on reinsurance assumed	6,478,169						6,478,169					
23. General insurance expenses	1,655,827,357		1,233,481,397	266,959,001		78,743,432	45,586,621	42,925	22,511,702		8,502,279	
24. Insurance taxes, licenses and fees, excluding federal income taxes	251,178,870		180,474,030	22,151,630		35,384,812	7,276,744	2,887	3,821,461		2,067,305	
25. Increase in loading on deferred and uncollected premiums	37,321,694		48,490,131	(12,411,267)							1,242,830	
26. Net transfers to or (from) Separate Accounts net of reinsurance	57,102,605							(39,848)	57,142,453			
27. Aggregate write-ins for deductions	147,032,826		(40,324,889)	(7,654,745)		200,908,310	(5,458,310)	(7,253)	(1,605,995)		1,175,709	
28. Totals (Lines 20 to 27)	13,982,491,956		10,546,946,199	368,140,722		2,306,231,482	507,549,091	162,276	173,156,793		80,305,392	
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,576,365,590		1,515,183,895	(146,745,208)		72,894,968	(52,144,703)	(1,001,001)	(20,162,125)		208,339,764	
30. Dividends to policyholders and refunds to members	1,869,761,771		1,868,658,817	1,103,052		(29)					(69)	
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(293,396,181)		(353,474,922)	(147,848,261)		72,894,998	(52,144,703)	(1,001,001)	(20,162,125)		208,339,833	
32. Federal income taxes incurred (excluding tax on capital gains)	77,054,011		90,437,060	32,934,041		(16,237,775)	11,615,529	222,979	4,491,060		(46,408,882)	
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)	(370,450,192)		(443,911,981)	(180,782,301)		89,132,773	(63,760,232)	(1,223,980)	(24,653,185)		254,748,715	
34. Policies/certificates in force end of year	1,949,004		1,253,745	543,682		84,738	40,210	47	26,582			
DETAILS OF WRITE-INS												
08.301. Miscellaneous Income	159,845,420		202,707,286	(9,386,437)		(50,555,202)	(14,372,810)	(270,228)	(11,488,267)		43,211,077	
08.302. Experience refunds on reinsurance contract	94,469,978		3,570,419			90,899,559						
08.303. Revenue sharing	2,007,659		41,275						1,966,384			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	(60,914,870)		(47,200,799)	20,895		(14,583,040)	991,222	(420)	188,783		(331,511)	
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	195,408,187		159,118,181	(9,365,542)		25,761,317	(13,381,588)	(270,648)	(9,333,099)		42,879,567	
2701. Ceded income on funds withheld	227,342,181		24,438,196			202,903,985						
2702. Miscellaneous charges to operations	2,360,597		4,579,847	(318,060)		(1,995,676)	(490,623)	(7,253)	(583,347)		1,175,709	
2703. Change in liability for employee/agent benefit plans	(69,342,932)		(69,342,932)									
2798. Summary of remaining write-ins for Line 27 from overflow page	(13,327,020)			(7,336,685)			(4,967,687)		(1,022,649)			
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	147,032,826		(40,324,889)	(7,654,745)		200,908,310	(5,458,310)	(7,253)	(1,605,995)		1,175,709	

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

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

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

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

	1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1. Premiums for life contracts [b]	103,646,808	70,859,487		4,687,064		26,692,934		1,407,324	
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	666,742,907	637,548,547		10,059,371		19,134,989			
4. Amortization of Interest Maintenance Reserve (IMR)	(1,900,650)	(915,468)		(382,767)		(602,415)			
5. Separate Accounts net gain from operations excluding unrealized gains or losses	(19,097)	(8,404)		(3,855)		(6,837)			
6. Commissions and expense allowances on reinsurance ceded									
7. Reserve adjustments on reinsurance ceded	12,332,081					12,332,081			
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	19,721,585					19,721,585			
8.2 Charges and fees for deposit-type contracts									
8.3 Aggregate write-ins for miscellaneous income	14,627,735	6,575,572		2,910,369		5,141,794			
9. Totals (Lines 1 to 8.3)	815,151,369	714,059,734		17,270,180		82,414,131		1,407,324	
10. Death benefits	243,638,499	201,771,823		4,378,851		37,487,825			
11. Matured endowments (excluding guaranteed annual pure endowments)									
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	187,076	74,182		35,598		69,178		8,118	
14. Coupons, guaranteed annual pure endowments and similar benefits									
15. Surrender benefits and withdrawals for life contracts	21,267,167	15,015,651		1,509,769		4,741,747			
16. Group conversions									
17. Interest and adjustments on contract or deposit-type contract funds	2,181,053	2,086,263		45,353		49,438			
18. Payments on supplementary contracts with life contingencies									
19. Increase in aggregate reserves for life and accident and health contracts	424,141,980	425,803,984		(1,463,399)		(423,605)		225,000	
20. Totals (Lines 10 to 19)	691,415,774	644,751,903		4,506,171		41,924,583		233,118	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	27,757,332	22,982,437		510,349		3,759,335		505,212	XXX
22. Commissions and expense allowances on reinsurance assumed	6,485,739					6,485,739			
23. General insurance expenses	55,636,920	41,708,225		656,866		13,271,828			
24. Insurance taxes, licenses and fees, excluding federal income taxes	10,893,589	9,144,626		60,195		1,664,762		24,005	
25. Increase in loading on deferred and uncollected premiums									
26. Net transfers to or (from) Separate Accounts net of reinsurance	(4,815,844)					(4,815,844)			
27. Aggregate write-ins for deductions	570,607	203,968		95,551		271,088			
28. Totals (Lines 20 to 27)	787,944,117	718,791,159		5,829,132		62,561,491		762,335	
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	27,207,252	(4,731,425)		11,441,049		19,852,640		644,989	
30. Dividends to policyholders and refunds to members	3,527,674	3,527,674							
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	23,679,578	(8,259,099)		11,441,049		19,852,640		644,989	
32. Federal income taxes incurred (excluding tax on capital gains)	(5,274,761)	1,839,761		(2,548,559)		(4,565,963)			
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)	28,954,339	(10,098,860)		13,989,607		24,418,603		644,989	
34. Policies/certificates in force end of year	120,837	90,292		5,381		25,164			
DETAILS OF WRITE-INS									
08.301. Miscellaneous	15,017,938	6,677,076		2,935,792		5,405,069			
08.302. Revenue sharing	168,779					168,779			
08.303. Management and administrative fees	(446,943)					(446,943)			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	(112,040)	(101,504)		(25,424)		14,888			
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	14,627,735	6,575,572		2,910,369		5,141,794			
2701. Miscellaneous charges to operations	570,607	203,968		95,551		271,088			
2702.									
2703.									
2798. Summary of remaining write-ins for Line 27 from overflow page									
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	570,607	203,968		95,551		271,088			

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

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

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

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

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

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1. Premiums for individual annuity contracts	6,764,236,844	5,734,713,076		249,200,619	92,049	780,231,101	
2. Considerations for supplementary contracts with life contingencies	27,567,010	XXX	XXX	XXX	XXX	27,567,010	XXX
3. Net investment income	1,397,830,646	752,662,306		110,909,240	2,115,233	399,107,899	133,035,966
4. Amortization of Interest Maintenance Reserve (IMR)	6,025,056	3,372,797		(340,201)	(87,983)	3,080,443	
5. Separate Accounts net gain from operations excluding unrealized gains or losses	(39,745)	(10,218)		(9,122)	(937)	(19,467)	
6. Commissions and expense allowances on reinsurance ceded	134,918,086	134,918,086					
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	151,878,135			151,320,363	711,097	(153,325)	
8.2 Charges and fees for deposit-type contracts							
8.3 Aggregate write-ins for miscellaneous income	56,111,911	11,142,101		24,289,083	975,209	19,705,517	
9. Totals (Lines 1 to 8.3)	8,538,527,943	6,636,798,149		535,369,982	3,804,669	1,229,519,178	133,035,966
10. Death benefits							
11. Matured endowments (excluding guaranteed annual pure endowments)							
12. Annuity benefits	843,273,904	133,525,386		122,015,771	2,741,907	584,990,841	
13. Disability benefits and benefits under accident and health contracts							
14. Coupons, guaranteed annual pure endowments and similar benefits							
15. Surrender benefits and withdrawals for life contracts	2,213,534,389	1,110,553,329		1,096,708,783	6,433,522	(161,245)	
16. Group conversions							
17. Interest and adjustments on contract or deposit-type contract funds	86,333,917	657,061		396,837	3,686	173,437	85,102,896
18. Payments on supplementary contracts with life contingencies	22,596,551					22,596,551	
19. Increase in aggregate reserves for life and accident and health contracts	5,265,119,188	4,739,685,380		(68,034,875)	1,442,596	592,026,087	
20. Totals (Lines 10 to 19)	8,430,857,950	5,984,421,156		1,151,086,516	10,621,711	1,199,625,671	85,102,896
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	258,257,565	187,676,783		22,815,100	3,064	47,762,618	
22. Commissions and expense allowances on reinsurance assumed							
23. General insurance expenses	219,414,255	63,093,391		60,783,905	800,818	85,262,526	9,473,614
24. Insurance taxes, licenses and fees, excluding federal income taxes	20,700,985	2,393,741		12,777,777	31,295	4,948,356	549,817
25. Increase in loading on deferred and uncollected premiums							
26. Net transfers to or (from) Separate Accounts net of reinsurance	(840,148,569)	1,697,435		(827,170,661)	(9,024,007)	(5,651,336)	
27. Aggregate write-ins for deductions	350,081,037	342,307,576		7,296,864	22,543	454,053	
28. Totals (Lines 20 to 27)	8,439,163,224	6,581,590,082		427,589,501	2,455,425	1,332,401,889	95,126,327
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	99,364,720	55,208,067		107,780,481	1,349,244	(102,882,711)	37,909,639
30. Dividends to policyholders and refunds to members	615,583	583,735				31,848	
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	98,749,137	54,624,332		107,780,481	1,349,244	(102,914,559)	37,909,639
32. Federal income taxes incurred (excluding tax on capital gains)	(21,996,932)	(12,167,881)		(24,008,715)	(300,552)	22,924,803	(8,444,588)
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)	120,746,069	66,792,213		131,789,196	1,649,796	(125,839,362)	46,354,227
34. Policies/certificates in force end of year	293,393	147,123		95,803	1,375	49,092	
DETAILS OF WRITE-INS							
08.301. Miscellaneous	32,639,745	8,647,594		7,666,910	724,105	15,601,135	
08.302. Revenue sharing	16,643,520			16,343,463	252,785	47,272	
08.303. Change in corporate owned life insurance	6,795,646	2,494,507		278,710	(1,681)	4,024,110	
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	33,000					33,000	
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	56,111,911	11,142,101		24,289,083	975,209	19,705,517	
2701. Ceded income on funds withheld	328,868,175	328,868,175					
2702. Miscellaneous charges to operations	21,212,862	13,439,401		7,296,864	22,543	454,053	
2703.							
2798. Summary of remaining write-ins for Line 27 from overflow page							
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	350,081,037	342,307,576		7,296,864	22,543	454,053	

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

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

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for group annuity contracts	6,165,041,693	524,266,054		2,923,644,005	325,780,556	2,325,312,630	66,038,447
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income	1,603,681,001	268,448,922		31,120,547	41,992,544	766,116,300	496,002,689
4.	Amortization of Interest Maintenance Reserve (IMR)	27,566,522	8,233,796		(1,333,305)	8,345,074	7,697,746	4,623,212
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(27,129)			(14,519)	3,389	(7,137)	(8,862)
6.	Commissions and expense allowances on reinsurance ceded	175,212,742				133,128,361	42,084,381	
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	32,272,301			30,764,379	1,507,922		
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	90,854,049	(1,746,596)		144,937,353	96,544,500	11,143,245	(160,024,453)
9.	Totals (Lines 1 to 8.3)	8,094,601,178	799,202,175		3,129,118,460	607,302,345	3,152,347,165	406,631,033
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	1,577,944,576	38,226,945		183,856,440	(180,430,125)	1,536,291,316	
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts	7,306,182,265	222,161,892		2,706,815,139	4,254,710,560	23,325	122,471,349
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	329,956,048	(4,640,970)		11,964,575	18,280,046		304,352,397
18.	Payments on supplementary contracts with life contingencies							
19.	Increase in aggregate reserves for life and accident and health contracts	1,744,866,206	383,915,468			(987,644)	1,357,763,669	4,174,712
20.	Totals (Lines 10 to 19)	10,958,949,096	639,663,335		2,902,636,154	4,091,572,838	2,894,078,311	430,998,458
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	99,286,396	5,731,879		6,033,286	82,741,818		4,779,412
22.	Commissions and expense allowances on reinsurance assumed	38,621,378	5,434,359			33,187,018		
23.	General insurance expenses	87,609,506	125,492		15,165,624	8,599,134	47,332,208	16,387,048
24.	Insurance taxes, licenses and fees, excluding federal income taxes	5,629,238	841,927		1,157,351	778,715	2,400,393	450,852
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(3,806,872,805)	(26,055,779)		127,254,376	(3,869,884,778)	(156)	(38,186,468)
27.	Aggregate write-ins for deductions	200,810,853	(55,096,047)		1,821,462	200,001,253	148,305	53,935,879
28.	Totals (Lines 20 to 27)	7,584,033,660	570,645,167		3,054,068,253	546,995,998	2,943,959,061	468,365,181
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	510,567,519	228,557,008		75,050,208	60,306,347	208,388,104	(61,734,148)
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	510,567,519	228,557,008		75,050,208	60,306,347	208,388,104	(61,734,148)
32.	Federal income taxes incurred (excluding tax on capital gains)	(113,731,818)	(50,912,373)		28,170,972	(58,322,414)	(46,419,635)	13,751,632
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)	624,299,337	279,469,381		46,879,236	118,628,761	254,807,739	(75,485,780)
34.	Policies/certificates in force end of year	1,304,052	152,394		94,085	818,049	239,524	
	DETAILS OF WRITE-INS							
08.301.	Management and administrative fees	210,506,439	685,897		185,244,110	111,985,757		(87,409,326)
08.302.	Revenue sharing	23,303,429	(2,444,996)		44,759,924	(12,199,149)		(6,812,350)
08.303.	Change in corporate owned life insurance							
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(142,955,820)	12,502		(85,066,682)	(3,242,108)	11,143,245	(65,802,777)
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	90,854,049	(1,746,596)		144,937,353	96,544,500	11,143,245	(160,024,453)
2701.	Ceded income on funds withheld	250,693,949				250,693,949		
2702.	Change in reserves due to reinsurance agreement	20,592,088	(55,659,972)			56,051,489		20,200,571
2703.	Miscellaneous charges to operations	2,470,792	563,925		1,821,462	(62,900)	148,305	
2798.	Summary of remaining write-ins for Line 27 from overflow page	(72,945,976)				(106,681,284)		33,735,308
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	200,810,853	(55,096,047)		1,821,462	200,001,253	148,305	53,935,879

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

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

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13
		2	3										
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1. Premiums for accident and health contracts	658,524,404			218,475							537,818,044	119,984,322	503,564
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	263,192,306			(178,959)							210,568,216	51,309,792	1,493,257
4. Amortization of Interest Maintenance Reserve (IMR)	370,860			7,709							(841,478)	1,268,325	(63,697)
5. Separate Accounts net gain from operations excluding unrealized gains or losses	(23,365)			84							(28,915)	6,160	(694)
6. Commissions and expense allowances on reinsurance ceded	14,171,978			171,830								13,987,743	12,404
7. Reserve adjustments on reinsurance ceded													
8. Miscellaneous Income:													
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts													
8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8.3 Aggregate write-ins for miscellaneous income	21,491,036			(58,691)							24,937,554	(3,913,704)	525,876
9. Totals (Lines 1 to 8.3)	957,727,218			160,448							772,453,421	182,642,639	2,470,710
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	348,968,712			194,494							340,654,638	8,022,095	97,485
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	2,407										2,311		95
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	304,126,729			(773)							16,050,031	288,077,471	
20. Totals (Lines 10 to 19)	653,097,847			193,721							356,706,980	296,099,566	97,580
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	76,090,978			14,768							69,719,370	6,212,457	144,382
22. Commissions and expense allowances on reinsurance assumed													
23. General insurance expenses	171,350,474			139,022							137,986,735	32,180,895	1,043,821
24. Insurance taxes, licenses and fees, excluding federal income taxes	21,904,187			7,943							16,239,443	5,606,957	49,844
25. Increase in loading on deferred and uncollected premiums	80,947										80,947		
26. Net transfers to or (from) Separate Accounts net of reinsurance													
27. Aggregate write-ins for deductions	1,454,425			(1,727)							827,219	614,647	14,287
28. Totals (Lines 20 to 27)	923,978,857			353,728							581,560,694	340,714,522	1,349,914
29. Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	33,748,360			(193,280)							190,892,726	(158,071,882)	1,120,797
30. Dividends to policyholders and refunds to members	31,865,329										31,865,329		
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,883,032			(193,280)							159,027,398	(158,071,882)	1,120,797
32. Federal income taxes incurred (excluding tax on capital gains)	(419,288)			43,054							(35,424,089)	35,211,411	(249,664)
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)	2,302,320			(236,334)							194,451,487	(193,283,293)	1,370,461
34. Policies/certificates in force end of year	320,353			405							245,425	73,129	1,394
DETAILS OF WRITE-INS													
08.301. Miscellaneous	20,271,245			(58,694)							24,044,190	(4,240,107)	525,856
08.302. Change in corporate owned life insurance	1,219,791			3							893,364	326,404	20
08.303.													
08.398. Summary of remaining write-ins for Line 8.3 from overflow page													
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	21,491,036			(58,691)							24,937,554	(3,913,704)	525,876
2701. Miscellaneous charges to operations	1,454,425			(1,727)							827,219	614,647	14,287
2702.													
2703.													
2798. Summary of remaining write-ins for Line 27 from overflow page													
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	1,454,425			(1,727)							827,219	614,647	14,287

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

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

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life [(b)] (N/A Fraternal)	11 Other Individual Life	12 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31 of prior year	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	
2. Tabular net premiums or considerations	8,802,942,826		6,775,918,778	198,268,117		1,458,183,598	235,384,127	110,627	80,342,604		54,734,975	
3. Present value of disability claims incurred												
4. Tabular interest	4,116,888,823		3,137,023,900	13,478,494		711,636,341	212,416,310	28,644	28,850,876		13,454,258	
5. Tabular less actual reserve released												
6. Increase in reserve on account of change in valuation basis	12,275,243						12,275,243					
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve		XXX								XXX		
7. Other increases (net)	62,621,479		20,129,601	3,818,925		(13,609,844)	71,149,581	378,969	(8,348,473)		(10,897,280)	
8. Totals (Lines 1 to 7)	106,455,667,372		79,568,036,610	488,056,177		18,408,772,611	6,471,809,478	1,002,244	1,012,223,038		505,767,214	
9. Tabular cost	2,323,110,743		1,840,542,555	67,472,821		260,041,000	100,050,023	4,139	55,000,205			
10. Reserves released by death	1,577,743,237		1,323,757,210	9,156,459		87,543,179	146,156,441		11,129,948			
11. Reserves released by other terminations (net)	1,944,770,346		1,724,921,127	128,190,430		7,870,042	28,112,442	129,424	55,546,881			
12. Annuity, supplementary contract and disability payments involving life contingencies	27,179,382										27,179,382	
13. Net transfers to or (from) Separate Accounts	(38,267,338)								(38,267,338)			
14. Total Deductions (Lines 9 to 13)	5,834,536,370		4,889,220,892	204,819,710		355,454,221	274,318,906	133,563	83,409,696		27,179,382	
15. Reserve December 31 of current year	100,621,131,001		74,678,815,718	283,236,467		18,053,318,390	6,197,490,572	868,681	928,813,342		478,587,832	
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	95,863,641,141		71,847,957,491			22,377,689,208	1,297,363,358	804,681	339,826,403			
17. Amount Available for Policy Loans Based upon Line 16 CSV	76,690,912,912		57,478,365,993			17,902,151,366	1,037,890,686	643,745	271,861,122			

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

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

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

(N/A Fraternal)

	1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life [(b)]	8 Other Group Life	9 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1. Reserve December 31 of prior year	5,958,103,974	5,868,279,129		41,586,668		47,738,177		500,000	
2. Tabular net premiums or considerations	96,786,237	12,168,998		2,930,533		81,686,706			
3. Present value of disability claims incurred									
4. Tabular interest	647,381,146	644,998,958		1,557,062		825,125			
5. Tabular less actual reserve released									
6. Increase in reserve on account of change in valuation basis									
7. Other increases (net)	21,797,923	21,770,529		131,044		(328,650)		225,000	
8. Totals (Lines 1 to 7)	6,724,069,280	6,547,217,615		46,205,307		129,921,358		725,000	
9. Tabular cost	66,188,856	30,304,706		3,996,780		31,887,369			
10. Reserves released by death	215,470,020	209,141,432		606,881		5,721,706			
11. Reserves released by other terminations (net)	19,908,486	13,688,362		1,478,377		4,741,747			
12. Annuity, supplementary contract and disability payments involving life contingencies									
13. Net transfers to or (from) Separate Accounts	39,048,766					39,048,766			
14. Total Deductions (Lines 9 to 13)	340,616,128	253,134,501		6,082,039		81,399,588			
15. Reserve December 31 of current year	6,383,453,152	6,294,083,114		40,123,268		48,521,770		725,000	
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									

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

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

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

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	18,300,436,136	8,713,817,206		1,411,040,925	2,387,663	8,173,190,341	
2.	Tabular net premiums or considerations	6,791,330,953	5,734,665,551		249,200,619	92,049	807,372,734	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	724,813,816	328,990,458		43,216,700	627	352,606,031	
5.	Tabular less actual reserve released	21,255,635	108,425,670		583,798	106,052	(87,859,885)	
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)	(57,426,239)	(189,821,557)		9,172,577	1,396,219	121,826,523	
8.	Totals (Lines 1 to 7)	25,780,410,302	14,696,077,328		1,713,214,619	3,982,610	9,367,135,745	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	2,213,840,140	1,110,553,329		1,096,708,783	6,433,522	144,506	
12.	Annuity, supplementary contract and disability payments involving life contingencies	864,024,632	133,525,386		120,331,191	2,741,907	607,426,148	
13.	Net transfers to or (from) Separate Accounts	(872,709,795)			(858,035,381)	(9,023,078)	(5,651,336)	
14.	Total Deductions (Lines 9 to 13)	2,205,154,977	1,244,078,715		359,004,593	152,351	601,919,318	
15.	Reserve December 31 of current year	23,575,255,325	13,451,998,613		1,354,210,026	3,830,259	8,765,216,427	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	14,024,895,388	12,791,608,550		1,233,286,838			
17.	Amount Available for Policy Loans Based upon Line 16 CSV							

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

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

(N/A Fraternal)

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	16,947,613,368	367,941,347			1,406,978,540	15,172,693,481	
2.	Tabular net premiums or considerations	2,939,472,836	450,250,000			197,566,796	2,291,656,040	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	600,536,525	13,953,876			42,209,356	544,373,293	
5.	Tabular less actual reserve released							
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)	(55,716,015)	14,949,445			94,320,553	(164,986,013)	
8.	Totals (Lines 1 to 7)	20,431,906,714	847,094,668			1,741,075,245	17,843,736,801	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	571,384,044	56,719,178			514,664,866		
12.	Annuity, supplementary contract and disability payments involving life contingencies	1,315,012,651				265,153	1,314,747,498	
13.	Net transfers to or (from) Separate Accounts	(146,969,555)				(146,969,555)		
14.	Total Deductions (Lines 9 to 13)	1,739,427,140	56,719,178			367,960,464	1,314,747,498	
15.	Reserve December 31 of current year	18,692,479,574	790,375,490			1,373,114,781	16,528,989,303	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	2,162,490,270	790,375,490			1,372,114,781		
17.	Amount Available for Policy Loans Based upon Line 16 CSV							

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

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 148,575,164	206,713,604
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 5,191,280,448	4,764,832,918
1.3	Bonds of affiliates	(a) 262,131,563	243,138,256
2.1	Preferred stocks (unaffiliated)	(b) 25,885,418	22,197,439
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	111,874,939	101,713,979
2.21	Common stocks of affiliates	878,000,000	878,508,462
3.	Mortgage loans	(c) 1,099,959,877	1,118,215,017
4.	Real estate	(d) 77,975,163	78,585,210
5	Contract loans	1,163,189,507	1,141,330,635
6	Cash, cash equivalents and short-term investments	(e) 122,329,441	122,329,441
7	Derivative instruments	(f) 740,176,502	463,880,251
8.	Other invested assets	1,061,096,921	1,014,016,915
9.	Aggregate write-ins for investment income	(6,341,251)	(6,341,251)
10.	Total gross investment income	10,876,133,692	10,149,120,876
11.	Investment expenses		(g) 411,920,158
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 14,113,066
13.	Interest expense		(h) 334,010,804
14.	Depreciation on real estate and other invested assets		(i) 36,353,628
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		796,397,655
17.	Net investment income (Line 10 minus Line 16)		9,352,723,221
	DETAILS OF WRITE-INS		
0901.	Miscellaneous	(6,341,251)	(6,341,251)
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)	(6,341,251)	(6,341,251)
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		

(a) Includes $ 290,264,109 accrual of discount less $ 168,675,549 amortization of premium and less $ 63,907,068 paid for accrued interest on purchases.

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

(c) Includes $ 14,924,106 accrual of discount less $ 11,056,884 amortization of premium and less $ ..... paid for accrued interest on purchases.

(d) Includes $ 28,653,126 for company's occupancy of its own buildings; and excludes $ 10,101,436 interest on encumbrances.

(e) Includes $ 56,231,229 accrual of discount less $ 483,388 amortization of premium and less $ 386,329 paid for accrued interest on purchases.

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

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

(h) Includes $ 209,866,065 interest on surplus notes and $ ..... interest on capital notes.

(i) Includes $ 36,353,628 depreciation on real estate and $ ..... depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	(21,687,256)		(21,687,256)	681,440	
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	(306,420,462)	(562,417,574)	(868,838,036)	(40,439,799)	(1,384,594,182)
1.3	Bonds of affiliates	1,508,272	3,161	1,511,433	7,216,725	1,259,118
2.1	Preferred stocks (unaffiliated)	322,517	(6,300,001)	(5,977,484)	(25,075,916)	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	53,247,636	(2,361,005)	50,886,631	(38,820,072)	(11,017,605)
2.21	Common stocks of affiliates	(17,518)		(17,518)	(697,712,456)	
3.	Mortgage loans	6,393,107	(46,927,380)	(40,534,273)		(265,231,166)
4.	Real estate	127,364,440		127,364,440		
5.	Contract loans	696,211		696,211		
6.	Cash, cash equivalents and short-term investments	4,045,301	(146,261,564)	(142,216,263)		
7.	Derivative instruments	(1,067,605,614)		(1,067,605,614)	2,597,299,663	(592,253,239)
8.	Other invested assets	37,535,706	(26,471,957)	11,063,749	(368,153,836)	1,620,012
9.	Aggregate write-ins for capital gains (losses)		67,593,669	67,593,669		57,528,013
10.	Total capital gains (losses)	(1,164,617,660)	(723,142,650)	(1,887,760,311)	1,434,995,749	(2,192,689,049)
	DETAILS OF WRITE-INS					
0901.	Miscelleneous income		67,593,669	67,593,669		57,528,013
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)		67,593,669	67,593,669		57,528,013

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

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
FIRST YEAR (other than single)												
1. Uncollected	2,186,295		2,031,688							154,608		
2. Deferred and accrued	160,757,696		160,769,723			(12,027)						
3. Deferred , accrued and uncollected:												
3.1 Direct	170,137,034		167,696,561							2,440,473		
3.2 Reinsurance assumed												
3.3 Reinsurance ceded	7,193,043		4,895,150			12,027				2,285,866		
3.4 Net (Line 1 + Line 2)	162,943,991		162,801,411			(12,027)				154,608		
4. Advance												
5. Line 3.4 - Line 4	162,943,991		162,801,411			(12,027)				154,608		
6. Collected during year:												
6.1 Direct	2,681,914,864		937,833,518	431,167,540		25,658,243	1,241,253,568	202,232		45,799,762		
6.2 Reinsurance assumed	181,706,878						181,706,878					
6.3 Reinsurance ceded	57,509,966		57,147,870			352,216		8,825		1,054		
6.4 Net	2,806,111,777		880,685,648	431,167,540		25,306,027	1,422,960,446	193,407		45,798,708		
7. Line 5 + Line 6.4	2,969,055,768		1,043,487,059	431,167,540		25,294,000	1,422,960,446	193,407		45,953,316		
8. Prior year (uncollected + deferred and accrued - advance)	185,763,653		185,617,105							146,548		
9. First year premiums and considerations:												
9.1 Direct	2,664,087,147		919,912,974	431,167,540		25,658,243	1,241,253,568	202,232		45,892,590		
9.2 Reinsurance assumed	181,706,878						181,706,878					
9.3 Reinsurance ceded	62,501,910		62,043,021			364,243		8,825		85,821		
9.4 Net (Line 7 - Line 8)	2,783,292,115		857,869,954	431,167,540		25,294,000	1,422,960,446	193,407		45,806,768		
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	17,327,314,039		3,630,261,132	9,800,953,367		2,414,351	3,883,564,603			10,120,587		
10.2 Reinsurance assumed												
10.3 Reinsurance ceded	5,226,676,777			3,899,346,514			1,327,330,262					
10.4 Net	12,100,637,263		3,630,261,132	5,901,606,853		2,414,351	2,556,234,341			10,120,587		
RENEWAL												
11. Uncollected	219,375,813		212,121,080							7,254,733		
12. Deferred and accrued	960,347,696		952,114,877			649,042	17,270,359			(9,686,583)		
13. Deferred, accrued and uncollected:												
13.1 Direct	1,362,182,828		1,361,109,660			(6,182,983)				7,256,152		
13.2 Reinsurance assumed	22,995,691		8,984,638			(3,259,306)	17,270,359					
13.3 Reinsurance ceded	205,455,010		205,858,340			(10,091,332)				9,688,002		
13.4 Net (Line 11 + Line 12)	1,179,723,509		1,164,235,958			649,042	17,270,359			(2,431,850)		
14. Advance	42,225,488		32,218,822							10,006,666		
15. Line 13.4 - Line 14	1,137,498,021		1,132,017,136			649,042	17,270,359			(12,438,516)		
16. Collected during year:												
16.1 Direct	15,346,792,268		6,336,044,453	183,713,567		112,734,562	8,008,313,907	431,652		705,554,127		
16.2 Reinsurance assumed	831,947,662		42,245,564	2,163,397			787,538,701					
16.3 Reinsurance ceded	7,727,795,101		1,224,024,230	(245,585,487)		34,457,882	6,610,034,193	121,495		104,742,789		
16.4 Net	8,450,944,830		5,154,265,787	431,462,451		78,276,680	2,185,818,416	310,157		600,811,338		
17. Line 15 + Line 16.4	9,588,442,851		6,286,282,923	431,462,451		78,925,723	2,203,088,775	310,157		588,372,822		
18. Prior year (uncollected + deferred and accrued - advance)	976,159,905		969,651,432			2,987,266	17,241,869			(13,720,663)		
19. Renewal premiums and considerations:												
19.1 Direct	15,510,905,402		6,499,182,049	183,713,567		111,274,972	8,008,313,907	431,652		707,989,254		
19.2 Reinsurance assumed	830,896,159		41,792,359	2,163,397		(626,788)	787,567,191					
19.3 Reinsurance ceded	7,729,518,614		1,224,342,917	(245,585,487)		34,709,727	6,610,034,193	121,495		105,895,770		
19.4 Net (Line 17 - Line 18)	8,612,282,948		5,316,631,492	431,462,451		75,938,457	2,185,846,906	310,157		602,093,485		
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	35,502,306,589		11,049,356,155	10,415,834,474		139,347,566	13,133,132,079	633,884		764,002,431		
20.2 Reinsurance assumed	1,012,603,037		41,792,359	2,163,397		(626,788)	969,274,069					
20.3 Reinsurance ceded	13,018,697,300		1,286,385,938	3,653,761,027		35,073,969	7,937,364,455	130,320		105,981,591		
20.4 Net (Lines 9.4 + 10.4 + 19.4)	23,496,212,326		9,804,762,577	6,764,236,844		103,646,808	6,165,041,693	503,564		658,020,840		

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

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21. To pay renewal premiums	91,333,967		91,273,601			974				59,392		
22. All other	1,572,895,666		1,569,732,301	750,747		2,412,618						
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded	99,925,870		55,150,611	44,766,456				8,804				
23.2 Reinsurance assumed												
23.3 Net ceded less assumed	99,925,870		55,150,611	44,766,456				8,804				
24. Single:												
24.1 Reinsurance ceded	209,910,612			89,687,568			120,223,044					
24.2 Reinsurance assumed												
24.3 Net ceded less assumed	209,910,612			89,687,568			120,223,044					
25. Renewal:												
25.1 Reinsurance ceded	207,667,158		138,050,223	464,062			54,989,698	3,600		14,159,574		
25.2 Reinsurance assumed	51,585,286		6,478,169			6,485,739	38,621,378					
25.3 Net ceded less assumed	156,081,872		131,572,054	464,062		(6,485,739)	16,368,321	3,600		14,159,574		
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	517,503,640		193,200,834	134,918,086			175,212,742	12,404		14,159,574		
26.2 Reinsurance assumed (Page 6, Line 22)	51,585,286		6,478,169			6,485,739	38,621,378					
26.3 Net ceded less assumed	465,918,354		186,722,665	134,918,086		(6,485,739)	136,591,364	12,404		14,159,574		
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single)	398,620,483		328,275,986	24,698,994		20,226,647	5,583,300	128,076		19,707,481		
28. Single	247,164,972		28,383,616	213,420,430			4,779,412			581,514		
29. Renewal	626,403,479		454,137,062	20,138,142		7,530,685	88,923,683	16,306		55,657,600		
30. Deposit-type contract funds												
31. Totals (to agree with Page 6, Line 21)	1,272,188,934		810,796,664	258,257,565		27,757,332	99,286,396	144,382		75,946,596		

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5	6	7
	1	Accident and Health		4			
	Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
1. Rent	93,375,632		6,828,673		1,539,630		101,743,935
2. Salaries and wages	899,727,085	3,029,935	62,768,194		14,835,209		980,360,423
3.11 Contributions for benefit plans for employees	63,389,977	1,306	4,634,480		1,045,210		69,070,972
3.12 Contributions for benefit plans for agents	120,055,227		8,779,784		1,979,539		130,814,549
3.21 Payments to employees under non-funded benefit plans							
3.22 Payments to agents under non-funded benefit plans							
3.31 Other employee welfare	10,540,597		770,847		173,799		11,485,243
3.32 Other agent welfare							
4.1 Legal fees and expenses	13,719,377	1,819,235			226,213		15,764,824
4.2 Medical examination fees	20,527,579		1,501,207		338,470		22,367,256
4.3 Inspection report fees							
4.4 Fees of public accountants and consulting actuaries	5,035,121		368,225		83,022		5,486,368
4.5 Expense of investigation and settlement of policy claims	4,324,629	2,459,654			71,307		6,855,590
5.1 Traveling expenses	19,006,028		1,389,934		313,382		20,709,344
5.2 Advertising	76,581,577		5,600,503		1,262,720		83,444,800
5.3 Postage, express, telegraph and telephone	19,590,518		1,432,678		323,020		21,346,216
5.4 Printing and stationery	10,489,262		767,092		172,953		11,429,307
5.5 Cost or depreciation of furniture and equipment	32,709,250		2,392,067		539,329		35,640,646
5.6 Rental of equipment	6,137,012		448,807		101,191		6,687,009
5.7 Cost or depreciation of EDP equipment and software	98,854,827		7,229,373		1,629,974		107,714,174
6.1 Books and periodicals	14,192,279		1,037,898		234,010		15,464,187
6.2 Bureau and association fees	7,123,127		520,923		117,450		7,761,500
6.3 Insurance, except on real estate	12,976,435		948,982		213,963		14,139,380
6.4 Miscellaneous losses	17,722,730		1,296,085		292,222		19,311,037
6.5 Collection and bank service charges	6,822,571		498,943		112,494		7,434,008
6.6 Sundry general expenses	2,378,818		173,966		39,223		2,592,008
6.7 Group service and administration fees	402,214,053		26,455,091		6,631,933		435,301,077
6.8 Reimbursements by uninsured plans							
7.1 Agency expense allowance	327,689,434		23,964,324		5,403,129		357,056,887
7.2 Agents' balances charged off (less $ ..... recovered)							
7.3 Agency conferences other than local meetings	19,571,458		1,431,284		322,705		21,325,447
8.1 Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2 Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1 Real estate expenses					13,368,150		13,368,150
9.2 Investment expenses not included elsewhere					375,569,332		375,569,332
9.3 Aggregate write-ins for expenses	(286,266,563)		2,800,985		(15,019,422)		(298,485,000)
10. General expenses incurred	2,018,488,037	7,310,129	164,040,345		411,920,158	(b)	(a) 2,601,758,668
11. General expenses unpaid Dec. 31, prior year	1,246,120,066	3,992,206	98,853,392		36,117,663		1,385,083,327
12. General expenses unpaid Dec. 31, current year	1,017,043,933	3,173,089	71,204,563		16,769,596		1,108,191,181
13. Amounts receivable relating to uninsured plans, prior year							
14. Amounts receivable relating to uninsured plans, current year							
15. General expenses paid during year (Lines 10+11-12-13+14)	2,247,564,170	8,129,247	191,689,173		431,268,225		2,878,650,814
DETAILS OF WRITE-INS							
09.301. Management Services Income	(324,567,380)				(15,650,947)		(340,218,327)
09.302. Miscellaneous	38,300,816		2,800,985		631,526		41,733,327
09.303.							
09.398. Summary of remaining write-ins for Line 9.3 from overflow page							
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	(286,266,563)		2,800,985		(15,019,422)		(298,485,000)

(a) Includes management fees of $ 223,206,225 to affiliates and $ ..... to non-affiliates.

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

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

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

	Insurance			4	5	6
	1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Fraternal	Total
1. Real estate taxes				11,945,792		11,945,792
2. State insurance department licenses and fees	700,912					700,912
3. State taxes on premiums	151,615,412	12,149,143				163,764,555
4. Other state taxes, including $ ..... for employee benefits	44,508,231	3,509,559				48,017,790
5. U.S. Social Security taxes	85,764,827	5,762,714		2,167,273		93,694,814
6. All other taxes	5,813,299	482,770				6,296,069
7. Taxes, licenses and fees incurred	288,402,681	21,904,186		14,113,065		324,419,932
8. Taxes, licenses and fees unpaid Dec. 31, prior year	80,468,400	6,405,028		6,020,978		92,894,406
9. Taxes, licenses and fees unpaid Dec. 31, current year	62,410,490	4,739,824		3,054,063		70,204,377
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	306,460,591	23,569,390		17,079,980		347,109,961

EXHIBIT 4 - DIVIDENDS OR REFUNDS

	1 Life	2 Accident and Health
1. Applied to pay renewal premiums	91,274,575	59,392
2. Applied to shorten the endowment or premium-paying period		
3. Applied to provide paid-up additions	1,572,144,919	
4. Applied to provide paid-up annuities	750,747	
5. Total Lines 1 through 4	1,664,170,241	59,392
6. Paid in cash	60,975,584	28,682,402
7. Left on deposit	24,439,143	45,394
8. Aggregate write-ins for dividend or refund options	28,016,902	
9. Total Lines 5 through 8	1,777,601,870	28,787,189
10. Amount due and unpaid	8,971,644	7,430
11. Provision for dividends or refunds payable in the following calendar year	1,870,541,750	29,315,793
12. Terminal dividends	18,358,930	
13. Provision for deferred dividend contracts		
14. Amount provisionally held for deferred dividend contracts not included in Line 13		
15. Total Lines 10 through 14	1,897,872,324	29,323,223
16. Total from prior year	1,801,569,166	26,245,083
17. Total dividends or refunds (Lines 9 + 15 - 16)	1,873,905,028	31,865,329
DETAILS OF WRITE-INS		
0801. Applied to reduce policy indebtedness	28,016,902	
0802.		
0803.		
0898. Summary of remaining write-ins for Line 8 from overflow page		
0899. Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)	28,016,902	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001. 2001 CSO CRVM 3.00%	8,137,517		8,137,517		
0100002. 2001 CSO CRVM 3.50%	20,805,439,214		20,805,439,214		
0100003. 2001 CSO CRVM 4.00%	13,348,708,144		13,348,708,144		
0100004. 2001 CSO CRVM 4.50%	106,342,333		106,342,333		
0100005. 2001 CSO NLP 3.00%	980,380		980,380		
0100006. 2001 CSO NLP 3.50%	999,828,506		999,828,506		
0100007. 2001 CSO NLP 4.00%	254,628,881		254,628,881		
0100008. 2017 CSO CRVM 3.00%	1,871,656,775		1,871,656,775		
0100009. 2017 CSO CRVM 3.25%	323,288		323,288		
0100010. 2017 CSO CRVM 3.50%	1,868,896,460		1,868,896,460		
0100011. 2017 CSO CRVM 3.75%	753,688		753,688		
0100012. 2017 CSO NLP 3.00%	213,018,132		213,018,132		
0100013. 2017 CSO NLP 3.50%	166,218,879		166,218,879		
0100014. 2017 CSO NPR 3.50%					
0100015. 2017 CSO NPR 3.75%	115,070,634		115,070,634		
0100016. 2017 CSO NPR 4.50%	74,010,379		74,010,379		
0100017. 41 CSO NLP 2.50%	91,577,609		91,577,609		
0100018. 41 CSO NLP 4.00%	290,523		290,523		
0100019. 41 CSO NLP CRF 2.50%	398,716,630		398,716,630		
0100020. 41 CSO NLP CRF 4.00%	1,911,148		1,911,148		
0100021. 58 CET NLP 2.50%	188,787		188,787		
0100022. 58 CET NLP 3.00%	61,573		61,573		
0100023. 58 CET NLP 3.5% /20/ 2.5%	188,532		188,532		
0100024. 58 CET NLP 3.50%	104,567		104,567		
0100025. 58 CET NLP 4.00%	7,986,492		7,986,492		
0100026. 58 CET NLP 4.50%	552,946		552,946		
0100027. 58 CSO CRVM 3.00%	46,629,822		46,629,822		
0100028. 58 CSO CRVM 3.50%	500,387,651		500,387,651		
0100029. 58 CSO CRVM 4.00%	1,747,063,604		1,747,063,604		
0100030. 58 CSO CRVM 4.50%	3,763,895,162		3,763,895,162		
0100031. 58 CSO CRVM 6.00%	6,725,819		6,725,819		
0100032. 58 CSO Mod CRVM 4.00%	62,742		62,742		
0100033. 58 CSO Mod CRVM 4.50%	1,268,556,333		1,268,556,333		
0100034. 58 CSO NLP 2.50%	1,355,348,286		1,355,348,286		
0100035. 58 CSO NLP 3.00%	582,380,223		582,380,223		
0100036. 58 CSO NLP 3.5% /20/ 2.5%	1,008,915,614		1,008,915,614		
0100037. 58 CSO NLP 3.50%	53,037,247		53,037,247		
0100038. 58 CSO NLP 4.00%	11,375,959		11,375,959		
0100039. 58 CSO NLP 4.50%	6,240,774		6,240,774		
0100040. 58 CSO NLP CRF 2.50%	1,964,501		1,964,501		
0100041. 58 CSO NLP CRF 2.75%	15,668,136		15,668,136		
0100042. 58 CSO NLP CRF 3.50%	956,498		956,498		
0100043. 58 CSO NLP CRF 4.00%	1,281,167		1,281,167		
0100044. 80 CET NLP 4.00%	1,391,786		1,391,786		
0100045. 80 CET NLP 4.50%	2,887,882		2,887,882		
0100046. 80 CET NLP 5.00%	808,077		808,077		
0100047. 80 CET NLP 5.50%	1,527,253		1,527,253		
0100048. 80 CET NLP 6.00%	157,362		157,362		
0100049. 80 CSO CRVM 3.50%	258,329		258,329		
0100050. 80 CSO CRVM 4.00%	4,621,147,435		4,621,147,435		
0100051. 80 CSO CRVM 4.25%	157,735		157,735		
0100052. 80 CSO CRVM 4.50%	12,887,311,181		12,887,311,181		
0100053. 80 CSO CRVM 5.00%	6,044,350,534		6,044,350,534		
0100054. 80 CSO CRVM 5.50%	8,093,808,821		8,093,808,821		
0100055. 80 CSO CRVM 6.00%	665,409,649		665,409,649		
0100056. 80 CSO CRVM CRF 4.50%	3,747,121		3,747,121		
0100057. 80 CSO CRVM CRF 5.00%	494,546,675		494,546,675		
0100058. 80 CSO CRVM CRF 5.50%	25,185		25,185		
0100059. 80 CSO Mod CRF 5.50%	106,699,621		106,699,621		
0100060. 80 CSO NLP 4.00%	17,308		17,308		
0100061. 80 CSO NLP 4.50%	135,141,128		135,141,128		
0100062. 80 CSO NLP CRF 4.50%	66,343,875		66,343,875		
0100063. 80 CSO NLP CRF 5.00%	356,921		356,921		
0100064. 80 CSO NLP CRF 5.50%	3,113,711		3,113,711		
0100065. American Experience NLP CRF 3.00%	22,691,053		22,691,053		
0100066. American Experience NLP CRF 4.00%	581,828		581,828		
0100067. 80 CSO NLP 5.00%	458,069		458,069		
0100068. 80 CSO NLP 5.50%	477,761		477,761		
0100069. 80 CSO 3.00%	5,065,603,362		5,025,691,558		39,911,805
0100070. 80 CSO 4.00%	8,730,086,734		2,512,320,619		6,217,766,114
0100071. 80 CSO 4.00% CALIFORNIA	599,840,252		599,840,252		
0100072. 80 CSO 4.50% CALIFORNIA	109,892,245		109,892,245		
0100073. 2001 CSO 4.00%	2,731,414,119		2,684,635,788		46,778,331
0100074. 2001 CSO 3.50%	8,415,622,126		8,358,499,551		57,122,575
0100075. 2017 CSO 3.50%	1,076,505,571		1,065,761,161		10,744,410
0100076. 2017 CSO 3.00%	3,912,009,122		3,899,207,902		12,801,220
0100077. T CSO 58 6.00%	429,136				429,136
0100078. 80 CSO 4.50%	22,469,298				22,469,298
0100079. 41 CSO 2.50%	22,047				22,047
0100080. 58 CSO 3.00%	51,715				51,715
0100081. 58 CSO 3.50%	334,485				334,485
0100082. 58 CSO 4.00%	927,854				927,854
0100083. 70 INTCO GRP DIS 3.50%	4,302,591				4,302,591
0199997. Totals (Gross)	114,529,008,513		108,115,346,931		6,413,661,582
0199998. Reinsurance ceded	8,999,905,255		8,989,384,136		10,521,119
0199999. Life Insurance: Totals (Net)	105,529,103,258		99,125,962,794		6,403,140,463
0200001. 37 SA 2.50% DEF	53,145	XXX	53,145	XXX	
0200002. 37 SA 3.00% IMM	530	XXX	530	XXX	
0200003. 37 SA 3.50% IMM	44,463	XXX	44,463	XXX	
0200004. a-1949 3.00% DEF	78,496	XXX	78,496	XXX	
0200005. a-1949 3.50% IMM	71,135	XXX	71,135	XXX	
0200006. 51 GAM 3.50% DEF	1,406,816	XXX	1,406,816	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200007. 71 IAM 3.50% IMM	2,963	XXX	2,963	XXX	
0200008. 71 IAM 3.50% 46-74 DEF	18,982	XXX	18,982	XXX	
0200009. 71 IAM 7.50% IMM	405,283	XXX	405,283	XXX	
0200010. 71 IAM 11.25% IMM	870,812	XXX	870,812	XXX	
0200011. 71 GAM 3.50% DEF	4,715,051	XXX	4,715,051	XXX	
0200012. 71 GAM 4.00% DEF	1,332,539	XXX	1,332,539	XXX	
0200013. 83a 6.25% IMM	2,061,651	XXX	2,061,651	XXX	
0200014. 83a 6.50% IMM	1,523,709	XXX	1,523,709	XXX	
0200015. 83a 6.75% IMM	2,887,897	XXX	2,887,897	XXX	
0200016. 83a 7.00% IMM	633,655	XXX	633,655	XXX	
0200017. 83a 7.25% IMM	1,609,591	XXX	1,609,591	XXX	
0200018. 83a 7.75% IMM	807,016	XXX	807,016	XXX	
0200019. 83a 8.00% IMM	1,623,708	XXX	1,623,708	XXX	
0200020. 83a 8.25% IMM	3,569,069	XXX	3,569,069	XXX	
0200021. 83a 8.75% IMM	1,315,847	XXX	1,315,847	XXX	
0200022. 83a 9.25% IMM	135,271	XXX	135,271	XXX	
0200023. 83a 11.00% IMM	275,146	XXX	275,146	XXX	
0200024. 83a CIF/No-FIG DEF	115,128	XXX	115,128	XXX	
0200025. 94 MGDB Table IY / FIG DEF	1,177,022,005	XXX	1,177,022,005	XXX	
0200026. 94 MGDB Table IY / NO FIG DEF	56,469,975	XXX	56,469,975	XXX	
0200027. a-2000 CIF / NO FIG DEF	343,300	XXX	343,300	XXX	
0200028. a-2000 IY / FIG DEF	1,734,223,702	XXX	1,734,223,702	XXX	
0200029. a-2000 IY / No FIG DEF	102,649,023	XXX	102,649,023	XXX	
0200030. a-2000 4.00% IMM	195,613,077	XXX	195,613,077	XXX	
0200031. a-2000 4.25% IMM	231,565,083	XXX	231,565,083	XXX	
0200032. a-2000 4.50% IMM	310,141,965	XXX	310,141,965	XXX	
0200033. a-2000 5.00% IMM	167,626,833	XXX	167,626,833	XXX	
0200034. a-2000 5.25% IMM	191,857,018	XXX	191,857,018	XXX	
0200035. a-2000 5.50% IMM	76,524,755	XXX	76,524,755	XXX	
0200036. a-2000 6.00% IMM	135,253,096	XXX	135,253,096	XXX	
0200037. a-2000 6.25% IMM	2,632,564	XXX	2,632,564	XXX	
0200038. a-2000 6.50% IMM	16,248,589	XXX	16,248,589	XXX	
0200039. a-2000 6.75% IMM	4,597,335	XXX	4,597,335	XXX	
0200040. a-2000 7.00% IMM	2,968,618	XXX	2,968,618	XXX	
0200041. a-2012 CIF / NO FIG DEF	231,714	XXX	231,714	XXX	
0200042. a-2012 IY / FIG DEF	170,646,857	XXX	170,646,857	XXX	
0200043. a-2012 IY / No FIG DEF	21,674,258,888	XXX	21,674,258,888	XXX	
0200044. a-2012 2.00% IMM	143,357,437	XXX	143,357,437	XXX	
0200045. a-2012 3.00% IMM	204,541,469	XXX	204,541,469	XXX	
0200046. a-2012 3.25% IMM	99,717,979	XXX	99,717,979	XXX	
0200047. a-2012 3.50% IMM	134,769,496	XXX	134,769,496	XXX	
0200048. a-2012 3.75% IMM	381,701,741	XXX	381,701,741	XXX	
0200049. a-2012 4.00% IMM	825,468,834	XXX	825,468,834	XXX	
0200050. a-2012 4.25% IMM	149,619,783	XXX	149,619,783	XXX	
0200051. RA 2.50% DEF	181,767	XXX	181,767	XXX	
0200052. RA 2.75% DEF	2,948,346	XXX	2,948,346	XXX	
0200053. RA 3.00% DEF	29,137	XXX	29,137	XXX	
0200054. RA 3.50% DEF	13,076,972	XXX	13,076,972	XXX	
0200055. RA 4.00% DEF	76,606,201	XXX	76,606,201	XXX	
0200056. 83a IY/FIG DEF	37,570,773	XXX	37,570,773	XXX	
0200057. a-2012 1.00% IMM	827,498	XXX	827,498	XXX	
0200058. a-2012 1.25% IMM	170,919	XXX	170,919	XXX	
0200059. a-2012 1.50% IMM	28,852,344	XXX	28,852,344	XXX	
0200060. a-2012 1.75% IMM	65,310,672	XXX	65,310,672	XXX	
0200061. a-2012 2.25% IMM	190,962,359	XXX	190,962,359	XXX	
0200062. a-2012 2.50% IMM	164,689,583	XXX	164,689,583	XXX	
0200063. a-2012 2.75% IMM	193,868,154	XXX	193,868,154	XXX	
0200064. a-2000 4.00% BOTH	626,882,479	XXX	626,882,479	XXX	
0200065. a-2000 4.25% BOTH	46,692,315	XXX	46,692,315	XXX	
0200066. a-2000 4.50% BOTH	537,108,960	XXX	537,108,960	XXX	
0200067. a-2000 5.00% BOTH	922,826	XXX	922,826	XXX	
0200068. a-2000 5.25% BOTH	1,482,910	XXX	1,482,910	XXX	
0200069. a-2000 5.50% BOTH	1,902,044	XXX	1,902,044	XXX	
0200070. a-2000 6.00% BOTH	519,197	XXX	519,197	XXX	
0200071. a-2012 2.00% BOTH	20,166,046	XXX	20,166,046	XXX	
0200072. a-2012 3.00% BOTH	186,554,856	XXX	186,554,856	XXX	
0200073. a-2012 3.25% BOTH	152,349,696	XXX	152,349,696	XXX	
0200074. a-2012 3.50% BOTH	197,089,085	XXX	197,089,085	XXX	
0200075. a-2012 3.75% BOTH	315,090,882	XXX	315,090,882	XXX	
0200076. a-2012 4.00% BOTH	916,521,620	XXX	916,521,620	XXX	
0200077. a-2012 4.25% BOTH	116,784,105	XXX	116,784,105	XXX	
0200078. a-2012 1.00% BOTH	3,217,644	XXX	3,217,644	XXX	
0200079. a-2012 1.25% BOTH	2,324,828	XXX	2,324,828	XXX	
0200080. a-2012 1.50% BOTH	10,878,637	XXX	10,878,637	XXX	
0200081. a-2012 1.75% BOTH	10,448,483	XXX	10,448,483	XXX	
0200082. a-2012 2.25% BOTH	242,985,042	XXX	242,985,042	XXX	
0200083. a-2012 2.50% BOTH	183,038,081	XXX	183,038,081	XXX	
0200084. a-2012 2.75% BOTH	166,855,534	XXX	166,855,534	XXX	
0200085. 83 IAM 4.25%	2,637,640	XXX	2,637,640	XXX	
0200086. 83 IAM 4.50%	405,458	XXX	405,458	XXX	
0200087. 83 IAM 4.75%	4,979,228	XXX	4,979,228	XXX	
0200088. 83 IAM 5.00%	9,719,097	XXX	9,719,097	XXX	
0200089. 83 IAM 5.25%	416,198,991	XXX	416,198,991	XXX	
0200090. 83 IAM 5.50%	206,280,622	XXX	206,280,622	XXX	
0200091. 83 IAM 6.00%	99,092,450	XXX	99,092,450	XXX	
0200092. 83 IAM 6.50%	119,440,619	XXX	119,440,619	XXX	
0200093. 83 IAM 6.75%	77,982,595	XXX	77,982,595	XXX	
0200094. 83 IAM 7.00%	7,868,615	XXX	7,868,615	XXX	
0200095. 1971 GAM 3.50%	458	XXX		XXX	458
0200096. 1971 GAM 5.25%	289,375	XXX		XXX	289,375
0200097. 1971 GAM 6.00%	611,068	XXX		XXX	611,068
0200098. 1971 GAM 6.50%	22,639	XXX		XXX	22,639

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200099. 1971 GAM 6.75%	117,528	XXX		XXX	117,528
0200100. 1983 GAM 3.50%	4,967,443	XXX		XXX	4,967,443
0200101. 1983 GAM 3.75%	16,073,638	XXX		XXX	16,073,638
0200102. 1983 GAM 4.00%	160,037,513	XXX		XXX	160,037,513
0200103. 1983 GAM 4.25%	44,439,142	XXX		XXX	44,439,142
0200104. 1983 GAM 4.50%	277,860,799	XXX		XXX	277,860,799
0200105. 1983 GAM 4.75%	45,181,894	XXX		XXX	45,181,894
0200106. 1983 GAM 5.00%	140,433,174	XXX		XXX	140,433,174
0200107. 1983 GAM 5.25%	61,347,472	XXX		XXX	61,347,472
0200108. 1983 GAM 5.50%	159,464,087	XXX		XXX	159,464,087
0200109. 1983 GAM 5.75%	448,491	XXX		XXX	448,491
0200110. 1983 GAM 6.00%	5,312,032	XXX		XXX	5,312,032
0200111. 1983 GAM 6.25%	6,381,817	XXX		XXX	6,381,817
0200112. 1983 GAM 6.50%	2,633,707	XXX		XXX	2,633,707
0200113. 1983 GAM 6.75%	8,914,028	XXX		XXX	8,914,028
0200114. 1983 GAM 7.00%	8,721,155	XXX		XXX	8,721,155
0200115. 1983 GAM 7.50%	78,181,098	XXX		XXX	78,181,098
0200116. 1983 GAM 9.75%	18,018,596	XXX		XXX	18,018,596
0200117. 1983 GAM 10.75%	2,787,035	XXX		XXX	2,787,035
0200118. 1983 GAM 11.25%	2,706,649	XXX		XXX	2,706,649
0200119. 1994 GAM 2.25%	6,642,371	XXX		XXX	6,642,371
0200120. 1994 GAR 0.75%	9,264,100	XXX		XXX	9,264,100
0200121. 1994 GAR 1.00%	44,929,493	XXX		XXX	44,929,493
0200122. 1994 GAR 1.25%	166,927,831	XXX		XXX	166,927,831
0200123. 1994 GAR 1.50%	94,260,726	XXX		XXX	94,260,726
0200124. 1994 GAR 1.75%	1,258,259,579	XXX		XXX	1,258,259,579
0200125. 1994 GAR 2.00%	904,616,987	XXX		XXX	904,616,987
0200126. 1994 GAR 2.25%	2,109,739,521	XXX		XXX	2,109,739,521
0200127. 1994 GAR 2.50%	1,146,121,374	XXX		XXX	1,146,121,374
0200128. 1994 GAR 2.75%	1,359,373,837	XXX		XXX	1,359,373,837
0200129. 1994 GAR 3.00%	931,186,435	XXX		XXX	931,186,435
0200130. 1994 GAR 3.25%	674,962,702	XXX		XXX	674,962,702
0200131. 1994 GAR 3.50%	870,099,339	XXX		XXX	870,099,339
0200132. 1994 GAR 3.75%	1,954,535,416	XXX		XXX	1,954,535,416
0200133. 1994 GAR 4.00%	4,804,252,041	XXX		XXX	4,804,252,041
0200134. 1994 GAR 4.25%	1,056,138,434	XXX		XXX	1,056,138,434
0200135. 1994 GAR 4.50%	474,192,995	XXX		XXX	474,192,995
0200136. 1994 GAR 4.75%	8,123,696	XXX		XXX	8,123,696
0200137. 1994 GAR 5.00%	167,616,882	XXX		XXX	167,616,882
0200138. 1994 GAR 5.25%	516,558,642	XXX		XXX	516,558,642
0200139. 1994 GAR 5.50%	98,396,970	XXX		XXX	98,396,970
0200140. 1994 GAR 5.75%	1,148,804,668	XXX		XXX	1,148,804,668
0200141. 1994 GAR 6.00%	145,813,861	XXX		XXX	145,813,861
0200142. 1994 GAR 6.25%	17,123,156	XXX		XXX	17,123,156
0200143. 1994 GAR 6.50%	22,885,191	XXX		XXX	22,885,191
0200144. 1994 GAR 6.75%	2,425,417	XXX		XXX	2,425,417
0200145. 1994 GAR 7.00%	2,681,487	XXX		XXX	2,681,487
0200146. 1994 GAR 7.25%	14,118,457	XXX		XXX	14,118,457
0200147. 1994 GAR 7.50%	72,691,587	XXX		XXX	72,691,587
0200148. 1994 GAR 7.75%	12,964,479	XXX		XXX	12,964,479
0200149. 1994 GAR 8.00%	19,133,145	XXX		XXX	19,133,145
0200150. 1994 GAR 8.25%	9,414,406	XXX		XXX	9,414,406
0200151. 1994 GAR 8.50%	3,132,718	XXX		XXX	3,132,718
0200152. 1994 GAR 8.75%	18,492,524	XXX		XXX	18,492,524
0200153. 1994 GAR 9.25%	7,525,641	XXX		XXX	7,525,641
0200154. 1994 GAR 9.50%	35,253,416	XXX		XXX	35,253,416
0200155. 1994 GAR 9.75%	4,775,580	XXX		XXX	4,775,580
0200156. 1994 GAR 10.50%	7,982,831	XXX		XXX	7,982,831
0200157. 1994 GAR 10.75%	2,120,713	XXX		XXX	2,120,713
0200158. 1994 GAR 11.00%	7,102,811	XXX		XXX	7,102,811
0200159. 1994 GAR 11.25%	3,663,416	XXX		XXX	3,663,416
0200160. a-2012 3.25%	790,375,490	XXX		XXX	790,375,490
0200161. 2012 IAR VM-22 Non-Jumbo 2.00% - 2.49% DEF	22,199	XXX		XXX	22,199
0200162. 2012 IAR VM-22 Non-Jumbo 2.00% - 2.49% IMM	34,677,017	XXX		XXX	34,677,017
0200163. 2012 IAR 3.75% DEF	71,604	XXX		XXX	71,604
0200164. 2012 IAR 3.75% IMM	7,583,136	XXX		XXX	7,583,136
0200165. 2012 IAR VM-22 Non-Jumbo 1.50% - 1.99% DEF	421,997	XXX		XXX	421,997
0200166. 2012 IAR VM-22 Non-Jumbo 1.50% - 1.99% IMM	13,758,929	XXX		XXX	13,758,929
0200167. 2012 IAR VM-22 Non-Jumbo 2.50% - 2.99% DEF	1,170,516	XXX		XXX	1,170,516
0200168. 2012 IAR VM-22 Non-Jumbo 2.50% - 2.99% IMM	30,879,648	XXX		XXX	30,879,648
0200169. 2012 IAR VM-22 Non-Jumbo 3.00% - 3.49% DEF	45,456	XXX		XXX	45,456
0200170. 2012 IAR VM-22 Non-Jumbo 3.00% - 3.49% IMM	8,850,241	XXX		XXX	8,850,241
0200171. 2012 IAR VM-22 Non-Jumbo 3.50% - 3.99% IMM	15,963,386	XXX		XXX	15,963,386
0200172. 2012 IAR VM-22 Non-Jumbo 4.00% - 4.49% DEF	75,689	XXX		XXX	75,689
0200173. 2012 IAR VM-22 Non-Jumbo 4.00% - 4.49% IMM	25,786,972	XXX		XXX	25,786,972
0200174. 71 IAM 10.75% DEF	10,571	XXX		XXX	10,571
0200175. 71 IAM 11.25% DEF	61,102	XXX		XXX	61,102
0200176. 71 IAM 11.25% IMM	441,278	XXX		XXX	441,278
0200177. 71 IAM 3.50% DEF	110,188	XXX		XXX	110,188
0200178. 71 IAM 3.50% IMM	186,358	XXX		XXX	186,358
0200179. 71 IAM 4.00% DEF	79,711	XXX		XXX	79,711
0200180. 71 IAM 4.00% IMM	205,817	XXX		XXX	205,817
0200181. 71 IAM 5.50% DEF	46,245	XXX		XXX	46,245
0200182. 71 IAM 5.50% IMM	225,893	XXX		XXX	225,893
0200183. 71 IAM 7.50% DEF	1,921,562	XXX		XXX	1,921,562
0200184. 71 IAM 7.75% DEF	512,796	XXX		XXX	512,796
0200185. 71 IAM 7.75% IMM	1,300	XXX		XXX	1,300
0200186. 71 IAM 9.75% DEF	457,492	XXX		XXX	457,492
0200187. 71 IAM 9.75% IMM	7,132	XXX		XXX	7,132
0200188. 83a 10.50% DEF	5,791	XXX		XXX	5,791
0200189. 83a 10.50% IMM	390	XXX		XXX	390
0200190. 83a 11.00% DEF	29,338	XXX		XXX	29,338

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200191. 83a 11.00% IMM	364,354	XXX		XXX	364,354
0200192. 83a 5.00% DEF	392,281	XXX		XXX	392,281
0200193. 83a 5.25% DEF	833,814	XXX		XXX	833,814
0200194. 83a 5.25% IMM	9,033	XXX		XXX	9,033
0200195. 83a 5.50% DEF	66,043	XXX		XXX	66,043
0200196. 83a 5.50% IMM	7,338	XXX		XXX	7,338
0200197. 83a 5.75% IMM	25,043	XXX		XXX	25,043
0200198. 83a 6.00% DEF	1,114,262	XXX		XXX	1,114,262
0200199. 83a 6.00% IMM	6,952	XXX		XXX	6,952
0200200. 83a 6.25% DEF	4,295,931	XXX		XXX	4,295,931
0200201. 83a 6.25% IMM	10,192,204	XXX		XXX	10,192,204
0200202. 83a 6.50% DEF	84,732	XXX		XXX	84,732
0200203. 83a 6.50% IMM	7,007,519	XXX		XXX	7,007,519
0200204. 83a 6.75% DEF	917,667	XXX		XXX	917,667
0200205. 83a 6.75% IMM	11,475,102	XXX		XXX	11,475,102
0200206. 83a 7.00% DEF	18,428,208	XXX		XXX	18,428,208
0200207. 83a 7.00% IMM	14,798,826	XXX		XXX	14,798,826
0200208. 83a 7.25% DEF	623,418	XXX		XXX	623,418
0200209. 83a 7.25% IMM	8,275,575	XXX		XXX	8,275,575
0200210. 83a 7.50% DEF	718,291	XXX		XXX	718,291
0200211. 83a 7.50% IMM	3,055	XXX		XXX	3,055
0200212. 83a 7.75% DEF	536,572	XXX		XXX	536,572
0200213. 83a 7.75% IMM	5,515,763	XXX		XXX	5,515,763
0200214. 83a 8.00% DEF	473,886	XXX		XXX	473,886
0200215. 83a 8.00% IMM	1,026,577	XXX		XXX	1,026,577
0200216. 83a 8.25% DEF	445,320	XXX		XXX	445,320
0200217. 83a 8.25% IMM	7,898,979	XXX		XXX	7,898,979
0200218. 83a 8.50% DEF	55,764	XXX		XXX	55,764
0200219. 83a 8.50% IMM	1,644	XXX		XXX	1,644
0200220. 83a 8.75% DEF	272,701	XXX		XXX	272,701
0200221. 83a 8.75% IMM	3,353,315	XXX		XXX	3,353,315
0200222. 83a 9.25% DEF	6,449	XXX		XXX	6,449
0200223. 83a 9.25% IMM	741,043	XXX		XXX	741,043
0200224. 83a 9.50% DEF	325,312	XXX		XXX	325,312
0200225. 83a 9.50% IMM	5,072	XXX		XXX	5,072
0200226. a-2000 3.75% IMM	22,144	XXX		XXX	22,144
0200227. a-2000 4.00% DEF	2,383,280	XXX		XXX	2,383,280
0200228. a-2000 4.00% IMM	19,775,384	XXX		XXX	19,775,384
0200229. a-2000 4.25% DEF	1,901,622	XXX		XXX	1,901,622
0200230. a-2000 4.25% IMM	3,252,210	XXX		XXX	3,252,210
0200231. a-2000 4.50% DEF	425,689	XXX		XXX	425,689
0200232. a-2000 4.50% IMM	4,483,891	XXX		XXX	4,483,891
0200233. a-2000 4.75% DEF	95,903	XXX		XXX	95,903
0200234. a-2000 4.75% IMM	610,833	XXX		XXX	610,833
0200235. a-2000 5.00% DEF	7,952,839	XXX		XXX	7,952,839
0200236. a-2000 5.00% IMM	19,221,878	XXX		XXX	19,221,878
0200237. a-2000 5.25% DEF	8,453,496	XXX		XXX	8,453,496
0200238. a-2000 5.25% IMM	16,923,356	XXX		XXX	16,923,356
0200239. a-2000 5.50% DEF	9,412,470	XXX		XXX	9,412,470
0200240. a-2000 5.50% IMM	9,677,904	XXX		XXX	9,677,904
0200241. a-2000 5.75% DEF	64,483	XXX		XXX	64,483
0200242. a-2000 5.75% IMM	25,514	XXX		XXX	25,514
0200243. a-2000 6.00% DEF	16,358,895	XXX		XXX	16,358,895
0200244. a-2000 6.00% IMM	10,767,501	XXX		XXX	10,767,501
0200245. a-2000 6.25% DEF	1,231,872	XXX		XXX	1,231,872
0200246. a-2000 6.50% DEF	6,524,654	XXX		XXX	6,524,654
0200247. a-2000 6.50% IMM	11,285,564	XXX		XXX	11,285,564
0200248. a-2000 6.75% DEF	3,169,865	XXX		XXX	3,169,865
0200249. a-2000 6.75% IMM	8,966,000	XXX		XXX	8,966,000
0200250. Other - Fund Balance Reserves	15,155,710,211	XXX		XXX	15,155,710,211
0299997. Totals (Gross)	71,287,360,805	XXX	33,675,124,348	XXX	37,612,236,457
0299998. Reinsurance ceded	29,302,432,312	XXX	10,358,776,995	XXX	18,943,655,317
0299999. Annuities: Totals (Net)	41,984,928,493	XXX	23,316,347,353	XXX	18,668,581,140
0300001. 37 SA 3.50% IMM	86,308		86,308		
0300002. a-1949 3.50% IMM	58,886		58,886		
0300003. 71 IAM 3.50% IMM	41,377		41,377		
0300004. 71 IAM 6.00% IMM	184,219		184,219		
0300005. 71 IAM 7.50% IMM	1,227,903		1,227,903		
0300006. 83a 6.25% IMM	350,863		350,863		
0300007. 83a 6.50% IMM	305,854		305,854		
0300008. 83a 6.75% IMM	461,941		461,941		
0300009. 83a 7.00% IMM	200,462		200,462		
0300010. 83a 7.25% IMM	203,071		203,071		
0300011. 83a 7.75% IMM	244,081		244,081		
0300012. 83a 8.00% IMM	111,173		111,173		
0300013. 83a 8.25% IMM	317,913		317,913		
0300014. 83a 8.75% IMM	350,760		350,760		
0300015. 83a 9.25% IMM	79,627		79,627		
0300016. 83a 11.00% IMM	98,566		98,566		
0300017. 71 IAM 11.25% IMM	101,061		101,061		
0300018. a-2000 4.00% IMM	9,734,160		9,734,160		
0300019. a-2000 4.25% IMM	7,900,393		7,900,393		
0300020. a-2000 4.50% IMM	8,350,328		8,350,328		
0300021. a-2000 5.00% IMM	6,721,008		6,721,008		
0300022. a-2000 5.25% IMM	2,130,190		2,130,190		
0300023. a-2000 5.50% IMM	3,070,203		3,070,203		
0300024. a-2000 6.00% IMM	3,260,407		3,260,407		
0300025. a-2000 6.25% IMM	426,975		426,975		
0300026. a-2000 6.50% IMM	655,491		655,491		
0300027. a-2000 6.75% IMM	488,576		488,576		
0300028. a-2000 7.00% IMM	476,399		476,399		
0300029. a-2012 1.25% IMM	20,133		20,133		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0300030. a-2012 1.50% IMM	3,663,952		3,663,952		
0300031. a-2012 1.75% IMM	7,881,902		7,881,902		
0300032. a-2012 2.00% IMM	9,315,695		9,315,695		
0300033. a-2012 3.00% IMM	13,704,723		13,704,723		
0300034. a-2012 3.50% IMM	3,786,201		3,786,201		
0300035. a-2012 3.75% IMM	22,377,613		22,377,613		
0300036. a-2012 4.00% IMM	49,873,546		49,873,546		
0300037. a-2012 4.25% IMM	11,533,321		11,533,321		
0300038. a-2012 2.50% IMM	8,866,355		8,866,355		
0300039. a-2012 2.75% IMM	11,137,130		11,137,130		
0300040. a-2012 3.25% IMM	5,542,455		5,542,455		
0300041. a-2012 2.25% IMM	7,817,638		7,817,638		
0300042. 51 GA 3.00%	297,956				297,956
0399997. Totals (Gross)	203,456,817		203,158,861		297,956
0399998. Reinsurance ceded	297,956				297,956
0399999. SCWLC: Totals (Net)	203,158,861		203,158,861		
0400001. 110% INTERCO DI & 41 CSO 2.50%	228		228		
0400002. 110% INTERCO DI & AE 3.00%	30		30		
0400003. 59 ADB 3.00%	32		32		
0400004. 59 ADB & 2001 CSO 4.50%	33,637		33,637		
0400005. 59 ADB & 58 CSO 2.50%	252,238		252,238		
0400006. 59 ADB & 58 CSO 3.50%	246,040		246,040		
0400007. 59 ADB & 58 CSO 4.50%	307,811		307,811		
0400008. 59 ADB & 80 CSO 4.50%	1,236,739		1,236,739		
0400009. 59 ADB 3.00%	526,655				526,655
0499997. Totals (Gross)	2,603,409		2,076,754		526,655
0499998. Reinsurance ceded					
0499999. Accidental Death Benefits: Totals (Net)	2,603,409		2,076,754		526,655
0500001. 120% 52 INTERCO DISA 2.50%	1,921		1,921		
0500002. 120% 52 INTERCO DISA 3.00%	30,218		30,218		
0500003. 120% 52 INTERCO DISA 3.50%	5,354,565		5,354,565		
0500004. 120% 52 INTERCO DISA 4.00%	64,459		64,459		
0500005. 35-39 INTERCO + 2001 CSO 3.00%	9,566,751		9,566,751		
0500006. 35-39 INTERCO + 2001 CSO 3.50%	95,459,003		95,459,003		
0500007. 35-39 INTERCO + 2001 CSO 4.00%	36,328		36,328		
0500008. 35-39 INTERCO + 2001 CSO 4.50%	1,604,258		1,604,258		
0500009. 35-39 INTERCO + 46-49 2.50%	63		63		
0500010. 35-39 INTERCO + 46-49 5.50%	16		16		
0500011. 35-39 INTERCO + 58 CSO 2.50%	131,860		131,860		
0500012. 35-39 INTERCO + 58 CSO 3.00%	251		251		
0500013. 35-39 INTERCO + 58 CSO 3.50%	3,560,152		3,560,152		
0500014. 35-39 INTERCO + 58 CSO 4.50%	7,180		7,180		
0500015. 35-39 INTERCO + 58 CSO 5.00%	2,595		2,595		
0500016. 35-39 INTERCO + 58 CSO 5.50%	326,759		326,759		
0500017. 35-39 INTERCO + 80 CSO 3.00%	93		93		
0500018. 35-39 INTERCO + 80 CSO 3.50%	22,190		22,190		
0500019. 35-39 INTERCO + 80 CSO 4.00%	12,335,825		12,335,825		
0500020. 35-39 INTERCO + 80 CSO 4.50%	30,955,175		30,955,175		
0500021. 35-39 INTERCO + 80 CSO 5.00%	2,652,774		2,652,774		
0500022. 35-39 INTERCO + 80 CSO 5.50%	6,323,023		6,323,023		
0500023. 1985 NHHS 80 CSO 4.50%	13,727,296		13,727,296		
0500024. 1958 CSO Benefit 5 2.50%	205		205		
0500025. 1985 CIDA 4.00%	847,618				847,618
0500026. MOD 52 DISAB TABLE BEN 5 4.00%	1,656				1,656
0500027. 35-39 INTERCO DISA + 58 CSO 4.50%	19,854		19,854		
0599997. Totals (Gross)	183,032,088		182,182,814		849,274
0599998. Reinsurance ceded					
0599999. Disability-Active Lives: Totals (Net)	183,032,088		182,182,814		849,274
0600001. 2017 CSO NPR 3.50%	51,332		51,332		
0600002. MOD 52 DISAB TABLE BEN 5 3.00%	12,052,291		12,052,291		
0600003. MOD 52 DISAB TABLE BEN 5 3.50%	88,436,735		88,436,735		
0600004. MOD 52 DISAB TABLE BEN 5 4.00%	88,142,616		88,142,616		
0600005. MOD 52 DISAB TABLE BEN 5 4.50%	80,263,507		80,263,507		
0600006. MOD 52 DISAB TABLE BEN 5 5.00%	7,887,960		7,887,960		
0600007. MOD 52 DISAB TABLE BEN 5 5.50%	16,555,304		16,555,304		
0600008. MOD 52 DISAB TABLE BEN 5 6.00%	422,427		422,427		
0600009. 1985 NHHS 80 CSO 4.00%	3,033,985		2,924,083		109,902
0600010. 1985 CIDA 4.00%	1,298,637				1,298,637
0600011. MOD 52 DISAB TABLE BEN 5 4.00%	536,556				536,556
0600012. 35-39 INTERCO DISA + 58 CSO 2.50%	111,061		111,061		
0699997. Totals (Gross)	298,792,411		296,847,316		1,945,095
0699998. Reinsurance ceded	109,902				109,902
0699999. Disability-Disabled Lives: Totals (Net)	298,682,509		296,847,316		1,835,193
0700001. APPORTIONABLE	968,072		968,072		
0700002. VM-20 DET/STO Excess over NPR	65,906,452		65,906,452		
0700003. MIN. DEATH BENEFIT	588,083,538		588,083,538		
0700004. POLICY LOANS	261,713		261,713		
0700005. PREMIUM DEFICIENCY	341,485,712		341,485,712		
0700006. TERM CONVERSIONS	34,089,888		34,089,888		
0700007. TERM COST RESERVE	919		919		
0700008. VLI COI	46,382		46,382		
0700009. Apportionable	194		194		
0700010. VM21 Reserve	55,618,002		55,618,002		
0700011. GMDB	4,400,000				4,400,000
0700012. Additional NY Regulation 128 Reserves	1,000,000				1,000,000
0799997. Totals (Gross)	1,091,860,871		1,086,460,871		5,400,000
0799998. Reinsurance ceded	26,192,262		21,792,262		4,400,000

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0799999. Miscellaneous Reserves: Totals (Net)	1,065,668,609		1,064,668,609		1,000,000
9999999. Totals (Net) - Page 3, Line 1	149,267,177,228		124,191,244,503		25,075,932,725

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

1.2 If not, state which kind is issued.

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

2.2 If not, state which kind is issued.

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? Yes [X] No [ ]

If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [X]

If so, state:

4.1 Amount of insurance? $

4.2 Amount of reserve? $

4.3 Basis of reserve:

4.4 Basis of regular assessments:

4.5 Basis of special assessments:

4.6 Assessments collected during the year $

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

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 [ ] No [X]

6.1 If so, state the amount of reserve on such contracts on the basis actually held: $

6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: $

Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? Yes [X] No [ ]

7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements $ 26,654,066,638

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:

N/A

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

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

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

8.3 Identify where the reserves are reported in the blank:

N/A

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

9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: $ 1,664,246,377

9.2 State the amount of reserves established for this business: $ 1,680,672,370

9.3 Identify where the reserves are reported in the blank:

Ex 5 Sect G

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

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
Individual Life Insurance	CFT	CRVM	12,275,243
0199999. Subtotal (Page 7, Line 6)	XXX	XXX	12,275,243
9999999 - Total (Column 4, only)			12,275,243

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

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3										
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves	79,809,890			20,884							48,271,305	31,517,701	
2.	Additional contract reserves (b)	3,303,507,886			19,720							632,435,443	2,671,052,723	
3.	Additional actuarial reserves-Asset/Liability analysis	4,390,000,000											4,390,000,000	
4.	Reserve for future contingent benefits													
5.	Reserve for rate credits													
6.	Aggregate write-ins for reserves													
7.	Totals (Gross)	7,773,317,776			40,604							680,706,748	7,092,570,424	
8.	Reinsurance ceded	5,654,864,375			36,543								5,654,827,832	
9.	Totals (Net)	2,118,453,401			4,061							680,706,748	1,437,742,592	
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	2,188,276,383										1,809,058,347	379,041,954	176,082
11.	Additional actuarial reserves-Asset/Liability analysis													
12.	Reserve for future contingent benefits													
13.	Aggregate write-ins for reserves													
14.	Totals (Gross)	2,188,276,383										1,809,058,347	379,041,954	176,082
15.	Reinsurance ceded	357,687,710										14,655,984	342,855,644	176,082
16.	Totals (Net)	1,830,588,673										1,794,402,363	36,186,310	
17.	TOTAL (Net)	3,949,042,074			4,061							2,475,109,111	1,473,928,902	
18.	TABULAR FUND INTEREST	122,029,811			71							82,047,115	39,982,625	
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
0698.	Summary of remaining write-ins for Line 6 from overflow page													
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)													
1301.														
1302.														
1303.														
1398.	Summary of remaining write-ins for Line 13 from overflow page													
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)													

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

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

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	18,254,255,902	13,832,332,393	2,004,817,771	706,773,520	472,182,754	1,238,149,464
2. Deposits received during the year	4,510,846,669	3,411,413,533	554,254,364	101,637,472	24,640,760	418,900,539
3. Investment earnings credited to the account	403,194,547	262,054,003	66,734,657	18,368,240	10,138,248	45,899,399
4. Other net change in reserves	(86,730,232)	(51,098,121)			(35,632,111)	
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	4,274,423,623	2,753,541,859	411,751,406	131,560,839	16,403,863	961,165,657
8. Other net transfers to or (from) Separate Accounts	(311,728,205)					(311,728,205)
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a)	19,118,871,467	14,701,159,949	2,214,055,387	695,218,393	454,925,788	1,053,511,951
10. Reinsurance balance at the beginning of the year	(1,212,871,017)					(1,212,871,017)
11. Net change in reinsurance assumed	(66,817,231)					(66,817,231)
12. Net change in reinsurance ceded	(250,095,592)					(250,095,592)
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(1,029,592,655)					(1,029,592,655)
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	18,089,278,812	14,701,159,949	2,214,055,387	695,218,393	454,925,788	23,919,296

(a) FHLB Funding Agreements:

1. Reported as GICs (captured in column 2) $ 2,110,751,541
2. Reported as Annuities Certain (captured in column 3) $
3. Reported as Supplemental Contracts (captured in column 4) $
4. Reported as Dividend Accumulations or Refunds (captured in column 5) $
5. Reported as Premium or Other Deposit Funds (captured in column 6) $
6. Total Reported as Deposit-Type Contracts (captured in column 1): (Sum of Lines 1 through 5) $ 2,110,751,541

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:											
1.1 Direct	23,454,043			1,433,020							22,021,023
1.2 Reinsurance assumed	16,321,617							16,321,617			
1.3 Reinsurance ceded	7,442,426										7,442,426
1.4 Net	32,333,234			1,433,020				16,321,617			14,578,597
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	772,685,998		559,265,925	1,053,562			197,394,653				14,971,859
2.22 Reinsurance assumed	21,202,765		16,425,173				4,777,592				
2.23 Reinsurance ceded	210,089,239		203,162,110				6,905,804				21,325
2.24 Net	583,799,524		(b) 372,528,988	(b) 1,053,562		(b)	(b) 195,266,441		(b)	(b)	(b) 14,950,533
3. Incurred but unreported:											
3.1 Direct	52,113,980		37,320,960				8,785,000		107,800		5,900,220
3.2 Reinsurance assumed	2,182,680		2,182,680								
3.3 Reinsurance ceded	22,743,337		15,050,700				5,345,100		27,640		2,319,897
3.4 Net	31,553,323		(b) 24,452,940	(b)		(b)	(b) 3,439,900		(b) 80,160	(b)	(b) 3,580,323
4. TOTALS 4.1 Direct	849,554,021		597,886,884	2,486,583			206,179,653		107,800		42,893,102
4.2 Reinsurance assumed	39,707,062		18,607,853				4,777,592	16,321,617			
4.3 Reinsurance ceded	240,275,003		218,212,810				12,250,904		27,640		9,783,649
4.4 Net	648,986,081	(a)	(a) 398,281,928	2,486,583			(a) 198,706,341	16,321,617	80,160		33,109,453

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ ..... in Column 2, $ ..... in Column 3 and $ 12,801 in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance $ ..... Individual Annuities $ ..... , Credit Life (Group and Individual) $ 109,902 , and Group Life $ ..... , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ 133,042 Credit (Group and Individual) Accident and Health $ ..... , and Other Accident and Health $ ..... are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	6,455,058,890		3,035,603,783	907,737,289	22,628,705		223,265,637	1,843,305,282	147,765		422,370,428
1.2 Reinsurance assumed	388,874,334		121,059,146	88,819			19,088,226	248,638,142			
1.3 Reinsurance ceded	1,572,797,640		881,850,470	64,982,497			31,094,797	513,998,798	30,630		80,840,449
1.4 Net	(d) 5,271,135,584		2,274,812,460	842,843,612	22,628,705		211,259,066	1,577,944,626	117,135		341,529,979
2. Liability December 31, current year from Part 1:											
2.1 Direct	849,554,021		597,886,884	2,486,583			206,179,653		107,800		42,893,102
2.2 Reinsurance assumed	39,707,062		18,607,853				4,777,592	16,321,617			
2.3 Reinsurance ceded	240,275,003		218,212,810				12,250,904		27,640		9,783,649
2.4 Net	648,986,081		398,281,928	2,486,583			198,706,341	16,321,617	80,160		33,109,453
3. Amounts recoverable from reinsurers December 31, current year	94,530,834		89,656,598				4,481,950				392,287
4. Liability December 31, prior year:											
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		534,940,966	2,088,444			162,890,052	16,321,668	99,810		25,542,970
5. Amounts recoverable from reinsurers December 31, prior year	100,105,788		98,706,567				1,232,169				167,052
6. Incurred Benefits											
6.1 Direct	6,398,346,500		2,928,603,277	908,135,428	22,628,705		265,687,668	1,841,337,213	109,365		431,844,844
6.2 Reinsurance assumed	329,769,944		66,702,369	88,819			14,340,663	248,638,092			
6.3 Reinsurance ceded	1,544,303,735		848,102,254	64,982,497			36,202,757	512,030,729	11,880		82,973,617
6.4 Net	5,183,812,709		2,147,203,392	843,241,750	22,628,705		243,825,575	1,577,944,576	97,485		348,871,227

(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 $ 11,912,509 in Line 1.1, $ 11,912,509 in Line 1.4.
$ 11,816,394 in Line 6.1, and $ 11,816,394 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 $ 28,215,026 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks		183,808	183,808
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	439,479	150,007	(289,472)
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)	43,994,285	56,271,383	12,277,098
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)	44,433,764	56,605,198	12,171,434
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued	1,649,127	4,230,982	2,581,855
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection		83,268	83,268
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	5,535,539	4,623,440	(912,099)
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset			
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	243,485,598	205,361,696	(38,123,901)
21.	Furniture and equipment, including health care delivery assets	44,411,572	47,433,063	3,021,491
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	1,628,951,455	1,087,242,572	(541,708,883)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,968,467,055	1,405,580,219	(562,886,836)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	1,968,467,055	1,405,580,219	(562,886,836)
	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	677,539,987	636,276,736	(41,263,251)
2502.	Cash advances to agents	290,753,114	284,529,467	(6,223,647)
2503.	Commissions and expenses on long-term lease	64,155,676	71,965,385	7,809,709
2598.	Summary of remaining write-ins for Line 25 from overflow page	596,502,678	94,470,984	(502,031,694)
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	1,628,951,455	1,087,242,572	(541,708,883)

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NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

a. Accounting practices:

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

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

	SSAP #	F/S Page	F/S Line #	2022	2021
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$ 732,240,859	$ (216,406,821)
(2) State prescribed practices that increase/(decrease) NAIC	N/A	N/A	N/A	-	-
(3) State permitted practices that increase/(decrease) NAIC	N/A	N/A	N/A	-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 732,240,859	$ (216,406,821)
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 27,941,058,515	$ 26,979,255,992
(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	$ 27,941,058,516	$ 26,979,255,992

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 $135,169,881.12 as of December 31, 2022 and $158,064,054.51 as of December 31, 2021.

NOTES TO FINANCIAL STATEMENTS

(4) Preferred stocks in good standing, those that are rated Categories 1 through 3 by the Securities Valuation Office (SVO) of the NAIC, are generally valued at amortized cost. Preferred stocks not in good standing, those that are rated Categories 4 through 6 by the SVO of the NAIC, are valued at the lower of amortized cost or fair value. Fair values are based on quoted market prices, when available. If quoted market prices are not available, values provided by third-party organizations are used. If values provided by third-party organizations are unavailable, fair value is estimated using internal models. These models use inputs not directly observable or correlated with observable market data. Typical inputs integrated into the Company's internal discounted expected earnings models include, but are not limited to, earnings before interest, taxes, depreciation and amortization estimates. Fair values resulting from internal models are those expected to be received in an orderly transaction between willing market participants.

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

The Company held preferred stocks for which the transfer of ownership was restricted by contractual requirements with carrying values of $322,634,742 as of December 31, 2022 and $409,126,316 as of December 31, 2021.

(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 $1,571,507,448 as of December 31, 2022 for a portion of its noncontrolling interests (NCI). Glidepath is valued on it is underlying GAAP equity with adjustment to recognize its investment in MassMutual Ascend Life Insurance Company (MM Ascend) based on MM Ascend’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 $409,483 as of December 31, 2022 and $3,133,420 as of December 31, 2021.

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

(9) Interest rate swaps and credit default swaps associated with replicated assets are valued at amortized cost and all other derivative types are carried at fair value, which is based primarily upon quotations obtained from counterparties and independent sources. These quotations are compared to internally derived prices and a price challenge is lodged with the counterparties and independent sources when a significant difference cannot be explained by appropriate adjustments to the internal model. When quoted market values are not reliable or available, the value is based on an internal valuation process using market observable inputs that other market participants would use. Changes in the fair value of these instruments other than interest rate swaps and credit default swaps associated with replicated assets are recorded as unrealized capital gains (losses) in surplus. Gains and losses realized on settlement, termination, closing or assignment of contracts are recorded as realized capital gains (losses). Amounts receivable and payable are accrued as net investment income.

(10) The Company does not utilize anticipated investment income as a factor in the premium deficiency calculation in accordance with Statement of Statutory Accounting Principles (SSAP) No. 54 "Individual and Group Accident and Health Contracts."

(11) Unpaid claims and claim expense reserves are related to disability and long-term care claims. Unpaid disability claim liabilities are projected based on the average of the last three disability payments. Long-term care unpaid claim liabilities are projected using policy specific daily benefit amounts and aggregate utilization factors. Claim expense reserves are based on an analysis of the unit expenses related to the processing and examination of new and ongoing claims. Interest accrued on reserves is calculated by applying NAIC prescribed interest rates to the average reserves by year incurred.

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

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

(14) The book values of investments are written down when declines in values are considered to be other than temporary.

Bonds - general

The Company employs a systematic methodology to evaluate OTTI by conducting a quarterly analysis of bonds. OTTI is evaluated in a manner consistent with market participant assumptions. The Company considers the following factors, where applicable depending on the type of securities, in the evaluation of whether a decline in value is other than temporary: (a) the likelihood that the Company will be able to collect all amounts due according to the contractual terms of the debt security; (b) the present value of the expected future cash flows of the security; (c) the characteristics, quality and value of the underlying collateral or issuer securing the position; (d) collateral structure; (e) the length of time and extent to which the fair value has been below amortized cost; (f) the financial condition and near-term prospects of the issuer; (g) adverse conditions related to the security or industry; (h) the rating of the security; (i) the Company's ability and intent to hold the investment for a period of time sufficient to allow for an anticipated recovery to amortized cost; and (j) other qualitative and quantitative factors in determining the existence of OTTI including, but not limited to, unrealized loss trend analysis and significant short-term changes in value.

In addition, if the Company has the intent to sell, or the inability, or lack of intent to retain the investment for a period sufficient to recover the amortized cost basis, an OTTI is recognized as a realized loss equal to the entire difference between the investment's amortized cost basis and its fair value at the balance sheet date.

When a bond is other-than-temporarily impaired, a new cost basis is established.

Bonds - corporate

For corporate securities, if it is determined that a decline in the fair value of a bond is other than temporary, OTTI is recognized as a realized loss equal to the difference between the investment's amortized cost basis and, generally, its fair value at the balance sheet date.

Bonds - loan-backed and structured securities

For loan-backed and structured securities, if the present value of cash flows expected to be collected is less than the amortized cost basis of the security, an OTTI is recognized as a realized loss equal to the difference between the investment's amortized cost basis and the present value of cash flows expected to be collected. The expected cash flows are discounted at the security's effective interest rate. Internal inputs used in determining the amount of the OTTI on structured securities include collateral performance, prepayment speeds, default rates, and loss severity based on borrower and loan characteristics, as well as deal structure including subordination, over-collateralization and cash flow priority.

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

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

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

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.

NOTES TO FINANCIAL STATEMENTS

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, 2022, corrections of prior years' errors were recorded in surplus, net of tax:

	Increase (Decrease) to:		
	Prior Years' Net Income	Current Year Surplus	Asset or Liability Balances
Policyholders' reserves	$ (65,737,882)	$ (65,737,882)	$ 65,737,882
Other Liabilities	25,355,285	25,355,285	(25,355,285)
Cash, cash equivalents and short-term investments	(3,626,087)	(3,626,087)	(3,626,087)
Total	$ (44,008,684)	$ (44,008,684)	

Of the $44,008,684 decrease to surplus for prior years' errors, $44,008,684 was recorded as prior period adjustments, net of taxes.

NOTES TO FINANCIAL STATEMENTS

For the year ended December 31, 2021, corrections of prior years' errors were recorded in surplus, net of tax:

	Increase (Decrease) to:		
	Prior Years' Net Income	Current Year Surplus	Asset or Liability Balances
Common stocks - subsidiaries and affiliates	$ -	$ (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.

b. Adoption of new accounting standards

In November 2021, the NAIC adopted modifications to SSAP No. 43R, Loan-Backed and Structured Securities, effective December 31, 2022. The modifications require investments in residual tranches to be reported as partnerships and limited liability companies. Residual tranches will be carried at the lower of amortized cost or fair value, with changes in value recorded as unrealized gains or losses. The modifications did not have a material effect on the Company's financial statements.

In June 2022, the NAIC adopted modifications to SSAP No. 25, Affiliates and Other Related Parties and SSAP No. 43R, Loan-Backed and Structured Securities, effective December 31, 2022. The modifications clarify application of the existing affiliate definition and incorporate disclosure requirements for all investments that involve related parties, regardless of whether they meet the affiliate definition. The revisions to SSAP No. 43R also included additional clarifications that the investments from any arrangements that results in direct or indirect control, which include but are not limited to control through a servicer, shall be reported as affiliated investments. 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 2022 were:
Commercial mortgage loans 11.7% and 2.6%, residential mortgage loans 11.7% and 2.6% and mezzanine real estate loans 13.3% and 12.2%.

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%.

(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, 2022 and 2021.

(3) As of December 31, 2022 and 2021, the Company did not have any taxes, assessments and amounts advanced and not included in the mortgage loan total.

NOTES TO FINANCIAL STATEMENTS

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

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. 2022							
1. Recorded investment (all)							
(a) Current	$ -	$ 2,304,031,146	$ 1,912,560,236	$ -	$ 20,661,793,402	93,579,144	$ 24,971,963,928
(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	-	-	-	-	1,170,608,536	-	1,170,608,536
b. 2021							
1. Recorded investment (all)							
(a) Current	$ -	$ 4,106,934,716	$ 701,572,479	$ -	$ 21,336,972,349	$ 117,017,883	$ 26,262,497,427
(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

NOTES TO FINANCIAL STATEMENTS

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

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. 2022							
1. With allowance for credit losses	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. No allowance for credit losses	-	-	-	-	14,383,673	-	14,383,673
3. Total (1+2)	-	-	-	-	14,383,673	-	14,383,673
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. 2021							
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	-	-	-	-	-	-	-

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

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. 2022							
1. Average recorded investment	$ -	$ -	$ -	$ -	$ 15,399,942	$ -	$ 15,399,942
2. Interest income recognized	-	-	-	-	774,774	-	774,774
3. Recorded investment on nonaccrual status	-	-	-	-	14,383,673	-	14,383,673
4. Amount of interest income recognized using a cash-basis method of accounting	-	-	-	-	-	-	-
b. 2021							
1. Average recorded investment	$ -	$ -	$ -	$ -	$ 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 accounting	-	-	-	-	476,200	-	476,200

(7) Allowance for credit losses:

	Years Ended December 31, 2022	2021
a. Balance at beginning of period	$ 0	0
b. Additions charged to operations	(7,291,634)	(20,757,733)
c. Direct write-downs charged against the allowances	3,897,317	16,837,043
d. Recoveries of amounts previously charged off	3,394,317	3,920,690
e. Balance at end of period	$ 0	0

(8) As of December 31, 2022, the Company did not have any mortgage loans derecognized as a result of foreclosure.

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

NOTES TO FINANCIAL STATEMENTS

b. Debt restructuring:
As of December 31, 2022 and 2021, the Company did not have any restructured debt.

c. Reverse mortgages:
As of December 31, 2022, the Company did not have any reverse mortgages.

d. Loan-backed securities:

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

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

	(1) Amortized Cost Basis Before OTTI	(2) OTTI Recognized in Loss (2a) Interest	(2) OTTI Recognized in Loss (2b) Non-interest	(3) Fair Value 1-(2a+2b)
OTTI recognized in the first quarter				
a. Intent to sell	$ -	$ -	$ -	$ -
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	30,135,997	-	6,278,218	23,857,779
c. Total first quarter	$ 30,135,997	$ -	$ 6,278,218	$ 23,857,779
OTTI recognized in the second quarter				
d. Intent to sell	$ -	$ -	$ -	$ -
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	17,306,639	-	1,480,248	15,826,391
f. Total second quarter	$ 17,306,639	$ -	$ 1,480,248	$ 15,826,391
OTTI recognized in the third quarter				
g. Intent to sell	$ -	$ -	$ -	$ -
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	23,315,048	-	1,298,978	22,016,070
i. Total third quarter	$ 23,315,048	$ -	$ 1,298,978	$ 22,016,070
OTTI recognized in the fourth quarter				
j. Intent to sell	$ -	$ -	$ -	$ -
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	47,152,655	-	4,522,311	42,630,344
l. Total fourth quarter	$ 47,152,655	$ -	$ 4,522,311	$ 42,630,344
m. Annual aggregate total		$ -	$ 13,579,755	

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

(3) The following is a CUSIP detail list of impaired structured securities where the present value of cash flows expected to be collected is less than the amortized cost basis.

NOTES TO FINANCIAL STATEMENTS

CUSIP	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value at Time of OTTI	Date of Financial Instrument Where Reported
00256DAA0	$ 1,762,699	$ 1,364,210	$ (398,489)	$ 1,364,210	$ 1,122,333	March 31, 2022
07388VAH1	2,364,730	244,594	(2,120,137)	244,594	244,594	March 31, 2022
22545XBB8	1,683,921	211,871	(1,472,050)	211,871	210,934	March 31, 2022
00442FAB8	70,075	52,264	(17,811)	52,264	10,685	March 31, 2022
040104TF8	59,249	53,852	(5,397)	53,852	41,892	March 31, 2022
040104TG6	623,388	531,410	(91,978)	531,410	545,952	March 31, 2022
04012XAC9	178,777	162,199	(16,578)	162,199	136,446	March 31, 2022
1248MGAJ3	52,182	51,033	(1,149)	51,033	45,331	March 31, 2022
17311YAC7	1,623,994	1,327,822	(296,172)	1,327,822	1,502,602	March 31, 2022
24763LFY1	134,155	67,703	(66,452)	67,703	106,050	March 31, 2022
35729RAE6	4,416,912	4,231,274	(185,638)	4,231,274	3,947,591	March 31, 2022
40431KAE0	2,521,316	2,214,702	(306,614)	2,214,702	2,513,960	March 31, 2022
45071KDD3	488,363	436,903	(51,460)	436,903	448,752	March 31, 2022
55291KAC1	633,248	169,402	(463,846)	169,402	598,172	March 31, 2022
57643LMP8	906,102	809,314	(96,788)	809,314	815,499	March 31, 2022
617463AA2	10,553	9,894	(659)	9,894	8,101	March 31, 2022
61750FAE0	509,354	473,873	(35,481)	473,873	435,242	March 31, 2022
617526AE8	262,688	214,229	(48,459)	214,229	243,939	March 31, 2022
86359DXD4	304,264	279,462	(24,802)	279,462	275,224	March 31, 2022
07384YPP5	314,885	207,555	(107,330)	207,555	66,352	March 31, 2022
32053LAA0	27,875	22,820	(5,055)	22,820	25,221	March 31, 2022
45660LAU3	78,731	75,334	(3,397)	75,334	76,824	March 31, 2022
59020UW43	176,900	108,489	(68,411)	108,489	132,229	March 31, 2022
65535VRK6	592,663	536,987	(55,676)	536,987	561,983	March 31, 2022
761118FM5	1,932,729	1,911,872	(20,857)	1,911,872	1,863,619	March 31, 2022
76112HAE7	13,536	10,283	(3,253)	10,283	13,495	March 31, 2022
92978EAA2	102,806	97,782	(5,024)	97,782	94,757	March 31, 2022
93935PAH2	137,585	115,483	(22,102)	115,483	131,766	March 31, 2022
41161PWB5	884,324	852,993	(31,331)	852,993	771,130	March 31, 2022
45660N5H4	1,600,750	1,533,921	(66,829)	1,533,921	1,444,261	March 31, 2022
36298XAB8	5,320,204	5,307,865	(12,338)	5,307,865	5,034,048	March 31, 2022
55274SAM3	177,495	25,133	(152,362)	25,133	29,827	March 31, 2022
59024WAB3	137,567	119,223	(18,344)	119,223	142,528	March 31, 2022
94984GAD9	31,976	26,026	(5,950)	26,026	33,031	March 31, 2022
01853GAB6	66,515	11,444	(55,072)	11,444	88,216	June 30, 2022
040104RV5	1,784,407	1,603,660	(180,747)	1,603,660	1,520,334	June 30, 2022
040104TF8	38,441	35,870	(2,572)	35,870	27,369	June 30, 2022
04012XAC9	110,303	106,039	(4,264)	106,039	85,613	June 30, 2022
1248MGAJ3	33,572	31,812	(1,760)	31,812	27,009	June 30, 2022
14454AAB5	881,442	677,715	(203,728)	677,715	840,850	June 30, 2022
35729RAE6	4,202,719	4,089,490	(113,229)	4,089,490	3,504,758	June 30, 2022
45071KDD3	273,858	258,285	(15,573)	258,285	253,045	June 30, 2022
61749BAB9	51,130	41,427	(9,703)	41,427	50,025	June 30, 2022
86359DXD4	272,114	262,835	(9,280)	262,835	230,996	June 30, 2022
86363HAB8	33,458	28,887	(4,571)	28,887	26,054	June 30, 2022
05535DAN4	1,158,770	873,964	(284,806)	873,964	779,790	June 30, 2022
07387AFX8	65,702	54,499	(11,203)	54,499	65,889	June 30, 2022
12668ABP9	177,942	145,191	(32,751)	145,191	170,379	June 30, 2022
18974BAA7	163,686	159,493	(4,193)	159,493	158,996	June 30, 2022
18974BAN9	77,869	70,973	(6,896)	70,973	75,478	June 30, 2022
22943HAD8	4,013,588	3,751,800	(261,788)	3,751,800	2,037,389	June 30, 2022
45254TRX4	45,557	40,333	(5,224)	40,333	42,158	June 30, 2022
525221AJ6	718,882	583,189	(135,689)	583,191	606,787	June 30, 2022
59020UW43	106,580	102,698	(3,880)	102,698	124,978	June 30, 2022
761118FM5	1,217,617	1,142,589	(75,026)	1,142,589	1,144,285	June 30, 2022
85554NAG5	94,558	80,862	(13,696)	80,862	90,860	June 30, 2022
92978EAA2	67,304	65,210	(2,094)	65,210	61,610	June 30, 2022
45660N5H4	1,537,499	1,502,180	(35,320)	1,502,180	1,379,463	June 30, 2022
12669GXW6	44,815	41,990	(2,826)	41,990	77,371	June 30, 2022
589929N38	68,312	63,956	(4,356)	63,956	65,216	June 30, 2022
01853GAB6	14,137	14,133	(4)	14,133	81,535	September 30, 2022
02660CAH3	30,416	30,133	(283)	30,133	520	September 30, 2022

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040104RV5	1,615,798	1,524,246	(91,552)	1,524,246	1,400,628	September 30, 2022
040104TF8	51,554	45,567	(5,987)	45,567	35,698	September 30, 2022
040104TG6	548,457	448,751	(99,706)	448,751	462,045	September 30, 2022
04012XAC9	158,236	138,996	(19,240)	138,996	114,648	September 30, 2022
1248MGAJ3	48,376	46,059	(2,317)	46,059	37,828	September 30, 2022
14454AAB5	676,443	675,900	(543)	675,900	797,469	September 30, 2022
35729RAE6	4,081,381	3,766,230	(315,151)	3,766,230	3,254,010	September 30, 2022
40431KAE0	2,165,192	2,079,404	(85,788)	2,079,404	2,080,910	September 30, 2022
46629NAC7	37,064	34,532	(2,532)	34,532	28,639	September 30, 2022
46630KAA4	168,908	166,176	(2,733)	166,176	156,211	September 30, 2022
57643LMP8	794,964	695,958	(99,006)	695,958	707,626	September 30, 2022
617463AA2	9,759	8,712	(1,047)	8,712	6,788	September 30, 2022
61750FAE0	472,290	426,190	(46,100)	426,190	370,275	September 30, 2022
617526AE8	213,790	183,317	(30,473)	183,317	205,107	September 30, 2022
86359DXD4	258,372	209,421	(48,950)	209,421	209,160	September 30, 2022
86363HAB8	42,386	39,363	(3,023)	39,363	33,395	September 30, 2022
93934XAB9	173,541	135,596	(37,945)	135,596	152,650	September 30, 2022
05535DAN4	846,722	844,091	(2,632)	844,091	719,154	September 30, 2022
12667GKG7	53,610	50,015	(3,595)	50,015	52,574	September 30, 2022
12668ACY9	196,165	158,127	(38,037)	158,127	199,829	September 30, 2022
18974BAA7	139,604	135,673	(3,931)	135,673	142,094	September 30, 2022
22540VG71	39,290	38,205	(1,085)	38,205	39,865	September 30, 2022
22943HAD8	3,726,422	3,648,804	(77,618)	3,648,804	1,947,539	September 30, 2022
45254TSM7	666,066	648,569	(17,497)	648,569	557,450	September 30, 2022
466247XE8	670,770	665,673	(5,097)	665,673	576,833	September 30, 2022
525221AJ6	554,561	553,790	(771)	553,790	552,476	September 30, 2022
59020UW43	99,571	98,502	(1,069)	98,502	80,640	September 30, 2022
65535VRK6	537,959	492,267	(45,692)	492,267	506,957	September 30, 2022
75116CET9	52,218	37,480	(14,738)	37,480	51,726	September 30, 2022
92926UAC5	57,744	45,834	(11,910)	45,834	55,826	September 30, 2022
92978EAA2	93,378	87,280	(6,098)	87,280	83,812	September 30, 2022
23332UCM4	26,121	24,163	(1,958)	24,163	25,263	September 30, 2022
41161PTP8	76,675	72,259	(4,416)	72,259	68,493	September 30, 2022
41161PWB5	796,629	761,585	(35,044)	761,585	655,513	September 30, 2022
45660N5H4	1,475,897	1,375,793	(100,104)	1,375,793	1,309,005	September 30, 2022
362341VU0	1,644,583	1,609,277	(35,306)	1,609,277	1,524,505	September 30, 2022
12624QAC7	3,800,115	3,420,115	(380,000)	3,420,115	1,588,875	December 31, 2022
12624SAE9	2,716,498	2,435,538	(280,960)	2,435,538	835,883	December 31, 2022
36192RAL6	2,950,670	1,475,670	(1,475,000)	1,475,670	1,096,111	December 31, 2022
00442FAB8	54,320	42,042	(12,278)	42,042	9,321	December 31, 2022
02660CAH3	30,449	27,509	(2,940)	27,509	621	December 31, 2022
040104RV5	1,538,602	1,447,321	(91,281)	1,447,321	1,361,477	December 31, 2022
040104TF8	46,015	44,165	(1,850)	44,165	34,412	December 31, 2022
04012XAC9	140,344	134,035	(6,309)	134,035	114,094	December 31, 2022
04544TAB7	29,637	8,031	(21,606)	8,031	27,105	December 31, 2022
12479DAC2	1,754,671	1,705,748	(48,923)	1,705,748	1,321,385	December 31, 2022
1248MGAJ3	45,771	43,936	(1,835)	43,936	36,622	December 31, 2022
17311YAC7	1,339,319	1,249,956	(89,363)	1,249,956	1,251,680	December 31, 2022
30247DAD3	615,686	576,172	(39,514)	576,172	523,602	December 31, 2022
35729RAE6	3,769,442	3,620,540	(148,902)	3,620,540	3,166,561	December 31, 2022
40431KAE0	2,102,171	2,066,603	(35,567)	2,066,603	2,080,134	December 31, 2022
46630KAA4	163,709	160,394	(3,316)	160,394	150,262	December 31, 2022
57643LMP8	699,246	655,527	(43,720)	655,527	703,992	December 31, 2022
590212AB2	36,752	32,892	(3,860)	32,892	35,553	December 31, 2022
61749BAB9	25,730	18,784	(6,946)	18,784	19,869	December 31, 2022
61750FAE0	427,971	409,815	(18,156)	409,815	364,414	December 31, 2022
61750MAB1	3,966	3,252	(714)	3,252	3,061	December 31, 2022
84752CAE7	780,353	534,007	(246,346)	534,007	735,662	December 31, 2022
86359DXD4	207,910	194,222	(13,688)	194,222	192,670	December 31, 2022
86363HAB8	38,745	36,881	(1,864)	36,881	32,197	December 31, 2022
05535DAN4	815,322	781,142	(34,180)	781,142	668,809	December 31, 2022
12667GKG7	48,651	47,599	(1,052)	47,599	49,753	December 31, 2022
17025RAA3	274,474	222,741	(51,733)	222,741	264,605	December 31, 2022
22943HAD8	3,639,676	3,553,679	(85,998)	3,553,679	1,966,703	December 31, 2022

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251563FB3	21,743	18,668	(3,075)	18,668	21,315	December 31, 2022
32053LAA0	20,430	19,665	(765)	19,665	19,195	December 31, 2022
362290AC2	165,551	119,985	(45,566)	119,985	163,292	December 31, 2022
43739EAP2	1,491,643	1,378,947	(112,696)	1,378,947	1,338,336	December 31, 2022
45254TRX4	27,269	24,861	(2,408)	24,861	24,629	December 31, 2022
45660LYW3	807,355	801,731	(5,623)	801,731	740,968	December 31, 2022
466247XE8	648,455	636,766	(11,689)	636,766	552,507	December 31, 2022
589929X29	476,677	442,351	(34,326)	442,351	455,505	December 31, 2022
59020UW43	96,706	67,631	(29,075)	67,631	81,213	December 31, 2022
61915RBZ8	182,035	180,158	(1,878)	180,158	165,479	December 31, 2022
65535VRK6	496,060	477,703	(18,357)	477,703	503,077	December 31, 2022
86358HHX0	185,982	180,224	(5,758)	180,224	138,376	December 31, 2022
86359BLQ2	912,392	860,886	(51,506)	860,886	788,258	December 31, 2022
92978EAA2	87,160	83,990	(3,170)	83,990	80,341	December 31, 2022
41161PHU0	1,288,335	1,111,121	(177,215)	1,111,121	1,242,875	December 31, 2022
41161PTP8	79,162	70,296	(8,866)	70,296	69,500	December 31, 2022
41161PWB5	748,794	743,267	(5,528)	743,267	642,772	December 31, 2022
45660N5H4	1,326,680	1,291,747	(34,933)	1,291,747	1,293,674	December 31, 2022
05949CCB0	37,242	34,365	(2,878)	34,365	35,868	December 31, 2022
36298XAA0	4,996,628	4,820,011	(176,617)	4,820,011	4,541,703	December 31, 2022
36298XAB8	4,960,140	4,317,655	(642,481)	4,317,655	4,428,229	December 31, 2022
Totals	$ 117,910,339	$ 104,330,583	$ (13,579,755)	$ 104,330,585	$ 92,456,529	

(4) As of December 31, 2022, 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 $ (892,197,476)
2. 12 months or longer $ (894,112,970)

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

1. Less than 12 months $ 14,684,346,899
2. 12 months or longer $ 5,626,321,981

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, 2022.

f. Repurchase agreements transactions accounted for as secured borrowing:

(1) The Company has entered into repurchase agreements whereby the Company sells securities and simultaneously agrees to repurchase the same or substantially the same securities. These repurchase agreements are accounted for as collateralized borrowings with the proceeds from the sale of the securities recorded as a liability and the underlying securities continue to be recorded as an investment by the Company. Earnings on these investments are recorded as investment income and the difference between the proceeds and the amount at which the securities will be subsequently reacquired is amortized as interest expense. Repurchase agreements are used as a tool for overall portfolio management to help ensure the Company maintains adequate assets in order to provide yield, spread and duration to support liabilities and other corporate needs.

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

The carrying value, which is at cost, reported in the Company's liabilities as repurchase agreements approximates the fair value.

(2) Type of Repo Trades Used

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

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open – No Maturity	-	-	-	-
2. Overnight	-	-	-	-
3. 2 Days to 1 Week	-	-	-	-
4. > 1 Week to 1 Month	$ 994,256,250	$ 510,750,000	$ 491,742,647	$ 771,927,581
5. > 1 Month to 3 Months	$ 2,091,585,319	$ 2,968,437,775	$ 3,486,300,017	$ 3,566,440,870
6. > 3 Months to 1 Year	$ 2,110,993,976	$ 290,543,750	$ -	$ -
7. > 1 Year	-	-	-	-

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
b. Ending Balance				
1. Open – No Maturity	-	-	-	-
2. Overnight	-	-	-	-
3. 2 Days to 1 Week	-	-	-	-
4. > 1 Week to 1 Month	$ 262,950,000	$ 228,437,500	$ 491,742,647	$ 397,625,000
5. > 1 Month to 3 Months	$ 1,900,876,431	$ 2,968,437,775	$ 3,049,205,843	$ 2,645,611,969
6. > 3 Months to 1 Year	$ 491,720,221	$ 290,543,750	$ -	$ -
7. > 1 Year	-	-	-	-

NOTES TO FINANCIAL STATEMENTS

(4) The company did not have any repurchase agreements where securities sold and/or acquired resulted in default as of September 30, 2022.

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

		FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a.	Maximum Amount				
1.	BACV	XXX	XXX	XXX	XXX
2.	Nonadmitted - Subset of BACV	XXX	XXX	XXX	XXX
3.	Fair Value	$ 3,264,812,726	$ 3,196,875,275	$ 3,680,550,017	$ 3,043,236,969

		FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
b.	Ending Balance				
1.	BACV	$ 2,655,546,652	$ 3,196,875,275	$ 3,049,205,843	$ 3,043,236,969
2.	Nonadmitted - Subset of BACV	-	-	-	-
3.	Fair Value	$ 2,655,546,652	$ 3,196,875,275	$ 3,049,205,843	$ 3,043,236,969

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

ENDING BALANCE

		1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a.	Bonds - BACV	$ -	$ 2,655,546,652	$ 3,196,875,275	$ 3,049,205,843
b.	Bonds - FV	$ -	$ 2,655,546,652	$ 3,196,875,275	$ 3,049,205,843
c.	LB & SS - BACV	-	-	-	-
d.	LB & SS - FV	-	-	-	-
e.	Preferred Stock - BACV	-	-	-	-
f.	Preferred Stock - FV	-	-	-	-
g.	Common Stock	-	-	-	-
h.	Mortgage Loans - BACV	-	-	-	-
i.	Mortgage Loans - FV	-	-	-	-
j.	Real Estate - BACV	-	-	-	-
k	Real Estate - FV	-	-	-	-
l.	Derivatives - BACV	-	-	-	-
m.	Derivatives - FV	-	-	-	-
n.	Other Invested Assets - BACV	-	-	-	-
o.	Other Invested Assets - FV	-	-	-	-
p.	Total Assets - BACV	$ -	$ 2,655,546,652	$ 3,196,875,275	$ 3,049,205,843
q.	Total Assets - FV	$ -	$ 2,655,546,652	$ 3,196,875,275	$ 3,049,205,843

ENDING BALANCE

		5 NAIC 4	6 NAIC 5	7 NAIC 6	8 NON-ADMITTED
a.	Bonds - BACV	-	-	-	-
b.	Bonds - FV	-	-	-	-
c.	LB & SS - BACV	-	-	-	-
d.	LB & SS - FV	-	-	-	-
e.	Preferred Stock - BACV	-	-	-	-
f.	Preferred Stock - FV	-	-	-	-
g.	Common Stock	-	-	-	-
h.	Mortgage Loans - BACV	-	-	-	-
i.	Mortgage Loans - FV	-	-	-	-
j.	Real Estate - BACV	-	-	-	-
k	Real Estate - FV	-	-	-	-
l.	Derivatives - BACV	-	-	-	-
m.	Derivatives - FV	-	-	-	-
n.	Other Invested Assets - BACV	-	-	-	-
o.	Other Invested Assets - FV	-	-	-	-
p.	Total Assets - BACV	-	-	-	-
q.	Total Assets - FV	-	-	-	-

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

(7) Collateral Received - Secured Borrowing

		FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a.	Maximum Amount				
1.	Cash	$ 61,166,000	$ 88,202,811	$ 143,669,541	$ 154,952,913
2.	Securities (FV)	$ 2,800,312,571	$ 2,881,690,980	$ 3,248,928,084	$ 3,055,474,734

b.	Ending Balance				
1.	Cash	$ 61,166,000	$ 24,467,000	$ 50,217,936	$ 38,244,682
2.	Securities (FV)	$ 2,464,377,215	$ 2,881,690,980	$ 3,051,632,273	$ 3,049,414,112

(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	$ 61,166,000	$ -	$ 24,467,000	$ 50,217,936
b.	Bonds - FV	-	2,464,377,215	2,881,690,980	3,051,632,273
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)	$ 61,166,000	$ 2,464,377,215	$ 2,906,157,980	$ 3,101,850,209

NOTES TO FINANCIAL STATEMENTS

ENDING BALANCE

		5 NAIC 4	6 NAIC 5	7 NAIC 6	8 DOES NOT QUALIFY AS ADMITTED
a.	Cash	$ -	$ -	$ -	$ -
b.	Bonds - FV	-	-	-	-
c.	LB & SS - FV	-	-	-	-
d.	Preferred Stock - FV	-	-	-	-
e.	Common Stock	-	-	-	-
f.	Mortgage Loans - FV	-	-	-	-
g.	Real Estate - FV	-	-	-	-
h.	Derivatives - FV	-	-	-	-
i.	Other Invested Assets - FV	-	-	-	-
j.	Total Collateral Assets - FV (Sum of a through i)	$ -	$ -	$ -	$ -

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

		FAIR VALUE
a.	Overnight and Continuous	$ -
b.	30 Days or Less	$ 259,215,895
c.	31 to 90 Days	$ 2,777,570,661
d.	> 90 Days	$

(10) The company did not have any repurchase agreements where cash collateral received was reinvested as of December 31, 2022.

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

		FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a.	Maximum Amount				
1.	Cash (Collateral – All)	$ 61,166,000	$ 88,202,811	$ 143,669,541	$ 154,952,913
2.	Securities Collateral (FV)	$ 2,800,312,571	$ 2,881,690,980	$ 3,248,928,084	$ 3,055,474,734
b.	Ending Balance				
1.	Cash (Collateral – All)	$ 61,166,000	$ 24,467,000	$ 50,217,936	$ 38,244,682
2.	Securities Collateral (FV)	$ 2,464,377,215	$ 2,881,690,980	$ 3,051,632,273	$ 3,049,414,112

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, 2022.

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, 2022.

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, 2022.

j. Real estate:

(1) There were no impairments on real estate for the years ended December 31, 2022 and 2021. 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 2022, one office, one industrial, one apartment and two hotel properties were transferred to held for sale and sold in 2022, with proceeds of $622,951,183 and a net gain of $127,364,440. As of December 31, 2022, the Company did not hold any single-family residences classified as held for sale.

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.

(3) The Company did not experience changes to a plan of sale in 2022 or 2021.

(4) The Company did not engage in retail land sales in 2022 or 2021.

(5) The Company did not hold real estate investments with participating mortgage loan features in 2022 or 2021.

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, 2022 or 2021.

(3) Aggregate LIHTC investments did not exceed 10% of total admitted assets for the years ended December 31, 2022 or 2021.

(4) LIHTC investments had a carrying value of $119,954,787 as of December 31, 2022 and $160,233,100 as of December 31, 2021.

NOTES TO FINANCIAL STATEMENTS

(5) The Company recognized tax benefits from LIHTC investments of $51,908,998 in 2022 and $47,375,752 in 2021.

(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 4.3% for future benefits of two years to 3.6% 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, 2022 and 2021 were as follows:

	Years Ended December 31, 2022	Years Ended December 31, 2021
30 Federal Co-Investment Fund I LLC	$ 218,999	$ 63,212
Boston Capital Commonwealth Tax Credit Fund I	183,791	-
Boston Financial Garden Commonwealth Tax Credit Fund II A LP	545,450	-
Boston Financial MassMutual Fund II LP	-	539,440
Boston Financial MassMutual Fund III LP	548,625	-
MMA Financial Inst. Tax Credits XXV LP	-	386,311
NHT XXV Tax Credit Fund LP	-	1,565,962
Total	$ 1,496,865	$ 2,554,925

(7) There were no write-downs or reclassifications made during the years ended December 31, 2022 and 2021 due to forfeiture, ineligibility of tax credits or similar issues.

I. Restricted assets:

(1) Restricted assets (including pledged):

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	-	-	-	-	-	-	-
c. Subject to repurchase agreements	3,041,983,723	-	-	-	3,041,983,723	2,802,811,705	239,172,018
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	357,594,106	-	-	-	357,594,106	471,703,791	(114,109,685)
i. FHLB capital stock	98,620,000	-	-	-	98,620,000	98,620,000	-
j. On deposit with states	9,599,857	-	-	-	9,599,857	9,605,628	(5,771)
k. On deposit with other regulatory bodies	-	-	-	-	-		-
l. Pledged collateral to FHLB (including assets backing funding agreements)	2,476,586,046	-	-	-	2,476,586,046	2,802,811,705	(326,225,659)
m. Pledged as collateral not captured in other categories	3,279,960,628	-	-	-	3,279,960,628	3,388,543,784	(108,583,156)
n. Other restricted assets							
o. Total Restricted Assets	$ 9,264,344,360	$ -	$ -	$ -	$ 9,264,344,360	$ 9,574,096,613	$ (309,752,253)

(a) Subset of column 1

(b) Subset of column 3

NOTES TO FINANCIAL STATEMENTS

Restricted Asset Category	Current Year 8 Total Nonadmitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage 10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	-%	-%
b. Collateral held under security lending agreements	-	-	-	-
c. Subject to repurchase agreements	-	3,041,983,723	0.973	0.979
d. Subject to reverse repurchase agreements	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-
g. Placed under option contracts	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	357,594,106	0.114	0.115
i. FHLB capital stock	-	98,620,000	0.030	0.032
j. On deposit with states	-	9,599,857	0.003	0.003
k. On deposit with other regulatory bodies	-	-	-	-
l. Pledged collateral to FHLB (including assets backing funding agreements)	-	3,279,960,628	1.049	1.056
m. Pledged as collateral not captured in other categories	-	2,476,586,046	0.792	0.797
n. Other restricted assets	-	-	-	-
o. Total Restricted Assets	$ -	$ 9,264,344,360	2.964%	2.983%

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

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

(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives Are Reported in the Aggregate)

Description of Assets	Gross (Admitted & Nonadmitted) Restricted Current Year 1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account (S/A) Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	6 Total from Prior Year	7 Increase/ (Decrease) (5 minus 6)	8 Total Current Year Admitted Restricted	Percentage 9 Gross (Admitted & Nonadmitted) Restricted to Total Assets	10 Admitted Restricted Total Total Admitted Assets
Derivatives	$ 3,035,179,421	$ -	$ -	$ -	$ 3,035,179,421	$ 3,148,395,721	$ (113,216,300)	$ 3,035,179,421	0.971%	0.977%
Futures	139,974,060	-	-	-	139,974,060	245,569,779	(105,595,719)	139,974,060	0.045%	0.045%
MBS Forwards	6,877,000	-	-	-	6,877,000	474,000	6,403,000	6,877,000	0.002%	0.002%
Repurchase Margin	97,930,148	-	-	-	97,930,148	(5,895,716)	103,825,864	97,930,148	0.031%	0.032%
Total (c)	$ 3,279,960,629	$ -	$ -	$ -	$ 3,279,960,629	$ 3,388,543,784	$ (108,583,155)	$ 3,279,960,629	1.049%	1.056%

(a)Subset of column 1

(b)Subset of column 3

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

NOTES TO FINANCIAL STATEMENTS

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

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

(a) Subset of column 1

(b) Subset of column 3

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

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

Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV Total Assets (Admitted and Nonadmitted)*	4 % of BACV to Total Admitted Assets **
General Account:				
a. Cash, Cash Equivalents and Short-Term Investments	$ 4,821,154,420	$ 4,821,154,420	1.860 %	1.875 %
b. Schedule D, Part 1	-	-	- %	- %
c. Schedule D, Part 2, Section 1	-	-	- %	- %
d. Schedule D, Part 2, Section 2	-	-	- %	- %
e. Schedule B	-	-	- %	- %
f. Schedule A	-	-	- %	- %
g. Schedule BA, Part 1	-	-	- %	- %
h. Schedule DL, Part 1	-	-	- %	- %
i. Other	-	-	- %	- %
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$ 4,821,154,420	$ 4,821,154,420	1.860 %	1.875 %
Separate Account:				
k. Cash, Cash Equivalents and Short-Term Investments	$ -	$ -	- %	- %
l. Schedule D, Part 1	-	-	- %	- %
m. Schedule D, Part 2, Section 1	-	-	- %	- %
n. Schedule D, Part 2, Section 2	-	-	- %	- %
o. Schedule B	-	-	- %	- %
p. Schedule A	-	-	- %	- %
q Schedule BA, Part 1	-	-	- %	- %
r. Schedule DL, Part 1	-	-	- %	- %
s. Other	-	-	- %	- %
t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)	$ -	$ -	- %	- %

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

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

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

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

m. Working capital finance investments: The Company did not invest in working capital finance investments as of December 31, 2022.

n. Offsetting and netting of assets and liabilities: The Company reports derivative and repurchase agreement assets and liabilities as gross in the financial statements without offsetting as of December 31, 2022.

NOTES TO FINANCIAL STATEMENTS

o. 5GI Securities:

Investment	Number of 5* Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	191	153	$1,456,580,250	$1,298,544,081	$1,434,388,058	$1,319,091,783
(2) LB&SS - AC		2		10,400,000		10,400,000
(3) Preferred Stock - AC	3	3	7,014,496	7,014,496	9,920,777	7,066,789
(4) Preferred Stock - FV		1		6,276,526		6,276,526
(5) Total (1+2+3+4)	194	159	$1,463,594,746	$1,322,235,103	$1,444,308,835	$1,342,835,098

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 EndedDecember 31, 2022	
	General Account	Separate Account
1. Number of CUSIPS	92	10
2. Aggregate amount of investment income	$ 31,014,886	$ 1,691,565

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

	Asset Type	Percent Share
(1)	Cash	7 %
(2)	Cash equivalents	76 %
(3)	Short-term investments	17 %
(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, 2022 and December 31, 2021.

b. The accumulated unrealized losses are realized when they are not expected to be recovered. The Company recognized $386,674,177 in 2022 and $483,335,160 in 2021 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 $1,649,127 for the year ended December 31, 2022 and $4,230,982 for the year ended December 31, 2021.

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 $20,479,260,172 as of December 31, 2022 and $22,423,158,425 as of December 31, 2021. These notional amounts included replicated asset transaction values of, $19,929,260,172 as of December 31, 2022 and $21,873,158,425 as of December 31, 2021, as defined under statutory accounting practices as the result of pairing of a long derivative contract with cash instruments.

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

NOTES TO FINANCIAL STATEMENTS

Interest rate swaps are primarily used to more closely match the cash flows of assets and liabilities. Interest rate swaps are also used to mitigate changes in the value of assets anticipated to be purchased and other anticipated transactions and commitments. A net realized loss on closed contracts of $716,963,694 and a net unrealized gain on the mark-to-market of open contracts of $845,797,797 was recorded for the year ended December 31, 2022. 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.

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 $1,826,074 and a net unrealized loss on mark-to-market of open contracts of $17,160,770 was recorded for the year ended December 31, 2022. A net realized gain on closed contracts of $1,734,340 and a net unrealized loss on mark-to-market of open contracts of $- was recorded for the year ended December 31, 2021.

Options grant the purchaser the right to buy or sell a security or enter a derivative transaction at a stated price within a stated period. The Company's option contracts have terms of up to 15 years. A swaption is an option to enter an interest rate swap to either receive or pay a fixed rate at a future date. The Company purchases these options for the purpose of managing interest rate risks in its assets and liabilities.

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

The Company utilizes certain other agreements including forward contracts and financial futures. Currency forwards are contracts in which the Company agrees with other parties to exchange specified amounts of identified currencies at a specified future date. Typically, the exchange rate is agreed upon at the time of the contract. In addition, the Company also uses "to be announced" forward contracts (TBAs) to hedge interest rate risk and participate in the MBS market in an efficient and cost effective way. Typically, the price is agreed upon at contract inception and payment is made at a specified future date. The Company usually does not purchase TBAs with settlement by the first possible delivery date and thus accounts for these TBAs as derivatives. TBAs that settle on the first possible delivery date are accounted for as bonds. The Company's futures contracts are exchange traded and have credit risk. Margin requirements are met with the deposit of securities. Futures contracts are generally settled with offsetting transactions. Forward contracts and financial futures are used by the Company to reduce exposures to various risks including interest rates and currency rates.

Net collateral pledged by the counterparties was $2,427,189,848 as of December 31, 2022 and $5,369,160,411 as of December 31, 2021. In the event of default the full market value exposure at risk in a net gain position, net of offsets and collateral, was $634,435,647 as of December 31, 2022 and $230,272,756 as of December 31, 2021. The statutory net amount at risk, defined as net collateral pledged and statement values excluding accrued interest, was $5,517,608,137 as of December 31, 2022 and $579,042,623 as of December 31, 2021.

The Company had the right to rehypothecate or repledge securities totaling $769,513,851 of the $2,427,189,848 as of December 31, 2022 an $716,808,466 of the $5,369,160,411 as of December 31, 2021 of net collateral pledged by counterparties. There were no securities rehypothecated to other counterparties as of December 31,2022 or December 31, 2021.

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, 2022 or 2021, since the Company has decided not to apply hedge accounting. The Company uses portfolio hedging as a risk mitigation factor. The Company assesses the derivatives' effectiveness to hedge the sensitivity of the net asset and liability portfolio to interest and volatility movements in the context of the current market environment.

e. The Company uses portfolio hedging as a risk mitigation factor, which does not qualify for hedge accounting.

f. The Company does not account for derivatives as cash flow hedges of a forecasted transaction.

NOTES TO FINANCIAL STATEMENTS

Note 9 – Income Taxes

A. The Company provides for deferred income taxes based on an admissibility limitation of 15% of surplus and a three year reversal/realization period.

1. The net DTA or net deferred tax liability (DTL) recognized in the Company's assets, liabilities and surplus is as follows:

		December 31, 2022		
		Ordinary	Capital	Total
(a)	Gross DTAs	$ 3,444,422,915	$ 742,112,323	$ 4,186,535,238
(b)	Statutory valuation allowance adjustment	-	-	-
(c)	Adjusted gross DTAs	3,444,422,915	742,112,323	4,186,535,238
(d)	DTAs nonadmitted	-	-	-
(e)	Subtotal net admitted DTA	3,444,422,915	742,112,323	4,186,535,238
(f)	Total gross DTLs	2,045,419,171	911,846,128	2,957,265,299
(g)	Net admitted DTA(L)	$ 1,399,003,744	$ (169,733,805)	$ 1,229,269,939

		December 31, 2021		
		Ordinary	Capital	Total
(a)	Gross DTAs	$ 3,136,151,700	$ 372,037,656	$ 3,508,189,356
(b)	Statutory valuation allowance adjustment	-	-	-
(c)	Adjusted gross DTAs	3,136,151,700	372,037,656	3,508,189,356
(d)	DTAs nonadmitted	-	-	-
(e)	Subtotal net admitted DTA	3,136,151,700	372,037,656	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

		Change		
		Ordinary	Capital	Total
(a)	Gross DTAs	$ 308,271,215	$ 370,074,667	$ 678,345,882
(b)	Statutory valuation allowance adjustment	-	-	-
(c)	Adjusted gross DTAs	308,271,215	370,074,667	678,345,882
(d)	DTAs nonadmitted	-	-	-
(e)	Subtotal net admitted DTA	308,271,215	370,074,667	678,345,882
(f)	Total gross DTLs	(44,808,837)	203,576,906	158,768,069
(g)	Net admitted DTA(L)	$ 353,080,052	$ 166,497,761	$ 519,577,813

NOTES TO FINANCIAL STATEMENTS

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

	December 31, 2022		
	Ordinary	Capital	Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ -	$ 63,491,469	$ 63,491,469
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2 below)	1,286,640,661	-	1,286,640,661
1. Adjusted gross DTAs expected to be realized following the balance sheet date	1,286,640,661	-	1,286,640,661
2. Adjusted gross DTAs allowed per limitation threshold	4,005,497,441	-	4,005,497,441
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	2,157,782,253	678,620,855	2,836,403,108
(d) DTAs admitted as the result of application of SSAP no. 101 Total (2(a) + 2(b) + 2(c))	$ 3,444,422,915	$ 742,112,323	$ 4,186,535,238

	December 31, 2021		
	Ordinary	Capital	Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ -	$ 89,080,338	$ 89,080,338
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2 below)	1,129,316,133	-	1,129,316,133
1. Adjusted gross DTAs expected to be realized following the balance sheet date	1,129,316,133	-	1,129,316,133
2. Adjusted gross DTAs allowed per limitation threshold	4,901,977,230	-	4,901,977,230
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	2,006,835,567	282,957,318	2,289,792,885
(d) DTAs admitted as the result of application of SSAP no. 101 Total (2(a) + 2(b) + 2(c))	$ 3,136,151,700	$ 372,037,656	$ 3,508,189,356

	Change		
	Ordinary	Capital	Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ -	$ (25,588,869)	$ (25,588,869)
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2 below)	157,324,528	-	157,324,528
1. Adjusted gross DTAs expected to be realized following the balance sheet date	157,324,528	-	157,324,528
2. Adjusted gross DTAs allowed per limitation threshold	(896,479,789)	-	(896,479,789)
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	150,946,686	395,663,537	546,610,223
(d) DTAs admitted as the result of application of SSAP no. 101 Total (2(a) + 2(b) + 2(c))	$ 308,271,215	$ 370,074,667	$ 678,345,882

NOTES TO FINANCIAL STATEMENTS

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

	December 31, 2022	December 31, 2021
(a) Ratio percentage used to determine recovery period and threshold limitation amount	860%	850%
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above.	$ 26,703,316,271	$ 32,679,848,200

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

	December 31, 2022	
	Ordinary	Capital
(a) Determination of adjusted gross DTAs and net admitted DTAs, by tax character as a percentage.		
1. Adjusted Gross DTAs amount from Note 9A1(c)	$ 3,444,422,915	$ 742,112,323
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	-%	-%
3. Net admitted DTAs amount from Note 9A1(e)	$ 1,399,003,744	$ (169,733,805)
4. Percentage of net admitted DTAs by tax character attributable to the impact of tax planning strategies	69%	-%

	December 31, 2021	
	Ordinary	Capital
(b) Determination of adjusted gross DTAs and net admitted DTAs, by tax character as a percentage.		
1. Adjusted Gross DTAs amount from Note 9A1(c)	$ 3,136,151,700	$ 372,037,656
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	-%	-%
3. Net admitted DTAs amount from Note 9A1(e)	$ 1,045,923,692	$ (336,231,566)
4. Percentage of net admitted DTAs by tax character attributable to the impact of tax planning strategies	46%	-%

	Change	
	Ordinary	Capital
(c) Determination of adjusted gross DTAs and net admitted DTAs, by tax character as a percentage.		
1. Adjusted Gross DTAs amount from Note 9A1(c)	$ 308,271,215	$ 370,074,667
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	-%	-%
3. Net admitted DTAs amount from Note 9A1(g)	$ 353,080,052	$ 166,497,761
4. Percentage of net admitted DTAs by tax character attributable to the impact of tax planning strategies	23%	-%

(b) Does the Company's tax planning strategies include the use of reinsurance?	Yes___	No__X

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

NOTES TO FINANCIAL STATEMENTS

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

1.

		Years Ended December 31, 2022	2021	Change
(a)	Federal	$ (92,231,881)	$ 68,665,645	$ (160,897,526)
(b)	Foreign	27,863,093	2,963,626	24,899,467
(c)	Subtotal	(64,368,788)	71,629,271	(135,998,059)
(d)	Federal income tax on net capital gains	(105,607,124)	43,418,702	(149,025,826)
(e)	Utilization of capital loss carry-forwards	-	-	-
(f)	Other	-	-	-
(g)	Federal and foreign income taxes incurred	$ (169,975,912)	$ 115,047,973	$ (285,023,885)

NOTES TO FINANCIAL STATEMENTS

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

	December 31, 2022	December 31, 2021	Change
2. Deferred Tax Assets:			
(a) Ordinary			
(1) Discounting of unpaid losses	$ -	$ -	$ -
(2) Unearned premium reserve	-	-	-
(3) Policyholder reserves	1,521,966,993	1,363,265,232	158,701,761
(4) Investments	223,521,236	332,550,915	(109,029,679)
(5) Deferred acquisition costs	856,097,080	758,684,406	97,412,674
(6) Policyholder dividends accrual	217,725,166	208,062,183	9,662,983
(7) Fixed assets	-	-	-
(8) Compensation and benefits accrual	-	-	-
(9) Pension accrual	48,597,802	71,105,449	(22,507,647)
(10) Receivables - nonadmitted	-	-	-
(11) Net operating loss carry-forward	-	-	-
(12) Tax credit carry-forward	107,342,666	12,359,365	94,983,301
(13) Other	469,171,972	390,124,150	79,047,822
(14) Subtotal	3,444,422,915	3,136,151,700	308,271,215
(b) Statutory valuation allowance adjustment	-	-	-
(c) Nonadmitted	-	-	-
(d) Admitted ordinary DTAs (2a14 - 2b - 2c)	3,444,422,915	3,136,151,700	308,271,215
(e) Capital			
	-		
(1) Investments	724,222,636	354,735,606	369,487,030
(2) Net capital loss carry-forward	-	-	-
(3) Real estate	-	-	-
(4) Other	17,889,687	17,302,050	587,637
(5) Subtotal	742,112,323	372,037,656	370,074,667
(f) Statutory valuation allowance adjustment	-	-	-
(g) Nonadmitted	-	-	-
(h) Admitted capital DTAs (2e5 - 2f - 2g)	742,112,323	372,037,656	370,074,667
(i) Admitted DTAs (2d + 2h)	4,186,535,238	3,508,189,356	678,345,882
3. Deferred Tax Liabilities:			
(a) Ordinary			
(1) Investments	1,108,426,869	1,129,427,147	(21,000,278)
(2) Fixed Assets	38,265,824	39,486,751	(1,220,927)
(3) Deferred and uncollected premium	295,431,221	280,996,796	14,434,425
(4) Policyholder reserves	211,590,605	283,862,643	(72,272,038)
(5) Other	391,704,652	356,454,671	35,249,981
(6) Subtotal	2,045,419,171	2,090,228,008	(44,808,837)
(b) Capital			
(1) Investments	911,846,128	708,269,222	203,576,906
(2) Real estate	-	-	-
(3) Other	-	-	-
(4) Subtotal	911,846,128	708,269,222	203,576,906
(c) Total DTLs (3a6 + 3b4)	2,957,265,299	2,798,497,230	158,768,069
4. Net DTA(L) (2i - 3c)	$ 1,229,269,939	$ 709,692,126	$ 519,577,813

NOTES TO FINANCIAL STATEMENTS

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

	Years Ended December 31, 2022	Years Ended December 31, 2021
(1) Net DTA(L)	$ 519,577,813	$ 201,102,571
Less: Items not recorded in the change in net deferred income taxes:	-	-
(2) Tax-effect of unrealized gains/(losses)	104,826,322	342,636,528
(3) Tax-effect of changes from asset transfers	37,171,516	-
(4) Change in net deferred income taxes	$ 661,575,651	$ 543,739,109

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, 2022	Years Ended December 31, 2021
(1) Provision computed at statutory rate	$ (324,718,221)	$ (91,502,646)
(2) Nonadmitted assets	(9,595,823)	(4,121,064)
(3) Foreign governmental income taxes	27,863,093	2,906,283
(4) Expense items	18,898,213	(37,906,449)
(5) Investment items	(187,725,584)	(135,293,964)
(6) Tax credits	(292,911,694)	(94,697,255)
(8) Other	(63,361,547)	(69,077,904)
Total statutory income tax expense (benefit)	$ (831,551,563)	$ (428,691,135)
(9) Federal and foreign income tax benefit	$ (169,975,912)	$ 115,047,972
(10) Change in net deferred income taxes	(661,575,651)	(543,739,109)
Total statutory income tax expense (benefit)	$ (831,551,563)	$ (428,691,135)

E. (1) As of December 31, 2022, the Company had no net operating or capital loss carryforwards to include in deferred income taxes. The Company has $107,342,666 in tax credit carryforwards included in deferred taxes.

(2) The Company received refunds of federal income taxes in the amount of $5,309,992 in 2022 and paid federal income taxes in the amount of $848,508,784 in 2021.

(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 $0 to 2022, $123,882,289 related to 2021.

(4) As of December 31, 2022 and 2021, the Company did not recognize any protective deposits as admitted assets.

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

(2) The Company and its eligible subsidiaries and certain affiliates (the Parties) have executed and are subject to a written tax allocation agreement (the Agreement). The Agreement sets forth the manner in which the total combined federal income tax is allocated among the Parties. The Agreement provides the Company with the enforceable right to recoup federal income taxes paid in prior years in the event of future net losses, which it may incur. Further, the Agreement provides the Company with the enforceable right to utilize its net losses carried forward as an offset to future net income subject to federal income taxes.

G. (1) Companies are generally required to disclose unrecognized tax benefits, which are the tax effect of positions taken on their tax returns that may be challenged by the various taxing authorities, in order to provide users of financial statements more information regarding potential liabilities. The Company recognizes tax benefits and related reserves in accordance with existing SAP for liabilities, contingencies and impairments of assets.

(2) On August 16th, 2022, the Inflation Reduction Act (“IRA”) was signed into law and includes certain corporate income tax provisions. Impacts to the Company include the imposition of a corporate alternative minimum tax “CAMT” applicable to tax years beginning after December 31, 2022. The CAMT imposes a 15% minimum tax on adjusted financial statement income on applicable corporations that have an average adjusted financial statement income over $1 billion in the prior three-year period (2020-2022). As of the reporting date, the Company has not determined if it will be liable for CAMT in 2023. In accordance with INT 22-02: Third Quarter 2022 through First Quarter 2023 Reporting of the Inflation Reduction Act – Corporate Alternative Minimum Tax, the financial statements do not include an estimated impact of the CAMT because a reasonable estimate cannot be made. The United States Treasury Secretary has been authorized to issue guidance on the CAMT and pending such guidance the Company is not able to make a reasonable estimate.

(3) 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.

(4) The Internal Revenue Service (IRS) has completed its examination of MassMutual and its subsidiaries for the year 2013 and prior. The 2014-2016 tax years are in the process of going to Appeals for 3 carryforward issues. 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.

NOTES TO FINANCIAL STATEMENTS

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 $604,000,000 in dividends to MassMutual for the year ended December 31, 2022, $344,000,000 of which were declared in 2021. MMHLLC paid $1,200,000,000 in dividends for the year ended December 31, 2021, $1,000,000,000 of which were declared in 2020.

MMHLLC declared an additional $450,000,000 in dividends to MassMutual for the year ended December 31, 2022.

MassMutual contributed capital of $660,405,130 to MMHLLC for the year ended December 31, 2022 and $389,000,000 for the year ended December 31, 2021.

In 2022, C.M. Life paid $163,000,000 in dividends to MassMutual and $173,000,000 in 2021.

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

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 $102,982,322 as of December 31, 2022 and $127,639,697 as of December 31, 2021. The Company reported amounts due to subsidiaries and affiliates of $33,217,754 as of December 31, 2022 and $64,824,977 as of December 31, 2021. 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 $76,688,006 in 2022 and $82,033,686 in 2021. Fees from MML Bay State accounted for $7,065,494 in 2022 and $9,276,637 in 2021.

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.

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

	Years Ended December 31, 2022	Years Ended December 31, 2021
Fee income:		
Management and service contracts and cost-sharing arrangements	$ 365,986,256	$ 363,818,319
Investment advisory income	17,850,000	23,020,498
Recordkeeping and other services	16,156,019	19,997,529
Fee expenses:		
Investment advisory services	236,203,225	240,379,664
Royalty and licensing fees	70,676,838	58,200,000

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

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

The net amounts due to C.M. Life and MML Bay State were $52,903,653 as of December 31, 2022 and $107,880,630 as of December 31, 2021. 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, 2022	Years Ended December 31, 2021
Premium assumed	$ 43,574,405	$ 48,529,387
Modco adjustments, included in fees and other income	12,332,081	10,887,885
Expense allowances on reinsurance assumed, included in commissions	(12,963,908)	(13,297,712)
Policyholders' benefits	(88,308,159)	(143,926,688)
Experience refunds (paid) received	(626,788)	74,813
Accrual for FIA stop-loss agreement	(18,198,606)	-

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.

NOTES TO FINANCIAL STATEMENTS

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

	Years Ended December 31, 2022	Years Ended December 31, 2021
Premium assumed	$ (203,082,302)	$ (165,082,388)
Policyholders' Benefits	191,913,966	157,161,136

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 2022, the Company did not have an investment in SCAs exceeding 10% of admitted assets.

j. In 2022, the Company did not have impairment write-downs on its investments in affiliated bonds or on its investment in affiliated joint ventures, including partnerships and LLCs of SCAs. OTTI were determined based on internally developed models.

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 investments in affiliated joint ventures, including partnerships and LLCs of SCAs. OTTI were determined based on internally developed models.

In 2022, the Company recognized $15,411,608 in impairment write-downs on its investments in common stock of affiliates. In 2021, the Company did not have any impairment write-downs on its investments in common stock of affiliates. OTTI were determined based on internally developed models.

k. The Company has no foreign insurance subsidiary whose value is calculated by adjusting annuity GAAP account value reserves using the Commissioners' Annuity Reserve Valuation Method and the related Actuarial Guidelines.

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

NOTES TO FINANCIAL STATEMENTS

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

M. All SCA Investments

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

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a Entities				
None	-	$ -	$ -	$ -
b. SSAP No. 97 8b(ii) Entities				
MassMutual Holding LLC (57543#-11-8)	100.0	$ 17,227,033,266	$ 17,227,033,266	$ -
Total SSAP No. 97 8b(ii) Entities	XXXXXX	$ 17,227,033,266	$ 17,227,033,266	$ -
c. SSAP No. 97 8b(iii) Entities				
The MassMutual Trust Co, FSB (57631@10-5)	100.0	24,882,528	24,882,528	-
Glidepath Holdings Inc (37930@-10-5)	100.0	3,474,840,000	3,474,840,000	-
MassMutual Investment Holding (G5695@10-8)	100.0	658,971,653	658,971,653	-
MassMutual Investment Holding (G5695@11-6)	100.0	1,071,273,666	1,071,273,666	-
Total SSAP No. 97 8b(iii) Entities	-	$ 5,229,967,847	$ 5,229,967,847	$ -
d. SSAP No. 97 8b(iv) Entities				
None	-	$ -	$ -	$ -
e. Total SSAP No. 97 8b Entities (except 8bi) (b+c+d)	-	$ 22,457,001,113	$ 22,457,001,113	$ -
f. Aggregate Total (a+e)	XXXXXX	$ 22,457,001,113	$ 22,457,001,113	$ -

(2) NAIC Filing Response :

SCA Entity (Should be same entities as shown in M(1) above)	Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resubmission Required Y/N	Code**
a. SSAP No. 97 8a Entities						
b. SSAP No. 97 8b(ii) Entities						
MassMutual Holding LLC (57543#-11-8)	S2	8/17/2022	$ 17,228,922,950	Y	N	I
Manhattan National Holding Corp (56313@-10-2)	S2	10/13/2022	13,092,658	Y	N	I
Total SSAP No. 97 8b(ii) Entities	XXXXXX	XXXXXX	$ 17,242,015,608	XXXXXX	XXXXXX	XXXXXX
c. SSAP No. 97 8b(iii) Entities						
The MassMutual Trust Co, FSB (57631@10-5)	S2	4/5/2022	29,013,622	Y	N	I
Glidepath Holdings Inc (37930@-10-5)	S2	11/11/2022	3,588,200,000	Y	N	I
MassMutual Investment Holding (G5695@10-8)	S2	9/7/2022	576,756,355	Y	N	I
MassMutual Investment Holding (G5695@11-6)	S2	9/7/2022	1,212,490,017	Y	N	I
Total SSAP No. 97 8b(ii) Entities	XXXXXX	XXXXXX	$ 5,406,459,994	XXXXXX	XXXXXX	XXXXXX
d. SSAP No. 97 8b(iv) Entities						
None	N/A	N/A	$ -	N/A	N/A	N/A
e. Total SSAP No. 97 8b Entities (except 8bi) (b+c+d)	XXXXXX	XXXXXX	$ 22,648,475,602	XXXXXX	XXXXXX	XXXXXX
f. Aggregate Total (a+e)	XXXXXX	XXXXXX	$ 22,648,475,602	XXXXXX	XXXXXX	XXXXXX

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

** I - Immaterial or M - Material

The U.S. GAAP equity value of MMHLLC is $17,227,033,266 as of December 31, 2022, 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.

NOTES TO FINANCIAL STATEMENTS

Note 11 – Debt

a. The Company had commercial paper outstanding with a carrying value and face amount of $249,516,715 as of December 31, 2022 and $249,984,222 as of December 31, 2021. The commercial paper issued in 2022 had interest rates ranging from 0.11% to 4.40% with maturity dates ranging from 1 to 62 days. There are no collateral requirements on the Company's outstanding commercial paper. The commercial paper does not include terms for reverse repurchase agreements.

Interest expense for the commercial paper was $5,211,116 for the year ended December 31, 2022 and $549,945 for the year ended December 31, 2021.

The Company has a $1,500,000,000 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 2022, the facility was renewed and the scheduled maturity is December 16, 2027. 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, 2022 and 2021, the Company was in compliance with all covenants under the credit facility. For the years ended December 31, 2022 and 2021, there were no draws on the credit facilities. Credit facility fees were $404,167 for the year ended December 31, 2022 and $506,944 for the year ended December 31, 2021.

The Company held debt issued by MMHLLC that amounted to $2,315,461,402 as of December 31, 2022 and $2,059,461,398 as of December 31, 2021. The Company recorded interest income on MMHLLC debt of $93,596,888 in 2022 and $76,591,955 in 2021.

The Company did not have any capital notes as of December 31, 2022 or 2021.

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 $3,889,248,459 as of December 31, 2022.

(2) FHLB Boston capital stock

a. Aggregate totals:

	December 31, 2022		
	1 Total 2+3	2 General Account	3 Separate Account
1. Current Year:			
(a) Membership stock - Class A	$ -	$ -	$ -
(b) Membership stock - Class B	5,000,000	5,000,000	-
(c) Activity Stock	84,000,000	84,000,000	-
(d) Excess Stock	2,670,000	2,670,000	-
(e) Aggregate Total	$ 91,670,000	$ 91,670,000	$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 6,000,000,000	$ 6,000,000,000	$ -
2. Prior Year-end:			
(a) Membership stock - Class A	$ -	$ -	$ -
(b) Membership stock - Class B	10,000,000	10,000,000	-
(c) Activity Stock	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	$ -

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

	Years Ended December 31, 2022					
	1	2	Eligible for Redemption			
Membership Stock	Current Year Total	Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
1. Class A	$ -	$ -	$ -	$ -	$ -	$ -
2. Class B	5,000,000	5,000,000	-	-	-	-

NOTES TO FINANCIAL STATEMENTS

(3) Collateral pledged to FHLB:

a. Amount pledged as of December 31, 2022:

1. Current year total general and separate accounts:

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total collateral pledged	$ 3,663,321,862	$ 2,536,224,711	$ 2,110,751,541

2. Current year general account:

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total collateral pledged	$ 3,663,321,862	$ 2,536,224,711	$ 2,110,751,541

3. Current year separate accounts:

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

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

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

b. Maximum amount pledged for the year ended December 31, 2022:

1. Current year total general and separate accounts:

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum collateral pledged	$ 3,879,407,520	$ 2,786,612,064	$ 2,113,805,888

2. Current year general account:

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum collateral pledged	$ 3,879,407,520	$ 2,786,612,064	$ 2,113,805,888

3. Current year separate accounts:

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

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

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

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB:

a. Amount:

1. Current year:

	December 31, 2022			
	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a) Debt	$ -	$ -	$ -	$ -
(b) Funding agreements	2,110,751,541	2,110,751,541	-	2,110,751,541
(c) Other	-	-	-	-
(d) Aggregate total	$ 2,110,751,541	$ 2,110,751,541	$ -	$ 2,110,751,541

2. Prior Year-end:

	December 31, 2021			
	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a) Debt	$ -	$ -	$ -	$ -
(b) Funding agreements	1,505,228,472	1,505,228,472	-	1,505,228,472
(c) Other	-	-	-	-
(d) Aggregate total	$ 1,505,228,472	$ 1,505,228,472	$ -	$ 1,505,228,472

b. Maximum Amount:

	Years Ended December 31, 2022		
	1 Total 2+3	2 General Account	3 Separate Account
1. Debt	$ -	$ -	$ -
2. Funding	2,113,805,888	2,113,805,888	-
3. Other	-	-	-
4. Aggregate	$ 2,113,805,888	$ 2,113,805,888	$ -

c. FHLB - Prepayment Obligations:

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

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

a. Defined Benefit Plan

The Company has funded and unfunded noncontributory defined benefit pension plans that cover substantially all employees, agents and retirees. The qualified defined benefit plan provides benefits under a cash balance formula 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 2022 and 2021.

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 $57,008,170 change in the projected pension benefit obligation. The methodology includes producing a cash flow of annual accrued benefits. See section 7 of this Note, *"Assumptions"* for details on the discount rate.

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

NOTES TO FINANCIAL STATEMENTS

	December 31,			
	2022	2021	2022	2021
	Overfunded		Underfunded	
(1) Change in benefit obligation:				
a. Pension Benefits				
1. Benefit obligation, beginning of year	$ 2,669,829,651	$ 2,816,183,470	$ 429,638,255	$ 437,326,187
2. Service cost	78,391,024	90,586,793	18,593,595	19,239,925
3. Interest cost	73,965,142	66,615,789	11,766,818	10,550,919
4. Contributions by plan participants	-	-	-	-
5. Actuarial (gains) losses	(481,036,183)	(126,679,356)	(30,988,303)	(8,749,517)
6. Foreign currency exchange rates	-	-	-	-
7. Benefits paid	(154,507,829)	(176,877,045)	(25,633,186)	(28,729,259)
8. Plan amendments	-	-	-	-
10. Business combinations, divestitures, curtailments, settlements, and special termination benefits	-	-	-	-
11 Benefit obligation, end of year	$ 2,186,641,805	$ 2,669,829,651	$ 403,377,179	$ 429,638,255

	December 31,			
	2022	2021	2022	2021
	Overfunded		Underfunded	
b. Postretirement Benefits				
1. Benefit obligation, beginning of year	$ -	$ -	$ 374,460,287	$ 389,079,046
2. Service cost	-	-	9,229,858	9,601,684
3. Interest cost	-	-	10,242,320	9,174,052
4. Contributions by plan participants	-	-	368,221	385,559
5. Actuarial (gains) losses	-	-	(9,758,071)	(8,646,069)
6. Foreign currency exchange rates	-	-	-	-
7. Benefits paid	-	-	(13,813,209)	(13,889,147)
8. Plan amendments	-	-	-	-
9. Change in discount rate	-	-	(55,948,038)	(11,244,838)
10. Business combinations, divestitures, curtailments, settlements, and special termination benefits	-		-	-
11 Benefit obligation, end of year	$ -	$ -	$ 314,781,368	$ 374,460,287

	December 31,			
	2022	2021	2022	2021
	Overfunded		Underfunded	
c. Special or contractual benefits per SSAP #11				
1. Benefit obligation, beginning of year	$ -	$ -	$ -	$ -
2. Service cost	-	-	-	-
3. Interest cost	-	-	-	-
4. Contributions by plan participants	-	-	-	-
5. Actuarial (gains) losses	-	-	-	-
6. Foreign currency exchange rates	-	-	-	-
7. Benefits paid	-	-	-	-
8. Plan amendments	-	-	-	-
9. Business combinations, divestitures, curtailments, settlements, and special termination benefits	-	-	-	-
10. Benefit obligation, end of year	$ -	$ -	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

	December 31,					
	2022	2021	2022	2021	2022	2021
	Pension Benefits		Postretirement		Special or Contractual Benefits Per SSAP No 11	
(2) Change in plan assets:						
a. Fair value of plan assets, beginning of year	$ 3,052,667,221	$ 2,963,606,875	$ 2,160,245	$ 2,384,071	$ -	$ -
b. Actual return on plan assets	(415,435,126)	265,937,391	27,530	4,227	-	-
c. Foreign currency exchange rates changes	-	-	-	-	-	-
d. Contributions by reporting entity	25,633,186	28,729,259	13,549,568	13,275,535	-	-
e. Contributions by plan participants	-	-	368,221	385,559	-	-
f. Benefits paid	(180,141,015)	(205,606,304)	(13,813,209)	(13,889,147)	-	-
g. Business combinations, divestitures, curtailments, settlements, and special termination benefits	-	-	-	-	-	-
h. Fair value of plan assets, end of year	$ 2,482,724,266	$ 3,052,667,221	$ 2,292,355	$ 2,160,245	$ -	$ -

	December 31,			
	2022	2021	2022	2021
	Pension Benefits		Other Postretirement Benefits	
(3) Funded status				
a. Components:				
1. Prepaid benefit costs	$ 677,539,987	$ 636,276,736	$ -	$ -
2. Overfunded plan assets	-	-	-	-
3. Accrued benefit costs	(333,434,131)	(319,379,749)	398,899,957	400,590,210
4. Liability for pension benefits	296,082,461	382,837,570	(86,410,944)	(28,290,168)
b. Assets and liabilities recognized				
1. Assets (nonadmitted)	$ 677,539,987	$ 636,276,736	$ -	$ -
2. Liabilities recognized	(37,351,670)	63,457,821	312,489,013	372,300,042
c. Unrecognized liabilities	$ -	$ -	$ -	$ -

(4) Components of net periodic benefit cost/(benefit)

	Year Ended December 31,					
	2022	2021	2022	2021	2022	2021
	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits per SSAP No 11	
a. Service cost	$ 96,984,619	$ 109,826,718	$ $9,229,858	$ 9,601,684	$ -	$ -
b. Interest cost	85,731,960	77,166,708	10,242,320	9,174,052	-	-
c. Expected return on plan assets	(193,619,417)	(182,878,424)	(49,807)	(41,522)	-	-
d. Transition asset or obligation	-	-	-	-	-	-
e. Gains and losses	9,327,155	38,621,415	(2,043,556)	122,925	-	-
f. Prior service cost or (benefit)	-	-	(5,519,500)	(5,519,500)	-	-
h. Total net periodic benefit cost/(benefit)	$ (1,575,683)	$ 42,736,417	$ 11,859,315	$ 13,337,639	$ -	$ -

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

	December 31,			
	2022	2021	2022	2021
	Pension Benefits		Postretirement Benefits	
a. Items not yet recognized as a component of net periodic cost in prior year	$ 363,697,672	$ 620,806,927	$ (28,290,168)	$ (13,833,131)
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	97,030,057	(218,487,840)	(65,683,832)	(19,853,612)
f. Net gain and loss recognized	(9,327,155)	(38,621,415)	2,043,556	(122,925)
g. Items not yet recognized as a component of net periodic cost in current year	$ 451,400,574	$ 363,697,672	$ (86,410,944)	$ (28,290,168)

NOTES TO FINANCIAL STATEMENTS

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

	December 31,			
	2022	2021	2022	2021
	Pension Benefits		Postretirement Benefits	
a. Net transition asset or obligation	$ -	$ -	$ -	$ -
b. Net prior service cost or credit	-	-	(18,907,500)	(24,427,000)
c. Net recognized gains and losses	451,400,574	363,697,672	(67,503,444)	(3,863,168)

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

	December 31,			
	2022	2021	2022	2021
	Pension Benefits		Other Postretirement Benefits	
Weighted-average assumptions used to determine net periodic benefit cost as of December 31:				
a. Weighted-average discount rate	2.85 %	2.50 %	2.80 %	2.45 %
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	5.00 %	5.00 %	2.80 %	2.45 %
Weighted-average assumptions used to determine projected benefit obligation as of December 31:				
e. Weighted-average discount rate	5.00 %	2.85 %	5.05 %	2.80 %
f. Rate of compensation increase	3.50 %	3.50 %	3.50 %	3.50 %
g. Interest crediting rate	5.00 %	5.00 %	5.05 %	2.80 %

(8) The amount of the accumulated benefit obligation for defined benefit pension plans was $2,590,018,984 as of December 31, 2022 and $3,099,467,906 as of December 31,2021.

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

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

	Year(s)	Amount
a.	2023	$ 205,697,903
b.	2024	211,683,157
c.	2025	214,911,736
d.	2026	217,442,729
e.	2027	216,829,346
f.	2028 through 2030	1,103,445,942

(11) The Company intends to fund $53,187,617 in 2023 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,	
	2022	2021
General Investment Account	$ 167,749,914	$ 195,540,640
Separate investment accounts:		
Barings Long Duration Bond Fund	-	309,953,049
Invesco Oppenheimer International Growth Fund		
	$ 167,749,914	$ 505,493,689

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

	Pension Benefits		Postretirement Benefits	
Source of (Gain)/Loss	2022	2021	2022	2021
Change in Discount Rate	$ (565,168,638)	$ (119,871,741)	$ (55,948,038)	$ (11,244,838)
Change in Assumptions	8,955,646	6,828,831	-	616,256
Other (Gains)/ Losses	44,188,506	(22,385,963)	(9,758,071)	(9,262,325)
Total (Gains) /Losses	$ (512,024,486)	$ (135,428,873)	$ (65,706,109)	$ (19,890,907)

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

	December 31,			
	2022	2021	2022	2021
	Overfunded		Underfunded	
Pension:				
a. Projected benefit obligation	$ 2,186,641,805	$ 2,669,829,651	$ 403,377,179	$ 429,638,255
b. Less: fair value of plan assets	2,482,724,266	3,052,667,221	-	-
c. Projected benefit obligation funded status	$ 296,082,461	$ 382,837,570	$ 403,377,179	$ 429,638,255

	December 31,			
	2022	2021	2022	2021
	Overfunded		Underfunded	
Postretirement:				
a. Projected benefit obligation	$ -	$ -	$ 314,781,368	$ 374,460,287
b. Less: fair value of plan assets	-	-	2,292,355	2,160,245
c. Projected benefit obligation funded status	$ -	$ -	$ 312,489,013	$ 372,300,042

The qualified pension plan was overfunded by $296,082,461 as of December 31, 2022 and by $382,837,570 as of December 31, 2021. The nonqualified pension plans are not funded and have total projected benefit obligations of $403,377,179 as of December 31, 2022 and $429,638,255 as of December 31, 2021.

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

b. The target range allocations are based on two broad categories, return-seeking (i.e., generally equities and alternative investments) and liability- hedging (i.e., generally fixed income). The return-seeking allocation range is 48% - 58% and liability-hedging range is 42% - 52%. Of the return-seeking assets, the range is 35-55% global public equity and 45-65% alternatives. The pension plan assets invested in the GIA through the unallocated group annuity contract earn a fixed interest. These assets comprised approximately 7% of the plan assets as of December 31, 2022 and 6% as of December 31, 2021.

c. Fair value of plan assets

The assets of the qualified pension plan are invested through a MassMutual group annuity contract and investments held in a trust. 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 qualified pension plan ceased to invest in separate investment accounts on September 2, 2022, with the assets previously held in the separate investment accounts transferred to investments under the trust.

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.

During year-end December 31, 2022, the majority of the assets of the qualified pension plan were held in the MassMutual Pension Plan Trust. The MassMutual Pension Plan Trust is a trust account with a strategy of investing in traditional and alternative asset classes as directed by the Investment Fiduciary Committee which include: public fixed income, public equity, private equity, infrastructure, private debt, hedge funds, and private real estate.

NOTES TO FINANCIAL STATEMENTS

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

	December 31, 2022				
	Level 1	Level 2	Level 3	NAV Practical Expedient	Total
Investments in the qualified pension plan:					
Pension trust assets:					
Cash, cash equivalents and short-term investments	$ 5,406,230	$ 24,425,504	$ -	-	$ 29,831,734
Collective investment trust	-	62,599,318	-	-	62,599,318
Mutual funds	458,471,297	293,356,104	-	-	751,827,401
Hedge funds	-	-	-	26,706,423	26,706,423
Limited partnerships:					
Private equity/venture capital	-	-	-	414,116,491	414,116,491
Real Estate	-	-	-	135,047,894	135,047,894
Hedge	-	-	-	184,999,743	184,999,743
Debt instruments:					
Corporate and other bonds		331,052,472	-	-	331,052,472
Other:					
Government securities	-	377,554,117	-	-	377,554,117
Other	-	1,938,839	-	-	1,938,839
Total pension trust assets	463,877,527	1,090,926,354	-	760,870,552	2,315,674,433
Total General Investment Account	-	-	167,749,914		167,749,914
Total	$ 463,877,527	$ 1,090,926,354	$ 167,749,914	760,870,552	$ 2,483,424,347

NOTES TO FINANCIAL STATEMENTS

	December 31, 2021				
	Level 1	Level 2	Level 3	NAV Practical Expedient	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	-	81,046,183	-	-	81,046,183
Total common stocks	75,190,411	670,073,058	594,992	-	745,858,461
Debt instruments:					
Corporate and other bonds	-	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	-	-	-	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	594,992	87,983,918	1,902,493,487
Total separate investment accounts	263,098,655	1,759,005,087	594,992	87,983,918	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	-	-	-	361,037,451	361,037,451
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	-	691,402,580	768,684,327
Total General Investment Account	-	-	195,540,640		195,540,640
Total	$ 282,977,267	$ 1,816,408,222	$ 196,135,632	779,386,498	$ 3,074,907,619

Fair Value Measurements

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

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

Separate Investment Accounts: There are two methods of determining unit value for the separate investment accounts. The portfolio method is used when the separate investment account invests in a portfolio of securities or two or more underlying mutual funds, bank collective trust funds or other investment vehicles (each an underlying fund). Under this method, the unit value of a separate investment account is determined by dividing the market value of such separate investment account on any valuation date by the total number of units in the separate investment account. The net investment factor method (NIF) is used when the separate investment account invests in shares or units of a single underlying fund. Under this method, the unit value of a separate investment account is determined by taking the unit value for the prior valuation day and multiplying it by the net investment factor for the current valuation day. Under both of these methods the separate investment accounts are therefore classified as Level 2. As of December 31, 2022, 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. These Separate Investment Accounts were exited during 2022 as such only disclosed in the 2021 Fair Value table.

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.

NOTES TO FINANCIAL STATEMENTS

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.

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's overall objective is to manage the assets in a liability framework where investments are selected that are expected to have similar changes in fair value as the related liabilities will have upon changes in interest rates. The company invests in a portfolio of both return-seeking and liability-hedging assets, to achieve long-term growth and to insulate the funded position from interest rate volatility.

e. Defined Contribution Plan:
The Company sponsors funded (qualified 401(k) thrift savings) and unfunded (nonqualified deferred compensation thrift savings) defined contribution plans for its employees, agents and retirees. The qualified 401(k) thrift savings plan's net assets available for benefits were $3,526,514,097 as of December 31, 2022 and $4,104,113,679 as of December 31, 2021. 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 $52,320,049 for the year ended December 31, 2022 and $48,076,549 for the year ended December 31, 2021.

The Company also maintains a defined contribution plan for agents, which was frozen in 2001. The net assets available for these benefits were $143,818,529 as of December 31, 2022 and $178,929,052 as of December 31, 2021.

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

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

h. The Company provides severance-related postemployment benefits for home office employees. The net accumulated liability for these benefits was $50,328,976 as of December 31, 2022 and $48,954,785 as of December 31, 2021.

The Company accrues postemployment benefits for the health benefits of agents who qualify for long-term disability and are not retired. The net accumulated liability for these benefits was $5,754,125 as of December 31, 2022 and $6,699,804 as of December 31, 2021.

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

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

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

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

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

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

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

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

The Company has absolutely and irrevocably guaranteed that, of the $1,918,216,473 total apportionment from its surplus funds for policyholder dividends for the period beginning January 1, 2023 and ending December 31, 2023, it will pay or cause to be applied during 2023, 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.

NOTES TO FINANCIAL STATEMENTS

j. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses was $19,405,437,560 as of December 31, 2022 and $19,829,835,705 as of December 31, 2021.

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, 2022:

1 Item Number	2 Date Issued	3 Interest Rate	4 Original Issue Amount of Note	5 Is Surplus Note Holder a Related Party (Y/N)	6 Carrying Value of Note Prior Year	7 Carrying Value of Note Current Year*	8 Unapproved Interest And/Or Principal
1	11/15/1993	7.625%	$ 125,000,000	N	$ 187,500,000	$ 125,000,000	$ 1,826,823
2	03/01/1994	7.500%	75,000,000	N	100,000,000	75,000,000	2,500,000
3	05/12/2003	5.625%	193,184,000	N	193,184,000	192,868,999	1,388,510
4	06/01/2009	8.875%	129,597,000	N	129,597,000	128,672,865	958,478
5	01/17/2012	5.375%	263,369,000	N	263,369,000	262,836,326	1,179,674
6	04/15/2015	4.500%	258,212,000	N	258,212,000	254,206,452	2,453,014
7	03/23/2017	4.900%	475,000,000	N	475,000,000	471,120,590	5,883,403
8	10/11/2019	3.729%	838,475,000	N	838,475,000	592,210,359	6,600,755
9	04/16/2020	3.375%	700,000,000	N	700,000,000	697,308,267	4,987,500
10	06/26/2020	5.077%	600,000,000	N	600,000,000	825,102,863	11,507,867
11	03/01/2021	5.077%	200,000,000	N	200,000,000	232,381,983	3,835,955
12	11/18/2021	3.200%	675,000,000	N	675,000,000	669,862,662	1,800,000
13	12/01/2022	5.672%	500,000,000	N		500,000,000	2,363,333
Total	XXX	XXX	$ 5,032,837,000	XXX	$ 4,620,337,000	$ 5,026,571,366	$ 47,285,312

* Total should agree with Page 3, Line 32.

1 Item Number	9 Current Year Interest Expense Recognized	10 Life-To-Date Interest Expense Recognized	11 Current Year Interest Offset Percentage (not including amounts paid to a 3rd party liquidity provider)	12 Current Year Principal Paid	13 Life-To-Date Principal Paid	14 Date of Maturity
1	$ 19,062,500	$ 552,812,500	N	$ -	-	11/15/2023
2	7,500,000	213,750,000	N	-	-	03/01/2024
3	10,866,600	263,150,288	N	-	-	05/15/2033
4	11,501,732	620,513,424	N	-	-	06/01/2039
5	14,156,084	208,049,072	N	-	-	12/01/2041
6	11,619,540	130,668,390	N	-	-	04/15/2065
7	23,275,000	128,529,722	N	-	-	04/01/2077
8	31,266,733	109,196,693	N	-	-	10/15/2070
9	23,625,000	58,996,875	N	-	-	04/15/2050
10	30,462,000	60,924,000	N	-	-	02/15/2069
11	10,154,000	15,231,000	N	-	-	02/15/2069
12	21,600,000	21,600,000	N	-	-	12/01/2061
13	-	-	N	-	-	12/01/2052
Total	$ 215,089,189	$ 2,383,421,964	XXX	$ -	$ -	XXX

1 Item Number	15 Are Surplus Note Payments Contractually Linked? (Y/N)	16 Surplus Note Payments Subject to Administrative Offsetting Provisions? (Y/N)	17 Were Surplus Note Proceeds Used to Purchase an Asset Directly From the Holder of the Surplus Note? (Y/N)	18 Is Asset Issuer a Related Party (Y/N)	19 Type of Assets Received Upon Issuance
1	Y	N	N	N	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

NOTES TO FINANCIAL STATEMENTS

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
13	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
13	500,000,000	-	N
Total	$ 5,207,099,024	$ -	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: $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, 2021 or 2022. 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, 2012, November 2021 and 2022 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, 2019 and April 2020 is payable on April 15 and October 15 of each year to holders of record on the preceding April 1 and October 1, respectively. Scheduled interest on the notes issued in June 2020 and March 2021 is payable on February 15 and August 15 of each year to holders of record on the preceding February 1 and August 1, respectively. Interest expense is not recorded until approval for payment is received from the Division. As of December 31, 2022, the unapproved interest was $47,285,311. Through December 31, 2022, the Company paid cumulative interest of $2,377,718,839 on surplus notes. Interest of $209,386,064 was approved and paid during the year ended December 31, 2022.

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

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

Note 14 – Liabilities, Contingencies and Assessments

a. Contingent commitments:

(1) In the normal course of business, the Company provides specified guarantees and funding to MMHLLC and certain of its subsidiaries. The Company had approximately $261,000,000 of these unsecured funding commitments to its subsidiaries as of December 31, 2022 and $510,000,000 as of December 31, 2021. The unsecured commitments are included in private placements in the table below. As of December 31, 2022 and 2021, 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 $77,435,172 of outstanding letter of credit arrangements as of December 31, 2022 and $83,848,280 as of December 31, 2021. As of December 31, 2022 and 2021, the Company did not have a funding request attributable to these letter of credit arrangements.

MMIH provided financing of $5,500,000,000 as of December 31, 2022 and $5,252,500,000 as of December 31, 2021, for MMAF that can be used to finance ongoing asset purchases. Borrowings under the facility were $3,702,730,636 as of December 31, 2022 and $3,634,497,796 as of December 31, 2021. Interest expense for these borrowings was $86,434,147 in 2022 and $60,397,018 in 2021. The unfunded amount of the facility, totaling $1,797,269,364 as of December 31, 2022, 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, 2022 and December 31, 2021, for Jefferies Finance LLC that can be used to finance ongoing asset purchases and refinance existing Company provided lines of credit. During 2022, Jefferies borrowed $225,000,000 and repaid $225,000,000 under this facility. During 2021, Jefferies borrowed

NOTES TO FINANCIAL STATEMENTS

$900,000,000 and repaid $900,000,000 under the credit facility. As of December 31, 2022, there were no outstanding borrowings under this facility. All outstanding interest due under the facility, as of December 31, 2022 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, 2022, the Company had the following commitments:

	2023	2024	2025	2026	2027	Thereafter	Total
Private placements	$ 2,407,661,035	$ 2,995,552,642	$ 1,174,461,435	$ 700,355,823	$ 1,907,662,805	$ 4,266,037,299	$ 13,451,731,039
Mortgage loans	357,302,722	369,288,746	194,023,819	365,792,035	8,000,000	110,111,068	1,404,518,390
Partnerships and LLC	949,742,370	690,890,867	1,332,105,716	579,278,812	1,014,110,157	1,387,478,691	5,953,606,614
LIHTCs (including equity contributions)	-	272,723	-	990,003	-	30,413,947	31,676,673
Total	$ 3,714,706,127	$ 4,056,004,978	$ 2,700,590,970	$ 1,646,416,673	$ 2,929,772,962	$ 5,794,041,006	$ 20,841,532,715

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, 2022 and 2021, 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, 2022 and 2021, the Company had no outstanding obligations attributable to these commitments and guarantees.

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

(1)	(2)	(3)	(4)	(5)
Nature and circumstances of guarantee and key attributes, including date and duration of agreement	Liability recognition of guarantee. (Include amount recognized at inception. If no initial recognition, document exception allowed under SSAP No. 5R.)	Ultimate financial statement impact if action under the guarantee is required	Maximum potential amount of future payments (undiscounted) the guarantor could be required to make under the guarantee. If unable to develop an estimate, this should be specifically noted.	Current status of payment or performance risk of guarantee. Also provide additional discussion as warranted
The Company guarantees the payment of certain employee and retirement benefits for its wholly-owned subsidiary Barings, if the subsidiary is unable to pay.	-	If the Company were to recognize a liability, the financial statement impact would be to recognize either an expense or an investment in a SCA.	The liabilities for these plans of $507,404,735 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.	-	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 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.	-

NOTES TO FINANCIAL STATEMENTS

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.	$166,200,000 with the right to increase the line to $215,000,000.	-
Total	-	-	$684,494,735	-

Year Ended December 31, 2022	
a. Aggregate maximum potential of future payments of all guarantees (undiscounted) the guarantor could be required to make under guarantees:	$ 684,494,735
b. Current liability recognized in the financial statements:	
1. Noncontingent liabilities	-
2. Contingent liabilities	-
c. Ultimate financial statement impact if action under the guarantee is required:	
1. Investments in SCA	$ 507,404,735
2. Joint venture	-
3. Dividends to stockholders	-
4. Expense	177,090,000
5. Other	-
6. Total	$ 684,494,735

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

c. Gain contingencies:
No material gain contingencies were realized subsequent to December 31, 2022 through the filing date.

d. The Company did not have any claims related to extra contractual obligations in 2022.

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 $90,963,880 for the year ended December 31, 2022 and $91,347,549 for the year ended December 31, 2021. Net operating leases are net of sublease receipts of $2,790,842 for the year ended December 31, 2022 and $4,567,118 for the year ended December 31, 2021.

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(2) At December 31, 2022, the minimum aggregate rental commitments are as follows:

	Years	Operating Leases
1.	2023	$ 87,797,564
2.	2024	80,430,509
3.	2025	70,159,179
4.	2026	53,416,454
5.	2027	45,339,910
6.	Thereafter	333,094,405
7.	Total	$ 670,238,021

(3) For the year ended December 31, 2022, the Company has not entered into any sale-leaseback transactions with any unrelated parties. The Company had 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 had 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

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

		December 31,			
		2022	2021	2022	2021
		Assets		Liabilities	
a.	Swaps	$ 163,578,335,677	$ 129,833,456,165	$ 160,385,835,419	$ 134,358,190,902
b.	Futures	2,334,074,060	2,302,945,750	368,501,750	373,144,950
c.	Options	14,528,743,000	15,970,229,000	48,000	58,000
d.	Total	$ 180,441,152,737	$ 148,106,630,915	$ 160,754,385,169	$ 134,731,393,852

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

(1) 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.

(2) 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.

(3) 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 2022 and 2021, 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, 2022 or 2021.

(2) The Company did not have any servicing assets or liabilities in 2022 or 2021.

(3) The Company did not have any servicing assets or liabilities in 2022 or 2021.

(4) The Company did not have interests that continue to be held by a transferor in securitized financial assets in 2022 or 2021.

(5) The Company did not have any transfers of financial assets accounted for as secured borrowing in 2022 or 2021.

(6) The Company did not have any transfers of receivables with recourse in 2022 or 2021.

(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, 2022 or 2021, 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 $107,007 in 2022 and $114,887 in 2021.

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

NOTES TO FINANCIAL STATEMENTS

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.

NOTES TO FINANCIAL STATEMENTS

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

	December 31, 2022				
	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Financial assets:					
Bonds:					
All other governments	$ -	$ 5,554,888	$ -	$ -	$ 5,554,888
Special revenue	-	1,381,125	-	-	1,381,125
Industrial and miscellaneous	-	85,060,941	219,991,919	-	305,052,860
Preferred stocks	20,529,430	-	46,860,117	-	67,389,547
Common stock - subsidiaries and affiliates	109,945,579	-	349,974,518	-	459,920,097
Common stock - unaffiliated	506,886,908	-	970,148,972	-	1,477,035,880
Derivatives:					
Interest rate swaps	-	18,287,418,022	-	-	18,287,418,022
Options	29,969,900	608,882,832	-	-	638,852,732
Currency swaps	-	3,070,767,448	-	-	3,070,767,448
Forward contracts	-	13,803,075	-	-	13,803,075
Financial futures	21,108,555	-	-	-	21,108,555
Separate account assets	34,930,934,386	16,789,645,042	1,693,225,225	-	53,413,804,657
Total financial assets carried at fair value	$ 35,619,374,758	$ 38,862,513,372	$ 3,280,200,751	$ -	$ 77,762,088,886
Financial liabilities:					
Interest rate swaps	$ -	$ 13,036,298,722	$ -	$ -	$ 13,036,298,722
Options	5,952,000	-	-	-	5,952,000
Currency swaps	-	708,572,178	-	-	708,572,178
Forward contracts	-	236,132,392	-	-	236,132,392
Credit default swaps	-	12,319,618	-	-	12,319,618
Financial futures	2,985,920	-	-	-	2,985,920
Total financial liabilities carried at fair value	$ 8,937,920	$ 13,993,322,912	$ -	$ -	$ 14,002,260,830

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, 2022, 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.

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	December 31, 2021				
	Level 1	Level 2	Level 3	Net Asset Value (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:					
Derivatives:					
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

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

	Balance as of 1/1/2022	Transfers[1] In	Transfers[1] Out	Gains (Losses) in Net Income	Gains (Losses) in Surplus	Purchases	Issuances	Sales	Settlements	Balance as of 12/31/2022
Financial assets:										
Bonds:										
Industrial and miscellaneous	$ 186,869,899	$ 63,585,571	$ -	$ 2,558,223	$ (8,848,976)	$ 19,170,175	$ 8,598,716	$ -	$ (52,171,832)	$ 219,761,776
Preferred stock	18,015,655	47,000,000	-	-	(17,926,263)	-	-	-	-	47,089,392
Common stock - subsidiaries and affiliates	253,282,028	-	(116,414,688)	(12,864,161)	110,495,297	(793,391,645)	979,949,809	(64,925,851)	(6,156,270)	349,974,519
Common stock - unaffiliated	753,425,003	416	(3,730,890)	27,616,461	2,294,443	326,642,527	3,111,577	(27,035,206)	(112,179,845)	970,144,486
Derivatives:										
Separate account assets	1,893,940,793	-	(12,868,618)	(173,960,223)	-	282,160,365	-	(295,557,370)	(489,724)	1,693,225,223
Total financial assets	$ 3,105,533,378	$ 110,585,987	$ (133,014,196)	$ (156,649,700)	$ 86,014,501	$ (165,418,578)	$ 991,660,102	$ (387,518,427)	$ (170,997,671)	$ 3,280,195,396

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

	Balance as of 01/01/2021	Transfers[1] In	Transfers[1] Out	Gains (Losses) in Net Income	Gains (Losses) in Surplus	Purchases	Issuances	Sales	Settlements	Balance as of 12/31/2021
Financial assets:										
Bonds:										
Industrial and miscellaneous	$ 112,271,674	$ -	$ (7,152,057)	$ (20,912,301)	$ 3,951,308	$ -	$ 99,412,193	$ -	$ (700,919)	$ 186,869,898
Preferred Stock	18,459,995	-	-	-	(763,052)	318,712	-	-	-	18,015,655
Common stock - subsidiaries and affiliates	186,455,491	-	-	808,527	(372,365,447)	23,194,260	421,522,611	-	(6,333,415)	253,282,027
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	1,636,246	(26,150,075)	15,228,129	-	363,419,530	-	(293,852,739)	(246,360)	1,893,940,794
Total financial assets	$ 2,563,027,387	$ 1,636,246	$ (33,302,132)	$ 2,737,741	$ (252,985,585)	$ 630,581,270	$ 523,944,636	$ (320,122,090)	$ (9,984,096)	$ 3,105,533,377

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

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

(4) *Valuation Techniques and Inputs*

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

	December 31, 2022						
	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial assets:							
Bonds:							
U. S. government and agencies	$ 4,427,766,511	$ 4,764,141,765	$ -	$ 4,427,676,771	$ 89,740	$ -	$ -
All other governments	1,385,020,246	1,635,488,544	-	1,322,861,870	62,158,376	-	-
States, territories and possessions	241,029,806	248,419,799	-	241,029,806	-	-	-
Political subdivisions	388,165,728	404,416,301	-	388,165,728	-	-	-
Special revenue	4,110,747,489	4,186,668,736	-	4,101,957,597	8,789,892	-	-
Industrial and miscellaneous	105,790,586,118	117,023,317,719	42,325,191	45,769,408,257	59,978,852,670	-	-
Parent, subsidiaries and affiliates	7,956,165,771	8,182,767,682	-	1,014,933,180	6,941,232,591	-	-
Preferred stocks	445,941,513	451,411,752	45,250,616	-	400,690,897	-	-
Common stocks - subsidiaries and affiliates[1]	459,920,097	459,920,097	109,945,579	-	349,974,518	-	-
Common stocks - unaffiliated	1,477,035,880	1,477,035,880	506,886,908	-	970,148,972	-	-
Mortgage loans - commercial	19,151,961,603	20,755,372,546	-	-	19,151,961,603	-	-
Mortgage loans - residential	3,892,448,035	4,216,591,382	-	-	3,892,448,035	-	-
Cash, cash equivalents and short-term investments	5,568,063,455	5,568,063,455	419,730,608	5,148,332,847	-	-	-
Derivatives:							
Interest rate swaps	18,456,834,141	18,287,418,022	-	18,456,834,141	-	-	-
Options	638,852,732	638,852,732	29,969,900	608,882,832	-	-	-
Currency swaps	3,070,767,448	3,070,767,448	-	3,070,767,448	-	-	-
Forward contracts	13,803,075	13,803,075	-	13,803,075	-	-	-
Credit default swaps	460,000	-	-	460,000	-	-	-
Financial futures	21,108,555	21,108,555	21,108,555	-	-	-	-
Separate account assets	53,413,804,657	53,413,804,657	34,930,934,386	16,789,645,046	1,693,225,225	-	-
Financial liabilities:							
Repurchase agreements	3,041,983,723	3,041,983,723	-	3,041,983,723	-	-	-
Commercial paper	249,947,917	249,947,917	-	249,947,917	-	-	-
Guaranteed interest contracts	13,802,550,862	14,701,159,948	-	-	13,802,550,862	-	-
Group annuity contracts and other deposits	1,889,919,988	2,162,490,271	-	-	1,889,919,988	-	-
Individual annuity contracts	16,214,481,799	17,000,232,720	-	-	16,214,481,799	-	-
Supplementary contracts	1,139,882,636	1,138,650,972	-	-	1,139,882,636	-	-
Derivatives:							
Interest rate swaps	18,165,298,722	13,036,298,722	-	18,165,298,722	-	-	-
Options	5,952,000	5,952,000	5,952,000	-	-	-	-
Currency swaps	708,572,178	708,572,178	-	708,572,178	-	-	-
Forward contracts	236,132,392	236,132,392	-	236,132,392	-	-	-
Credit default swaps	12,574,665	13,004,716	-	12,574,665	-	-	-
Financial futures	2,985,920	2,985,920	2,985,920	-	-	-	-

[1]Common stocks - subsidiaries and affiliates do not include unconsolidated subsidiaries, which had a statutory carrying value of $24,222,743,540.00.

NOTES TO FINANCIAL STATEMENTS

	December 31, 2021						
	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial assets:							
Bonds:							
U. S. government and agencies	$ 4,768,832,657	$ 4,125,427,840	$ -	$ 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	42,830,323	-	626,656,594	-	-
Common stock - subsidiaries and affiliates[1]	390,448,568	390,448,568	137,166,541	-	253,282,027	-	-
Common stock - 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 investment 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	-	-	-	-

[1] *Common stocks - subsidiaries and affiliates do not include unconsolidated subsidiaries, which had statutory carrying values of $24,249,586,680.*

d. As of December 31, 2022 and 2021, 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 $9,599,857 as of December 31, 2022 and $9,605,628 as of December 31, 2021.

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.

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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 $2,620,529,124 as of December 31, 2022 and $2,667,336,639 as of December 31, 2021.

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

	December 31,			
	2022		2021	
Other Invested Assets	39	%	33	%
Bonds	32		33	
Stocks	16		19	
Cash and Short-Term Investments	10		13	
Real Estate	3		2	
	100	%	100	%

Business risks

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

Insurance and underwriting risks

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

Investment and interest rate risks

The fair value, cash flows and earnings of investments can be influenced by a variety of factors including changes in interest rates, credit spreads, equity markets, portfolio asset allocation and general economic conditions. The Company employs a rigorous asset/liability management process to help mitigate the economic impacts of various investment risks, in particular interest rate risk. By effectively matching the market sensitivity of assets with the liabilities they support, the impact of interest rate changes is addressed, on an economic basis, as the change in the value of the asset is offset by a corresponding change in the value of the supported liability. The Company uses derivatives, such as interest rate swaps and swaptions, as well as synthetic assets to reduce interest rate and duration imbalances determined in asset/liability analyses.

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

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

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

Currency exchange risk

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

Credit and other market risks

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

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

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

NOTES TO FINANCIAL STATEMENTS

The CMBS, RMBS and leveraged loan sectors are sensitive to evolving conditions that can impair the cash flows realized by investors and is subject to uncertainty. Management's judgment regarding OTTI and estimated fair value depends upon the evolving investment sector and economic conditions. It can also be affected by the market liquidity, a lack of which can make it difficult to obtain accurate market prices for RMBS and other investments, including CMBS and leveraged loans. Any deterioration in economic fundamentals, especially related to the housing sector could affect management's judgment regarding OTTI.

The Company has investments in structured products exposed primarily to the credit risk of corporate bank loans, corporate bonds or credit default swap contracts referencing corporate credit risk. Most of these structured investments are backed by corporate loans and are commonly known as collateralized loan obligations that are classified as CDOs. The portfolios backing these investments are actively managed and diversified by industry and individual issuer concentrations. Due to the complex nature of CDOs and the reduced level of transparency to the underlying collateral pools for many market participants, the recovery in CDO valuations generally lags the overall recovery in the underlying assets. Management believes its scenario analysis approach, based primarily on actual collateral data and forward-looking I.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 had caused 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 geopolitics 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 2022.

e. The Company did not have unused transferable or non-transferable state tax credits as of December 31, 2022.

f. Subprime mortgage related risk exposure:
As of December 31, 2022 and 2021, the Company did not have any direct exposure through investments in subprime mortgage loans.

(1) Direct exposure through other investments

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

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

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

NOTES TO FINANCIAL STATEMENTS

Residential mortgage loan pools are homogeneous residential mortgage loans substantially backed by FHA and VA guarantees. The Company purchases seasoned loan pools, most of which are FHA insured or VA guaranteed. The Company does not originate any residential mortgages but invests in residential mortgage loan pools which may contain mortgages of subprime credit quality. As of December 31, 2022 and 2021, the Company did not have any direct subprime exposure through purchases of unsecuritized whole-loan pools.

(3) Direct exposure through other investments:

	Year Ended December 31, 2022			
Alt-A:	Actual Cost	Carrying Value	Fair Value	OTTI
a. Residential mortgage-backed securities	$ 149,219,166	$ 175,405,029	$ 177,868,702	$ 2,353,327
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs *	$ 13,715,674	$ 15,459,243	$ 15,231,106	$ 81,767
f. Other assets	-	-	-	-
g. Total	$ 162,934,841	$ 190,864,272	$ 193,099,808	$ 2,435,094

*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, 2021			
Alt-A:	Actual Cost	Carrying Value	Fair 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	338,735,089	363,192,914	853,504

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

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

g. Retained asset accounts:

(1) As of December 31, 2022 and 2021, the Company had no retained asset accounts.

(2)

	Retained Asset Accounts In Force December 31,			
	2022		2021	
	Number	Balance	Number	Balance
Account aging categories:				
a. Up to and including 12 months	-	$ -	-	$ -
b. 13 to 24 months	-	-	-	-
c. 25 to 36 months	-	-	-	-
d. 37 to 48 months	-	-	-	-
e. 49 to 60 months	-	-	-	-
f. Over 60 months	-	-	-	-
g. Total	-	$ -	-	$ -

(3)

	Individual		Group	
	Number	Balance	Number	Balance
a. Retained asset accounts as of January 1, 2022	-	$ -	-	$ -
b. Retained asset accounts issued	-	-	-	-
c. Investment earnings credited to retained asset accounts	-	-	-	-
d. Fees and other charges assessed to retained asset accounts	-	-	-	-
e. Retained asset accounts transferred to state unclaimed property funds	-	-	-	-
f. Retained asset accounts closed/withdrawn	-	-	-	-
g. Retained asset accounts as of December 31, 2022	-	$ -	-	$ -

h. Insurance-linked securities:

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

NOTES TO FINANCIAL STATEMENTS

Note 22 – Events Subsequent

Management of the Company has evaluated subsequent events through February 27, 2023, the date the financial statements were available to be issued to state regulators and subsequently on the Company's website. No events have occurred subsequent to the date of the financial statements, except for:

On January 19, 2023, the Company issued a €500,000,000 funding agreement with a 3.75% fixed rate and a 7-year maturity.

On February 3, 2023, the Company issued a NOK 1,000,000,000 funding agreement with a 4.01% fixed rate and an 8-year maturity.

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, 2022, the resulting reduction in surplus due to loss of reinsurance reserve credits net of unearned premium would be $11,228,357,815 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, 2022, 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 risk-based capital shortfall on total adjusted capital (TAC)

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

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

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

NOTES TO FINANCIAL STATEMENTS

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 2022 for incurred losses and loss adjustment expenses attributable to insured events of prior years, which considered corrections of prior year errors.

Note 26 – Intercompany Pooling Arrangements

The Company did not have any intercompany pooling arrangements.

Note 27 – Structured Settlements

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

Note 28 – Health Care Receivables

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

Note 29 – Participating Policies

Participating policies issued by the Company represented 56% of the Company's policyholders' reserves and liabilities for deposit-type contracts as of December 31, 2022 and 58% as of December 31, 2021.

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 $1,905,770,356 for 2022 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 $56,910,521,708 of insurance in force as of December 31, 2022, 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 $340,611,952 as of December 31, 2022 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	
ITEM	Total	Industrial Life	Life Ins.	Individual Annuities	Supplementary Contracts	Credit Life Group and Individual	Life Ins.	Annuities
None	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

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, 2022 are illustrated below:

a. INDIVIDUAL ANNUITIES:

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 24,695,520	$ -	$ -	$ 24,695,520	- %
b. At book value less current surrender charge of 5% or more	23,071,139,947	-	-	23,071,139,947	55
c. At fair value	-	-	7,951,105,088	7,951,105,088	19
d. Total with market value adjustment or at fair value (total of 1 through 3)	23,095,835,467	-	7,951,105,088	31,046,940,555	74
e. At book value without adjustment (minimal or no charge or adjustment)	4,087,268,699	-	-	4,087,268,699	10
(2) Not subject to discretionary withdrawal	6,695,310,153	-	-	6,695,310,153	16
(3) Total * (gross: direct + assumed)	33,878,414,319	-	7,951,105,088	41,829,519,407	100 %
(4) Reinsurance ceded	10,358,776,995	-	-	10,358,776,995	
(5) Total (net)* (3) - (4)	$ 23,519,637,324	$ -	$ 7,951,105,088	$ 31,470,742,412	
(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:	$ 766,707,267	$ -	$ -	$ 766,707,267	

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

b. GROUP ANNUITIES:

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 13,836,408,170	$ -	$ -	$ 13,836,408,170	20 %
b. At book value less current surrender charge of 5% or more	205,260	-	-	205,260	-
c. At fair value	-	12,029,472,260	20,080,368,031	32,109,840,291	45
d. Total with market value adjustment or at fair value (total of 1 through 3)	13,836,613,430	12,029,472,260	20,080,368,031	45,946,453,721	65
e. At book value without adjustment (minimal or no charge or adjustment)	2,109,472,270	487,723,824	-	2,597,196,094	4
(2) Not subject to discretionary withdrawal	21,666,150,757	-	-	21,666,150,757	31
(3) Total * (gross: direct + assumed)	37,612,236,457	12,517,196,084	20,080,368,031	70,209,800,572	100 %
(4) Reinsurance ceded	18,943,655,317	-	-	18,943,655,317	
(5) Total (net)* (3) - (4)	$ 18,668,581,140	12,517,196,084	20,080,368,031	51,266,145,255	
(6) Amount included B(1)b above that will move to B(1)e for the first time within the year after the statement date:	$ -	$ -	$ -	$ -	

c. DEPOSIT-TYPE CONTRACTS
(no life contingencies)

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 2,528,428,191	$ -	$ -	$ 2,528,428,191	8 %
b. At book value less current surrender charge of 5% or more	-	-	-	-	-
c. At fair value	-	-	9,431,864,219	9,431,864,219	31
d. Total with market value adjustment or at fair value (total of 1 through 3)	2,528,428,191	-	9,431,864,219	11,960,292,410	39
e. At book value without adjustment (minimal or no charge or adjustment)	3,407,335,118	-	-	3,407,335,118	11

NOTES TO FINANCIAL STATEMENTS

(2) Not subject to discretionary withdrawal	15,227,548,221	-	-	15,227,548,221	50
(3) Total * (gross: direct + assumed)	21,163,311,530	-	9,431,864,219	30,595,175,749	100 %
(4) Reinsurance ceded	3,074,032,717	-	-	3,074,032,717	
(5) Total (net)* (3) - (4)	$ 18,089,278,813	$ -	$ 9,431,864,219	$ 27,521,143,032	
(6) Amount included C(1)b above that will move to C(1)e for the first time within the year after the statement date:	$ -	$ -	$ -	$ -	

d.

	Amount
Life and Accident and Health Annual Statement:	
(1) Exhibit 5, Annuities Section, Total (net)	$ 41,985,059,604
(2) Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	203,158,861
(3) Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	18,089,278,812
(4) Subtotal	60,277,497,277
Separate Accounts Annual Statement:	
(5) Exhibit 3, Line 0299999, Column 2	40,548,669,204
(6) Exhibit 3, Line 0399999, Column 2	-
(7) Policyholders dividend and coupon accumulations	-
(8) Policyholder premiums	-
(9) Guaranteed interest contracts	-
(10) Other contract deposit funds	9,431,864,219
(11) Subtotal	49,980,533,423
(12) Combined Total	$ 110,258,030,700

NOTES TO FINANCIAL STATEMENTS

Note 33 - Analysis of Life Actuarial Reserves by Withdrawal Characteristics

The withdrawal characteristics of the Company's life actuarial reserves as of December 31, 2022 are illustrated below:

	Account Value	Cash Value	Reserve
A. General Account			
(1) Subject to discretionary withdrawal, surrender values, or policy loans			
a. Term policies with cash value	-	-	-
b. Universal life	22,420,495,833	22,416,511,072	22,479,447,259
c. Universal life with secondary guarantees	1,827,525,215	1,605,290,959	6,836,605,107
d. Indexed universal life	-	-	-
e. Indexed universal life with secondary guarantees	-	-	-
f. Indexed life	-	-	-
g. Other permanent cash value life insurance	-	78,094,675,235	81,868,928,208
h. Variable life	804,681	804,681	596,697
i. Variable universal life	394,082,850	390,162,729	443,115,712
j. Miscellaneous reserves	-	-	-
(2) Not subject to discretionary withdrawal or no cash values			
a. Term policies without cash value	XXX	XXX	2,900,315,530
b. Accidental death benefits	XXX	XXX	2,603,409
c. Disability - active lives	XXX	XXX	183,012,234
d. Disability - disabled lives	XXX	XXX	298,681,350
e. Miscellaneous reserves	XXX	XXX	1,030,842,676
(3) Total (gross: direct + assumed)	24,642,908,579	102,507,444,676	116,044,148,182
(4) Reinsurance Ceded	4,425,008,273	4,914,358,516	9,021,807,419
(5) Total (net) (3) - (4)	20,217,900,306	97,593,086,160	107,022,340,763

	Account Value	Cash Value	Reserve
B. Separate Account with Guarantees			
(1) Subject to discretionary withdrawal, surrender values, or policy loans			
a. Term policies with cash value	-	-	-
b. Universal life	-	-	-
c. Universal life with secondary guarantees	-	-	-
d. Indexed universal life	-	-	-
e. Indexed universal life with secondary guarantees	-	-	-
f. Indexed life	-	-	-
g. Other permanent cash value life insurance	-	-	-
h. Variable life	-	-	-
i. Variable universal life	1,563,366,187	1,563,397,574	1,563,366,113
j. Miscellaneous reserves	-	-	-
(2) Not subject to discretionary withdrawal or no cash values			
a. Term policies without cash value	XXX	XXX	-
b. Accidental death benefits	XXX	XXX	-
c. Disability - active lives	XXX	XXX	-
d. Disability - disabled lives	XXX	XXX	-
e. Miscellaneous reserves	XXX	XXX	-
(3) Total (gross: direct + assumed)	1,563,366,187	1,563,397,574	1,563,366,113
(4) Reinsurance Ceded	-	-	-
(5) Total (net) (3) - (4)	1,563,366,187	1,563,397,574	1,563,366,113

	Account Value	Cash Value	Reserve
C. Separate Account Nonguaranteed			
(1) Subject to discretionary withdrawal, surrender values, or policy loans			
a. Term policies with cash value	-	-	-
b. Universal life	-	-	-
c. Universal life with secondary guarantees	-	-	-
d. Indexed universal life	-	-	-
e. Indexed universal life with secondary guarantees	-	-	-
f. Indexed life	-	-	-
g. Other permanent cash value life insurance	-	-	-
h. Variable life	1,363,366	1,363,366	2,173,547
i. Variable universal life	1,403,298,200	1,377,801,462	1,394,929,028
j. Miscellaneous reserves	-	-	-
(2) Not subject to discretionary withdrawal or no cash values			
a. Term policies without cash value	XXX	XXX	-
b. Accidental death benefits	XXX	XXX	-
c. Disability - active lives	XXX	XXX	-
d. Disability - disabled lives	XXX	XXX	-
e. Miscellaneous reserves	XXX	XXX	-
(3) Total (gross: direct + assumed)	1,404,661,566	1,379,164,828	1,397,102,575
(4) Reinsurance Ceded	-	-	-
(5) Total (net) (3) - (4)	1,404,661,566	1,379,164,828	1,397,102,575

NOTES TO FINANCIAL STATEMENTS

D.

		Amount
	Life and Accident and Health Annual Statement:	
(1)	Exhibit 5, Life Insurance Section, Total (net)	$ 105,529,103,258
(2)	Exhibit 5, Accidental Death Benefits Section, Total (net)	2,603,409
(3)	Exhibit 5, Disability - Active Lives Section, Total (net)	183,032,088
(4)	Exhibit 5, Disability - Disabled Lives Section, Total (net)	298,682,509
(5)	Exhibit 5, Miscellaneous Reserves Section, Total (net)	1,065,668,609
(6)	Subtotal	107,079,089,873
	Separate Accounts Annual Statement:	
(7)	Exhibit 3, Line 0199999, Column 2	2,960,468,690
(8)	Exhibit 3, Line 0499999, Column 2	-
(9)	Exhibit 3, Line 0599999, Column 2	-
(10)	Subtotal (Lines (7 through (9))	2,960,468,690
(11)	Combined Total ((6) and (10))	110,039,558,564

Note 34 – Premium and Annuity Considerations Deferred and Uncollected

a. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2022, were as follows:

	Type	Gross	Net of Loading
(1)	Industrial	$ -	$ -
(2)	Ordinary new business	162,801,411	103,298,359
(3)	Ordinary renewal	1,159,464,092	1,144,572,644
(4)	Credit life	-	-
(5)	Group life	10,079,305	10,079,305
(6)	Group annuity	-	-
(7)	Totals	$ 1,332,344,808	$ 1,257,950,308

Note 35 – Separate Accounts

a. Separate account activity:

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

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

Product/Transaction:	State Statute Reference / Commissioner Approval / Guidance
Corporate-Owned Life Insurance	Massachusetts General Laws Annotated Chapter 175, Section 132G
Group Variable Universal Life	Massachusetts General Laws Annotated Chapter 175, Section 132G
Individual Immediate Variable Annuity	Massachusetts General Laws Annotated Chapter 175, Section 132G
Individual Variable Annuity	Massachusetts General Laws Annotated Chapter 175, Section 132G
Individual Variable Universal Life	Massachusetts General Laws Annotated Chapter 175, Section 132G
Nonguaranteed Retirement Services Separate Accounts	Massachusetts General Laws Annotated Chapter 175, Section 132F
Separate Account Guaranteed Interest Contract	Massachusetts General Laws Annotated Chapter 175, Section 132F
Synthetic Guaranteed Interest Contract	Massachusetts General Laws Annotated Chapter 175, Section 132F
Stable Value Bank-Owned Life Insurance	Massachusetts General Laws Annotated Chapter 175, Section 132G
Supplemental Account	Massachusetts General Laws Annotated Chapter 175, Section 132F

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

The Company's NAIC Separate Account Annual Statement included Separate Accounts with legally insulated products of $53,186,736,062 as of December 31, 2022 and $12,363,440,879 as of December 31, 2021. 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, 2022 are attributed to the following:

NOTES TO FINANCIAL STATEMENTS

	Separate Account Assets	
	Legally Insulated	Not Legally Insulated*
Product/Transaction:		
Nonguaranteed Retirement Services Separate Accounts	$ 26,197,753,009	$ -
Separate Account Guaranteed Interest Contract	16,001,567,164	226,910,185
Individual Variable Annuity	7,958,924,068	-
Stable Value Bank-Owned Life Insurance	1,569,379,636	-
Individual Variable Universal Life	1,146,186,040	-
Corporate-Owned Life Insurance	203,917,129	-
Group Variable Universal Life	61,481,797	-
Individual Immediate Variable Annuity	47,527,219	-
Synthetic Guarateed Interest Contract	-	158,411
Total	$ 53,186,736,062	$ 227,068,596

* Exclusive of seed money and unsettled fees and expenses, there are 16 contracts totaling $96,612,052 that are included as non-insulated. Total separate account assets of the Company are $53,413,804,658 at December 31, 2022. These 16 non-insulated contracts represent 0.18% of the Company's separate account balance at December 31, 2022. Given the immateriality of the balances, we are disclosing the existence of these 16 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:

2022	$ 97,398,789
2021	95,307,042
2020	103,722,568
2019	104,346,980
2018	97,690,286

For the year ended December 31, 2022, the general account of the Company had paid $4,702,830 toward separate account guarantees. The total separate account guarantees paid by the general account for the preceding years ending December 31, 2021, 2020, 2019, and 2018 was $2,638,376, $6,925,020, $8,183,620 and $6,161,058, respectively.

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

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

(3) The Company does not engage in securities lending transactions within the separate accounts.

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

NOTES TO FINANCIAL STATEMENTS

Information regarding the separate accounts of the Company as of and for the year ended December 31, 2022 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, 2022	$ -	$ -	$ -	$ 9,787,721,732	$ 9,787,721,732
Reserves at December 31, 2022					
(2) For accounts with assets at:					
a. Fair value	$ -	$ 12,517,622,694	$ -	$ 38,860,013,303	$ 51,377,635,997
b. Nonpolicy liabilities	-	-	-	342,504,415	342,504,415
c. Amortized cost	-	1,563,366,113	-	-	1,563,366,113
d. Total Reserves*	$ -	$ 14,080,988,807	$ -	$ 39,202,517,718	$ 53,283,506,525
(3) By withdrawal characteristics:					
a. Subject to discretionary withdrawal:	$ -	$ -	$ -	$ -	$ -
1. With market value adjustment	-	-	-	-	-
2. At book value without market value adjustment and with current surrender charge of 5% or more	-	-	-	-	-
3. At fair value	-	12,517,622,694	-	38,860,013,303	51,377,635,997
4. At book value, without market value adjustment and with current surrender charge of less than 5%	-	1,563,366,113	-	-	1,563,366,113
5. Nonpolicy liabilities	-	-	-	342,504,415	342,504,415
6. Subtotal	$ -	$ 14,080,988,807	$ -	$ 39,202,517,718	$ 53,283,506,525
b. Not subject to discretionary withdrawal	-	-	-	-	-
c. Total	$ -	$ 14,080,988,807	$ -	$ 39,202,517,718	$ 53,283,506,525
(4) Reserves for Assets Default Risk in Lieu of AVR	$ -	$ -	$ -	$ -	$ -

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

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

	December 31, 2022
(1) Transfers as reported in the Summary of Operations of the Separate Account Statement:	
(a) Transfers to separate accounts (Page 4, Line 1.4 and 2)	$ 4,205,308,954
(b) Transfers from separate accounts (Page 4, Line 10)	(14,219,563,249)
(c) Net transfers to (from) separate accounts (a) - (b)	(10,014,254,295)
(2) Reconciling adjustments:	
(a) Miscellaneous	3,480,858,267
(b) Net deposits on deposit-type liabilities	1,938,661,414
(3) Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	$ (4,594,734,614)

Note 36 – Loss/Claim Adjustment Expenses

The balance in the liability for unpaid accident and health claim adjustment expenses was $25,000,000 as of December 31, 2022 and $25,494,613 as of December 31, 2021. The Company incurred $347,000,000 and paid $349,000,000 of claim and claim adjustment expenses in the current year, of which $335,000,000 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 $54,000,000. There is no salvage and subrogation associated with the Company's disability and long-term care businesses.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.

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

1.3 State Regulating? ..... MA

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

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

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

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

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2019

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/25/2021

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 a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [X]

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

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

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

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC.

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

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

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

6.2 If yes, give full information:
.....

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

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

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

8.1 Is the company a subsidiary of a depository institution holding company (DIHC) or a DIHC itself, regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If the response to 8.1 is yes, please identify the name of the DIHC.

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Barings LLC	Charlotte, NC				YES
Baring International Investment Limited	London, UK				YES
Barings Securities LLC	Charlotte, NC				YES
MML Distributors, LLC	Springfield, MA				YES
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	Windsor, CT		YES		
Flourish Financial, LLC	New York, NY				YES

8.5 Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the depository institution holding company? ..... Yes [ ] No [X]

8.6 If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to the Federal Reserve Board's capital rule? ..... Yes [ ] No [X] N/A [ ]

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

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

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

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [X]

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

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

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

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Vy Q. Ho, Head of Valuation and Appointed Actuary Massachusetts Mutual Life Insurance Company 1295 State Street, Springfield, MA 01111

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

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

12.12 Number of parcels involved 235

12.13 Total book/adjusted carrying value ..... $ 9,444,844,366

12.2 If, yes provide explanation:
The Company held investments in debt and equity securities in 156 parcels, which own or hold real estate indirectly. The statement value at December 30, 2022 of debt and equity was $6,690,656,735 and $448,810,794 respectively. The Company also held 79 investments in LP and LLC entities that own real estate. These investments had a statement value of $2,305,376,837 as of December 30, 2022.

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

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

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

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

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

14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]
a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
c. Compliance with applicable governmental laws, rules and regulations;
d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
e. Accountability for adherence to the code.

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

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

14.21 If the response to 14.2 is yes, provide information related to amendment(s).
Changed references from HR business partner to Employee Relations in response to an HR organizational change; updated links for new MX site, removed references to old policies.

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

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

GENERAL INTERROGATORIES

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

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

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount
.....	.....	.....	.....

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

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

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

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

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

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

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

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

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

24.1 Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days? ..... Yes [ ] No [X]

24.2 If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.

Name of Third-Party	Is the Third-Party Agent a Related Party (Yes/No)
.....	.....

INVESTMENT

25.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 25.03) ..... Yes [X] No [ ]

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

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

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

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

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

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

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

26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 25.03). Yes [X] No [ ]

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

26.21 Subject to repurchase agreements $ 3,049,414,112
26.22 Subject to reverse repurchase agreements $
26.23 Subject to dollar repurchase agreements $
26.24 Subject to reverse dollar repurchase agreements $
26.25 Placed under option agreements $
26.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock $ 357,594,106
26.27 FHLB Capital Stock $ 98,620,000
26.28 On deposit with states $ 9,599,857
26.29 On deposit with other regulatory bodies $
26.30 Pledged as collateral - excluding collateral pledged to an FHLB $ 3,279,960,628
26.31 Pledged as collateral to FHLB - including assets backing funding agreements $ 2,476,586,046
26.32 Other $

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
Restricted by contractual agreements	Various	357,594,106

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

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

LINES 27.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

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

27.4 If the response to 27.3 is YES, does the reporting entity utilize:
27.41 Special accounting provision of SSAP No. 108 Yes [ ] No [X]
27.42 Permitted accounting practice Yes [ ] No [X]
27.43 Other accounting guidance Yes [ ] No [X]

27.5 By responding YES to 27.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [ ] No [X]

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

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

28.2 If yes, state the amount thereof at December 31 of the current year. $ 171,409,366

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

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

1 Name of Custodian(s)	2 Custodian's Address
Citibank, N.A.	333 West 34th Street, New York, NY 10001
State Street Global Services	801 Pennsylvania Avenue, Kansas City, MO 64105
Citibank, N.A.	2 Park Street Sydney, NSW 2000
Citibank, N.A.	London Canada SQ Service CTR Citigroup CTR 25 Canada Sq London E14 5LB UK

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

29.03 Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year?..... Yes [ ] No [X]

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

1 Old Custodian	2 New Custodian	3 Date of Change	4 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 Name of Firm or Individual	2 Affiliation
20 Gates Management, LLC	U
Angelo, Gordon & Co., L.P.	U
Apollo Capital Management, L.P.	U
Apollo Insurance Solutions Group LP	U
Ares Management LLC	U
Barings LLC	A
Carlyle Aviation Group Capital Markets LLC	U
Centerbridge Martello Advisors, LLC	U
Fractal Investments LLC	U
Franklin Advisers, Inc.	U
Great-West Capital Management LLC	U
IFM Investors Pty Ltd	U
Invesco Investment Management Company	U
Jefferies Finance LLC	A
Pacific Investment Management Company LLC	U
Western Asset Management Company	U

29.0597 For those firms/individuals listed in the table for Question 29.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [ ] No [X]

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?..... Yes [ ] No [X]

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 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
155480	20 Gates Management, LLC	549300P9T431XY751068	SEC	NO
131940	Angelo, Gordon & Co., L.P.	XXJ808RONB9FETFPCB63	SEC	NO
143161	Apollo Capital Management, L.P.	549300C43L0TF7UALB02	SEC	NO
143161	Apollo Insurance Solutions Group LP	549300C43L0TF7UALB02	SEC	NO
130074	Ares Management LLC	549300JA9GMPFTSVQQ05	SEC	NO
106006	Barings LLC	549300G36F1EZS4MQM37	SEC	DS
168456	Carlyle Aviation Group Capital Markets LLC	5493001081 5L9BP7IG93	SEC	NO
311767	Fractal Investments LLC	984500D14JFD006CBC96	SEC	NO
104517	Franklin Advisers, Inc.	B1CG1NRZIDDJ0D0EXB52	SEC	NO
107272	Great-West Capital Management LLC	549300S3EP0XVXYMD485	SEC	NO
162754	IFM Investors Pty Ltd	5493002BVKOQI7KW7H93	SEC	NO
110363	Invesco Investment Management Company	037NHJVF7S22I10N0U83	SEC	NO
162264	Jefferies Finance LLC	549300SKVB18YSSIDT75	SEC	NO
104559	Pacific Investment Management Company LLC	549300KGPYQZXGMYYN38	SEC	NO
801-8162	Western Asset Management Company	549300C5A561UXUICN46	SEC	NO
	Centerbridge Martello Advisors, LLC	549300F5X7LPP05D3544	SEC	NO

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

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
00BYZR-N1-5	Barings U.S. High Yield Bond Fund	52,226,048
G0756X-MM-5	Barings Emerging Markets Corporate Bond Fund	47,510,726
57629H-42-6	MassMutual Strategic Emerging Markets Fund	68,822
57630G-59-9	MassMutual Select T Rowe Price Retirement 2005 Fund	79,200
57630E-58-6	MassMutual Select Small Company Value Fund	55,854
57630E-69-3	MassMutual Select Mid Cap Value Fund	153,307
57629U-35-1	MassMutual Select Mid Cap Value Fund	87,893
57629U-34-4	MassMutual Select Mid Cap Value Fund	93,780
57630E-77-6	MassMutual Select Fundamental Growth Fund	34,184
57629S-88-5	MassMutual Select Fundamental Growth Fund	77,847
57630E-12-3	MassMutual RetireSMART In Retirement Fund	80,720
57630G-87-0	MassMutual RetireSMART 2060 Fund	7,770,501
57630G-86-2	MassMutual RetireSMART 2060 Fund	153,810
57630G-85-4	MassMutual RetireSMART 2060 Fund	153,234
57630G-84-7	MassMutual RetireSMART 2060 Fund	82,029
57630G-83-9	MassMutual RetireSMART 2060 Fund	153,328

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
57630G-82-1	MassMutual RetireSMART 2060 Fund	82,016
57630G-81-3	MassMutual RetireSMART 2060 Fund	81,689
57630E-22-2	MassMutual RetireSMART 2055 Fund	152,027
57630A-15-4	MassMutual RetireSMART 2055 Fund	617,623
57630E-29-7	MassMutual RetireSMART 2045 Fund	68,084
57630E-36-2	MassMutual RetireSMART 2035 Fund	70,446
57629H-85-5	MassMutual Main Street Fund	92,411
55312G-66-3	MML Series Investment Fund II	42,714,957
55312G-65-5	MML Series Investment Fund II	210,671
55312G-62-2	MML Series Investment Fund II	21,513,600
55312G-61-4	MML Series Investment Fund II	86,300
55312G-59-8	MML Series Investment Fund II	21,264,600
55312G-58-0	MML Series Investment Fund II	85,400
G069E@-10-1	Babson Capital Global Investment Funds PLC	409,483
00BJQX-GY-1	Invesco Developing Markets Equity Fund	88,197,104
30.2999 - Total		284,427,693

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

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
Barings U.S. High Yield Bond Fund	HCA Inc. - 3.5% Senior Unsecured Bond Due September 2030	2,175,902	12/31/2022
Barings Emerging Markets Corporate Bond Fund	India Toll Roads - 5.5% Senior Secured Bond Due August 2024	2,620,654	12/31/2022
MassMutual Strategic Emerging Markets Fund	Wells Fargo & Co	11,721,717	09/30/2022
MassMutual Select T Rowe Price Retirement 2005 Fund	MassMutual Select T Rowe Price Bond Asset Fund Class I USD INC	5,109,968	12/31/2022
MassMutual Select Small Company Value Fund	First BanCorp/Puerto Rico	3,728,347	09/30/2022
MassMutual Select Mid Cap Value Fund	Northern Trust Corp	1,456,402	09/30/2022
MassMutual Select Mid Cap Value Fund	Northern Trust Corp	1,456,402	09/30/2022
MassMutual Select Mid Cap Value Fund	Northern Trust Corp	1,456,402	09/30/2022
MassMutual Select Fundamental Growth Fund	ICON PLC	1,060,994	12/31/2022
MassMutual Select Fundamental Growth Fund	ICON PLC	1,060,994	12/31/2022
MassMutual RetireSMART In Retirement Fund	MassMutual Core Bond Fund Class I USD INC	16,487,935	12/31/2022
MassMutual RetireSMART 2060 Fund	MM Select Equity Asset Fund Class I USD	4,029,838	12/31/2022
MassMutual RetireSMART 2060 Fund	MM Select Equity Asset Fund Class I USD	4,029,838	12/31/2022
MassMutual RetireSMART 2060 Fund	MM Select Equity Asset Fund Class I USD	4,029,838	12/31/2022
MassMutual RetireSMART 2060 Fund	MM Select Equity Asset Fund Class I USD	4,029,838	12/31/2022
MassMutual RetireSMART 2060 Fund	MM Select Equity Asset Fund Class I USD	4,029,838	12/31/2022
MassMutual RetireSMART 2060 Fund	MM Select Equity Asset Fund Class I USD	4,029,838	12/31/2022
MassMutual RetireSMART 2060 Fund	MM Select Equity Asset Fund Class I USD	4,029,838	12/31/2022
MassMutual RetireSMART 2055 Fund	MM Select Equity Asset Fund Class I USD	12,660,042	12/31/2022
MassMutual RetireSMART 2055 Fund	MM Select Equity Asset Fund Class I USD	12,660,042	12/31/2022
MassMutual RetireSMART 2045 Fund	MM Select Equity Asset Fund Class I USD	23,304,423	12/31/2022
MassMutual RetireSMART 2035 Fund	MM Select Equity Asset Fund Class I USD	26,128,207	12/31/2022
MassMutual Main Street Fund	Microsoft Corp	4,035,691	12/31/2022
MML Series Investment Fund II	Hewlett Packard Enterprise Co.	525,068	12/31/2022
MML Series Investment Fund II	Hewlett Packard Enterprise Co.	525,068	12/31/2022
MML Series Investment Fund II	iShares Core S&P Total US Stock Market ETF	8,451,846	12/31/2022
MML Series Investment Fund II	iShares Core S&P Total US Stock Market ETF	8,451,846	12/31/2022
MML Series Investment Fund II	iShares Core S&P Total US Stock Market ETF	18,231,745	12/31/2022
MML Series Investment Fund II	iShares Core S&P Total US Stock Market ETF	18,231,745	12/31/2022
Babson Capital Global Investment Funds PLC	Ayming (fka Alma Consulting Group)		
Invesco Developing Markets Equity Fund	Taiwan Semiconductor Manufacturing Co Ltd	9,724,902	11/30/2022

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 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	141,553,217,496	129,407,470,603	(12,145,746,893)
31.2 Preferred stocks	451,411,752	446,367,127	(5,044,625)
31.3 Totals	142,004,629,248	129,853,837,730	(12,150,791,518)

31.4 Describe the sources or methods utilized in determining the fair values:

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

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

32.2 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? Yes [X] No [ ]

32.3 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:

33.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [ ] No [X]

33.2 If no, list exceptions:

At 12/31/2022, 155 issues for 121 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 $3,129,041,452 or 1.92% of all assets.

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

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

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

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

36. 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]

37. 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? Yes [ ] No [X] N/A [ ]

GENERAL INTERROGATORIES

38.1 Does the reporting entity directly hold cryptocurrencies? ..... Yes [ ] No [X]

38.2 If the response to 38.1 is yes, on what schedule are they reported?

.....

39.1 Does the reporting entity directly or indirectly accept cryptocurrencies as payments for premiums on policies? ..... Yes [ ] No [X]

39.2 If the response to 39.1 is yes, are the cryptocurrencies held directly or are they immediately converted to U.S. dollars?

39.21 Held directly ..... Yes [ ] No [ ]

39.22 Immediately converted to U.S. dollars ..... Yes [ ] No [ ]

39.3 If the response to 38.1 or 39.1 is yes, list all cryptocurrencies accepted for payments of premiums or that are held directly.

1 Name of Cryptocurrency	2 Immediately Converted to USD, Directly Held, or Both	3 Accepted for Payment of Premiums

OTHER

40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 5,386,329

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

1 Name	2 Amount Paid
American Council of Life Insurers (ACLI)	1,745,638
US Chamber of Commerce	1,264,250

41.1 Amount of payments for legal expenses, if any? ..... $ 9,240,704

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

1 Name	2 Amount Paid
Ropes & Gray	2,997,863

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 2,138,252

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

1 Name	2 Amount Paid

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes [X] No [ ]

1.2 If yes, indicate premium earned on U.S. business only $ 863,672

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? $

1.31 Reason for excluding:

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

1.5 Indicate total incurred claims on all Medicare Supplement insurance. $ 822,709

1.6 Individual policies:

Most current three years:
1.61 Total premium earned $
1.62 Total incurred claims $
1.63 Number of covered lives

All years prior to most current three years
1.64 Total premium earned $ 863,672
1.65 Total incurred claims $ 822,709
1.66 Number of covered lives 411

1.7 Group policies:

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

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

2. Health Test:

	1 Current Year	2 Prior Year
2.1 Premium Numerator		
2.2 Premium Denominator	23,496,212,326	19,867,980,547
2.3 Premium Ratio (2.1/2.2)	0.000	0.000
2.4 Reserve Numerator	33,210,497	104,457,463
2.5 Reserve Denominator	148,409,536,774	133,331,163,456
2.6 Reserve Ratio (2.4/2.5)	0.000	0.001

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

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

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? $ 62,384,049

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

6.2 If the answer to 6.1 is yes, please provide the following:

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

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

7.1 Direct Premium Written ..... $ 7,529,667,167
7.2 Total Incurred Claims ..... $ 2,656,989,930
7.3 Number of Covered Lives 14,503

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

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

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

Life, Accident and Health Companies Only:

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

9.2 Net reimbursement of such expenses between reporting entities:

9.21 Paid ..... $ .....
9.22 Received ..... $ 83,757,977

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

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

10.21 Page 3, Line 1 ..... $ 790,375,490
10.22 Page 4, Line 1 ..... $ 450,250,000

11. For stock reporting entities only:

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

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

12.11 Cash ..... $ .....
12.12 Stock ..... $ .....

13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: ..... Yes [ ] No [X]
Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

Fraternal Benefit Societies Only:

14. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? Yes [ ] No [ ]
15. How often are meetings of the subordinate branches required to be held?
16. How are the subordinate branches represented in the supreme or governing body?
17. What is the basis of representation in the governing body?
18.1 How often are regular meetings of the governing body held?
18.2 When was the last regular meeting of the governing body held?
18.3 When and where will the next regular or special meeting of the governing body be held?
18.4 How many members of the governing body attended the last regular meeting?
18.5 How many of the same were delegates of the subordinate branches?
19. How are the expenses of the governing body defrayed?
20. When and by whom are the officers and directors elected?
21. What are the qualifications for membership?
22. What are the limiting ages for admission?
23. What is the minimum and maximum insurance that may be issued on any one life?
24. Is a medical examination required before issuing benefit certificates to applicants? Yes [ ] No [ ]
25. Are applicants admitted to membership without first making application with and being initiated by a lodge of a local branch by ballot and initiation? Yes [ ] No [ ]
26.1 Are notices of the payments required sent to the members? Yes [ ] No [ ] N/A [ ]
26.2 If yes, do the notices state the purpose for which the money is to be used? Yes [ ] No [ ]
27. What proportion of first and subsequent year's payments may be used for management expenses?
    27.11 First Year %
    27.12 Subsequent Years %
28.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? Yes [ ] No [ ]
28.2 If so, what amount and for what purpose? $
29.1 Does the reporting entity pay an old age disability benefit? Yes [ ] No [ ]
29.2 If yes, at what age does the benefit commence?
30.1 Has the constitution or have the laws of the reporting entity been amended during the year? Yes [ ] No [ ]
30.2 If yes, when?
31. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? Yes [ ] No [ ]
32.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? Yes [ ] No [ ]
32.2 If so, was an additional reserve included in Exhibit 5? Yes [ ] No [ ] N/A [ ]
32.3 If yes, explain
33.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? Yes [ ] No [ ]
33.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? Yes [ ] No [ ] N/A [ ]
34. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? Yes [ ] No [ ]
35.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [ ]
35.2 If yes, what is the date of the original lien and the amount of outstanding liens that remain in surplus?

Date	Outstanding Lien Amount

NONE

NONE

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.
$000 omitted for amounts of life insurance

		1 2022	2 2021	3 2020	4 2019	5 2018
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	437,774,758	421,477,259	390,441,734	430,924,448	300,479,113
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	444,503,560	415,082,482	383,934,366	284,755,414	318,185,389
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	30,641,082	29,075,061	27,991,393	26,755,924	65,940,688
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	912,919,400	865,634,803	802,367,494	742,435,787	684,605,190
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated	156,382,171	103,918,697	51,664,924		
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	28,347,076	40,975,205	35,029,320	37,549,434	32,343,359
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	53,390,914	53,422,604	50,460,960	50,380,625	48,992,057
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)	2,987,214	3,232,424	2,392,199	1,981,037	4,264,882
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	84,725,204	97,630,233	87,882,479	89,911,096	85,600,298
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)					
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	9,804,762,577	10,177,096,900	8,048,291,978	8,169,175,191	6,510,171,725
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	6,764,236,844	4,530,057,897	2,057,130,756	1,751,097,710	2,598,978,399
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)	103,646,808	95,921,786	77,953,391	67,707,664	646,047,476
17.2	Group annuities (Line 20.4, Col. 7)	6,165,041,693	4,388,506,683	(580,642,755)	12,039,080,643	12,392,277,530
18.1	A & H-group (Line 20.4, Col. 8)	503,564	379,640	352,455	244,828	169,605
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)	658,020,840	676,017,640	671,958,167	673,066,777	756,741,821
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	23,496,212,326	19,867,980,546	10,275,043,992	22,700,372,813	22,904,386,556
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	257,165,935,646	238,807,402,404	224,493,407,863	198,018,586,709	179,168,746,235
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	229,355,175,264	211,975,619,833	200,165,994,528	179,125,676,538	163,558,959,566
23.	Aggregate life reserves (Page 3, Line 1)	149,267,177,229	134,668,226,295	121,992,059,903	127,404,910,418	119,010,301,284
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1					
24.	Aggregate A & H reserves (Page 3, Line 2)	3,949,042,074	3,600,781,585	3,174,986,915	3,074,252,813	2,967,573,431
25.	Deposit-type contract funds (Page 3, Line 3)	18,089,278,812	17,041,384,885	14,579,842,257	15,296,773,875	14,369,907,287
26.	Asset valuation reserve (Page 3, Line 24.01)	5,674,344,857	6,414,184,335	5,205,048,230	4,670,184,316	3,306,820,067
27.	Capital (Page 3, Lines 29 and 30)					
28.	Surplus (Page 3, Line 37)	27,941,058,515	26,979,255,992	24,327,413,335	18,892,910,171	15,609,786,669
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	14,046,635,168	12,161,258,957	2,405,359,974	8,877,238,998	6,432,561,571
	Risk-Based Capital Analysis					
30.	Total adjusted capital	33,839,826,081	32,791,384,879	28,592,313,587	24,515,204,471	19,875,551,909
31.	Authorized control level risk - based capital	3,790,316,572	3,772,768,051	2,991,494,679	2,785,045,018	2,223,863,534
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	55.2	54.1	53.1	53.6	56.7
33.	Stocks (Lines 2.1 and 2.2)	10.8	11.5	10.0	9.9	7.9
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	10.1	11.5	12.1	14.4	13.8
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.1	0.2	0.2	0.2	0.3
36.	Cash, cash equivalents and short-term investments (Line 5)	2.3	2.6	2.7	2.0	2.5
37.	Contract loans (Line 6)	6.9	7.0	7.2	7.7	8.1
38.	Derivatives (Page 2, Line 7)	8.9	7.1	9.8	6.3	5.1
39.	Other invested assets (Line 8)	5.0	5.5	4.4	4.7	5.0
40.	Receivables for securities (Line 9)	0.8	0.6	0.7	1.1	0.5
41.	Securities lending reinvested collateral assets (Line 10)					
42.	Aggregate write-ins for invested assets (Line 11)					
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2022	2 2021	3 2020	4 2019	5 2018
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	8,182,767,683	6,548,332,993	6,311,833,947	6,499,768,623	7,526,017,124
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	24,256,245,062	24,287,466,580	19,571,821,118	16,713,885,643	12,013,931,427
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48.	Affiliated mortgage loans on real estate					
49.	All other affiliated	5,819,534,587	6,361,773,586	5,396,362,729	5,768,552,842	5,685,872,120
50.	Total of above Lines 44 to 49	38,258,547,333	37,197,573,159	31,280,017,794	28,982,207,108	25,225,820,671
51.	Total Investment in Parent included in Lines 44 to 49 above					
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2).	1,968,467,055	1,405,580,219	1,425,204,335	1,475,705,544	2,222,797,167
53.	Total admitted assets (Page 2, Line 28, Col. 3)	310,579,740,304	314,967,246,427	300,458,993,767	268,249,285,895	243,646,846,820
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	9,352,723,221	8,695,509,359	8,641,485,657	7,682,463,670	7,709,838,336
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	326,388,986	(534,360,828)	(586,175,280)	(36,723,981)	(1,044,256,266)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	870,357,676	3,365,774,080	1,421,779,174	3,433,085,448	1,778,861,989
57.	Total of above Lines 54, 55 and 56	10,549,469,882	11,526,922,610	9,477,089,550	11,078,825,137	8,444,444,059
	Benefits and Reserve Increases (Page 6)					
58.	Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	16,082,085,011	10,780,071,759	23,920,024,839	23,804,742,582	22,062,690,112
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	348,968,712	341,518,237	355,080,894	346,274,849	342,151,000
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	7,113,442,689	7,566,681,153	5,761,605,238	5,745,703,691	4,170,004,180
61.	Increase in A & H reserves (Line 19, Col. 6)	304,126,729	399,293,872	138,709,990	106,679,383	107,748,641
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	1,905,770,356	1,808,135,960	1,697,380,640	1,671,109,490	1,695,253,440
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	11.1	12.8	5.4	12.5	13.5
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	2.0	2.4	2.2	3.9	4.2
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	106.8	114.4	69.1	68.0	60.5
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	1.1	1.1	1.0	1.0	1.0
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	37.7	41.3	40.9	42.1	39.1
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 3)		XXX	XXX	XXX	XXX
69.	Prior years' claim liability and reserve - comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 3)		XXX	XXX	XXX	XXX
70.	Incurred losses on prior years' claims-health other than comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 1 less Col. 3)	1,958,415,285	XXX	XXX	XXX	XXX
71.	Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 1 less Col. 3)	1,866,122,311	XXX	XXX	XXX	XXX
	Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)					
72.	Industrial life (Page 6.1, Col. 2)					
73.	Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)	(370,450,192)	(253,847,188)	(360,289,994)	(400,777,170)	(414,680,265)
74.	Ordinary - individual annuities (Page 6, Col. 4)	120,746,069	341,338,709	220,450,199	298,860,020	(155,641,446)
75.	Ordinary-supplementary contracts	XXX	XXX	XXX	XXX	73,580,641
76.	Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)					
77.	Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)	28,954,339	42,105,612	45,025,997	18,789,222	235,476,177
78.	Group annuities (Page 6, Col. 5)	624,299,337	276,407,769	788,009,458	432,070,442	409,759,021
79.	A & H-group (Page 6.5, Col. 3)					1,528,002
80.	A & H-credit (Page 6.5, Col. 10)					
81.	A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)	2,302,320	(88,050,894)	108,890,235	112,027,981	72,886,996
82.	Aggregate of all other lines of business (Page 6, Col. 8)					
83.	Fraternal (Page 6, Col. 7)					
84.	Total (Page 6, Col. 1)	405,851,873	317,954,008	802,085,911	460,970,495	222,909,126

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

If no, please explain:

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2022

NAIC Group Code 0435 — NAIC Company Code 65935

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	9,123,447,907		196,404,671		9,319,852,578
2. Annuity considerations	9,963,629,875		4,581,972,049		14,545,601,924
3. Deposit-type contract funds	571,331,119	XXX	4,538,259,836	XXX	5,109,590,955
4. Other considerations			9,002,613,875		9,002,613,875
5. Totals (Sum of Lines 1 to 4)	19,658,408,901		18,319,250,431		37,977,659,332
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	113,380,261				113,380,261
6.2 Applied to pay renewal premiums	295,795,386				295,795,386
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	1,572,881,322				1,572,881,322
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)	1,982,056,969				1,982,056,969
Annuities:					
7.1 Paid in cash or left on deposit	756				756
7.2 Applied to provide paid-up annuities	750,746				750,746
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)	751,502				751,502
8. Grand Totals (Lines 6.5 plus 7.4)	1,982,808,471				1,982,808,471
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,995,539,050		223,078,562		3,218,617,612
10. Matured endowments	11,912,506				11,912,506
11. Annuity benefits	931,542,731		1,846,094,340		2,777,637,071
12. Surrender values and withdrawals for life contracts	5,184,653,012		16,596,776,901		21,781,429,913
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	28,032,149		178,958		28,211,107
15. Totals	9,151,679,448		18,666,128,761		27,817,808,209
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
	1 No. of Pols. & Certifs.	2 Amount	3 No. of Ind.Pols. & Gr. Certifs.	4 Amount	5 No. of Certifs.	6 Amount	7 No. of Pols. & Certifs.	8 Amount	9 No. of Pols. & Certifs.	10 Amount
16. Unpaid December 31, prior year	4,391	663,617,685			64	153,029,321			4,455	816,647,006
17. Incurred during current year	29,018	2,931,140,945			449	265,736,378			29,467	3,196,877,323
Settled during current year:										
18.1 By payment in full	28,728	3,034,202,317			445	223,257,519			29,173	3,257,459,836
18.2 By payment on compromised claims										
18.3 Totals paid	28,728	3,034,202,317			445	223,257,519			29,173	3,257,459,836
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	28,728	3,034,202,317			445	223,257,519			29,173	3,257,459,836
19. Unpaid Dec. 31, current year (16+17-18.6)	4,681	560,556,313			68	195,508,181			4,749	756,064,494
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1,923,507	833,003,290,200		(a)	2,495	26,862,056,064			1,926,002	859,865,346,264
21. Issued during year	104,671	81,737,992,565			559	2,987,214,909			105,230	84,725,207,474
22. Other changes to in force (Net)	(79,174)	(35,718,789,928)			(31)	(1,409,558,503)			(79,205)	(37,128,348,432)
23. In force December 31 of current year	1,949,004	879,022,492,837		(a)	3,023	28,439,712,469			1,952,027	907,462,205,306

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....
Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....
Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	633,885	633,885		225,103	85,855
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)	510,089,567	520,898,088	28,591,364	333,940,774	325,115,411
25.2 Guaranteed renewable (b)	226,251,133	228,549,932		85,583,488	151,760,955
25.3 Non-renewable for stated reasons only (b)	14,253,491	13,559,201	195,826	2,768,825	2,351,420
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	750,594,191	763,007,222	28,787,190	422,293,087	479,227,786
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	751,228,076	763,641,107	28,787,190	422,518,190	479,313,641

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

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
	1	2	3	4	5	6	Number of 7	Number of 8	9	
	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1. In force end of prior year			1,933,991	836,559,741			2,495	103,593	29,075,061	865,634,803
2. Issued during year			104,671	81,737,990			559	37,257	2,987,214	84,725,204
3. Reinsurance assumed				43						43
4. Revived during year			16	5,735			1	82	19,214	24,949
5. Increased during year (net)			382	220,915			1	211	858,267	1,079,182
6. Subtotals, Lines 2 to 5			105,069	81,964,683			561	37,550	3,864,695	85,829,378
7. Additions by dividends during year	XXX		XXX	203,503	XXX		XXX	XXX	4,264	207,767
8. Aggregate write-ins for increases										
9. Totals (Lines 1 and 6 to 8)			2,039,060	918,727,928			3,056	141,143	32,944,020	951,671,947
Deductions during year:										
10. Death			20,715	3,037,618			XXX	381	267,149	3,304,767
11. Maturity			334	14,061			XXX			14,061
12. Disability							XXX			
13. Expiry			3,968	851,231						851,231
14. Surrender			25,379	8,521,308			4	4,107	301,414	8,822,721
15. Lapse			13,007	8,826,938			3	12,706	1,699,795	10,526,733
16. Conversion			611	312,945			XXX	XXX	XXX	312,945
17. Decreased (net)			15,558	14,584,842			26	71	22,946	14,607,788
18. Reinsurance			756	300,666				16	11,634	312,301
19. Aggregate write-ins for decreases										
20. Totals (Lines 10 to 19)			80,328	36,449,610			33	17,281	2,302,938	38,752,547
21. In force end of year (b) (Line 9 minus Line 20)			1,958,732	882,278,318			3,023	123,862	30,641,082	912,919,400
22. Reinsurance ceded end of year	XXX		XXX	631,345,546	XXX		XXX	XXX	6,064,406	637,409,952
23. Line 21 minus Line 22	XXX		XXX	250,932,772	XXX	(a)	XXX	XXX	24,576,677	275,509,448
DETAILS OF WRITE-INS										
0801.										
0802.										
0803.										
0898. Summary of remaining write-ins for Line 8 from overflow page.										
0899. TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)										
1901.										
1902.										
1903.										
1998. Summary of remaining write-ins for Line 19 from overflow page.										
1999. TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)										

Life, Accident and Health Companies Only:

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

Fraternal Benefit Societies Only:

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

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

If not, how are such expenses met?

.....

EXHIBIT OF LIFE INSURANCE

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

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24. Additions by dividends	XXX		XXX	30,284,624
25. Other paid-up insurance			120,170	22,268,958
26. Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27. Term policies - decreasing				
28. Term policies - other	46,731	51,046,121	515,627	416,623,184
29. Other term insurance - decreasing	XXX		XXX	
30. Other term insurance	XXX	447,767	XXX	11,042,815
31. Totals (Lines 27 to 30)	46,731	51,493,888	515,627	427,665,999
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX	1,897,029	XXX	15,920,993
33. Totals, extended term insurance	XXX	XXX	5,605	916,570
34. Totals, whole life and endowment	57,940	28,347,076	1,437,500	437,774,758
35. Totals (Lines 31 to 34)	104,671	81,737,993	1,958,732	882,278,320

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	22,716,516	59,021,474	280,083,704	602,194,616
38. Credit Life (Group and Individual)				
39. Group	2,208,337	778,877	7,397,246	23,243,837
40. Totals (Lines 36 to 39)	24,924,853	59,800,351	287,480,950	625,438,453

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41. Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	343,061
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX		XXX
43. Federal Employees' Group Life Insurance included in Line 21				
44. Servicemen's Group Life Insurance included in Line 21				
45. Group Permanent Insurance included in Line 21				

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies	1,061,107

BASIS OF CALCULATION FOR ORDINARY TERM INSURANCE

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

NONE

POLICIES WITH DISABILITY PROVISIONS

	Industrial		Ordinary		Credit		Group	
Disability Provisions	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certifi-cates	8 Amount of Insurance
48. Waiver of Premium			525,119	154,900,730			30,814	3,444,398
49. Disability Income								
50. Extended Benefits			XXX	XXX				
51. Other								
52. Total		(a)	525,119	(a) 154,900,730		(a)	30,814	(a) 3,444,398

(a) See the Annual Audited Financial Reports section of the annual statement instructions

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

SUPPLEMENTARY CONTRACTS

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year	5,370	6,997	1	
2. Issued during year	669	323		
3. Reinsurance assumed				
4. Increased during year (net)				
5. Total (Lines 1 to 4)	6,039	7,320	1	
Deductions during year:				
6. Decreased (net)	492	611		
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	492	611		
9. In force end of year (line 5 minus line 8)	5,547	6,709	1	
10. Amount on deposit	270,063,395	(a) 697,379,624		(a)
11. Income now payable	5,547	1,780		
12. Amount of income payable	(a) 30,835,623	(a) 13,200,000	(a)	(a)

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year	47,309	216,312	16,517	1,987,158
2. Issued during year	4,256	46,940	765	137,699
3. Reinsurance assumed				
4. Increased during year (net)			1,192	
5. Totals (Lines 1 to 4)	51,565	263,252	18,474	2,124,857
Deductions during year:				
6. Decreased (net)	2,473	18,951	2,971	820,805
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	2,473	18,951	2,971	820,805
9. In force end of year (line 5 minus line 8)	49,092	244,301	15,503	1,304,052
Income now payable:				
10. Amount of income payable	(a) 971,591,625	XXX	XXX	(a) 1,545,658,116
Deferred fully paid:				
11. Account balance	XXX	(a) 25,464,150,333	XXX	(a) 26,063,127,466
Deferred not fully paid:				
12. Account balance	XXX	(a) 11,300,540,410	XXX	(a) 5,402,855,593

ACCIDENT AND HEALTH INSURANCE

	Group		Credit		Other	
	1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1. In force end of prior year	1,900	650,422			325,149	797,894,267
2. Issued during year	327	(170,214)			13,616	24,307,484
3. Reinsurance assumed						
4. Increased during year (net)		XXX		XXX		XXX
5. Totals (Lines 1 to 4)	2,227	XXX		XXX	338,765	XXX
Deductions during year:						
6. Conversions		XXX	XXX	XXX	XXX	XXX
7. Decreased (net)	833	XXX		XXX	19,806	XXX
8. Reinsurance ceded		XXX		XXX		XXX
9. Totals (Lines 6 to 8)	833	XXX		XXX	19,806	XXX
10. In force end of year (line 5 minus line 9)	1,394	(a) 480,208		(a)	318,959	(a) 822,201,751

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1. In force end of prior year	43,653	71,434
2. Issued during year	34	291
3. Reinsurance assumed		
4. Increased during year (net)		16,458
5. Totals (Lines 1 to 4)	43,687	88,183
Deductions During Year:		
6. Decreased (net)	1,358	17,865
7. Reinsurance ceded		
8. Totals (Lines 6 and 7)	1,358	17,865
9. In force end of year (line 5 minus line 8)	42,329	70,318
10. Amount of account balance	(a) 3,097,951,943	(a) 454,922,348

(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	1,552,353,728
2.	Current year's realized pre-tax capital gains/(losses) of $ (2,229,805,448) transferred into the reserve net of taxes of $ (109,847,666)	(2,119,957,782)
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)	(567,604,054)
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	(50,411,881)
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	(517,192,173)

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2022	139,581,821	(189,993,702)		(50,411,881)
2.	2023	101,185,845	(103,024,152)		(1,838,307)
3.	2024	92,687,287	(92,915,637)		(228,350)
4.	2025	71,898,754	(86,160,535)		(14,261,782)
5.	2026	73,057,141	(79,787,331)		(6,730,190)
6.	2027	70,380,065	(72,378,343)		(1,998,279)
7.	2028	64,735,018	(67,050,330)		(2,315,312)
8.	2029	65,950,491	(63,700,376)		2,250,115
9.	2030	57,264,519	(60,330,224)		(3,065,706)
10.	2031	65,235,915	(55,104,337)		10,131,578
11.	2032	66,170,698	(52,341,973)		13,828,725
12.	2033	65,826,834	(52,708,816)		13,118,018
13.	2034	68,754,874	(54,161,585)		14,593,288
14.	2035	71,369,442	(58,231,212)		13,138,230
15.	2036	73,811,713	(60,671,150)		13,140,562
16.	2037	75,459,813	(63,886,746)		11,573,067
17.	2038	72,519,975	(67,176,692)		5,343,283
18.	2039	74,404,033	(69,160,456)		5,243,577
19.	2040	68,333,436	(72,801,567)		(4,468,131)
20.	2041	61,022,372	(76,034,750)		(15,012,378)
21.	2042	40,766,490	(78,012,244)		(37,245,754)
22.	2043	28,489,990	(78,477,714)		(49,987,724)
23.	2044	17,986,799	(76,985,056)		(58,998,257)
24.	2045	4,034,455	(73,025,464)		(68,991,010)
25.	2046	(6,294,445)	(71,991,451)		(78,285,895)
26.	2047	(5,670,853)	(68,433,517)		(74,104,370)
27.	2048	(9,986,627)	(61,836,033)		(71,822,660)
28.	2049	(7,497,517)	(49,216,434)		(56,713,952)
29.	2050	(6,853,115)	(35,334,876)		(42,187,991)
30.	2051	(2,271,494)	(21,453,318)		(23,724,812)
31.	2052 and Later		(7,571,759)		(7,571,759)
32.	Total (Lines 1 to 31)	1,552,353,728	(2,119,957,782)		(567,604,054)

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	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
2. Realized capital gains/(losses) net of taxes - General Account	482,315,380	(32,022,076)	450,293,304	40,186,599	(180,089,816)	(139,903,217)	310,390,087
3. Realized capital gains/(losses) net of taxes - Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	(39,632,144)	(209,532,621)	(249,164,765)	(590,564,604)	(394,560,577)	(985,125,181)	(1,234,289,946)
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	502,590,583	71,624,106	574,214,690	15,310,173	15,443,949	30,754,122	604,968,812
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	2,951,375,887	116,619,851	3,067,995,738	1,821,236,632	1,206,020,917	3,027,257,550	6,095,253,288
9. Maximum reserve	2,175,285,797	292,622,349	2,467,908,146	2,289,140,672	1,680,082,819	3,969,223,491	6,437,131,637
10. Reserve objective	1,355,835,913	224,874,632	1,580,710,545	2,259,256,435	1,663,896,921	3,923,153,355	5,503,863,900
11. 20% of (Line 10 - Line 8)	(319,107,995)	21,650,956	(297,457,039)	87,603,960	91,575,201	179,179,161	(118,277,878)
12. Balance before transfers (Lines 8 + 11)	2,632,267,893	138,270,807	2,770,538,699	1,908,840,593	1,297,596,118	3,206,436,711	5,976,975,410
13. Transfers	(154,351,542)	154,351,542					
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero	(302,630,554)		(302,630,554)				(302,630,554)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	2,175,285,797	292,622,349	2,467,908,146	1,908,840,593	1,297,596,118	3,206,436,711	5,674,344,857

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	4,746,430,345	XXX	XXX	4,746,430,345	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	11,312,767,539	XXX	XXX	11,312,767,539	0.0002	2,262,554	0.0007	7,918,937	0.0013	14,706,598
2.2	1	NAIC Designation Category 1.B	2,058,207,440	XXX	XXX	2,058,207,440	0.0004	823,283	0.0011	2,264,028	0.0023	4,733,877
2.3	1	NAIC Designation Category 1.C	7,452,872,265	XXX	XXX	7,452,872,265	0.0006	4,471,723	0.0018	13,415,170	0.0035	26,085,053
2.4	1	NAIC Designation Category 1.D	7,410,367,000	XXX	XXX	7,410,367,000	0.0007	5,187,257	0.0022	16,302,807	0.0044	32,605,615
2.5	1	NAIC Designation Category 1.E	5,852,263,320	XXX	XXX	5,852,263,320	0.0009	5,267,037	0.0027	15,801,111	0.0055	32,187,448
2.6	1	NAIC Designation Category 1.F	19,585,123,356	XXX	XXX	19,585,123,356	0.0011	21,543,636	0.0034	66,589,419	0.0068	133,178,839
2.7	1	NAIC Designation Category 1.G	14,862,986,352	XXX	XXX	14,862,986,352	0.0014	20,808,181	0.0042	62,424,543	0.0085	126,335,384
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	68,534,587,272	XXX	XXX	68,534,587,272	XXX	60,363,670	XXX	184,716,016	XXX	369,832,814
3.1	2	NAIC Designation Category 2.A	13,805,863,031	XXX	XXX	13,805,863,031	0.0021	28,992,312	0.0063	86,976,937	0.0105	144,961,562
3.2	2	NAIC Designation Category 2.B	20,052,505,799	XXX	XXX	20,052,505,799	0.0025	50,131,264	0.0076	152,399,044	0.0127	254,666,824
3.3	2	NAIC Designation Category 2.C	17,871,227,945	XXX	XXX	17,871,227,945	0.0036	64,336,421	0.0108	193,009,262	0.0180	321,682,103
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	51,729,596,775	XXX	XXX	51,729,596,775	XXX	143,459,997	XXX	432,385,243	XXX	721,310,488
4.1	3	NAIC Designation Category 3.A	2,441,511,881	XXX	XXX	2,441,511,881	0.0069	16,846,432	0.0183	44,679,667	0.0262	63,967,611
4.2	3	NAIC Designation Category 3.B	1,348,852,004	XXX	XXX	1,348,852,004	0.0099	13,353,635	0.0264	35,609,693	0.0377	50,851,721
4.3	3	NAIC Designation Category 3.C	1,704,974,030	XXX	XXX	1,704,974,030	0.0131	22,335,160	0.0350	59,674,091	0.0500	85,248,702
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	5,495,337,915	XXX	XXX	5,495,337,915	XXX	52,535,227	XXX	139,963,451	XXX	200,068,033
5.1	4	NAIC Designation Category 4.A	514,362,978	XXX	XXX	514,362,978	0.0184	9,464,279	0.0430	22,117,608	0.0615	31,633,323
5.2	4	NAIC Designation Category 4.B	693,841,140	XXX	XXX	693,841,140	0.0238	16,513,419	0.0555	38,508,183	0.0793	55,021,602
5.3	4	NAIC Designation Category 4.C	1,679,485,281	XXX	XXX	1,679,485,281	0.0310	52,064,044	0.0724	121,594,734	0.1034	173,658,778
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	2,887,689,399	XXX	XXX	2,887,689,399	XXX	78,041,742	XXX	182,220,526	XXX	260,313,704
6.1	5	NAIC Designation Category 5.A	613,204,610	XXX	XXX	613,204,610	0.0472	28,943,258	0.0846	51,877,110	0.1410	86,461,850
6.2	5	NAIC Designation Category 5.B	1,869,302,617	XXX	XXX	1,869,302,617	0.0663	123,934,764	0.1188	222,073,151	0.1980	370,121,918
6.3	5	NAIC Designation Category 5.C	120,521,736	XXX	XXX	120,521,736	0.0836	10,075,617	0.1498	18,054,156	0.2496	30,082,225
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	2,603,028,963	XXX	XXX	2,603,028,963	XXX	162,953,638	XXX	292,004,417	XXX	486,665,993
7.	6	NAIC 6	448,549,882	XXX	XXX	448,549,882	0.0000		0.2370	106,306,322	0.2370	106,306,322
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)	136,445,220,551	XXX	XXX	136,445,220,551	XXX	497,354,274	XXX	1,337,595,975	XXX	2,144,497,355
		PREFERRED STOCKS										
10.	1	Highest Quality	198,736,131	XXX	XXX	198,736,131	0.0005	99,368	0.0016	317,978	0.0033	655,829
11.	2	High Quality	71,565,877	XXX	XXX	71,565,877	0.0021	150,288	0.0064	458,022	0.0106	758,598
12.	3	Medium Quality	148,565,807	XXX	XXX	148,565,807	0.0099	1,470,801	0.0263	3,907,281	0.0376	5,586,074
13.	4	Low Quality	5,192,519	XXX	XXX	5,192,519	0.0245	127,217	0.0572	297,012	0.0817	424,229
14.	5	Lower Quality	12,585,408	XXX	XXX	12,585,408	0.0630	792,881	0.1128	1,419,634	0.1880	2,366,057
15.	6	In or Near Default	14,766,010	XXX	XXX	14,766,010	0.0000		0.2370	3,499,544	0.2370	3,499,544
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	451,411,752	XXX	XXX	451,411,752	XXX	2,640,555	XXX	9,899,471	XXX	13,290,332

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt Obligations	50,585,459	XXX	XXX	50,585,459	0.0000		0.0000		0.0000	
19.1	1	NAIC Designation Category 1.A		XXX	XXX		0.0002		0.0007		0.0013	
19.2	1	NAIC Designation Category 1.B	111,000,000	XXX	XXX	111,000,000	0.0004	44,400	0.0011	122,100	0.0023	255,300
19.3	1	NAIC Designation Category 1.C		XXX	XXX		0.0006		0.0018		0.0035	
19.4	1	NAIC Designation Category 1.D	161,409,841	XXX	XXX	161,409,841	0.0007	112,987	0.0022	355,102	0.0044	710,203
19.5	1	NAIC Designation Category 1.E	59,348,000	XXX	XXX	59,348,000	0.0009	53,413	0.0027	160,240	0.0055	326,414
19.6	1	NAIC Designation Category 1.F	4,550,768	XXX	XXX	4,550,768	0.0011	5,006	0.0034	15,473	0.0068	30,945
19.7	1	NAIC Designation Category 1.G	20,807,732	XXX	XXX	20,807,732	0.0014	29,131	0.0042	87,392	0.0085	176,866
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	357,116,341	XXX	XXX	357,116,341	XXX	244,937	XXX	740,306	XXX	1,499,728
20.1	2	NAIC Designation Category 2.A		XXX	XXX		0.0021		0.0063		0.0105	
20.2	2	NAIC Designation Category 2.B	116,851,044	XXX	XXX	116,851,044	0.0025	292,128	0.0076	888,068	0.0127	1,484,008
20.3	2	NAIC Designation Category 2.C		XXX	XXX		0.0036		0.0108		0.0180	
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	116,851,044	XXX	XXX	116,851,044	XXX	292,128	XXX	888,068	XXX	1,484,008
21.1	3	NAIC Designation Category 3.A		XXX	XXX		0.0069		0.0183		0.0262	
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0264		0.0377	
21.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0131		0.0350		0.0500	
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)		XXX	XXX		XXX		XXX		XXX	
22.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0184		0.0430		0.0615	
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0238		0.0555		0.0793	
22.3	4	NAIC Designation Category 4.C	628,146	XXX	XXX	628,146	0.0310	19,473	0.0724	45,478	0.1034	64,950
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)	628,146	XXX	XXX	628,146	XXX	19,473	XXX	45,478	XXX	64,950
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0472		0.0846		0.1410	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0663		0.1188		0.1980	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0836		0.1498		0.2496	
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)		XXX	XXX		XXX		XXX		XXX	
24.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	525,180,990	XXX	XXX	525,180,990	XXX	556,537	XXX	1,673,852	XXX	3,048,687
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	51,078,455	XXX	XXX	51,078,455	0.0005	25,539	0.0016	81,726	0.0033	168,559
27.	1	Highest Quality	5,368,429,241	XXX	XXX	5,368,429,241	0.0005	2,684,215	0.0016	8,589,487	0.0033	17,715,816
28.	2	High Quality	98,100,441	XXX	XXX	98,100,441	0.0021	206,011	0.0064	627,843	0.0106	1,039,865
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	5,517,608,137	XXX	XXX	5,517,608,137	XXX	2,915,765	XXX	9,299,055	XXX	18,924,240
34.		Total (Lines 9 + 17 + 25 + 33)	142,939,421,430	XXX	XXX	142,939,421,430	XXX	503,467,131	XXX	1,358,468,353	XXX	2,179,760,613

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed	2,304,732,712		XXX	2,304,732,712	0.0003	691,420	0.0007	1,613,313	0.0011	2,535,206
41.		Residential Mortgages - All Other	1,911,858,668		XXX	1,911,858,668	0.0015	2,867,788	0.0034	6,500,319	0.0046	8,794,550
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	8,563,978,992		XXX	8,563,978,992	0.0011	9,420,377	0.0057	48,814,680	0.0074	63,373,445
44.		Commercial Mortgages - All Other - CM2 - High Quality	9,233,126,299		XXX	9,233,126,299	0.0040	36,932,505	0.0114	105,257,640	0.0149	137,573,582
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	2,748,045,927		XXX	2,748,045,927	0.0069	18,961,517	0.0200	54,960,919	0.0257	70,624,780
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	174,055,661		XXX	174,055,661	0.0120	2,088,668	0.0343	5,970,109	0.0428	7,449,582
47.		Commercial Mortgages - All Other - CM5 - Low Quality	36,165,668		XXX	36,165,668	0.0183	661,832	0.0486	1,757,651	0.0628	2,271,204
		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			XXX		0.0000		0.1942		0.1942	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	24,971,963,927		XXX	24,971,963,927	XXX	71,624,106	XXX	224,874,632	XXX	292,622,349
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	24,971,963,927		XXX	24,971,963,927	XXX	71,624,106	XXX	224,874,632	XXX	292,622,349

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	508,258,011	XXX	XXX	508,258,011	0.0000		0.2431 (a)	123,557,522	0.2431 (a)	123,557,522
2.		Unaffiliated - Private	870,631,170	XXX	XXX	870,631,170	0.0000		0.1945	169,337,763	0.1945	169,337,763
3.		Federal Home Loan Bank	98,620,000	XXX	XXX	98,620,000	0.0000		0.0061	601,582	0.0097	956,614
4.		Affiliated - Life with AVR	4,601,544,984	XXX	XXX	4,601,544,984	0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations	401,338,345			401,338,345	XXX		XXX		XXX	
6.		Fixed Income - Highest Quality	2,746,582,686			2,746,582,686	XXX	1,373,291	XXX	4,394,532	XXX	9,063,723
7.		Fixed Income - High Quality	5,006,440,221			5,006,440,221	XXX	10,513,524	XXX	32,041,217	XXX	53,068,266
8.		Fixed Income - Medium Quality	244,192,053			244,192,053	XXX	2,417,501	XXX	6,422,251	XXX	9,181,621
9.		Fixed Income - Low Quality	26,778,057			26,778,057	XXX	656,062	XXX	1,531,705	XXX	2,187,767
10.		Fixed Income - Lower Quality	5,552,301			5,552,301	XXX	349,795	XXX	626,300	XXX	1,043,833
11.		Fixed Income - In/Near Default	10,543,252			10,543,252	XXX		XXX	2,498,751	XXX	2,498,751
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)		0.0000 (b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)	9,468,032,178	XXX	XXX	9,468,032,178	0.0000		0.1580	1,495,949,084	0.1580	1,495,949,084
16.		Affiliated - All Other	2,171,186,259	XXX	XXX	2,171,186,259	0.0000		0.1945	422,295,727	0.1945	422,295,727
17.		Total Common Stock (Sum of Lines 1 through 16)	26,159,699,517			26,159,699,517	XXX	15,310,173	XXX	2,259,256,435	XXX	2,289,140,672
		REAL ESTATE										
18.		Home Office Property (General Account only)	366,749,424			366,749,424	0.0000		0.0912	33,447,547	0.0912	33,447,547
19.		Investment Properties	(12,001,151)		285,000,000	272,998,849	0.0000		0.0912	24,897,495	0.0912	24,897,495
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
21.		Total Real Estate (Sum of Lines 18 through 20)	354,748,273		285,000,000	639,748,273	XXX		XXX	58,345,042	XXX	58,345,042
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
24.	2	High Quality	689,610,783	XXX	XXX	689,610,783	0.0021	1,448,183	0.0064	4,413,509	0.0106	7,309,874
25.	3	Medium Quality	162,085,280	XXX	XXX	162,085,280	0.0099	1,604,644	0.0263	4,262,843	0.0376	6,094,407
26.	4	Low Quality	107,101	XXX	XXX	107,101	0.0245	2,624	0.0572	6,126	0.0817	8,750
27.	5	Lower Quality	12,345,542	XXX	XXX	12,345,542	0.0630	777,769	0.1128	1,392,577	0.1880	2,320,962
28.	6	In or Near Default	10,138,422	XXX	XXX	10,138,422	0.0000		0.2370	2,402,806	0.2370	2,402,806
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	874,287,128	XXX	XXX	874,287,128	XXX	3,833,220	XXX	12,477,861	XXX	18,136,799

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	342,492,388	XXX	XXX	342,492,388	0.0005	171,246	0.0016	547,988	0.0033	1,130,225
31.	2	High Quality	46,040,926	XXX	XXX	46,040,926	0.0021	96,686	0.0064	294,662	0.0106	488,034
32.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower Quality	10,488	XXX	XXX	10,488	0.0630	661	0.1128	1,183	0.1880	1,972
35.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	388,543,802	XXX	XXX	388,543,802	XXX	268,593	XXX	843,833	XXX	1,620,230
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality	207,038,699		XXX	207,038,699	0.0011	227,743	0.0057	1,180,121	0.0074	1,532,086
39.		Mortgages - CM2 - High Quality	710,041,242		XXX	710,041,242	0.0040	2,840,165	0.0114	8,094,470	0.0149	10,579,615
40.		Mortgages - CM3 - Medium Quality	915,623,099		XXX	915,623,099	0.0069	6,317,799	0.0200	18,312,462	0.0257	23,531,514
41.		Mortgages - CM4 - Low Medium Quality	91,844,063		XXX	91,844,063	0.0120	1,102,129	0.0343	3,150,251	0.0428	3,930,926
42.		Mortgages - CM5 - Low Quality	5,801,076		XXX	5,801,076	0.0183	106,160	0.0486	281,932	0.0628	364,308
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
56.		Total Affiliated (Sum of Lines 38 through 55)	1,930,348,179		XXX	1,930,348,179	XXX	10,593,995	XXX	31,019,236	XXX	39,938,448
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0011		0.0057		0.0074	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0040		0.0114		0.0149	
60.		Unaffiliated - In Good Standing All Other			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1942		0.1942	
63.		Total Unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX	
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	1,930,348,179		XXX	1,930,348,179	XXX	10,593,995	XXX	31,019,236	XXX	39,938,448

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private	3,352,773,982	XXX	XXX	3,352,773,982	0.0000		0.1945	652,114,539	0.1945	652,114,539
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
69.		Affiliated Other - All Other	2,089,962,752	XXX	XXX	2,089,962,752	0.0000		0.1945	406,497,755	0.1945	406,497,755
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	5,442,736,734	XXX	XXX	5,442,736,734	XXX		XXX	1,058,612,295	XXX	1,058,612,295
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties	2,211,907,332		1,077,940,589	3,289,847,921	0.0000		0.0912	300,034,130	0.0912	300,034,130
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	2,211,907,332		1,077,940,589	3,289,847,921	XXX		XXX	300,034,130	XXX	300,034,130
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit	868,309			868,309	0.0003	260	0.0006	521	0.0010	868
76.		Non-guaranteed Federal Low Income Housing Tax Credit	118,692,405			118,692,405	0.0063	747,762	0.0120	1,424,309	0.0190	2,255,156
77.		Guaranteed State Low Income Housing Tax Credit	394,072			394,072	0.0003	118	0.0006	236	0.0010	394
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)	119,954,786			119,954,786	XXX	748,141	XXX	1,425,066	XXX	2,256,418
		RESIDUAL TRANCHES OR INTERESTS										
81.		Fixed Income Instruments - Unaffiliated	106,695,757	XXX	XXX	106,695,757	0.0000		0.1580	16,857,930	0.1580	16,857,930
82.		Fixed Income Instruments - Affiliated	323,221,977	XXX	XXX	323,221,977	0.0000		0.1580	51,069,072	0.1580	51,069,072
83.		Common Stock - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
84.		Common Stock - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
85.		Preferred Stock - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
86.		Preferred Stock - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
87.		Real Estate - Unaffiliated					0.0000		0.1580		0.1580	
88.		Real Estate - Affiliated					0.0000		0.1580		0.1580	
89.		Mortgage Loans - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
90.		Mortgage Loans - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
91.		Other - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
92.		Other - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
93.		Total Residual Tranches or Interests (Sum of Lines 81 through 92)	429,917,734			429,917,734	XXX		XXX	67,927,002	XXX	67,927,002
		ALL OTHER INVESTMENTS										
94.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0042		0.0042	
95.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0137		0.0137	
96.		Other Invested Assets - Schedule BA	843,116,799	XXX		843,116,799	0.0000		0.1580	133,212,454	0.1580	133,212,454
97.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
98.		Total All Other (Sum of Lines 94, 95, 96 and 97)	843,116,799	XXX		843,116,799	XXX		XXX	133,212,454	XXX	133,212,454
99.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80, 93 and 98)	12,240,812,495		1,077,940,589	13,318,753,084	XXX	15,443,949	XXX	1,605,551,878	XXX	1,621,737,777

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).
(b) Determined using the same factors and breakdowns used for directly owned real estate.
(c) This will be the factor associated with the risk category determined in the company generated worksheet.

ASSET VALUATION RESERVE

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
57629*FX4	R		Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	1	68,219,702	34,110	109,152	225,125
57629*AC5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	327,719,542	163,860	524,351	1,081,474
57629*AE1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	120,712,073	60,356	193,139	398,350
57629*AD3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	119,192,645	59,596	190,708	393,336
57629*AF8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	119,267,819	59,634	190,829	393,584
57629*AH4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	117,675,000	58,838	188,280	388,328
57629*AG6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	119,428,387	59,714	191,085	394,114
57629*AJ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	64,448,770	32,224	103,118	212,681
57629*AK7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	61,580,553	30,790	98,529	203,216
57629*AL5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	60,874,734	30,437	97,400	200,887
57629*AM3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	60,049,075	30,025	96,079	198,162
57629*GG0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	469,442,356	234,721	751,108	1,549,160
57629*GG0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	417,260,580	208,630	667,617	1,376,960
57629*GE5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	384,428,795	192,214	615,086	1,268,615
57629*GD7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	331,929,692	165,965	531,088	1,095,368
57629*GC9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	419,061,716	209,531	670,499	1,382,904
57629*GB1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	420,008,527	210,004	672,014	1,386,028
57629*AW1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	66,188,124	33,094	105,901	218,421
57629*AV3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	70,239,235	35,120	112,383	231,789
57629*AX9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	68,654,334	34,327	109,847	226,559
57629*AY7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	66,873,045	33,437	106,997	220,681
57629*AU5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	63,086,376	31,543	100,938	208,185
57629*BA8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	74,837,181	37,419	119,739	246,963
57629*GA3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	308,589,325	154,295	493,743	1,018,345
57629*FZ9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	332,462,480	166,231	531,940	1,097,126
57629*BD2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	108,068,362	54,034	172,909	356,626
57629*BC4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	109,241,347	54,621	174,786	360,496
57629*BF7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	129,134,955	64,567	206,616	426,145
57629*BP5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	94,061,755	47,031	150,499	310,404
57629*CG4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	64,784,096	32,392	103,655	213,788
57629*FY2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	133,975,414	66,988	214,361	442,119
57629*GH8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	331,562,128	165,781	530,499	1,094,155
57629*GS4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	323,229,344	161,615	517,167	1,066,657
57629*GR6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	324,713,211	162,357	519,541	1,071,554
57629*CS8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	143,370,297	71,685	229,392	473,122
57629*GQ8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	330,315,409	165,158	528,505	1,090,041
57629*GP0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	256,169,348	537,956	1,639,484	2,715,395
57629*GN5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	451,561,063	225,781	722,498	1,490,152
57629*GM7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	515,630,361	257,815	825,009	1,701,580
57629*GL9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	259,842,150	129,921	415,747	857,479
57629*DB4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	155,392,214	77,696	248,628	512,794
57629*GK1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	382,206,348	191,103	611,530	1,261,281
57629*GW5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	267,872,524	133,936	428,596	883,979
57629*GV7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	307,264,525	153,632	491,623	1,013,973
57629*GU9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	270,225,849	135,113	432,361	891,745
57629*DE8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	151,822,576	75,911	242,916	501,015
57629*DM0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	255,444,539	127,722	408,711	842,967
57629*DL2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	290,052,136	609,109	1,856,334	3,074,553
57629*DP3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	303,777,744	637,933	1,944,178	3,220,044
57629*DN8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	343,369,656	721,076	2,197,566	3,639,718
91087BP*5	R		Sovereign Bond of Mexico	2	25,362,457	53,261	162,320	268,842
455780*E8	R		Sovereign Bond of India	2	50,663,073	106,392	324,244	537,029
57629*HA2	R		Evergreen Basket of Floating Rate Corporate Bonds	1	1,246,222,340	623,111	1,993,956	4,112,534
57629*HF1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	320,535,911	160,268	512,857	1,057,769
57629*HE4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	299,274,340	149,637	478,839	987,605
57629*ER8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	199,474,474	418,896	1,276,637	2,114,429
57629*EY3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	269,283,509	565,495	1,723,414	2,854,405

ASSET VALUATION RESERVE

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
57629*EU1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	287,625,859	604,014	1,840,806	3,048,834
57629*FB2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	308,939,312	154,470	494,303	1,019,500
57629*ES6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	351,377,063	175,689	562,203	1,159,544
57629*EB3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	315,122,442	157,561	504,196	1,039,904
57629*EW7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	229,186,891	114,593	366,699	756,317
57629*FA4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	542,057,780	271,029	867,292	1,788,791
57629*EJ6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	256,696,232	128,348	410,714	847,098
57629*FC0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	300,569,058	150,285	480,910	991,878
57629*EV9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	344,798,772	172,399	551,678	1,137,836
57629*EZ0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	323,547,209	161,774	517,676	1,067,706
57629*FD8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	353,540,000	176,770	565,664	1,166,682
57629*FF3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	360,252,633	180,126	576,404	1,188,834
57629*FE6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	431,944,844	215,972	691,112	1,425,418
57629*HD6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	202,021,875	101,011	323,235	666,672
57629*FJ5	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	304,445,853	152,223	487,113	1,004,671
57629*FL0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	248,482,472	124,241	397,572	819,992
57629*FM8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	289,249,996	144,625	462,800	954,525
57629*FN6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	214,050,721	107,025	342,481	706,367
57629*FP1	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	227,706,197	113,853	364,330	751,430
57629*FQ9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	189,789,399	94,895	303,663	626,305
57629*FT3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	456,624,073	228,312	730,599	1,506,859
57629*FU0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	218,424,396	109,212	349,479	720,801
57629*FK2	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	331,792,345	165,896	530,868	1,094,915
57629*HL8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	262,999,992	552,300	1,683,200	2,787,800
57629*HQ7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	213,226,817	106,613	341,163	703,649
57629*HC8	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	487,505,703	243,753	780,009	1,608,769
57629*HM6	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	267,999,991	562,800	1,715,200	2,840,800
57629*HB0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	495,136,150	247,568	792,218	1,633,949
57629*HN4	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	266,999,991	560,700	1,708,800	2,830,200
57629*HP9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	399,999,987	840,000	2,560,000	4,240,000
57629*HG9	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	330,999,989	695,100	2,118,400	3,508,600
57629*HH7	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	264,999,992	556,500	1,696,000	2,809,000
57629*HJ3	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	395,999,987	831,600	2,534,400	4,197,600
57629*HK0	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	331,999,989	697,200	2,124,800	3,519,200
Need to File with the NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	269,709,924	566,391	1,726,144	2,858,925
57629*GZ8	R		Evergreen Basket of Floating Rate Corporate Bonds	1	383,302,227	191,651	613,284	1,264,897
57629*GY1	R		Evergreen Basket of Floating Rate Corporate Bonds	1	299,120,807	149,560	478,593	987,099
57629*GX3	R		Evergreen Basket of Floating Rate Corporate Bonds	1	274,184,009	137,092	438,694	904,807
Need to File with the NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	213,874,533	106,937	342,199	705,786
Need to File with the NAIC	R		Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	274,847,047	137,424	439,755	906,995
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	308,785,050	154,393	494,056	1,018,991
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	258,969,660	129,485	414,351	854,600
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	213,630,080	106,815	341,808	704,979
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	108,745,910	54,373	173,993	358,862
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	61,758,200	129,692	395,252	654,637
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	207,723,880	436,220	1,329,433	2,201,873

ASSET VALUATION RESERVE

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	241,651,830	507,469	1,546,572	2,561,509
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	337,473,580	708,695	2,159,831	3,577,220
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	174,018,910	365,440	1,113,721	1,844,600
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	294,062,770	617,532	1,882,002	3,117,065
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	144,447,298	72,224	231,116	476,676
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	116,021,580	58,011	185,635	382,871
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	124,001,680	260,404	793,611	1,314,418
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	166,443,203	349,531	1,065,237	1,764,298
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	173,385,000	86,693	277,416	572,171
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	191,113,210	401,338	1,223,125	2,025,800
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	128,651,670	270,169	823,371	1,363,708
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	310,763,891	652,604	1,988,889	3,294,097
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	160,307,209	80,154	256,492	529,014
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	90,267,150	189,561	577,710	956,832
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	56,203,600	118,028	359,703	595,758
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	73,151,340	36,576	117,042	241,399
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	34,576,500	72,611	221,290	366,511
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	139,906,780	293,804	895,403	1,483,012
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	278,376,250	584,590	1,781,608	2,950,788
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	263,289,138	552,907	1,685,050	2,790,865
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	234,972,354	493,442	1,503,823	2,490,707
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	198,668,172	417,203	1,271,476	2,105,883
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	292,556,720	614,369	1,872,363	3,101,101
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	58,742,250	123,359	375,950	622,668
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	159,364,920	334,666	1,019,935	1,689,268
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	41,176,190	20,588	65,882	135,881
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	192,510,064	404,271	1,232,064	2,040,607
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	34,602,200	72,665	221,454	366,783

ASSET VALUATION RESERVE

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

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Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	61,844,323	129,873	395,804	655,550
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	52,180,737	26,090	83,489	172,196
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	65,046,240	136,597	416,296	689,490
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	64,380,000	135,198	412,032	682,428
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	65,051,605	136,608	416,330	689,547
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	20,046,000	10,023	32,074	66,152
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	46,462,329	97,571	297,359	492,501
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	39,651,480	83,268	253,769	420,306
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	56,871,414	119,430	363,977	602,837
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	329,551,031	692,057	2,109,127	3,493,241
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	302,998,027	636,296	1,939,187	3,211,779
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	299,973,360	629,944	1,919,830	3,179,718
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	233,223,663	489,770	1,492,631	2,472,171
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	159,304,480	334,539	1,019,549	1,688,627
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	53,110,000	26,555	84,976	175,263
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	153,116,075	321,544	979,943	1,623,030
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	23,220,035	48,762	148,608	246,132
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	26,467,840	13,234	42,349	87,344
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	247,310,227	519,351	1,582,785	2,621,488
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	141,390,320	296,920	904,898	1,498,737
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	150,235,082	315,494	961,505	1,592,492
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	152,190,080	319,599	974,017	1,613,215
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	260,934,081	547,962	1,669,978	2,765,901
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	85,144,500	178,803	544,925	902,532
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	50,116,370	105,244	320,745	531,234
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	46,397,917	97,436	296,947	491,818
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	14,698,350	7,349	23,517	48,505
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	241,716,500	120,858	386,746	797,664

ASSET VALUATION RESERVE

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Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	94,472,000	198,391	604,621	1,001,403
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	17,722,500	8,861	28,356	58,484
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	269,921,524	566,835	1,727,498	2,861,168
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	53,365,500	112,068	341,539	565,674
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	13,287,915	6,644	21,261	43,850
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	543,821,372	1,142,025	3,480,457	5,764,507
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	69,755,453	34,878	111,609	230,193
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	11,634,530	5,817	18,615	38,394
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	29,923,702	62,840	191,512	317,191
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	12,029,062	25,261	76,986	127,508
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	77,740,000	38,870	124,384	256,542
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	215,509,790	452,571	1,379,263	2,284,404
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	48,093,702	100,997	307,800	509,793
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	21,554,212	45,264	137,947	228,475
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	16,745,829	35,166	107,173	177,506
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	43,628,000	91,619	279,219	462,457
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	156,386,640	328,412	1,000,875	1,657,698
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	3,986,040	8,371	25,511	42,252
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	16,577,440	34,813	106,096	175,721
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	5Z	29,644,890		7,025,839	7,025,839
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	36,173,811	75,965	231,512	383,442
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	56,135,565	117,885	359,268	595,037
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	51,451,745	25,726	82,323	169,791
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	42,399,703	89,039	271,358	449,437
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	15,566,201	7,783	24,906	51,368
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	3Z	24,745,470	244,980	650,806	930,430
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	100,573,200	211,204	643,668	1,066,076
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	22,679,750	47,627	145,150	240,405
Need to File with the NAIC	R		Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	29,844,814	62,674	191,007	316,355

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57629*FX4	CW	42086P-AC-7	Kingsland Ltd-SERIES 18-8A CLASS A	1	27,000,000	(13,500)	(43,200)	(89,100)
57629*FX4	CW	320808-AD-0	FIRST MARYLAND CAP I-LIMITED GUARANTEE NOTE	2	12,145,549	(6,073)	(19,433)	(40,080)
57629*FX4	CW	09629L-AE-5	BLUEMOUNTAIN CLO XXIII L-BLUEM 2018-23A B	1	10,000,000	(5,000)	(16,000)	(33,000)
57629*FX4	CW	03328Y-AG-9	Anchorage Capital CLO Lt-ANCHC 2018-1RA C	1	19,074,154	(9,537)	(30,519)	(62,945)
57629*AC5	CW	12499#-MM-8	CCOF Onshore Co-Borrower Revolving Loan	1	9,000,000	(4,500)	(14,400)	(29,700)
57629*AC5	CW	83149F-AD-6	SLM Student Loan Trust 2006-6	1	3,451,645	(1,726)	(5,523)	(11,390)
57629*AC5	CW	375415-AA-4	GILBERT PARK CLO LTD-SERIES 17-1A CLASS A	1	22,900,231	(11,450)	(36,640)	(75,571)
57629*AC5	CW	67097Q-AC-9	OCP CLO 2017-14 Ltd-SERIES 17-14A CLASS A1B	1	13,100,000	(6,550)	(20,960)	(43,230)
57629*AC5	CW	38137H-BW-7	Goldentree Loan Opportun-SERIES 2015-11A CLASS BR2	1	8,000,000	(4,000)	(12,800)	(26,400)
57629*AC5	CW	56845N-AE-0	Signal Peak CLO 8 Ltd-SPEAK 2020-8A C	1	10,150,696	(5,075)	(16,241)	(33,497)
57629*AC5	CW	33833V-AE-5	522 Funding CLO 2019-5 L-MORGN 2021-7A B	1	10,000,000	(5,000)	(16,000)	(33,000)
57629*AC5	CW	03331J-AJ-1	Anchorage Capital CLO Lt-ANCHC 2018-10A B	1	11,050,000	(5,525)	(17,680)	(36,465)
57629*AC5	CW	38137M-AK-3	Goldentree Loan Opportun-GLD12 2016-12A AJR	1	15,000,000	(7,500)	(24,000)	(49,500)
57629*AC5	CW	03767M-AJ-7	Apidos CLO-APID 2018-29A B	1	4,500,000	(2,250)	(7,200)	(14,850)
57629*AC5	CW	17181T-AA-9	CIFC Funding 2018-IV Ltd-SERIES 18-4A CLASS A1	1	19,600,000	(9,800)	(31,360)	(64,680)
57629*AC5	CW	04017J-AE-1	ARES CLO Ltd-ARES 2018-49A B	1	12,000,000	(6,000)	(19,200)	(39,600)
57629*AC5	CW	29002H-AL-3	Elmwood CLO III Ltd-ELMW3 2019-3A AR	1	60,000,000	(30,000)	(96,000)	(198,000)
57629*AC5	CW	06760E-AG-1	Babson CLO Ltd 2013-I-SERIES 2013-IA CLASS DR	2	1,425,000	(713)	(2,280)	(4,703)
57629*AC5	CW	056162-AU-4	Babson CLO Ltd 2015-I-SERIES 2015-IA CLASS DR	2	1,220,000	(610)	(1,952)	(4,026)
57629*AC5	CW	06759F-AE-6	BABSON CLO LTD 2015-II-SERIES 15-2A CLASS C1R	1	196,970	(98)	(315)	(650)
57629*AC5	CW	515095-MM-6	Landmark Equity Partners XVI-D, LLC	1	126,125,000	(63,063)	(201,800)	(416,213)
57629*AE1	CW	67112K-AC-3	OCP CLO Ltd-SEREIS 18-15A CLASS A3	1	12,000,000	(6,000)	(19,200)	(39,600)
57629*AE1	CW	056162-AN-0	Babson CLO Ltd 2015-I-BABSN 2015-IA AR	1	12,575,000	(6,288)	(20,120)	(41,498)
57629*AE1	CW	03330A-AC-6	Anchorage Capital CLO 3--ANCHC 2014-3RA B	1	3,200,000	(1,600)	(5,120)	(10,560)
57629*AE1	CW	87271L-AJ-1	TIAA CLO I Ltd-TIA 2016-1A AR	1	65,000,000	(32,500)	(104,000)	(214,500)
57629*AE1	CW	87250R-AB-0	TICP CLO XV Ltd-TICP 2020-15A B	1	5,900,000	(2,950)	(9,440)	(19,470)
57629*AE1	CW	429827-AR-9	HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS B1	1	1,928,459	(964)	(3,086)	(6,364)
57629*AE1	CW	46647P-AR-7	JPMorgan Chase & Co-SENIOR UNSECURED	1	10,108,614	(5,054)	(16,174)	(33,358)
57629*AE1	CW	04019R-AG-6	ARES CLO-ARES 2022-66A B	1	10,000,000	(5,000)	(16,000)	(33,000)
57629*AD3	CW	92977H-AG-3	WACHOVIA STUDENT LOAN TR-WSLT 2005-1 B	1	6,413,616	(3,207)	(10,262)	(21,165)
57629*AD3	CW	94950G-AN-7	Wellfleet CLO 2017-1 Ltd-WELF 2017-1A A2R	1	20,026,609	(10,013)	(32,043)	(66,088)
57629*AD3	CW	83004L-AC-9	610 Funding CLO-SIX10 2021-2RA A1R2	1	30,000,000	(15,000)	(48,000)	(99,000)
57629*AD3	CW	06760P-AE-1	Babson CLO Ltd/Cayman Is-BABSN 2018-3A A2	1	23,000,000	(11,500)	(36,800)	(75,900)
57629*AD3	CW	55821A-AE-8	Madison Park Funding Ltd-SERIES 18-28A CLASS B	1	9,500,000	(4,750)	(15,200)	(31,350)
57629*AD3	CW	06760B-AC-6	BABSON CLO LTD-SERIES 17-1A CLASS A2	1	6,700,000	(3,350)	(10,720)	(22,110)
57629*AD3	CW	087598-AE-8	BETHPAGE PARK CLO LTD-BETHP 2021-1A C	1	3,250,000	(1,625)	(5,200)	(10,725)
57629*AD3	CW	784424-AE-3	SLC STUDENT LOAN TRUST 2-SERIES 07-1 CLASS B	1	1,741,111	(871)	(2,786)	(5,746)
57629*AD3	CW	62983P-AB-1	Nakilat Inc-SECURED 144A	1	6,561,310	(3,281)	(10,498)	(21,652)
57629*AD3	CW	18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	12,000,000	(6,000)	(19,200)	(39,600)
57629*AF8	CW	38138B-AG-5	GoldentTree Loan Managem-GLM 2018-3A B1	1	6,000,000	(3,000)	(9,600)	(19,800)
57629*AF8	CW	56845N-AC-4	Signal Peak CLO 8 Ltd-SPEAK 2020-8A B	1	20,302,099	(10,151)	(32,483)	(66,997)
57629*AF8	CW	55954K-AN-5	Magnetite XIX Ltd-SERIES 2017-19A CLASS B1R	1	13,750,000	(6,875)	(22,000)	(45,375)
57629*AF8	CW	13876N-AL-7	Canyon CLO 2020-2 Ltd-CANYC 2020-2A AR	1	34,745,000	(17,373)	(55,592)	(114,659)
57629*AF8	CW	92917N-AJ-7	Voya CLO 2019-1 Ltd-VOYA 2019-1A AR	1	13,015,180	(6,508)	(20,824)	(42,950)
57629*AF8	CW	64033T-AB-9	NELNET STUDENT LOAN TRUS-SERIES 2015-3A CLASS B	1	2,045,539	(1,023)	(3,273)	(6,750)
57629*AF8	CW	87248K-AS-3	TICP CLO VI 2016-5 LTD-TICP 2016-5A A2R	1	3,000,000	(1,500)	(4,800)	(9,900)
57629*AF8	CW	94950J-AA-9	Wellfleet CLO Ltd-SERIES 18-1A CLASS A	1	1,000,000	(500)	(1,600)	(3,300)
57629*AF8	CW	40437L-AE-2	HPS LOAN MANAGEMENT 13-2-HLM 13A-18 A2	1	4,000,000	(2,000)	(6,400)	(13,200)
57629*AF8	CW	92917A-AE-6	Voya CLO Ltd-SERIES 18-1A CLASS B	1	5,060,000	(2,530)	(8,096)	(16,698)
57629*AF8	CW	87168G-AG-4	Symphony CLO XXIX Ltd-SYMP 2021-29A C	1	3,150,000	(1,575)	(5,040)	(10,395)
57629*AF8	CW	33836J-AG-4	ASSURANT CLO I LTD-MORGN 2017-1A CR	1	3,200,000	(1,600)	(5,120)	(10,560)
57629*AF8	CW	617924-AE-5	Morgan Stanley Eaton Van-MSEV 2022-18A B	1	10,000,000	(5,000)	(16,000)	(33,000)
57629*AH4	CW	94950J-AA-9	Wellfleet CLO Ltd-SERIES 18-1A CLASS A	1	59,000,000	(29,500)	(94,400)	(194,700)
57629*AH4	CW	06759F-AB-2	BABSON CLO LTD 2015-II-SERIES 15-2A CLASS AR	1	14,200,000	(7,100)	(22,720)	(46,860)
57629*AH4	CW	04017T-AE-9	Ares XXXIR CLO Ltd-SERIES 14-31RA CLASS B	1	20,000,000	(10,000)	(32,000)	(66,000)
57629*AH4	CW	87246M-AW-2	TICP CLO VI 2016-2 Ltd-TICP 2016-6A CR2	1	1,600,000	(800)	(2,560)	(5,280)
57629*AH4	CW	12551R-AE-8	CIFC Funding 2018-I Ltd-SERIES 18-1A CLASS C	1	4,200,000	(2,100)	(6,720)	(13,860)

ASSET VALUATION RESERVE

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
57629*AH4	CW	08179M-AC-3	Benefit Street Partners -BSP 2018-15A A2A	1	1,100,000	(550)	(1,760)	(3,630)
57629*AH4	CW	151895-D@-5	CenterPoint Properties T Senior Note Ser	1	8,575,000	(4,288)	(13,720)	(28,298)
57629*AH4	CW	06762Q-AC-1	Babson CLO Ltd/Cayman Is-BABSN LP-3A B	1	9,000,000	(4,500)	(14,400)	(29,700)
57629*AG6	CW	09628N-AQ-5	BlueMountain CLO 2015-4 -SERIES 15-4A CLASS A2R	1	20,000,000	(10,000)	(32,000)	(66,000)
57629*AG6	CW	64031D-AB-6	Nelnet Student Loan Trus-SERIES 19-3A CLASS B	1	12,050,000	(6,025)	(19,280)	(39,765)
57629*AG6	CW	63939F-AC-4	Navient Student Loan Tru-SERIES 15-1 CLASS B	1	1,965,164	(983)	(3,144)	(6,485)
57629*AG6	CW	12550G-AE-3	CIFC Funding Ltd-CIFC 2018-5A B	1	5,000,000	(2,500)	(8,000)	(16,500)
57629*AG6	CW	77341D-AE-7	Rockford Tower CLO 2017--SERIES 17-3A CLASS B	1	6,750,000	(3,375)	(10,800)	(22,275)
57629*AG6	CW	87249C-AE-1	TICP CLO X LTD-SERIES 18-10A CLASS C	1	3,600,000	(1,800)	(5,760)	(11,880)
57629*AG6	CW	48250R-BN-5	KKR CLO 12 Ltd-KKR 12 BR2	1	3,200,000	(1,600)	(5,120)	(10,560)
57629*AG6	CW	75888M-AG-5	Regatta XIV Funding Ltd-SERIES 18-3A CLASS B	1	4,250,000	(2,125)	(6,800)	(14,025)
57629*AG6	CW	41154X-AG-0	Harbor Park CLO, Ltd-HAR-HARB 2018-1A B1	1	5,200,000	(2,600)	(8,320)	(17,160)
57629*AG6	CW	06762L-AM-0	Barings CLO Ltd 2020-I-BABSN 2020-1A AR	1	38,600,000	(19,300)	(61,760)	(127,380)
57629*AG6	CW	032095-AH-4	Amphenol Corp-SENIOR UNSECURED	1	6,813,223	(3,407)	(10,901)	(22,484)
57629*AG6	CW	18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	12,000,000	(6,000)	(19,200)	(39,600)
57629*AJ0	CW	04965F-AG-6	Atrium XV-SERIES 15A CLASS B	1	9,550,000	(4,775)	(15,280)	(31,515)
57629*AJ0	CW	66704J-CB-2	NORTHSTAR EDUCATION FINA-SERIES 07-1 CLASS B	1	18,648,770	(9,324)	(29,838)	(61,541)
57629*AJ0	CW	64034N-AB-1	NSLT 2019-2A B	1	5,600,000	(2,800)	(8,960)	(18,480)
57629*AJ0	CW	63940A-AD-0	NAVIENT STUDENT LOAN TRU-SERIES 17-4A CLASS B	1	6,600,000	(3,300)	(10,560)	(21,780)
57629*AJ0	CW	06762L-AN-8	Barings CLO Ltd 2020-I-BABSN 2020-1A BR	1	6,000,000	(3,000)	(9,600)	(19,800)
57629*AJ0	CW	08179M-AC-3	Benefit Street Partners -BSP 2018-15A A2A	1	1,100,000	(550)	(1,760)	(3,630)
57629*AJ0	CW	13876J-AE-2	Canyon Capital CLO Ltd-CANYC 2012-1RA B	1	2,500,000	(1,250)	(4,000)	(8,250)
57629*AJ0	CW	77342K-AC-4	Rockford Tower CLO 2018-2 Ltd	1	6,400,000	(3,200)	(10,240)	(21,120)
57629*AJ0	CW	06760G-AC-5	Barings CLO Ltd 2018-I-SERIES 18-1A CLASS B	1	8,050,000	(4,025)	(12,880)	(26,565)
57629*AK7	CW	24380L-AE-3	DEER CREEK CLO LTD 2017--SERIES 17-1A CLASS B	1	10,000,000	(5,000)	(16,000)	(33,000)
57629*AK7	CW	05683E-AN-2	Bain Capital Credit CLO -BCC 2020-2A AR	1	24,500,000	(12,250)	(39,200)	(80,850)
57629*AK7	CW	48249V-AQ-4	KKR FINANCIAL CLO LTD-SERIES 13-1A CLASS A2R	1	13,570,000	(6,785)	(21,712)	(44,781)
57629*AK7	CW	05874X-AC-3	Ballyrock CDO Ltd-BALLY 2020-14A A2	1	4,000,000	(2,000)	(6,400)	(13,200)
57629*AK7	CW	75009P-AE-7	Rad CLO 12 Ltd-RAD 2021-12A C	1	3,400,000	(1,700)	(5,440)	(11,220)
57629*AK7	CW	46149M-AA-4	Invesco CLO Ltd-INVCO 2021-2A A	1	6,110,553	(3,055)	(9,777)	(20,165)
57629*AL5	CW	50188Q-AJ-0	LCM XVIII LP-LCM 19A AR	1	3,233,959	(1,617)	(5,174)	(10,672)
57629*AL5	CW	69703P-AE-9	Palmer Square CLO 2018-1-PLMRS 2018-1A B	1	3,900,000	(1,950)	(6,240)	(12,870)
57629*AL5	CW	784170-ZZ-8	SFR FTTH SAS Term Loan	2	2,415,775	(1,208)	(3,865)	(7,972)
57629*AL5	CW	06760W-AG-1	Barings Middle Market CL-BMM 2021-IA B	1	24,500,000	(12,250)	(39,200)	(80,850)
57629*AL5	CW	92918Q-AE-0	Voya CLO Ltd-VOYA 2021-1A B	1	9,750,000	(4,875)	(15,600)	(32,175)
57629*AL5	CW	08179M-AC-3	Benefit Street Partners -BSP 2018-15A A2A	1	1,100,000	(550)	(1,760)	(3,630)
57629*AL5	CW	05875H-AE-3	Ballyrock CLO 2018-1 Ltd-SERIES 2018-1A CLASS B	1	4,600,000	(2,300)	(7,360)	(15,180)
57629*AL5	CW	680033-AC-1	Old National Bancorp/IN-SENIOR UNSECURED NOTE	1	6,375,000	(3,188)	(10,200)	(21,038)
57629*AL5	CW	55819F-AE-1	Madison Park Funding Ltd-MDPK 2022-55A B1	1	5,000,000	(2,500)	(8,000)	(16,500)
57629*AM3	CW	12548J-AE-2	CIFC FUNDING LTD-SERIES 17-3A CLASS A2	1	5,400,000	(2,700)	(8,640)	(17,820)
57629*AM3	CW	74988L-AC-8	ALM XIV Ltd-SERIES 14-14A CLASS A2R2	1	11,900,000	(5,950)	(19,040)	(39,270)
57629*AM3	CW	66704J-AJ-7	Northstar Education Fina-REVENUE BONDS	1	5,864,562	(2,932)	(9,383)	(19,353)
57629*AM3	CW	39808P-AN-6	Greywolf CLO V Ltd-GWOLF 2015-1A A2R	1	8,000,000	(4,000)	(12,800)	(26,400)
57629*AM3	CW	08181B-AS-8	Benefit Street Partners -SERIES 16-9A CLASS BR	1	11,200,000	(5,600)	(17,920)	(36,960)
57629*AM3	CW	94951D-AC-7	Wellfleet CLO 2018-3 Ltd-SERIES 18-3A CLASS A1B	1	8,000,000	(4,000)	(12,800)	(26,400)
57629*AM3	CW	05389L-AB-9	Avolon Aerospace Leasing Secured Note B7	1	9,684,513	(4,842)	(15,495)	(31,959)
57629*GG0	CW	36248M-AJ-6	GT Loan Financing I Ltd -SERIES 2013-1A CLASS AR	1	40,000,000	(20,000)	(64,000)	(132,000)
57629*GG0	CW	49232#-MM-2	KREOCS LENDING I LLC - Senior Secured Term Facility	1	316,550,025	(158,275)	(506,480)	(1,044,615)
57629*GG0	CW	04941Y-AC-3	Atlas Senior Loan Fund X-SERIES 18-11A CLASS A1L	1	34,829,125	(17,415)	(55,727)	(114,936)
57629*GG0	CW	G7332#-AG-8	RRPF Engine Leasing Ltd Senior Secured	2	23,000,000	(11,500)	(36,800)	(75,900)
57629*GG0	CW	78443G-AJ-4	SLM STUDENT LOAN TRUST 2-SERIES 06-7 CLASS B	1	5,823,992	(2,912)	(9,318)	(19,219)
57629*GG0	CW	25763#-AF-7	Donaldson Co Inc Senior Unsecured Notes	1	15,431,215	(7,716)	(24,690)	(50,923)
57629*GG0	CW	392709-A#-8	Green Brick Partners, In Senior Unsecured Notes	1	14,808,000	(7,404)	(23,693)	(48,866)
57629*GG0	CW	18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	19,000,000	(9,500)	(30,400)	(62,700)
57629*GG0	CW	88165Z-MM-7	Tetragon Financial Group (Delaware) LLC - Revolver	1	103,500,000	(51,750)	(165,600)	(341,550)

ASSET VALUATION RESERVE

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1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
57629*GF2	CW	32008Z-MM-6	FIRST EAGLE DIRECT LENDING V-B, LLC - Secured Revolving Loan Facility	1	169,090,580	(84,545)	(270,545)	(557,999)
57629*GF2	CW	91831Z-MN-3	VPC ASSET BACKED OPPORTUNISTIC CREDIT Holdings Fund, L.P - Secured Revolving Loan Facility	1	101,020,000	(50,510)	(161,632)	(333,366)
57629*GF2	CW	67104L-AF-4	OHA Loan Funding 2013-2 -OHALF 2013-2A BR	1	25,000,000	(12,500)	(40,000)	(82,500)
57629*GF2	CW	38137P-AU-4	Goldentree Loan Opportun-SERIES 2015-10A CLASS BR	1	13,850,000	(6,925)	(22,160)	(45,705)
57629*GF2	CW	941848-D@-9	Waters Corporation Gtd Senior Note Series H	2	1,000,000	(500)	(1,600)	(3,300)
57629*GF2	CW	74988L-AJ-3	ALM XIV Ltd-SERIES 14-14A CLASS BR2	1	3,800,000	(1,900)	(6,080)	(12,540)
57629*GE5	CW	48250W-AJ-4	KKR CLO 14 Ltd-KKR 14 BR	1	15,000,000	(7,500)	(24,000)	(49,500)
57629*GE5	CW	87248K-AS-3	TICP CLO VI 2016-5 LTD-TICP 2016-5A A2R	1	5,000,000	(2,500)	(8,000)	(16,500)
57629*GE5	CW	63939F-AC-4	Navient Student Loan Tru-SERIES 15-1 CLASS B	1	1,034,297	(517)	(1,655)	(3,413)
57629*GE5	CW	78448Q-AD-0	SMB PRIVATE EDUCATION LO-SMB 2015-B A3	1	1,179,439	(590)	(1,887)	(3,892)
57629*GE5	CW	97315T-AG-7	THL Credit Wind River 20-WINDR 2017-1A CR	1	8,350,000	(4,175)	(13,360)	(27,555)
57629*GE5	CW	06762W-AA-2	Barings Clo Ltd 2020-III-BABSN 2020-3A A	1	252,000,000	(126,000)	(403,200)	(831,600)
57629*GE5	CW	06760G-AA-9	Barings CLO Ltd 2018-I-SERIES 18-1A CLASS A1	1	16,475,000	(8,238)	(26,360)	(54,368)
57629*GE5	CW	13877P-AA-5	Canyon CLO 2021-4 Ltd-CANYC 2021-4A A	1	16,190,059	(8,095)	(25,904)	(53,427)
57629*GE5	CW	06760J-AE-5	Barings CLO Ltd 2018-II-SERIES 2018-2A CLAS A1B	1	16,200,000	(8,100)	(25,920)	(53,460)
57629*GE5	CW	06760X-AC-8	BARINGS CLO LTD 2018-IV-SERIES 18-4A CLASS A2	1	16,000,000	(8,000)	(25,600)	(52,800)
57629*GE5	CW	13876L-AL-1	Canyon CLO 2020-1 Ltd-CANYC 2020-1A BR	1	10,000,000	(5,000)	(16,000)	(33,000)
57629*GE5	CW	18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	27,000,000	(13,500)	(43,200)	(89,100)
57629*GD7	CW	38137P-AS-9	Goldentree Loan Opportun-SERIES 2015-10A CLASS AJR	1	8,800,000	(4,400)	(14,080)	(29,040)
57629*GD7	CW	96269#-MM-9	X WH REDF2-TSE SELLER, LLC - Term Loan Facility	1	83,876,461	(41,938)	(134,202)	(276,792)
57629*GD7	CW	55819T-AU-5	Madison Park Funding XX -SERIES 2016-20A CLASS CR	1	7,500,000	(3,750)	(12,000)	(24,750)
57629*GD7	CW	03328Y-AE-4	Anchorage Capital CLO Lt-ANCHC 2018-1RA B	1	13,900,000	(6,950)	(22,240)	(45,870)
57629*GD7	CW	64034C-AB-5	Nelnet Student Loan Trus-NSLT 2019-1A B	1	7,496,418	(3,748)	(11,994)	(24,738)
57629*GD7	CW	278300-AJ-7	Eaton Vance CLO 2020-1 L-EATON 2020-1A AR	1	53,358,288	(26,679)	(85,373)	(176,082)
57629*GD7	CW	36320T-AX-1	Galaxy XXII CLO Ltd-GALXY 2016-22A BRR	1	5,350,000	(2,675)	(8,560)	(17,655)
57629*GD7	CW	03768M-AJ-6	Apidos CLO XXXIII-APID 2020-33A AR	1	60,020,000	(30,010)	(96,032)	(198,066)
57629*GD7	CW	282523-AH-2	1828 CLO Ltd-GUGG4 2016-1A A1S1	1	35,149,950	(17,575)	(56,240)	(115,995)
57629*GD7	CW	06760Q-AU-3	Barings Middle Market CL-BMM 2017-1A CR	2	12,460,500	(6,230)	(19,937)	(41,120)
57629*GD7	CW	06762T-AG-6	Babson CLO Ltd/Cayman Islands	2	12,800,000	(6,400)	(20,480)	(42,240)
57629*GD7	CW	91824X-AE-0	VCP RRL ABS II Ltd-VCRRL 2022-1A B	2	2,318,075	(1,159)	(3,709)	(7,650)
57629*GD7	CW	05683E-AU-6	Bain Capital Credit CLO -BCC 2020-2A DR	2	2,400,000	(1,200)	(3,840)	(7,920)
57629*GD7	CW	29002H-AS-8	Elmwood CLO III Ltd-ELMW3 2019-3A DR	2	2,250,000	(1,125)	(3,600)	(7,425)
57629*GD7	CW	278300-AQ-1	Eaton Vance CLO 2020-1 L-EATON 2020-1A DR	2	2,250,000	(1,125)	(3,600)	(7,425)
57629*GD7	CW	18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	22,000,000	(11,000)	(35,200)	(72,600)
57629*GC9	CW	05684D-AG-8	Bain Capital Credit CLO-BCC 2020-1A B FLOATING	1	8,300,000	(4,150)	(13,280)	(27,390)
57629*GC9	CW	83608G-AQ-9	Sound Point CLO II Ltd-SNDPT 2013-1A A2R	1	8,000,000	(4,000)	(12,800)	(26,400)
57629*GC9	CW	05682V-AC-9	Bain Capital Credit CLO -SERIES 18-2A CLASS A2	1	15,000,000	(7,500)	(24,000)	(49,500)
57629*GC9	CW	50188Q-AE-1	LCM XIX LTD PARTNERSHIP DEF MEZZ NT CL C	1	6,910,000	(3,455)	(11,056)	(22,803)
57629*GC9	CW	901399-MQ-5	Twinbrook Capital Funding VII DSPV, LLC - Term Loan	1	113,305,291	(56,653)	(181,288)	(373,907)
57629*GC9	CW	69324#-MN-7	PCRED LENDING III LLC, PCRED LENDING III SPE I LLC and PCRED LENDING III OFFSHORE LTD.-Term Loan 2020-2	1	115,672,929	(57,836)	(185,077)	(381,721)
57629*GC9	CW	08179M-AC-3	Benefit Street Partners -BSP 2018-15A A2A	1	1,100,000	(550)	(1,760)	(3,630)
57629*GC9	CW	01749B-AC-3	Allegro CLO VI Ltd-ALLEG 2017-2A C	1	5,800,000	(2,900)	(9,280)	(19,140)
57629*GC9	CW	06762J-AE-3	Babson CLO Ltd/Cayman Is-BABSN 2021-2A C	1	3,200,000	(1,600)	(5,120)	(10,560)
57629*GC9	CW	341081-FR-3	Florida Power & Light Co-SECURED	1	32,910,623	(16,455)	(52,657)	(108,605)
57629*GC9	CW	06761M-AC-1	Barings Middle Market CL-BMM 2018-IA B	1	22,060,600	(11,030)	(35,297)	(72,800)
57629*GC9	CW	13887W-AN-0	Canyon Capital CLO 2019--CANYC 2019-2A CR	1	5,600,000	(2,800)	(8,960)	(18,480)
57629*GC9	CW	42086N-AJ-7	Hayfin Kingsland XI Ltd-HAYFN 2019-2A BR	1	5,330,000	(2,665)	(8,528)	(17,589)
57629*GC9	CW	05684C-AL-9	Bain Capital Credit CLO -BCC 2020-3A A1R	1	4,816,815	(2,408)	(7,707)	(15,895)
57629*GC9	CW	67098D-AW-3	OHA Credit Funding 4 Ltd-OAKC 2019-4A CR	1	5,100,000	(2,550)	(8,160)	(16,830)
57629*GC9	CW	82670Q-AG-4	Signal Peak CLO 9 Ltd-SPEAK 2021-9A C	1	4,964,660	(2,482)	(7,943)	(16,383)
57629*GC9	CW	29002Q-AA-7	Elmwood CLO VII Ltd-ELMW7 2020-4A A	1	4,665,798	(2,333)	(7,465)	(15,397)
57629*GC9	CW	67707L-AJ-7	Oak Hill Credit Partners	1	4,300,000	(2,150)	(6,880)	(14,190)
57629*GC9	CW	97314D-AG-3	KVK CLO 2016-1 Ltd-KVK 2016-1A CR2	1	4,200,000	(2,100)	(6,720)	(13,860)
57629*GC9	CW	05682E-AG-8	Bain Capital Credit CLO -BCC 2021-5A C	1	4,300,000	(2,150)	(6,880)	(14,190)

ASSET VALUATION RESERVE

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
57629*GC9	CW	64130T-BC-8	Neuberger Berman CLO XX -NEUB 2015-20A BRR	1	3,525,000	(1,763)	(5,640)	(11,633)
57629*GC9	CW	515095-MM-6	Landmark Equity Partners XVI-D, LLC	1	40,000,000	(20,000)	(64,000)	(132,000)
57629*GB1	CW	67570Q-AP-6	OCP CLO 2019-16 Ltd-SERIES 19-16A CLASS CR	1	5,800,000	(2,900)	(9,280)	(19,140)
57629*GB1	CW	92917J-AE-7	Voya CLO 2018-2 Ltd-VOYA 2018-2A B1	1	12,000,000	(6,000)	(19,200)	(39,600)
57629*GB1	CW	69324#-MM-9	PCRED LENDING III LLC, PCRED LENDING III SPE I LLC and PCRED LENDING III OFFSHORE LTD.,-Term Loan Series 2019-1	1	89,175,689	(44,588)	(142,681)	(294,280)
57629*GB1	CW	83614X-AQ-4	Sound Point CLO XXVI Ltd-SNDPT 2020-1A AR	1	60,000,000	(30,000)	(96,000)	(198,000)
57629*GB1	CW	67115L-AA-2	Oak Hill Credit Partners-OAKC 2021-16A A	1	57,832,838	(28,916)	(92,533)	(190,848)
57629*GB1	CW	67104L-AE-7	OHA Loan Funding 2013-2 -OHALF 2013-2A AR	1	54,100,000	(27,050)	(86,560)	(178,530)
57629*GB1	CW	17275G-AA-4	CIRUS-2018-1A A	1	50,000,000	(25,000)	(80,000)	(165,000)
57629*GB1	CW	25255A-AA-4	DCF 2019-1A A	1	50,000,000	(25,000)	(80,000)	(165,000)
57629*GB1	CW	67098D-AU-7	OHA Credit Funding 4 Ltd-OAKC 2019-4A BR	1	13,100,000	(6,550)	(20,960)	(43,230)
57629*GB1	CW	18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	28,000,000	(14,000)	(44,800)	(92,400)
57629*AW1	CW	92558V-AC-8	Vibrant CLO Ltd-SERIES 18-9A CLASS A2	1	23,500,000	(11,750)	(37,600)	(77,550)
57629*AW1	CW	78442G-PL-4	SLM STUDENT LOAN TRUST-SERIES 2005-4 CLASS B	1	6,483,402	(3,242)	(10,373)	(21,395)
57629*AW1	CW	01749B-AB-5	Allegro CLO VI Ltd-ALLEG 2017-2A B	1	6,400,000	(3,200)	(10,240)	(21,120)
57629*AW1	CW	12481X-AS-9	CBAM 2018-6 Ltd-CBAM 2018-6A B1R	1	3,272,399	(1,636)	(5,236)	(10,799)
57629*AW1	CW	77342J-AC-7	Rockford Tower CLO 2018--SERIES 18-1A CLASS B	1	7,500,000	(3,750)	(12,000)	(24,750)
57629*AW1	CW	65023T-AK-8	Newark BSL CLO 1 Ltd-NBCLO 2016-1A A2R	1	6,900,000	(3,450)	(11,040)	(22,770)
57629*AW1	CW	06759F-AD-8	BABSON CLO LTD 2015-II-SERIES 15-2A CLASS B2R	1	496,718	(248)	(795)	(1,639)
57629*AW1	CW	38137W-AQ-8	Goldentree Loan Manageme-GLM 2019-6A AR	1	11,635,605	(5,818)	(18,617)	(38,398)
57629*AV3	CW	784170-ZZ-8	SFR FTTH SAS Term Loan	2	23,247,981	(11,624)	(37,197)	(76,718)
57629*AV3	CW	50188G-AX-1	LCM XVIII LP-LCM 18A A2R	1	18,500,000	(9,250)	(29,600)	(61,050)
57629*AV3	CW	33882G-AG-3	Flatiron Clo 17 Ltd-FLAT 2017-1A BR	1	7,500,000	(3,750)	(12,000)	(24,750)
57629*AV3	CW	67707C-AU-2	Oak Hill Credit Partners-OAKC 2014-10RA CR	1	4,700,000	(2,350)	(7,520)	(15,510)
57629*AV3	CW	62848F-AC-6	MYERS PARK CLO LTD-MYERS 2018-1A A2	1	2,000,000	(1,000)	(3,200)	(6,600)
57629*AV3	CW	25654#-AA-0	Dodger Tickets LLC Senior Secured	1	6,291,254	(3,146)	(10,066)	(20,761)
57629*AV3	CW	75009J-AB-7	Rad CLO 17 Ltd-RAD 2022-17A B1	1	8,000,000	(4,000)	(12,800)	(26,400)
57629*AX9	CW	83609Y-AC-0	Sounds Point CLO IV-R LT-SERIES 13-3RA CLASS A	1	26,000,000	(13,000)	(41,600)	(85,800)
57629*AX9	CW	78442G-QA-7	SLM STUDENT LOAN TRUST-SERIES 2005-6 CLASS B	1	1,389,215	(695)	(2,223)	(4,584)
57629*AX9	CW	29002G-AB-7	Elmwood CLO IV Ltd-ELMW4 2020-1A A	1	20,365,119	(10,183)	(32,584)	(67,205)
57629*AX9	CW	29001L-AN-1	Elmwood CLO II Ltd-ELMW2 2019-2A BR	1	15,000,000	(7,500)	(24,000)	(49,500)
57629*AX9	CW	40436X-AG-2	HIGHBRIDGE LOAN MANAGEME-SERIES 2014 CLASS BR	1	5,900,000	(2,950)	(9,440)	(19,470)
57629*AY7	CW	04016V-AC-9	ARES XLVII CLO Ltd-SERIES 18-47A CLASS A2	1	25,900,000	(12,950)	(41,440)	(85,470)
57629*AY7	CW	033292-AS-2	ANCHORAGE CAPITAL CLO 20-SERIES 13-1A CLASS A2R	1	10,000,000	(5,000)	(16,000)	(33,000)
57629*AY7	CW	38138D-AS-5	Goldentree Loan Manageme-GLM 2019-5A CR	1	10,900,000	(5,450)	(17,440)	(35,970)
57629*AY7	CW	29001L-AQ-4	Elmwood CLO II Ltd-ELMW2 2019-2A CR	1	5,000,000	(2,500)	(8,000)	(16,500)
57629*AY7	CW	08179H-AC-4	Benefit Street Partners -BSP 2017-12A B	1	2,575,000	(1,288)	(4,120)	(8,498)
57629*AY7	CW	13876J-AE-2	Canyon Capital CLO Ltd-CANYC 2012-1RA B	1	1,000,000	(500)	(1,600)	(3,300)
57629*AY7	CW	512807-AU-2	Lam Research Corp-SENIOR UNSECURED	1	6,498,045	(3,249)	(10,397)	(21,444)
57629*AY7	CW	55819F-AE-1	Madison Park Funding Ltd-MDPK 2022-55A B1	1	5,000,000	(2,500)	(8,000)	(16,500)
57629*AU5	CW	38137W-AQ-8	Goldentree Loan Manageme-GLM 2019-6A AR	1	2,908,901	(1,454)	(4,654)	(9,599)
57629*AU5	CW	06763H-AC-0	Babson CLO Ltd/Cayman Is-BABSN 2022-4A B	1	20,812,500	(10,406)	(33,300)	(68,681)
57629*AU5	CW	87248K-AJ-3	TICP CLO V 2016-1 Ltd-TICP 2016-5A A1R	1	12,213,729	(6,107)	(19,542)	(40,305)
57629*AU5	CW	05875H-AC-7	BALLYROCK CLO 2018-1 LTD-SERIES 2018-1A CLASS A2	1	13,725,324	(6,863)	(21,961)	(45,294)
57629*AU5	CW	62848F-AC-6	MYERS PARK CLO LTD-MYERS 2018-1A A2	1	1,000,000	(500)	(1,600)	(3,300)
57629*AU5	CW	48661N-AE-8	KAYNE CLO-SERIES 19-6A CLASS B1	1	5,500,000	(2,750)	(8,800)	(18,150)
57629*AU5	CW	25654#-AB-8	Dodger Tickets LLC Senior Secured	1	6,925,922	(3,463)	(11,081)	(22,856)
57629*BA8	CW	56607F-AA-3	Marble Point CLO XI Ltd-MP11 2017-2A A	1	21,900,000	(10,950)	(35,040)	(72,270)
57629*BA8	CW	66704J-BD-9	NORTHSTAR EDUCATION FINA-SERIES 04-2 CLASS B	1	12,882,398	(6,441)	(20,612)	(42,512)
57629*BA8	CW	66704J-BK-3	NORTHSTAR EDUCATION FINA-SERIES 05-1 CLASS B	1	11,254,783	(5,627)	(18,008)	(37,141)
57629*BA8	CW	94950J-AC-5	Wellfleet CLO Ltd-SERIES 18-1A CLASS B	1	3,500,000	(1,750)	(5,600)	(11,550)
57629*BA8	CW	22615E-AE-0	Crestline Denali CLO Ltd-SERIES 2018-1A CLASS C	1	3,200,000	(1,600)	(5,120)	(10,560)
57629*BA8	CW	62848F-AC-6	MYERS PARK CLO LTD-MYERS 2018-1A A2	1	2,000,000	(1,000)	(3,200)	(6,600)
57629*BA8	CW	44330G-AE-3	Highbridge Loan Manageme-SERIES 4A-2014 CLASS A2R	1	11,900,000	(5,950)	(19,040)	(39,270)
57629*BA8	CW	40425Q-AA-3	H.H.I. HULL NO. S856 L.L Guaranteed Notes	1	8,200,000	(4,100)	(13,120)	(27,060)
57629*GA3	CW	01750C-AA-1	Allegro CLO VII Ltd-ALLEG 2018-1A A	1	34,500,000	(17,250)	(55,200)	(113,850)

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57629*GA3	CW	48250W-AG-0	KKR CLO 14 Ltd-KKR 14 AR	1	1,000,000	(500)	(1,600)	(3,300)
57629*GA3	CW	941848-D@-9	Waters Corporation Gtd Senior Note Series H	2	7,100,000	(3,550)	(11,360)	(23,430)
57629*GA3	CW	14314L-AE-5	Carlyle Global Market St-CGMS 2014-2RA A2	1	5,000,000	(2,500)	(8,000)	(16,500)
57629*GA3	CW	64032V-AB-5	Nelnet Student Loan Trus-NSLT 2020-5A B	1	2,500,000	(1,250)	(4,000)	(8,250)
57629*GA3	CW	91831Z-MM-5	VPC SPECIALTY LENDING INVESTMENTS INTERMEDIATE, L.P. - Secured Revolving Loan Facility	1	90,980,000	(45,490)	(145,568)	(300,234)
57629*GA3	CW	72403Z-NS-9	PIONEERS GATE LLC 2021-1 CFCC	1	56,792,738	(28,396)	(90,868)	(187,416)
57629*GA3	CW	08179L-AC-5	Benefit Street Partners -SERIES 18-14A CLASS A2	1	13,400,000	(6,700)	(21,440)	(44,220)
57629*GA3	CW	67115W-AG-5	OHA Credit Funding 1 LTD-SERIES 18-1A CLASS B	1	8,000,000	(4,000)	(12,800)	(26,400)
57629*GA3	CW	25255D-AE-0	Diameter Capital CLO 1 L-DCLO 2021-1A A2	1	7,100,000	(3,550)	(11,360)	(23,430)
57629*GA3	CW	59048@-AA-6	Mesa Air Group, Inc. Class A Notes	2	26,216,587	(13,108)	(41,947)	(86,515)
57629*GA3	CW	515095-MM-6	Landmark Equity Partners XVI-D, LLC	1	56,000,000	(28,000)	(89,600)	(184,800)
57629*FZ9	CW	55820C-AE-5	MADISON PARK FUNDING XXI-MDPK 2018-29A A2	1	14,000,000	(7,000)	(22,400)	(46,200)
57629*FZ9	CW	26251L-AC-8	DRYDEN 64 CLO LTD-DRSLF 2018-64A A	1	22,850,000	(11,425)	(36,560)	(75,405)
57629*FZ9	CW	75884B-AC-2	Regatta X Funding Ltd-SERIES 2017-3A CLASS B	1	13,100,000	(6,550)	(20,960)	(43,230)
57629*FZ9	CW	04942J-AE-1	Atlas Senior Loan Fund X-ATCLO 2018-10A B	1	4,700,000	(2,350)	(7,520)	(15,510)
57629*FZ9	CW	94950C-AG-1	Wellfleet CLO Ltd-WELF 2021-1A C	1	7,000,000	(3,500)	(11,200)	(23,100)
57629*FZ9	CW	46143#-MM-6	Invesco CMI Investments MM, LLC - Senior Secured Notes - Term Loan Series 2020-1	2	189,048,781	(94,524)	(302,478)	(623,861)
57629*FZ9	CW	06760W-AE-6	Barings Middle Market CL-BMM 2021-IA A2	1	31,600,000	(15,800)	(50,560)	(104,280)
57629*FZ9	CW	62983P-AA-3	Nakilat Inc-SECURED BOND	1	30,163,699	(15,082)	(48,262)	(99,540)
57629*FZ9	CW	18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	20,000,000	(10,000)	(32,000)	(66,000)
57629*BD2	CW	55818R-BA-3	Madison Park Funding XIV-MDPK 2014-14A BRR	1	15,000,000	(7,500)	(24,000)	(49,500)
57629*BD2	CW	48249V-AS-0	KKR FINANCIAL CLO LTD-SERIES 13-1A CLASS BR	1	4,920,000	(2,460)	(7,872)	(16,236)
57629*BD2	CW	14316Y-AA-3	Carlyle US CLO 2021-10 L-CGMS 2021-10A A	1	16,198,362	(8,099)	(25,917)	(53,455)
57629*BD2	CW	05682L-AL-1	Bain Capital Credit CLO -BCC 2019-2A BR	1	13,700,000	(6,850)	(21,920)	(45,210)
57629*BD2	CW	48252R-AQ-7	KKR Clo 24 Ltd-KKR 24 BR	1	8,050,000	(4,025)	(12,880)	(26,565)
57629*BD2	CW	48250W-AG-0	KKR CLO 14 Ltd-KKR 14 AR	1	7,000,000	(3,500)	(11,200)	(23,100)
57629*BD2	CW	Q3958@-AC-0	GAIF Bond Issuer Pty Ltd Gtd Senior Note	1	19,800,000	(9,900)	(31,680)	(65,340)
57629*BD2	CW	05684K-AN-7	Bain Capital Credit CLO -BCC 2020-4A B	1	6,400,000	(3,200)	(10,240)	(21,120)
57629*BD2	CW	09630Q-AN-1	BlueMountain CLO XXX Ltd-BLUEM 2020-30A BR	1	3,000,000	(1,500)	(4,800)	(9,900)
57629*BD2	CW	06760G-AD-3	Barings CLO Ltd 2018-I-SERIES 18-1A CLASS C	2	1,650,000	(825)	(2,640)	(5,445)
57629*BD2	CW	55817H-AE-9	Madison Park Funding Ltd-MDPK 2022-62A B	1	12,350,000	(6,175)	(19,760)	(40,755)
57629*BC4	CW	346845-AC-4	Fort Benning Family Comm-UNSECURED	1	19,421,224	(9,711)	(31,074)	(64,090)
57629*BC4	CW	55921Q-AA-0	Magna Imperio Systems Co-SECURED	1	21,626,061	(10,813)	(34,602)	(71,366)
57629*BC4	CW	83012Q-AA-2	Sixth Street CLO-SIXST 2021-20A A1	1	18,300,000	(9,150)	(29,280)	(60,390)
57629*BC4	CW	88434H-AE-3	THL Credit Wind River 20-SERIES 18-2A CLASS A2	1	9,400,000	(4,700)	(15,040)	(31,020)
57629*BC4	CW	09630Q-AN-1	BlueMountain CLO XXX Ltd-BLUEM 2020-30A BR	1	3,700,000	(1,850)	(5,920)	(12,210)
57629*BC4	CW	04017E-AE-2	ARES XXXIIR CLO LTD-SERIES 14-32RA CLASS A1B	1	13,625,000	(6,813)	(21,800)	(44,963)
57629*BC4	CW	00435T-AB-7	ACCESS GROUP INC-SERIES 2015-1 CLASS B	1	1,991,409	(996)	(3,186)	(6,572)
57629*BC4	CW	12563E-AC-7	CIFC Funding 2021-I Ltd-CIFC 2021-1A B	1	5,600,000	(2,800)	(8,960)	(18,480)
57629*BC4	CW	48661A-AN-6	KAYNE CLO I Ltd-KAYNE 2018-1A CR	1	5,500,000	(2,750)	(8,800)	(18,150)
57629*BC4	CW	91159H-HR-4	US Bancorp-SENIOR UNSECURED	1	3,177,653	(1,589)	(5,084)	(10,486)
57629*BC4	CW	06762V-AC-0	Barings Loan Partners CL-BABSN 2022-3A B	1	6,900,000	(3,450)	(11,040)	(22,770)
57629*BF7	CW	77342J-AA-1	Rockford Tower CLO 2018--SERIES 18-1A CLASS A	1	56,082,703	(28,041)	(89,732)	(185,073)
57629*BF7	CW	64130P-AE-3	Neuberger Berman CLO Ltd-NEUB 2018-28A B	1	7,000,000	(3,500)	(11,200)	(23,100)
57629*BF7	CW	13877E-AE-2	Canyon Capital CLO Ltd-CANYC 2021-1A B	1	15,000,000	(7,500)	(24,000)	(49,500)
57629*BF7	CW	64132J-AN-5	Neuberger Berman Loan Ad-NEUB 2019-31A AR	1	6,933,358	(3,467)	(11,093)	(22,880)
57629*BF7	CW	04017Q-AE-5	ARES CLO Ltd-SERIES 18-28RA CLASS B	1	16,000,000	(8,000)	(25,600)	(52,800)
57629*BF7	CW	087598-AC-2	BETHPAGE PARK CLO LTD-BETHP 2021-1A B	1	6,750,000	(3,375)	(10,800)	(22,275)
57629*BF7	CW	48661Y-AA-2	Kayne CLO 4 Ltd-SERIES 19-4A CLASS B1	1	2,800,000	(1,400)	(4,480)	(9,240)
57629*BF7	CW	559222-AR-5	Magna International Inc-SR UNSECURED	1	11,116,362	(5,558)	(17,786)	(36,684)
57629*BF7	CW	871980-AE-8	Symphony CLO 35 Ltd-SYMP 2022-35A B1	1	7,452,531	(3,726)	(11,924)	(24,593)
57629*BP5	CW	12551R-AA-6	CIFC Funding 2018-I Ltd-CIFC 2018-1A A	1	23,487,000	(11,744)	(37,579)	(77,507)
57629*BP5	CW	03765W-BC-1	Apollo Credit Funding IV-SERIES 4A CLASS A1BR	1	15,000,000	(7,500)	(24,000)	(49,500)
57629*BP5	CW	50184N-AN-2	LCM LTD PARTNERSHIP-SERIES 15A CLASS BR	1	5,650,000	(2,825)	(9,040)	(18,645)
57629*BP5	CW	04009G-AE-7	ARES L CLO Ltd-SERIES 19-53A CLASS B	1	5,609,287	(2,805)	(8,975)	(18,511)

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57629*BP5	CW	97314D-AE-8	KVK CLO 2016-1 Ltd-KVK 2016-1A BR2	1	6,400,000	(3,200)	(10,240)	(21,120)
57629*BP5	CW	77342K-AA-8	ROCKFORD TOWER CLO 2018--ROCKT 2018-2A A	1	20,000,000	(10,000)	(32,000)	(66,000)
57629*BP5	CW	05683L-AG-1	Bain Capital Credit CLO -SERIES 1A CLASS C	1	3,900,000	(1,950)	(6,240)	(12,870)
57629*BP5	CW	784170-ZZ-8	SFR FTTH SAS Term Loan	2	9,015,467	(4,508)	(14,425)	(29,751)
57629*BP5	CW	55819F-AE-1	Madison Park Funding Ltd-MDPK 2022-55A B1	1	5,000,000	(2,500)	(8,000)	(16,500)
57629*CG4	CW	55819B-AN-0	Madison Park Funding XVI-MDPK 2015-18A BR	1	10,000,000	(5,000)	(16,000)	(33,000)
57629*CG4	CW	06760G-AB-7	Barings CLO Ltd 2018-I-SERIES 18-1A CLASS A2	1	20,100,000	(10,050)	(32,160)	(66,330)
57629*CG4	CW	77341D-AA-5	Rockford Tower CLO 2017--ROCKT 2017-3A A	1	24,057,919	(12,029)	(38,493)	(79,391)
57629*CG4	CW	04943A-AG-4	ATLAS SENIOR LOAN FUND L-SERIES 17-8A CLASS C	1	3,100,000	(1,550)	(4,960)	(10,230)
57629*CG4	CW	172967-LW-9	Citigroup Inc-SENIOR UNSECURED	1	7,526,177	(3,763)	(12,042)	(24,836)
57629*FY2	CW	G6776M-ZZ-9	ORANGE GROVE ENERGY, L.P DELAYED DRAW TE	2	12,417,512	(6,209)	(19,868)	(40,978)
57629*FY2	CW	247358-BB-9	EAIV Delta MSN 15153	1	403,996	(202)	(646)	(1,333)
57629*FY2	CW	247358-DD-3	EAIV Delta MSN 15161	1	384,670	(192)	(615)	(1,269)
57629*FY2	CW	247358-RR-7	EAIV 2017 Delta MSN 15146	1	29,592	(15)	(47)	(98)
57629*FY2	CW	247358-RW-6	EAIV Delta MSN 15162	1	384,670	(192)	(615)	(1,269)
57629*FY2	CW	784170-ZZ-8	SFR FTTH SAS Term Loan	2	5,114,248	(2,557)	(8,183)	(16,877)
57629*FY2	CW	429827-AS-7	HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS B2	1	4,113,030	(2,057)	(6,581)	(13,573)
57629*FY2	CW	00889B-AB-7	Aimco CDO-AIMCO 2021-15A B	1	10,200,000	(5,100)	(16,320)	(33,660)
57629*FY2	CW	55818Y-BN-0	Madison Park Funding XVI-MDPK 2015-17A AR2	1	20,257,248	(10,129)	(32,412)	(66,849)
57629*FY2	CW	449272-AA-1	ICG US CLO Ltd-ICG 2021-4A A1	1	20,500,000	(10,250)	(32,800)	(67,650)
57629*FY2	CW	75009R-AA-1	Rad CLO 14 Ltd-RAD 2021-14A A	1	19,470,447	(9,735)	(31,153)	(64,252)
57629*FY2	CW	67707C-AS-7	Oak Hill Credit Partners-OAKC 2014-10RA BR	1	20,000,000	(10,000)	(32,000)	(66,000)
57629*FY2	CW	33836J-AE-9	ASSURANT CLO I LTD-MORGN 2017-1A BR	1	8,700,000	(4,350)	(13,920)	(28,710)
57629*FY2	CW	18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	12,000,000	(6,000)	(19,200)	(39,600)
57629*GH8	CW	29002H-AN-9	Elmwood CLO III Ltd-ELMW3 2019-3A BR	1	17,548,411	(8,774)	(28,077)	(57,910)
57629*GH8	CW	05682V-AA-3	BAIN CAPITAL CREDIT CLO -SERIES 18-2A CLASS A1	1	49,987,222	(24,994)	(79,980)	(164,958)
57629*GH8	CW	50079@-MR-7	KREF Lending VII - Term Loan Series 2019-6	1	76,308,750	(38,154)	(122,094)	(251,819)
57629*GH8	CW	124166-AE-9	Buttermilk Park CLO Ltd-BMILK 2018-1A B1	1	12,400,000	(6,200)	(19,840)	(40,920)
57629*GH8	CW	75888K-AC-8	REGATTA VIII FUNDING LTD-SERIES 2017-1A CLASS B	1	7,600,000	(3,800)	(12,160)	(25,080)
57629*GH8	CW	78108Y-AQ-5	RR 1 LLC-RRAM 2017-1A A2B	1	5,650,000	(2,825)	(9,040)	(18,645)
57629*GH8	CW	14315L-AC-8	Carlyle Global Market St-SERIES 14-3RA CLASS A1B	1	10,500,000	(5,250)	(16,800)	(34,650)
57629*GH8	CW	12564D-AC-8	CIFC Funding Ltd-CIFC 2021-3A B	1	10,500,000	(5,250)	(16,800)	(34,650)
57629*GH8	CW	69701X-AC-8	Palmer Square CLO Ltd-SERIES 2021-2A CLASS B	1	10,000,000	(5,000)	(16,000)	(33,000)
57629*GH8	CW	06760Q-AQ-2	Barings Middle Market CL-BMM 2017-1A A2R	1	31,012,800	(15,506)	(49,620)	(102,342)
57629*GH8	CW	01750W-AC-3	Allegro CLO XIII Ltd-ALLEG 2021-1A A	1	23,256,945	(11,628)	(37,211)	(76,748)
57629*GH8	CW	06760Q-AS-8	Barings Middle Market CL-BMM 2017-1A BR	1	23,998,000	(11,999)	(38,397)	(79,193)
57629*GH8	CW	30259A-AA-0	FDF I Ltd-SERIES 17-3A CLASS A1	1	23,600,000	(11,800)	(37,760)	(77,880)
57629*GH8	CW	08186P-AN-3	Benefit Street Partners -BSP 2019-18A BR	1	8,200,000	(4,100)	(13,120)	(27,060)
57629*GH8	CW	18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	21,000,000	(10,500)	(33,600)	(69,300)
57629*GS4	CW	46143#-MO-2	Invesco CMI Investments MM, LLC - TERM LN SER 2021-3	1	170,100,000	(85,050)	(272,160)	(561,330)
57629*GS4	CW	40437L-AG-7	HPS Loan Management 13-2-HLM 13A-18 B	1	10,490,000	(5,245)	(16,784)	(34,617)
57629*GS4	CW	40436Q-AL-6	HPS Loan Management 9-20-HLM 9A-2016 A1BR	1	10,000,000	(5,000)	(16,000)	(33,000)
57629*GS4	CW	64132D-AL-2	Neuberger Berman Loan Advisers CLO 32 Ltd	1	7,500,000	(3,750)	(12,000)	(24,750)
57629*GS4	CW	64131J-AQ-9	Neuberger Berman Loan Advisers CLO 25 Ltd	1	4,800,000	(2,400)	(7,680)	(15,840)
57629*GS4	CW	55955A-AA-4	Magnetite XX Ltd	1	17,600,000	(8,800)	(28,160)	(58,080)
57629*GS4	CW	85816L-AA-6	Steele Creek Clo 2018-2 Ltd	1	16,000,000	(8,000)	(25,600)	(52,800)
57629*GS4	CW	87289B-AA-2	TCP DLF VIII 2018 CLO, LLC	1	12,039,344	(6,020)	(19,263)	(39,730)
57629*GS4	CW	Q3958@-AJ-5	GAIF Bond Issuer Pty Ltd Gtd Senior Note	1	19,700,000	(9,850)	(31,520)	(65,010)
57629*GS4	CW	515095-MM-6	Landmark Equity Partners XVI-D, LLC	1	55,000,000	(27,500)	(88,000)	(181,500)
57629*GR6	CW	92915P-AK-1	Voya CLO 2014-1 Ltd-INGIM 2014-1A ABR2	1	16,600,000	(8,300)	(26,560)	(54,780)
57629*GR6	CW	05363U-AW-3	AVERY POINT IV CLO LTD-SERIES 14-1A CLASS CR	1	60,360	(30)	(97)	(199)
57629*GR6	CW	64032V-AB-5	Nelnet Student Loan Trus-NSLT 2020-5A B	1	5,000,000	(2,500)	(8,000)	(16,500)
57629*GR6	CW	G7332#-AH-6	RRPF Engine Leasing Ltd Senior Secured	2	13,000,000	(6,500)	(20,800)	(42,900)
57629*GR6	CW	04941Y-AJ-8	Atlas Senior Loan Fund X-ATCLO 2018-11A B	1	10,000,000	(5,000)	(16,000)	(33,000)
57629*GR6	CW	55954Y-AJ-4	Magnetite XXVI Ltd-MAGNE 2020-26A A1R	1	26,815,000	(13,408)	(42,904)	(88,490)
57629*GR6	CW	40256G-AC-5	Gulf Stream Meridian-GSM 2021-6A A2	1	11,900,000	(5,950)	(19,040)	(39,270)

ASSET VALUATION RESERVE

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57629*GR6	CW	50079@-MP-1	KREF Lending VII 2018-4 Term Loan	1	68,313,143	(34,157)	(109,301)	(225,433)
57629*GR6	CW	59576#-MM-5	Middle Market Credit Fund II SPV, LLC-Class A-1 Senior Secured Notes (Carlyle BDC Direct Lending)	1	59,280,186	(29,640)	(94,848)	(195,625)
57629*GR6	CW	94951D-AJ-2	Wellfleet CLO 2018-3 Ltd-SERIES 18-3A CLASS A2	1	7,500,000	(3,750)	(12,000)	(24,750)
57629*GR6	CW	70163#-AA-0	Parliament Funding I LLC-Variable Funding Notes	1	48,000,000	(24,000)	(76,800)	(158,400)
57629*GR6	CW	03331J-AA-0	Anchorage Capital CLO Lt-ANCHC 2018-10A A1A	1	20,000,000	(10,000)	(32,000)	(66,000)
57629*GR6	CW	82340*-AB-3	Shepherds Flat Funding T Trust A-1-G Cer	1	38,244,522	(19,122)	(61,191)	(126,207)
57629*CS8	CW	48253H-AN-5	KKR CLO 26 Ltd-KKR 26 AR	1	25,000,000	(12,500)	(40,000)	(82,500)
57629*CS8	CW	05683H-AN-5	Bain Capital Credit CLO -BCC 2017-2A AR2	1	55,144,090	(27,572)	(88,231)	(181,976)
57629*CS8	CW	149420-AE-1	CATSKILL PARK CLO LTD.-SERIES 17-1A CLASS A2	1	11,980,000	(5,990)	(19,168)	(39,534)
57629*CS8	CW	88434H-AE-3	THL Credit Wind River 20-SERIES 18-2A CLASS A2	1	5,000,000	(2,500)	(8,000)	(16,500)
57629*CS8	CW	24824T-AQ-3	Denali Capital Clo XII L-DEN12 2016-1A A1R	1	23,069,941	(11,535)	(36,912)	(76,131)
57629*CS8	CW	44330Q-AB-7	Highbridge Loan Manageme-SERIES 12A-18 CLASS A1B	1	10,250,000	(5,125)	(16,400)	(33,825)
57629*CS8	CW	064227-AC-5	Bank of NT Butterfield &-SUBORDINATED	1	9,200,000	(4,600)	(14,720)	(30,360)
57629*CS8	CW	871980-AE-8	Symphony CLO 35 Ltd-SYMP 2022-35A B1	1	3,726,266	(1,863)	(5,962)	(12,297)
57629*GQ8	CW	39808C-AA-3	Gridiron Fdg LLC Sr Secd Nt	2	36,000,000	(18,000)	(57,600)	(118,800)
57629*GQ8	CW	14307P-AE-5	Carlyle Global Market St-SERIES C17A CLASS A1BR	1	25,900,000	(12,950)	(41,440)	(85,470)
57629*GQ8	CW	88434H-AG-8	THL Credit Wind River 20-WINDR 2018-2A B	1	11,600,000	(5,800)	(18,560)	(38,280)
57629*GQ8	CW	67097Q-AE-5	OCP CLO 2017-14 Ltd-SERIES 17-14A CLASS A2	1	11,400,000	(5,700)	(18,240)	(37,620)
57629*GQ8	CW	64034W-AD-7	Navient Student Loan Tru-NSLT 2019-7A B	1	10,500,000	(5,250)	(16,800)	(34,650)
57629*GQ8	CW	05875M-AQ-5	Ballyrock CLO 2019-2 Ltd-SERIES 19-2A CLASS A2R	1	15,000,000	(7,500)	(24,000)	(49,500)
57629*GQ8	CW	50079@-MQ-9	KREF Lending VII 2018-5 Term Loan	1	846,852	(423)	(1,355)	(2,795)
57629*GQ8	CW	92917A-AA-4	VOYA 2018-1A A1	1	24,000,000	(12,000)	(38,400)	(79,200)
57629*GQ8	CW	64034B-AB-7	Nelnet Student Loan Trus-NSLT 2018-5A B	1	5,000,000	(2,500)	(8,000)	(16,500)
57629*GQ8	CW	94949J-AA-3	Wellfleet CLO 2018-2 Ltd-WELF 2018-2A A1	1	45,000,000	(22,500)	(72,000)	(148,500)
57629*GQ8	CW	94950C-AE-6	Wellfleet CLO Ltd-WELF 2021-1A B	1	6,125,000	(3,063)	(9,800)	(20,213)
57629*GQ8	CW	55951P-BC-0	Magnetite VII Ltd-MAGNE 2012-7A A2R2	1	8,790,000	(4,395)	(14,064)	(29,007)
57629*GQ8	CW	12481Q-AE-5	Cbam 2018-5 Ltd-SERIES 18-5A CLASS B1	1	11,100,000	(5,550)	(17,760)	(36,630)
57629*GQ8	CW	14316W-AE-9	Carlyle Global Market St-CGMS 2021-7A B	1	2,700,000	(1,350)	(4,320)	(8,910)
57629*GQ8	CW	Q3534@-AB-5	Australian Gas Networks Senior Note Ser	1	31,307,448	(15,654)	(50,092)	(103,315)
57629*GQ8	CW	61744Y-AP-3	Morgan Stanley-SENIOR UNSECURED	1	15,046,109	(7,523)	(24,074)	(49,652)
57629*GQ8	CW	515095-MM-6	Landmark Equity Partners XVI-D, LLC	1	70,000,000	(35,000)	(112,000)	(231,000)
57629*GP0	CW	57542Z-A7-2	MM Investment Holding Revolver Floating Line	2	171,688,550	(360,546)	(1,098,807)	(1,819,899)
57629*GP0	CW	61773K-AE-2	Morgan Stanley Eaton Van-MSEV 2021-1A C	1	3,600,000	(7,560)	(23,040)	(38,160)
57629*GP0	CW	18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	16,000,000	(33,600)	(102,400)	(169,600)
57629*GP0	CW	236057-AA-3	Danby Park CLO Ltd-DANBY 2022-1A A1A	1	25,000,000	(52,500)	(160,000)	(265,000)
57629*GP0	CW	67112R-AS-3	OHA Credit Funding 3 LTD-OAKC 2019-3A AR	1	14,880,798	(31,250)	(95,237)	(157,736)
57629*GP0	CW	69700X-AA-3	Palmer Square CLO 2022-4-PLMRS 2022-4A A1A	1	25,000,000	(52,500)	(160,000)	(265,000)
57629*GN5	CW	67098#-MM-7	OHA Credit Solutions Master Fund I SPV, L.P. - Fund I Revolver	1	271,261,063	(135,631)	(434,018)	(895,162)
57629*GN5	CW	94950J-AC-5	Wellfleet CLO Ltd-SERIES 18-1A CLASS B	1	5,000,000	(2,500)	(8,000)	(16,500)
57629*GN5	CW	48662N-AC-1	KAYNE CLO-KAYNE 2021-11A B	1	10,150,000	(5,075)	(16,240)	(33,495)
57629*GN5	CW	67115W-AE-0	OHA Credit Funding 1 LTD-SERIES 18-1A CLASS A2	1	10,400,000	(5,200)	(16,640)	(34,320)
57629*GN5	CW	26245R-AA-8	Dryden 58 Clo Ltd-DRSLF 2018-58A A1	1	22,000,000	(11,000)	(35,200)	(72,600)
57629*GN5	CW	48661W-AA-6	KAYNE CLO-SERIES 19-3A CLASS A	1	72,000,000	(36,000)	(115,200)	(237,600)
57629*GN5	CW	55817A-AU-8	Madison Park Funding XXX-MDPK 2018-32A CR	1	10,000,000	(5,000)	(16,000)	(33,000)
57629*GN5	CW	04015U-AK-4	Ares XXXVIII CLO Ltd-SERIES 2015-38A CLASS CR	1	2,750,000	(1,375)	(4,400)	(9,075)
57629*GN5	CW	515095-MM-6	Landmark Equity Partners XVI-D, LLC	1	48,000,000	(24,000)	(76,800)	(158,400)
57629*GM7	CW	46143#-MN-4	Invesco CMI Investments MM, LLC - Senior Secured Notes - Term Loan Series 2020-2	2	174,337,728	(87,169)	(278,940)	(575,315)
57629*GM7	CW	901399-MR-3	Twinbrook Capital Funding VIII DSPV, LLC - Term Loan	1	73,723,877	(36,862)	(117,958)	(243,289)
57629*GM7	CW	77341E-AC-9	Rockford Tower CLO 2020--ROCKT 2020-1A B	1	15,000,000	(7,500)	(24,000)	(49,500)
57629*GM7	CW	06760B-AE-2	BABSON CLO LTD-SERIES 17-1A CLASS B1	1	13,500,000	(6,750)	(21,600)	(44,550)
57629*GM7	CW	63941R-AC-4	NAVSL 2019-2A B	1	9,600,000	(4,800)	(15,360)	(31,680)
57629*GM7	CW	40436X-AE-7	HIGHBRIDGE LOAN MANAGEME-SERIES 2014 CLAS A2R	1	12,700,000	(6,350)	(20,320)	(41,910)
57629*GM7	CW	09628J-AN-1	BlueMountain CLO 2015-3 -BLUEM 2015-3A A2R	1	13,900,000	(6,950)	(22,240)	(45,870)
57629*GM7	CW	784170-ZZ-8	SFR FTTH SAS Term Loan	2	10,526,612	(5,263)	(16,843)	(34,738)
57629*GM7	CW	55821T-AC-1	Madison Park Funding Ltd-SERIES 18-30A CLASS B	1	7,400,000	(3,700)	(11,840)	(24,420)

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57629*GM7	CW	67706X-AG-8	OHA Credit Partners XIV -OAKC 2017-14A B FLOATING COUP	1	12,750,000	(6,375)	(20,400)	(42,075)
57629*GM7	CW	04017T-AC-3	Ares XXXIR CLO Ltd-SERIES 14-31RA CLASS A2	1	28,400,000	(14,200)	(45,440)	(93,720)
57629*GM7	CW	515095-MM-6	Landmark Equity Partners XVI-D, LLC	1	65,000,000	(32,500)	(104,000)	(214,500)
57629*GM7	CW	86271P-AE-5	Strata CLO II Ltd-STRTA 2021-1A B	1	10,000,000	(5,000)	(16,000)	(33,000)
57629*GM7	CW	06763B-AC-3	Babson CLO Ltd/Cayman Is-BABSN LP-2A B	1	17,400,000	(8,700)	(27,840)	(57,420)
57629*GM7	CW	06762T-AC-5	Babson CLO Ltd/Cayman Islands	1	17,400,000	(8,700)	(27,840)	(57,420)
57629*GM7	CW	91824X-AC-4	VCP RRL ABS II Ltd-VCRRL 2022-1A A	1	14,961,302	(7,481)	(23,938)	(49,372)
57629*GM7	CW	48661C-AA-0	Rad CLO 7 Ltd-RAD 2020-7A A1	1	14,730,842	(7,365)	(23,569)	(48,612)
57629*GM7	CW	40637L-AC-4	Halsey Point CLO Ltd-SERIES 2021-4A CLASS B	1	4,300,000	(2,150)	(6,880)	(14,190)
57629*GL9	CW	74989H-AE-2	RR 12 Ltd-RRAM 2020-12A A2R2	1	9,470,000	(4,735)	(15,152)	(31,251)
57629*GL9	CW	87166R-DG-9	SYMP 2019-21A BR	1	9,350,000	(4,675)	(14,960)	(30,855)
57629*GL9	CW	65357L-AL-9	Niagara Park Clo Ltd-NIAPK 2019-1A BR	1	9,200,000	(4,600)	(14,720)	(30,360)
57629*GL9	CW	12551J-AQ-9	CIFC Funding 2017-IV Ltd-CIFC 2017-4A BR	1	9,100,000	(4,550)	(14,560)	(30,030)
57629*GL9	CW	42087D-AC-3	Hayfin US XII Ltd-HAYFN 2020-12A B1	1	9,100,000	(4,550)	(14,560)	(30,030)
57629*GL9	CW	38138L-AN-8	Goldentree Loan Manageme-SERIES 2020-7A CLASS BR	1	9,000,000	(4,500)	(14,400)	(29,700)
57629*GL9	CW	316502-AA-1	Fidus Re Ltd-UNSECURED	1	74,207,163	(37,104)	(118,731)	(244,884)
57629*GL9	CW	87289B-AA-2	TCP DLF VIII 2018 CLO, LLC - Class A-1 Secured Floating Rate Note	1	5,779,026	(2,890)	(9,246)	(19,071)
57629*GL9	CW	66704J-AY-4	NORTHSTAR EDUCATION FINA-SERIES 2004-1 CLASS B1	1	17,078,308	(8,539)	(27,325)	(56,358)
57629*GL9	CW	75887X-AA-5	Regatta Fundinng Ltd.-REG11 2018-1A A	1	27,000,000	(13,500)	(43,200)	(89,100)
57629*GL9	CW	449258-AA-0	ICG US CLO 2018-1 LTD-SERIES 2018-1A CLASS A1	1	11,900,000	(5,950)	(19,040)	(39,270)
57629*GL9	CW	63942N-AC-2	Navient Student Loan Tru-NAVSL 2021-1A B	1	3,200,000	(1,600)	(5,120)	(10,560)
57629*GL9	CW	17181T-AC-5	CIFC Funding 2018-IV Ltd-SERIES 18-4A CLASS A2	1	11,200,000	(5,600)	(17,920)	(36,960)
57629*GL9	CW	16409T-AC-3	CHENANGO PARK CLO LTD-SERIES 18-1A CLASS A1B	1	16,200,000	(8,100)	(25,920)	(53,460)
57629*GL9	CW	05890M-AA-1	BANCO DE CREDITO E INVER-SENIOR UNSECURED	1	3,227,653	(1,614)	(5,164)	(10,651)
57629*GL9	CW	53636C-AA-2	LiquiGlide Inc-SECURED	1	13,830,000	(6,915)	(22,128)	(45,639)
57629*GL9	CW	18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	21,000,000	(10,500)	(33,600)	(69,300)
57629*DB4	CW	67690A-AG-6	OHA Credit Funding 9 Ltd-OAKC 2021-9A B	1	13,600,000	(6,800)	(21,760)	(44,880)
57629*DB4	CW	40436Q-AN-2	HPS Loan Management 9-20-HLM 9A-2016 A2R	1	12,750,000	(6,375)	(20,400)	(42,075)
57629*DB4	CW	87249Q-AA-8	TICP CLO Ltd-TICP 2018-11A A	1	25,000,000	(12,500)	(40,000)	(82,500)
57629*DB4	CW	06760E-AA-4	Babson CLO Ltd 2013-I-SERIES 2013-IA CLASS AR	1	13,312,499	(6,656)	(21,300)	(43,931)
57629*DB4	CW	87248K-AL-8	TICP CLO VI 2016-5 Ltd-TICP 2016-5A BR	1	15,200,000	(7,600)	(24,320)	(50,160)
57629*DB4	CW	00119V-AN-9	AGL CLO 6 LTD-AGL 2020-6A AR	1	30,000,000	(15,000)	(48,000)	(99,000)
57629*DB4	CW	38138D-AQ-9	Goldentree Loan Manageme-GLM 2019-5A BR	1	11,400,000	(5,700)	(18,240)	(37,620)
57629*DB4	CW	18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	18,000,000	(9,000)	(28,800)	(59,400)
57629*DB4	CW	74340X-BL-4	Prologis LP-SENIOR UNSECURED	1	16,129,715	(8,065)	(25,808)	(53,228)
57629*GK1	CW	78449F-AC-5	SMB PRIVATE ED LN TR 201-SMB PRIVATE ED LN TR 2016-A NT	1	1,349,489	(675)	(2,159)	(4,453)
57629*GK1	CW	63940F-AC-1	NAVIENT STUDENT LOAN TRU-SERIES 16-2 CLASS A3	1	5,028,402	(2,514)	(8,045)	(16,594)
57629*GK1	CW	14308@-MM-7	Carlyle Aviation Runway PDP Fund LP - Revolving Promissary Note	1	281,578,457	(140,789)	(450,526)	(929,209)
57629*GK1	CW	48661W-AA-6	KAYNE CLO-SERIES 19-3A CLASS A	1	61,000,000	(30,500)	(97,600)	(201,300)
57629*GK1	CW	67109Y-AN-4	Oak Hill Credit Partners-SERIES 15-12A CLASS A2R	1	10,000,000	(5,000)	(16,000)	(33,000)
57629*GK1	CW	08180X-AU-6	Benefit Street Partners -BSP 2015-8A BR	1	4,200,000	(2,100)	(6,720)	(13,860)
57629*GK1	CW	04965L-AE-8	ATRIUM XIV LLC-ATRM 14A A2A	1	10,000,000	(5,000)	(16,000)	(33,000)
57629*GK1	CW	06760E-AE-6	Babson CLO Ltd 2013-I-SERIES 2013-IA CLASS CR	1	9,050,000	(4,525)	(14,480)	(29,865)
57629*GW5	CW	MXP001-TT-1	AEROVIAS DE MEXICO SA USD TERM LN	2	462,861	(231)	(741)	(1,527)
57629*GW5	CW	87250A-AL-5	TICP CLO XIII Ltd-TICP 2019-13A BR	1	8,000,000	(4,000)	(12,800)	(26,400)
57629*GW5	CW	09628F-AE-9	BlueMountain Fuji US Clo-SERIES 2017-3A CLASS B	1	8,000,000	(4,000)	(12,800)	(26,400)
57629*GW5	CW	858102-AX-4	Steele Creek CLO 2016-1 -SERIES 2016-1A CLASS AR	1	67,200,000	(33,600)	(107,520)	(221,760)
57629*GW5	CW	85816W-AC-8	Steele Creek CLO 2014-1 -SERIES 14-1RA CLASS A	1	5,155,722	(2,578)	(8,249)	(17,014)
57629*GW5	CW	04965L-AE-8	ATRIUM XIV LLC-ATRM 14A A2A	1	10,000,000	(5,000)	(16,000)	(33,000)
57629*GW5	CW	87232A-AN-4	TCI-Flatiron Clo 2018-1 -TFLAT 2018-1A BR	1	10,000,000	(5,000)	(16,000)	(33,000)
57629*GW5	CW	77342M-AQ-9	Rockford Tower CLO 2019--SERIES 2019-1A CLASS B1R	1	10,000,000	(5,000)	(16,000)	(33,000)
57629*GW5	CW	429827-AK-4	HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS A10	1	1,628,016	(814)	(2,605)	(5,372)
57629*GW5	CW	429827-AP-3	HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS A14	1	1,257,167	(629)	(2,011)	(4,149)
57629*GW5	CW	429827-AB-4	HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS A2	1	1,177,754	(589)	(1,884)	(3,887)
57629*GW5	CW	83715A-AJ-8	SOUTH CAROLINA STUDENT L-SR UNSECURED	1	1,166,528	(583)	(1,866)	(3,850)
57629*GW5	CW	64033Q-AC-3	NELNET STUDENT LOAN TRUS-SERIES 2015-2A CLASS B	1	1,796,638	(898)	(2,875)	(5,929)

ASSET VALUATION RESERVE

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
57629*GW5	CW	709163-GJ-2	PENNSYLVANIA ST HGR EDU -SERIES 2006 CL B	1	498,473	(249)	(798)	(1,645)
57629*GW5	CW	17284L-AB-0	CIT EDUCATION LOAN TRUST-SERIES 2007-1 CLASS B	1	714,280	(357)	(1,143)	(2,357)
57629*GW5	CW	056162-AS-9	Babson CLO Ltd 2015-I-BABSN 2015-1A CR	1	8,275,000	(4,138)	(13,240)	(27,308)
57629*GW5	CW	230000-AB-7	CULLEN/FROST CAP TR II-SUBORDINATED NOTE	2	22,518,205	(11,259)	(36,029)	(74,310)
57629*GW5	CW	75887X-AC-1	Regatta Fundinng Ltd.-REG11 2018-1A B	1	13,000,000	(6,500)	(20,800)	(42,900)
57629*GW5	CW	41154X-AL-9	Harbor Park CLO, Ltd-HARB 2018-1A C	1	4,000,000	(2,000)	(6,400)	(13,200)
57629*GW5	CW	73052V-AC-9	Point Au Roche Park CLO -PARPK 2021-1A B1	1	6,944,176	(3,472)	(11,111)	(22,916)
57629*GW5	CW	27829P-AL-0	Eaton Vance CLO 2020-2 L-EATON 2020-2A AR	1	6,788,704	(3,394)	(10,862)	(22,403)
57629*GW5	CW	13887W-AL-4	Canyon Capital CLO 2019--CANYC 2019-2A BR	1	7,000,000	(3,500)	(11,200)	(23,100)
57629*GW5	CW	92919D-AE-8	Voya CLO Ltd-VOYA 2021-3A C	1	6,000,000	(3,000)	(9,600)	(19,800)
57629*GW5	CW	64132D-AJ-7	Neuberger Berman Loan Ad-NEUB 2019-32A AR	1	5,379,000	(2,690)	(8,606)	(17,751)
57629*GW5	CW	06762T-AE-1	Babson CLO Ltd/Cayman Islands	1	5,800,000	(2,900)	(9,280)	(19,140)
57629*GW5	CW	40437W-AS-7	HPS Loan Management 14-2-HLM 14A-19 BR	1	5,600,000	(2,800)	(8,960)	(18,480)
57629*GW5	CW	83616A-AL-3	Sound Point CLO Ltd-SNDPT 2021-4A C	1	5,600,000	(2,800)	(8,960)	(18,480)
57629*GW5	CW	55822A-AQ-0	Madison Park Funding XLV-MDPK 2020-46A CR	1	3,460,000	(1,730)	(5,536)	(11,418)
57629*GW5	CW	38138T-AG-6	GoldentTree Loan Managem-GLM 2021-10A C	1	3,450,000	(1,725)	(5,520)	(11,385)
57629*GW5	CW	515095-MM-6	Landmark Equity Partners XVI-D, LLC	1	37,000,000	(18,500)	(59,200)	(122,100)
57629*GV7	CW	MXP001-TT-1	AEROVIAS DE MEXICO SA USD TERM LN	2	8,829,560	(4,415)	(14,127)	(29,138)
57629*GV7	CW	78448R-AD-8	SMB PRIVATE ED LN TR 2015-C LN BCK NT CL A-3	1	737,735	(369)	(1,180)	(2,435)
57629*GV7	CW	78448P-AD-2	SMB PRIVATE ED LOAN TR 2015-A LN BACKED NT A-3	1	460,114	(230)	(736)	(1,518)
57629*GV7	CW	08179C-AQ-4	Benefit Street Partners -BSP 2017-11A A2R FLOATING	1	11,600,000	(5,800)	(18,560)	(38,280)
57629*GV7	CW	00432C-CW-9	ACCESS GROUP INC-SERIES 2005-B CLASS A3	1	1,369,786	(685)	(2,192)	(4,520)
57629*GV7	CW	28148W-AC-7	EDUCATIONAL FUNDING OF T-SERIES 2011-1 CLASS B	1	8,932,961	(4,466)	(14,293)	(29,479)
57629*GV7	CW	03113#-MM-3	AMF Levered II, LLC - Revolver	1	186,734,665	(93,367)	(298,775)	(616,224)
57629*GV7	CW	78442G-QA-7	SLM STUDENT LOAN TRUST-SERIES 2005-6 CLASS B	1	5,173,689	(2,587)	(8,278)	(17,073)
57629*GV7	CW	38021F-AB-7	GOAL CAPITAL FUNDING TRU-SERIES 2015-1 CLASS B	3	1,733,225	(867)	(2,773)	(5,720)
57629*GV7	CW	28138J-AB-0	EDUCATIONAL SERVICES OF -SERIES 15-2 CLASS B	1	1,746,202	(873)	(2,794)	(5,762)
57629*GV7	CW	78442G-GM-2	SLM STUDENT LOAN TRUST 2003-4 LN BKD CTF CL B	2	1,404,616	(702)	(2,247)	(4,635)
57629*GV7	CW	28090A-AB-5	EDUCATIONAL SERVICES OF -2014-4 SERIES B	1	1,431,068	(716)	(2,290)	(4,723)
57629*GV7	CW	03767M-AE-8	Apidos CLO-SERIES 18-29A CLASS A1B	1	7,200,000	(3,600)	(11,520)	(23,760)
57629*GV7	CW	39729R-AC-2	Greenwood Park CLO Ltd-SERIES 18-1A CLASS B	1	8,800,000	(4,400)	(14,080)	(29,040)
57629*GV7	CW	13876J-AE-2	Canyon Capital CLO Ltd-CANYC 2012-1RA B	1	10,500,000	(5,250)	(16,800)	(34,650)
57629*GV7	CW	03768R-AG-1	Apidos CLO Series 19-32A-APID 2019-32A B1	1	7,194,184	(3,597)	(11,511)	(23,741)
57629*GV7	CW	18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	19,000,000	(9,500)	(30,400)	(62,700)
57629*GV7	CW	06761K-AL-5	Barings CLO Ltd 2019-III-BABSN 2019-3A A1R	1	24,416,720	(12,208)	(39,067)	(80,575)
57629*GU9	CW	281397-AP-4	EDUCATION LOAN ASSET-BAC-SERIES 2003-2 CLASS 2A1	1	7,650,000	(3,825)	(12,240)	(25,245)
57629*GU9	CW	MXP001-TT-1	AEROVIAS DE MEXICO SA USD TERM LN	2	11,910,000	(5,955)	(19,056)	(39,303)
57629*GU9	CW	281397-AB-5	EDUCATION LOAN ASSET-BAC-SERIES 2003-1 CLASS A2	1	4,350,000	(2,175)	(6,960)	(14,355)
57629*GU9	CW	64031Q-CX-5	NELNET STUDENT LOAN TRUS-SERIES 2005-4 CLASS A4R1	2	2,796,053	(1,398)	(4,474)	(9,227)
57629*GU9	CW	28108Q-AB-0	EDLINC STUDENT LOAN FUND-SERIES 2012-1 CLASS B	1	5,428,613	(2,714)	(8,686)	(17,914)
57629*GU9	CW	281397-AQ-2	EDUCATION LOAN ASSET-BAC-SERIES 2003-2 CLASS 2A2	1	2,950,000	(1,475)	(4,720)	(9,735)
57629*GU9	CW	38021E-AA-2	GOAL CAPITAL FUNDING TR 2010-1 STUDENT LN BKD NT	1	953,684	(477)	(1,526)	(3,147)
57629*GU9	CW	64031Q-CM-1	Nelnet Student Loan Trus-SERIES 2005-4 CLASS A4R2	2	2,472,349	(1,236)	(3,956)	(8,159)
57629*GU9	CW	83149E-AG-2	SLM STUDENT LN TR 2006-5-NOTE CL B	1	10,180,611	(5,090)	(16,289)	(33,596)
57629*GU9	CW	26251L-AE-4	Dryden 64 CLO Ltd-DRSLF 2018-64A B	1	13,900,000	(6,950)	(22,240)	(45,870)
57629*GU9	CW	64033E-AB-2	NSLT 2013-2A B	1	28,000,000	(14,000)	(44,800)	(92,400)
57629*GU9	CW	66704J-AF-5	Northstar Education Fina-REVENUE BONDS	1	22,275,000	(11,138)	(35,640)	(73,508)
57629*GU9	CW	78442G-KP-0	SLM Student Loan Trust 2-SLMA 2003-14 B	1	12,110,044	(6,055)	(19,376)	(39,963)
57629*GU9	CW	64034X-AB-9	Nelnet Student Loan Trus-NSLT 2021-1A B	1	13,600,000	(6,800)	(21,760)	(44,880)
57629*GU9	CW	64034G-AB-6	Nelnet Student Loan Trus-NSLT 2020-1A B	1	10,100,000	(5,050)	(16,160)	(33,330)
57629*GU9	CW	64031C-AB-8	NELNET STUDENT LOAN TRUS-SERIES 2012-2A CLASS B	1	6,621,998	(3,311)	(10,595)	(21,853)
57629*GU9	CW	78442G-PS-9	SLM STUDENT LOAN TRUST-SERIES 2005-5 CLASS B	1	3,854,498	(1,927)	(6,167)	(12,720)
57629*GU9	CW	04623T-AA-3	ASSURANT CLO I LTD-ASRNT 2018-1A A	1	16,275,000	(8,138)	(26,040)	(53,708)
57629*GU9	CW	67707B-AB-6	OHA Credit Partners XV L-SERIES 17-15A CLASS B	1	13,100,000	(6,550)	(20,960)	(43,230)
57629*GU9	CW	12551R-AC-2	CIFC Funding 2018-I Ltd-SERIES 18-1A CLASS B	1	7,350,000	(3,675)	(11,760)	(24,255)
57629*GU9	CW	21623P-AC-1	COOK PARK CLO LTD-COOK 2018-1A A2	1	13,000,000	(6,500)	(20,800)	(42,900)
57629*GU9	CW	63942N-AC-2	Navient Student Loan Tru-NAVSL 2021-1A B	1	4,000,000	(2,000)	(6,400)	(13,200)

ASSET VALUATION RESERVE

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1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
57629*GU9	CW	48252Y-AE-9	KKR CLO 23 Ltd-KKR 23 B	1	8,400,000	(4,200)	(13,440)	(27,720)
57629*GU9	CW	67098#-MM-7	OHA Credit Solutions Master Fund I SPV, L.P. - Fund I Revolver	1	26,948,000	(13,474)	(43,117)	(88,928)
57629*GU9	CW	18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	22,000,000	(11,000)	(35,200)	(72,600)
57629*DE8	CW	MXP001-TT-1	AEROVIAS DE MEXICO SA USD TERM LN	2	10,917,500	(5,459)	(17,468)	(36,028)
57629*DE8	CW	83715R-AG-7	SOUTH CAROLINA STUDENT L-SERIES 2014-1 CLASS B	1	12,786,333	(6,393)	(20,458)	(42,195)
57629*DE8	CW	784420-AE-1	SLC STUDENT LOAN TRUST-SERIES 2005-1 CLASS B	1	4,032,068	(2,016)	(6,451)	(13,306)
57629*DE8	CW	78442G-QT-6	SLM STUDENT LOAN TRUST-SERIES 2005-8 CLASS B	1	2,757,175	(1,379)	(4,411)	(9,099)
57629*DE8	CW	15033E-AC-2	Cedar Funding IX CLO Ltd-SERIES 18-9A CLASS A2	1	19,300,000	(9,650)	(30,880)	(63,690)
57629*DE8	CW	63938E-AE-4	NAVIENT STUDENT LOAN TRU-SERIES 2014-1 CLASS B	1	2,645,000	(1,323)	(4,232)	(8,729)
57629*DE8	CW	64031A-AJ-5	NELNET STUDENT LOAN TRUS-SERIES 2006-3 CLASS B	1	1,668,391	(834)	(2,669)	(5,506)
57629*DE8	CW	63939L-AC-1	NAVIENT STUDENT LOAN TRU-SERIES 2015-3 CLASS B	1	6,440,616	(3,220)	(10,305)	(21,254)
57629*DE8	CW	64033J-AB-1	NELNET STUDENT LOAN TRUS-SERIES 2014-1A CLASS B	1	3,393,596	(1,697)	(5,430)	(11,199)
57629*DE8	CW	194266-AE-2	COLLEGE LOAN CORPORATION-SERIES 2005-2 CLASS B	1	1,952,754	(976)	(3,124)	(6,444)
57629*DE8	CW	64033N-AB-2	NELNET STUDENT LOAN TRUS-SERIES 2014-5A CLASS B	1	3,254,536	(1,627)	(5,207)	(10,740)
57629*DE8	CW	78442G-LJ-3	SLM STUDENT LOAN TRUST-SERIES 2004 - 3 CLASS B	1	1,578,351	(789)	(2,525)	(5,209)
57629*DE8	CW	64032A-AB-1	NELNET STUDENT LOAN TRUS-SERIES 2012-1A CLASS B	1	3,250,000	(1,625)	(5,200)	(10,725)
57629*DE8	CW	64033L-AD-2	NELNET STUDENT LOAN TRUS-SERIES 2014-2A CLASS B	1	3,026,257	(1,513)	(4,842)	(9,987)
57629*DE8	CW	64033K-AB-8	NELNET STUDENT LOAN TRUS-SERIES 2014-3A CLASS B	1	3,240,000	(1,620)	(5,184)	(10,692)
57629*DE8	CW	03767M-AG-3	Apidos CLO-SERIES 18-29A CLASS A2	1	14,750,000	(7,375)	(23,600)	(48,675)
57629*DE8	CW	55952Y-AT-4	Magnetite VIII Ltd-MAGNE 2014-8A CR2	1	4,500,000	(2,250)	(7,200)	(14,850)
57629*DE8	CW	04015U-AJ-7	Ares XXXVIII CLO Ltd-SERIES 15-38A CLASS BR	1	6,700,000	(3,350)	(10,720)	(22,110)
57629*DE8	CW	48250R-BN-5	KKR CLO 12 Ltd-KKR 12 BR2	1	3,000,000	(1,500)	(4,800)	(9,900)
57629*DE8	CW	67112K-AB-5	OCP CLO Ltd-SERIES 18-15A CLASS A2	1	14,250,000	(7,125)	(22,800)	(47,025)
57629*DE8	CW	043671-AA-4	Aseko Inc-FIRST LIEN	1	13,380,000	(6,690)	(21,408)	(44,154)
57629*DE8	CW	18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	15,000,000	(7,500)	(24,000)	(49,500)
57629*DM0	CW	29364N-AS-7	ENTERGY MISSISSIPPI INC-SECURED NOTE	1	17,648,967	(8,824)	(28,238)	(58,242)
57629*DM0	CW	05684L-AG-0	Bain Capital Credit CLO-BCC 2021-1A C	1	9,815,000	(4,908)	(15,704)	(32,390)
57629*DM0	CW	75972Y-AA-9	RENAISSANCERE FINANCE-SR UNSECURED	1	32,567,764	(16,284)	(52,108)	(107,474)
57629*DM0	CW	33882G-AJ-7	Flatiron Clo 17 Ltd-FLAT 2017-1A CR	1	9,500,000	(4,750)	(15,200)	(31,350)
57629*DM0	CW	22615E-AE-0	Crestline Denali CLO Ltd-SERIES 2018-1A CLASS C	1	3,200,000	(1,600)	(5,120)	(10,560)
57629*DM0	CW	67104L-AG-2	OHA Loan Funding 2013-2 -OHALF 2013-2A CR	1	8,000,000	(4,000)	(12,800)	(26,400)
57629*DM0	CW	39862E-AB-0	GRIPPEN PARK CLO LTD-SERIES 17-1A CLASS B	1	14,000,000	(7,000)	(22,400)	(46,200)
57629*DM0	CW	06761T-AE-2	Barings Middle Market CI-BMM 2019-IA A2	1	28,212,967	(14,106)	(45,141)	(93,103)
57629*DM0	CW	542798-AC-7	Long Point Park CLO Ltd-LNGPT 2017-1A A1B	1	23,600,000	(11,800)	(37,760)	(77,880)
57629*DM0	CW	64130H-AQ-4	Neuberger Berman Loan Ad-SERIES 2017-24A CLASS CR	1	5,400,000	(2,700)	(8,640)	(17,820)
57629*DM0	CW	00206R-GL-0	AT&T Inc-SENIOR UNSECURED	2	10,362,170	(5,181)	(16,579)	(34,195)
57629*DM0	CW	00928Q-AQ-4	AIRCASTLE LTD-SENIOR UNSECURED	2	21,200,374	(10,600)	(33,921)	(69,961)
57629*DM0	CW	29365T-AF-1	Entergy Texas Inc-SECURED	1	6,490,832	(3,245)	(10,385)	(21,420)
57629*DM0	CW	90933J-AA-9	United Airlines 2016-2 C-UNTD AIR 16-2 B	3	12,775,288	(6,388)	(20,440)	(42,158)
57629*DM0	CW	18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	18,000,000	(9,000)	(28,800)	(59,400)
57629*DM0	CW	05682L-AJ-6	Bain Capital Credit CLO -BCC 2019-2A AR	1	9,785,952	(4,893)	(15,658)	(32,294)
57629*DM0	CW	64135D-AA-3	Neuberger Berman Loan Ad-NEUB 2022-47A A	1	24,885,226	(12,443)	(39,816)	(82,121)
57629*DL2	CW	031162-CJ-7	AMGEN INC-SENIOR UNSECURED	2	1,521,814	(3,196)	(9,740)	(16,131)
57629*DL2	CW	445658-CD-7	JB HUNT TRANSPRT SVCS-SENIOR UNSECURED NOTE	2	175,410	(368)	(1,123)	(1,859)
57629*DL2	CW	456866-AM-4	INGERSOLL-RAND CO-DEBENTURE	2	21,880,622	(45,949)	(140,036)	(231,935)
57629*DL2	CW	664397-AK-2	EVERSOURCE ENERGY-UNSECURED NOTE	2	1,799,783	(3,780)	(11,519)	(19,078)
57629*DL2	CW	42086P-AC-7	Kingsland Ltd-SERIES 18-8A CLASS A	1	184,900,000	(388,290)	(1,183,360)	(1,959,940)
57629*DL2	CW	05875M-AS-1	Ballyrock CLO 2019-2 Ltd-SERIES 19-2A CLASS BR	1	5,900,000	(12,390)	(37,760)	(62,540)
57629*DL2	CW	919794-AB-3	VALLEY NATIONAL BANCORP-SUBORDINATED NOTE	2	6,468,113	(13,583)	(41,396)	(68,562)
57629*DL2	CW	042735-AK-6	Arrow Electronics Inc-DEBENTURE	2	13,810,639	(29,002)	(88,388)	(146,393)
57629*DL2	CW	83012Q-AE-4	Sixth Street CLO-SIXST 2021-20A C	1	3,000,000	(6,300)	(19,200)	(31,800)
57629*DL2	CW	06761M-AD-9	Barings Middle Market CL-BMM 2018-IA C	2	11,670,753	(24,509)	(74,693)	(123,710)
57629*DL2	CW	06760W-AJ-5	Barings Middle Market CL-BMM 2021-IA C	2	12,200,000	(25,620)	(78,080)	(129,320)
57629*DL2	CW	04018X-AJ-8	ARES CLO-ARES 2021-ALFA D	2	1,725,000	(3,623)	(11,040)	(18,285)

ASSET VALUATION RESERVE

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

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57629*DL2	CW	18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	25,000,000	(52,500)	(160,000)	(265,000)
57629*DP3	CW	04352E-AA-3	Ascension Health-SENIOR UNSECURED	1	1,023,152	(2,149)	(6,548)	(10,845)
57629*DP3	CW	195869-AP-7	COLONIAL PIPELINE CO-SR UNSECURED	1	5,175,349	(10,868)	(33,122)	(54,859)
57629*DP3	CW	254709-AM-0	DISCOVER FINANCIAL SVS-SENIOR UNSECURED	2	47,813,929	(100,409)	(306,009)	(506,828)
57629*DP3	CW	50189P-AN-2	LCM LTD PARTNERSHIP-SERIES 25A CLASS C2	1	2,500,000	(5,250)	(16,000)	(26,500)
57629*DP3	CW	06762X-AA-0	Barings Clo Ltd 2020-III-BABSN 2020-3A B	2	41,715,674	(87,603)	(266,980)	(442,186)
57629*DP3	CW	858102-AX-4	Steele Creek CLO 2016-1 -SERIES 2016-1A CLASS AR	1	66,300,000	(139,230)	(424,320)	(702,780)
57629*DP3	CW	341081-FG-7	FLORIDA POWER & LIGHT CO-SECURED BOND	1	47,153,998	(99,023)	(301,786)	(499,832)
57629*DP3	CW	05683L-AC-0	Bain Capital Credit CLO -BCC 2018-1A A2	1	8,800,000	(18,480)	(56,320)	(93,280)
57629*DP3	CW	224044-CG-0	COX COMMUNICATIONS INC-SENIOR UNSECURED	2	11,653,085	(24,471)	(74,580)	(123,523)
57629*DP3	CW	709599-AZ-7	Penske Truck Leasing Co -SENIOR UNSECURED	2	16,267,134	(34,161)	(104,110)	(172,432)
57629*DP3	CW	98389B-AV-2	Xcel Energy Inc-SENIOR UNSECURED	2	20,380,422	(42,799)	(130,435)	(216,032)
57629*DP3	CW	06760E-AC-0	Babson CLO Ltd 2013-I-SERIES 2013-IS CLASS BR	1	1,995,000	(4,190)	(12,768)	(21,147)
57629*DP3	CW	18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	33,000,000	(69,300)	(211,200)	(349,800)
57629*DN8	CW	00774M-AB-1	AERCAP IRELAND CAPITAL D-SENIOR UNSECURED	2	16,906,726	(35,504)	(108,203)	(179,211)
57629*DN8	CW	378272-AL-2	GLENCORE FUNDING LLC-SR UNSECURED	2	18,429,135	(38,701)	(117,946)	(195,349)
57629*DN8	CW	191216-CY-4	Coca-Cola Co/The-SENIOR UNSECURED	1	50,434,546	(105,913)	(322,781)	(534,606)
57629*DN8	CW	09778P-AA-3	Bon Secours Mercy Health-SECURED	1	16,449,801	(34,545)	(105,279)	(174,368)
57629*DN8	CW	67103H-AF-4	O'REILLY AUTOMOTIVE INC-SENIOR UNSECURED	2	8,892,483	(18,674)	(56,912)	(94,260)
57629*DN8	CW	806851-AG-6	SCHLUMBERGER HLDGS CORP-SR UNSECURED	2	9,334,116	(19,602)	(59,738)	(98,942)
57629*DN8	CW	75625Q-AD-1	Reckitt Benckiser Treasu-SENIOR UNSECURED	1	5,518,730	(11,589)	(35,320)	(58,499)
57629*DN8	CW	465077-AK-1	ISRAEL ELECTRIC CORP LTD-SECURED NOTE	2	21,017,393	(44,137)	(134,511)	(222,784)
57629*DN8	CW	23338V-AE-6	DTE Electric Co-SECURED	1	15,801,538	(33,183)	(101,130)	(167,496)
57629*DN8	CW	458140-AK-6	INTEL CORP-SENIOR UNSECURED NOTE	1	70,804,000	(148,688)	(453,146)	(750,522)
57629*DN8	CW	11271L-AC-6	Brookfield Finance Inc-SENIOR UNSECURED	1	23,259,391	(48,845)	(148,860)	(246,550)
57629*DN8	CW	40728T-AA-1	HAMILTON COLLEGE-UNSECURED	1	18,384,839	(38,608)	(117,663)	(194,879)
57629*DN8	CW	75625Q-AE-9	Reckitt Benckiser Treasu-SENIOR UNSECURED	1	18,636,958	(39,138)	(119,277)	(197,552)
57629*DN8	CW	06762X-AA-0	Barings Clo Ltd 2020-III-BABSN 2020-3A B	2	15,500,000	(32,550)	(99,200)	(164,300)
57629*DN8	CW	515095-MM-6	Landmark Equity Partners XVI-D, LLC	1	34,000,000	(71,400)	(217,600)	(360,400)
91087BP*5	CN	912833-LL-2	US TREASURY-STRIP COUPON RECEIPT	1	25,834,421			
455780*E8	CN	912810-RV-2	US TREASURY N/B-UNSECURED	1	35,980,425			
455780*E8	CN	912810-RU-4	US TREASURY N/B-UNSECURED	1	14,895,783			
57629*HA2	CW	882508-BD-5	Texas Instruments Inc-SENIOR UNSECURED	1	56,773,453	(28,387)	(90,838)	(187,352)
57629*HA2	CW	745332-CG-9	PUGET SOUND ENERGY INC-SECURED	1	49,642,097	(24,821)	(79,427)	(163,819)
57629*HA2	CW	81373P-AA-1	Securian Financial Group-SENIOR UNSECURED	1	48,665,734	(24,333)	(77,865)	(160,597)
57629*HA2	CW	92826C-AF-9	VISA INC-SR UNSECURED	1	55,667,790	(27,834)	(89,068)	(183,704)
57629*HA2	CW	670346-AH-8	NUCOR CORP-SENIOR UNSECURED NOTE	1	37,042,630	(18,521)	(59,268)	(122,241)
57629*HA2	CW	12572Q-AH-8	CME Group Inc-SENIOR UNSECURED	1	45,540,734	(22,770)	(72,865)	(150,284)
57629*HA2	CW	00440E-AW-7	ACE INA HOLDINGS-SR UNSECURED	1	51,238,118	(25,619)	(81,981)	(169,086)
57629*HA2	CW	30231G-AW-2	EXXON MOBIL CORPORATION-SR UNSECURED	1	1,580,782	(790)	(2,529)	(5,217)
57629*HA2	CW	037833-BX-7	APPLE INC-SENIOR UNSECURED	1	59,100,878	(29,550)	(94,561)	(195,033)
57629*HA2	CW	91324P-CR-1	UNITEDHEALTH GROUP INC-SR UNSECURED	1	56,300,352	(28,150)	(90,081)	(185,791)
57629*HA2	CW	023135-AQ-9	AMAZON.COM INC-SR UNSECURED	1	76,318,251	(38,159)	(122,109)	(251,850)
57629*HA2	CW	438516-BS-4	Honeywell International -SENIOR UNSECURED	1	11,324,158	(5,662)	(18,119)	(37,370)
57629*HA2	CW	12511A-AC-8	CBAM Ltd-CBAM 2020-13A B1	1	10,000,000	(5,000)	(16,000)	(33,000)
57629*HA2	CW	75888F-AE-5	Regatta XIII Funding LLC-SERIES 18-2A CLASS A2	1	13,300,000	(6,650)	(21,280)	(43,890)
57629*HA2	CW	037833-DW-7	Apple Inc-SENIOR UNSECURED	1	19,244,201	(9,622)	(30,791)	(63,506)
57629*HA2	CW	55818R-BC-9	Madison Park Funding XIV-MDPK 2014-14A CRR	1	12,500,000	(6,250)	(20,000)	(41,250)
57629*HA2	CW	575634-AT-7	MASSACHUSETTS ELECTRIC-SENIOR UNSECURED	2	37,932,256	(18,966)	(60,692)	(125,176)
57629*HA2	CW	45138L-BD-4	IDAHO POWER CORP-SECURED NOTE	1	35,460,573	(17,730)	(56,737)	(117,020)
57629*HA2	CW	29246Q-AB-1	Empresa de Transporte de-SENIOR UNSECURED	1	29,326,440	(14,663)	(46,922)	(96,777)
57629*HA2	CW	771196-BH-4	ROCHE HOLDING INC-SENIOR UNSECURED NOTE	1	27,764,711	(13,882)	(44,424)	(91,624)
57629*HA2	CW	437076-BH-4	Home Depot Inc/The-SENIOR UNSECURED	1	30,879,610	(15,440)	(49,407)	(101,903)
57629*HA2	CW	578454-AD-2	Mayo Clinic-UNSECURED	1	24,754,632	(12,377)	(39,607)	(81,690)
57629*HA2	CW	571676-AH-8	Mars Inc-SENIOR UNSECURED	1	17,498,795	(8,749)	(27,998)	(57,746)
57629*HA2	CW	828807-CZ-8	SIMON PROPERTY GROUP LP-SENIOR UNSECURED	1	44,388,460	(22,194)	(71,022)	(146,482)

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57629*HA2	CW	12189L-BB-6	BURLINGTN NORTH SANTA FE-SENIOR UNSECURED	1	32,896,909	(16,448)	(52,635)	(108,560)
57629*HA2	CW	391382-AB-4	GREAT-WEST LIFECO FINANC-SENIOR UNSECURED	1	34,013,693	(17,007)	(54,422)	(112,245)
57629*HA2	CW	455434-BR-0	INDIANAPOLIS PWR & LIGHT-SECURED BOND	1	30,547,494	(15,274)	(48,876)	(100,807)
57629*HA2	CW	002824-BH-2	ABBOTT LABORATORIES-SENIOR UNSECURED	1	55,197,415	(27,599)	(88,316)	(182,151)
57629*HA2	CW	68389X-AM-7	ORACLE CORP-SENIOR UNSECURED NOTE	2	60,393,033	(30,197)	(96,629)	(199,297)
57629*HA2	CW	149123-CB-5	Caterpillar Inc-SENIOR UNSECURED BOND	1	63,237,067	(31,619)	(101,179)	(208,682)
57629*HA2	CW	377372-AE-7	GLAXOSMITHKLINE CAP INC-SR UNSECURED	1	72,907,327	(36,454)	(116,652)	(240,594)
57629*HA2	CW	983024-AN-0	Wyeth LLC-NOTE	1	44,784,747	(22,392)	(71,656)	(147,790)
57629*HF1	CW	539830-AW-9	Lockheed Martin Corp-SENIOR UNSECURED NOTE	1	56,848,084	(28,424)	(90,957)	(187,599)
57629*HF1	CW	485134-BN-9	KANSAS CITY POWER & LT-SENIOR UNSECURED NOTE	1	1,499,011	(750)	(2,398)	(4,947)
57629*HF1	CW	52107Q-AJ-4	Lazard Group LLC-SENIOR UNSECURED	2	14,007,786	(7,004)	(22,412)	(46,226)
57629*HF1	CW	767201-AD-8	RIO TINTO FIN USA LTD-SENIOR UNSECURED NOTE	1	13,445,719	(6,723)	(21,513)	(44,371)
57629*HF1	CW	12189L-AW-1	BURLINGTN NORTH SANTA FE-SENIOR UNSECURED	1	1,739,615	(870)	(2,783)	(5,741)
57629*HF1	CW	03076C-AH-9	Ameriprise Financial Inc-SENIOR UNSECURED	1	15,590,997	(7,796)	(24,946)	(51,450)
57629*HF1	CW	92928Q-AE-8	WEA Finance LLC-SENIOR UNSECURED	2	13,472,771	(6,736)	(21,556)	(44,460)
57629*HF1	CW	373298-CF-3	GEORGIA-PACIFIC LLC-SENIOR UNSECURED NOTE	1	8,573,857	(4,287)	(13,718)	(28,294)
57629*HF1	CW	03329A-AE-5	Anchorage Capital CLO Lt-SERIES 2014-5RA CLASS B	1	13,500,000	(6,750)	(21,600)	(44,550)
57629*HF1	CW	87246M-AU-6	TICP CLO VI 2016-2 Ltd-TICP 2016-6A BR2	1	10,000,000	(5,000)	(16,000)	(33,000)
57629*HF1	CW	12563Y-AC-3	CIFC Funding 2021-II-CIFC 2021-2A B	1	10,000,000	(5,000)	(16,000)	(33,000)
57629*HF1	CW	020002-AZ-4	ALLSTATE CORP-SR UNSECURED	1	5,056,381	(2,528)	(8,090)	(16,686)
57629*HF1	CW	12189L-AQ-4	Burlington Northern Sant-SENIOR UNSECURED	1	253,325	(127)	(405)	(836)
57629*HF1	CW	448814-EJ-8	HYDRO-QUEBEC-NOTE	1	25,898,366	(12,949)	(41,437)	(85,465)
57629*HF1	CW	G7332#-AD-5	RRPF Engine Leasing Ltd Senior Secured	2	60,000,000	(30,000)	(96,000)	(198,000)
57629*HF1	CW	67115L-AC-8	Oak Hill Credit Partners-OAKC 2021-16A B	1	12,500,000	(6,250)	(20,000)	(41,250)
57629*HF1	CW	94949J-AC-9	Wellfleet CLO 2018-2 Ltd-WELF 2018-2A A2	1	10,800,000	(5,400)	(17,280)	(35,640)
57629*HF1	CW	03330Y-AE-0	Anchorage Capital Clo 20-ANCHC 2021-20A B	1	8,700,000	(4,350)	(13,920)	(28,710)
57629*HF1	CW	69700G-AL-6	Palmer Square CLO 2019-1-PLMRS 2019-1A A2R	1	8,700,000	(4,350)	(13,920)	(28,710)
57629*HF1	CW	67112C-AN-7	OZLM XIX Ltd-OZLM 2017-19A A2AR	1	7,500,000	(3,750)	(12,000)	(24,750)
57629*HF1	CW	33883J-AQ-4	Flatiron CLO 19 Ltd-FLAT 2019-1A BR	1	6,500,000	(3,250)	(10,400)	(21,450)
57629*HF1	CW	05684C-AQ-8	Bain Capital Credit CLO -BCC 2020-3A BR	1	6,100,000	(3,050)	(9,760)	(20,130)
57629*HF1	CW	40440X-AE-1	Highbridge Loan Manageme-HLM 2021-16A C	1	6,000,000	(3,000)	(9,600)	(19,800)
57629*HF1	CW	70470M-AJ-4	Peace Park CLO Ltd-PCEPK 2021-1A C	1	3,850,000	(1,925)	(6,160)	(12,705)
57629*HE4	CW	571748-AZ-5	Marsh & McLennan Cos Inc-SR UNSECURED	2	4,757,337	(2,379)	(7,612)	(15,699)
57629*HE4	CW	69353R-EQ-7	PNC Bank NA-SENIOR UNSECURED	1	5,551,833	(2,776)	(8,883)	(18,321)
57629*HE4	CW	74983A-AC-7	RR 19 Ltd-RRAM 2021-19A A2	1	10,550,000	(5,275)	(16,880)	(34,815)
57629*HE4	CW	52107Q-AG-0	LAZARD GROUP LLC-SENIOR UNSECURED	2	17,395,980	(8,698)	(27,834)	(57,407)
57629*HE4	CW	780082-AD-5	Royal Bank of Canada-SUBORDINATED	1	20,704,383	(10,352)	(33,127)	(68,324)
57629*HE4	CW	00830Y-AB-7	Africa Finance Corp-SENIOR UNSECURED	1	18,846,713	(9,423)	(30,155)	(62,194)
57629*HE4	CW	74340X-BH-3	Prologis LP-SENIOR UNSECURED	1	16,661,543	(8,331)	(26,658)	(54,983)
57629*HE4	CW	67592R-AC-7	Wells Fargo-OCT53 2021-1A B	1	14,000,000	(7,000)	(22,400)	(46,200)
57629*HE4	CW	911312-AJ-5	UNITED PARCEL SERVICE IN-SENIOR UNSECURED NOTE	1	28,847,961	(14,424)	(46,157)	(95,198)
57629*HE4	CW	06654D-AB-3	Banner Health-UNSECURED	1	7,500,000	(3,750)	(12,000)	(24,750)
57629*HE4	CW	06051G-GA-1	BANK OF AMERICA CORP-SENIOR UNSECURED	1	3,046,254	(1,523)	(4,874)	(10,053)
57629*HE4	CW	57542Z-A7-2	MM Investment Holding Revolver Floating Line	2	136,412,335	(68,206)	(218,260)	(450,161)
57629*HE4	CW	67102Q-AZ-1	OHA Credit Partners VII -SERIES 2012-7A CLASS BR3	1	15,000,000	(7,500)	(24,000)	(49,500)
57629*ER8	CW	69688X-AU-5	Palmer Square CLO 2014-1-SERIES 2014-1A CLASS A2RR	1	9,900,000	(20,790)	(63,360)	(104,940)
57629*ER8	CW	281378-AB-5	EDUCATIONAL SERVICES OF -SERIES 2015-1 CLASS B	1	2,239,060	(4,702)	(14,330)	(23,734)
57629*ER8	CW	28137T-AB-9	EDUCATIONAL SERVICES OF -SERIES 2014-2 CLASS B	1	2,366,348	(4,969)	(15,145)	(25,083)
57629*ER8	CW	19458L-BD-1	COLLEGIATE FUNDING SERVI-SERIES 2005-A CLASS B	1	820,879	(1,724)	(5,254)	(8,701)
57629*ER8	CW	03666H-AA-9	Antares Holdings LP-SENIOR UNSECURED	2	16,477,732	(34,603)	(105,457)	(174,664)
57629*ER8	CW	18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	15,000,000	(31,500)	(96,000)	(159,000)
57629*ER8	CW	708696-BY-4	Pennsylvania Electric Co-SENIOR UNSECURED	2	12,277,125	(25,782)	(78,574)	(130,138)
57629*ER8	CW	806851-AK-7	Schlumberger Holdings Co-SENIOR UNSECURED	2	24,027,248	(50,457)	(153,774)	(254,689)
57629*ER8	CW	10510K-AC-1	BRAMBLES USA INC-SR UNSECURED	2	28,077,097	(58,962)	(179,693)	(297,617)
57629*ER8	CW	438516-BB-1	HONEYWELL INTERNATIONAL -SENIORUNSECURED NOTE	1	32,392,616	(68,024)	(207,313)	(343,362)
57629*ER8	CW	438516-AT-3	HONEYWELL INTERNATIONAL -SENIOR NOTE	1	24,904,856	(52,300)	(159,391)	(263,991)
57629*ER8	CW	03328Y-AA-2	ANCHORAGE CAPITAL CLO 1--ANCHC 2018-1RA A1	1	15,450,000	(32,445)	(98,880)	(163,770)

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57629*ER8	CW	06761T-AJ-1	Barings Middle Market CI-BMM 2019-IA C	2	10,141,515	(21,297)	(64,906)	(107,500)
57629*ER8	CW	12555Q-AW-6	CIFC Funding 2020-I Ltd-CIFC 2020-1A DR	2	2,700,000	(5,670)	(17,280)	(28,620)
57629*ER8	CW	06762J-AG-8	Babson CLO Ltd/Cayman Is-BABSN 2021-2A D	2	2,700,000	(5,670)	(17,280)	(28,620)
57629*EY3	CW	693304-AY-3	PECO Energy Co-SECURED	1	19,726,772	(41,426)	(126,251)	(209,104)
57629*EY3	CW	579780-AN-7	MCCORMICK & CO INC/MD-SENIOR UNSECURED	2	15,990,471	(33,580)	(102,339)	(169,499)
57629*EY3	CW	90932K-AA-7	United Airlines 2019-2 C-UNTD AIR 19-2 B FIXED	3	16,177,663	(33,973)	(103,537)	(171,483)
57629*EY3	CW	22822V-AE-1	CROWN CASTLE INTL CORP-SENIOR UNSECURED	2	14,333,074	(30,099)	(91,732)	(151,931)
57629*EY3	CW	378272-AF-5	GLENCORE FUNDING LLC-SENIOR UNSECURED NOTE	2	15,167,895	(31,853)	(97,075)	(160,780)
57629*EY3	CW	05369A-AA-9	Aviation Capital Group L-SENIOR UNSECURED	2	26,437,633	(55,519)	(169,201)	(280,239)
57629*EY3	CW	592688-B@-3	Mettler-Toledo Internati Senior Note Ser	2	45,350,000	(95,235)	(290,240)	(480,710)
57629*EY3	CW	290015-AN-6	Elmwood CLO I Ltd-ELMW1 2019-1A BR	1	10,000,000	(21,000)	(64,000)	(106,000)
57629*EY3	CW	48661Q-AE-1	Kayne CLO 9 Ltd-SERIES 20-9A CLASS B1	1	7,850,000	(16,485)	(50,240)	(83,210)
57629*EY3	CW	04019L-AL-8	ARES LI CLO Ltd-ARES 2019-51A A1R	1	15,000,000	(31,500)	(96,000)	(159,000)
57629*EY3	CW	17180W-AC-9	CIFC Funding 2018-II Ltd-CIFC 2018-2A A2	1	15,000,000	(31,500)	(96,000)	(159,000)
57629*EY3	CW	55821A-AC-2	Madison Park Funding Ltd-SERIES 18-28A CLASS A2	1	11,750,000	(24,675)	(75,200)	(124,550)
57629*EY3	CW	06762X-AA-0	Barings Clo Ltd 2020-III-BABSN 2020-3A B	2	35,500,000	(74,550)	(227,200)	(376,300)
57629*EY3	CW	18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	21,000,000	(44,100)	(134,400)	(222,600)
57629*EU1	CW	984851-AF-2	Yara International ASA-SENIOR UNSECURED	2	925,545	(1,944)	(5,923)	(9,811)
57629*EU1	CW	28176E-AD-0	Edwards Lifesciences Cor-SENIOR UNSECURED	2	30,169,278	(63,355)	(193,083)	(319,794)
57629*EU1	CW	361448-BC-6	GATX Corp-SENIOR UNSECURED	2	36,982,509	(77,663)	(236,688)	(392,015)
57629*EU1	CW	120568-AX-8	BUNGE LTD FINANCE CORP-SENIOR UNSECURED	2	17,657,986	(37,082)	(113,011)	(187,175)
57629*EU1	CW	00908P-AC-1	Air Canada 2017-1 Class -SECURED	2	19,524,417	(41,001)	(124,956)	(206,959)
57629*EU1	CW	171340-AN-2	CHURCH & DWIGHT CO INC-SENIOR UNSECURED	2	5,182,268	(10,883)	(33,167)	(54,932)
57629*EU1	CW	23338V-AE-6	DTE Electric Co-SECURED	1	45,183,861	(94,886)	(289,177)	(478,949)
57629*EU1	CW	57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	131,999,996	(277,200)	(844,800)	(1,399,200)
57629*FB2	CW	30290Y-AC-5	FS Global Credit Opportu-FS GLOBAL CREDIT	1	75,000,000	(37,500)	(120,000)	(247,500)
57629*FB2	CW	801060-AD-6	Sanofi-SENIOR UNSECURED	1	10,462,868	(5,231)	(16,741)	(34,527)
57629*FB2	CW	00108W-AH-3	AEP Texas Inc-SENIOR UNSECURED	2	7,052,379	(3,526)	(11,284)	(23,273)
57629*FB2	CW	892331-AD-1	Toyota Motor Corp-SENIOR UNSECURED	1	21,200,000	(10,600)	(33,920)	(69,960)
57629*FB2	CW	79466L-AF-1	salesforce.com Inc-SENIOR UNSECURED	1	20,696,143	(10,348)	(33,114)	(68,297)
57629*FB2	CW	369550-BC-1	General Dynamics Corp-SENIOR UNSECURED	1	8,024,473	(4,012)	(12,839)	(26,481)
57629*FB2	CW	892330-AC-5	Toyota Industries Corp-SENIOR UNSECURED	1	23,844,233	(11,922)	(38,151)	(78,686)
57629*FB2	CW	50188G-AT-0	LCM XVIII LP-LCM 18A A1R	1	35,000,000	(17,500)	(56,000)	(115,500)
57629*FB2	CW	13876J-AC-6	Canyon Capital CLO Ltd-CANYC 2012-1RA A	1	44,725,250	(22,363)	(71,560)	(147,593)
57629*FB2	CW	313747-AU-1	Federal Realty Investmen-SENIOR UNSECURED	2	2,304,217	(1,152)	(3,687)	(7,604)
57629*FB2	CW	57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	60,629,748	(30,315)	(97,008)	(200,078)
57629*ES6	CW	57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	140,999,995	(70,500)	(225,600)	(465,300)
57629*ES6	CW	06406R-AF-4	Bank of New York Mellon -SENIOR UNSECURED	1	7,951,796	(3,976)	(12,723)	(26,241)
57629*ES6	CW	90932P-AA-6	United Airlines 2014-1 C-SECURED NOTE	2	7,759,004	(3,880)	(12,414)	(25,605)
57629*ES6	CW	606822-AV-6	Mitsubishi UFJ Financial-SENIOR UNSECURED	1	12,842,819	(6,421)	(20,549)	(42,381)
57629*ES6	CW	857477-AN-3	State Street Corp-SR UNSECURED	1	3,087,055	(1,544)	(4,939)	(10,187)
57629*ES6	CW	631005-BH-7	Narragansett Electric Co-SENIOR UNSECURED	1	6,800,000	(3,400)	(10,880)	(22,440)
57629*ES6	CW	532457-AZ-1	Eli Lilly & Co-SENIOR UNSECURED	1	2,358,452	(1,179)	(3,774)	(7,783)
57629*ES6	CW	09062X-AF-0	BIOGEN INC-SR UNSECURED	2	12,102,205	(6,051)	(19,364)	(39,937)
57629*ES6	CW	46625H-JY-7	JPMorgan Chase & Co-SUBORDINATED NOTE	1	3,132,013	(1,566)	(5,011)	(10,336)
57629*ES6	CW	452308-AX-7	Illinois Tool Works Inc-SENIOR UNSECURED	1	2,705,774	(1,353)	(4,329)	(8,929)
57629*ES6	CW	254687-CP-9	Walt Disney Co/The-SENIOR UNSECURED	1	28,570,632	(14,285)	(45,713)	(94,283)
57629*ES6	CW	313747-AY-3	Federal Realty Investmen-SENIOR UNSECURED	2	7,626,699	(3,813)	(12,203)	(25,168)
57629*ES6	CW	477143-AJ-0	JetBlue 2019-1 Class A P-JETBLUE 19-1 A	2	7,261,041	(3,631)	(11,618)	(23,961)
57629*ES6	CW	670346-AP-0	Nucor Corp-SENIOR UNSECURED	1	6,195,001	(3,098)	(9,912)	(20,444)
57629*ES6	CW	78442G-RY-4	SLM STUDENT LOAN TRUST-SERIES 2006-2 CLASS B	1	1,984,576	(992)	(3,175)	(6,549)
57629*ES6	CW	42086Q-AA-9	Kingsland VI Ltd-KING 2013-6A AR	1	100,000,000	(50,000)	(160,000)	(330,000)
57629*EB3	CW	85816W-AC-8	Steele Creek CLO 2014-1 -SERIES 14-1RA CLASS A	1	110,000,000	(55,000)	(176,000)	(363,000)
57629*EB3	CW	12555Q-AN-6	CIFC Funding 2020-I Ltd-CIFC 2020-1A A1R	1	91,438,082	(45,719)	(146,301)	(301,746)
57629*EB3	CW	74988L-AA-2	ALM XIV Ltd-SERIES 14-14A CLASS A1R2	1	15,900,000	(7,950)	(25,440)	(52,470)
57629*EB3	CW	12550A-AT-3	CIFC Funding 2014-V Ltd-CIFC 2014-5A A1R2	1	15,500,000	(7,750)	(24,800)	(51,150)
57629*EB3	CW	88432U-AC-0	Wind River CLO Ltd-SERIES 18-3A CLASS A2	1	15,000,000	(7,500)	(24,000)	(49,500)

ASSET VALUATION RESERVE

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
57629*EB3	CW	00190Y-BF-1	Ares XXVII CLO Ltd-ARES 2013-2A BR2	1	11,900,000	(5,950)	(19,040)	(39,270)
57629*EB3	CW	05875H-AA-1	Ballyrock CLO 2018-1 Ltd	1	24,924,659	(12,462)	(39,879)	(82,251)
57629*EB3	CW	48251C-AA-6	KKR Wolverine I Ltd Class A Senior	1	12,459,701	(6,230)	(19,936)	(41,117)
57629*EB3	CW	18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	18,000,000	(9,000)	(28,800)	(59,400)
57629*EW7	CW	12499#-MM-8	CCOF Onshore Co-Borrower Revolving Loan	1	196,000,000	(98,000)	(313,600)	(646,800)
57629*EW7	CW	61744Y-AK-4	Morgan Stanley-SENIOR UNSECURED	1	19,186,891	(9,593)	(30,699)	(63,317)
57629*EW7	CW	18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	14,000,000	(7,000)	(22,400)	(46,200)
57629*FA4	CW	A3158#-AC-3	Hofer Financial Services Senior Note Ser	1	74,770,000	(37,385)	(119,632)	(246,741)
57629*FA4	CW	87278*-AD-4	TPF Equity REIT Operatin Gtd Senior Note	1	79,100,000	(39,550)	(126,560)	(261,030)
57629*FA4	CW	Q0458*-AB-5	AquaSure Finance Pty Ltd Gtd Senior Secu	1	57,050,000	(28,525)	(91,280)	(188,265)
57629*FA4	CW	G5147*-AD-8	Johnson Matthey PLC Senior Note Ser	1	59,800,000	(29,900)	(95,680)	(197,340)
57629*FA4	CW	786584-A#-9	Safran Senior Note Ser	2	62,900,000	(31,450)	(100,640)	(207,570)
57629*FA4	CW	Q0832*-AD-8	Australia Pacific Airpor Gtd Senior Note	2	62,800,000	(31,400)	(100,480)	(207,240)
57629*FA4	CW	03330A-AE-2	Anchorage Capital CLO 3--ANCHC 2014-3RA C	1	7,500,000	(3,750)	(12,000)	(24,750)
57629*FA4	CW	00119Y-AC-7	AGL CLO Ltd-AGL 2021-10A B	1	6,750,000	(3,375)	(10,800)	(22,275)
57629*FA4	CW	06762J-AC-7	Babson CLO Ltd/Cayman Is-BABSN 2021-2A B	1	12,025,000	(6,013)	(19,240)	(39,683)
57629*FA4	CW	64133V-AC-1	Neuberger Berman CLO Ltd-NEUB 2021-44A B	1	11,900,000	(5,950)	(19,040)	(39,270)
57629*FA4	CW	05682E-AE-3	Bain Capital Credit CLO -BCC 2021-5A B	1	6,100,000	(3,050)	(9,760)	(20,130)
57629*FA4	CW	00119Y-AA-1	AGL CLO 10 Ltd-AGL 2021-10A A	1	14,637,780	(7,319)	(23,420)	(48,305)
57629*FA4	CW	03330P-AA-7	ANCHORAGE CREDIT FUNDING-SERIES 18-5A CLASS A	1	14,000,000	(7,000)	(22,400)	(46,200)
57629*FA4	CW	75009P-AC-1	Rad CLO 12 Ltd-RAD 2021-12A B	1	13,100,000	(6,550)	(20,960)	(43,230)
57629*FA4	CW	08179P-AE-2	Benefit Street Partners -BSP 2022-27A B1	1	10,000,000	(5,000)	(16,000)	(33,000)
57629*FA4	CW	48250E-AS-4	KKR CLO 30 Ltd-KKR 30A BR	1	6,625,000	(3,313)	(10,600)	(21,863)
57629*FA4	CW	515095-MM-6	Landmark Equity Partners XVI-D, LLC	1	43,000,000	(21,500)	(68,800)	(141,900)
57629*EJ6	CW	06761M-AB-3	Barings Middle Market CL-BMM 2018-IA A2	1	23,588,245	(11,794)	(37,741)	(77,841)
57629*EJ6	CW	55820B-AL-1	Madison Park Funding XLV-MDPK 2020-45A BR	1	5,500,000	(2,750)	(8,800)	(18,150)
57629*EJ6	CW	38137Y-AS-0	Goldentree Loan Manageme-GLM 2019-4A BR	1	15,000,000	(7,500)	(24,000)	(49,500)
57629*EJ6	CW	282523-AM-1	1828 CLO Ltd-GUGG4 2016-1A A1JR	1	11,500,000	(5,750)	(18,400)	(37,950)
57629*EJ6	CW	14317R-AC-3	CARLYLE US CLO 2018-3 LT-CGMS 2018-3A A1B	1	8,000,000	(4,000)	(12,800)	(26,400)
57629*EJ6	CW	67113G-AG-2	Oak Hill Credit Partners-OAKC 2020-5A B	1	7,700,000	(3,850)	(12,320)	(25,410)
57629*EJ6	CW	64129J-BG-4	Neuberger Berman CLO XIV-NEUB 2013-14A BR2	1	9,200,000	(4,600)	(14,720)	(30,360)
57629*EJ6	CW	27831B-AE-3	Eaton Vance CLO 2018-1 L-EATON 2018-1A B	1	8,000,000	(4,000)	(12,800)	(26,400)
57629*EJ6	CW	55821L-AC-8	Madison Park Funding XXX-MDPK 2021-39A B	1	14,700,000	(7,350)	(23,520)	(48,510)
57629*EJ6	CW	553205-AC-9	MP CLO III LTD-MP3 2013-1A AR	1	14,500,000	(7,250)	(23,200)	(47,850)
57629*EJ6	CW	88432U-AE-6	Wind River CLO Ltd-SERIES 18-3A CLASS B	1	9,500,000	(4,750)	(15,200)	(31,350)
57629*EJ6	CW	05875H-AC-7	BALLYROCK CLO 2018-1 LTD-SERIES 2018-1A CLASS A2	1	3,159,787	(1,580)	(5,056)	(10,427)
57629*EJ6	CW	03328T-BC-8	Anchorage Capital CLO 7 -ANCHC 2015-7A BR2 FLOATING	1	9,950,000	(4,975)	(15,920)	(32,835)
57629*EJ6	CW	74979V-AE-3	RR Ltd-RRAM 2018-5A A2	1	8,000,000	(4,000)	(12,800)	(26,400)
57629*EJ6	CW	74980P-AC-7	ALM Ltd/KY-SERIES 21-14A CLASS A2	1	20,000,000	(10,000)	(32,000)	(66,000)
57629*EJ6	CW	97314H-AC-3	Wind River CLO Ltd-WINDR 2021-1A B1	1	7,700,000	(3,850)	(12,320)	(25,410)
57629*EJ6	CW	55820C-AG-0	Madison Park Funding XXI-MDPK 2018-29A B	1	11,463,199	(5,732)	(18,341)	(37,829)
57629*EJ6	CW	50188Q-AL-5	LCM XVIII LP-LCM 19A BR	1	7,000,000	(3,500)	(11,200)	(23,100)
57629*EJ6	CW	36248M-AL-1	GT Loan Financing I Ltd -SERIES 2013-1A CLASS BR	1	7,000,000	(3,500)	(11,200)	(23,100)
57629*EJ6	CW	83615P-AC-1	Sound Point Clo XXXI Ltd-SNDPT 2021-3A B	1	10,100,000	(5,050)	(16,160)	(33,330)
57629*EJ6	CW	151895-D*-7	CenterPoint Properties T Senior Note Ser	1	14,135,000	(7,068)	(22,616)	(46,646)
57629*EJ6	CW	74986@-BB-6	RREEF America REIT II, I Senior Unsecured Notes	1	15,000,000	(7,500)	(24,000)	(49,500)
57629*EJ6	CW	18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	16,000,000	(8,000)	(25,600)	(52,800)
57629*FC0	CW	50079@-MS-5	KREF Lending VII LLC - Term Loan Series 2019-7	1	51,250,853	(25,625)	(82,001)	(169,128)
57629*FC0	CW	70470M-AC-9	Peace Park CLO Ltd-PCEPK 2021-1A A	1	24,300,000	(12,150)	(38,880)	(80,190)
57629*FC0	CW	97315T-AE-2	THL Credit Wind River 20-WINDR 2017-1A BR	1	22,000,000	(11,000)	(35,200)	(72,600)
57629*FC0	CW	87246M-AS-1	TICP CLO VI 2016-2 Ltd-TICP 2016-6A AR2	1	35,984,277	(17,992)	(57,575)	(118,748)
57629*FC0	CW	55821C-AC-8	Atrium IX-ATRM 9A BR2	1	21,000,000	(10,500)	(33,600)	(69,300)
57629*FC0	CW	38137Y-AQ-4	Goldentree Loan Manageme-SERIES 19-4A CLASS AJR	1	24,000,000	(12,000)	(38,400)	(79,200)
57629*FC0	CW	87271L-AJ-1	TIAA CLO I Ltd-TIA 2016-1A AR	1	48,000,000	(24,000)	(76,800)	(158,400)
57629*FC0	CW	33883G-AA-5	Flatiron CLO 18 Ltd-FLAT 2018-1A A	1	27,000,000	(13,500)	(43,200)	(89,100)

ASSET VALUATION RESERVE

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1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
57629*FC0	CW	42086P-AC-7	Kingsland Ltd-SERIES 18-8A CLASS A	1	8,100,000	(4,050)	(12,960)	(26,730)
57629*FC0	CW	60040#-AB-8	Millennium Pipeline Comp Senior Secured	1	19,933,928	(9,967)	(31,894)	(65,782)
57629*FC0	CW	18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	19,000,000	(9,500)	(30,400)	(62,700)
57629*EV9	CW	G5791#-AA-9	Manchester United Football Club, Ltd Senior Secu	1	51,500,000	(25,750)	(82,400)	(169,950)
57629*EV9	CW	57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	189,999,994	(95,000)	(304,000)	(627,000)
57629*EV9	CW	Q9396#-AK-7	Victoria Power Networks Gtd Senior Note	1	39,500,000	(19,750)	(63,200)	(130,350)
57629*EV9	CW	04351L-AA-8	Ascension Health-UNSECURED BOND	1	24,239,142	(12,120)	(38,783)	(79,989)
57629*EV9	CW	46247@-AA-2	Iowa Interstate Railroad Senior Secured	1	29,334,636	(14,667)	(46,935)	(96,804)
57629*EV9	CW	Q3958@-AJ-5	GAIF Bond Issuer Pty Ltd Gtd Senior Note	1	10,225,000	(5,113)	(16,360)	(33,743)
57629*EZ0	CW	Q3920#-AL-3	Fonterra Co-operative Gr Senior Unsecured Notes	1	37,900,000	(18,950)	(60,640)	(125,070)
57629*EZ0	CW	838515-G*-9	South Jersey Gas Co. First Mortgage	1	42,700,000	(21,350)	(68,320)	(140,910)
57629*EZ0	CW	23325P-A*-5	DNP Select Income Fund I Senior Secured	1	30,200,000	(15,100)	(48,320)	(99,660)
57629*EZ0	CW	Q3535#-AD-8	Envestra Victoria Pty Lt Senior Secured	1	36,150,000	(18,075)	(57,840)	(119,295)
57629*EZ0	CW	74986@-AV-3	RREEF AMERICA REIT II INC SR UNSECD NT SER D	1	39,000,000	(19,500)	(62,400)	(128,700)
57629*EZ0	CW	Q3920#-AG-4	Fonterra Co-operative Gr Senior Note	1	38,250,000	(19,125)	(61,200)	(126,225)
57629*EZ0	CW	87305Q-CM-1	TTX CO-SENIOR UNSECURED	1	31,036,938	(15,518)	(49,659)	(102,422)
57629*EZ0	CW	493268-BW-5	KEYCORP STUDENT LOAN TRU-SERIES 2004-A CLASS 1B	1	860,271	(430)	(1,376)	(2,839)
57629*EZ0	CW	92916Q-AC-6	VOYA CLO 2017-4 LTD-SERIES 17-4A CLASS B	1	7,900,000	(3,950)	(12,640)	(26,070)
57629*EZ0	CW	04016P-AN-8	Ares XLIII CLO Ltd-SERIES 2017-43A CLASS CR	1	7,050,000	(3,525)	(11,280)	(23,265)
57629*EZ0	CW	14315R-AE-1	Carlyle Global Market St-SERIES 18-4A CLASS A2	1	7,000,000	(3,500)	(11,200)	(23,100)
57629*EZ0	CW	27889*-AM-1	ECOM Atlantic Inc - Guaranteed Series A Senior Note	1	45,500,000	(22,750)	(72,800)	(150,150)
57629*FD8	CW	Q6235#-AN-2	Mirvac Group Finance Ltd Senior Note	1	38,900,000	(19,450)	(62,240)	(128,370)
57629*FD8	CW	74979U-AA-3	RS 2018 Private, LLC Senior Secured	1	33,015,000	(16,508)	(52,824)	(108,950)
57629*FD8	CW	05565E-G@-8	BMW U.S. Capital LLC Gtd Senior Note	1	35,600,000	(17,800)	(56,960)	(117,480)
57629*FD8	CW	Q3189*-AC-3	DEXUS Funds Management L Senior Note Ser	1	38,150,000	(19,075)	(61,040)	(125,895)
57629*FD8	CW	515095-MM-6	Landmark Equity Partners XVI-D, LLC	1	60,000,000	(30,000)	(96,000)	(198,000)
57629*FD8	CW	74264*-AC-0	PRISA LHC Senior Note Ser	1	31,100,000	(15,550)	(49,760)	(102,630)
57629*FD8	CW	48661E-B*-8	KAYNE ANDERSON MID/ENERGY-SR UNSECD SER D	1	32,900,000	(16,450)	(52,640)	(108,570)
57629*FD8	CW	65023P-AQ-3	Newark BSL CLO 2 Ltd-NBCLO 2017-1A A2R	1	16,000,000	(8,000)	(25,600)	(52,800)
57629*FD8	CW	48254H-AC-8	KKR Clo 32 Ltd-KKR 32A B	1	9,850,000	(4,925)	(15,760)	(32,505)
57629*FD8	CW	29002Q-AC-3	Elmwood CLO VII Ltd-ELMW7 2020-4A B	1	8,300,000	(4,150)	(13,280)	(27,390)
57629*FD8	CW	05683H-AS-4	Bain Capital Credit CLO -BCC 2017-2A CR2	1	5,125,000	(2,563)	(8,200)	(16,913)
57629*FD8	CW	06760B-AJ-1	BABSON CLO LTD-SERIES 17-1A CLASS C	1	5,100,000	(2,550)	(8,160)	(16,830)
57629*FD8	CW	G2037*-AA-4	Chanel Limited Senior Note Series A	1	39,500,000	(19,750)	(63,200)	(130,350)
57629*FF3	CW	143133-AA-4	CGMS 2021-6A A1	1	50,000,000	(25,000)	(80,000)	(165,000)
57629*FF3	CW	82670Q-AA-7	Signal Peak CLO 9 Ltd-SPEAK 2021-9A A1	1	50,000,000	(25,000)	(80,000)	(165,000)
57629*FF3	CW	03766G-AQ-5	Apidos CLO XXVI-APID 2017-26A A2R	1	13,100,000	(6,550)	(20,960)	(43,230)
57629*FF3	CW	25255D-AA-8	Diameter Capital CLO 1 L-DCLO 2021-1A A1A	1	60,623,227	(30,312)	(96,997)	(200,057)
57629*FF3	CW	97316L-AC-2	THL Credit Wind River 20-WINDR 2017-3A BR	1	13,600,000	(6,800)	(21,760)	(44,880)
57629*FF3	CW	48252U-AJ-6	KKR Clo 25 Ltd-SERIES 25 CLASS BR	1	11,525,000	(5,763)	(18,440)	(38,033)
57629*FF3	CW	06759J-AS-7	Barings CLO Ltd 2019-I-SERIES 2019-1A CLASS BR	1	11,000,000	(5,500)	(17,600)	(36,300)
57629*FF3	CW	39809G-AC-9	GREYWOLF CLO VI Ltd-GWOLF 2018-1A A2	1	9,200,000	(4,600)	(14,720)	(30,360)
57629*FF3	CW	67400F-AE-1	OAKTREE CLO 2018-1 LTD SR SECD NT CL A-2	1	8,650,000	(4,325)	(13,840)	(28,545)
57629*FF3	CW	124166-AA-7	Buttermilk Park CLO Ltd-BMILK 2018-1A A1	1	8,176,199	(4,088)	(13,082)	(26,981)
57629*FF3	CW	13875M-AC-0	Canyon CLO 2021-3 Ltd-CANYC 2021-3A B	1	11,000,000	(5,500)	(17,600)	(36,300)
57629*FF3	CW	06759M-AE-1	Babson CLO Ltd 2016-I-BABSN 2016-1A A2R	1	7,200,000	(3,600)	(11,520)	(23,760)
57629*FF3	CW	67110U-AN-9	OHA Loan Funding 2016-1 -OHALF 2016-1A B1R	1	6,900,000	(3,450)	(11,040)	(22,770)
57629*FF3	CW	87249C-AC-5	TICP CLO X LTD-SERIES 18-10A CLASS B	1	6,700,000	(3,350)	(10,720)	(22,110)
57629*FF3	CW	12499#-MM-8	CCOF Onshore Co-Borrower Revolving Loan	1	25,000,000	(12,500)	(40,000)	(82,500)
57629*FF3	CW	87250R-AA-2	TICP CLO XV Ltd-TICP 2020-15A A	1	6,054,523	(3,027)	(9,687)	(19,980)
57629*FF3	CW	29002G-AC-5	Elmwood CLO IV Ltd-ELMW4 2020-1A B	1	5,800,000	(2,900)	(9,280)	(19,140)
57629*FF3	CW	77340G-AL-5	Rockford Tower CLO 2017-2 Ltd	1	5,750,000	(2,875)	(9,200)	(18,975)
57629*FF3	CW	50200F-AG-4	LCM 26 Ltd-SERIES 26A CLASS C	1	5,650,000	(2,825)	(9,040)	(18,645)
57629*FF3	CW	12555X-AG-6	CIFC Funding Ltd-CIFC 2019-6A C	1	5,250,000	(2,625)	(8,400)	(17,325)
57629*FF3	CW	87241F-AA-0	TCW Direct Lending Structured Solutions 2019 LLC - Class A Note	1	17,573,684	(8,787)	(28,118)	(57,993)
57629*FF3	CW	74264*-AE-6	PRISA LHC, LLC Senior Note Series C	1	21,500,000	(10,750)	(34,400)	(70,950)
57629*FE6	CW	149123-CJ-8	Caterpillar Inc-SENIOR UNSECURED	1	56,445,370	(28,223)	(90,313)	(186,270)

ASSET VALUATION RESERVE

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
57629*FE6	CW	91324P-EA-6	UnitedHealth Group Inc-SENIOR UNSECURED	1	50,519,458	(25,260)	(80,831)	(166,714)
57629*FE6	CW	143499-AB-7	Carnegie Institution of -UNSECURED	1	46,541,380	(23,271)	(74,466)	(153,587)
57629*FE6	CW	355611-AA-2	Fred Hutchinson Cancer R-UNSECURED	1	44,777,781	(22,389)	(71,644)	(147,767)
57629*FE6	CW	29157T-AD-8	Emory University-UNSECURED	1	12,893,980	(6,447)	(20,630)	(42,550)
57629*FE6	CW	515095-MM-6	Landmark Equity Partners XVI-D, LLC	1	86,000,000	(43,000)	(137,600)	(283,800)
57629*FE6	CW	14315D-AC-6	Carlyle Global Market St-CGMS 2021-3SA A2	1	6,700,000	(3,350)	(10,720)	(22,110)
57629*FE6	CW	26442T-AH-0	Duke University-UNSECURED	1	25,904,070	(12,952)	(41,447)	(85,483)
57629*FE6	CW	06654D-AC-1	Banner Health-UNSECURED	1	25,636,711	(12,818)	(41,019)	(84,601)
57629*FE6	CW	50200F-AE-9	LCM 26 Ltd-SERIES 26A CLASS B	1	11,750,000	(5,875)	(18,800)	(38,775)
57629*FE6	CW	64130H-AN-1	Neuberger Berman Loan Ad-NEUB 2017-24A BR FLOATING	1	11,600,000	(5,800)	(18,560)	(38,280)
57629*FE6	CW	05683E-AQ-5	Bain Capital Credit CLO -BCC 2020-2A BR	1	10,325,000	(5,163)	(16,520)	(34,073)
57629*FE6	CW	44919*-AC-2	I 595 Express, LLC Senior Secured	1	42,851,092	(21,426)	(68,562)	(141,409)
57629*HD6	CW	12656*-AD-4	CSLB Holdings, Inc. Gtd Senior Note	1	16,600,000	(8,300)	(26,560)	(54,780)
57629*HD6	CW	12656*-AC-6	CSLB Holdings, Inc. Gtd Senior Note	1	16,500,000	(8,250)	(26,400)	(54,450)
57629*HD6	CW	09194@-AC-1	Transpower New Zealand L Senior Note Ser	1	16,500,000	(8,250)	(26,400)	(54,450)
57629*HD6	CW	674003-A*-9	Oaktree Capital Manageme Senior Note Ser	1	16,450,000	(8,225)	(26,320)	(54,285)
57629*HD6	CW	02379*-AA-7	American Airlines Group Senior Secured Notes Class A	1	8,591,875	(4,296)	(13,747)	(28,353)
57629*HD6	CW	91412N-AK-6	University of Chicago/Th-UNSECURED BOND	1	37,500,000	(18,750)	(60,000)	(123,750)
57629*HD6	CW	486606-K#-2	KAYNE ANDERSON MLP INVT CO-SR UNSECD SER KK	1	14,250,000	(7,125)	(22,800)	(47,025)
57629*HD6	CW	05616B-A*-1	BABSON CAPITAL PARTN INVS TR-SR CONV NT	2	15,000,000	(7,500)	(24,000)	(49,500)
57629*HD6	CW	74170*-AN-9	Prime Property Fund LLC Senior Note Ser	1	13,500,000	(6,750)	(21,600)	(44,550)
57629*HD6	CW	73020*-AK-9	PNG Companies LLC Senior Secured	1	11,900,000	(5,950)	(19,040)	(39,270)
57629*HD6	CW	05237*-AH-7	Austin Powder Holdings C Senior Note Ser	2	13,730,000	(6,865)	(21,968)	(45,309)
57629*HD6	CW	674003-A@-7	Oaktree Capital Manageme Senior Note Ser	1	14,325,000	(7,163)	(22,920)	(47,273)
57629*HD6	CW	033291-AN-5	Anchorage Capital Clo 13-ANCHC 2019-13A B1R	1	7,175,000	(3,588)	(11,480)	(23,678)
57629*FJ5	CW	41242*-AY-8	Hardwood Funding LLC Senior Secured	1	23,000,000	(11,500)	(36,800)	(75,900)
57629*FJ5	CW	Q7795#-AA-0	QIC Finance (Shopping Ce Gtd Senior Note	1	22,190,000	(11,095)	(35,504)	(73,227)
57629*FJ5	CW	949723-AC-4	Wellman Park CLO Ltd-SERIES 21-1A CLASS B	1	7,700,000	(3,850)	(12,320)	(25,410)
57629*FJ5	CW	02376*-AA-0	American Airlines Group Senior Secured	1	9,475,432	(4,738)	(15,161)	(31,269)
57629*FJ5	CW	05237*-AF-1	Austin Powder Holdings C Senior Note Ser	2	21,600,000	(10,800)	(34,560)	(71,280)
57629*FJ5	CW	G2044@-BA-2	Compass Group PLC Senior Note Ser	1	18,600,000	(9,300)	(29,760)	(61,380)
57629*FJ5	CW	929287-ZZ-6	WINGS Aviation 62696 USD Tranche A-1 Ln	1	16,369,728	(8,185)	(26,192)	(54,020)
57629*FJ5	CW	12656*-AK-8	CSLB Holdings, Inc. Gtd Senior Note	1	20,400,000	(10,200)	(32,640)	(67,320)
57629*FJ5	CW	G9850@-AC-7	YORKSHIRE WTR SERV BRADFORD-GTD SR SEC CL A	1	21,100,000	(10,550)	(33,760)	(69,630)
57629*FJ5	CW	50184N-AP-7	LCM LTD PARTNERSHIP-SERIES 15A CLASS CR	1	8,950,000	(4,475)	(14,320)	(29,535)
57629*FJ5	CW	141781-BJ-2	Cargill Inc-SENIOR UNSECURED	1	28,010,693	(14,005)	(44,817)	(92,435)
57629*FJ5	CW	38136F-BJ-1	Goldentree Loan Manageme-GLM 2017-1A B1R2	1	8,500,000	(4,250)	(13,600)	(28,050)
57629*FJ5	CW	92917W-AY-4	Voya CLO 2018-4 Ltd-SERIES 18-4A CLASS BR	1	7,550,000	(3,775)	(12,080)	(24,915)
57629*FJ5	CW	05684R-AE-2	Bain Capital Credit CLO-BCC 2021-2A B	1	13,850,000	(6,925)	(22,160)	(45,705)
57629*FJ5	CW	48255A-AC-2	KKR CLO 36 Ltd-KKR 36A B	1	13,700,000	(6,850)	(21,920)	(45,210)
57629*FJ5	CW	08182B-AN-8	Benefit Street Partners -BSP 2019-17A BR	1	5,500,000	(2,750)	(8,800)	(18,150)
57629*FJ5	CW	151895-C*-8	CenterPoint Properties T Senior Note Ser	1	18,050,000	(9,025)	(28,880)	(59,565)
57629*FJ5	CW	74170*-AW-9	Prime Property Fund LLC Senior Note Series U	1	17,900,000	(8,950)	(28,640)	(59,070)
57629*FJ5	CW	515095-MM-6	Landmark Equity Partners XVI-D, LLC	1	22,000,000	(11,000)	(35,200)	(72,600)
57629*FL0	CW	74170*-AC-3	Prime Property Fund LLC Senior Note Ser	1	18,750,000	(9,375)	(30,000)	(61,875)
57629*FL0	CW	56081#-CA-6	Major League Baseball Tr Series 44 Term Note	1	20,100,000	(10,050)	(32,160)	(66,330)
57629*FL0	CW	47715*-AA-5	JetBlue Airways Corporat Pass Thru Certi	1	11,541,358	(5,771)	(18,466)	(38,086)
57629*FL0	CW	G2044@-AY-1	Compass Group PLC Senior Note Ser	1	20,450,000	(10,225)	(32,720)	(67,485)
57629*FL0	CW	41242*-AU-6	Hardwood Funding LLC Senior Note Ser	1	18,700,000	(9,350)	(29,920)	(61,710)
57629*FL0	CW	36198*-AA-4	GI Manager L.P. Senior Secured Notes	1	19,315,000	(9,658)	(30,904)	(63,740)
57629*FL0	CW	41242*-AX-0	Hardwood Funding LLC Senior Secured	1	17,700,000	(8,850)	(28,320)	(58,410)
57629*FL0	CW	68233J-A@-3	Oncor Electric Delivery SR SECD NT SER B	1	15,900,000	(7,950)	(25,440)	(52,470)
57629*FL0	CW	931142-CS-0	WAL-MART STORES INC-SENIOR NOTE	1	78,326,114	(39,163)	(125,322)	(258,476)
57629*FL0	CW	38176D-AJ-8	Golub Capital Partners C-GOCAP 2015-26A A2R	1	27,700,000	(13,850)	(44,320)	(91,410)
57629*FM8	CW	00114*-AR-4	AEP Transmission Company Senior Note Ser	1	24,000,000	(12,000)	(38,400)	(79,200)
57629*FM8	CW	G4622#-AB-5	Howard De Walden Estates Gtd Senior Note	1	25,700,000	(12,850)	(41,120)	(84,810)
57629*FM8	CW	G0646#-AN-9	Associated British Foods Senior Note Ser	1	24,750,000	(12,375)	(39,600)	(81,675)
57629*FM8	CW	57169*-AU-1	Mars, Inc. Senior Note Ser	1	23,900,000	(11,950)	(38,240)	(78,870)

ASSET VALUATION RESERVE

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
57629*FM8	CW	Q6235#-AF-9	Mirvac Group Finance Ltd Gtd Senior Note	1	21,750,000	(10,875)	(34,800)	(71,775)
57629*FM8	CW	25763#-AE-0	Donaldson Co Inc Senior Note Ser	1	20,150,000	(10,075)	(32,240)	(66,495)
57629*FM8	CW	57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	135,999,996	(68,000)	(217,600)	(448,800)
57629*FM8	CW	48250W-AG-0	KKR CLO 14 Ltd-KKR 14 AR	1	13,000,000	(6,500)	(20,800)	(42,900)
57629*FN6	CW	74170*-AR-0	Prime Property Fund LLC Senior Note Ser	1	8,500,000	(4,250)	(13,600)	(28,050)
57629*FN6	CW	G1108#-AF-5	British Land Company PLC Senior Note Ser	1	9,200,000	(4,600)	(14,720)	(30,360)
57629*FN6	CW	41242*-BF-8	Hardwood Funding LLC Senior Secured	1	8,500,000	(4,250)	(13,600)	(28,050)
57629*FN6	CW	479142-E@-6	Johnson Matthey PLC Series A Senior Notes	1	8,200,000	(4,100)	(13,120)	(27,060)
57629*FN6	CW	151515-YY-3	Bridge Investment Group Senior Secured Notes	1	8,750,000	(4,375)	(14,000)	(28,875)
57629*FN6	CW	838515-F@-8	South Jersey Gas Co. Medium Term Not	1	5,133,334	(2,567)	(8,213)	(16,940)
57629*FN6	CW	184692-B@-9	Clearbridge Energy MLP F Senior Secured	1	7,386,855	(3,693)	(11,819)	(24,377)
57629*FN6	CW	184692-B#-7	Clearbridge Energy MLP Fd Inc-Senior Secured	1	7,386,855	(3,693)	(11,819)	(24,377)
57629*FN6	CW	05389L-AK-9	Avolon Aerospace Leasing Secured Note B7	1	5,006,930	(2,503)	(8,011)	(16,523)
57629*FN6	CW	C1466#-AA-6	CPR Leasing Ltd Senior Secured	2	5,761,373	(2,881)	(9,218)	(19,013)
57629*FN6	CW	92203#-AR-9	Vanguard Group, Inc. Senior Notes Series D	1	6,950,000	(3,475)	(11,120)	(22,935)
57629*FN6	CW	04018E-AE-1	Ares LIX CLO Ltd-ARES 2021-59A C1	1	4,450,000	(2,225)	(7,120)	(14,685)
57629*FN6	CW	05389L-AH-6	Avolon Aerospace Leasing Secured Note B7	1	4,688,893	(2,344)	(7,502)	(15,473)
57629*FN6	CW	055451-AV-0	BHP Billiton Finance USA-SR UNSECURED	1	93,499,383	(46,750)	(149,599)	(308,548)
57629*FN6	CW	90226#-AA-3	2014 REPLACEMENT PWR STATUTORY TR SR SECD NT	1	30,637,099	(15,319)	(49,019)	(101,102)
57629*FP1	CW	78403D-AR-1	SBA Tower Trust-ASSET BACKED	1	13,864,000	(6,932)	(22,182)	(45,751)
57629*FP1	CW	74986@-AN-1	RREEF America REIT II, I Senior Note Ser	1	6,700,000	(3,350)	(10,720)	(22,110)
57629*FP1	CW	05389L-AA-1	Avolon Aerospace Leasing Secured Note A3	1	4,549,645	(2,275)	(7,279)	(15,014)
57629*FP1	CW	74170*-AD-1	Prime Property Fund LLC Senior Note Ser	1	6,440,000	(3,220)	(10,304)	(21,252)
57629*FP1	CW	05389L-AD-5	Avolon Aerospace Leasing Secured Note A3	1	4,529,550	(2,265)	(7,247)	(14,948)
57629*FP1	CW	05400F-AE-1	Avolon Aerospace Funding Senior Secured	1	5,547,863	(2,774)	(8,877)	(18,308)
57629*FP1	CW	05400F-AG-6	Avolon Aerospace Funding Senior Secured	1	5,530,553	(2,765)	(8,849)	(18,251)
57629*FP1	CW	184692-B*-1	Clearbridge Energy MLP Fd Inc-Senior Secured	1	6,500,805	(3,250)	(10,401)	(21,453)
57629*FP1	CW	05400F-AC-5	Avolon Aerospace Funding Senior Secured	1	5,168,278	(2,584)	(8,269)	(17,055)
57629*FP1	CW	393154-L@-6	Green Mountain Power Cor First Mtg Bond	1	5,200,000	(2,600)	(8,320)	(17,160)
57629*FP1	CW	45866F-AH-7	Intercontinental Exchang-SENIOR UNSECURED	1	36,675,506	(18,338)	(58,681)	(121,029)
57629*FP1	CW	55819D-AE-6	Madison Park Funding XXX-MDPK 2018-31A A2A	1	20,000,000	(10,000)	(32,000)	(66,000)
57629*FP1	CW	57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	106,999,997	(53,500)	(171,200)	(353,100)
57629*FQ9	CW	90312*-AC-8	UNS Gas, Inc. Gtd Senior Note	1	6,500,000	(3,250)	(10,400)	(21,450)
57629*FQ9	CW	63080#-AA-5	NARA Caves Lease Trust Lease Backed Ce	1	4,142,863	(2,071)	(6,629)	(13,671)
57629*FQ9	CW	479142-E#-4	Johnson Matthey PLC Series B Senior Notes	1	5,400,000	(2,700)	(8,640)	(17,820)
57629*FQ9	CW	05400F-AA-9	Avolon Aerospace Funding Senior Secured	1	4,285,478	(2,143)	(6,857)	(14,142)
57629*FQ9	CW	05577@-AN-0	BTMU Capital Corp. Equipment Note	1	559,697	(280)	(896)	(1,847)
57629*FQ9	CW	216378-AA-7	Cooks Venture Inc-SECURED	1	16,630,000	(8,315)	(26,608)	(54,879)
57629*FQ9	CW	06761T-AG-7	Barings Middle Market CI-BMM 2019-IA B	1	18,986,029	(9,493)	(30,378)	(62,654)
57629*FQ9	CW	589331-AD-9	MERCK SHARP & DOHME CORP-DEBENTURE	1	4,076,317	(2,038)	(6,522)	(13,452)
57629*FQ9	CW	05348E-AW-9	AVALONBAY COMMUNITIES IN-SR UNSECURED	1	928,990	(465)	(1,486)	(3,066)
57629*FQ9	CW	74264*-AD-8	PRISA LHC LLC-SENIOR NOTE SER B	1	4,500,000	(2,250)	(7,200)	(14,850)
57629*FQ9	CW	89236T-DR-3	Toyota Motor Credit Corp-SENIOR UNSECURED	1	5,165,309	(2,583)	(8,264)	(17,046)
57629*FQ9	CW	018522-D@-8	ALLETE Inc. First Mortgage	1	3,750,000	(1,875)	(6,000)	(12,375)
57629*FQ9	CW	18469P-A#-7	Clearbridge Energy MLP Op Fd Inc-Senior Secured	1	3,870,527	(1,935)	(6,193)	(12,773)
57629*FQ9	CW	74980X-AC-0	ALM Ltd/KY-RRAM 2021-15A A2	1	10,896,520	(5,448)	(17,434)	(35,959)
57629*FQ9	CW	18469Q-A#-5	Clearbridge Energy MLP Fd Inc-Senior Secured	1	3,767,648	(1,884)	(6,028)	(12,433)
57629*FQ9	CW	64131T-AS-3	Neuberger Berman CLO XVI-SERIES 2017 CALSS 16SA	1	9,250,000	(4,625)	(14,800)	(30,525)
57629*FQ9	CW	486606-J@-6	Kayne Anderson MLP Inves Senior Note Ser	1	3,001,800	(1,501)	(4,803)	(9,906)
57629*FQ9	CW	84519#-AF-1	Southwest Power Pool, In Senior Note Ser	1	1,255,645	(628)	(2,009)	(4,144)
57629*FQ9	CW	247358-LL-6	EAIV Delta MSN 15176	1	334,306	(167)	(535)	(1,103)
57629*FQ9	CW	247358-VV-3	EAIV Delta MSN 15170	1	381,878	(191)	(611)	(1,260)
57629*FQ9	CW	89838#-AA-5	Dartmouth College Senior Secured	1	270,796	(135)	(433)	(894)
57629*FQ9	CW	18469Q-A@-7	Clearbridge Energy MLP TR Fd Inc-Senior Secured	1	1,960,596	(980)	(3,137)	(6,470)
57629*FQ9	CW	03329F-AN-4	Anchorage Capital CLO 15-ANCHC 2020-15A AR	1	50,000,000	(25,000)	(80,000)	(165,000)
57629*FQ9	CW	97316D-AA-4	Wind River CLO Ltd-WINDR 2021-3A A	1	21,000,000	(10,500)	(33,600)	(69,300)
57629*FQ9	CW	08180X-AQ-5	Benefit Street Partners -BSP 2015-8A A1BR	1	6,425,000	(3,213)	(10,280)	(21,203)
57629*FQ9	CW	04018X-AG-4	ARES CLO-ARES 2021-ALFA C	1	2,450,000	(1,225)	(3,920)	(8,085)

ASSET VALUATION RESERVE

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
57629*FT3	CW	244199-AW-5	Deere & Co-BOND	1	24,969,542	(12,485)	(39,951)	(82,399)
57629*FT3	CW	ZZ2066-36-8	AUST & NZ BANKING GROUP-SUBORDINATED NOTE	1	21,465,000	(10,733)	(34,344)	(70,835)
57629*FT3	CW	87305Q-CB-5	TTX CO-UNSECURED NOTE	1	41,844,554	(20,922)	(66,951)	(138,087)
57629*FT3	CW	594918-CB-8	MICROSOFT CORP-SENIOR UNSECURED	1	36,107,028	(18,054)	(57,771)	(119,153)
57629*FT3	CW	50079@-MW-6	KREF Lending VII LLC - Term Loan Series 2022-11	1	137,343,949	(68,672)	(219,750)	(453,235)
57629*FT3	CW	69324Z-MO-1	PCRED II HOLDING I LLC, PCRED II HOLDING I OFFSHORE LP and PCRED II HOLDCO ARGUS S.A R.L.,-Term Loan Series 2022-4	1	50,375,000	(25,188)	(80,600)	(166,238)
57629*FT3	CW	46655H-AB-9	JCP Direct Lending CLO 2022 LLC - Revolving Credit Facility Class A	1	69,519,000	(34,760)	(111,230)	(229,413)
57629*FT3	CW	18685@-AA-0	Cliffwater Corporate Len Senior Secured Notes	1	64,000,000	(32,000)	(102,400)	(211,200)
57629*FT3	CW	515095-MM-6	Landmark Equity Partners XVI-D, LLC	1	11,000,000	(5,500)	(17,600)	(36,300)
57629*FU0	CW	662325-B@-7	North Shore Gas Co. First Mtg Bond	1	13,772,476	(6,886)	(22,036)	(45,449)
57629*FU0	CW	G1108#-AG-3	British Land Company PLC Senior Note Ser	1	13,300,000	(6,650)	(21,280)	(43,890)
57629*FU0	CW	720186-F*-1	Piedmont Natural Gas Co. Senior Note Ser	2	12,400,000	(6,200)	(19,840)	(40,920)
57629*FU0	CW	41242*-AT-9	Hardwood Funding LLC Senior Note Ser	1	11,600,000	(5,800)	(18,560)	(38,280)
57629*FU0	CW	48661E-C@-5	Kayne Anderson Midstream SER H SR UNSECD NT	1	11,042,308	(5,521)	(17,668)	(36,440)
57629*FU0	CW	48661E-C#-3	Kayne Anderson Midstream SER I SR UNSECD NT	1	10,534,615	(5,267)	(16,855)	(34,764)
57629*FU0	CW	151515-XX-6	Bridge Investment Group Senior Secured Notes	1	11,250,000	(5,625)	(18,000)	(37,125)
57629*FU0	CW	74170*-AE-9	Prime Property Fund LLC Senior Note Ser	1	9,925,000	(4,963)	(15,880)	(32,753)
57629*FU0	CW	57169*-AT-4	Mars, Inc. Senior Note Ser	1	10,000,000	(5,000)	(16,000)	(33,000)
57629*FU0	CW	05237*-AG-9	Austin Powder Holdings C Senior Note Ser	2	8,600,000	(4,300)	(13,760)	(28,380)
57629*FU0	CW	57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	105,999,997	(53,000)	(169,600)	(349,800)
57629*FK2	CW	11702@-AA-4	Brunswick Asset Financing LLC - Term A Loan	1	122,160,976	(61,080)	(195,458)	(403,131)
57629*FK2	CW	515095-MM-6	Landmark Equity Partners XVI-D, LLC	1	61,000,000	(30,500)	(97,600)	(201,300)
57629*FK2	CW	576292-YY-6	Barings Corporate Invest Convertible Not	1	30,000,000	(15,000)	(48,000)	(99,000)
57629*FK2	CW	68233J-A*-5	Oncor Electric Delivery & Senior Secured	1	26,500,000	(13,250)	(42,400)	(87,450)
57629*FK2	CW	Q1297#-AK-4	CSL Finance Pty Ltd Gtd Senior Note	1	13,200,000	(6,600)	(21,120)	(43,560)
57629*FK2	CW	20030N-AM-3	Comcast Corp-NOTE	1	41,610,369	(20,805)	(66,577)	(137,314)
57629*FK2	CW	056162-AQ-3	Babson CLO Ltd 2015-I-BABSN 2015-IA BR	1	2,045,000	(1,023)	(3,272)	(6,749)
57629*FK2	CW	03464A-A*-1	Angel Oak Financial Stra Senior Note Series A	1	18,900,000	(9,450)	(30,240)	(62,370)
57629*FK2	CW	05707#-AA-9	Baird Financial Corporat Senior Secured Notes	1	16,376,000	(8,188)	(26,202)	(54,041)
57629*HL8	CW	57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	262,999,992	(552,300)	(1,683,200)	(2,787,800)
57629*HQ7	CW	55954Y-AL-9	Magnetite XXVI Ltd-MAGNE 2020-26A BR	1	6,650,000	(3,325)	(10,640)	(21,945)
57629*HQ7	CW	00190Y-BH-7	Ares XXVII CLO Ltd-ARES 2013-2A CR2	1	6,550,000	(3,275)	(10,480)	(21,615)
57629*HQ7	CW	278300-AN-8	Eaton Vance CLO 2020-1 L-EATON 2020-1A CR	1	6,400,000	(3,200)	(10,240)	(21,120)
57629*HQ7	CW	143133-AG-1	CGMS 2021-6A C	1	6,400,000	(3,200)	(10,240)	(21,120)
57629*HQ7	CW	87168B-AG-5	SYMP 2021-28A C-SYMP 2021-28A C	1	6,400,000	(3,200)	(10,240)	(21,120)
57629*HQ7	CW	12565E-AE-1	CIFC Funding Ltd-CIFC 2021-5A C	1	6,400,000	(3,200)	(10,240)	(21,120)
57629*HQ7	CW	97316J-AG-8	THL Credit Wind River 20-WINDR 2019-1A CR	1	6,400,000	(3,200)	(10,240)	(21,120)
57629*HQ7	CW	05685A-AJ-7	Bain Capital Credit CLO-BCC 2021-4A C	1	6,400,000	(3,200)	(10,240)	(21,120)
57629*HQ7	CW	38136N-AU-0	Goldentree Loan Manageme-GLM 2020-8A CR	1	6,400,000	(3,200)	(10,240)	(21,120)
57629*HQ7	CW	00900L-AS-3	AIMCO CLO Series 2015-A-AIMCO 2015-AA CR2	1	6,100,000	(3,050)	(9,760)	(20,130)
57629*HQ7	CW	05685A-AG-3	Bain Capital Credit CLO-BCC 2021-4A B	1	6,050,000	(3,025)	(9,680)	(19,965)
57629*HQ7	CW	00119V-AQ-2	AGL CLO 6 LTD-AGL 2020-6A BR	1	6,050,000	(3,025)	(9,680)	(19,965)
57629*HQ7	CW	13887T-AN-7	Canyon Capital CLO 2019--CANYC 2019-1A BR	1	5,700,000	(2,850)	(9,120)	(18,810)
57629*HQ7	CW	670881-AP-6	OCP CLO 2020-19 Ltd-OCP 2020-19A BR	1	5,650,000	(2,825)	(9,040)	(18,645)
57629*HQ7	CW	03766G-AS-1	Apidos CLO XXVI-APID 2017-26A BR	1	5,625,000	(2,813)	(9,000)	(18,563)
57629*HQ7	CW	48253U-AC-0	KKR-SERIES 34A CLASS B	1	5,300,000	(2,650)	(8,480)	(17,490)
57629*HQ7	CW	09627F-AQ-3	BlueMountain CLO XXV Ltd-BLUEM 2019-25A BR	1	5,300,000	(2,650)	(8,480)	(17,490)
57629*HQ7	CW	95023A-AC-4	Wellfleet CLO Ltd-WELF 2021-2A B	1	5,150,000	(2,575)	(8,240)	(16,995)
57629*HQ7	CW	14317Y-AG-9	Carlyle Global Market St-SERIES 21-5A CLASS C	1	5,125,000	(2,563)	(8,200)	(16,913)
57629*HQ7	CW	48661A-AL-0	KAYNE CLO I Ltd-KAYNE 2018-1A BR	1	4,650,000	(2,325)	(7,440)	(15,345)
57629*HQ7	CW	29002V-AE-8	ELM10 2021-3A C-ELM10 2021-3A C	1	4,600,000	(2,300)	(7,360)	(15,180)
57629*HQ7	CW	67110N-AP-0	OHA Credit Partners XIII-OAKC 2016-13A BR	1	4,600,000	(2,300)	(7,360)	(15,180)
57629*HQ7	CW	73052V-AG-0	Point Au Roche Park CLO -PARPK 2021-1A C	1	4,500,000	(2,250)	(7,200)	(14,850)
57629*HQ7	CW	83615P-AE-7	Sound Point Clo XXXI Ltd-SNDPT 2021-3A C	1	4,500,000	(2,250)	(7,200)	(14,850)
57629*HQ7	CW	29002H-AQ-2	Elmwood CLO III Ltd-ELMW3 2019-3A CR	1	4,500,000	(2,250)	(7,200)	(14,850)
57629*HQ7	CW	33835N-AE-1	ASSURANT CLO LTD-MORGN 2018-3A CR	1	4,500,000	(2,250)	(7,200)	(14,850)
57629*HQ7	CW	97316D-AG-1	Wind River CLO Ltd-WINDR 2021-3A C	1	4,500,000	(2,250)	(7,200)	(14,850)

ASSET VALUATION RESERVE

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
57629*HQ7	CW	48255A-AE-8	KKR CLO 36 Ltd-KKR 36A C	1	4,400,000	(2,200)	(7,040)	(14,520)
57629*HQ7	CW	12555Q-AU-0	CIFC Funding 2020-I Ltd-CIFC 2020-1A CR	1	4,300,000	(2,150)	(6,880)	(14,190)
57629*HQ7	CW	48253W-AA-0	KKR CLO 28 LTD-KKR 28A A	1	8,126,817	(4,063)	(13,003)	(26,819)
57629*HQ7	CW	94950J-AC-5	Wellfleet CLO Ltd-SERIES 18-1A CLASS B	1	5,000,000	(2,500)	(8,000)	(16,500)
57629*HQ7	CW	88675@-AB-3	Tiger Global Management Senior Note Series B	1	25,000,000	(12,500)	(40,000)	(82,500)
57629*HQ7	CW	18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	16,000,000	(8,000)	(25,600)	(52,800)
57629*HC8	CW	14316W-AA-7	Carlyle Global Market St-CGMS 2021-7A A1	1	50,000,000	(25,000)	(80,000)	(165,000)
57629*HC8	CW	12547L-AL-2	CIFC Funding 2020-II Ltd-CIFC 2020-2A AR	1	48,500,000	(24,250)	(77,600)	(160,050)
57629*HC8	CW	05876L-AA-1	Ballyrock CDO Ltd-BALLY 2021-17A A1A	1	45,100,000	(22,550)	(72,160)	(148,830)
57629*HC8	CW	87168B-AE-0	SYMP-SYMP 2021-28A B	1	13,700,000	(6,850)	(21,920)	(45,210)
57629*HC8	CW	97316D-AC-0	Wind River CLO Ltd-WINDR 2021-3A B1	1	13,700,000	(6,850)	(21,920)	(45,210)
57629*HC8	CW	13876G-AL-2	Canyon Capital CLO 2017--CANYC 2017-1A BR	1	9,200,000	(4,600)	(14,720)	(30,360)
57629*HC8	CW	03330N-AK-0	Anchorage Capital Clo 11-ANCHC 2019-11A BR	1	9,200,000	(4,600)	(14,720)	(30,360)
57629*HC8	CW	03328W-AU-2	Anchorage Capital CLO 9 -ANCHC 2016-9A BR2	1	9,200,000	(4,600)	(14,720)	(30,360)
57629*HC8	CW	14316W-AC-3	Carlyle Global Market St-CGMS 2021-7A A2	1	9,200,000	(4,600)	(14,720)	(30,360)
57629*HC8	CW	12547L-AQ-1	CIFC Funding 2020-II Ltd-CIFC 2020-2A BR	1	9,200,000	(4,600)	(14,720)	(30,360)
57629*HC8	CW	04018X-AE-9	ARES CLO-ARES 2021-ALFA B	1	9,200,000	(4,600)	(14,720)	(30,360)
57629*HC8	CW	25255L-AC-6	Diameter Capital Clo 2 L-DCLO 2021-2A A2	1	9,200,000	(4,600)	(14,720)	(30,360)
57629*HC8	CW	12555Q-AS-5	CIFC Funding 2020-I Ltd-CIFC 2020-1A BR	1	9,200,000	(4,600)	(14,720)	(30,360)
57629*HC8	CW	48253H-AQ-8	KKR CLO 26 Ltd-KKR 26 BR	1	9,200,000	(4,600)	(14,720)	(30,360)
57629*HC8	CW	86271P-AG-0	Strata CLO II Ltd-STRTA 2021-1A C	1	9,100,000	(4,550)	(14,560)	(30,030)
57629*HC8	CW	38136N-AS-5	Goldentree Loan Manageme-GLM 2020-8A BR	1	8,725,000	(4,363)	(13,960)	(28,793)
57629*HC8	CW	13876N-AN-3	Canyon CLO 2020-2 Ltd-CANYC 2020-2A BR	1	16,962,540	(8,481)	(27,140)	(55,976)
57629*HC8	CW	143133-AE-6	CGMS 2021-6A B-CGMS 2021-6A B	1	7,800,000	(3,900)	(12,480)	(25,740)
57629*HC8	CW	13877P-AC-1	CANYC-2021-4A B	1	7,375,000	(3,688)	(11,800)	(24,338)
57629*HC8	CW	13875M-AE-6	Canyon CLO 2021-3 Ltd-CANYC 2021-3A C	1	7,300,000	(3,650)	(11,680)	(24,090)
57629*HC8	CW	12551J-AN-6	CIFC Funding 2017-IV Ltd-CIFC 2017-4A A2R	1	7,300,000	(3,650)	(11,680)	(24,090)
57629*HC8	CW	97315V-AE-7	Wind River CLO Ltd-WINDR 2021-2A B	1	7,200,000	(3,600)	(11,520)	(23,760)
57629*HC8	CW	04019L-AN-4	ARES LI CLO Ltd-ARES 2019-51A BR	1	7,100,000	(3,550)	(11,360)	(23,430)
57629*HC8	CW	03328W-AW-8	Anchorage Capital CLO 9 -ANCHC 2016-9A CR2	1	7,040,000	(3,520)	(11,264)	(23,232)
57629*HC8	CW	61773K-AC-6	Morgan Stanley Eaton Van-MSEV 2021-1A B	1	7,000,000	(3,500)	(11,200)	(23,100)
57629*HC8	CW	00901A-AL-1	AIMCO CLO 10 Ltd-AIMCO 2019-10A BR	1	7,000,000	(3,500)	(11,200)	(23,100)
57629*HC8	CW	03762Y-AH-0	Apidos Clo XXV-APID 2016-25A A2R	1	6,800,000	(3,400)	(10,880)	(22,440)
57629*HC8	CW	50204A-AE-6	LCM LP-LCM 32A B	1	6,750,000	(3,375)	(10,800)	(22,275)
57629*HC8	CW	48251M-AS-5	KKR CLO 15 Ltd-KKR 15 A2R	1	15,000,000	(7,500)	(24,000)	(49,500)
57629*HC8	CW	55952Y-AR-8	Magnetite VIII Ltd-MAGNE 2014-8A BR2	1	15,000,000	(7,500)	(24,000)	(49,500)
57629*HC8	CW	48252W-AC-7	KKR CLO LTD 22-SERIES 22A CLASS B	1	9,500,000	(4,750)	(15,200)	(31,350)
57629*HC8	CW	86209*-AA-6	Stonehenge OH Rural Fund II LLC Series 2021B-1	1	8,898,571	(4,449)	(14,238)	(29,365)
57629*HC8	CW	86208#-AA-3	Stonehenge Cap Fund Conn VI Series 2021B-1	1	8,226,748	(4,113)	(13,163)	(27,148)
57629*HC8	CW	87289B-AB-0	TCP DLF VIII 2018 CLO, LLC - Class A-2 Secured Floating Rate Note	1	6,666,667	(3,333)	(10,667)	(22,000)
57629*HC8	CW	46655H-AH-6	JCP Direct Lending CLO 2022 LLC - Revolving Credit Facility Class D	2	6,063,868	(3,032)	(9,702)	(20,011)
57629*HC8	CW	46655H-AF-0	JCP Direct Lending CLO 2022 LLC - Revolving Credit Facility Class C	1	4,547,901	(2,274)	(7,277)	(15,008)
57629*HC8	CW	46655H-AD-5	JCP Direct Lending CLO 2022 LLC - Revolving Credit Facility Class B	1	8,390,224	(4,195)	(13,424)	(27,688)
57629*HC8	CW	86208@-AA-5	Stonehenge Capital Fund South Carolina IV, LLC Senior Structured Notes	1	2,070,293	(1,035)	(3,312)	(6,832)
57629*HC8	CW	87289B-AD-6	TCP DLF VIII 2018 CLO, LLC - Class B Secured Floating Rate Note	1	2,666,667	(1,333)	(4,267)	(8,800)
57629*HC8	CW	87289B-AE-4	TCP DLF VIII 2018 CLO, LLC - Class C Secured Floating Rate Note	1	2,222,223	(1,111)	(3,556)	(7,333)
57629*HC8	CW	18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	31,000,000	(15,500)	(49,600)	(102,300)
57629*HM6	CW	57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	267,999,991	(562,800)	(1,715,200)	(2,840,800)
57629*HB0	CW	83615P-AA-5	Sound Point Clo XXXI Ltd-SNDPT 2021-3A A	1	50,000,000	(25,000)	(80,000)	(165,000)
57629*HB0	CW	95023A-AA-8	Wellfleet CLO Ltd-WELF 2021-2A A1	1	50,000,000	(25,000)	(80,000)	(165,000)
57629*HB0	CW	69702E-AA-3	Palmer Square CLO Ltd-PLMRS 2021-4A A	1	50,000,000	(25,000)	(80,000)	(165,000)
57629*HB0	CW	03328J-AA-5	Anchorage Capital CLO 19-ANCHC 2021-19A A	1	50,000,000	(25,000)	(80,000)	(165,000)
57629*HB0	CW	42088A-AA-2	Hayfin US XII Ltd-HAYFN 2021-14A A1	1	50,000,000	(25,000)	(80,000)	(165,000)
57629*HB0	CW	87168B-AC-4	SYMP-SYMP 2021-28A A	1	60,050,092	(30,025)	(96,080)	(198,165)
57629*HB0	CW	67110N-AM-7	OHA Credit Partners XIII-OAKC 2016-13A AR	1	50,000,000	(25,000)	(80,000)	(165,000)
57629*HB0	CW	70470M-AE-5	Peace Park CLO Ltd-PCEPK 2021-1A B1	1	14,312,500	(7,156)	(22,900)	(47,231)

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57629*HB0	CW	55822A-AN-7	Madison Park Funding XLV-MDPK 2020-46A B1R	1	14,090,000	(7,045)	(22,544)	(46,497)
57629*HB0	CW	13876R-AE-4	Canyon CLO 2020-3 Ltd-CANYC 2020-3A B	1	10,000,000	(5,000)	(16,000)	(33,000)
57629*HB0	CW	69703P-AC-3	Palmer Square CLO 2018-1-PLMRS 2018-1A A2	1	10,000,000	(5,000)	(16,000)	(33,000)
57629*HB0	CW	13876X-AG-6	Canyon Capital CLO Ltd-CANYC 2021-2A B1	1	10,000,000	(5,000)	(16,000)	(33,000)
57629*HB0	CW	94949R-AW-7	Wellfleet CLO 2016-1 Ltd-WELF 2016-1A CR	1	4,000,000	(2,000)	(6,400)	(13,200)
57629*HB0	CW	25255L-AA-0	Diameter Capital Clo 2 L-DCLO 2021-2A A1	1	3,923,558	(1,962)	(6,278)	(12,948)
57629*HB0	CW	00120B-AE-0	AGL CLO Ltd-AGL 2021-12A B	1	4,050,000	(2,025)	(6,480)	(13,365)
57629*HB0	CW	83012K-AE-7	SIXST-SERIES 2021-19A CLASS C	1	3,885,000	(1,943)	(6,216)	(12,821)
57629*HB0	CW	74980Q-AE-1	ALM Ltd/KY-RRAM 2021-17A A2	1	3,750,000	(1,875)	(6,000)	(12,375)
57629*HB0	CW	26251B-AN-6	Dryden XXVIII Senior Loa-DRSLF 2013-28A A2LR	1	3,550,000	(1,775)	(5,680)	(11,715)
57629*HB0	CW	67110N-AT-2	OHA Credit Partners XIII-OAKC 2016-13A CR	1	3,600,000	(1,800)	(5,760)	(11,880)
57629*HB0	CW	92918Q-AG-5	Voya CLO Ltd-VOYA 2021-1A C	1	3,600,000	(1,800)	(5,760)	(11,880)
57629*HB0	CW	94950A-AS-9	Wellfleet CLO 2020-2 Ltd-WELF 2020-2A CR	1	3,525,000	(1,763)	(5,640)	(11,633)
57629*HB0	CW	55821L-AE-4	Madison Park Funding XXX-MDPK 2021-39A C	1	3,500,000	(1,750)	(5,600)	(11,550)
57629*HB0	CW	13876N-AS-2	Canyon CLO 2020-2 Ltd-CANYC 2020-2A CR	1	3,500,000	(1,750)	(5,600)	(11,550)
57629*HB0	CW	05684A-AU-3	Bain Capital Credit Clo -BCC 2019-4A CR	1	3,000,000	(1,500)	(4,800)	(9,900)
57629*HB0	CW	27829P-AS-5	Eaton Vance CLO 2020-2 L-EATON 2020-2A CR	1	2,800,000	(1,400)	(4,480)	(9,240)
57629*HB0	CW	18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	30,000,000	(15,000)	(48,000)	(99,000)
57629*HN4	CW	57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	266,999,991	(560,700)	(1,708,800)	(2,830,200)
57629*HP9	CW	57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	399,999,987	(840,000)	(2,560,000)	(4,240,000)
57629*HG9	CW	57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	330,999,989	(695,100)	(2,118,400)	(3,508,600)
57629*HH7	CW	57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	264,999,992	(556,500)	(1,696,000)	(2,809,000)
57629*HJ3	CW	57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	395,999,987	(831,600)	(2,534,400)	(4,197,600)
57629*HK0	CW	57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	331,999,989	(697,200)	(2,124,800)	(3,519,200)
Need to File with the NAIC	CW	48248O-MM-7	KKR Eagle Asset Term Loan A	1	23,791,321	(49,962)	(152,264)	(252,188)
Need to File with the NAIC	CW	69324Z-MN-3	PCRED II HOLDING I LLC, PCRED II HOLDING I OFFSHORE LP and PCRED II HOLDCO ARGUS S.A R.L.,-Term Loan Series 2022-3	1	41,325,000	(86,783)	(264,480)	(438,045)
Need to File with the NAIC	CW	69324Z-MM-5	PCRED II HOLDING I LLC, PCRED II HOLDING I OFFSHORE LP and PCRED II HOLDCO ARGUS S.A R.L.,-Term Loan Series 2022-1	1	38,495,551	(80,841)	(246,372)	(408,053)
Need to File with the NAIC	CW	87241F-AB-8	TCW Direct Lending Structured Solutions 2019 LLC - Class B Note	2	29,289,474	(61,508)	(187,453)	(310,468)
Need to File with the NAIC	CW	67080B-MM-6	NXT Capital Structured Note I, LLC - Class A Secured Float Rate Revolving Loan	1	26,990,789	(56,681)	(172,741)	(286,102)
Need to File with the NAIC	CW	70212Z-MM-8	PARTNERS GROUP PRIVATE EQUITY II, LLC - Senior Secured Revolving Facility	1	26,000,000	(54,600)	(166,400)	(275,600)
Need to File with the NAIC	CW	89532Z-MN-9	TREZ CAPITAL MANHATTAN BRIDGE LP - Secured Term Loan Facility - Series 2022-3	1	42,267,279	(88,761)	(270,511)	(448,033)
Need to File with the NAIC	CW	22822R-BH-2	Crown Castle Towers LLC-SECURED	1	27,803,947	(58,388)	(177,945)	(294,722)
Need to File with the NAIC	CW	55379Z-MM-8	M360 MM Series LLC - Series 2022-1 Secured Secure Notes	1	10,020,297	(21,043)	(64,130)	(106,215)
Need to File with the NAIC	CW	871980-AE-8	Symphony CLO 35 Ltd-SYMP 2022-35A B1	1	3,726,266	(7,825)	(23,848)	(39,498)
57629*GZ8	CW	92203#-AY-4	Vanguard Group, Inc. Senior Notes Series K	1	200,000,000	(100,000)	(320,000)	(660,000)
57629*GZ8	CW	45774*-AA-7	Inova Health System Foun Senior Unsecured Notes	1	101,500,000	(50,750)	(162,400)	(334,950)
57629*GZ8	CW	36321P-AC-4	Galaxy Pipeline Assets B-SECURED	1	81,802,227	(40,901)	(130,884)	(269,947)
57629*GY1	CW	82620K-AT-0	SIEMENS FINANCIERINGSMAT-SENIOR UNSECURED	1	76,172,717	(38,086)	(121,876)	(251,370)
57629*GY1	CW	585055-BU-9	MEDTRONIC INC-SR UNSECURED	1	79,015,324	(39,508)	(126,425)	(260,751)
57629*GY1	CW	278865-AM-2	Ecolab Inc-SENIOR UNSECURED NOTE	1	65,848,240	(32,924)	(105,357)	(217,299)
57629*GY1	CW	955278-C*-5	West Penn Power Company First Mortgage	1	62,600,000	(31,300)	(100,160)	(206,580)
57629*GY1	CW	582839-AF-3	MEAD JOHNSON NUTRITION C-SENIOR UNSECURED NOTE	1	15,484,526	(7,742)	(24,775)	(51,099)
57629*GX3	CW	141781-BF-0	CARGILL INC-SR UNSECURED	1	61,018,938	(30,509)	(97,630)	(201,362)
57629*GX3	CW	54246#-AA-5	Long Beach Judicial Part Senior Secured	1	44,363,444	(22,182)	(70,982)	(146,399)
57629*GX3	CW	038222-AG-0	APPLIED MATERIALS INC-SENIOR UNSECURED NOTE	1	53,521,826	(26,761)	(85,635)	(176,622)
57629*GX3	CW	478165-AG-8	JOHNSON (S.C.) & SON INC-SENIOR UNSECURED NOTE	1	59,755,894	(29,878)	(95,609)	(197,194)
57629*GX3	CW	110122-DJ-4	Bristol-Myers Squibb Co-SENIOR UNSECURED	1	37,840,578	(18,920)	(60,545)	(124,874)

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57629*GX3	CW	582839-AF-3	MEAD JOHNSON NUTRITION C-SENIOR UNSECURED NOTE	1	17,683,329	(8,842)	(28,293)	(58,355)
Need to File with the NAIC	CW	00108Z-MM-2	AG CAPITAL FUNDING, LLC - Revolving Senior Secured Term Loan Facility	1	25,000,000	(12,500)	(40,000)	(82,500)
Need to File with the NAIC	CW	14314Z-MM-3	CARLYLE SECURED LENDING III SPV, - Senior Secured Loan	1	45,948,000	(22,974)	(73,517)	(151,628)
Need to File with the NAIC	CW	46143#-MY-0	Invesco CMI Investments MM, LLC - Senior Secured Notes - Term Loan Series 2022-10	2	65,036,037	(32,518)	(104,058)	(214,619)
Need to File with the NAIC	CW	69324Z-MS-2	PCRED II HOLDING I LLC, PCRED II HOLDING I OFFSHORE LP and PCRED II HOLDCO ARGUS S.A R.L.,-Term Loan Series 2022-7	1	68,150,000	(34,075)	(109,040)	(224,895)
Need to File with the NAIC	CW	00140L-AG-9	Aimco CLO 12 Ltd-AIMCO 2020-12A AR	1	9,740,497	(4,870)	(15,585)	(32,144)
Need to File with the NAIC	CW	12625Z-MP-4	CRE II LENDER SUB I, LLC - Term Loan Series 2022-2	1	24,670,083	(12,335)	(39,472)	(81,411)
Need to File with the NAIC	CW	901399-MY-8	Twin Brook Capital Funding XIII WSPV, LLC	1	240,581,252	(120,291)	(384,930)	(793,918)
Need to File with the NAIC	CW	460988-AA-6	Invesco CLO 2022-1 Ltd-INVCO 2022-1A A	1	9,595,712	(4,798)	(15,353)	(31,666)
Need to File with the NAIC	CW	G1819@-AB-6	Canal & River Trust Senior Note Ser	1	30,245,000	(15,123)	(48,392)	(99,809)
Need to File with the NAIC	CW	G9302*-AE-9	University of Stirling Senior Note Ser	1	12,098,000	(6,049)	(19,357)	(39,923)
Need to File with the NAIC	CW	G6892#-AA-5	Paradigm Homes Charitabl Senior Secured	1	57,223,540	(28,612)	(91,558)	(188,838)
Need to File with the NAIC	CW	G6892#-AB-3	Paradigm Homes Charitabl Senior Secured	1	38,229,680	(19,115)	(61,167)	(126,158)
Need to File with the NAIC	CW	G9308*-AA-1	University of Lancaster Senior Note Ser	1	31,575,780	(15,788)	(50,521)	(104,200)
Need to File with the NAIC	CW	G9309#-AA-6	University of Durham Senior Unsecured Notes	1	13,307,800	(6,654)	(21,292)	(43,916)
Need to File with the NAIC	CW	G9288@-AB-1	University of East Angli Senior Unsecured Notes	1	86,137,760	(43,069)	(137,820)	(284,255)
Need to File with the NAIC	CW	G1870*-AB-4	Cambridge Housing Societ Senior Secured Notes Series B	2	36,294,000	(18,147)	(58,070)	(119,770)
Need to File with the NAIC	CW	G1870*-AA-6	Cambridge Housing Societ Senior Secured Notes Series A	2	26,978,540	(13,489)	(43,166)	(89,029)
Need to File with the NAIC	CW	G2269#-AA-9	College of Corpus Christ Senior Notes	1	6,049,000	(3,025)	(9,678)	(19,962)
Need to File with the NAIC	CW	G5879@-AA-6	The Master, The Fellows Senior Notes	1	17,421,120	(8,711)	(27,874)	(57,490)
Need to File with the NAIC	CW	G6428#-AM-2	Network Homes Ltd Senior Secured Note	1	60,490,000	(30,245)	(96,784)	(199,617)
Need to File with the NAIC	CW	G2034#-AB-1	Duchy of Lancaster Senior Note Series A	2	12,098,000	(6,049)	(19,357)	(39,923)
Need to File with the NAIC	CW	550044-CC-3	LORD MAYOR & CITIZENS CITY WESTMINSTER GBP TERM LN ISSUED AUG 2019	1	181,470,000	(90,735)	(290,352)	(598,851)
Need to File with the NAIC	CW	Q0536E-ZZ-0	Aroundtown SA Senior Unsecured Notes	2	80,332,500	(40,166)	(128,532)	(265,097)
Need to File with the NAIC	CW	G7996#-AE-0	Segro plc Senior Note Series B	1	16,494,940	(8,247)	(26,392)	(54,433)
Need to File with the NAIC	CW	G1847#-AB-0	Capital Investors Europe PBI Limited - Series B Senior Note	1	134,958,600	(67,479)	(215,934)	(445,363)
Need to File with the NAIC	CW	G5560*-AB-0	London School Of Economi Senior Note Ser	1	31,333,820	(15,667)	(50,134)	(103,402)
Need to File with the NAIC	CW	G1819@-AA-8	Canal & River Trust Senior Note Ser	1	9,073,500	(4,537)	(14,518)	(29,943)
Need to File with the NAIC	CW	G9302*-AD-1	University of Stirling Senior Note Ser	1	24,196,000	(12,098)	(38,714)	(79,847)

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Need to File with the NAIC	CW	G4R1JX-AY-7	Heathrow Funding Limited Senior Secured Notes Class A	2	50,206,700	(25,103)	(80,331)	(165,682)
Need to File with the NAIC	CW	B1401#-AE-7	Brussels Airport Company Senior Secured Notes	2	66,408,200	(139,457)	(425,012)	(703,927)
Need to File with the NAIC	CW	G5264#-AW-9	Kingspan Securities 2017 Gtd Senior Note	2	9,425,680	(19,794)	(60,324)	(99,912)
Need to File with the NAIC	CW	N5084@-AB-7	Koole Terminals Subholdi Senior Secured	2	27,527,270	(57,807)	(176,175)	(291,789)
Need to File with the NAIC	CW	399452-ZZ-7	Groupe Holder S.A.S. Bank Loan	2	26,777,500	(56,233)	(171,376)	(283,842)
Need to File with the NAIC	CW	F8494#-AB-2	Sodiaal International S. Senior Unsecured Notes	2	89,436,850	(187,817)	(572,396)	(948,031)
Need to File with the NAIC	CW	62973*-ZZ-9	NSI N V EURO LN FAC	2	29,990,800	(62,981)	(191,941)	(317,902)
Need to File with the NAIC	CW	479142-E*-8	Johnson Matthey PLC Senior Note Series C	1	14,888,290	(31,265)	(95,285)	(157,816)
Need to File with the NAIC	CW	N2319@-AD-7	Corbion N.V. Senior Subordinated Debt	2	25,385,070	(53,309)	(162,464)	(269,082)
Need to File with the NAIC	CW	G1744#-AT-5	Cadogan Estates Ltd Gtd Senior Note	2	9,920,360	(20,833)	(63,490)	(105,156)
Need to File with the NAIC	CW	G5304*-AA-3	Knowsley Housing Trust Senior Secured	2	22,260,320	(46,747)	(142,466)	(235,959)
Need to File with the NAIC	CW	G7496*-AC-3	RIT Capital Partners plc Senior Note Ser	2	81,298,560	(170,727)	(520,311)	(861,765)
Need to File with the NAIC	CW	G9302#-AC-9	University of West Londo Senior Secured	2	24,196,000	(50,812)	(154,854)	(256,478)
Need to File with the NAIC	CW	G7737#-AC-8	SGN MidCo Limited Gtd Senior Secu	2	6,411,940	(13,465)	(41,036)	(67,967)
Need to File with the NAIC	CW	G2685@-AH-2	Great Portland Estates Senior Note Ser	2	9,678,400	(20,325)	(61,942)	(102,591)
Need to File with the NAIC	CW	G9720#-AA-7	Wireless Infrastructure Senior Secured Notes	2	57,465,500	(120,678)	(367,779)	(609,134)
Need to File with the NAIC	CW	756570-ZZ-3	Red Funnel Ferry Senior Term Loa	2	43,673,780	(91,715)	(279,512)	(462,942)
Need to File with the NAIC	CW	G9302@-AB-3	University of Edinburgh Senior Note Ser	1	26,615,600	(55,893)	(170,340)	(282,125)
Need to File with the NAIC	CW	G1128*-AC-2	BIRMINGHAM ARPT FIN PLC SR NT	2	26,736,580	(56,147)	(171,114)	(283,408)
Need to File with the NAIC	CW	G7896*-AA-3	Scottish Oriental Smaller Senior Unsecured Notes	1	36,294,000	(76,217)	(232,282)	(384,716)
Need to File with the NAIC	CW	G2493#-AA-7	Crail Meters Limited - Term Loan	2	38,108,700	(80,028)	(243,896)	(403,952)
Need to File with the NAIC	CW	G9000#-AG-5	Tottenham Hotspur Stadiu Gtd Senior Secured Note Series C	2	11,614,080	(24,390)	(74,330)	(123,109)
Need to File with the NAIC	CW	G0892#-AB-6	Bazalgette Tunnel Limite Senior Secured Notes	2	90,735,000	(190,544)	(580,704)	(961,791)
Need to File with the NAIC	CW	G9160@-AB-4	UK Power Networks Servic Senior Unsecured Notes	2	120,980,000	(254,058)	(774,272)	(1,282,388)
Need to File with the NAIC	CW	G5304*-AC-9	Knowsley Housing Trust Senior Secured	2	27,583,440	(57,925)	(176,534)	(292,384)
Need to File with the NAIC	CW	G5258#-AB-3	King's College, London Senior Note Ser	1	52,384,340	(110,007)	(335,260)	(555,274)
Need to File with the NAIC	CW	G7228#-AB-6	PRES & SCHOLARS ST MARY MAGDALEN SR NT SER B	1	12,098,000	(25,406)	(77,427)	(128,239)
Need to File with the NAIC	CW	G6853@-AC-0	Oxford Brookes Universit Senior Note Ser	2	16,695,240	(35,060)	(106,850)	(176,970)

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Need to File with the NAIC	CW	G9000#-AB-6	Tottenham Hotspur Limite Senior Secured Note Series B	2	12,098,000	(25,406)	(77,427)	(128,239)
Need to File with the NAIC	CW	G7895*-AH-9	Scottish Mortgage Invest Senior Unsecured Notes	1	60,490,000	(127,029)	(387,136)	(641,194)
Need to File with the NAIC	CW	G294A@-AH-2	Dyson Finance Limited Gtd Senior Note	1	14,138,520	(29,691)	(90,487)	(149,868)
Need to File with the NAIC	CW	B1401#-AB-3	Brussels Airport Company Senior Secured	2	17,566,040	(36,889)	(112,423)	(186,200)
Need to File with the NAIC	CW	48021P-A@-7	Jones Lang LaSalle Finan Gtd Senior Note	2	24,956,630	(52,409)	(159,722)	(264,540)
Need to File with the NAIC	CW	09146#-ZZ-8	Van Oord NV - EUR Term Loan	2	43,807,990	(91,997)	(280,371)	(464,365)
Need to File with the NAIC	CW	F2977#-AA-3	Elis S.A. Senior Note Series A	2	129,174,660	(271,267)	(826,718)	(1,369,251)
Need to File with the NAIC	CW	F8568@-AF-6	Sonepar S.A. Senior Note Series C	2	64,587,330	(135,633)	(413,359)	(684,626)
Need to File with the NAIC	CW	G1267*-AB-5	Bidcorp Foodservice Inte Senior Unsecured Notes	2	18,208,700	(38,238)	(116,536)	(193,012)
Need to File with the NAIC	CW	G7137#-AC-4	Plymouth Community Homes Senior Secured	1	20,340,367	(10,170)	(32,545)	(67,123)
Need to File with the NAIC	CW	G9303#-AC-8	University of Glasgow Senior Note Ser	1	47,424,160	(23,712)	(75,879)	(156,500)
Need to File with the NAIC	CW	G9304*-AA-5	University of Birmingham Senior Unsecure	1	28,309,320	(14,155)	(45,295)	(93,421)
Need to File with the NAIC	CW	G9306#-AB-7	University of Keele Senior Note Ser	1	24,800,900	(12,400)	(39,681)	(81,843)
Need to File with the NAIC	CW	G8279@-AB-4	South East Water Limited Gtd Senior Secured Note Series 2	2	17,300,140	(8,650)	(27,680)	(57,090)
Need to File with the NAIC	CW	G5383*-AD-1	Last Mile Infrastructure Senior Secured Notes	2	12,098,000	(6,049)	(19,357)	(39,923)
Need to File with the NAIC	CW	G4622#-AP-4	Howard De Walden Estates Senior Unsecured Notes Series B	1	10,888,200	(5,444)	(17,421)	(35,931)
Need to File with the NAIC	CW	G1608#-AA-1	Bromford Housing Group L Senior Secured Notes	1	49,843,760	(24,922)	(79,750)	(164,484)
Need to File with the NAIC	CW	G6043#-AF-2	Metropolitan Housing Tru Senior Secured Notes	1	60,490,000	(30,245)	(96,784)	(199,617)
Need to File with the NAIC	CW	G9006@-AD-8	Transmission Finance DAC Senior Secured	2	70,799,710	(148,679)	(453,118)	(750,477)
Need to File with the NAIC	CW	D5472#-AQ-3	Molkerei Alois Muller GM Senior Note Series M	2	8,783,020	(18,444)	(56,211)	(93,100)
Need to File with the NAIC	CW	D7002@-AB-3	Rheinkalk Holding GmbH Senior Note Series A-2034	2	53,555,000	(112,466)	(342,752)	(567,683)
Need to File with the NAIC	CW	G5304*-AB-1	Knowsley Housing Trust Senior Secured	2	22,260,320	(46,747)	(142,466)	(235,959)
Need to File with the NAIC	CW	G0746*-AA-0	Bankers Investment Trust Senior Note	1	53,799,806	(112,980)	(344,319)	(570,278)
Need to File with the NAIC	CW	G7228#-AA-8	PRES & SCHOLARS ST MARY MAGDALEN SR NT SER A	1	12,098,000	(25,406)	(77,427)	(128,239)
Need to File with the NAIC	CW	G6853@-AB-2	Oxford Brookes Universit Senior Note Ser	2	16,695,240	(35,060)	(106,850)	(176,970)
Need to File with the NAIC	CW	G9000#-AA-8	Tottenham Hotspur Limite Senior Secured Note Series A	2	6,049,000	(12,703)	(38,714)	(64,119)
Need to File with the NAIC	CW	G3122@-AD-0	ESPUG Finance Limited Senior Secured Notes	2	31,696,760	(66,563)	(202,859)	(335,986)
Need to File with the NAIC	CW	G2685@-AL-3	Great Portland Estates P Senior Unsecured Notes	2	31,454,800	(66,055)	(201,311)	(333,421)

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Need to File with the NAIC	CW	G1512@-AA-8	AVI Global Trust PLC - Senior Note Series A GBP	1	32,543,620	(16,272)	(52,070)	(107,394)
Need to File with the NAIC	CW	G9302*-AB-5	University of Stirling Senior Note Ser	1	19,235,820	(9,618)	(30,777)	(63,478)
Need to File with the NAIC	CW	G4622#-AM-1	Howard De Walden Estates Gtd Senior Note	1	19,356,800	(9,678)	(30,971)	(63,877)
Need to File with the NAIC	CW	G4410*-AB-5	Heriot Watt University Senior Unsecure	2	33,148,520	(16,574)	(53,038)	(109,390)
Need to File with the NAIC	CW	G9000#-AF-7	Tottenham Hotspur Stadiu Gtd Senior Secured Note Series B	2	5,807,040	(2,904)	(9,291)	(19,163)
Need to File with the NAIC	CW	G4569#-AB-0	Hightown Housing Association Limited	1	16,332,300	(8,166)	(26,132)	(53,897)
Need to File with the NAIC	CW	G4378*-AL-3	Heathrow Airport Limited Senior Secured Notes	2	55,045,900	(27,523)	(88,073)	(181,651)
Need to File with the NAIC	CW	G1591#-BJ-0	Britvic PLC Senior Notes Series O	2	17,458,930	(36,664)	(111,737)	(185,065)
Need to File with the NAIC	CW	D5472#-AP-5	Molkerei Alois Muller GM Senior Note Series L	2	32,775,660	(68,829)	(209,764)	(347,422)
Need to File with the NAIC	CW	F3152*-AJ-3	Ermewa Holding SAS Senior Secured Notes	2	37,488,500	(78,726)	(239,926)	(397,378)
Need to File with the NAIC	CW	G2687*-AB-5	Dawsongroup plc Senior Note Series B	2	16,066,500	(33,740)	(102,826)	(170,305)
Need to File with the NAIC	CW	N7660#-AY-3	SHV Holdings NV Guaranteed Notes	2	32,133,000	(67,479)	(205,651)	(340,610)
Need to File with the NAIC	CW	479142-F#-3	Johnson Matthey PLC Senior Notes Sustainability-Linked Series A	1	32,133,000	(67,479)	(205,651)	(340,610)
Need to File with the NAIC	CW	F4832#-AC-0	Groupe Holder S.A.S. Senior Unsecured Notes	2	16,066,500	(33,740)	(102,826)	(170,305)
Need to File with the NAIC	CW	243435-B*-4	Dechra Pharmaceuticals P Senior Unsecured Notes	2	21,422,000	(44,986)	(137,101)	(227,073)
Need to File with the NAIC	CW	G6774*-AD-6	Origin Housing Limited Senior Secured	1	17,542,100	(36,838)	(112,269)	(185,946)
Need to File with the NAIC	CW	G0892#-AA-8	Bazalgette Tunnel Limite Senior Secured	2	55,892,760	(117,375)	(357,714)	(592,463)
Need to File with the NAIC	CW	G3122@-AB-4	ESPUG Finance Limited Gtd Senior Secu	2	30,245,000	(63,515)	(193,568)	(320,597)
Need to File with the NAIC	CW	G6970*-AX-4	Peel Ports PP Finance Lt Senior Secured Notes	2	12,098,000	(25,406)	(77,427)	(128,239)
Need to File with the NAIC	CW	G2283#-NN-9	Colombo BidCo Limited Senior Secured Notes	2	18,872,880	(39,633)	(120,786)	(200,053)
Need to File with the NAIC	CW	G5676#-AA-9	Lowland Investment Compa Senior Note	1	17,058,180	(35,822)	(109,172)	(180,817)
Need to File with the NAIC	CW	G7304#-AD-9	Quadgas Midco Limited Fixed Rate Guar	2	134,088,485	(281,586)	(858,166)	(1,421,338)
Need to File with the NAIC	CW	G7137#-AB-6	Plymouth Community Homes Senior Secured	1	20,340,367	(42,715)	(130,178)	(215,608)
Need to File with the NAIC	CW	G9306#-AA-9	University of Keele Senior Note Ser	1	24,800,900	(52,082)	(158,726)	(262,890)
Need to File with the NAIC	CW	G3620#-AA-1	ForCapital Limited Senior Secured	2	55,892,760	(117,375)	(357,714)	(592,463)
Need to File with the NAIC	CW	G3122@-AC-2	ESPUG Finance Limited Gtd Senior Secu	2	30,245,000	(63,515)	(193,568)	(320,597)
Need to File with the NAIC	CW	G5383*-AC-3	Last Mile Infrastructure Senior Secured Notes	2	12,098,000	(25,406)	(77,427)	(128,239)
Need to File with the NAIC	CW	G5478Z-MM-6	Lidl Great Britain Ltd Senior Note Series I	1	29,519,120	(61,990)	(188,922)	(312,903)

ASSET VALUATION RESERVE

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
Need to File with the NAIC	CW	G2711*-AA-7	Curo Places Ltd. Senior Secured Notes	1	362,940	(762)	(2,323)	(3,847)
Need to File with the NAIC	CW	G9303#-AB-0	University of Glasgow Senior Note Ser	1	19,235,820	(9,618)	(30,777)	(63,478)
Need to File with the NAIC	CW	G9312*-AB-3	Vale of Aylesbury Housin Senior Secured Notes	1	66,539,000	(33,270)	(106,462)	(219,579)
Need to File with the NAIC	CW	G6260#-AB-7	MORhomes plc Senior Secured Notes	2	2,358,989	(1,179)	(3,774)	(7,785)
Need to File with the NAIC	CW	G5744#-AA-7	Magna Housing Limited Senior Secured Notes	1	10,767,220	(5,384)	(17,228)	(35,532)
Need to File with the NAIC	CW	G5695*-AA-0	The MDS Estates Limited Senior Unsecured Notes	1	37,987,720	(18,994)	(60,780)	(125,359)
Need to File with the NAIC	CW	G5695*-AD-4	The MDS Estates Limited Senior Note Series D	1	31,938,720	(15,969)	(51,102)	(105,398)
Need to File with the NAIC	CW	G2711*-AA-7	Curo Places Ltd. Senior Secured Notes	1	120,980	(60)	(194)	(399)
Need to File with the NAIC	CW	G2034#-AA-3	Duchy of Lancaster Senior Unsecured Notes	2	33,269,500	(69,866)	(212,925)	(352,657)
Need to File with the NAIC	CW	G6658@-AB-9	Northumberland Estates L Senior Unsecured Notes	1	61,699,800	(129,570)	(394,879)	(654,018)
Need to File with the NAIC	CW	A8688@-AC-3	TIWAG-Tiroler Wasserkraf Senior Note	1	39,416,480	(82,775)	(252,265)	(417,815)
Need to File with the NAIC	CW	F3152*-AK-0	Ermewa Holding SAS Senior Secured Notes	2	21,422,000	(44,986)	(137,101)	(227,073)
Need to File with the NAIC	CW	G1512@-AB-6	AVI Global Trust PLC - Senior Note Series B EUR	1	29,241,030	(14,621)	(46,786)	(96,495)
Need to File with the NAIC	CW	F1000#-AC-2	Akiem Holding SAS Green Senior Notes Series A	2	26,295,505	(13,148)	(42,073)	(86,775)
Need to File with the NAIC	CW	G1847#-AC-8	Capital Investors Europe PBI Limited - Series C Senior Note	1	23,671,310	(11,836)	(37,874)	(78,115)
Need to File with the NAIC	CW	G1512@-AC-4	British Empire Securitie Senior Unsecure	1	21,422,000	(44,986)	(137,101)	(227,073)
Need to File with the NAIC	CW	F3152*-AL-8	Ermewa Holding SAS Senior Secured Notes	2	16,066,500	(33,740)	(102,826)	(170,305)
Need to File with the NAIC	CW	G2479#-AB-3	Coventry University Senior Note Ser	1	36,656,940	(76,980)	(234,604)	(388,564)
Need to File with the NAIC	CW	G4622#-AN-9	Howard De Walden Estates Senior Unsecured Notes Series A	1	12,098,000	(25,406)	(77,427)	(128,239)
Need to File with the NAIC	CW	G6750*-AF-9	1887 Company Ltd Senior Secured Note Series F	2	20,566,600	(43,190)	(131,626)	(218,006)
Need to File with the NAIC	CW	G4622#-AS-8	Howard De Walden Estates Senior Unsecured Notes Series E	1	9,678,400	(20,325)	(61,942)	(102,591)
Need to File with the NAIC	CW	G6300#-AB-9	Moto Investments Limited Senior Secured Notes	2	56,739,620	(119,153)	(363,134)	(601,440)
Need to File with the NAIC	CW	G6970*-AY-2	Peel Ports PP Finance Lt Senior Secured Notes	2	12,098,000	(25,406)	(77,427)	(128,239)
Need to File with the NAIC	CW	X2145*-AD-8	Elenia Verkko Oyj Gtd Senior Note	2	20,565,120	(43,187)	(131,617)	(217,990)
Need to File with the NAIC	CW	03063#-AD-6	Americold Realty Trust Senior Unsecured Notes	2	37,488,500	(78,726)	(239,926)	(397,378)
Need to File with the NAIC	CW	D5472#-AL-4	Molkerei Alois Muller GM Senior Unsecured Notes	2	21,422,000	(44,986)	(137,101)	(227,073)
Need to File with the NAIC	CW	F8494#-AC-0	Sodiaal International S. Senior Unsecured Notes	2	34,275,200	(71,978)	(219,361)	(363,317)
Need to File with the NAIC	CW	L8367#-AG-8	Shurgard Self Storage S. Senior Unsecured Notes	2	28,919,700	(60,731)	(185,086)	(306,549)

ASSET VALUATION RESERVE

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
Need to File with the NAIC	CW	F9768#-AB-9	Vilmorin & Cie SA Senior Unsecured Notes	2	53,555,000	(112,466)	(342,752)	(567,683)
Need to File with the NAIC	CW	F2000@-AA-6	C2 Developpement Senior Unsecured Notes	2	81,296,490	(170,723)	(520,298)	(861,743)
Need to File with the NAIC	CW	F9731#-AJ-6	Vicat SA Senior Unsecured Notes	2	24,421,080	(51,284)	(156,295)	(258,863)
Need to File with the NAIC	CW	G4133@-AA-1	Grosvenor Limited Senior Note Ser	2	28,732,750	(60,339)	(183,890)	(304,567)
Need to File with the NAIC	CW	G7178*-AD-6	Porterbrook Rail Finance Senior Secured	2	13,065,840	(27,438)	(83,621)	(138,498)
Need to File with the NAIC	CW	G4622#-AL-3	Howard De Walden Estates Gtd Senior Note	1	10,888,200	(22,865)	(69,684)	(115,415)
Need to File with the NAIC	CW	G8279@-AA-6	South East Water Limited Gtd Senior Secured Note Series 1	2	34,721,260	(72,915)	(222,216)	(368,045)
Need to File with the NAIC	CW	L0808#-AC-1	Beacon Finco S.a.r.l Senior Secured Note Series B	2	30,245,000	(63,515)	(193,568)	(320,597)
Need to File with the NAIC	CW	G1151#-AB-0	Bellway Plc Senior Note Series B	2	19,356,800	(40,649)	(123,884)	(205,182)
Need to File with the NAIC	CW	G8655#-AA-8	TP REIT Propco 2 Limited Senior Secured Notes	1	53,110,220	(111,531)	(339,905)	(562,968)
Need to File with the NAIC	CW	G1320*-AB-0	Breedon Group Plc Senior Note Series B	2	19,114,840	(40,141)	(122,335)	(202,617)
Need to File with the NAIC	CW	781837-YY-9	SOUTH STAFFORDSHIRE PLC GBP FAC A LN - ISSUED DEC 2021	2	35,205,180	(73,931)	(225,313)	(373,175)
Need to File with the NAIC	CW		DP World Ltd-SENIOR UNSECURED	2	32,589,553	(68,438)	(208,573)	(345,449)
Need to File with the NAIC	CW	F3152*-AG-9	ERMEWA HLDG SECD SR INITIAL PP NTS 2019-2	2	67,479,300	(141,707)	(431,868)	(715,281)
Need to File with the NAIC	CW	N5269@-AB-4	Lineage Treasury Europe Senior Unsecured Notes Series D	2	129,388,880	(271,717)	(828,089)	(1,371,522)
Need to File with the NAIC	CW	E5444#-AF-1	Futbol Club Barcelona Senior Secured Note Series B1 (Amortizing)	2	27,125,293	(56,963)	(173,602)	(287,528)
Need to File with the NAIC	CW	E5444#-AG-9	Futbol Club Barcelona Senior Secured Note Series B2 (Bullet)	2	31,000,335	(65,101)	(198,402)	(328,604)
Need to File with the NAIC	CW	24906P-C#-4	DENTSPLY Sirona Inc. Senior Note Ser	2	5,757,163	(12,090)	(36,846)	(61,026)
Need to File with the NAIC	CW	D8286#-AD-2	Sirona Dental Services G Senior Note Ser	2	17,271,488	(36,270)	(110,538)	(183,078)
Need to File with the NAIC	CW	B9550@-AB-7	Umicore SA Senior Note Ser	2	58,654,507	(123,174)	(375,389)	(621,738)
Need to File with the NAIC	CW	F5662#-AA-6	Laurent-Perrier Group Senior Unsecure	2	12,103,430	(25,417)	(77,462)	(128,296)
Need to File with the NAIC	CW	B9550@-AD-3	Umicore SA Senior Note Series B	2	37,488,500	(78,726)	(239,926)	(397,378)
Need to File with the NAIC	CW	F1000#-AB-4	Akiem Holding SAS Senior Secured Notes (Bullet)	2	19,386,910	(40,713)	(124,076)	(205,501)
Need to File with the NAIC	CW	285295-B#-7	Electrocomponents plc Senior Notes Series C	2	5,462,610	(11,471)	(34,961)	(57,904)
Need to File with the NAIC	CW	N3527#-AA-7	Getec Infra NL BV Term Fac	2	43,379,550	(91,097)	(277,629)	(459,823)
Need to File with the NAIC	CW	D3002@-AA-4	GETEC INFRA NLBV-2021 EUR Fixed Incremental Term Loan	2	14,459,850	(30,366)	(92,543)	(153,274)
Need to File with the NAIC	CW	U74079-AP-6	Netflix Inc-SENIOR UNSECURED	2	1,445,985	(3,037)	(9,254)	(15,327)
Need to File with the NAIC	CW	592688-B#-1	Mettler-Toledo Internati Senior Note	2	40,808,910	(85,699)	(261,177)	(432,574)

ASSET VALUATION RESERVE

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
Need to File with the NAIC	CW	X2145*-AC-0	Elenia Verkko Oyj Gtd Senior Note	2	68,282,625	(143,394)	(437,009)	(723,796)
Need to File with the NAIC	CW	G3076*-AE-6	Envol Investments Limite Senior Secured Notes	2	32,133,000	(67,479)	(205,651)	(340,610)
Need to File with the NAIC	CW	556069-ZZ-8	MacqPisto SAS Senior Term Loa	2	34,275,200	(71,978)	(219,361)	(363,317)
Need to File with the NAIC	CW	G4940@-AA-4	Irish Residential Proper Senior Secured Notes	2	26,027,730	(54,658)	(166,577)	(275,894)
Need to File with the NAIC	CW	G3301*-AB-9	FIL Limited Senior Unsecured Notes	2	15,638,060	(32,840)	(100,084)	(165,763)
Need to File with the NAIC	CW	G294A@-AK-5	Dyson Finance Limited Guaranteed Series A Senior Notes	1	46,699,960	(98,070)	(298,880)	(495,020)
Need to File with the NAIC	CW	F7754#-AC-7	Safran Group Senior Unsecured Notes	2	53,555,000	(112,466)	(342,752)	(567,683)
Need to File with the NAIC	CW	G9302@-AC-1	University of Edinburgh Senior Note Ser	1	11,735,060	(24,644)	(75,104)	(124,392)
Need to File with the NAIC	CW	X3204#-AB-4	Gibraltar Capital Assets Senior Secured	2	51,779,440	(108,737)	(331,388)	(548,862)
Need to File with the NAIC	CW	F5662#-AB-4	Laurent-Perrier Group Senior Unsecured Notes	2	13,710,080	(28,791)	(87,745)	(145,327)
Need to File with the NAIC	CW	F3806Z-MM-5	FFP SA Senior Unsecured Notes	1	160,665,000	(337,397)	(1,028,256)	(1,703,049)
Need to File with the NAIC	CW	G7228#-AC-4	PRES & SCHOLARS ST MARY MAGDALEN SR NT SER C	1	12,098,000	(6,049)	(19,357)	(39,923)
Need to File with the NAIC	CW	G2867#-AA-5	Dunedin Income Growth In Senior Secured	1	32,483,130	(16,242)	(51,973)	(107,194)
Need to File with the NAIC	CW	G0566*-AC-3	Arqiva PP Financing plc Gtd Senior Secu	2	22,920,000	(48,132)	(146,688)	(242,952)
Need to File with the NAIC	CW	G1745*-AM-3	BUUK Infrastructure Issuer PLC - Senior Note Series B	2	14,396,620	(30,233)	(92,138)	(152,604)
Need to File with the NAIC	CW	G0176@-AA-7	Second Alliance Trust Li Senior Note	1	37,305,378	(78,341)	(238,754)	(395,437)
Need to File with the NAIC	CW	G0566*-AD-1	Arqiva Financing No 1 Li Gtd Senior Fl R	2	4,553,499	(9,562)	(29,142)	(48,267)
Need to File with the NAIC	CW	G8472#-AE-1	STERIS Corporation Senior Note Ser	2	26,131,680	(54,877)	(167,243)	(276,996)
Need to File with the NAIC	CW	G6750*-AE-2	1887 Company Ltd Senior Secured Note Series E	2	20,808,560	(43,698)	(133,175)	(220,571)
Need to File with the NAIC	CW	L0808#-AB-3	Beacon Finco S.a.r.l Senior Secured Note Series A	2	25,647,760	(53,860)	(164,146)	(271,866)
Need to File with the NAIC	CW	781837-ZZ-5	SOUTH STAFFORDSHIRE PLC GBP FAC B LN - ISSUED DEC 2021	2	55,045,900	(115,596)	(352,294)	(583,487)
Need to File with the NAIC	CW	G6774*-AC-8	Origin Finance 2 plc Senior Secured	1	27,220,500	(57,163)	(174,211)	(288,537)
Need to File with the NAIC	CW	G7737#-AD-6	SGN MidCo Limited Gtd Senior Secu	2	6,049,000	(12,703)	(38,714)	(64,119)
Need to File with the NAIC	CW	G1591#-BF-8	Britvic PLC Senior Notes Se	2	4,234,300	(8,892)	(27,100)	(44,884)
Need to File with the NAIC	CW	Q7794#-AF-0	QPH Finance Co. Pty. Ltd Gtd Senior Secu	2	15,739,054	(33,052)	(100,730)	(166,834)
Need to File with the NAIC	CW	Q8458*-AA-0	Servco Australia Pty Ltd Senior Note Ser	2	28,298,850	(59,428)	(181,113)	(299,968)
Need to File with the NAIC	CW	Q2600@-AD-2	Coates Group Pty Ltd Senior Note Series 2022-D (AUD)	2	22,911,840	(48,115)	(146,636)	(242,866)
Need to File with the NAIC	CW	J3891#-AC-6	Lilly Japan Financing Go Senior Note Series C	1	58,319,976	(29,160)	(93,312)	(192,456)

ASSET VALUATION RESERVE

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
Need to File with the NAIC	CW	Q0846#-AA-4	Australian Laboratory Se Senior Unsecured Notes	2	39,277,440	(82,483)	(251,376)	(416,341)
Need to File with the NAIC	CW	Q2600@-AF-7	Coates Group Pty Ltd Senior Note Series 2022-F (AUD)	2	29,458,080	(61,862)	(188,532)	(312,256)
Need to File with the NAIC	CW	74726M-A*-0	Qantas Airways Limited Senior Secured Notes	2	68,190,000	(143,199)	(436,416)	(722,814)
Need to File with the NAIC	CW	L2289#-AB-7	DH Japan Finance SA Senior Note Ser	2	72,437,219	(152,118)	(463,598)	(767,835)
Need to File with the NAIC	CW	A5791*-AA-9	OBB Produktion GmbH Senior Unsecured Notes	1	21,422,000	(10,711)	(34,275)	(70,693)
Need to File with the NAIC	CW	G7895*-AE-6	Scottish Mortgage Invest Senior Note Ser	1	27,099,520	(56,909)	(173,437)	(287,255)
Need to File with the NAIC	CW	G6260#-AA-9	MORhomes plc Senior Secured Notes	2	21,770,351	(45,718)	(139,330)	(230,766)
Need to File with the NAIC	CW	Q9609*-AD-0	WestConnex Finance Compa Senior Secured Notes	2	41,732,280	(87,638)	(267,087)	(442,362)
Need to File with the NAIC	CW	G2735*-AA-9	Great Rolling Stock Co PLC/The	2	55,563,385	(116,683)	(355,606)	(588,972)
Need to File with the NAIC	CW	00NQ6G-FW-1	THE NEWCASTLE ESTATE PARTNERSHIP LIMITED	2	3,995,559	(8,391)	(25,572)	(42,353)
Need to File with the NAIC	CW	G6774*-AB-0	Origin Finance 2 plc Senior Secured	1	9,799,380	(20,579)	(62,716)	(103,873)
Need to File with the NAIC	CW	G1745*-AJ-0	BUUK Infrastructure Issuer PLC - Senior Note Series H	2	47,847,590	(100,480)	(306,225)	(507,184)
Need to File with the NAIC	CW	G7178*-AB-0	Porterbrook Rail Finance Senior Secured	2	30,365,980	(63,769)	(194,342)	(321,879)
Need to File with the NAIC	CW	G1591#-BC-5	Britvic PLC Senior Notes Se	2	2,056,660	(4,319)	(13,163)	(21,801)
Need to File with the NAIC	CW	G2685@-AG-4	Great Portland Estates Senior Note Ser	2	11,372,120	(23,881)	(72,782)	(120,544)
Need to File with the NAIC	CW	G4133@-AE-3	Grosvenor Limited Senior Notes Series A	2	7,984,680	(16,768)	(51,102)	(84,638)
Need to File with the NAIC	CW	G9075*-AA-2	Tritax Big Box REIT plc Senior Note Series A	2	63,998,420	(134,397)	(409,590)	(678,383)
Need to File with the NAIC	CW	G1151#-AA-2	Bellway Plc Senior Note Series A	2	12,098,000	(25,406)	(77,427)	(128,239)
Need to File with the NAIC	CW	B1000#-AA-0	Aedifica SA Senior Unsecured Notes	2	38,713,600	(81,299)	(247,767)	(410,364)
Need to File with the NAIC	CW	22982*-AA-4	Cubitt Global LLC Senior Secured Notes	1	60,490,000	(127,029)	(387,136)	(641,194)
Need to File with the NAIC	CW	22982*-AB-2	Cubitt Global LLC Senior Secured Notes Series 6	1	60,490,000	(127,029)	(387,136)	(641,194)
Need to File with the NAIC	CW	G2686@-AB-4	Great Rolling Stock Comp Senior Secured	2	44,157,700	(92,731)	(282,609)	(468,072)
Need to File with the NAIC	CW	00183F-AA-3	Walney Extens MM 3.263 05/31/33	2	27,884,184	(58,557)	(178,459)	(295,572)
Need to File with the NAIC	CW	E6732@-AA-3	Newcastle Estate A1	2	222,361	(467)	(1,423)	(2,357)
Need to File with the NAIC	CW	G2854#-AA-0	Dudgeon Offshore Wind Lt Senior Secured Notes	1	13,333,448	(28,000)	(85,334)	(141,335)
Need to File with the NAIC	CW	X2313#-AA-6	Eruca Investments Limite Senior Secured Notes	2	55,892,760	(117,375)	(357,714)	(592,463)
Need to File with the NAIC	CW	L0808#-AG-2	Beacon Finco S.a.r.l Senior Secured Note Series F	2	27,280,990	(57,290)	(174,598)	(289,178)
Need to File with the NAIC	CW	G6954#-AD-4	Peabody Trust Senior Secured Notes	1	120,980,000	(254,058)	(774,272)	(1,282,388)

ASSET VALUATION RESERVE

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

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Need to File with the NAIC	CW	G3646#-AB-9	Forth Ports Finance plc Senior Secured	2	27,825,400	(58,433)	(178,083)	(294,949)
Need to File with the NAIC	CW	G3461@-AA-5	VIVID Housing Limited	2	20,687,580	(43,444)	(132,401)	(219,288)
Need to File with the NAIC	CW	G6462*-AA-9	Newlon Housing Trust Senior Secured	1	34,539,790	(72,534)	(221,055)	(366,122)
Need to File with the NAIC	CW	G294A@-AC-3	Dyson Finance Limited Senior Note Ser	1	6,049,000	(12,703)	(38,714)	(64,119)
Need to File with the NAIC	CW	G9302#-AB-1	University of West Londo Senior Secured	2	21,776,400	(45,730)	(139,369)	(230,830)
Need to File with the NAIC	CW	G8056*-AB-5	Severn Trent Water Limit Senior Note Ser	2	80,935,620	(169,965)	(517,988)	(857,918)
Need to File with the NAIC	CW	G6970*-AJ-5	Peel Ports PP Finance Lt Senior Secured	2	19,114,840	(40,141)	(122,335)	(202,617)
Need to File with the NAIC	CW	G9766#-AE-4	Workspace Group plc Senior Note Ser	2	23,712,080	(49,795)	(151,757)	(251,348)
Need to File with the NAIC	CW	636012-A@-5	National Express Group P Senior Note Series A	2	111,301,600	(233,733)	(712,330)	(1,179,797)
Need to File with the NAIC	CW	G9288#-AA-1	University of Brighton Senior Secured	2	25,448,934	(53,443)	(162,873)	(269,759)
Need to File with the NAIC	CW	G3087#-AA-7	EQUITIX SOLAR FINCO 4 LTD GBP TERM LN	2	18,148,246	(38,111)	(116,149)	(192,371)
Need to File with the NAIC	CW	G8408#-AA-8	St. James's Oncology Sr Note	1	79,151,695	(166,219)	(506,571)	(839,008)
Need to File with the NAIC	CW	302500-ZZ-9	FCC Energy Limited Senior Secured	2	27,199,520	(57,119)	(174,077)	(288,315)
Need to File with the NAIC	CW	G3426#-AB-5	GIP III Jupiter LTD Senior Secured Notes	2	42,224,818	(88,672)	(270,239)	(447,583)
Need to File with the NAIC	CW	G1093*-AC-3	BIIF Bidco Limited Senior Secured Notes	2	41,018,999	(86,140)	(262,522)	(434,801)
Need to File with the NAIC	CW	G5383*-AA-7	Last Mile Infrastructure Senior Secured Notes (Delayed Tranche)	2	9,073,500	(19,054)	(58,070)	(96,179)
Need to File with the NAIC	CW	G2711*-AB-5	Curo Places Ltd. Senior Secured Notes	1	6,049,000	(12,703)	(38,714)	(64,119)
Need to File with the NAIC	CW	L8367#-AE-3	Shurgard Luxembourg Sarl Gtd Senior Note	2	12,853,200	(26,992)	(82,260)	(136,244)
Need to File with the NAIC	CW	G294A@-AG-4	Dyson Finance Limited Gtd Senior Note	1	22,814,430	(47,910)	(146,012)	(241,833)
Need to File with the NAIC	CW	48021P-A*-9	Jones Lang LaSalle Finan Gtd Senior Note	2	12,853,200	(26,992)	(82,260)	(136,244)
Need to File with the NAIC	CW	G7996#-AA-8	Segro Plc Senior Unsecure	1	59,713,825	(125,399)	(382,168)	(632,967)
Need to File with the NAIC	CW	X0827*-AA-3	Budapest Airport Zrt. Tranche 2 Origi	2	13,334,124	(28,002)	(85,338)	(141,342)
Need to File with the NAIC	CW	X0032*-AA-4	Airport Hungary Krt. Tranche 2 Origi	2	20,405,526	(42,852)	(130,595)	(216,299)
Need to File with the NAIC	CW	G1267*-AA-7	Bidcorp Foodservice Inte Senior Unsecured Notes	2	4,284,400	(8,997)	(27,420)	(45,415)
Need to File with the NAIC	CW	T0149@-AA-7	ASR Media and Sponsorshi Senior Secured Notes	2	24,099,750	(50,609)	(154,238)	(255,457)
Need to File with the NAIC	CW	G6428#-AD-2	Network Homes Limited Senior Secured Notes	1	56,860,600	(28,430)	(90,977)	(187,640)
Need to File with the NAIC	CW	G7612#-AA-2	Rock Rail Southwestern p Senior Secured	2	90,551,924	(190,159)	(579,532)	(959,850)
Need to File with the NAIC	CW	G2018*-AA-7	Enfinium Holding Limited Senior Secured Notes	2	68,111,740	(143,035)	(435,915)	(721,984)

ASSET VALUATION RESERVE

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
Need to File with the NAIC	CW	F1000#-AD-0	Akiem Holding SAS Green Senior Notes Series B	2	24,046,195	(50,497)	(153,896)	(254,890)
Need to File with the NAIC	CW	G4460*-AB-4	Henderson International Senior Unsecured Notes	1	27,420,160	(13,710)	(43,872)	(90,487)
Need to File with the NAIC	CW	D8T8A2-AA-3	Via Solutions Nord GmbH Senior Secured	1	28,106,797	(59,024)	(179,884)	(297,932)
Need to File with the NAIC	CW	25461C-AA-0	DirectRoute (Tuam) Limit Senior Secured	2	26,557,540	(55,771)	(169,968)	(281,510)
Need to File with the NAIC	CW	382879-AA-2	Gorey To Enniscorthy M11 Senior Secured	2	42,726,295	(89,725)	(273,448)	(452,899)
Need to File with the NAIC	CW	E6732@-AA-3	ITEMOSA 3.40%	2	37,070,417	(77,848)	(237,251)	(392,946)
Need to File with the NAIC	CW	K7784*-AA-3	P/F Eystur-og Sandoyartu Senior Secured	1	70,157,050	(147,330)	(449,005)	(743,665)
Need to File with the NAIC	CW	B7000#-AB-5	Puratos NV Senior Note Series B	2	45,950,190	(96,495)	(294,081)	(487,072)
Need to File with the NAIC	CW	U74079-AR-2	Netflix Inc-SENIOR UNSECURED	2	5,248,390	(11,022)	(33,590)	(55,633)
Need to File with the NAIC	CW	G2044*-AA-5	Channel Link Enterprises Senior Secured	2	145,669,600	(305,906)	(932,285)	(1,544,098)
Need to File with the NAIC	CW	B9550@-AA-9	Umicore SA Senior Note Ser	2	41,859,659	(87,905)	(267,902)	(443,712)
Need to File with the NAIC	CW	372460-D@-1	Genuine Parts Company Senior Note Ser	2	92,864,370	(195,015)	(594,332)	(984,362)
Need to File with the NAIC	CW	031100-N*-7	AMETEK, Inc. Senior Secured Series T	2	20,886,450	(43,862)	(133,673)	(221,396)
Need to File with the NAIC	CW	G2037*-AE-6	Chanel Ltd EURO SR NT SER A	1	68,014,850	(142,831)	(435,295)	(720,957)
Need to File with the NAIC	CW	K2162@-AG-1	Danish Crown A/S Senior Unsecured Note	2	38,559,600	(80,975)	(246,781)	(408,732)
Need to File with the NAIC	CW	227047-A@-6	Croda International plc Senior Note Ser	2	16,066,500	(33,740)	(102,826)	(170,305)
Need to File with the NAIC	CW	G5264#-AV-1	Kingspan Securities 2017 Gtd Senior Note	2	14,245,630	(29,916)	(91,172)	(151,004)
Need to File with the NAIC	CW	G0488*-AA-2	Atlantica Yield Plc Senior Secured Notes	2	21,314,890	(44,761)	(136,415)	(225,938)
Need to File with the NAIC	CW		TanQuid GmbH & Co. KG Senior Secured	1	26,727,103	(56,127)	(171,053)	(283,307)
Need to File with the NAIC	CW	031100-H@-2	AMETEK, Inc. Senior Note	2	37,595,610	(78,951)	(240,612)	(398,513)
Need to File with the NAIC	CW	G5264#-AS-8	Kingspan Group PLC Gtd Senior Note	2	43,272,440	(90,872)	(276,944)	(458,688)
Need to File with the NAIC	CW	83379Z-MM-0	Sodiaal International S. Senior Note	2	39,095,150	(82,100)	(250,209)	(414,409)
Need to File with the NAIC	CW	B9550@-AC-5	Umicore SA Senior Note Series A	2	11,139,440	(23,393)	(71,292)	(118,078)
Need to File with the NAIC	CW	285295-B*-1	Electrocomponents plc Senior Notes Series A	2	9,211,460	(19,344)	(58,953)	(97,641)
Need to File with the NAIC	CW	D2R140-ZZ-2	GLOBAL TIP FIN B V EUR FAC B LN	2	80,332,500	(168,698)	(514,128)	(851,525)
Need to File with the NAIC	CW	D8T88L-AA-4	TanQuid GmbH & Co. KG - Senior Secured Note	2	21,422,000	(44,986)	(137,101)	(227,073)
Need to File with the NAIC	CW	G2479@-AB-5	Covent Garden Group Holdings Limited Senior Note Series B	1	3,024,500	(6,351)	(19,357)	(32,060)
Need to File with the NAIC	CW	G1744#-AS-7	Cadogan Estates Ltd Gtd Senior Note	2	9,920,360	(20,833)	(63,490)	(105,156)

ASSET VALUATION RESERVE

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
Need to File with the NAIC	CW	40637C-C*-9	HALMA PLC GBP SER G SR NT	2	12,218,980	(25,660)	(78,201)	(129,521)
Need to File with the NAIC	CW	227047-B*-7	Croda International plc Senior Note Ser	2	28,732,750	(60,339)	(183,890)	(304,567)
Need to File with the NAIC	CW	G2479@-AC-3	Covent Garden Group Hold Senior Note Ser	1	32,664,600	(68,596)	(209,053)	(346,245)
Need to File with the NAIC	CW	Q0832*-AK-2	Australian Pacific Airpo Gtd Senior Secured Note Series 2019D	2	51,142,500	(107,399)	(327,312)	(542,111)
Need to File with the NAIC	CW	Q9749#-AN-5	Westrac Pty Ltd Senior Unsecured Notes	2	47,102,486	(98,915)	(301,456)	(499,286)
Need to File with the NAIC	CW	Q8059@-AC-7	Registry Finance Pty Ltd Gtd Senior Secured Note Series C	1	15,015,438	(7,508)	(24,025)	(49,551)
Need to File with the NAIC	CW	G2451*-AA-1	Cottsway Housing Associa Senior Secured Notes	1	90,735,000	(45,368)	(145,176)	(299,426)
Need to File with the NAIC	CW	G2711*-AC-3	Curo Places Ltd. Senior Secured Note Series C	1	78,637,000	(39,319)	(125,819)	(259,502)
Need to File with the NAIC	CW	G3029@-AA-0	Eastlands Arena Limited Senior Secured Notes	2	60,534,467	(30,267)	(96,855)	(199,764)
Need to File with the NAIC	CW	G1128*-AA-6	BIRMINGHAM ARPT FIN PLC-SER A SR NOTE GBP	2	16,150,830	(8,075)	(25,841)	(53,298)
Need to File with the NAIC	CW	G9143#-AB-4	Two Rivers Housing Senior Secured Note Series B	2	48,392,000	(101,623)	(309,709)	(512,955)
Need to File with the NAIC	CW	G9143#-AA-6	Two Rivers Housing Senior Secured Notes	2	48,392,000	(101,623)	(309,709)	(512,955)
Need to File with the NAIC	CW	G7150*-AA-4	Plus Dane Housing Limite Senior Secured Notes	1	18,147,000	(9,074)	(29,035)	(59,885)
Need to File with the NAIC	CW	G9288@-AC-9	University of East Angli Senior Secured	1	36,052,040	(75,709)	(230,733)	(382,152)
Need to File with the NAIC	CW	G7611*-AA-7	Rock Rail East Anglia pl Senior Secured	2	50,977,444	(107,053)	(326,256)	(540,361)
Need to File with the NAIC	CW	G6853@-AE-6	Oxford Brookes Universit Senior Note Series E	2	34,358,320	(72,152)	(219,893)	(364,198)
Need to File with the NAIC	CW	G2564*-AA-5	Cross London Trains Limi Senior Secured Notes	2	98,477,720	(206,803)	(630,257)	(1,043,864)
Need to File with the NAIC	CW	G9369*-AA-7	Viridor Energy Group Lim Senior Secured Note	2	55,828,895	(117,241)	(357,305)	(591,786)
Need to File with the NAIC	CW	G2711*-AA-7	Curo Places Ltd. Senior Secured Notes	1	846,860	(1,778)	(5,420)	(8,977)
Need to File with the NAIC	CW	G9000#-AD-2	Tottenham Hotspur Limite Senior Secured Note Series D	2	54,441,000	(114,326)	(348,422)	(577,075)
Need to File with the NAIC	CW	Q8059@-AB-9	Registry Finance Pty Ltd Gtd Senior Secured Note Series B	1	13,656,411	(6,828)	(21,850)	(45,066)
Need to File with the NAIC	CW	B0R0HP-XX-8	Alpha Trains Finance S.A Term Loan	2	15,509,161	(32,569)	(99,259)	(164,397)
Need to File with the NAIC	CW		VELA ENERGY FINANCE SA-SECURED	2	11,996,395	(25,192)	(76,777)	(127,162)
Need to File with the NAIC	CW	999IDM-TP-6	ITEPESA 3.34%	2	14,176,464	(29,771)	(90,729)	(150,271)
Need to File with the NAIC	CW		Sonnedix Espana Finance -SENIOR UNSECURED	2	13,769,316	(28,916)	(88,124)	(145,955)
Need to File with the NAIC	CW	K8808*-AA-3	SIKUKI NUUK HARBOUR A/S SR SECD NT	1	30,167,518	(63,352)	(193,072)	(319,776)
Need to File with the NAIC	CW	G7605#-AD-5	Roadster Finance DAC Senior Secured Notes	2	68,952,063	(144,799)	(441,293)	(730,892)
Need to File with the NAIC	CW		Sonnedix Espana Finance -SENIOR UNSECURED	2	2,451,926	(5,149)	(15,692)	(25,990)

ASSET VALUATION RESERVE

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
Need to File with the NAIC	CW	L3669#-AA-7	Finerge Renewable Group 2.368 31/12/2035	2	57,832,896	(121,449)	(370,131)	(613,029)
Need to File with the NAIC	CW	F1000#-AA-6	Akiem Holding SAS Senior Secured Notes (Amortizing)	2	47,322,537	(99,377)	(302,864)	(501,619)
Need to File with the NAIC	CW	067325-ZZ-6	Linia Nou Tram Dos S.A. EUR Term Loan	2	31,203,259	(65,527)	(199,701)	(330,755)
Need to File with the NAIC	CW		Bothwell Spain SA-SECURED	2	36,417,400	(76,477)	(233,071)	(386,024)
Need to File with the NAIC	CW	E400A1-AA-1	Eliantus Finco Duo, S.A. 2.20 31/12/2038	2	31,584,999	(66,329)	(202,144)	(334,801)
Need to File with the NAIC	CW	L05270-ZZ-6	BEIP S.a.r.l - EUR Term Loan	2	22,684,207	(47,637)	(145,179)	(240,453)
Need to File with the NAIC	CW	E6168#-AA-4	Hypesol Solar Inversione Senior Secured Notes	1	31,672,512	(66,512)	(202,704)	(335,729)
Need to File with the NAIC	CW		Renovables Atlasol SA-SECURED	2	42,727,904	(89,729)	(273,459)	(452,916)
Need to File with the NAIC	CW	F2838H-AA-8	Dunkerque LNG Holding SA Senior Secured Notes	2	27,222,233	(57,167)	(174,222)	(288,556)
Need to File with the NAIC	CW	F2000@-MM-7	C2 Developpement Senior Unsecured Notes	2	37,488,500	(78,726)	(239,926)	(397,378)
Need to File with the NAIC	CW	L05270-YY-0	BEIP S.a.r.l - 2022 EUR Fixed Senior Term Loan	2	29,116,515	(61,145)	(186,346)	(308,635)
Need to File with the NAIC	CW	T06552-YY-2	Autostrada Wielkopolska Senior Secured	1	14,189,568	(29,798)	(90,813)	(150,409)
Need to File with the NAIC	CW	66815P-AB-6	Northwestern Hydro Acqui Senior Secured Notes	1	68,835,768	(34,418)	(110,137)	(227,158)
Need to File with the NAIC	CW	J3891#-AB-8	Lilly Japan Financing Go Senior Note Series B	1	12,497,138	(6,249)	(19,995)	(41,241)
Need to File with the NAIC	CW	C3298@-AC-4	ALS Canada Limited Senior Unsecured Notes	2	29,511,583	(61,974)	(188,874)	(312,823)
Need to File with the NAIC	CW	763169-D@-5	Richardson International Senior Secured Debentures Series 2021-2 (CAD)	2	11,878,412	(24,945)	(76,022)	(125,911)
Need to File with the NAIC	CW	G5695*-AB-8	The MDS Estates Limited Senior Unsecured Notes	1	78,637,000	(39,319)	(125,819)	(259,502)
Need to File with the NAIC	CW	R6236T-YY-0	Norspan LNG AS Fixed Rate Loan	1	9,377,695	(19,693)	(60,017)	(99,404)
Need to File with the NAIC	CW	F1068#-AG-2	Bonduelle SCA Gtd Senior Note	2	37,274,280	(78,276)	(238,555)	(395,107)
Need to File with the NAIC	CW	K8553*-AA-0	Scandlines ApS Senior Secured	2	54,310,126	(114,051)	(347,585)	(575,687)
Need to File with the NAIC	CW	E5R239-AA-6	Financiera Marsyc SA-SECURED	2	20,348,913	(42,733)	(130,233)	(215,698)
Need to File with the NAIC	CW	189471-ZZ-1	Club Atletico de Madrid Euro Fac A Ln	2	75,940,990	(159,476)	(486,022)	(804,974)
Need to File with the NAIC	CW	X7T60Y-AB-6	Sisu Industrial Energy Solutions Oy	2	7,109,426	(14,930)	(45,500)	(75,360)
Need to File with the NAIC	CW	189471-YY-5	Club AtlTtico de Madrid - 2022 EUR Fixed Senior Term Loan	2	9,747,010	(20,469)	(62,381)	(103,318)
Need to File with the NAIC	CW	T06552-ZZ-8	AUTOSTRADA WIELKOPOLSKA TERM LOAN	1	5,682,576	(11,933)	(36,368)	(60,235)
Need to File with the NAIC	CW	24906P-B*-9	DENTSPLY SIRONA Inc. Senior Note Ser	2	49,136,910	(103,188)	(314,476)	(520,851)
Need to File with the NAIC	CW	24906P-A*-0	DENTSPLY SIRONA Inc. Senior Note Ser	2	22,019,410	(46,241)	(140,924)	(233,406)
Need to File with the NAIC	CW	C4931*-BC-6	Keyera Partnership Gtd Senior Note	2	16,821,602	(35,325)	(107,658)	(178,309)

ASSET VALUATION RESERVE

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
Need to File with the NAIC	CW	Q3973*-AB-5	GPC Asia Pacific Holding Senior Unsecured Notes	2	44,323,500	(93,079)	(283,670)	(469,829)
Need to File with the NAIC	CW	G4691#-AD-7	IMI PLC Senior Note	2	30,847,680	(64,780)	(197,425)	(326,985)
Need to File with the NAIC	CW	F8568@-AE-9	Sonepar S.A. Senior Note Ser	2	24,849,520	(52,184)	(159,037)	(263,405)
Need to File with the NAIC	CW	L8367#-AD-5	Shurgard Luxembourg Sarl Gtd Senior Note	2	12,531,870	(26,317)	(80,204)	(132,838)
Need to File with the NAIC	CW	N7660Z-TT-0	SHV NEDERLAND BV EURO TERM LN	2	66,729,530	(140,132)	(427,069)	(707,333)
Need to File with the NAIC	CW	479142-D@-7	Johnson Matthey PLC Senior Note Series A	1	24,206,860	(50,834)	(154,924)	(256,593)
Need to File with the NAIC	CW	Q2600@-AE-0	Coates Group Pty Ltd Senior Note Series 2022-E (AUD)	2	4,023,210	(8,449)	(25,749)	(42,646)
Need to File with the NAIC	CW	W9792#-AB-0	Vartan Gas AB - 12 Year Fixed Rate	2	16,472,794	(34,593)	(105,426)	(174,612)
Need to File with the NAIC	CW	W9792#-AA-2	Vartan Gas AB - 10 Year Fixed Rate	2	16,472,794		(3,904,052)	(3,904,052)
Need to File with the NAIC	CW	X7552@-AA-7	SISU Industrial Energy Solutions OY-SEK Fixed Term Loan	5	12,962,198		(3,072,041)	(3,072,041)
Need to File with the NAIC	CW	116794-B@-6	Bruker Corporation Senior Unsecured Notes	2	36,554,390	(76,764)	(233,948)	(387,477)
Need to File with the NAIC	CW	C4931*-BA-0	Keyera Corp Senior Note Ser	2	17,343,535	(36,421)	(110,999)	(183,841)
Need to File with the NAIC	CW	C3346#-AA-8	FA MGT Limited Partnersh Senior Secured	2	38,955,290	(81,806)	(249,314)	(412,926)
Need to File with the NAIC	CW	Q1297#-AJ-7	CSL Finance Pty Ltd-GTD SENIOR NOTE SERIES B CHF	1	52,065,600	(26,033)	(83,305)	(171,816)
Need to File with the NAIC	CW	K3752#-AH-1	Copenhagen Airports A/S-SENIOR NOTE	2	43,009,823	(90,321)	(275,263)	(455,904)
Need to File with the NAIC	CW	G294A@-AD-1	Dyson Finance Limited Gtd Senior Note	1	16,222,304	(8,111)	(25,956)	(53,534)
Need to File with the NAIC	CW	104974-ZZ-6	Arqiva Broadcast Parent Limited - GBP Subordinated Term Loan	3	23,893,550	(236,546)	(628,400)	(898,397)
Need to File with the NAIC	CW	G2711*-AA-7	Curo Places Ltd. Senior Secured Notes	1	483,920	(4,791)	(12,727)	(18,195)
Need to File with the NAIC	CW	G6750*-AC-6	1887 CO LTD GBP SER C SR SECD NT	2	26,010,700	(54,622)	(166,468)	(275,713)
Need to File with the NAIC	CW	G294A@-AA-7	Dyson Finance Limited Senior Note Ser	1	20,929,540	(43,952)	(133,949)	(221,853)
Need to File with the NAIC	CW	G9302#-AA-3	University of West Londo Senior Secured	2	19,840,720	(41,666)	(126,981)	(210,312)
Need to File with the NAIC	CW	G1696#-BK-1	Bunzl Finance plc-GTD SENIOR NOTE SERIES C -GBP	2	16,937,200	(35,568)	(108,398)	(179,534)
Need to File with the NAIC	CW	G3301*-AA-1	FIL Limited Senior Unsecured Notes	2	15,364,460	(32,265)	(98,333)	(162,863)
Need to File with the NAIC	CW	G8356*-AA-4	Spirax-Sarco Engineering Senior Unsecure	2	24,099,750	(50,609)	(154,238)	(255,457)
Need to File with the NAIC	CW	877409-A@-1	Taylor Wimpey PLC Senior Notes	2	14,459,850	(30,366)	(92,543)	(153,274)
Need to File with the NAIC	CW	ZQ3502-21-3	Perusahaan Listrik Negar-SENIOR UNSECURED	2	15,682,464	(32,933)	(100,368)	(166,234)
0199999. Subtotal Default Component - Other Than Mortgage					75,400,257,031	(876,548)	(2,632,439)	(4,474,816)
0599999 - Total					75,400,257,031	(876,548)	(2,632,439)	(4,474,816)

SCHEDULE F

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

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
0599999. Death Claims - Disposed Of							XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of							XXX
1599999. Disability Benefits Claims - Disposed Of							XXX
2099999. Matured Endowments Claims - Disposed Of							XXX
2599999. Annuities with Life Contingency Claims - Disposed Of							XXX
2699999. Claims Disposed of During Current Year							XXX
11195441	19-01495	NJ	2019	500,000		500,000	Company claims proceeds paid to the beneficiary
24440855	19-02211	FL	2019	800,000		800,000	Company claims material misrepresentation in application
2799999. Death Claims - Ordinary				1,300,000		1,300,000	XXX
3199999. Death Claims - Resisted				1,300,000		1,300,000	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted							XXX
4199999. Disability Benefits Claims - Resisted							XXX
4699999. Matured Endowments Claims - Resisted							XXX
5199999. Annuities with Life Contingencies Claims - Resisted							XXX
5299999. Claims Resisted During Current Year				1,300,000		1,300,000	XXX
5399999 - Totals				1,300,000		1,300,000	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS

	Total		Comprehensive (Hospital and Medical) Individual		Comprehensive (Hospital and Medical) Group		Medicare Supplement		Vision Only		Dental Only		Federal Employees Health Benefits Plan	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %
1. Premiums written	657,234,197	XXX		XXX		XXX	218,460	XXX		XXX		XXX		XXX
2. Premiums earned	658,169,473	XXX		XXX		XXX	219,332	XXX		XXX		XXX		XXX
3. Incurred claims	339,077,854	51.5					194,494	88.7						
4. Cost containment expenses	7,310,129	1.1												
5. Incurred claims and cost containment expenses (Lines 3 and 4)	346,387,983	52.6					194,494	88.7						
6. Increase in contract reserves	356,583,599	54.2					85	0.0						
7. Commissions (a)	61,919,000	9.4					(157,062)	(71.6)						
8. Other general insurance expenses	164,040,344	24.9					139,022	63.4						
9. Taxes, licenses and fees	21,904,187	3.3					7,943	3.6						
10. Total other expenses incurred	247,863,531	37.7					(10,096)	(4.6)						
11. Aggregate write-ins for deductions	(20,036,611)	(3.0)					56,964	26.0						
12. Gain from underwriting before dividends or refunds	(272,629,030)	(41.4)					(22,114)	(10.1)						
13. Dividends or refunds	31,865,329	4.8												
14. Gain from underwriting after dividends or refunds	(304,494,358)	(46.3)					(22,114)	(10.1)						
DETAILS OF WRITE-INS														
1101. Miscellaneous charges	(20,036,611)	(3.0)					56,964	26.0						
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)	(20,036,611)	(3.0)					56,964	26.0						

	Medicare Title XVIII		Medicaid Title XIX		Credit A&H		Disability Income		Long-Term Care		Other Health	
	15 Amount	16 %	17 Amount	18 %	19 Amount	20 %	21 Amount	22 %	23 Amount	24 %	25 Amount	26 %
1. Premiums written		XXX		XXX		XXX	535,325,384	XXX	121,186,789	XXX	503,564	XXX
2. Premiums earned		XXX		XXX		XXX	534,552,950	XXX	122,893,626	XXX	503,564	XXX
3. Incurred claims							323,981,903	60.6	14,803,972	12.0	97,485	19.4
4. Cost containment expenses							7,310,129	1.4				
5. Incurred claims and cost containment expenses (Lines 3 and 4)							331,292,032	62.0	14,803,972	12.0	97,485	19.4
6. Increase in contract reserves							73,591,433	13.8	282,992,082	230.3		
7. Commissions (a)							69,719,370	13.0	(7,775,286)	(6.3)	131,978	26.2
8. Other general insurance expenses							130,676,606	24.4	32,180,895	26.2	1,043,821	207.3
9. Taxes, licenses and fees							16,239,443	3.0	5,606,957	4.6	49,844	9.9
10. Total other expenses incurred							216,635,419	40.5	30,012,566	24.4	1,225,643	243.4
11. Aggregate write-ins for deductions							(24,110,336)	(4.5)	4,528,350	3.7	(511,589)	(101.6)
12. Gain from underwriting before dividends or refunds							(62,855,598)	(11.8)	(209,443,343)	(170.4)	(307,975)	(61.2)
13. Dividends or refunds							31,865,329	6.0				
14. Gain from underwriting after dividends or refunds							(94,720,927)	(17.7)	(209,443,343)	(170.4)	(307,975)	(61.2)
DETAILS OF WRITE-INS												
1101. Miscellaneous charges							(24,110,336)	(4.5)	4,528,350	3.7	(511,589)	(101.6)
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)							(24,110,336)	(4.5)	4,528,350	3.7	(511,589)	(101.6)

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

PART 2. - RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Premium Reserves:													
1. Unearned premiums	67,483,037			2,088							48,271,305	19,209,643	
2. Advance premiums	10,006,666			31							7,362,102	2,644,533	
3. Reserve for rate credits													
4. Total premium reserves, current year	77,489,702			2,120							55,633,407	21,854,176	
5. Total premium reserves, prior year	78,009,392			2,982							54,252,017	23,754,393	
6. Increase in total premium reserves	(519,690)			(862)							1,381,389	(1,900,217)	
B. Contract Reserves:													
1. Additional reserves (a)	2,050,970,364			1,972							632,435,443	1,418,532,949	
2. Reserve for future contingent benefits													
3. Total contract reserves, current year	2,050,970,364			1,972							632,435,443	1,418,532,949	
4. Total contract reserves, prior year.	1,694,386,765			1,887							558,844,010	1,135,540,867	
5. Increase in contract reserves	356,583,599			85							73,591,433	282,992,082	
C. Claim Reserves and Liabilities:													
1. Total current year	1,863,778,286			8,757							1,827,248,280	36,441,089	80,160
2. Total prior year	1,866,122,311			9,588							1,836,397,264	29,615,648	99,810
3. Increase	(2,344,025)			(831)							(9,148,984)	6,825,440	(19,650)

PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
1. Claims paid during the year:													
1.1 On claims incurred prior to current year	332,285,378			121,076							324,681,089	7,483,213	
1.2 On claims incurred during current year	9,136,501			74,249							8,449,798	495,319	117,135
2. Claim reserves and liabilities, December 31, current year:													
2.1 On claims incurred prior to current year	1,626,129,907										1,604,584,917	21,544,989	
2.2 On claims incurred during current year	237,648,379			8,757							222,663,363	14,896,099	80,160
3. Test:													
3.1 Lines 1.1 and 2.1	1,958,415,285			121,076							1,929,266,007	29,028,202	
3.2 Claim reserves and liabilities, December 31, prior year	1,866,122,311			9,588							1,836,397,264	29,615,648	99,810
3.3 Line 3.1 minus Line 3.2	92,292,974			111,488							92,868,742	(587,446)	(99,810)

PART 4. - REINSURANCE

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Reinsurance Assumed:													
1. Premiums written													
2. Premiums earned													
3. Incurred claims													
4. Commissions													
B. Reinsurance Ceded:													
1. Premiums written	104,874,163			637,799								104,106,044	130,320
2. Premiums earned	105,471,635			645,645								104,695,669	130,320
3. Incurred claims	140,235,786			641,209							3,535,645	136,070,563	(11,631)
4. Commissions	14,171,978			171,830								13,987,743	12,404

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Comprehensive (Hospital and Medical) Individual	2 Comprehensive (Hospital and Medical) Group	3 Medicare Supplement	4 Vision Only	5 Dental Only	6 Federal Employees Health Benefits Plan	7 Medicare Title XVIII	8 Medicaid Title XIX	9 Credit A&H	10 Disability Income	11 Long-Term Care	12 Other Health	13 Total
A. Direct:													
1. Incurred claims			835,703							327,517,548	150,874,535	85,853	479,313,640
2. Beginning claim reserves and liabilities			95,884							1,851,780,108	322,182,713	423,132	2,174,481,837
3. Ending claim reserves and liabilities			87,572							1,842,536,646	388,369,184	283,882	2,231,277,284
4. Claims paid			844,015							336,761,010	84,688,065	225,103	422,518,193
B. Assumed Reinsurance:													
1. Incurred claims													
2. Beginning claim reserves and liabilities													
3. Ending claim reserves and liabilities													
4. Claims paid													
C. Ceded Reinsurance:													
1. Incurred claims			641,209							3,535,645	136,070,563	(11,631)	140,235,786
2. Beginning claim reserves and liabilities			86,296							15,382,844	292,734,117	323,322	308,526,578
3. Ending claim reserves and liabilities			78,815							15,288,366	352,320,383	203,722	367,891,285
4. Claims paid			648,690							3,630,123	76,484,297	107,968	80,871,079
D. Net:													
1. Incurred claims			194,494							323,981,903	14,803,972	97,485	339,077,854
2. Beginning claim reserves and liabilities			9,588							1,836,397,264	29,448,597	99,810	1,865,955,259
3. Ending claim reserves and liabilities			8,757							1,827,248,280	36,048,802	80,160	1,863,385,999
4. Claims paid			195,325							333,130,887	8,203,767	117,135	341,647,114
E. Net Incurred Claims and Cost Containment Expenses:													
1. Incurred claims and cost containment expenses			194,494							331,292,032	14,803,972	97,485	346,387,983
2. Beginning reserves and liabilities			9,588							1,840,389,470	29,448,597	99,810	1,869,947,465
3. Ending reserves and liabilities			8,757							1,830,421,369	36,048,802	80,160	1,866,559,088
4. Paid claims and cost containment expenses			195,325							341,260,133	8,203,767	117,135	349,776,360

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
93432	06-1041383	01/01/2000	C. M. Life Insurance Company	CT	CO/I	AXXX	1,043,670,072	207,668,336	10,144,999	9,140,840		
93432	06-1041383	01/01/2002	C. M. Life Insurance Company	CT	CO/I	AXXX	1,925,758,009	331,884,486	26,323,707	6,805,409		
93432	06-1041383	12/31/2020	C. M. Life Insurance Company	CT	OTH/I	OL			2,163,397			
70416	43-0581430	09/07/1983	MML Bay State Life Insurance Company	CT	YRT/I	OL	280,349,196	4,152,916	4,942,302	2,661,604		
0299999. General Account - U.S. Affiliates - Other							3,249,777,277	543,705,738	43,574,405	18,607,853		
0399999. Total General Account - U.S. Affiliates							3,249,777,277	543,705,738	43,574,405	18,607,853		
00000	AA-1120119	02/21/2017	Rothesay Life Plc	GBR	OTH/G	OA			15,481,495			
00000	AA-1120119	10/01/2019	Rothesay Life Plc	GBR	OTH/G	OA			58,182,096			
00000	AA-1120119	12/01/2020	Rothesay Life Plc	GBR	OTH/G	OA		6,642,371	129,418,710	16,321,617		
0599999. General Account - Non-U.S. Affiliates - Other								6,642,371	203,082,301	16,321,617		
0699999. Total General Account - Non-U.S. Affiliates								6,642,371	203,082,301	16,321,617		
0799999. Total General Account - Affiliates							3,249,777,277	550,348,109	246,656,706	34,929,470		
80659	82-4533188	01/01/1986	US Business of Canada Life Assur Co	MI	YRT/I	OL	270,188	9,417	22,551			
97136	13-3114906	10/01/1981	Metropolitan Tower Life Insurance Co. (FAC)	NE	YRT/I	OL	1,125,577	99,677	94,603			
97136	13-3114906	11/01/1985	Metropolitan Tower Life Insurance Co. (JX25)	NE	YRT/I	OL	4,559,875	176,943	263,644			
88072	06-0974148	01/01/2013	Talcott Resolution Life Insurance Company	CT	CO/G	OA		6,650,431,753	222,468,553			
80314	52-0913817	12/31/1994	UniCARE Life and Health Insurance Company	IN	CO/G	OL		348,284				
0899999. General Account - U.S. Non-Affiliates							5,955,640	6,651,066,074	222,849,351			
00000	AA-3190973	10/01/2000	Advantage International Life Insurance Limited	BMU	YRT/I	OL	94,202	860	553			
0999999. General Account - Non-U.S. Non-Affiliates							94,202	860	553			
1099999. Total General Account - Non-Affiliates							6,049,842	6,651,066,934	222,849,904			
1199999. Total General Account							3,255,827,119	7,201,415,043	469,506,610	34,929,470		
70416	43-0581430	01/01/2000	MML Bay State Life Insurance Company	CT	MCO/G	OL	2,201,370,191		(626,788)	4,777,592	1,213,143,233	
1399999. Separate Accounts - U.S. Affiliates - Other							2,201,370,191		(626,788)	4,777,592	1,213,143,233	
1499999. Total Separate Accounts - U.S. Affiliates							2,201,370,191		(626,788)	4,777,592	1,213,143,233	
1799999. Total Separate Accounts - Non-U.S. Affiliates												
1899999. Total Separate Accounts - Affiliates							2,201,370,191		(626,788)	4,777,592	1,213,143,233	
88072	06-0974148	01/01/2013	Talcott Resolution Life Insurance Company	CT	MCO/G	VA			543,723,214		14,606,380,821	
1999999. Separate Accounts - U.S. Non-Affiliates									543,723,214		14,606,380,821	
2199999. Total Separate Accounts - Non-Affiliates									543,723,214		14,606,380,821	
2299999. Total Separate Accounts							2,201,370,191		543,096,426	4,777,592	15,819,524,054	
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							5,457,103,108	7,194,771,812	809,520,182	23,385,445	15,819,524,054	
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)							94,202	6,643,231	203,082,854	16,321,617		
9999999 - Totals							5,457,197,310	7,201,415,043	1,012,603,036	39,707,062	15,819,524,054	

SCHEDULE S - PART 1 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
9999999 - Totals												

NONE

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
0399999. Total Life and Annuity - U.S. Affiliates						
0699999. Total Life and Annuity - Non-U.S. Affiliates						
0799999. Total Life and Annuity - Affiliates						
80659	82-4533188	03/28/2000	CANADA LIFE ASSURANCE COMPANY (CR85)	MI	47,577	130,417
80659	82-4533188	09/24/1999	CANADA LIFE ASSURANCE COMPANY (CRB1)	MI	7,069	503,550
80659	82-4533188	11/01/2005	CANADA LIFE ASSURANCE COMPANY (CRB4)	MI	57,455	4,089,457
80659	82-4533188	11/23/2007	CANADA LIFE ASSURANCE COMPANY (CRB5)	MI	120,555	518,759
80659	82-4533188	08/01/2008	CANADA LIFE ASSURANCE COMPANY (CRB6)	MI		142,988
80659	82-4533188	05/01/2004	CANADA LIFE ASSURANCE COMPANY (CRD3)	MI		108,359
80659	82-4533188	11/01/2005	CANADA LIFE ASSURANCE COMPANY (CRD5)	MI	342,884	261,550
80659	82-4533188	07/15/2008	CANADA LIFE ASSURANCE COMPANY (CRN2)	MI		227
67652	23-2044248	11/01/1999	FIRST PENN-PACIFIC LIFE INS. CO. (FP86)	IN	332,642	
86258	13-2572994	03/01/1996	GENERAL RE LIFE CORPORATION (CL30)	CT	1,744,012	
86258	13-2572994	07/01/1972	GENERAL RE LIFE CORPORATION (CL31)	CT		40,315
86258	13-2572994	03/01/1996	GENERAL RE LIFE CORPORATION (CL44)	CT	9,618	455,666
86258	13-2572994	09/01/1998	GENERAL RE LIFE CORPORATION (CL87)	CT		10,840
86258	13-2572994	03/31/2003	GENERAL RE LIFE CORPORATION (CLH1)	CT	20,000	50,905
86258	13-2572994	09/01/1976	GENERAL RE LIFE CORPORATION (CO01)	CT	348,800	349,789
86258	13-2572994	03/07/1994	GENERAL RE LIFE CORPORATION (CO47)	CT	14,514	933,465
86258	13-2572994	03/01/1996	GENERAL RE LIFE CORPORATION (CO61)	CT	83,645	815,275
86258	13-2572994	09/16/1996	GENERAL RE LIFE CORPORATION (CO71)	CT	16,772	90,417
86258	13-2572994	02/08/1999	GENERAL RE LIFE CORPORATION (CO81)	CT	46,488	324,853
86258	13-2572994	01/01/2005	GENERAL RE LIFE CORPORATION (CO84)	CT	615	327,028
86258	13-2572994	07/01/2007	GENERAL RE LIFE CORPORATION (GRN1)	CT	4,020	174,750
86258	13-2572994	07/15/2008	GENERAL RE LIFE CORPORATION (GRN2)	CT		170
86258	13-2572994	07/15/2008	GENERAL RE LIFE CORPORATION (GRN3)	CT	44,655	295,766
86258	13-2572994	07/15/2008	GENERAL RE LIFE CORPORATION (GRN4)	CT	16,171	594,380
86258	13-2572994	11/01/2010	GENERAL RE LIFE CORPORATION (GRN5)	CT	46,555	309,953
86258	13-2572994	07/01/2018	GENERAL RE LIFE CORPORATION (GRN9)	CT	9,044	48,316
86258	13-2572994	11/20/2021	GENERAL RE LIFE CORPORATION (GRUA)	CT	12,500	6,250
86258	13-2572994	11/20/2021	GENERAL RE LIFE CORPORATION (GRUI)	CT		25,000
86258	13-2572994	11/23/2019	GENERAL RE LIFE CORPORATION (GRW1)	CT		9,955
86258	13-2572994	11/23/2019	GENERAL RE LIFE CORPORATION (GRW3)	CT	13,467	
86258	13-2572994	11/23/2019	GENERAL RE LIFE CORPORATION (GRW4)	CT		27,839
86258	13-2572994	11/23/2019	GENERAL RE LIFE CORPORATION (GRW5)	CT		29,853
86258	13-2572994	11/23/2019	GENERAL RE LIFE CORPORATION (GRW7)	CT	23,664	42,478
86258	13-2572994	06/25/2022	GENERAL RE LIFE CORPORATION (GRX1)	CT		20,000
88340	59-2859797	08/05/2011	HANNOVER LIFE REASSURANCE COMPANY OF AMERIC (HAB5)	FL	13,213	13,228
88340	59-2859797	01/01/2012	HANNOVER LIFE REASSURANCE COMPANY OF AMERIC (HAB7)	FL	12,649	52,658
88340	59-2859797	01/01/2012	HANNOVER LIFE REASSURANCE COMPANY OF AMERIC (HAD6)	FL		18,490
88340	59-2859797	03/01/2008	HANNOVER LIFE REASSURANCE COMPANY OF AMERIC (HAE1)	FL		547,327
88340	59-2859797	03/01/2008	HANNOVER LIFE REASSURANCE COMPANY OF AMERIC (HAE3)	FL		216,360
88340	59-2859797	04/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERIC (HAM7)	FL	7,500	782,225
88340	59-2859797	04/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERIC (HAM8)	FL		5,000
88340	59-2859797	04/01/2010	HANNOVER LIFE REASSURANCE COMPANY OF AMERIC (HAM9)	FL		15,000
88340	59-2859797	11/01/2010	HANNOVER LIFE REASSURANCE COMPANY OF AMERIC (HAN5)	FL	93,111	619,907
88340	59-2859797	01/01/2011	HANNOVER LIFE REASSURANCE COMPANY OF AMERIC (HAN6)	FL	200,104	966,821
88340	59-2859797	01/01/2012	HANNOVER LIFE REASSURANCE COMPANY OF AMERIC (HAN7)	FL		172
88340	59-2859797	07/01/2018	HANNOVER LIFE REASSURANCE COMPANY OF AMERIC (HAN9)	FL	18,088	96,632
88340	59-2859797	12/01/2015	HANNOVER LIFE REASSURANCE COMPANY OF AMERIC (HAS2)	FL		437,500
88340	59-2859797	01/01/2020	HANNOVER LIFE REASSURANCE COMPANY OF AMERIC (HAS3)	FL	515,194	
88340	59-2859797	06/15/1999	HANNOVER LIFE REASSURANCE COMPANY OF AMERIC (SD83)	FL	435,230	3,979,427
88340	59-2859797	05/07/2012	HANNOVER LIFE REASSURANCE COMPANY OF AMERIC (SD96)	FL	2,384,696	5,197,237
88340	59-2859797	01/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERIC (SDJ7)	FL		598,500
88340	59-2859797	05/23/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERIC (STL1)	FL		260,064
88340	59-2859797	05/23/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERIC (STL2)	FL		6,897
93440	06-1041332	07/15/1994	HM LIFE INSURANCE COMPANY (GL49)	PA	524	
65676	35-0472300	09/01/1998	LINCOLN NATIONAL LIFE INSURANCE COMPANY (LI87)	IN		7,235
65676	35-0472300	11/19/2001	LINCOLN NATIONAL LIFE INSURANCE COMPANY (LID1)	IN	2,838,455	66,677
65676	35-0472300	09/01/1982	LINCOLN NATIONAL LIFE INSURANCE COMPANY (LN12)	IN		261,595
65676	35-0472300	01/05/1983	LINCOLN NATIONAL LIFE INSURANCE COMPANY (LN16)	IN		790,200
65676	35-0472300	03/29/1993	LINCOLN NATIONAL LIFE INSURANCE COMPANY (LN36)	IN	171,596	425,098
65676	35-0472300	09/16/1996	LINCOLN NATIONAL LIFE INSURANCE COMPANY (LN72)	IN	36,175	60,261
65676	35-0472300	02/08/1999	LINCOLN NATIONAL LIFE INSURANCE COMPANY (LN81)	IN	142,673	331,942
65676	35-0472300	03/28/2000	LINCOLN NATIONAL LIFE INSURANCE COMPANY (LN85)	IN	166,542	244,278
66346	58-0828824	01/01/1988	MUNICH AMERICAN REASSURANCE COMPANY (CA26)	GA		142,685
66346	58-0828824	09/16/1996	MUNICH AMERICAN REASSURANCE COMPANY (CA69)	GA	22,355	120,519
66346	58-0828824	09/08/1997	MUNICH AMERICAN REASSURANCE COMPANY (CA76)	GA	150,030	
66346	58-0828824	03/28/2000	MUNICH AMERICAN REASSURANCE COMPANY (CA84)	GA	31,292	699,942
66346	58-0828824	03/28/2000	MUNICH AMERICAN REASSURANCE COMPANY (CA85)	GA		195,653
66346	58-0828824	07/01/2007	MUNICH AMERICAN REASSURANCE COMPANY (CAN1)	GA	34,992	262,125
66346	58-0828824	11/01/1980	MUNICH AMERICAN REASSURANCE COMPANY (CN41)	GA		37,634
66346	58-0828824	09/08/1997	MUNICH AMERICAN REASSURANCE COMPANY (CN85)	GA		186,038
66346	58-0828824	09/01/1998	MUNICH AMERICAN REASSURANCE COMPANY (MA87)	GA		10,840
66346	58-0828824	10/01/1981	MUNICH AMERICAN REASSURANCE COMPANY (MA92)	GA		54,298
66346	58-0828824	05/01/2001	MUNICH AMERICAN REASSURANCE COMPANY (MA97)	GA	84,316	150,022
66346	58-0828824	09/16/1996	MUNICH AMERICAN REASSURANCE COMPANY (MAA1)	GA	28,938	18,664
66346	58-0828824	09/24/1999	MUNICH AMERICAN REASSURANCE COMPANY (MAB1)	GA	14,141	793,239
66346	58-0828824	03/31/2004	MUNICH AMERICAN REASSURANCE COMPANY (MAB2)	GA		3,497
66346	58-0828824	08/23/2004	MUNICH AMERICAN REASSURANCE COMPANY (MAB3)	GA	180,000	
66346	58-0828824	11/01/2005	MUNICH AMERICAN REASSURANCE COMPANY (MAB4)	GA	100,547	7,156,553
66346	58-0828824	11/23/2007	MUNICH AMERICAN REASSURANCE COMPANY (MAB5)	GA	281,294	1,210,435
66346	58-0828824	08/01/2008	MUNICH AMERICAN REASSURANCE COMPANY (MAB6)	GA		142,988
66346	58-0828824	03/31/2004	MUNICH AMERICAN REASSURANCE COMPANY (MAD1)	GA		921,125
66346	58-0828824	05/01/2004	MUNICH AMERICAN REASSURANCE COMPANY (MAD3)	GA		216,717
66346	58-0828824	11/01/2005	MUNICH AMERICAN REASSURANCE COMPANY (MAD5)	GA	862,547	457,712
66346	58-0828824	03/01/2008	MUNICH AMERICAN REASSURANCE COMPANY (MAE1)	GA	253,031	2,421,599
66346	58-0828824	03/01/2008	MUNICH AMERICAN REASSURANCE COMPANY (MAE3)	GA		519,263
66346	58-0828824	04/01/2005	MUNICH AMERICAN REASSURANCE COMPANY (MAM7)	GA		40,000
66346	58-0828824	04/01/2005	MUNICH AMERICAN REASSURANCE COMPANY (MAM8)	GA		5,000
66346	58-0828824	04/01/2010	MUNICH AMERICAN REASSURANCE COMPANY (MAM9)	GA		15,000
66346	58-0828824	03/27/1979	MUNICH AMERICAN REASSURANCE COMPANY (MJ09)	GA		9,349
66346	58-0828824	02/08/1999	MUNICH AMERICAN REASSURANCE COMPANY (MJ81)	GA	160,264	345,745
66346	58-0828824	01/01/1999	MUNICH AMERICAN REASSURANCE COMPANY (MJ82)	GA	2,050	
66346	58-0828824	03/31/2004	MUNICH AMERICAN REASSURANCE COMPANY (MJ84)	GA	4,777	660,024
66346	58-0828824	03/31/2004	MUNICH AMERICAN REASSURANCE COMPANY (MJ85)	GA		121,261
66346	58-0828824	01/01/2005	MUNICH AMERICAN REASSURANCE COMPANY (MJJ7)	GA		500,000
66346	58-0828824	05/23/2005	MUNICH AMERICAN REASSURANCE COMPANY (MJL1)	GA		520,128
66346	58-0828824	05/23/2005	MUNICH AMERICAN REASSURANCE COMPANY (MJL2)	GA		496,948
66346	58-0828824	11/01/2008	MUNICH AMERICAN REASSURANCE COMPANY (MJL3)	GA		261,510
66346	58-0828824	04/28/2011	MUNICH AMERICAN REASSURANCE COMPANY (MJL6)	GA	3,158,960	675,000
66346	58-0828824	08/30/2010	MUNICH AMERICAN REASSURANCE COMPANY (MJL7)	GA	150,197	450,000
66346	58-0828824	08/30/2010	MUNICH AMERICAN REASSURANCE COMPANY (MJL8)	GA	182,447	1,300,061
66346	58-0828824	07/01/2007	MUNICH AMERICAN REASSURANCE COMPANY (MJN1)	GA	46,656	349,499
66346	58-0828824	07/15/2008	MUNICH AMERICAN REASSURANCE COMPANY (MJN2)	GA		397

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
66346	58-0828824	07/15/2008	MUNICH AMERICAN REASSURANCE COMPANY (MUN3)	GA	325,095	1,367,395
66346	58-0828824	07/15/2008	MUNICH AMERICAN REASSURANCE COMPANY (MUN4)	GA	62	736,731
66346	58-0828824	11/01/2010	MUNICH AMERICAN REASSURANCE COMPANY (MUN5)	GA	46,556	309,953
66346	58-0828824	01/01/2011	MUNICH AMERICAN REASSURANCE COMPANY (MUN6)	GA	410,023	1,521,714
66346	58-0828824	01/01/2012	MUNICH AMERICAN REASSURANCE COMPANY (MUN7)	GA		343
66346	58-0828824	07/01/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUN9)	GA	9,044	48,316
66346	58-0828824	08/08/2016	MUNICH AMERICAN REASSURANCE COMPANY (MUQ7)	GA		81,000
66346	58-0828824	08/08/2016	MUNICH AMERICAN REASSURANCE COMPANY (MUQ8)	GA		337,500
66346	58-0828824	08/08/2016	MUNICH AMERICAN REASSURANCE COMPANY (MUQ9)	GA		337,500
66346	58-0828824	07/07/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUT0)	GA		260,000
66346	58-0828824	08/30/2010	MUNICH AMERICAN REASSURANCE COMPANY (MUT1)	GA	315,000	263,955
66346	58-0828824	08/30/2010	MUNICH AMERICAN REASSURANCE COMPANY (MUT2)	GA	180,129	2,247,667
66346	58-0828824	02/22/2020	MUNICH AMERICAN REASSURANCE COMPANY (MUT3)	GA	15,000	510,000
66346	58-0828824	07/07/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUT5)	GA	200,000	1,917,151
66346	58-0828824	07/07/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUT7)	GA		87,500
66346	58-0828824	07/07/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUT9)	GA		47,619
66346	58-0828824	02/22/2020	MUNICH AMERICAN REASSURANCE COMPANY (MUTB)	GA		235,000
66346	58-0828824	02/22/2020	MUNICH AMERICAN REASSURANCE COMPANY (MUTR)	GA		50,000
66346	58-0828824	05/01/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUV1)	GA		45,000
66346	58-0828824	05/01/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUV2)	GA		165,000
66346	58-0828824	05/01/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUV3)	GA		105,000
66346	58-0828824	05/01/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUV4)	GA		195,000
66346	58-0828824	01/23/2019	MUNICH AMERICAN REASSURANCE COMPANY (MUV5)	GA		15,000
66346	58-0828824	01/23/2019	MUNICH AMERICAN REASSURANCE COMPANY (MUV6)	GA		112,500
66346	58-0828824	01/23/2019	MUNICH AMERICAN REASSURANCE COMPANY (MUV7)	GA		90,000
66346	58-0828824	01/23/2019	MUNICH AMERICAN REASSURANCE COMPANY (MUV8)	GA		112,500
66346	58-0828824	11/23/2019	MUNICH AMERICAN REASSURANCE COMPANY (MUW1)	GA		29,865
66346	58-0828824	11/23/2019	MUNICH AMERICAN REASSURANCE COMPANY (MUW3)	GA	26,934	
66346	58-0828824	11/23/2019	MUNICH AMERICAN REASSURANCE COMPANY (MUW4)	GA		83,516
66346	58-0828824	11/23/2019	MUNICH AMERICAN REASSURANCE COMPANY (MUW5)	GA		59,707
66346	58-0828824	11/23/2019	MUNICH AMERICAN REASSURANCE COMPANY (MUW6)	GA		462,410
66346	58-0828824	11/23/2019	MUNICH AMERICAN REASSURANCE COMPANY (MUW7)	GA	1,256,190	127,434
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUX1)	GA		120,000
88099	75-1608507	11/23/2007	OPTIMUM RE INSURANCE COMPANY (OPB5)	TX	96,697	186,146
88099	75-1608507	01/01/2012	OPTIMUM RE INSURANCE COMPANY (OPB7)	TX	39,145	55,350
88099	75-1608507	11/23/2019	OPTIMUM RE INSURANCE COMPANY (OPB8)	TX		8,800
88099	75-1608507	01/01/2012	OPTIMUM RE INSURANCE COMPANY (OPD6)	TX		18,490
74900	63-0483783	07/07/2018	PARTNERRE LIFE REINSURANCE CO OF AMERICA (PRT3)	AR	60,000	1,245,000
74900	63-0483783	02/22/2020	PARTNERRE LIFE REINSURANCE CO OF AMERICA (PRT5)	AR	200,000	2,650,744
74900	63-0483783	07/07/2018	PARTNERRE LIFE REINSURANCE CO OF AMERICA (PRT6)	AR		1,350,000
74900	63-0483783	07/07/2018	PARTNERRE LIFE REINSURANCE CO OF AMERICA (PRT7)	AR		61,500
74900	63-0483783	07/07/2018	PARTNERRE LIFE REINSURANCE COMPANY OF AMERI (PRTB)	AR	200,000	1,669,469
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERI (PRX1)	AR		40,000
93572	43-1235868	03/01/1996	RGA REINSURANCE COMPANY (AL44)	MO	815,333	455,666
93572	43-1235868	05/01/2001	RGA REINSURANCE COMPANY (AL97)	MO	77,772	41,342
93572	43-1235868	09/16/1996	RGA REINSURANCE COMPANY (ALA1)	MO	38,572	24,880
93572	43-1235868	09/01/2001	RGA REINSURANCE COMPANY (ALB2)	MO	9,700	140,786
93572	43-1235868	11/19/2001	RGA REINSURANCE COMPANY (ALD1)	MO	3,548,709	83,361
93572	43-1235868	09/01/2002	RGA REINSURANCE COMPANY (ALD2)	MO		921,125
93572	43-1235868	03/01/1996	RGA REINSURANCE COMPANY (AZ62)	MO	476,286	815,275
93572	43-1235868	01/01/1999	RGA REINSURANCE COMPANY (AZ82)	MO	2,462	
93572	43-1235868	03/28/2000	RGA REINSURANCE COMPANY (AZ84)	MO	36,936	273,154
93572	43-1235868	03/28/2000	RGA REINSURANCE COMPANY (AZ85)	MO		139,569
93572	43-1235868	09/14/1981	RGA REINSURANCE COMPANY (GA11)	MO	442,487	2,558,092
93572	43-1235868	12/31/2017	RGA REINSURANCE COMPANY (GA17)	MO		11,625,857
93572	43-1235868	12/31/2017	RGA REINSURANCE COMPANY (GA17)	MO		588,561
93572	43-1235868	01/01/1984	RGA REINSURANCE COMPANY (GA18)	MO	34,039	2,301,686
93572	43-1235868	09/01/1986	RGA REINSURANCE COMPANY (GA24)	MO	138,955	702,654
93572	43-1235868	03/29/1993	RGA REINSURANCE COMPANY (GA39)	MO	51,031	340,020
93572	43-1235868	02/08/1999	RGA REINSURANCE COMPANY (GA81)	MO	70,577	331,942
93572	43-1235868	03/28/2000	RGA REINSURANCE COMPANY (GA84)	MO	41,713	934,508
93572	43-1235868	01/01/2005	RGA REINSURANCE COMPANY (GA85)	MO		90,945
93572	43-1235868	01/01/2005	RGA REINSURANCE COMPANY (GAJ7)	MO		200,000
93572	43-1235868	05/23/2005	RGA REINSURANCE COMPANY (GAL2)	MO	49,155	307,241
93572	43-1235868	05/23/2005	RGA REINSURANCE COMPANY (GAL3)	MO	1,049,999	2,689,844
93572	43-1235868	08/30/2010	RGA REINSURANCE COMPANY (GAL7)	MO	1,051,366	1,470,000
93572	43-1235868	08/30/2010	RGA REINSURANCE COMPANY (GAL8)	MO	1,094,679	5,426,787
93572	43-1235868	07/01/2007	RGA REINSURANCE COMPANY (GAN1)	MO	464,899	503,787
93572	43-1235868	02/24/2014	RGA REINSURANCE COMPANY (GAN3)	MO	307,602	1,079,437
93572	43-1235868	11/01/2010	RGA REINSURANCE COMPANY (GAN5)	MO	46,556	309,953
93572	43-1235868	12/20/2017	RGA REINSURANCE COMPANY (GAN6)	MO	182,543	2,140,896
93572	43-1235868	12/06/2017	RGA REINSURANCE COMPANY (GAN8)	MO		302,390
93572	43-1235868	07/01/2018	RGA REINSURANCE COMPANY (GAN9)	MO	9,044	48,316
93572	43-1235868	08/08/2016	RGA REINSURANCE COMPANY (GAQ9)	MO		270,000
93572	43-1235868	07/07/2018	RGA REINSURANCE COMPANY (GAT0)	MO		130,000
93572	43-1235868	08/30/2010	RGA REINSURANCE COMPANY (GAT1)	MO	1,040,000	703,879
93572	43-1235868	08/30/2010	RGA REINSURANCE COMPANY (GAT2)	MO	630,000	7,082,677
93572	43-1235868	07/07/2018	RGA REINSURANCE COMPANY (GAT3)	MO	45,000	1,905,000
93572	43-1235868	07/07/2018	RGA REINSURANCE COMPANY (GAT5)	MO	225,000	1,839,259
93572	43-1235868	02/22/2020	RGA REINSURANCE COMPANY (GAT5)	MO		200,744
93572	43-1235868	07/07/2018	RGA REINSURANCE COMPANY (GAT6)	MO		1,687,500
93572	43-1235868	07/07/2018	RGA REINSURANCE COMPANY (GAT7)	MO		73,000
93572	43-1235868	07/07/2018	RGA REINSURANCE COMPANY (GAT9)	MO	244	23,810
93572	43-1235868	07/07/2018	RGA REINSURANCE COMPANY (GATB)	MO	450,000	2,633,938
93572	43-1235868	11/20/2021	RGA REINSURANCE COMPANY (GAUA)	MO		5,000
93572	43-1235868	11/20/2021	RGA REINSURANCE COMPANY (GAUI)	MO		15,000
93572	43-1235868	11/23/2019	RGA REINSURANCE COMPANY (GAW1)	MO		9,955
93572	43-1235868	11/23/2019	RGA REINSURANCE COMPANY (GAW2)	MO		140,791
93572	43-1235868	11/23/2019	RGA REINSURANCE COMPANY (GAW4)	MO		27,839
93572	43-1235868	11/23/2019	RGA REINSURANCE COMPANY (GAW5)	MO		19,902
93572	43-1235868	11/23/2019	RGA REINSURANCE COMPANY (GAW6)	MO		132,117
93572	43-1235868	11/23/2019	RGA REINSURANCE COMPANY (GAW7)	MO	23,664	42,477
93572	43-1235868	06/25/2022	RGA REINSURANCE COMPANY (GAX1)	MO		40,000
93572	43-1235868	10/01/1976	RGA REINSURANCE COMPANY (NC02)	MO		1,403,214
93572	43-1235868	12/06/2017	RGA REINSURANCE COMPANY (RA17)	MO		92,217
93572	43-1235868	01/01/1997	RGA REINSURANCE COMPANY (RG02)	MO	1,520,000	5,975,139
93572	43-1235868	01/01/1997	RGA REINSURANCE COMPANY (RG03)	MO	24,260	829,484
93572	43-1235868	01/01/1997	RGA REINSURANCE COMPANY (RG04)	MO	2,274,800	1,611,820
93572	43-1235868	01/01/1997	RGA REINSURANCE COMPANY (RG05)	MO		1,087,500
93572	43-1235868	01/01/1997	RGA REINSURANCE COMPANY (RG06)	MO		37,500
93572	43-1235868	01/01/1983	RGA REINSURANCE COMPANY (RG12)	MO		928,815
93572	43-1235868	04/15/1991	RGA REINSURANCE COMPANY (RG19)	MO	980,680	272,811
93572	43-1235868	09/14/1981	RGA REINSURANCE COMPANY (RG22)	MO		746,318
93572	43-1235868	09/01/1998	RGA REINSURANCE COMPANY (RG87)	MO		14,457
93572	43-1235868	05/01/2001	RGA REINSURANCE COMPANY (RG97)	MO	48,723	183,709

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
93572	43-1235868	09/16/1996	RGA REINSURANCE COMPANY (RGA1)	MO	28,938	18,665
93572	43-1235868	08/23/2004	RGA REINSURANCE COMPANY (RGB3)	MO	150,000	
93572	43-1235868	06/01/2008	RGA REINSURANCE COMPANY (RGB5)	MO	340,171	698,183
93572	43-1235868	08/01/2008	RGA REINSURANCE COMPANY (RGB6)	MO		178,735
93572	43-1235868	01/01/2012	RGA REINSURANCE COMPANY (RGB7)	MO	46,832	113,390
93572	43-1235868	11/23/2019	RGA REINSURANCE COMPANY (RGB8)	MO		26,401
93572	43-1235868	03/31/2004	RGA REINSURANCE COMPANY (RGD1)	MO	525,000	
93572	43-1235868	05/01/2004	RGA REINSURANCE COMPANY (RGD3)	MO		216,717
93572	43-1235868	11/01/2005	RGA REINSURANCE COMPANY (RGD5)	MO	342,884	261,550
93572	43-1235868	01/01/2012	RGA REINSURANCE COMPANY (RGD6)	MO		46,223
93572	43-1235868	02/29/2004	RGA REINSURANCE COMPANY (RGH1)	MO	960,980	39,173
93572	43-1235868	04/01/2005	RGA REINSURANCE COMPANY (RGM7)	MO		40,000
93572	43-1235868	04/01/2005	RGA REINSURANCE COMPANY (RGM8)	MO		40,000
93572	43-1235868	07/01/2012	RGA REINSURANCE COMPANY (RGPD)	MO		25,886
64688	75-6020048	09/01/2001	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPA (SCB2)	DE		216,487
64688	75-6020048	08/23/2004	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPA (SCB3)	DE	15,000	
64688	75-6020048	08/05/2011	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPA (SCB5)	DE		26,455
64688	75-6020048	01/01/2012	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPA (SCB7)	DE	21,073	110,697
64688	75-6020048	11/23/2019	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPA (SCB8)	DE		17,600
64688	75-6020048	01/01/2012	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPA (SCD6)	DE		36,979
64688	75-6020048	11/01/2010	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPA (SCN5)	DE	57,691	619,907
64688	75-6020048	01/01/2011	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPA (SCN6)	DE	85,981	1,150,794
64688	75-6020048	01/01/2012	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPA (SCN7)	DE		229
64688	75-6020048	07/01/2018	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPA (SCN9)	DE	18,088	96,632
64688	75-6020048	09/01/1986	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPA (TA23)	DE	60,310	351,325
64688	75-6020048	11/01/1986	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPA (TA25)	DE	47,985	1,137,586
64688	75-6020048	08/30/2010	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPA (TAL7)	DE	335,691	725,719
64688	75-6020048	08/30/2010	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPA (TAL8)	DE	377,894	2,019,006
64688	75-6020048	07/15/2008	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPA (TAN3)	DE	48,972	1,383,401
64688	75-6020048	07/15/2008	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPA (TAN4)	DE	30,971	594,381
64688	75-6020048	08/30/2010	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPA (TAT1)	DE	210,000	175,970
64688	75-6020048	08/30/2010	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPA (TAT2)	DE	450,323	5,148,673
64688	75-6020048	09/01/2002	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPA (TRD2)	DE		736,767
64688	75-6020048	03/31/2003	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPA (TRH1)	DE	36,550	76,134
64688	75-6020048	08/01/2008	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPA (XLB6)	DE		71,494
87017	62-1003368	09/16/1996	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DEL (GG70)	DE	11,177	60,261
87017	62-1003368	09/24/1999	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DEL (GGB1)	DE	36,638	503,554
87017	62-1003368	09/01/2001	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DEL (GGB2)	DE		131,135
87017	62-1003368	11/19/2001	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DEL (GGD1)	DE	1,396,833	
97071	13-3126819	05/01/2001	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (BA97)	DE	25,624	75,012
97071	13-3126819	03/28/2000	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (BM84)	DE	3,583	699,940
97071	13-3126819	03/28/2000	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (BM85)	DE		130,416
97071	13-3126819	11/01/2005	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIB4)	DE	43,092	3,067,093
97071	13-3126819	11/23/2007	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIB5)	DE	28,842	558,442
97071	13-3126819	01/01/2012	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIB7)	DE	31,610	166,049
97071	13-3126819	11/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIB8)	DE		26,401
97071	13-3126819	11/01/2005	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GID5)	DE	369,663	196,162
97071	13-3126819	01/01/2012	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GID6)	DE		46,223
97071	13-3126819	08/30/2010	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIL7)	DE	530,004	750,000
97071	13-3126819	08/30/2010	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIL8)	DE	38,947	866,061
97071	13-3126819	07/01/2007	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIN1)	DE	16,944	262,124
97071	13-3126819	07/15/2008	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIN2)	DE		227
97071	13-3126819	07/15/2008	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIN3)	DE	37,501	1,143,464
97071	13-3126819	07/15/2008	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIN4)	DE		594,381
97071	13-3126819	11/01/2010	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIN5)	DE	57,691	619,907
97071	13-3126819	01/01/2011	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIN6)	DE	198,748	2,105,769
97071	13-3126819	01/01/2012	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIN7)	DE		286
97071	13-3126819	07/01/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIN9)	DE	18,088	96,632
97071	13-3126819	07/01/2012	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIPF)	DE		608,181
97071	13-3126819	10/31/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (STL2)	DE		8,224
97071	13-3126819	12/06/2017	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SU17)	DE		73,774
97071	13-3126819	07/01/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SU20)	DE		6,736
97071	13-3126819	01/01/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUE8)	DE	31,172	99,014
97071	13-3126819	12/06/2017	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUN8)	DE		241,911
97071	13-3126819	08/08/2016	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUQ7)	DE		81,000
97071	13-3126819	08/08/2016	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUQ8)	DE		337,500
97071	13-3126819	08/08/2016	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUQ9)	DE		607,500
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT0)	DE		520,000
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT3)	DE		1,905,000
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT5)	DE	400,000	4,367,150
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT6)	DE		1,350,000
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT7)	DE		73,000
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT9)	DE		95,238
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUTB)	DE	150,000	1,304,735
97071	13-3126819	11/20/2021	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUUA)	DE		6,250
97071	13-3126819	11/20/2021	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUUI)	DE		30,000
97071	13-3126819	05/01/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUV1)	DE		135,000
97071	13-3126819	05/01/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUV2)	DE		495,000
97071	13-3126819	05/01/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUV3)	DE		315,000
97071	13-3126819	05/01/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUV4)	DE		585,000
97071	13-3126819	01/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUV5)	DE		45,000
97071	13-3126819	01/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUV6)	DE		337,500
97071	13-3126819	01/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUV7)	DE	225,000	270,000
97071	13-3126819	01/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUV8)	DE		337,500
97071	13-3126819	11/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUW1)	DE		19,910
97071	13-3126819	11/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUW3)	DE	17,956	
97071	13-3126819	11/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUW4)	DE		55,677
97071	13-3126819	11/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUW5)	DE	3,750	29,853
97071	13-3126819	11/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUW6)	DE		264,235
97071	13-3126819	11/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUW7)	DE	47,328	84,956
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUX1)	DE		40,000
97071	13-3126819	05/23/2005	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (TAL2)	DE		102,414
97071	13-3126819	05/23/2005	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (TAL4)	DE		164,387
97071	13-3126819	01/01/2005	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (TAJ7)	DE		200,000
97071	13-3126819	05/23/2005	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (TAL3)	DE	477,000	1,511,312
82627	06-0839705	01/01/1971	SWISS RE LIFE & HEALTH AMERICA INC. (CI21)	MO		183,480
82627	06-0839705	09/08/1997	SWISS RE LIFE & HEALTH AMERICA INC. (LF85)	MO		247,977
82627	06-0839705	10/01/1981	SWISS RE LIFE & HEALTH AMERICA INC. (LR10)	MO	8,818	259,632
82627	06-0839705	01/01/1984	SWISS RE LIFE & HEALTH AMERICA INC. (LR17)	MO	2,892	237,600
82627	06-0839705	03/29/1993	SWISS RE LIFE & HEALTH AMERICA INC. (LR38)	MO	137,254	340,019
82627	06-0839705	09/08/1997	SWISS RE LIFE & HEALTH AMERICA INC. (LR78)	MO	199,980	
82627	06-0839705	03/01/1996	SWISS RE LIFE & HEALTH AMERICA INC. (N044)	MO	731,810	455,666
82627	06-0839705	02/01/1994	SWISS RE LIFE & HEALTH AMERICA INC. (N045)	MO		6,934
82627	06-0839705	03/01/1996	SWISS RE LIFE & HEALTH AMERICA INC. (N048)	MO		250,000
82627	06-0839705	09/08/1997	SWISS RE LIFE & HEALTH AMERICA INC. (N085)	MO		186,038

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
82627	06-0839705	05/01/2001	SWISS RE LIFE & HEALTH AMERICA INC. (N097)	MO	103,108	150,022
82627	06-0839705	09/16/1996	SWISS RE LIFE & HEALTH AMERICA INC. (NOA1)	MO	146,757	24,880
82627	06-0839705	09/01/2001	SWISS RE LIFE & HEALTH AMERICA INC. (NOB2)	MO	43,655	649,328
82627	06-0839705	11/19/2001	SWISS RE LIFE & HEALTH AMERICA INC. (NOD1)	MO	1,419,229	33,338
82627	06-0839705	03/31/2003	SWISS RE LIFE & HEALTH AMERICA INC. (NOH1)	MO	40,587	30,683
82627	06-0839705	12/31/2016	SWISS RE LIFE & HEALTH AMERICA INC. (SR16)	MO	16,642,345	11,979,118
82627	06-0839705	12/31/2016	SWISS RE LIFE & HEALTH AMERICA INC. (SR16)	MO		95,446
82627	06-0839705	03/01/1996	SWISS RE LIFE & HEALTH AMERICA INC. (SR60)	MO	496,690	815,275
82627	06-0839705	03/01/1996	SWISS RE LIFE & HEALTH AMERICA INC. (SR64)	MO		67,290
82627	06-0839705	09/08/1997	SWISS RE LIFE & HEALTH AMERICA INC. (SR77)	MO	150,030	
82627	06-0839705	10/18/2003	SWISS RE LIFE & HEALTH AMERICA INC. (SR83)	MO	112,500	
82627	06-0839705	01/01/2000	SWISS RE LIFE & HEALTH AMERICA INC. (SR84)	MO	285,307	279,121
82627	06-0839705	06/12/2012	SWISS RE LIFE & HEALTH AMERICA INC. (SRB2)	MO	19,402	150,440
82627	06-0839705	08/05/2011	SWISS RE LIFE & HEALTH AMERICA INC. (SRB5)	MO	30,258	13,228
82627	06-0839705	08/01/2008	SWISS RE LIFE & HEALTH AMERICA INC. (SRB6)	MO		107,241
82627	06-0839705	01/01/2012	SWISS RE LIFE & HEALTH AMERICA INC. (SRB7)	MO	56,917	55,349
82627	06-0839705	11/23/2019	SWISS RE LIFE & HEALTH AMERICA INC. (SRB8)	MO		8,800
82627	06-0839705	06/12/2012	SWISS RE LIFE & HEALTH AMERICA INC. (SRD1)	MO	3,548,425	116,696
82627	06-0839705	05/28/2012	SWISS RE LIFE & HEALTH AMERICA INC. (SRE1)	MO	253,031	1,108,012
82627	06-0839705	05/28/2012	SWISS RE LIFE & HEALTH AMERICA INC. (SRE3)	MO	259,201	
82627	06-0839705	01/01/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRE8)	MO	31,172	99,013
82627	06-0839705	01/01/2020	SWISS RE LIFE & HEALTH AMERICA INC. (SREA)	MO	1,314,558	1,301,797
82627	06-0839705	05/23/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SRL1)	MO	124,587	520,128
82627	06-0839705	05/23/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SRL2)	MO	190,739	102,414
82627	06-0839705	05/23/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SRL3)	MO	1,580,214	2,879,354
82627	06-0839705	05/23/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SRL4)	MO	189,000	493,160
82627	06-0839705	11/01/2006	SWISS RE LIFE & HEALTH AMERICA INC. (SRL5)	MO	785,353	1,782,308
82627	06-0839705	08/30/2010	SWISS RE LIFE & HEALTH AMERICA INC. (SRL6)	MO	3,244,186	675,000
82627	06-0839705	08/30/2010	SWISS RE LIFE & HEALTH AMERICA INC. (SRL7)	MO	100,000	212,859
82627	06-0839705	08/30/2010	SWISS RE LIFE & HEALTH AMERICA INC. (SRL8)	MO	7,647,549	5,688,677
82627	06-0839705	04/01/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SRM7)	MO		553,485
82627	06-0839705	04/01/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SRM8)	MO		10,000
82627	06-0839705	04/01/2010	SWISS RE LIFE & HEALTH AMERICA INC. (SRM9)	MO		86,075
82627	06-0839705	08/01/2017	SWISS RE LIFE & HEALTH AMERICA INC. (SRN6)	MO	97,631	877,679
82627	06-0839705	07/01/2012	SWISS RE LIFE & HEALTH AMERICA INC. (SRPB)	MO		414,568
82627	06-0839705	06/29/2015	SWISS RE LIFE & HEALTH AMERICA INC. (SRR1)	MO	11,667	19,319
82627	06-0839705	12/01/2015	SWISS RE LIFE & HEALTH AMERICA INC. (SRS2)	MO		437,500
82627	06-0839705	01/01/2020	SWISS RE LIFE & HEALTH AMERICA INC. (SRS3)	MO	140,196	
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT0)	MO		260,000
82627	06-0839705	08/30/2010	SWISS RE LIFE & HEALTH AMERICA INC. (SRT1)	MO	650,000	439,924
82627	06-0839705	08/30/2010	SWISS RE LIFE & HEALTH AMERICA INC. (SRT2)	MO	380,258	4,181,671
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT3)	MO		375,000
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT5)	MO	456,660	3,265,003
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT6)	MO	187,500	1,687,500
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT7)	MO		74,000
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT9)	MO		47,619
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRTB)	MO	300,000	1,669,469
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRTR)	MO		100,000
82627	06-0839705	11/20/2021	SWISS RE LIFE & HEALTH AMERICA INC. (SRUA)	MO	5,000	2,500
82627	06-0839705	11/20/2021	SWISS RE LIFE & HEALTH AMERICA INC. (SRUI)	MO		10,000
82627	06-0839705	05/01/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRV1)	MO		90,000
82627	06-0839705	05/01/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRV2)	MO		330,000
82627	06-0839705	05/01/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRV3)	MO		210,000
82627	06-0839705	05/01/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRV4)	MO		390,000
82627	06-0839705	01/23/2019	SWISS RE LIFE & HEALTH AMERICA INC. (SRV5)	MO		30,000
82627	06-0839705	01/23/2019	SWISS RE LIFE & HEALTH AMERICA INC. (SRV6)	MO		225,000
82627	06-0839705	01/23/2019	SWISS RE LIFE & HEALTH AMERICA INC. (SRV7)	MO		180,000
82627	06-0839705	01/23/2019	SWISS RE LIFE & HEALTH AMERICA INC. (SRV8)	MO		225,000
82627	06-0839705	11/23/2019	SWISS RE LIFE & HEALTH AMERICA INC. (SRW1)	MO		19,910
82627	06-0839705	11/23/2019	SWISS RE LIFE & HEALTH AMERICA INC. (SRW3)	MO	22,445	
82627	06-0839705	11/23/2019	SWISS RE LIFE & HEALTH AMERICA INC. (SRW4)	MO		55,677
82627	06-0839705	11/23/2019	SWISS RE LIFE & HEALTH AMERICA INC. (SRW5)	MO		39,804
82627	06-0839705	11/23/2019	SWISS RE LIFE & HEALTH AMERICA INC. (SRW6)	MO	73,130	330,294
82627	06-0839705	11/23/2019	SWISS RE LIFE & HEALTH AMERICA INC. (SRW7)	MO	837,460	84,956
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRX1)	MO		100,000
82627	06-0839705	06/15/1999	SWISS RE LIFE & HEALTH AMERICA INC. (SW83)	MO	256,939	1,404,076
82627	06-0839705	05/01/2004	SWISS RE LIFE & HEALTH AMERICA INC. (SWJ2)	MO	7,076	
82627	06-0839705	01/01/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SWJ7)	MO		301,500
70688	36-6071399	05/23/2005	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY (TAL3)	NY		71,829
70688	36-6071399	05/23/2005	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY (TAL8)	NY		280,000
66133	41-1760577	05/23/2005	WILTON REASSURANCE COMPANY (WRL4)	MN	63,000	164,387
0899999. Life and Annuity - U.S. Non-Affiliates					88,603,008	230,451,215
00000	AA-5420050	11/20/2021	KOREAN REINSURANCE COMPANY (KRUA)	KOR		2,500
00000	AA-5420050	11/20/2021	KOREAN REINSURANCE COMPANY (KRUI)	KOR		10,000
0999999. Life and Annuity - Non-U.S. Non-Affiliates						12,500
1099999. Total Life and Annuity - Non-Affiliates					88,603,008	230,463,715
1199999. Total Life and Annuity					88,603,008	230,463,715
1499999. Total Accident and Health - U.S. Affiliates						
1799999. Total Accident and Health - Non-U.S. Affiliates						
1899999. Total Accident and Health - Affiliates						
60054	06-6033492	03/22/2017	AETNA LIFE INSURANCE COMPANY (AE17)	CT		78,815
68276	48-1024691	06/01/2000	EMPLOYERS REASSURANCE CORPORATION (ER03)	KS		8,987,526
91898	86-0388413	01/01/2018	LIFECARE ASSURANCE COMPANY (LC18)	AZ	392,287	84,926
88099	75-1608507	05/09/2016	OPTIMUM RE INSURANCE COMPANY (OP16)	TX		17,640
80314	52-0913817	12/31/1994	UNICARE LIFE & HEALTH INSURANCE COMPANY (UN02)	IN		10,000
39845	48-0921045	01/01/1993	WESTPORT INSURANCE CORPORATION (ER01)	MO		632,382
1999999. Accident and Health - U.S. Non-Affiliates					392,287	9,811,289
2199999. Total Accident and Health - Non-Affiliates					392,287	9,811,289
2299999. Total Accident and Health					392,287	9,811,289
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					88,995,295	240,262,504
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)						12,500
9999999 Totals - Life, Annuity and Accident and Health					88,995,295	240,275,004

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates														
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates														
80659	82-4533188	08/01/1985	CANADA LIFE ASSURANCE COMPANY (CR22)	MI	YRT/I	OL	99,264	6,248	6,003	8,891				
80659	82-4533188	03/01/1996	CANADA LIFE ASSURANCE COMPANY (CR57)	MI	YRT/I	OL	40,530,737	157,617	145,515	147,647				
80659	82-4533188	09/01/1984	CANADA LIFE ASSURANCE COMPANY (CR82)	MI	YRT/I	OL	108,972	1,260	1,188	1,730				
80659	82-4533188	03/01/1996	CANADA LIFE ASSURANCE COMPANY (CR83)	MI	YRT/I	OL	7,534,515	144,484	128,649	92,153				
80659	82-4533188	03/28/2000	CANADA LIFE ASSURANCE COMPANY (CR85)	MI	YRT/I	OL	78,894,541	916,673	922,178	539,591				
80659	82-4533188	09/24/1999	CANADA LIFE ASSURANCE COMPANY (CRB1)	MI	YRT/I	OL	228,518,889	5,592,148	5,802,705	2,925,652				
80659	82-4533188	11/01/2005	CANADA LIFE ASSURANCE COMPANY (CRB4)	MI	YRT/I	OL	334,832,490	12,576,199	12,438,963	13,601,037				
80659	82-4533188	11/23/2007	CANADA LIFE ASSURANCE COMPANY (CRB5)	MI	YRT/I	OL	341,910,703	4,469,037	4,170,510	4,261,142				
80659	82-4533188	08/01/2008	CANADA LIFE ASSURANCE COMPANY (CRB6)	MI	YRT/I	OL	33,455,858	246,834	244,350	169,023				
80659	82-4533188	09/01/1999	CANADA LIFE ASSURANCE COMPANY (CRC1)	MI	YRT/I	OL	436,842	6,505	5,992	3,306				
80659	82-4533188	05/01/2004	CANADA LIFE ASSURANCE COMPANY (CRD3)	MI	YRT/I	OL	43,852,352	787,077	700,784	371,723				
80659	82-4533188	11/01/2005	CANADA LIFE ASSURANCE COMPANY (CRD5)	MI	YRT/I	OL	569,256,408	6,605,285	5,837,808	5,358,703				
80659	82-4533188	01/01/2009	CANADA LIFE ASSURANCE COMPANY (CRE4)	MI	YRT/I	OL	399,321	3,638	3,303	2,365				
80659	82-4533188	08/01/2008	CANADA LIFE ASSURANCE COMPANY (CRH2)	MI	YRT/I	OL	140,323,197	263,707	243,434	174,913				
80659	82-4533188	01/01/2020	CANADA LIFE ASSURANCE COMPANY (CRH3)	MI	YRT/I	OL	30,529,738	27,252	26,083	19,612				
80659	82-4533188	11/21/2020	CANADA LIFE ASSURANCE COMPANY (CRH4)	MI	YRT/I	OL	101,373,575	94,061	48,671	21,910				
80659	82-4533188	09/01/2003	CANADA LIFE ASSURANCE COMPANY (CRI1)	MI	YRT/I	OL	2,886,284	261,845	240,710	189,716				
80659	82-4533188	07/15/2008	CANADA LIFE ASSURANCE COMPANY (CRN2)	MI	YRT/I	OL	583,039,996	1,555,907	1,578,509	1,132,656				
80659	82-4533188	07/01/2012	CANADA LIFE ASSURANCE COMPANY (CRPE)	MI	YRT/I	OL	990,290,909	1,779,365	1,632,272	974,173				
84824	04-6145677	07/23/2019	COMMONWEALTH ANNUITY AND LIFE INSURANCE COMPANY (CW19)	MA	CO/G	FA		4,753,164,841	3,542,683,716	1,327,330,262				
67652	23-2044248	11/01/1999	FIRST PENN-PACIFIC LIFE INSURANCE COMPANY (FP86)	IN	MCO/I	OL	34,079,186						29,684,540	
86258	13-2572994	05/01/1994	GENERAL RE LIFE CORPORATION (CL29)	CT	YRT/I	OL	63,205,007	574,419	516,850	326,255				
86258	13-2572994	03/01/1996	GENERAL RE LIFE CORPORATION (CL30)	CT	YRT/I	OL	102,430,949	2,621,621	2,523,944	2,655,248				
86258	13-2572994	07/01/1972	GENERAL RE LIFE CORPORATION (CL31)	CT	YRT/I	OL	5,488,778	184,213	213,533	263,221				
86258	13-2572994	03/01/1996	GENERAL RE LIFE CORPORATION (CL44)	CT	YRT/I	OL	84,608,191	2,289,489	2,274,350	2,188,216				
86258	13-2572994	09/01/1998	GENERAL RE LIFE CORPORATION (CL87)	CT	YRT/I	OL	81,588,786	875,369	784,476	543,369				
86258	13-2572994	03/31/2004	GENERAL RE LIFE CORPORATION (CLD2)	CT	YRT/I	OL	3,108,888	21,759	18,584	5,177				
86258	13-2572994	05/01/2004	GENERAL RE LIFE CORPORATION (CLD3)	CT	YRT/I	OL	6,911,927	123,014	112,844	34,579				
86258	13-2572994	03/31/2003	GENERAL RE LIFE CORPORATION (CLH1)	CT	YRT/I	OL	59,071,656	1,513,278	1,603,589	681,130				
86258	13-2572994	09/01/1976	GENERAL RE LIFE CORPORATION (CO01)	CT	YRT/G	OL	449,925	17,766	17,504	31,452				
86258	13-2572994	09/01/1976	GENERAL RE LIFE CORPORATION (CO01)	CT	YRT/I	OL	278,819,929	5,939,472	6,072,471	8,272,612				
86258	13-2572994	03/07/1994	GENERAL RE LIFE CORPORATION (CO47)	CT	YRT/I	OL	24,898,448	540,674	615,283	602,610				
86258	13-2572994	05/01/1994	GENERAL RE LIFE CORPORATION (CO50)	CT	YRT/I	OL	99,677,791	1,667,268	1,596,197	1,511,907				
86258	13-2572994	03/01/1996	GENERAL RE LIFE CORPORATION (CO61)	CT	YRT/I	OL	309,511,977	4,112,022	4,039,308	4,593,558				
86258	13-2572994	01/19/2005	GENERAL RE LIFE CORPORATION (CO66)	CT	YRT/I	OL	47,513,940	83,634	54,356	38,445				
86258	13-2572994	09/16/1996	GENERAL RE LIFE CORPORATION (CO71)	CT	YRT/I	OL	169,544,105	1,311,184	1,327,526	898,477				
86258	13-2572994	02/08/1999	GENERAL RE LIFE CORPORATION (CO81)	CT	YRT/I	OL	35,189,446	352,863	342,499	228,908				
86258	13-2572994	01/01/2005	GENERAL RE LIFE CORPORATION (CO84)	CT	YRT/I	OL	575,192,123	2,730,205	2,694,733	1,742,616				
86258	13-2572994	09/01/1999	GENERAL RE LIFE CORPORATION (COC1)	CT	YRT/I	OL	436,842	6,505	5,992	3,874				
86258	13-2572994	07/01/2007	GENERAL RE LIFE CORPORATION (GRN1)	CT	YRT/I	OL	722,926,235	2,284,841	2,234,471	2,027,654				
86258	13-2572994	07/15/2008	GENERAL RE LIFE CORPORATION (GRN2)	CT	YRT/I	OL	436,950,231	1,132,578	1,151,882	900,789				
86258	13-2572994	07/15/2008	GENERAL RE LIFE CORPORATION (GRN3)	CT	YRT/I	OL	1,059,901,641	1,349,693	1,313,612	1,188,832				
86258	13-2572994	07/15/2008	GENERAL RE LIFE CORPORATION (GRN4)	CT	YRT/I	OL	3,663,219,554	7,028,068	7,207,074	5,152,391				
86258	13-2572994	11/01/2010	GENERAL RE LIFE CORPORATION (GRN5)	CT	YRT/I	OL	1,508,128,218	1,842,658	1,812,437	1,231,854				
86258	13-2572994	05/14/2014	GENERAL RE LIFE CORPORATION (GRN6)	CT	YRT/I	OL	884,141	4,935	4,545	5,198				
86258	13-2572994	07/01/2018	GENERAL RE LIFE CORPORATION (GRN9)	CT	YRT/I	OL	632,118,368	678,080	668,844	400,477				
86258	13-2572994	09/01/1976	GENERAL RE LIFE CORPORATION (GRPA)	CT	YRT/I	OL	71,589,781	167,194	158,247	100,256				
86258	13-2572994	09/01/2019	GENERAL RE LIFE CORPORATION (GRPL)	CT	YRT/I	OL	47,438,372	22,520	20,664	13,239				
86258	13-2572994	11/20/2021	GENERAL RE LIFE CORPORATION (GRUA)	CT	YRT/I	OL	1,607,232,414	1,433,484	46,044	65,669				
86258	13-2572994	11/20/2021	GENERAL RE LIFE CORPORATION (GRUB)	CT	YRT/I	OL	316,439,456	233,950	13,037	12,599				
86258	13-2572994	11/20/2021	GENERAL RE LIFE CORPORATION (GRUC)	CT	YRT/I	OL	634,249,960	287,934	7,168	53,099				
86258	13-2572994	11/20/2021	GENERAL RE LIFE CORPORATION (GRUD)	CT	YRT/I	OL	617,614,587	400,779	48,936	50,624				
86258	13-2572994	11/20/2021	GENERAL RE LIFE CORPORATION (GRUE)	CT	YRT/I	OL	45,230,240	44,839		13,280				

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
86258	13-2572994	11/20/2021	GENERAL RE LIFE CORPORATION (GRUF)	CT	YRT/I	OL	276,036,777	314,825		24,355				
86258	13-2572994	11/20/2021	GENERAL RE LIFE CORPORATION (GRUG)	CT	YRT/I	OL	34,886,980	10,397	354	649				
86258	13-2572994	11/20/2021	GENERAL RE LIFE CORPORATION (GRUI)	CT	YRT/I	OL	18,467,321	6,833	94	342				
86258	13-2572994	11/20/2021	GENERAL RE LIFE CORPORATION (GRUJ)	CT	YRT/I	OL	11,319,014	4,936	110	356				
86258	13-2572994	11/20/2021	GENERAL RE LIFE CORPORATION (GRUM)	CT	YRT/I	OL	420,245	370		190				
86258	13-2572994	08/20/2022	GENERAL RE LIFE CORPORATION (GRUN)	CT	YRT/I	OL	24,675,861	15,946						
86258	13-2572994	11/23/2019	GENERAL RE LIFE CORPORATION (GRW1)	CT	YRT/I	OL	402,595,076	315,886	306,370	196,585				
86258	13-2572994	11/23/2019	GENERAL RE LIFE CORPORATION (GRW2)	CT	YRT/I	OL	356,350,499	297,925	288,854	151,195				
86258	13-2572994	11/23/2019	GENERAL RE LIFE CORPORATION (GRW3)	CT	YRT/I	OL	751,968,005	335,388	335,809	204,133				
86258	13-2572994	11/23/2019	GENERAL RE LIFE CORPORATION (GRW4)	CT	YRT/I	OL	455,641,734	438,838	433,926	284,558				
86258	13-2572994	11/23/2019	GENERAL RE LIFE CORPORATION (GRW5)	CT	YRT/I	OL	1,055,947,660	700,583	686,420	464,320				
86258	13-2572994	11/23/2019	GENERAL RE LIFE CORPORATION (GRW7)	CT	YRT/I	OL	439,594,818	349,015	332,531	203,713				
86258	13-2572994	06/25/2022	GENERAL RE LIFE CORPORATION (GRX1)	CT	YRT/I	OL	201,187,846	223,540		3,605				
86258	13-2572994	06/25/2022	GENERAL RE LIFE CORPORATION (GRX2)	CT	CO/I	OL	214,780,278	446,257		496,642				
86258	13-2572994	06/25/2022	GENERAL RE LIFE CORPORATION (GRX2)	CT	CO/I	XXXL	930,000			1,730				
86258	13-2572994	06/25/2022	GENERAL RE LIFE CORPORATION (GRX2)	CT	YRT/I	OL	150,647	168		82				
86258	13-2572994	06/25/2022	GENERAL RE LIFE CORPORATION (GRX3)	CT	CO/I	OL	20,121,347	21,763		20,187				
86258	13-2572994	06/25/2022	GENERAL RE LIFE CORPORATION (GRX3)	CT	CO/I	XXXL	50,000			22				
86258	13-2572994	06/25/2022	GENERAL RE LIFE CORPORATION (GRX4)	CT	CO/I	OL	1,122,873,897	1,243,903		1,394,143				
86258	13-2572994	06/25/2022	GENERAL RE LIFE CORPORATION (GRX4)	CT	CO/I	XXXL	2,182,495			4,236				
86258	13-2572994	06/25/2022	GENERAL RE LIFE CORPORATION (GRX4)	CT	YRT/I	OL	1,534,782	1,280		1,098				
86258	13-2572994	06/25/2022	GENERAL RE LIFE CORPORATION (GRX5)	CT	CO/I	OL	161,219,665	127,343		143,834				
86258	13-2572994	06/25/2022	GENERAL RE LIFE CORPORATION (GRX5)	CT	CO/I	XXXL	1,339,988			1,153				
86258	13-2572994	06/25/2022	GENERAL RE LIFE CORPORATION (GRX5)	CT	YRT/I	OL	138,912	48		29				
86258	13-2572994	06/25/2022	GENERAL RE LIFE CORPORATION (GRX6)	CT	CO/I	OL	61,559,410	63,275		102,154				
86258	13-2572994	06/25/2022	GENERAL RE LIFE CORPORATION (GRX6)	CT	CO/I	XXXL	749,998			873				
86258	13-2572994	06/25/2022	GENERAL RE LIFE CORPORATION (GRX7)	CT	CO/I	OL	19,395,356	15,722		22,818				
86258	13-2572994	06/25/2022	GENERAL RE LIFE CORPORATION (GRX7)	CT	CO/I	XXXL	87,500			178				
86258	13-2572994	06/25/2022	GENERAL RE LIFE CORPORATION (GRX7)	CT	YRT/I	OL	249,981	160		42				
86258	13-2572994	06/25/2022	GENERAL RE LIFE CORPORATION (GRX8)	CT	CO/I	OL	201,461,445	164,544		293,510				
86258	13-2572994	06/25/2022	GENERAL RE LIFE CORPORATION (GRX8)	CT	CO/I	XXXL	200,000			620				
86258	13-2572994	06/25/2022	GENERAL RE LIFE CORPORATION (GRX8)	CT	YRT/I	OL	501,131	179		112				
86258	13-2572994	06/25/2022	GENERAL RE LIFE CORPORATION (GRX9)	CT	CO/I	OL	134,738,365	90,425		160,700				
86258	13-2572994	06/25/2022	GENERAL RE LIFE CORPORATION (GRX9)	CT	CO/I	XXXL	245,000			450				
86258	13-2572994	06/25/2022	GENERAL RE LIFE CORPORATION (GRX9)	CT	YRT/I	OL	196,384	46		23				
86258	13-2572994	06/25/2022	GENERAL RE LIFE CORPORATION (GRXA)	CT	YRT/I	OL	1,384,676	814		40				
86258	13-2572994	06/25/2022	GENERAL RE LIFE CORPORATION (GRXB)	CT	CO/I	OL	1,747,350	1,385		1,126				
86258	13-2572994	06/25/2022	GENERAL RE LIFE CORPORATION (GRXB)	CT	CO/I	XXXL				68				
86258	13-2572994	06/25/2022	GENERAL RE LIFE CORPORATION (GRXC)	CT	CO/I	OL	445,224	200		182				
86258	13-2572994	06/25/2022	GENERAL RE LIFE CORPORATION (GRXC)	CT	CO/I	XXXL				15				
86258	13-2572994	06/25/2022	GENERAL RE LIFE CORPORATION (GRXD)	CT	CO/I	OL	19,177,277	13,230		12,131				
86258	13-2572994	06/25/2022	GENERAL RE LIFE CORPORATION (GRXD)	CT	CO/I	XXXL				442				
86258	13-2572994	06/25/2022	GENERAL RE LIFE CORPORATION (GRXE)	CT	CO/I	OL	3,017,207	1,662		2,029				
86258	13-2572994	06/25/2022	GENERAL RE LIFE CORPORATION (GRXE)	CT	CO/I	XXXL				101				
86258	13-2572994	06/25/2022	GENERAL RE LIFE CORPORATION (GRXF)	CT	CO/I	OL	1,112,438	647		942				
86258	13-2572994	06/25/2022	GENERAL RE LIFE CORPORATION (GRXF)	CT	CO/I	XXXL				53				
86258	13-2572994	06/25/2022	GENERAL RE LIFE CORPORATION (GRXG)	CT	CO/I	OL	545,250	326		434				
86258	13-2572994	06/25/2022	GENERAL RE LIFE CORPORATION (GRXG)	CT	CO/I	XXXL				10				
86258	13-2572994	06/25/2022	GENERAL RE LIFE CORPORATION (GRXH)	CT	CO/I	OL	5,025,180	2,769		4,308				
86258	13-2572994	06/25/2022	GENERAL RE LIFE CORPORATION (GRXH)	CT	CO/I	XXXL				210				
86258	13-2572994	06/25/2022	GENERAL RE LIFE CORPORATION (GRXI)	CT	CO/I	OL	2,885,432	1,249		2,319				
86258	13-2572994	06/25/2022	GENERAL RE LIFE CORPORATION (GRXI)	CT	CO/I	XXXL				128				
79359	13-2690792	12/31/2020	GREAT-WEST LIFE & ANNUITY INSURANCE COMPANY OF NEW YORK (GY05)	NY	CO/G	OA		1,295,541,509	1,334,944,757	509,695,903	12,051,667	76,872,295		
79359	13-2690792	12/31/2020	GREAT-WEST LIFE & ANNUITY INSURANCE COMPANY OF NEW YORK (GY07)	NY	COFW/G	OA		177,789,982	242,213,932	49,951,449	34,626,149	36,186,924		184,009,371
68322	84-0467907	12/31/2020	GREAT-WEST LIFE AND ANNUITY INSURANCE COMPANY (GW01)	CO	CO/G	OA		9,322,949,931	9,377,114,802	5,320,953,035	859,659,961	862,895,177		
68322	84-0467907	12/31/2020	GREAT-WEST LIFE AND ANNUITY INSURANCE COMPANY (GW03)	CO	COFW/G	OA		6,472,641,771	6,538,522,414	729,433,806	608,683,175	645,747,840		6,503,152,614

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
88340	59-2859797	03/01/1981	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HA96)	FL	YRT/I	OL	199,780	9,607	9,354	13,995				
88340	59-2859797	08/05/2011	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAB5)	FL	YRT/I	OL	48,873,072	582,008	533,136	450,591				
88340	59-2859797	01/01/2012	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAB7)	FL	YRT/I	OL	97,788,662	1,315,923	1,230,401	826,476				
88340	59-2859797	08/05/2011	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAD5)	FL	YRT/I	OL	50,510,574	411,611	352,852	384,448				
88340	59-2859797	01/01/2012	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAD6)	FL	YRT/I	OL	129,906,118	492,930	405,384	219,838				
88340	59-2859797	03/01/2008	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAE1)	FL	YRT/G	OL	10,988,469	176,440	168,572	96,490				
88340	59-2859797	03/01/2008	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAE1)	FL	YRT/I	OL	237,243,555	1,122,669	1,066,714	805,834				
88340	59-2859797	03/01/2008	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAE2)	FL	YRT/I	OL	290,456	3,851	3,635	2,844				
88340	59-2859797	03/01/2008	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAE3)	FL	YRT/I	OL	44,206,013	218,259	207,323	148,206				
88340	59-2859797	04/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAM2)	FL	YRT/G	OL	1,017,840	482	481	4,435				
88340	59-2859797	04/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAM3)	FL	YRT/G	OL	3,827,414	1,044	1,012	9,019				
88340	59-2859797	04/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAM3)	FL	YRT/I	OL	617,480	816	757	807				
88340	59-2859797	04/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAM4)	FL	YRT/G	OL	1,157,360	369	394	3,457				
88340	59-2859797	04/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAM4)	FL	YRT/I	OL	18,288	44	40	45				
88340	59-2859797	04/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAM5)	FL	YRT/G	OL	2,823,318	1,060	1,013	9,315				
88340	59-2859797	04/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAM5)	FL	YRT/I	OL	532,818	3,070	2,791	2,999				
88340	59-2859797	04/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAM6)	FL	YRT/G	OL	116,000	123	112	1,066				
88340	59-2859797	04/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAM7)	FL	YRT/G	OL	86,881,282	35,612	36,345	328,902				
88340	59-2859797	04/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAM8)	FL	YRT/G	OL	3,052,806	1,310	1,428	12,931				
88340	59-2859797	04/01/2010	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAM9)	FL	YRT/G	OL	11,461,791	1,987	2,023	19,753				
88340	59-2859797	11/01/2010	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAN5)	FL	YRT/I	OL	3,022,935,612	3,636,796	3,581,018	2,279,599				
88340	59-2859797	01/01/2011	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAN6)	FL	YRT/I	OL	3,529,834,834	8,733,404	8,546,107	5,419,096				
88340	59-2859797	01/01/2012	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAN7)	FL	YRT/I	OL	281,569,338	783,539	753,124	449,412				
88340	59-2859797	07/01/2018	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAN9)	FL	YRT/I	OL	1,271,700,562	1,368,864	1,349,916	756,833				
88340	59-2859797	07/01/2012	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAPG)	FL	YRT/I	OL	324,409,578	800,714	774,432	445,888				
88340	59-2859797	08/08/2016	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAQ0)	FL	CO/I	XXXL	168,431,100	1,579,720	1,322,742	171,702				
88340	59-2859797	12/01/2015	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAS2)	FL	YRT/G	OL	381,570,609	98,445	104,459	714,083				
88340	59-2859797	01/01/2020	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAS3)	FL	YRT/G	OL	511,604,992	81,376	67,218	619,692				
88340	59-2859797	01/01/2020	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAS7)	FL	YRT/G	OL	51,823,429	7,647	7,652	71,618				
88340	59-2859797	06/15/1999	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (SD83)	FL	CO/I	OL	192,103,514	2,768,204	2,980,064	880,848				
88340	59-2859797	06/15/1999	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (SD83)	FL	YRT/I	OL	1,353,145,389	14,569,614	14,002,434	10,204,736				
88340	59-2859797	06/15/1999	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (SD83)	FL	CO/I	XXXL	1,744,485,087	14,332,267	15,383,327	6,951,963				
88340	59-2859797	05/07/2012	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (SD96)	FL	CO/I	XXXL	8,608,111,003	72,027,135	139,397,635	18,653,553				
88340	59-2859797	05/07/2012	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (SD96)	FL	YRT/I	OL	1,559,475,188	9,025,170	7,883,022	7,546,516				
88340	59-2859797	05/01/2004	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (SDJ1)	FL	CO/I	XXXL	6,802,297	57,879	55,087	61,232				
88340	59-2859797	05/01/2004	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (SDJ1)	FL	YRT/I	OL	16,139,696	144,793	140,402	101,484				
88340	59-2859797	05/01/2004	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (SDJ2)	FL	CO/I	XXXL	13,822,241	99,251	94,852	121,341				
88340	59-2859797	05/01/2004	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (SDJ2)	FL	YRT/I	OL	31,777,540	215,389	207,040	191,135				
88340	59-2859797	05/01/2004	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (SDJ3)	FL	CO/I	XXXL	280,888,680	3,655,369	5,012,050	526,610				
88340	59-2859797	05/01/2004	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (SDJ3)	FL	YRT/I	OL	41,797,476	160,246	148,302	151,253				
88340	59-2859797	05/01/2004	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (SDJ4)	FL	CO/I	XXXL	82,127,961	7,772,179	7,597,476	164,538				
88340	59-2859797	05/01/2004	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (SDJ4)	FL	YRT/I	OL	20,725,316	39,840	37,134	31,587				
88340	59-2859797	01/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (SDJ5)	FL	CO/I	XXXL	2,557,094	6,290	6,032	10,997				
88340	59-2859797	01/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (SDJ5)	FL	YRT/I	OL	3,314,442	14,345	17,325	11,575				
88340	59-2859797	01/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (SDJ6)	FL	CO/I	XXXL	5,535,074	11,555	10,566	35,763				
88340	59-2859797	01/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (SDJ6)	FL	YRT/I	OL	14,301,233	88,103	85,279	74,314				
88340	59-2859797	01/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (SDJ7)	FL	CO/I	XXXL	118,869,113	1,555,899	2,290,414	218,767				
88340	59-2859797	01/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (SDJ7)	FL	YRT/I	OL	16,956,339	54,547	50,929	46,623				
88340	59-2859797	01/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (SDJ8)	FL	CO/I	XXXL	32,260,207	2,331,443	2,364,850	61,216				
88340	59-2859797	01/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (SDJ8)	FL	YRT/I	OL	6,816,099	9,530	8,905	7,501				
88340	59-2859797	05/23/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (STL1)	FL	CO/I	XXXL	2,198,770	8,406	8,896	31,191				
88340	59-2859797	05/23/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (STL1)	FL	YRT/I	OL	30,892,957	371,488	380,788	280,470				
88340	59-2859797	05/23/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (STL2)	FL	CO/I	XXXL	4,901,161	15,526	17,615	47,528				
88340	59-2859797	05/23/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (STL2)	FL	YRT/I	OL	52,911,520	319,242	321,847	275,344				
93440	06-1041332	07/15/1994	HM LIFE INSURANCE COMPANY (GL49)	PA	YRT/I	OL	93,732	1,477	1,450	4,067				
93440	06-1041332	03/31/1997	HM LIFE INSURANCE COMPANY (TG67)	PA	YRT/I	OL	791,044	38,640	43,643	65,566				

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
65676	35-0472300	12/01/1964	LINCOLN NATIONAL LIFE INSURANCE COMPANY (LI51)	IN	YRT/I	OL	1,471,083	156,365	149,060	302,720				
65676	35-0472300	01/05/1983	LINCOLN NATIONAL LIFE INSURANCE COMPANY (LI54)	IN	YRT/I	OL	30,605,499	838,770	770,878	434,095				
65676	35-0472300	09/01/1998	LINCOLN NATIONAL LIFE INSURANCE COMPANY (LI87)	IN	YRT/I	OL	54,482,137	584,353	523,673	358,288				
65676	35-0472300	11/19/2001	LINCOLN NATIONAL LIFE INSURANCE COMPANY (LID1)	IN	YRT/I	OL	230,297,117	6,384,770	6,917,875	2,148,911				
65676	35-0472300	06/01/1937	LINCOLN NATIONAL LIFE INSURANCE COMPANY (LN03)	IN	MCO/I	OL	7,891,422			139,876			6,440,715	
65676	35-0472300	06/01/1937	LINCOLN NATIONAL LIFE INSURANCE COMPANY (LN04)	IN	MCO/I	OL	4,633,446			73,249			3,487,256	
65676	35-0472300	09/01/1982	LINCOLN NATIONAL LIFE INSURANCE COMPANY (LN12)	IN	YRT/I	OL	5,795,406	317,327	425,398	135,421				
65676	35-0472300	01/05/1983	LINCOLN NATIONAL LIFE INSURANCE COMPANY (LN16)	IN	YRT/I	OL	104,025,024	3,314,849	3,594,948	3,396,187				
65676	35-0472300	03/29/1993	LINCOLN NATIONAL LIFE INSURANCE COMPANY (LN36)	IN	YRT/I	OL	361,330,494	3,693,186	3,717,921	3,151,053				
65676	35-0472300	09/16/1996	LINCOLN NATIONAL LIFE INSURANCE COMPANY (LN72)	IN	YRT/I	OL	113,004,862	873,296	884,195	637,805				
65676	35-0472300	02/08/1999	LINCOLN NATIONAL LIFE INSURANCE COMPANY (LN81)	IN	YRT/I	OL	53,423,047	535,697	519,991	342,935				
65676	35-0472300	03/28/2000	LINCOLN NATIONAL LIFE INSURANCE COMPANY (LN85)	IN	YRT/I	OL	113,113,649	1,499,464	1,496,146	895,591				
65676	35-0472300	09/01/1999	LINCOLN NATIONAL LIFE INSURANCE COMPANY (LNC1)	IN	YRT/I	OL	436,842	6,505	5,992	3,203				
66346	58-0828824	01/01/1988	MUNICH AMERICAN REASSURANCE COMPANY (CA26)	GA	YRT/I	OL	155,001,081	1,829,278	1,794,470	2,394,422				
66346	58-0828824	05/01/1994	MUNICH AMERICAN REASSURANCE COMPANY (CA48)	GA	YRT/I	OL	134,168,402	970,760	887,974	811,321				
66346	58-0828824	03/01/1996	MUNICH AMERICAN REASSURANCE COMPANY (CA65)	GA	YRT/I	OL	222,700,806	810,076	680,306	622,161				
66346	58-0828824	09/16/1996	MUNICH AMERICAN REASSURANCE COMPANY (CA69)	GA	YRT/I	OL	225,994,051	1,747,650	1,769,325	1,189,042				
66346	58-0828824	09/08/1997	MUNICH AMERICAN REASSURANCE COMPANY (CA76)	GA	YRT/I	OL	55,317,980	713,306	703,128	451,951				
66346	58-0828824	03/28/2000	MUNICH AMERICAN REASSURANCE COMPANY (CA84)	GA	YRT/I	OL	1,376,972,638	7,433,504	7,297,918	4,473,192				
66346	58-0828824	03/28/2000	MUNICH AMERICAN REASSURANCE COMPANY (CA85)	GA	YRT/I	OL	118,353,018	1,375,099	1,383,418	812,141				
66346	58-0828824	07/01/2007	MUNICH AMERICAN REASSURANCE COMPANY (CAN1)	GA	YRT/I	OL	1,084,222,145	3,427,158	3,351,890	2,993,005				
66346	58-0828824	05/01/1994	MUNICH AMERICAN REASSURANCE COMPANY (CN40)	GA	YRT/I	OL	201,814,907	2,248,655	2,011,622	1,099,953				
66346	58-0828824	11/01/1980	MUNICH AMERICAN REASSURANCE COMPANY (CN41)	GA	YRT/I	OL	15,061,440	476,400	489,146	760,019				
66346	58-0828824	01/01/1988	MUNICH AMERICAN REASSURANCE COMPANY (CN42)	GA	YRT/I	OL	71,379,233	1,039,158	1,071,269	811,707				
66346	58-0828824	03/01/1996	MUNICH AMERICAN REASSURANCE COMPANY (CN43)	GA	YRT/I	OL	6,438,569	280,604	265,430	144,608				
66346	58-0828824	09/08/1997	MUNICH AMERICAN REASSURANCE COMPANY (CN85)	GA	YRT/I	OL	17,677,109	310,616	298,186	218,942				
66346	58-0828824	05/01/2001	MUNICH AMERICAN REASSURANCE COMPANY (CN97)	GA	YRT/I	OL	25,417,412	234,955	213,571	128,116				
66346	58-0828824	09/01/1998	MUNICH AMERICAN REASSURANCE COMPANY (MA87)	GA	YRT/I	OL	81,588,786	875,369	784,476	500,070				
66346	58-0828824	10/01/1994	MUNICH AMERICAN REASSURANCE COMPANY (MA91)	GA	YRT/I	OL	71,508,362	708,194	653,686	481,369				
66346	58-0828824	10/01/1981	MUNICH AMERICAN REASSURANCE COMPANY (MA92)	GA	YRT/I	OL	133,444	5,351	7,078	8,824				
66346	58-0828824	05/01/2001	MUNICH AMERICAN REASSURANCE COMPANY (MA97)	GA	YRT/I	OL	625,763,512	3,762,425	3,541,055	2,177,713				
66346	58-0828824	09/16/1996	MUNICH AMERICAN REASSURANCE COMPANY (MAA1)	GA	YRT/I	OL	53,006,744	675,095	645,974	290,904				
66346	58-0828824	04/01/1997	MUNICH AMERICAN REASSURANCE COMPANY (MAA7)	GA	YRT/I	OL	174,159	5,619	5,391	2,522				
66346	58-0828824	09/24/1999	MUNICH AMERICAN REASSURANCE COMPANY (MAB1)	GA	YRT/I	OL	457,025,203	11,183,583	11,604,781	5,675,090				
66346	58-0828824	03/31/2004	MUNICH AMERICAN REASSURANCE COMPANY (MAB2)	GA	YRT/I	OL	45,461,196	1,551,443	1,652,264	589,096				
66346	58-0828824	08/23/2004	MUNICH AMERICAN REASSURANCE COMPANY (MAB3)	GA	YRT/I	OL	225,353,577	13,501,710	12,034,611	6,981,779				
66346	58-0828824	11/01/2005	MUNICH AMERICAN REASSURANCE COMPANY (MAB4)	GA	YRT/I	OL	585,957,270	22,008,304	21,768,074	19,420,647				
66346	58-0828824	11/23/2007	MUNICH AMERICAN REASSURANCE COMPANY (MAB5)	GA	YRT/I	OL	797,790,984	10,427,701	9,731,170	7,973,140				
66346	58-0828824	08/01/2008	MUNICH AMERICAN REASSURANCE COMPANY (MAB6)	GA	YRT/I	OL	33,455,852	246,835	244,350	166,049				
66346	58-0828824	03/31/2004	MUNICH AMERICAN REASSURANCE COMPANY (MAD1)	GA	YRT/I	OL	170,802,403	5,188,656	5,033,017	1,504,399				
66346	58-0828824	09/01/2002	MUNICH AMERICAN REASSURANCE COMPANY (MAD2)	GA	YRT/I	OL	29,633,228	493,569	501,390	201,385				
66346	58-0828824	05/01/2004	MUNICH AMERICAN REASSURANCE COMPANY (MAD3)	GA	YRT/I	OL	87,704,708	1,574,160	1,401,569	463,517				
66346	58-0828824	08/23/2004	MUNICH AMERICAN REASSURANCE COMPANY (MAD4)	GA	YRT/I	OL	31,332,890	193,569	171,896	80,272				
66346	58-0828824	11/01/2005	MUNICH AMERICAN REASSURANCE COMPANY (MAD5)	GA	YRT/I	OL	996,198,751	11,559,254	10,216,097	6,447,218				
66346	58-0828824	03/01/2008	MUNICH AMERICAN REASSURANCE COMPANY (MAE1)	GA	YRT/G	OL	26,372,326	423,454	404,584	214,191				
66346	58-0828824	03/01/2008	MUNICH AMERICAN REASSURANCE COMPANY (MAE1)	GA	YRT/I	OL	569,579,178	2,694,854	2,560,385	1,773,104				
66346	58-0828824	05/28/2012	MUNICH AMERICAN REASSURANCE COMPANY (MAE1)	GA	YRT/I	OL	2,559,098,437	8,574,173	8,059,551	5,145,286				
66346	58-0828824	03/01/2008	MUNICH AMERICAN REASSURANCE COMPANY (MAE2)	GA	YRT/I	OL	697,094	9,242	8,725	6,045				
66346	58-0828824	05/28/2012	MUNICH AMERICAN REASSURANCE COMPANY (MAE2)	GA	YRT/I	OL	4,694,281	28,664	26,832	16,866				
66346	58-0828824	03/01/2008	MUNICH AMERICAN REASSURANCE COMPANY (MAE3)	GA	YRT/I	OL	106,094,462	523,815	497,566	321,415				
66346	58-0828824	05/28/2012	MUNICH AMERICAN REASSURANCE COMPANY (MAE3)	GA	YRT/I	OL	430,641,953	1,454,140	1,370,782	832,520				
66346	58-0828824	08/01/2008	MUNICH AMERICAN REASSURANCE COMPANY (MAH2)	GA	YRT/I	OL	108,119,465	205,832	189,975	133,052				
66346	58-0828824	01/01/2020	MUNICH AMERICAN REASSURANCE COMPANY (MAH3)	GA	YRT/I	OL	22,897,324	20,445	19,557	14,204				
66346	58-0828824	09/01/2003	MUNICH AMERICAN REASSURANCE COMPANY (MAI1)	GA	YRT/I	OL	3,607,886	327,308	300,890	215,101				
66346	58-0828824	04/01/2005	MUNICH AMERICAN REASSURANCE COMPANY (MAM2)	GA	YRT/G	OL	763,380	361	362	3,528				
66346	58-0828824	04/01/2005	MUNICH AMERICAN REASSURANCE COMPANY (MAM3)	GA	YRT/G	OL	2,870,561	777	751	7,230				

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
66346	58-0828824	04/01/2005	MUNICH AMERICAN REASSURANCE COMPANY (MAM3)	GA	YRT/I	OL	463,110	611	567	640				
66346	58-0828824	04/01/2005	MUNICH AMERICAN REASSURANCE COMPANY (MAM4)	GA	YRT/G	OL	868,020	278	293	2,745				
66346	58-0828824	04/01/2005	MUNICH AMERICAN REASSURANCE COMPANY (MAM4)	GA	YRT/I	OL	13,716	33	30	36				
66346	58-0828824	04/01/2005	MUNICH AMERICAN REASSURANCE COMPANY (MAM5)	GA	YRT/G	OL	2,117,488	786	758	7,421				
66346	58-0828824	04/01/2005	MUNICH AMERICAN REASSURANCE COMPANY (MAM5)	GA	YRT/I	OL	399,614	2,303	2,093	2,378				
66346	58-0828824	04/01/2005	MUNICH AMERICAN REASSURANCE COMPANY (MAM6)	GA	YRT/G	OL	87,000	91	83	847				
66346	58-0828824	04/01/2005	MUNICH AMERICAN REASSURANCE COMPANY (MAM7)	GA	YRT/G	OL	109,365,629	41,837	42,330	457,459				
66346	58-0828824	04/01/2005	MUNICH AMERICAN REASSURANCE COMPANY (MAM8)	GA	YRT/G	OL	3,052,805	1,310	1,428	14,268				
66346	58-0828824	04/01/2010	MUNICH AMERICAN REASSURANCE COMPANY (MAM9)	GA	YRT/G	OL	11,461,782	1,987	2,023	28,282				
66346	58-0828824	03/27/1979	MUNICH AMERICAN REASSURANCE COMPANY (MU09)	GA	YRT/I	OL	782,936	26,099	26,579	33,384				
66346	58-0828824	10/01/1994	MUNICH AMERICAN REASSURANCE COMPANY (MU53)	GA	YRT/I	OL	69,191,297	315,479	298,324	290,021				
66346	58-0828824	02/08/1999	MUNICH AMERICAN REASSURANCE COMPANY (MU81)	GA	YRT/I	OL	88,931,951	891,784	865,625	528,514				
66346	58-0828824	01/01/1999	MUNICH AMERICAN REASSURANCE COMPANY (MU82)	GA	YRT/I	OL	19,601,854	274,592	256,739	170,268				
66346	58-0828824	03/31/2004	MUNICH AMERICAN REASSURANCE COMPANY (MU84)	GA	YRT/I	OL	1,325,961,971	6,414,070	6,313,428	3,882,639				
66346	58-0828824	03/31/2004	MUNICH AMERICAN REASSURANCE COMPANY (MU85)	GA	YRT/I	OL	107,371,833	1,132,424	1,140,829	663,923				
66346	58-0828824	09/01/1999	MUNICH AMERICAN REASSURANCE COMPANY (MUC1)	GA	YRT/I	OL	436,842	6,505	5,992	4,029				
66346	58-0828824	07/01/2002	MUNICH AMERICAN REASSURANCE COMPANY (MUE4)	GA	YRT/I	OL	27,104,736	515,987	431,315	299,902				
66346	58-0828824	08/01/2008	MUNICH AMERICAN REASSURANCE COMPANY (MUE4)	GA	YRT/I	OL	19,242,777	212,830	436,244	124,746				
66346	58-0828824	05/01/2004	MUNICH AMERICAN REASSURANCE COMPANY (MUJ1)	GA	CO/I	XXXL	10,229,009	87,037	82,838	92,078				
66346	58-0828824	05/01/2004	MUNICH AMERICAN REASSURANCE COMPANY (MUJ1)	GA	YRT/I	OL	22,104,788	186,796	181,161	126,601				
66346	58-0828824	05/01/2004	MUNICH AMERICAN REASSURANCE COMPANY (MUJ2)	GA	CO/I	XXXL	11,484,416	81,979	78,392	101,372				
66346	58-0828824	05/01/2004	MUNICH AMERICAN REASSURANCE COMPANY (MUJ2)	GA	YRT/I	OL	24,949,212	161,116	153,767	137,067				
66346	58-0828824	05/01/2004	MUNICH AMERICAN REASSURANCE COMPANY (MUJ3)	GA	CO/I	XXXL	234,660,299	3,054,003	4,187,374	439,942				
66346	58-0828824	05/01/2004	MUNICH AMERICAN REASSURANCE COMPANY (MUJ3)	GA	YRT/I	OL	33,030,117	121,813	112,792	109,622				
66346	58-0828824	05/01/2004	MUNICH AMERICAN REASSURANCE COMPANY (MUJ4)	GA	CO/I	XXXL	68,611,444	6,493,092	6,347,158	137,459				
66346	58-0828824	05/01/2004	MUNICH AMERICAN REASSURANCE COMPANY (MUJ4)	GA	YRT/I	OL	12,891,966	26,573	24,860	19,253				
66346	58-0828824	01/01/2005	MUNICH AMERICAN REASSURANCE COMPANY (MUJ5)	GA	CO/I	XXXL	3,845,250	9,459	9,070	16,536				
66346	58-0828824	01/01/2005	MUNICH AMERICAN REASSURANCE COMPANY (MUJ5)	GA	YRT/I	OL	4,932,093	19,419	24,190	14,395				
66346	58-0828824	01/01/2005	MUNICH AMERICAN REASSURANCE COMPANY (MUJ6)	GA	CO/I	XXXL	4,624,114	9,658	8,837	29,877				
66346	58-0828824	01/01/2005	MUNICH AMERICAN REASSURANCE COMPANY (MUJ6)	GA	YRT/I	OL	10,751,291	63,011	60,957	52,533				
66346	58-0828824	01/01/2005	MUNICH AMERICAN REASSURANCE COMPANY (MUJ7)	GA	CO/I	XXXL	99,215,929	1,299,451	1,912,919	182,635				
66346	58-0828824	01/01/2005	MUNICH AMERICAN REASSURANCE COMPANY (MUJ7)	GA	YRT/I	OL	13,373,385	42,216	39,515	34,210				
66346	58-0828824	01/01/2005	MUNICH AMERICAN REASSURANCE COMPANY (MUJ8)	GA	CO/I	XXXL	26,950,855	1,947,759	1,975,677	51,142				
66346	58-0828824	01/01/2005	MUNICH AMERICAN REASSURANCE COMPANY (MUJ8)	GA	YRT/I	OL	4,436,264	7,170	6,698	5,211				
66346	58-0828824	05/23/2005	MUNICH AMERICAN REASSURANCE COMPANY (MUL1)	GA	CO/I	XXXL	8,128,221	29,479	33,168	102,408				
66346	58-0828824	05/23/2005	MUNICH AMERICAN REASSURANCE COMPANY (MUL1)	GA	YRT/I	OL	110,931,384	1,198,597	1,231,826	793,367				
66346	58-0828824	05/23/2005	MUNICH AMERICAN REASSURANCE COMPANY (MUL2)	GA	CO/I	XXXL	29,747,777	75,057	82,311	302,289				
66346	58-0828824	05/23/2005	MUNICH AMERICAN REASSURANCE COMPANY (MUL2)	GA	YRT/I	OL	156,787,713	951,520	933,244	711,495				
66346	58-0828824	11/01/2008	MUNICH AMERICAN REASSURANCE COMPANY (MUL3)	GA	CO/I	XXXL	685,918,119	13,482,605	13,936,687	1,034,153				
66346	58-0828824	11/01/2008	MUNICH AMERICAN REASSURANCE COMPANY (MUL3)	GA	YRT/I	OL	62,436,430	155,040	151,609	120,875				
66346	58-0828824	04/28/2011	MUNICH AMERICAN REASSURANCE COMPANY (MUL6)	GA	CO/I	XXXL	2,749,439,539	4,040,997	4,445,493	3,907,596				
66346	58-0828824	04/28/2011	MUNICH AMERICAN REASSURANCE COMPANY (MUL6)	GA	YRT/I	OL	631,216,709	1,295,710	1,258,567	960,618				
66346	58-0828824	08/30/2010	MUNICH AMERICAN REASSURANCE COMPANY (MUL7)	GA	CO/I	XXXL	991,618,869	3,693,982	5,882,112	1,845,447				
66346	58-0828824	08/30/2010	MUNICH AMERICAN REASSURANCE COMPANY (MUL7)	GA	YRT/I	OL	262,890,661	666,840	640,021	673,765				
66346	58-0828824	08/30/2010	MUNICH AMERICAN REASSURANCE COMPANY (MUL8)	GA	CO/I	XXXL	4,526,969,974	54,493,176	51,830,940	5,454,612				
66346	58-0828824	08/30/2010	MUNICH AMERICAN REASSURANCE COMPANY (MUL8)	GA	YRT/I	OL	360,258,243	521,104	473,325	509,928				
66346	58-0828824	07/01/2007	MUNICH AMERICAN REASSURANCE COMPANY (MUN1)	GA	YRT/I	OL	1,445,627,268	4,568,904	4,468,928	3,536,488				
66346	58-0828824	07/15/2008	MUNICH AMERICAN REASSURANCE COMPANY (MUN2)	GA	YRT/I	OL	1,059,344,823	2,806,507	2,850,702	2,138,040				
66346	58-0828824	07/15/2008	MUNICH AMERICAN REASSURANCE COMPANY (MUN3)	GA	YRT/I	OL	5,557,816,917	5,393,182	5,294,123	4,235,412				
66346	58-0828824	07/15/2008	MUNICH AMERICAN REASSURANCE COMPANY (MUN4)	GA	YRT/I	OL	5,844,471,904	11,377,166	11,654,154	7,885,681				
66346	58-0828824	11/01/2010	MUNICH AMERICAN REASSURANCE COMPANY (MUN5)	GA	YRT/I	OL	1,540,128,394	1,864,145	1,830,872	1,122,727				
66346	58-0828824	01/01/2011	MUNICH AMERICAN REASSURANCE COMPANY (MUN6)	GA	YRT/I	OL	7,224,300,766	17,869,117	17,388,779	10,969,295				
66346	58-0828824	01/01/2012	MUNICH AMERICAN REASSURANCE COMPANY (MUN7)	GA	YRT/I	OL	577,589,487	1,606,031	1,558,302	889,794				
66346	58-0828824	07/01/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUN9)	GA	YRT/I	OL	648,134,404	693,363	685,031	326,265				
66346	58-0828824	07/01/2012	MUNICH AMERICAN REASSURANCE COMPANY (MUPC)	GA	YRT/I	OL	863,274,735	1,940,638	1,662,490	941,799				
66346	58-0828824	08/08/2016	MUNICH AMERICAN REASSURANCE COMPANY (MUQ0)	GA	CO/I	XXXL	336,862,200	3,159,453	2,645,502	343,404				

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
66346	58-0828824	08/08/2016	MUNICH AMERICAN REASSURANCE COMPANY (MUQ7)	GA	CO/I	XXXL	137,267,550	504,405	472,127	126,482				
66346	58-0828824	08/08/2016	MUNICH AMERICAN REASSURANCE COMPANY (MUQ8)	GA	CO/I	XXXL	162,187,650	1,208,019	1,026,642	180,840				
66346	58-0828824	08/08/2016	MUNICH AMERICAN REASSURANCE COMPANY (MUQ9)	GA	CO/I	XXXL	485,485,459	3,372,012	2,807,752	431,426				
66346	58-0828824	07/07/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUT0)	GA	CO/I	OL	1,304,746,742	1,507,865	1,664,509	1,600,608				
66346	58-0828824	07/07/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUT0)	GA	CO/I	XXXL	676,578,232	3,282,119	3,564,924	818,732				
66346	58-0828824	07/07/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUT0)	GA	YRT/I	OL	33,856,174	18,521	16,941	9,366				
66346	58-0828824	08/30/2010	MUNICH AMERICAN REASSURANCE COMPANY (MUT1)	GA	CO/I	XXXL	2,424,289,583	13,465,545	13,499,680	3,165,968				
66346	58-0828824	08/30/2010	MUNICH AMERICAN REASSURANCE COMPANY (MUT1)	GA	YRT/I	OL	230,928,427	393,699	350,148	250,573				
66346	58-0828824	08/30/2010	MUNICH AMERICAN REASSURANCE COMPANY (MUT2)	GA	CO/I	XXXL	5,713,049,808	50,765,353	43,324,555	6,686,105				
66346	58-0828824	08/30/2010	MUNICH AMERICAN REASSURANCE COMPANY (MUT2)	GA	YRT/I	OL	233,064,288	233,582	209,237	144,893				
66346	58-0828824	02/22/2020	MUNICH AMERICAN REASSURANCE COMPANY (MUT3)	GA	CO/I	XXXL	85,000			1,273				
66346	58-0828824	02/22/2020	MUNICH AMERICAN REASSURANCE COMPANY (MUT3)	GA	CO/I	OL	671,153,510	1,993,847	2,462,515	1,471,246				
66346	58-0828824	02/22/2020	MUNICH AMERICAN REASSURANCE COMPANY (MUT3)	GA	YRT/I	OL	5,953,125	8,867	3,664	7,666				
66346	58-0828824	07/07/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUT5)	GA	CO/I	OL	4,135,440,752	6,965,872	8,403,434	5,419,648				
66346	58-0828824	07/07/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUT5)	GA	CO/I	XXXL	4,453,130,510	20,877,793	17,238,526	5,449,843				
66346	58-0828824	07/07/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUT5)	GA	YRT/I	OL	191,431,994	173,426	122,378	104,828				
66346	58-0828824	07/07/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUT7)	GA	CO/I	OL	67,188,223	86,122	107,777	109,412				
66346	58-0828824	07/07/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUT7)	GA	CO/I	XXXL	556,104,424	3,194,312	2,682,405	842,739				
66346	58-0828824	07/07/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUT7)	GA	YRT/I	OL	13,494,792	11,870	8,123	7,382				
66346	58-0828824	07/07/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUT8)	GA	CO/I	OL	566,296,512	658,869	791,927	641,135				
66346	58-0828824	07/07/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUT8)	GA	CO/I	XXXL	274,863,203	1,043,367	860,389	299,235				
66346	58-0828824	07/07/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUT8)	GA	YRT/I	OL	17,762,902	12,017	8,579	6,713				
66346	58-0828824	07/07/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUT9)	GA	CO/I	OL	109,240,523	107,622	139,671	153,688				
66346	58-0828824	07/07/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUT9)	GA	CO/I	XXXL	935,917,472	5,659,631	6,513,042	1,284,915				
66346	58-0828824	07/07/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUT9)	GA	YRT/I	OL	22,126,536	15,358	11,966	9,003				
66346	58-0828824	02/22/2020	MUNICH AMERICAN REASSURANCE COMPANY (MUTB)	GA	CO/I	XXXL	255,000			8,472				
66346	58-0828824	02/22/2020	MUNICH AMERICAN REASSURANCE COMPANY (MUTB)	GA	CO/I	OL	1,875,990,288	4,711,970	5,474,388	2,763,974				
66346	58-0828824	02/22/2020	MUNICH AMERICAN REASSURANCE COMPANY (MUTB)	GA	YRT/I	OL	93,980,527	85,912	57,108	47,345				
66346	58-0828824	02/22/2020	MUNICH AMERICAN REASSURANCE COMPANY (MUTR)	GA	CO/I	XXXL	50,000			1,403				
66346	58-0828824	02/22/2020	MUNICH AMERICAN REASSURANCE COMPANY (MUTR)	GA	CO/I	OL	328,806,396	1,288,304	1,736,321	468,828				
66346	58-0828824	02/22/2020	MUNICH AMERICAN REASSURANCE COMPANY (MUTR)	GA	YRT/I	OL	23,680,536	24,438	9,881	19,174				
66346	58-0828824	04/15/2017	MUNICH AMERICAN REASSURANCE COMPANY (MUU1)	GA	YRT/I	OL	544,777	272	281	183				
66346	58-0828824	04/15/2017	MUNICH AMERICAN REASSURANCE COMPANY (MUU2)	GA	CO/I	OL	11,021,589	8,698	5,528	5,793				
66346	58-0828824	04/15/2017	MUNICH AMERICAN REASSURANCE COMPANY (MUU2)	GA	CO/I	XXXL	2,499,883	4,834	3,545	1,923				
66346	58-0828824	04/15/2017	MUNICH AMERICAN REASSURANCE COMPANY (MUU3)	GA	YRT/I	OL	52,427,259	26,418	23,058	20,144				
66346	58-0828824	04/15/2017	MUNICH AMERICAN REASSURANCE COMPANY (MUU5)	GA	CO/I	XXXL			746	(252)				
66346	58-0828824	04/15/2017	MUNICH AMERICAN REASSURANCE COMPANY (MUU6)	GA	CO/I	XXXL				(25)				
66346	58-0828824	04/15/2017	MUNICH AMERICAN REASSURANCE COMPANY (MUU6)	GA	CO/I	OL	3,600,000	2,002	3,075	1,614				
66346	58-0828824	05/01/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUV1)	GA	CO/I	OL	62,814,167	100,068	158,011	73,711				
66346	58-0828824	05/01/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUV1)	GA	CO/I	XXXL	47,748,750	126,770	114,374	47,121				
66346	58-0828824	05/01/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUV2)	GA	CO/I	OL	69,592,500	106,312	161,366	85,401				
66346	58-0828824	05/01/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUV2)	GA	CO/I	XXXL	48,487,500	203,190	165,247	52,061				
66346	58-0828824	05/01/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUV3)	GA	CO/I	OL	289,480,833	361,368	539,390	304,368				
66346	58-0828824	05/01/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUV3)	GA	CO/I	XXXL	234,112,500	1,052,119	857,096	223,532				
66346	58-0828824	05/01/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUV4)	GA	CO/I	OL	208,852,500	199,243	296,798	243,088				
66346	58-0828824	05/01/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUV4)	GA	CO/I	XXXL	158,865,000	1,128,454	961,235	173,309				
66346	58-0828824	01/23/2019	MUNICH AMERICAN REASSURANCE COMPANY (MUV5)	GA	CO/I	OL	92,328,750	141,099	332,508	113,686				
66346	58-0828824	01/23/2019	MUNICH AMERICAN REASSURANCE COMPANY (MUV5)	GA	CO/I	XXXL	36,150,000	88,324	75,147	42,519				
66346	58-0828824	01/23/2019	MUNICH AMERICAN REASSURANCE COMPANY (MUV6)	GA	CO/I	OL	90,547,500	128,665	285,281	118,353				
66346	58-0828824	01/23/2019	MUNICH AMERICAN REASSURANCE COMPANY (MUV6)	GA	CO/I	XXXL	39,105,000	126,420	100,727	43,427				
66346	58-0828824	01/23/2019	MUNICH AMERICAN REASSURANCE COMPANY (MUV7)	GA	CO/I	OL	309,847,500	366,839	814,718	369,505				
66346	58-0828824	01/23/2019	MUNICH AMERICAN REASSURANCE COMPANY (MUV7)	GA	CO/I	XXXL	139,965,000	518,468	392,774	156,813				
66346	58-0828824	01/23/2019	MUNICH AMERICAN REASSURANCE COMPANY (MUV8)	GA	CO/I	OL	201,802,500	185,799	430,883	258,225				
66346	58-0828824	01/23/2019	MUNICH AMERICAN REASSURANCE COMPANY (MUV8)	GA	CO/I	XXXL	84,198,750	459,419	374,015	104,969				
66346	58-0828824	11/23/2019	MUNICH AMERICAN REASSURANCE COMPANY (MUW1)	GA	YRT/I	OL	1,226,917,377	963,475	897,345	452,775				
66346	58-0828824	11/23/2019	MUNICH AMERICAN REASSURANCE COMPANY (MUW2)	GA	YRT/I	OL	716,338,721	597,747	579,584	223,738				

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
66346	58-0828824	11/23/2019	MUNICH AMERICAN REASSURANCE COMPANY (MUW3)	GA	YRT/I	OL	1,502,198,493	667,664	673,881	320,080				
66346	58-0828824	11/23/2019	MUNICH AMERICAN REASSURANCE COMPANY (MUW4)	GA	YRT/I	OL	1,425,434,921	1,389,882	1,376,850	669,565				
66346	58-0828824	11/23/2019	MUNICH AMERICAN REASSURANCE COMPANY (MUW5)	GA	YRT/I	OL	2,114,522,151	1,361,341	1,334,805	683,945				
66346	58-0828824	11/23/2019	MUNICH AMERICAN REASSURANCE COMPANY (MUW6)	GA	YRT/I	OL	4,625,384,398	4,540,600	4,399,064	2,104,208				
66346	58-0828824	11/23/2019	MUNICH AMERICAN REASSURANCE COMPANY (MUW7)	GA	YRT/I	OL	1,376,249,220	1,197,489	1,143,195	546,431				
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUX0)	GA	YRT/I	OL	161,234,993	205,068		2,695				
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUX1)	GA	YRT/I	OL	1,207,121,716	1,339,513		20,113				
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUX2)	GA	CO/I	OL	286,353,291	594,767		662,101				
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUX2)	GA	CO/I	XXXL	1,239,999			2,306				
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUX2)	GA	YRT/I	OL	200,862	222		68				
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUX3)	GA	CO/I	OL	60,364,683	65,292		60,561				
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUX3)	GA	CO/I	XXXL	150,000			65				
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUX4)	GA	CO/I	OL	1,871,465,468	2,072,922		2,323,580				
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUX4)	GA	CO/I	XXXL	3,637,505			7,060				
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUX4)	GA	YRT/I	OL	2,558,078	2,129		1,480				
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUX5)	GA	CO/I	OL	483,666,278	382,081		431,510				
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUX5)	GA	CO/I	XXXL	4,020,007			3,460				
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUX5)	GA	YRT/I	OL	416,742	141		48				
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUX6)	GA	CO/I	OL	153,898,880	158,198		255,386				
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUX6)	GA	CO/I	XXXL	1,875,001			2,183				
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUX7)	GA	CO/I	OL	77,580,953	62,840		91,269				
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUX7)	GA	CO/I	XXXL	350,000			713				
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUX7)	GA	YRT/I	OL	999,915	640		91				
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUX8)	GA	CO/I	OL	302,193,307	246,935		440,265				
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUX8)	GA	CO/I	XXXL	300,000			930				
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUX8)	GA	YRT/I	OL	751,708	267		81				
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUX9)	GA	CO/I	OL	202,108,592	135,748		241,051				
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUX9)	GA	CO/I	XXXL	367,500			675				
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUX9)	GA	YRT/I	OL	294,579	69		17				
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUXA)	GA	YRT/I	OL	8,308,050	4,851		136				
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUXB)	GA	CO/I	OL	2,329,800	1,847		1,501				
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUXB)	GA	CO/I	XXXL				90				
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUXC)	GA	CO/I	OL	1,335,673	601		545				
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUXC)	GA	CO/I	XXXL				45				
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUXD)	GA	CO/I	OL	31,962,188	22,014		20,218				
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUXD)	GA	CO/I	XXXL				737				
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUXE)	GA	CO/I	OL	9,051,765	4,981		6,086				
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUXE)	GA	CO/I	XXXL				304				
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUXF)	GA	CO/I	OL	2,781,131	1,619		2,356				
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUXF)	GA	CO/I	XXXL				131				
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUXG)	GA	CO/I	OL	2,181,000	1,304		1,735				
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUXG)	GA	CO/I	XXXL				41				
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUXH)	GA	CO/I	OL	7,537,814	4,157		6,463				
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUXH)	GA	CO/I	XXXL				315				
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUXI)	GA	CO/I	OL	4,328,149	1,879		3,478				
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUXI)	GA	CO/I	XXXL				191				
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUXJ)	GA	YRT/I	OL	1,407,693	611						
88099	75-1608507	11/23/2007	OPTIMUM RE INSURANCE COMPANY (OPB5)	TX	YRT/I	OL	163,090,594	2,071,821	1,923,378	1,788,912				
88099	75-1608507	01/01/2012	OPTIMUM RE INSURANCE COMPANY (OPB7)	TX	YRT/I	OL	146,841,071	1,610,050	1,514,735	1,029,653				
88099	75-1608507	11/23/2019	OPTIMUM RE INSURANCE COMPANY (OPB8)	TX	YRT/I	OL	21,912,777	99,488	79,142	59,701				
88099	75-1608507	08/05/2011	OPTIMUM RE INSURANCE COMPANY (OPD5)	TX	YRT/I	OL	50,510,572	411,611	352,852	244,337				
88099	75-1608507	01/01/2012	OPTIMUM RE INSURANCE COMPANY (OPD6)	TX	YRT/I	OL	161,083,647	553,366	451,103	235,961				
88099	75-1608507	11/23/2019	OPTIMUM RE INSURANCE COMPANY (OPD9)	TX	YRT/I	OL	23,980,638	32,293	30,486	15,598				
88099	75-1608507	07/01/2012	OPTIMUM RE INSURANCE COMPANY (OPP1)	TX	YRT/I	OL	1,246,392,967	1,830,529	1,538,629	1,117,263				
88099	75-1608507	04/15/2017	OPTIMUM RE INSURANCE COMPANY (OPU3)	TX	YRT/I	OL	43,921,763	22,096	19,438	14,984				
74900	63-0483783	12/05/2018	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRPK)	AR	YRT/I	OL	420,654,826	545,180	381,272	219,943				

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								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
74900	63-0483783	07/07/2018	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRT3)	AR	CO/I	OL	1,409,324,546	4,164,971	5,112,487	3,221,756				
74900	63-0483783	07/07/2018	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRT3)	AR	CO/I	XXXL	505,256,268	3,737,824	3,015,152	1,138,130				
74900	63-0483783	07/07/2018	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRT3)	AR	YRT/I	OL	22,263,977	40,757	27,392	39,855				
74900	63-0483783	07/07/2018	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRT4)	AR	CO/I	OL	342,640,942	528,787	619,199	352,873				
74900	63-0483783	07/07/2018	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRT4)	AR	CO/I	XXXL	165,691,505	582,406	480,978	184,850				
74900	63-0483783	07/07/2018	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRT4)	AR	YRT/I	OL	19,517,145	15,581	6,274	13,262				
74900	63-0483783	02/22/2020	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRT5)	AR	CO/I	XXXL	1,103,000			7,095				
74900	63-0483783	02/22/2020	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRT5)	AR	CO/I	OL	7,354,936,486	12,702,558	15,431,901	8,977,706				
74900	63-0483783	02/22/2020	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRT5)	AR	YRT/I	OL	98,156,806	71,014	36,035	55,849				
74900	63-0483783	07/07/2018	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRT6)	AR	CO/I	OL	3,896,041,802	4,732,796	5,305,786	3,445,677				
74900	63-0483783	07/07/2018	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRT6)	AR	CO/I	XXXL	1,939,246,633	5,944,721	4,791,849	1,716,458				
74900	63-0483783	07/07/2018	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRT6)	AR	YRT/I	OL	154,549,162	84,723	58,278	70,959				
74900	63-0483783	07/07/2018	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRT7)	AR	CO/I	OL	535,828,023	846,745	1,072,059	864,630				
74900	63-0483783	07/07/2018	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRT7)	AR	CO/I	XXXL	238,480,476	1,369,000	1,149,642	362,552				
74900	63-0483783	07/07/2018	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRT7)	AR	YRT/I	OL	11,426,230	8,737	5,817	7,535				
74900	63-0483783	07/07/2018	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRT8)	AR	CO/I	OL	242,698,507	282,455	339,485	275,078				
74900	63-0483783	07/07/2018	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRT8)	AR	CO/I	XXXL	117,798,518	447,178	368,752	128,244				
74900	63-0483783	07/07/2018	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRT8)	AR	YRT/I	OL	7,485,433	5,075	3,607	4,145				
74900	63-0483783	02/22/2020	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRT9)	AR	CO/I	XXXL	195,000			2,236				
74900	63-0483783	02/22/2020	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRT9)	AR	CO/I	OL	1,419,091,721	1,998,385	2,364,667	1,919,538				
74900	63-0483783	02/22/2020	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRT9)	AR	YRT/I	OL	9,028,642	5,411	2,719	4,008				
74900	63-0483783	07/07/2018	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRTB)	AR	CO/I	OL	3,835,834,856	9,508,247	11,134,703	5,901,962				
74900	63-0483783	07/07/2018	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRTB)	AR	CO/I	XXXL	1,905,699,027	7,608,475	6,835,271	2,960,092				
74900	63-0483783	07/07/2018	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRTB)	AR	YRT/I	OL	206,185,906	264,987	185,040	254,054				
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRX0)	AR	YRT/I	OL	96,741,086	123,039		51,648				
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRX1)	AR	YRT/I	OL	406,874,079	448,568		6,969				
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRX2)	AR	CO/I	OL	143,176,681	297,388		331,052				
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRX2)	AR	CO/I	XXXL	620,000			1,153				
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRX2)	AR	YRT/I	OL	100,431	113		67				
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRX3)	AR	CO/I	OL	80,486,084	87,029		80,747				
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRX3)	AR	CO/I	XXXL	200,000			87				
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRX4)	AR	CO/I	OL	1,122,880,731	1,244,180		1,394,147				
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRX4)	AR	CO/I	XXXL	2,182,505			4,236				
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRX4)	AR	YRT/I	OL	1,534,863	1,280		1,121				
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRX5)	AR	CO/I	OL	644,886,366	509,178		575,342				
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRX5)	AR	CO/I	XXXL	5,359,994			4,613				
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRX5)	AR	YRT/I	OL	555,655	188		116				
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRX6)	AR	CO/I	OL	30,779,922	31,661		51,077				
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRX6)	AR	CO/I	XXXL	375,003			437				
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRX7)	AR	CO/I	OL	77,580,953	62,840		91,269				
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRX7)	AR	CO/I	XXXL	350,000			713				
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRX7)	AR	YRT/I	OL	999,915	640		223				
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRX8)	AR	CO/I	OL	201,461,862	164,544		293,510				
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRX8)	AR	CO/I	XXXL	200,000			620				
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRX8)	AR	YRT/I	OL	501,131	179		94				
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRX9)	AR	CO/I	OL	269,477,238	180,861		321,399				
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRX9)	AR	CO/I	XXXL	490,000			900				
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRX9)	AR	YRT/I	OL	392,771	92		45				
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRXA)	AR	YRT/I	OL	2,769,350	1,619		69				
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRXB)	AR	CO/I	OL	1,164,900	925		751				
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRXB)	AR	CO/I	XXXL				45				
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRXC)	AR	CO/I	OL	1,780,897	801		727				
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRXC)	AR	CO/I	XXXL				60				
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRXD)	AR	CO/I	OL	19,177,320	13,231		12,131				
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRXD)	AR	CO/I	XXXL				442				
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRXE)	AR	CO/I	OL	12,068,974	6,628		8,114				

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRXE)	AR	CO/I	XXXL				405				
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRXF)	AR	CO/I	OL	556,255	323		471				
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRXF)	AR	CO/I	XXXL				26				
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRXG)	AR	CO/I	OL	2,181,000	1,304		1,735				
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRXG)	AR	CO/I	XXXL				41				
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRXH)	AR	CO/I	OL	5,025,179	2,769		4,308				
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRXH)	AR	CO/I	XXXL				210				
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRXI)	AR	CO/I	OL	5,770,865	2,504		4,637				
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRXI)	AR	CO/I	XXXL				255				
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRXJ)	AR	YRT/I	OL	844,616	367		139				
93572	43-1235868	03/01/1996	RGA REINSURANCE COMPANY (AL44)	MO	YRT/I	OL	101,384,131	2,968,969	2,995,292	2,889,269				
93572	43-1235868	05/01/1994	RGA REINSURANCE COMPANY (AL93)	MO	YRT/I	OL	6,567,047	131,437	121,784	71,406				
93572	43-1235868	01/01/1974	RGA REINSURANCE COMPANY (AL94)	MO	YRT/I	OL	1,050,357	52,137	49,384	88,364				
93572	43-1235868	10/01/1976	RGA REINSURANCE COMPANY (AL95)	MO	YRT/I	OL	24,420,206	727,807	681,670	619,173				
93572	43-1235868	05/01/2001	RGA REINSURANCE COMPANY (AL97)	MO	YRT/I	OL	457,317,091	3,123,903	2,914,988	1,741,977				
93572	43-1235868	09/16/1996	RGA REINSURANCE COMPANY (ALA1)	MO	YRT/I	OL	70,655,094	900,164	861,361	393,098				
93572	43-1235868	04/01/1997	RGA REINSURANCE COMPANY (ALA7)	MO	YRT/I	OL	87,080	2,810	2,696	1,452				
93572	43-1235868	09/01/2001	RGA REINSURANCE COMPANY (ALB2)	MO	YRT/I	OL	112,295,194	3,762,121	3,792,615	1,710,610				
93572	43-1235868	11/19/2001	RGA REINSURANCE COMPANY (ALD1)	MO	YRT/I	OL	216,530,704	5,329,498	6,187,453	1,940,772				
93572	43-1235868	09/01/2002	RGA REINSURANCE COMPANY (ALD2)	MO	YRT/I	OL	22,644,411	437,439	453,366	187,174				
93572	43-1235868	05/01/1994	RGA REINSURANCE COMPANY (AZ51)	MO	YRT/I	OL	6,588,849	95,206	102,688	64,003				
93572	43-1235868	03/01/1996	RGA REINSURANCE COMPANY (AZ62)	MO	YRT/I	OL	310,432,354	4,116,695	4,043,702	4,904,600				
93572	43-1235868	01/01/1999	RGA REINSURANCE COMPANY (AZ82)	MO	YRT/I	OL	23,550,166	329,905	308,464	261,502				
93572	43-1235868	03/28/2000	RGA REINSURANCE COMPANY (AZ84)	MO	YRT/I	OL	510,358,939	3,496,918	3,416,467	1,983,194				
93572	43-1235868	03/28/2000	RGA REINSURANCE COMPANY (AZ85)	MO	YRT/I	OL	50,417,089	700,879	703,484	434,917				
93572	43-1235868	06/01/2002	RGA REINSURANCE COMPANY (AZE4)	MO	YRT/I	OL	11,494,374	312,724	263,208	175,757				
93572	43-1235868	09/14/1981	RGA REINSURANCE COMPANY (GA11)	MO	YRT/G	OL	237,671	16,473	16,208	24,866				
93572	43-1235868	09/14/1981	RGA REINSURANCE COMPANY (GA11)	MO	YRT/I	OL	621,042,919	8,895,741	9,992,102	9,974,704				
93572	43-1235868	12/31/2017	RGA REINSURANCE COMPANY (GA17)	MO	COFW/I	OL	6,517,413,752	4,351,801,297	4,290,413,507	6,310,894				4,352,729,740
93572	43-1235868	12/31/2017	RGA REINSURANCE COMPANY (GA17)	MO	YRT/I	OL	3,523,225,153	928,443	876,076					
93572	43-1235868	01/01/1984	RGA REINSURANCE COMPANY (GA18)	MO	YRT/I	OL	83,498,276	2,186,889	2,208,287	2,503,377				
93572	43-1235868	01/01/1984	RGA REINSURANCE COMPANY (GA18)	MO	YRT/G	OL	1,224,834	50,397	51,554	60,401				
93572	43-1235868	03/01/1985	RGA REINSURANCE COMPANY (GA19)	MO	YRT/I	OL	1,495,694	55,445	117,457	8,660				
93572	43-1235868	09/01/1986	RGA REINSURANCE COMPANY (GA24)	MO	YRT/I	OL	497,662,255	1,790,932	1,754,761	8,044,787				
93572	43-1235868	03/29/1993	RGA REINSURANCE COMPANY (GA39)	MO	YRT/I	OL	288,781,934	2,944,240	2,965,206	2,467,508				
93572	43-1235868	03/29/1993	RGA REINSURANCE COMPANY (GA43)	MO	YRT/I	OL	7,625,282	118,518	118,723	101,319				
93572	43-1235868	05/01/1994	RGA REINSURANCE COMPANY (GA49)	MO	YRT/I	OL	195,114,504	2,033,621	1,912,944	1,487,681				
93572	43-1235868	04/15/2004	RGA REINSURANCE COMPANY (GA66)	MO	YRT/I	OL	211,948,357	634,050	511,902	558,250				
93572	43-1235868	02/08/1999	RGA REINSURANCE COMPANY (GA81)	MO	YRT/I	OL	53,423,047	535,697	519,991	337,184				
93572	43-1235868	03/28/2000	RGA REINSURANCE COMPANY (GA84)	MO	YRT/I	OL	1,885,042,952	10,159,014	9,967,802	6,092,253				
93572	43-1235868	01/01/2005	RGA REINSURANCE COMPANY (GA85)	MO	YRT/I	OL	69,757,171	723,387	731,056	471,033				
93572	43-1235868	07/01/2002	RGA REINSURANCE COMPANY (GAE4)	MO	YRT/I	OL	30,362,555	472,244	415,958	249,239				
93572	43-1235868	07/01/2002	RGA REINSURANCE COMPANY (GAE5)	MO	YRT/G	OL	72,807,741	892,906	854,451	713,760				
93572	43-1235868	05/01/2004	RGA REINSURANCE COMPANY (GAJ2)	MO	CO/I	XXXL	4,593,766	32,794	31,356	40,549				
93572	43-1235868	05/01/2004	RGA REINSURANCE COMPANY (GAJ2)	MO	YRT/I	OL	9,979,694	64,452	61,515	61,334				
93572	43-1235868	05/01/2004	RGA REINSURANCE COMPANY (GAJ3)	MO	CO/I	XXXL	93,864,116	1,221,594	1,674,978	175,975				
93572	43-1235868	05/01/2004	RGA REINSURANCE COMPANY (GAJ3)	MO	YRT/I	OL	13,212,076	48,733	45,120	48,338				
93572	43-1235868	05/01/2004	RGA REINSURANCE COMPANY (GAJ4)	MO	YRT/I	OL	5,156,790	10,628	9,947	8,633				
93572	43-1235868	05/01/2004	RGA REINSURANCE COMPANY (GAJ4)	MO	CO/I	XXXL	27,444,578	2,597,236	2,538,858	54,984				
93572	43-1235868	01/01/2005	RGA REINSURANCE COMPANY (GAJ6)	MO	CO/I	XXXL	1,849,646	3,863	3,534	11,951				
93572	43-1235868	01/01/2005	RGA REINSURANCE COMPANY (GAJ6)	MO	YRT/I	OL	4,300,526	25,203	24,387	22,822				
93572	43-1235868	01/01/2005	RGA REINSURANCE COMPANY (GAJ7)	MO	CO/I	XXXL	39,686,371	519,786	765,171	73,054				
93572	43-1235868	01/01/2005	RGA REINSURANCE COMPANY (GAJ7)	MO	YRT/I	OL	5,349,363	16,887	15,809	15,215				
93572	43-1235868	01/01/2005	RGA REINSURANCE COMPANY (GAJ8)	MO	YRT/I	OL	1,774,510	2,870	2,679	2,209				
93572	43-1235868	01/01/2005	RGA REINSURANCE COMPANY (GAJ8)	MO	CO/I	XXXL	10,780,342	779,103	790,273	20,457				
93572	43-1235868	05/23/2005	RGA REINSURANCE COMPANY (GAL2)	MO	CO/I	XXXL	20,789,362	54,346	59,948	209,890				

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	05/23/2005	RGA REINSURANCE COMPANY (GAL2)	MO	YRT/I	OL	125,819,355	762,463	753,074	642,747				
93572	43-1235868	05/23/2005	RGA REINSURANCE COMPANY (GAL3)	MO	CO/I	XXXL	11,011,016,798	197,870,011	214,679,087	16,673,212				
93572	43-1235868	05/23/2005	RGA REINSURANCE COMPANY (GAL3)	MO	YRT/I	OL	1,030,816,938	3,153,345	3,052,537	2,704,816				
93572	43-1235868	08/30/2010	RGA REINSURANCE COMPANY (GAL7)	MO	CO/I	XXXL	4,250,001,630	17,131,544	24,052,442	7,119,234				
93572	43-1235868	08/30/2010	RGA REINSURANCE COMPANY (GAL7)	MO	YRT/I	OL	702,262,143	1,783,749	1,711,669	1,618,378				
93572	43-1235868	08/30/2010	RGA REINSURANCE COMPANY (GAL8)	MO	CO/I	XXXL	22,802,377,624	283,462,880	271,567,366	27,760,917				
93572	43-1235868	08/30/2010	RGA REINSURANCE COMPANY (GAL8)	MO	YRT/I	OL	1,275,769,096	2,094,536	1,928,646	1,803,143				
93572	43-1235868	07/01/2007	RGA REINSURANCE COMPANY (GAN1)	MO	YRT/I	OL	2,078,061,868	6,569,549	6,422,159	5,276,113				
93572	43-1235868	06/01/2012	RGA REINSURANCE COMPANY (GAN2)	MO	YRT/I	OL	4,217,421	17,591	18,757	11,008				
93572	43-1235868	06/01/2012	RGA REINSURANCE COMPANY (GAN3)	MO	YRT/I	OL	81,645,815	100,048	98,376	84,838				
93572	43-1235868	02/24/2014	RGA REINSURANCE COMPANY (GAN3)	MO	YRT/I	OL	3,018,492,617	2,495,978	2,464,163	1,694,230				
93572	43-1235868	06/01/2012	RGA REINSURANCE COMPANY (GAN4)	MO	YRT/I	OL	132,070,645	199,519	198,356	149,350				
93572	43-1235868	11/01/2010	RGA REINSURANCE COMPANY (GAN5)	MO	YRT/I	OL	1,683,517,257	2,125,777	2,102,555	1,451,432				
93572	43-1235868	06/01/2012	RGA REINSURANCE COMPANY (GAN6)	MO	YRT/I	OL	141,879,277	289,449	307,311	205,420				
93572	43-1235868	12/20/2017	RGA REINSURANCE COMPANY (GAN6)	MO	YRT/I	OL	5,714,356,370	11,122,359	10,830,872	5,605,421				
93572	43-1235868	06/01/2012	RGA REINSURANCE COMPANY (GAN7)	MO	YRT/I	OL	7,685,226	28,015	26,409	19,390				
93572	43-1235868	12/06/2017	RGA REINSURANCE COMPANY (GAN8)	MO	YRT/I	OL	2,933,796,040	4,263,407	4,253,044	1,784,751				
93572	43-1235868	07/01/2018	RGA REINSURANCE COMPANY (GAN9)	MO	YRT/I	OL	741,611,974	1,073,101	1,046,904	585,851				
93572	43-1235868	03/15/2015	RGA REINSURANCE COMPANY (GAQ1)	MO	CO/I	XXXL	1,732,500	3,277	3,385	1,134				
93572	43-1235868	03/15/2015	RGA REINSURANCE COMPANY (GAQ2)	MO	CO/I	XXXL	2,565,000	10,288	9,450	1,533				
93572	43-1235868	03/15/2015	RGA REINSURANCE COMPANY (GAQ3)	MO	CO/I	XXXL	13,477,500	75,886	67,509	10,248				
93572	43-1235868	08/08/2016	RGA REINSURANCE COMPANY (GAQ9)	MO	CO/I	XXXL	388,389,791	2,697,456	2,246,039	345,142				
93572	43-1235868	07/07/2018	RGA REINSURANCE COMPANY (GAT0)	MO	YRT/I	OL	14,207,265	7,451	7,794	4,001				
93572	43-1235868	07/07/2018	RGA REINSURANCE COMPANY (GAT0)	MO	CO/I	OL	42,407,461	39,917	70,601	73,899				
93572	43-1235868	07/07/2018	RGA REINSURANCE COMPANY (GAT0)	MO	CO/I	XXXL	356,951,403	1,733,716	1,871,075	463,272				
93572	43-1235868	02/22/2020	RGA REINSURANCE COMPANY (GAT0)	MO	YRT/I	OL	6,289,493	3,163	1,446	1,816				
93572	43-1235868	02/22/2020	RGA REINSURANCE COMPANY (GAT0)	MO	CO/I	OL	647,324,611	773,861	845,635	917,832				
93572	43-1235868	02/22/2020	RGA REINSURANCE COMPANY (GAT0)	MO	CO/I	XXXL	50,000			1,274				
93572	43-1235868	08/30/2010	RGA REINSURANCE COMPANY (GAT1)	MO	CO/I	XXXL	6,560,701,972	37,881,960	38,097,474	8,891,290				
93572	43-1235868	08/30/2010	RGA REINSURANCE COMPANY (GAT1)	MO	YRT/I	OL	521,574,934	732,494	617,567	560,340				
93572	43-1235868	08/30/2010	RGA REINSURANCE COMPANY (GAT2)	MO	CO/I	XXXL	20,115,396,772	175,893,183	150,303,375	23,395,777				
93572	43-1235868	08/30/2010	RGA REINSURANCE COMPANY (GAT2)	MO	YRT/I	OL	831,016,329	842,931	723,063	567,972				
93572	43-1235868	07/07/2018	RGA REINSURANCE COMPANY (GAT3)	MO	YRT/I	OL	18,453,299	39,717	34,769	30,448				
93572	43-1235868	07/07/2018	RGA REINSURANCE COMPANY (GAT3)	MO	CO/I	OL	89,995,831	220,883	267,142	241,175				
93572	43-1235868	07/07/2018	RGA REINSURANCE COMPANY (GAT3)	MO	CO/I	XXXL	877,260,431	6,522,591	5,263,586	2,075,939				
93572	43-1235868	02/22/2020	RGA REINSURANCE COMPANY (GAT3)	MO	YRT/I	OL	21,749,534	31,818	11,884	21,912				
93572	43-1235868	02/22/2020	RGA REINSURANCE COMPANY (GAT3)	MO	CO/I	OL	2,091,876,262	6,331,220	7,910,263	5,118,474				
93572	43-1235868	02/22/2020	RGA REINSURANCE COMPANY (GAT3)	MO	CO/I	XXXL	255,000			4,286				
93572	43-1235868	07/07/2018	RGA REINSURANCE COMPANY (GAT4)	MO	YRT/I	OL	12,344,828	12,596	7,074	11,272				
93572	43-1235868	07/07/2018	RGA REINSURANCE COMPANY (GAT4)	MO	CO/I	OL	37,988,532	46,804	58,060	43,059				
93572	43-1235868	07/07/2018	RGA REINSURANCE COMPANY (GAT4)	MO	CO/I	XXXL	289,272,492	1,055,681	886,691	358,834				
93572	43-1235868	02/22/2020	RGA REINSURANCE COMPANY (GAT4)	MO	YRT/I	OL	24,425,095	18,095	3,713	12,289				
93572	43-1235868	02/22/2020	RGA REINSURANCE COMPANY (GAT4)	MO	CO/I	OL	552,404,699	878,676	1,024,981	612,566				
93572	43-1235868	02/22/2020	RGA REINSURANCE COMPANY (GAT4)	MO	CO/I	XXXL				1,344				
93572	43-1235868	07/07/2018	RGA REINSURANCE COMPANY (GAT5)	MO	YRT/I	OL	179,662,179	173,472	131,088	102,355				
93572	43-1235868	07/07/2018	RGA REINSURANCE COMPANY (GAT5)	MO	CO/I	OL	566,468,736	764,369	956,724	829,036				
93572	43-1235868	07/07/2018	RGA REINSURANCE COMPANY (GAT5)	MO	CO/I	XXXL	5,697,234,823	27,029,980	22,284,540	7,579,678				
93572	43-1235868	02/22/2020	RGA REINSURANCE COMPANY (GAT5)	MO	YRT/I	OL	56,031,370	48,025	25,805	29,458				
93572	43-1235868	02/22/2020	RGA REINSURANCE COMPANY (GAT5)	MO	CO/I	OL	4,007,555,949	7,056,021	8,525,261	5,875,521				
93572	43-1235868	02/22/2020	RGA REINSURANCE COMPANY (GAT5)	MO	CO/I	XXXL	751,500	8,182	5,784	7,229				
93572	43-1235868	07/07/2018	RGA REINSURANCE COMPANY (GAT6)	MO	YRT/I	OL	103,915,242	66,056	51,495	42,940				
93572	43-1235868	07/07/2018	RGA REINSURANCE COMPANY (GAT6)	MO	CO/I	OL	266,078,157	255,340	324,940	275,297				
93572	43-1235868	07/07/2018	RGA REINSURANCE COMPANY (GAT6)	MO	CO/I	XXXL	2,493,174,355	7,894,296	6,376,373	2,467,469				
93572	43-1235868	02/22/2020	RGA REINSURANCE COMPANY (GAT6)	MO	YRT/I	OL	96,452,433	47,096	25,223	29,043				
93572	43-1235868	02/22/2020	RGA REINSURANCE COMPANY (GAT6)	MO	CO/I	OL	4,725,994,881	5,846,626	6,548,789	4,518,966				
93572	43-1235868	02/22/2020	RGA REINSURANCE COMPANY (GAT6)	MO	CO/I	XXXL	1,250,000		4,340	7				

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	07/07/2018	RGA REINSURANCE COMPANY (GAT7)	MO	YRT/I	OL	3,914,510	3,410	2,337	1,801				
93572	43-1235868	07/07/2018	RGA REINSURANCE COMPANY (GAT7)	MO	CO/I	OL	19,818,062	28,935	30,500	37,905				
93572	43-1235868	07/07/2018	RGA REINSURANCE COMPANY (GAT7)	MO	CO/I	XXXL	162,061,975	928,044	777,963	260,628				
93572	43-1235868	02/22/2020	RGA REINSURANCE COMPANY (GAT7)	MO	YRT/I	OL	11,226,641	7,265	4,649	3,604				
93572	43-1235868	02/22/2020	RGA REINSURANCE COMPANY (GAT7)	MO	CO/I	OL	1,046,654,320	1,680,822	2,087,814	1,839,517				
93572	43-1235868	02/22/2020	RGA REINSURANCE COMPANY (GAT7)	MO	CO/I	XXXL	300,000			3,045				
93572	43-1235868	07/07/2018	RGA REINSURANCE COMPANY (GAT8)	MO	YRT/I	OL	2,979,129	2,122	1,855	1,392				
93572	43-1235868	07/07/2018	RGA REINSURANCE COMPANY (GAT8)	MO	CO/I	OL	12,559,348	10,140	12,479	13,992				
93572	43-1235868	07/07/2018	RGA REINSURANCE COMPANY (GAT8)	MO	CO/I	XXXL	79,732,343	303,187	249,847	93,480				
93572	43-1235868	02/22/2020	RGA REINSURANCE COMPANY (GAT8)	MO	YRT/I	OL	2,540,973	1,581	829	843				
93572	43-1235868	02/22/2020	RGA REINSURANCE COMPANY (GAT8)	MO	CO/I	OL	156,704,652	188,855	227,940	206,385				
93572	43-1235868	02/22/2020	RGA REINSURANCE COMPANY (GAT8)	MO	CO/I	XXXL	300,000			539				
93572	43-1235868	07/07/2018	RGA REINSURANCE COMPANY (GAT9)	MO	YRT/I	OL	11,530,016	7,992	6,181	3,906				
93572	43-1235868	07/07/2018	RGA REINSURANCE COMPANY (GAT9)	MO	CO/I	OL	55,682,055	54,992	70,831	84,832				
93572	43-1235868	07/07/2018	RGA REINSURANCE COMPANY (GAT9)	MO	CO/I	XXXL	492,383,727	3,037,384	3,476,050	742,773				
93572	43-1235868	02/22/2020	RGA REINSURANCE COMPANY (GAT9)	MO	YRT/I	OL	13,031,204	7,558	3,631	3,722				
93572	43-1235868	02/22/2020	RGA REINSURANCE COMPANY (GAT9)	MO	CO/I	OL	1,958,615,721	2,734,174	3,226,459	3,045,937				
93572	43-1235868	02/22/2020	RGA REINSURANCE COMPANY (GAT9)	MO	CO/I	XXXL	260,000			(20,672)				
93572	43-1235868	07/07/2018	RGA REINSURANCE COMPANY (GATB)	MO	YRT/I	OL	234,093,872	333,915	287,566	261,958				
93572	43-1235868	07/07/2018	RGA REINSURANCE COMPANY (GATB)	MO	CO/I	OL	414,524,076	873,617	1,118,103	693,185				
93572	43-1235868	07/07/2018	RGA REINSURANCE COMPANY (GATB)	MO	CO/I	XXXL	3,903,481,833	15,874,251	14,276,686	6,533,095				
93572	43-1235868	02/22/2020	RGA REINSURANCE COMPANY (GATB)	MO	YRT/I	OL	61,395,496	64,227	32,833	41,088				
93572	43-1235868	02/22/2020	RGA REINSURANCE COMPANY (GATB)	MO	CO/I	OL	2,075,186,690	5,495,084	6,375,956	3,665,447				
93572	43-1235868	02/22/2020	RGA REINSURANCE COMPANY (GATB)	MO	CO/I	XXXL	255,000		4,347	25,719				
93572	43-1235868	07/07/2018	RGA REINSURANCE COMPANY (GATR)	MO	CO/I	OL	47,131,066	154,114	215,316	81,556				
93572	43-1235868	07/07/2018	RGA REINSURANCE COMPANY (GATR)	MO	CO/I	XXXL	364,479,317	815,698	876,930	538,612				
93572	43-1235868	07/07/2018	RGA REINSURANCE COMPANY (GATR)	MO	YRT/I	OL	57,963,589	109,797	99,066	79,775				
93572	43-1235868	11/20/2021	RGA REINSURANCE COMPANY (GAUA)	MO	YRT/I	OL	1,324,216,560	1,257,897	36,830	57,856				
93572	43-1235868	11/20/2021	RGA REINSURANCE COMPANY (GAUB)	MO	YRT/I	OL	254,626,357	184,599	10,429	9,563				
93572	43-1235868	11/20/2021	RGA REINSURANCE COMPANY (GAUC)	MO	YRT/I	OL	391,590,112	180,393	4,629	31,646				
93572	43-1235868	11/20/2021	RGA REINSURANCE COMPANY (GAUD)	MO	YRT/I	OL	387,100,989	250,417	29,361	27,973				
93572	43-1235868	11/20/2021	RGA REINSURANCE COMPANY (GAUE)	MO	YRT/I	OL	47,609,297	47,396		3,740				
93572	43-1235868	11/20/2021	RGA REINSURANCE COMPANY (GAUF)	MO	YRT/I	OL	198,113,517	253,239		37,926				
93572	43-1235868	11/20/2021	RGA REINSURANCE COMPANY (GAUG)	MO	YRT/I	OL	73,803,632	39,538	287	522				
93572	43-1235868	11/20/2021	RGA REINSURANCE COMPANY (GAUH)	MO	YRT/I	OL	4,288,550	3,707						
93572	43-1235868	11/20/2021	RGA REINSURANCE COMPANY (GAUI)	MO	YRT/I	OL	20,985,955	10,296	55	226				
93572	43-1235868	11/20/2021	RGA REINSURANCE COMPANY (GAUJ)	MO	YRT/I	OL	12,243,760	6,210	67	190				
93572	43-1235868	11/20/2021	RGA REINSURANCE COMPANY (GAUK)	MO	YRT/I	OL	1,433,657	1,785						
93572	43-1235868	11/20/2021	RGA REINSURANCE COMPANY (GAUM)	MO	YRT/I	OL	2,427,263	1,192		123				
93572	43-1235868	08/20/2022	RGA REINSURANCE COMPANY (GAUN)	MO	YRT/I	OL	28,125,122	50,330		1,145				
93572	43-1235868	11/23/2019	RGA REINSURANCE COMPANY (GAW1)	MO	YRT/I	OL	430,589,354	340,553	327,859	190,299				
93572	43-1235868	11/23/2019	RGA REINSURANCE COMPANY (GAW2)	MO	YRT/I	OL	266,403,126	263,277	247,993	123,808				
93572	43-1235868	11/23/2019	RGA REINSURANCE COMPANY (GAW3)	MO	YRT/I	OL	16,360,562	9,380	6,924	4,734				
93572	43-1235868	11/23/2019	RGA REINSURANCE COMPANY (GAW4)	MO	YRT/I	OL	537,768,050	531,813	519,745	301,124				
93572	43-1235868	11/23/2019	RGA REINSURANCE COMPANY (GAW5)	MO	YRT/I	OL	775,381,991	522,243	518,970	286,554				
93572	43-1235868	11/23/2019	RGA REINSURANCE COMPANY (GAW6)	MO	YRT/I	OL	1,471,554,426	1,596,066	1,528,806	805,516				
93572	43-1235868	11/23/2019	RGA REINSURANCE COMPANY (GAW7)	MO	YRT/I	OL	486,398,524	412,152	387,729	227,266				
93572	43-1235868	06/25/2022	RGA REINSURANCE COMPANY (GAX1)	MO	YRT/I	OL	446,492,809	530,691		6,804				
93572	43-1235868	06/25/2022	RGA REINSURANCE COMPANY (GAX2)	MO	CO/I	OL	157,176,681	320,905		356,167				
93572	43-1235868	06/25/2022	RGA REINSURANCE COMPANY (GAX2)	MO	CO/I	XXXL	620,000			1,153				
93572	43-1235868	06/25/2022	RGA REINSURANCE COMPANY (GAX2)	MO	YRT/I	OL	100,431	113		38				
93572	43-1235868	06/25/2022	RGA REINSURANCE COMPANY (GAX3)	MO	CO/I	OL	20,621,652	24,855		25,767				
93572	43-1235868	06/25/2022	RGA REINSURANCE COMPANY (GAX3)	MO	CO/I	XXXL	50,000			22				
93572	43-1235868	06/25/2022	RGA REINSURANCE COMPANY (GAX4)	MO	CO/I	OL	791,985,495	960,702		1,127,234				
93572	43-1235868	06/25/2022	RGA REINSURANCE COMPANY (GAX4)	MO	CO/I	XXXL	1,455,001			2,824				
93572	43-1235868	06/25/2022	RGA REINSURANCE COMPANY (GAX4)	MO	YRT/I	OL	1,023,218	854		595				

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	06/25/2022	RGA REINSURANCE COMPANY (GAX5)	MO	CO/I	OL	176,681,329	148,609		174,098				
93572	43-1235868	06/25/2022	RGA REINSURANCE COMPANY (GAX5)	MO	CO/I	XXXL	1,340,011			1,153				
93572	43-1235868	06/25/2022	RGA REINSURANCE COMPANY (GAX5)	MO	YRT/I	OL	138,914	48		21				
93572	43-1235868	06/25/2022	RGA REINSURANCE COMPANY (GAX6)	MO	CO/I	OL	123,369,016	126,843		205,301				
93572	43-1235868	06/25/2022	RGA REINSURANCE COMPANY (GAX6)	MO	CO/I	XXXL	1,499,999			1,747				
93572	43-1235868	06/25/2022	RGA REINSURANCE COMPANY (GAX7)	MO	CO/I	OL	40,090,487	32,693		46,948				
93572	43-1235868	06/25/2022	RGA REINSURANCE COMPANY (GAX7)	MO	CO/I	XXXL	175,000			357				
93572	43-1235868	06/25/2022	RGA REINSURANCE COMPANY (GAX7)	MO	YRT/I	OL	499,957	320		69				
93572	43-1235868	06/25/2022	RGA REINSURANCE COMPANY (GAX8)	MO	CO/I	OL	412,173,625	338,483		605,641				
93572	43-1235868	06/25/2022	RGA REINSURANCE COMPANY (GAX8)	MO	CO/I	XXXL	400,000			1,240				
93572	43-1235868	06/25/2022	RGA REINSURANCE COMPANY (GAX8)	MO	YRT/I	OL	1,002,272	360		115				
93572	43-1235868	06/25/2022	RGA REINSURANCE COMPANY (GAX9)	MO	CO/I	OL	137,738,665	92,453		166,271				
93572	43-1235868	06/25/2022	RGA REINSURANCE COMPANY (GAX9)	MO	CO/I	XXXL	245,000			450				
93572	43-1235868	06/25/2022	RGA REINSURANCE COMPANY (GAX9)	MO	YRT/I	OL	196,386	46		15				
93572	43-1235868	06/25/2022	RGA REINSURANCE COMPANY (GAXA)	MO	YRT/I	OL	2,769,350	1,619		39				
93572	43-1235868	06/25/2022	RGA REINSURANCE COMPANY (GAXB)	MO	CO/I	OL	1,164,900	925		751				
93572	43-1235868	06/25/2022	RGA REINSURANCE COMPANY (GAXB)	MO	CO/I	XXXL				45				
93572	43-1235868	06/25/2022	RGA REINSURANCE COMPANY (GAXC)	MO	CO/I	OL	445,225	200		182				
93572	43-1235868	06/25/2022	RGA REINSURANCE COMPANY (GAXC)	MO	CO/I	XXXL				15				
93572	43-1235868	06/25/2022	RGA REINSURANCE COMPANY (GAXD)	MO	CO/I	OL	12,784,867	8,811		8,087				
93572	43-1235868	06/25/2022	RGA REINSURANCE COMPANY (GAXD)	MO	CO/I	XXXL				295				
93572	43-1235868	06/25/2022	RGA REINSURANCE COMPANY (GAXE)	MO	CO/I	OL	3,017,278	1,663		2,029				
93572	43-1235868	06/25/2022	RGA REINSURANCE COMPANY (GAXE)	MO	CO/I	XXXL				101				
93572	43-1235868	06/25/2022	RGA REINSURANCE COMPANY (GAXF)	MO	CO/I	OL	2,224,876	1,297		1,885				
93572	43-1235868	06/25/2022	RGA REINSURANCE COMPANY (GAXF)	MO	CO/I	XXXL				105				
93572	43-1235868	06/25/2022	RGA REINSURANCE COMPANY (GAXG)	MO	CO/I	OL	1,090,500	652		867				
93572	43-1235868	06/25/2022	RGA REINSURANCE COMPANY (GAXG)	MO	CO/I	XXXL				20				
93572	43-1235868	06/25/2022	RGA REINSURANCE COMPANY (GAXH)	MO	CO/I	OL	10,050,359	5,540		8,617				
93572	43-1235868	06/25/2022	RGA REINSURANCE COMPANY (GAXH)	MO	CO/I	XXXL				420				
93572	43-1235868	06/25/2022	RGA REINSURANCE COMPANY (GAXI)	MO	CO/I	OL	2,885,432	1,249		2,319				
93572	43-1235868	06/25/2022	RGA REINSURANCE COMPANY (GAXI)	MO	CO/I	XXXL				128				
93572	43-1235868	10/01/1976	RGA REINSURANCE COMPANY (NC02)	MO	YRT/G	OL	11,174	2,670	2,748	3,814				
93572	43-1235868	10/01/1976	RGA REINSURANCE COMPANY (NC02)	MO	YRT/I	OL	98,999,237	1,840,976	1,920,503	2,334,322				
93572	43-1235868	03/29/1993	RGA REINSURANCE COMPANY (NC40)	MO	YRT/I	OL	9,533,368	148,185	148,448	128,448				
93572	43-1235868	12/06/2017	RGA REINSURANCE COMPANY (RA17)	MO	COFW/I	OL	302,291,335	295,795,920	222,418,889	80,756,124				247,890,183
93572	43-1235868	01/01/1997	RGA REINSURANCE COMPANY (RG01)	MO	YRT/G	OL	80,513,357	60,196	58,457	554,436				
93572	43-1235868	01/01/1997	RGA REINSURANCE COMPANY (RG02)	MO	YRT/G	OL	1,396,861,209	1,354,210	1,411,425	14,012,332				
93572	43-1235868	01/01/1997	RGA REINSURANCE COMPANY (RG03)	MO	YRT/G	OL	118,732,898	157,795	160,820	1,814,636				
93572	43-1235868	01/01/1997	RGA REINSURANCE COMPANY (RG04)	MO	YRT/G	OL	321,116,039	523,473	537,717	6,565,579				
93572	43-1235868	01/01/1997	RGA REINSURANCE COMPANY (RG05)	MO	YRT/G	OL	236,193,132	146,956	139,597	1,333,305				
93572	43-1235868	01/01/1997	RGA REINSURANCE COMPANY (RG05)	MO	YRT/I	OL	4,941,452	14,306	13,531	11,299				
93572	43-1235868	01/01/1997	RGA REINSURANCE COMPANY (RG06)	MO	YRT/G	OL	7,688,250	5,778	5,723	66,921				
93572	43-1235868	01/01/1997	RGA REINSURANCE COMPANY (RG06)	MO	YRT/I	OL	31,579	48	44	50				
93572	43-1235868	01/01/1997	RGA REINSURANCE COMPANY (RG09)	MO	YRT/G	OL	925,400	603	550	6,161				
93572	43-1235868	11/01/1986	RGA REINSURANCE COMPANY (RG10)	MO	CO/I	OL	5,394,942	5,038,822	4,827,392	23,287				
93572	43-1235868	01/01/1997	RGA REINSURANCE COMPANY (RG10)	MO	YRT/G	OL	1,256,600	1,040	951	10,167				
93572	43-1235868	01/01/1979	RGA REINSURANCE COMPANY (RG11)	MO	YRT/I	OL	484,514	5,771	5,423	10,919				
93572	43-1235868	01/01/1983	RGA REINSURANCE COMPANY (RG12)	MO	YRT/I	OL	32,975,943	1,334,708	1,502,542	2,128,660				
93572	43-1235868	02/14/1983	RGA REINSURANCE COMPANY (RG13)	MO	YRT/I	OL	5,041,002			336,262				
93572	43-1235868	01/01/1988	RGA REINSURANCE COMPANY (RG14)	MO	YRT/I	OL	9,191,812	421,678	460,156	431,748				
93572	43-1235868	01/01/1997	RGA REINSURANCE COMPANY (RG14)	MO	YRT/G	OL	13,805,503	18,103	18,871	195,642				
93572	43-1235868	01/01/1988	RGA REINSURANCE COMPANY (RG15)	MO	YRT/I	OL	3,761,523	270,781	298,630	352,451				
93572	43-1235868	04/15/1991	RGA REINSURANCE COMPANY (RG16)	MO	YRT/I	OL	2,918,852	87,896	77,481	100,229				
93572	43-1235868	04/15/1991	RGA REINSURANCE COMPANY (RG19)	MO	YRT/I	OL	11,538,513	361,819	488,940	457,451				
93572	43-1235868	02/01/1994	RGA REINSURANCE COMPANY (RG20)	MO	YRT/I	OL	1,207,851	18,065	16,319	34,943				
93572	43-1235868	09/14/1981	RGA REINSURANCE COMPANY (RG22)	MO	YRT/I	OL	259,156,846	6,792,244	6,228,928	5,385,600				

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	05/01/1994	RGA REINSURANCE COMPANY (RG26)	MO	YRT/I	OL	174,033,326	6,494,559	6,292,765	3,408,336				
93572	43-1235868	01/01/1997	RGA REINSURANCE COMPANY (RG26)	MO	YRT/G	OL	16,762,500	14,026	14,086	143,469				
93572	43-1235868	02/01/1994	RGA REINSURANCE COMPANY (RG27)	MO	YRT/I	OL	133,452	2,528	2,411	5,851				
93572	43-1235868	01/01/1997	RGA REINSURANCE COMPANY (RG30)	MO	YRT/G	OL	30,940,000	13,509	12,416	119,820				
93572	43-1235868	04/15/1991	RGA REINSURANCE COMPANY (RG37)	MO	YRT/I	OL	3,234,284	38,934	35,259	40,435				
93572	43-1235868	02/01/1994	RGA REINSURANCE COMPANY (RG38)	MO	YRT/I	OL	2,610,752	9,096	8,044	6,089				
93572	43-1235868	02/01/1994	RGA REINSURANCE COMPANY (RG39)	MO	YRT/I	OL	265,826	8,934	8,609	10,532				
93572	43-1235868	04/01/1994	RGA REINSURANCE COMPANY (RG55)	MO	YRT/I	OL	2,378,578	89,825	85,167	87,462				
93572	43-1235868	09/01/1998	RGA REINSURANCE COMPANY (RG87)	MO	YRT/I	OL	108,817,333	1,167,517	1,046,262	654,170				
93572	43-1235868	05/01/2001	RGA REINSURANCE COMPANY (RG97)	MO	YRT/I	OL	519,648,258	2,873,347	2,718,125	1,666,156				
93572	43-1235868	09/16/1996	RGA REINSURANCE COMPANY (RGA1)	MO	YRT/I	OL	53,007,475	675,336	646,201	291,656				
93572	43-1235868	02/29/2004	RGA REINSURANCE COMPANY (RGB1)	MO	YRT/I	OL	79,948,535	1,467,929	1,410,643	848,997				
93572	43-1235868	11/01/2004	RGA REINSURANCE COMPANY (RGB2)	MO	YRT/I	OL	17,527,345	599,984	704,854	147,684				
93572	43-1235868	08/23/2004	RGA REINSURANCE COMPANY (RGB3)	MO	YRT/I	OL	187,794,554	11,251,435	10,028,859	6,036,993				
93572	43-1235868	06/01/2008	RGA REINSURANCE COMPANY (RGB5)	MO	YRT/I	OL	531,640,261	6,796,749	6,319,716	5,490,444				
93572	43-1235868	08/01/2008	RGA REINSURANCE COMPANY (RGB6)	MO	YRT/I	OL	42,616,038	317,951	314,011	219,150				
93572	43-1235868	01/01/2012	RGA REINSURANCE COMPANY (RGB7)	MO	YRT/I	OL	361,742,195	4,059,544	3,797,080	2,524,482				
93572	43-1235868	11/23/2019	RGA REINSURANCE COMPANY (RGB8)	MO	YRT/I	OL	66,077,473	299,860	238,334	181,283				
93572	43-1235868	03/31/2004	RGA REINSURANCE COMPANY (RGD1)	MO	YRT/I	OL	172,056,565	5,342,340	5,162,900	1,908,503				
93572	43-1235868	03/31/2004	RGA REINSURANCE COMPANY (RGD2)	MO	YRT/I	OL	8,421,224	70,944	60,701	21,429				
93572	43-1235868	05/01/2004	RGA REINSURANCE COMPANY (RGD3)	MO	YRT/I	OL	87,704,714	1,574,160	1,401,569	609,175				
93572	43-1235868	08/23/2004	RGA REINSURANCE COMPANY (RGD4)	MO	YRT/I	OL	31,332,890	193,569	171,896	92,207				
93572	43-1235868	11/01/2005	RGA REINSURANCE COMPANY (RGD5)	MO	YRT/I	OL	692,532,831	7,335,417	6,450,694	5,548,991				
93572	43-1235868	01/01/2012	RGA REINSURANCE COMPANY (RGD6)	MO	YRT/I	OL	363,374,677	1,396,093	1,150,249	631,644				
93572	43-1235868	11/23/2019	RGA REINSURANCE COMPANY (RGD9)	MO	YRT/I	OL	33,492,771	63,201	57,874	34,678				
93572	43-1235868	02/29/2004	RGA REINSURANCE COMPANY (RGH1)	MO	YRT/I	OL	106,441,247	3,049,229	2,816,497	1,492,315				
93572	43-1235868	06/01/2008	RGA REINSURANCE COMPANY (RGH2)	MO	YRT/I	OL	215,502,968	422,765	390,716	272,103				
93572	43-1235868	01/01/2020	RGA REINSURANCE COMPANY (RGH3)	MO	YRT/I	OL	51,143,708	56,589	39,223	27,185				
93572	43-1235868	04/01/2005	RGA REINSURANCE COMPANY (RGM7)	MO	YRT/G	OL	694,797,278	285,745	290,906	3,312,377				
93572	43-1235868	04/01/2005	RGA REINSURANCE COMPANY (RGM8)	MO	YRT/G	OL	24,422,452	10,470	11,446	121,102				
93572	43-1235868	07/01/2012	RGA REINSURANCE COMPANY (RGPD)	MO	YRT/I	OL	726,436,810	2,379,801	2,414,159	1,495,536				
64688	75-6020048	09/01/2001	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (SCB2)	DE	YRT/I	OL	215,650,311	7,252,025	7,323,158	2,978,783				
64688	75-6020048	08/23/2004	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (SCB3)	DE	YRT/I	OL	112,676,731	6,750,859	6,017,314	2,968,360				
64688	75-6020048	08/05/2011	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (SCB5)	DE	YRT/I	OL	97,745,999	1,164,057	1,066,260	873,884				
64688	75-6020048	01/01/2012	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (SCB7)	DE	YRT/I	OL	277,801,383	3,215,775	3,022,936	1,801,885				
64688	75-6020048	11/23/2019	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (SCB8)	DE	YRT/I	OL	43,972,711	199,864	158,364	106,303				
64688	75-6020048	08/05/2011	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (SCD5)	DE	YRT/I	OL	101,021,140	823,218	705,705	450,589				
64688	75-6020048	01/01/2012	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (SCD6)	DE	YRT/I	OL	269,786,656	1,026,866	841,194	449,073				
64688	75-6020048	11/23/2019	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (SCD9)	DE	YRT/I	OL	23,980,636	41,085	37,447	16,582				
64688	75-6020048	01/01/2001	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (SCG1)	DE	YRT/I	OL	54,964,025	349,451	334,738	252,354				
64688	75-6020048	11/01/2010	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (SCN5)	DE	YRT/I	OL	3,009,610,443	3,555,562	3,498,395	2,033,002				
64688	75-6020048	01/01/2011	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (SCN6)	DE	YRT/I	OL	4,547,507,310	11,003,395	10,728,970	6,261,676				
64688	75-6020048	01/01/2012	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (SCN7)	DE	YRT/I	OL	365,723,598	1,015,564	975,675	521,064				
64688	75-6020048	07/01/2018	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (SCN9)	DE	YRT/I	OL	1,268,893,640	1,359,004	1,341,385	685,500				
64688	75-6020048	01/01/2002	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (SCPH)	DE	YRT/I	OL	64,245,295	59,238	51,951	38,574				
64688	75-6020048	09/01/1986	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TA23)	DE	YRT/I	OL	248,784,600	891,224	872,866	4,050,767				
64688	75-6020048	11/01/1986	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TA25)	DE	YRT/I	OL	47,541,171	1,332,804	1,278,070	1,521,236				
64688	75-6020048	11/01/1989	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TA27)	DE	YRT/I	OL	1,717,648	115,063	156,783	188,813				
64688	75-6020048	01/01/2002	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TAF2)	DE	YRT/I	OL	83,995,972	399,740	388,316	276,310				
64688	75-6020048	08/30/2010	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TAL7)	DE	CO/I	XXXL	2,722,324,803	12,099,638	14,976,425	4,097,716				
64688	75-6020048	08/30/2010	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TAL7)	DE	YRT/I	OL	376,846,556	818,297	764,434	656,064				
64688	75-6020048	08/30/2010	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TAL8)	DE	CO/I	XXXL	8,927,261,546	107,779,912	102,546,913	10,793,123				
64688	75-6020048	08/30/2010	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TAL8)	DE	YRT/I	OL	689,743,866	1,017,404	930,544	715,510				
64688	75-6020048	07/15/2008	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TAN3)	DE	YRT/I	OL	5,889,765,236	5,812,025	5,701,159	4,577,670				
64688	75-6020048	07/15/2008	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TAN4)	DE	YRT/I	OL	3,636,429,945	6,896,274	7,061,286	5,095,956				
64688	75-6020048	08/30/2010	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TAT1)	DE	CO/I	XXXL	1,654,575,907	9,377,527	9,364,668	2,223,930				

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
64688	75-6020048	08/30/2010	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TAT1)	DE	YRT/I	OL	128,770,365	178,823	150,248	123,092				
64688	75-6020048	08/30/2010	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TAT2)	DE	CO/I	XXXL	14,129,187,085	122,091,079	104,349,408	16,222,929				
64688	75-6020048	08/30/2010	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TAT2)	DE	YRT/I	OL	580,599,155	582,084	499,035	375,241				
64688	75-6020048	04/15/1991	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TR37)	DE	YRT/I	OL	3,234,289	38,934	35,259	40,636				
64688	75-6020048	04/15/1991	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TR61)	DE	YRT/I	OL	2,918,874	87,899	77,483	99,944				
64688	75-6020048	04/15/1991	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TR62)	DE	YRT/I	OL	5,716,435	181,543	176,214	376,847				
64688	75-6020048	09/01/1991	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TR63)	DE	CO/I	OL	21,510,000	732,145	700,512	461,384				
64688	75-6020048	09/01/1991	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TR64)	DE	CO/I	OL	125,000	2,106	1,648	3,248				
64688	75-6020048	09/01/1991	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TR65)	DE	YRT/I	OL	1,637,245	17,085	16,557	35,470				
64688	75-6020048	09/01/1991	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TR66)	DE	YRT/I	OL	7,421,729	260,673	237,901	374,578				
64688	75-6020048	09/01/1991	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TR67)	DE	CO/I	OL	5,673,000	35,415	39,554	103,203				
64688	75-6020048	09/01/1991	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TR68)	DE	CO/I	OL	100,000	1,246	1,140	3,081				
64688	75-6020048	09/01/2002	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TRD2)	DE	YRT/I	OL	23,703,333	394,791	401,043	150,506				
64688	75-6020048	01/01/2002	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TRF2)	DE	YRT/I	OL	40,138,636	1,373,456	1,244,962	788,775				
64688	75-6020048	03/31/2003	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TRH1)	DE	YRT/I	OL	142,394,914	3,914,140	3,882,088	1,848,967				
64688	75-6020048	09/01/2003	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TRI1)	DE	YRT/I	OL	3,607,886	327,308	300,890	209,751				
64688	75-6020048	08/01/2008	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (XLB6)	DE	YRT/I	OL	16,727,952	123,422	122,161	85,701				
64688	75-6020048	08/01/2008	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (XLH2)	DE	YRT/I	OL	70,161,677	131,891	121,769	88,862				
64688	75-6020048	01/01/2020	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (XLH3)	DE	YRT/I	OL	15,264,880	13,633	13,047	9,906				
87017	62-1003368	09/16/1996	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE (GG70)	DE	YRT/I	OL	113,018,040	873,417	884,302	593,577				
87017	62-1003368	03/01/1996	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE (GG80)	DE	YRT/I	OL	7,559,707	86,296	92,888	54,024				
87017	62-1003368	03/01/1996	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE (GG99)	DE	YRT/I	OL	2,378,864	18,176	16,129	8,304				
87017	62-1003368	09/24/1999	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE (GGB1)	DE	YRT/I	OL	227,843,649	5,589,586	5,800,182	2,902,024				
87017	62-1003368	09/01/2001	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE (GGB2)	DE	YRT/I	OL	77,681,148	1,950,521	2,031,581	987,144				
87017	62-1003368	11/19/2001	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE (GGD1)	DE	YRT/I	OL	58,630,313	1,592,094	1,940,083	642,632				
87017	62-1003368	10/01/2001	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE (GGE1)	DE	YRT/G	OL	62,869	241	219	156				
87017	62-1003368	10/01/2001	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE (GGE1)	DE	YRT/I	OL	2,121,274	11,400	10,693	10,750				
97071	13-3126819	02/01/1992	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (BA75)	DE	YRT/I	OL	5,137,991	328,133	316,599	566,262				
97071	13-3126819	05/01/2001	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (BA97)	DE	YRT/I	OL	325,602,577	1,998,794	1,877,487	1,111,166				
97071	13-3126819	08/01/1990	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (BM31)	DE	YRT/I	OL	678,292	6,738	6,357	11,083				
97071	13-3126819	03/28/2000	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (BM84)	DE	YRT/I	OL	1,379,210,006	7,444,289	7,307,717	4,045,316				
97071	13-3126819	03/28/2000	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (BM85)	DE	YRT/I	OL	78,894,485	916,671	922,178	515,141				
97071	13-3126819	07/01/2002	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (BME4)	DE	YRT/I	OL	13,552,361	257,989	215,656	133,777				
97071	13-3126819	01/01/2001	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (BMF1)	DE	YRT/I	OL	88,907,250	621,578	581,519	241,077				
97071	13-3126819	11/01/2005	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIB4)	DE	YRT/I	OL	251,124,267	9,432,157	9,329,197	9,542,966				
97071	13-3126819	11/23/2007	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIB5)	DE	YRT/I	OL	488,529,786	6,215,098	5,769,897	5,136,951				
97071	13-3126819	01/01/2012	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIB7)	DE	YRT/I	OL	428,862,630	5,017,888	4,704,264	2,565,166				
97071	13-3126819	11/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIB8)	DE	YRT/I	OL	65,738,251	298,495	237,541	145,729				
97071	13-3126819	11/01/2005	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GID5)	DE	YRT/I	OL	553,111,626	5,975,864	5,253,858	4,360,060				
97071	13-3126819	01/01/2012	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GID6)	DE	YRT/I	OL	341,403,062	1,281,079	1,049,602	612,983				
97071	13-3126819	11/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GID9)	DE	YRT/I	OL	29,975,793	40,376	38,110	24,206				
97071	13-3126819	08/30/2010	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIL7)	DE	CO/I	XXXL	1,619,568,789	5,914,518	9,448,816	2,958,536				
97071	13-3126819	08/30/2010	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIL7)	DE	YRT/I	OL	437,588,167	1,110,552	1,065,947	895,395				
97071	13-3126819	08/30/2010	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIL8)	DE	CO/I	XXXL	2,345,812,803	31,958,312	31,327,752	2,871,538				
97071	13-3126819	08/30/2010	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIL8)	DE	YRT/I	OL	209,567,131	345,913	318,613	262,763				
97071	13-3126819	07/01/2007	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIN1)	DE	YRT/I	OL	1,084,205,073	3,427,065	3,351,803	2,423,932				
97071	13-3126819	07/15/2008	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIN2)	DE	YRT/I	OL	589,958,902	1,529,245	1,565,671	994,376				
97071	13-3126819	07/15/2008	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIN3)	DE	YRT/I	OL	4,503,573,330	4,383,504	4,301,411	3,032,383				
97071	13-3126819	07/15/2008	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIN4)	DE	YRT/I	OL	3,845,772,908	7,438,984	7,637,412	4,457,450				
97071	13-3126819	11/01/2010	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIN5)	DE	YRT/I	OL	3,070,253,656	3,636,945	3,579,657	2,111,181				
97071	13-3126819	01/01/2011	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIN6)	DE	YRT/I	OL	8,971,592,157	20,505,768	20,032,804	10,774,930				
97071	13-3126819	01/01/2012	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIN7)	DE	YRT/I	OL	494,617,187	1,383,772	1,331,115	701,162				
97071	13-3126819	07/01/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIN9)	DE	YRT/I	OL	1,311,047,469	1,409,294	1,389,325	724,699				
97071	13-3126819	07/01/2012	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIPF)	DE	YRT/I	OL	87,778,972	175,102	162,651	81,120				
97071	13-3126819	12/06/2017	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SU17)	DE	COFW/I	OL	241,832,927	236,636,728	177,934,957	64,566,328				197,665,368
97071	13-3126819	07/01/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SU20)	DE	COFW/I	OL	118,603,082	116,743,200	84,231,916	37,739,047				85,522,262

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
97071	13-3126819	01/01/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUE0)	DE	YRT/I	OL	105,773,452	223,132	208,634	80,140				
97071	13-3126819	01/01/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUE8)	DE	YRT/I	OL	786,914,025	2,052,562	1,920,271	991,802				
97071	13-3126819	01/01/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUE9)	DE	YRT/I	OL	188,687	1,434	1,333	624				
97071	13-3126819	11/21/2020	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUH4)	DE	YRT/I	OL	153,060,337	148,655	79,918	39,389				
97071	13-3126819	12/06/2017	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUN8)	DE	YRT/I	OL	2,325,113,229	3,247,039	3,245,520	1,417,423				
97071	13-3126819	03/15/2015	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUQ1)	DE	CO/I	XXXL	1,732,500	3,277	3,385	1,134				
97071	13-3126819	03/15/2015	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUQ2)	DE	CO/I	XXXL	2,565,000	10,288	9,450	1,533				
97071	13-3126819	03/15/2015	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUQ3)	DE	CO/I	XXXL	13,477,500	75,886	67,509	10,248				
97071	13-3126819	08/08/2016	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUQ7)	DE	CO/I	XXXL	137,267,550	504,405	472,127	126,482				
97071	13-3126819	08/08/2016	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUQ8)	DE	CO/I	XXXL	162,187,650	1,208,019	1,026,642	180,840				
97071	13-3126819	08/08/2016	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUQ9)	DE	CO/I	XXXL	873,875,250	6,069,402	5,053,678	776,568				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT0)	DE	CO/I	OL	2,570,993,470	2,860,371	3,260,109	3,179,119				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT0)	DE	CO/I	XXXL	1,354,156,472	6,569,059	7,133,790	1,638,968				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT0)	DE	YRT/I	OL	67,712,367	37,028	33,874	18,498				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT3)	DE	CO/I	OL	2,126,456,403	6,295,923	7,781,854	4,911,678				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT3)	DE	CO/I	XXXL	848,834,253	6,340,456	5,306,538	1,904,968				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT3)	DE	YRT/I	OL	35,791,237	66,358	45,771	41,957				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT4)	DE	CO/I	OL	574,968,210	891,994	1,031,819	602,745				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT4)	DE	CO/I	XXXL	286,852,472	1,014,594	833,635	327,734				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT4)	DE	YRT/I	OL	32,528,537	25,961	10,455	16,699				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT5)	DE	CO/I	OL	11,489,219,699	19,572,128	23,802,676	14,899,394				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT5)	DE	CO/I	XXXL	4,482,217,132	21,061,857	17,369,174	5,514,737				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT5)	DE	YRT/I	OL	292,560,693	246,245	159,400	121,876				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT6)	DE	CO/I	OL	3,926,591,754	4,799,509	5,373,323	3,513,195				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT6)	DE	CO/I	XXXL	1,954,246,565	6,025,867	4,862,016	1,742,621				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT6)	DE	YRT/I	OL	161,974,066	89,923	63,338	56,961				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT7)	DE	CO/I	OL	1,033,519,863	1,643,982	2,082,568	1,667,449				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT7)	DE	CO/I	XXXL	165,186,959	987,752	835,891	257,682				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT7)	DE	YRT/I	OL	15,141,142	10,675	6,986	5,732				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT8)	DE	CO/I	OL	169,305,802	198,414	248,399	196,284				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT8)	DE	CO/I	XXXL	79,532,338	304,421	250,591	87,781				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT8)	DE	YRT/I	OL	6,283,498	4,213	2,403	2,294				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT9)	DE	CO/I	OL	3,059,399,510	4,173,545	4,944,582	4,416,856				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT9)	DE	CO/I	XXXL	1,884,224,933	11,430,303	13,104,866	2,610,122				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT9)	DE	YRT/I	OL	62,680,764	41,792	29,438	21,026				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUTB)	DE	CO/I	OL	5,603,802,618	14,017,579	16,578,029	8,767,188				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUTB)	DE	CO/I	XXXL	1,037,128,356	4,265,219	3,799,601	1,700,631				
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUTB)	DE	YRT/I	OL	227,672,274	272,918	169,676	176,505				
97071	13-3126819	04/15/2017	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUU3)	DE	YRT/I	OL	19,947,432	12,763	13,132	8,186				
97071	13-3126819	11/20/2021	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUUA)	DE	YRT/I	OL	1,566,966,997	1,402,094	46,044	64,769				
97071	13-3126819	11/20/2021	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUUB)	DE	YRT/I	OL	315,610,461	228,585	13,037	11,822				
97071	13-3126819	11/20/2021	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUUC)	DE	YRT/I	OL	764,763,576	348,071	8,591	62,745				
97071	13-3126819	11/20/2021	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUUD)	DE	YRT/I	OL	740,057,851	477,351	58,731	56,349				
97071	13-3126819	11/20/2021	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUUE)	DE	YRT/I	OL	31,599,298	27,066		1,991				
97071	13-3126819	11/20/2021	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUUF)	DE	YRT/I	OL	184,019,542	198,354		16,996				
97071	13-3126819	11/20/2021	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUUG)	DE	YRT/I	OL	34,882,652	10,385	354	615				
97071	13-3126819	11/20/2021	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUUI)	DE	YRT/I	OL	22,160,766	8,193	112	338				
97071	13-3126819	11/20/2021	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUUJ)	DE	YRT/I	OL	13,582,806	5,927	132	395				
97071	13-3126819	11/20/2021	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUUM)	DE	YRT/I	OL	280,163	247		124				
97071	13-3126819	08/20/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUUN)	DE	YRT/I	OL	13,085,284	7,766						
97071	13-3126819	05/01/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUV1)	DE	CO/I	OL	188,442,500	300,232	474,054	221,132				
97071	13-3126819	05/01/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUV1)	DE	CO/I	XXXL	143,246,250	380,287	343,094	141,362				
97071	13-3126819	05/01/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUV2)	DE	CO/I	OL	208,777,500	318,955	484,111	256,202				
97071	13-3126819	05/01/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUV2)	DE	CO/I	XXXL	145,462,500	609,574	495,720	156,182				
97071	13-3126819	05/01/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUV3)	DE	CO/I	OL	868,442,500	1,084,130	1,618,185	913,099				
97071	13-3126819	05/01/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUV3)	DE	CO/I	XXXL	702,337,500	3,156,171	2,571,136	670,594				

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
97071	13-3126819	05/01/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUV4)	DE	CO/I	OL	626,557,500	597,768	890,403	729,260				
97071	13-3126819	05/01/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUV4)	DE	CO/I	XXXL	476,595,000	3,385,192	2,883,561	519,927				
97071	13-3126819	01/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUV5)	DE	CO/I	OL	276,986,250	423,299	997,577	341,055				
97071	13-3126819	01/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUV5)	DE	CO/I	XXXL	108,450,000	264,944	225,417	127,557				
97071	13-3126819	01/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUV6)	DE	CO/I	OL	271,642,500	386,032	855,825	355,057				
97071	13-3126819	01/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUV6)	DE	CO/I	XXXL	117,315,000	379,219	302,154	130,281				
97071	13-3126819	01/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUV7)	DE	CO/I	OL	929,542,500	1,100,462	2,444,285	1,108,510				
97071	13-3126819	01/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUV7)	DE	CO/I	XXXL	419,895,000	1,555,313	1,178,200	470,436				
97071	13-3126819	01/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUV8)	DE	CO/I	OL	605,407,500	557,306	1,292,659	774,669				
97071	13-3126819	01/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUV8)	DE	CO/I	XXXL	252,596,250	1,378,209	1,121,971	314,906				
97071	13-3126819	11/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUW1)	DE	YRT/I	OL	799,881,886	616,268	595,948	320,964				
97071	13-3126819	11/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUW2)	DE	YRT/I	OL	487,920,043	412,642	400,360	168,597				
97071	13-3126819	11/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUW3)	DE	YRT/I	OL	1,020,400,881	464,779	468,911	228,098				
97071	13-3126819	11/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUW4)	DE	YRT/I	OL	959,779,041	907,285	894,614	482,994				
97071	13-3126819	11/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUW5)	DE	YRT/I	OL	1,070,341,680	694,604	682,613	363,114				
97071	13-3126819	11/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUW6)	DE	YRT/I	OL	2,695,800,171	2,641,866	2,557,999	1,214,116				
97071	13-3126819	11/23/2019	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUW7)	DE	YRT/I	OL	902,607,977	710,829	675,227	346,425				
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUX0)	DE	YRT/I	OL	128,987,836	164,016		2,228				
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUX1)	DE	YRT/I	OL	418,709,079	475,325		6,907				
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUX2)	DE	CO/I	OL	153,676,681	324,216		363,662				
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUX2)	DE	CO/I	XXXL	620,000			1,153				
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUX2)	DE	YRT/I	OL	100,431	113		40				
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUX3)	DE	CO/I	OL	105,107,693	114,467		105,615				
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUX3)	DE	CO/I	XXXL	250,000			108				
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUX4)	DE	CO/I	OL	764,085,495	850,386		953,563				
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUX4)	DE	CO/I	XXXL	1,455,001			2,824				
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUX4)	DE	YRT/I	OL	1,023,218	854		623				
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUX5)	DE	CO/I	OL	819,109,249	651,628		732,034				
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUX5)	DE	CO/I	XXXL	6,700,006			5,766				
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUX5)	DE	YRT/I	OL	694,568	237		102				
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUX6)	DE	CO/I	OL	61,559,526	63,275		102,154				
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUX6)	DE	CO/I	XXXL	750,000			873				
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUX7)	DE	CO/I	OL	77,580,953	62,840		91,269				
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUX7)	DE	CO/I	XXXL	350,000			713				
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUX7)	DE	YRT/I	OL	999,915	640		116				
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUX8)	DE	CO/I	OL	404,123,625	329,719		588,721				
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUX8)	DE	CO/I	XXXL	400,000			1,240				
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUX8)	DE	YRT/I	OL	1,002,272	360		134				
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUX9)	DE	CO/I	OL	269,477,238	180,861		321,399				
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUX9)	DE	CO/I	XXXL	490,000			900				
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUX9)	DE	YRT/I	OL	392,771	92		28				
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUXA)	DE	YRT/I	OL	2,769,350	1,619		63				
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUXB)	DE	CO/I	OL	1,164,900	925		751				
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUXB)	DE	CO/I	XXXL				45				
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUXC)	DE	CO/I	OL	2,226,122	1,002		909				
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUXC)	DE	CO/I	XXXL				75				
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUXD)	DE	CO/I	OL	12,784,867	8,811		8,087				
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUXD)	DE	CO/I	XXXL				295				
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUXE)	DE	CO/I	OL	15,086,251	8,280		10,143				
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUXE)	DE	CO/I	XXXL				506				
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUXF)	DE	CO/I	OL	1,112,438	647		942				
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUXF)	DE	CO/I	XXXL				53				
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUXG)	DE	CO/I	OL	2,181,000	1,304		1,735				
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUXG)	DE	CO/I	XXXL				41				
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUXH)	DE	CO/I	OL	10,050,359	5,540		8,617				
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUXH)	DE	CO/I	XXXL				420				

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUXI)	DE	CO/I	OL	5,770,865	2,504		4,637				
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUXI)	DE	CO/I	XXXL				255				
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUXJ)	DE	YRT/I	OL	1,126,154	487						
97071	13-3126819	05/01/2004	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (TAJ2)	DE	CO/I	XXXL	4,593,765	32,794	31,356	40,549				
97071	13-3126819	05/01/2004	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (TAJ2)	DE	YRT/I	OL	9,979,684	64,452	61,515	52,792				
97071	13-3126819	05/01/2004	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (TAJ3)	DE	YRT/I	OL	13,212,064	48,733	45,120	42,310				
97071	13-3126819	05/01/2004	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (TAJ3)	DE	CO/I	XXXL	93,864,108	1,221,594	1,674,977	175,975				
97071	13-3126819	05/01/2004	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (TAJ4)	DE	YRT/I	OL	5,156,790	10,628	9,947	7,445				
97071	13-3126819	05/01/2004	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (TAJ4)	DE	CO/I	XXXL	27,444,576	2,597,236	2,538,858	54,984				
97071	13-3126819	01/01/2005	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (TAJ6)	DE	CO/I	XXXL	1,849,646	3,863	3,534	11,951				
97071	13-3126819	01/01/2005	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (TAJ6)	DE	YRT/I	OL	4,300,526	25,203	24,387	20,214				
97071	13-3126819	01/01/2005	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (TAJ7)	DE	YRT/I	OL	5,349,353	16,887	15,809	13,175				
97071	13-3126819	01/01/2005	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (TAJ7)	DE	CO/I	XXXL	39,686,368	519,786	765,170	73,054				
97071	13-3126819	01/01/2005	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (TAJ8)	DE	YRT/I	OL	1,774,508	2,870	2,679	2,004				
97071	13-3126819	01/01/2005	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (TAJ8)	DE	CO/I	XXXL	10,780,342	779,103	790,273	20,457				
97071	13-3126819	05/23/2005	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (TAL2)	DE	CO/I	XXXL	6,929,784	18,115	19,993	69,963				
97071	13-3126819	05/23/2005	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (TAL2)	DE	YRT/I	OL	88,366,099	336,453	316,855	274,490				
97071	13-3126819	05/23/2005	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (TAL3)	DE	CO/I	XXXL	5,146,423,397	91,852,315	100,133,546	7,798,875				
97071	13-3126819	05/23/2005	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (TAL3)	DE	YRT/I	OL	479,916,149	1,497,145	1,447,560	1,135,626				
97071	13-3126819	05/23/2005	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (TAL4)	DE	CO/I	XXXL	509,741,462	21,388,941	20,633,176	820,393				
97071	13-3126819	05/23/2005	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (TAL4)	DE	YRT/I	OL	28,115,554	48,161	45,278	35,052				
82627	06-0839705	11/01/1970	SWISS RE LIFE & HEALTH AMERICA INC. (CG07)	MO	YRT/I	OL	118,514	5,550	5,978	11,036				
82627	06-0839705	11/01/1985	SWISS RE LIFE & HEALTH AMERICA INC. (CG21)	MO	YRT/I	OL	1,046,490	71,622	71,622					
82627	06-0839705	01/01/1971	SWISS RE LIFE & HEALTH AMERICA INC. (CI21)	MO	YRT/I	OL	3,851,741	354,826	350,052	525,850				
82627	06-0839705	01/01/1991	SWISS RE LIFE & HEALTH AMERICA INC. (CI24)	MO	YRT/I	OL	2,572,035	66,956	85,050	69,779				
82627	06-0839705	01/01/1991	SWISS RE LIFE & HEALTH AMERICA INC. (CI25)	MO	YRT/I	OL	4,630,851	16,500	16,671					
82627	06-0839705	09/08/1997	SWISS RE LIFE & HEALTH AMERICA INC. (LF85)	MO	YRT/I	OL	23,562,328	414,041	397,444	300,028				
82627	06-0839705	08/01/1984	SWISS RE LIFE & HEALTH AMERICA INC. (LF88)	MO	YRT/I	OL	1,184,732	65,997	67,800	106,522				
82627	06-0839705	10/01/1981	SWISS RE LIFE & HEALTH AMERICA INC. (LR10)	MO	YRT/G	OL	39,816	3,338	3,296	5,263				
82627	06-0839705	10/01/1981	SWISS RE LIFE & HEALTH AMERICA INC. (LR10)	MO	YRT/I	OL	3,218,602	122,320	164,186	149,713				
82627	06-0839705	01/01/1984	SWISS RE LIFE & HEALTH AMERICA INC. (LR17)	MO	YRT/I	OL	5,676,993	192,803	198,807	220,395				
82627	06-0839705	01/01/1984	SWISS RE LIFE & HEALTH AMERICA INC. (LR17)	MO	YRT/G	OL	1,224,824	50,397	51,554	61,204				
82627	06-0839705	03/29/1993	SWISS RE LIFE & HEALTH AMERICA INC. (LR38)	MO	YRT/I	OL	288,683,505	2,944,851	2,965,791	2,338,125				
82627	06-0839705	03/29/1993	SWISS RE LIFE & HEALTH AMERICA INC. (LR42)	MO	YRT/I	OL	7,625,298	118,787	118,972	94,350				
82627	06-0839705	12/01/1993	SWISS RE LIFE & HEALTH AMERICA INC. (LR52)	MO	YRT/I	OL	2,177,364	119,178	112,082	112,576				
82627	06-0839705	09/08/1997	SWISS RE LIFE & HEALTH AMERICA INC. (LR78)	MO	YRT/I	OL	72,424,667	939,559	927,106	606,452				
82627	06-0839705	02/01/1994	SWISS RE LIFE & HEALTH AMERICA INC. (ME38)	MO	YRT/I	OL	2,619,494	10,056	8,997	7,241				
82627	06-0839705	01/01/1992	SWISS RE LIFE & HEALTH AMERICA INC. (ME72)	MO	YRT/I	OL	863,070	51,072	48,429	92,496				
82627	06-0839705	02/01/1994	SWISS RE LIFE & HEALTH AMERICA INC. (ME73)	MO	YRT/I	OL	1,492,483	56,198	53,596	74,627				
82627	06-0839705	01/01/1990	SWISS RE LIFE & HEALTH AMERICA INC. (MG29)	MO	YRT/I	OL	911,916	62,758	60,810	81,191				
82627	06-0839705	02/01/1994	SWISS RE LIFE & HEALTH AMERICA INC. (NO38)	MO	YRT/I	OL	2,619,494	10,056	8,997	7,241				
82627	06-0839705	02/01/1994	SWISS RE LIFE & HEALTH AMERICA INC. (NO39)	MO	YRT/I	OL	258,006	8,671	8,355	14,919				
82627	06-0839705	03/01/1996	SWISS RE LIFE & HEALTH AMERICA INC. (NO44)	MO	YRT/I	OL	101,384,126	2,968,965	2,995,290	2,705,602				
82627	06-0839705	02/01/1994	SWISS RE LIFE & HEALTH AMERICA INC. (NO45)	MO	YRT/I	OL	5,345,789	134,218	128,232	195,707				
82627	06-0839705	02/01/1994	SWISS RE LIFE & HEALTH AMERICA INC. (NO46)	MO	YRT/I	OL	401,882	3,230	3,032	6,566				
82627	06-0839705	09/01/1994	SWISS RE LIFE & HEALTH AMERICA INC. (NO47)	MO	YRT/I	OL	293,803	2,610	2,378	1,939				
82627	06-0839705	03/01/1996	SWISS RE LIFE & HEALTH AMERICA INC. (NO48)	MO	YRT/I	OL	169,345,330	2,581,537	2,424,754	2,629,757				
82627	06-0839705	03/01/1996	SWISS RE LIFE & HEALTH AMERICA INC. (NO50)	MO	YRT/I	OL	415,979,498	8,687,425	7,771,844	4,444,393				
82627	06-0839705	09/08/1997	SWISS RE LIFE & HEALTH AMERICA INC. (NO85)	MO	YRT/I	OL	17,677,110	310,616	298,186	219,805				
82627	06-0839705	05/01/2001	SWISS RE LIFE & HEALTH AMERICA INC. (NO97)	MO	YRT/I	OL	651,203,931	3,997,423	3,754,667	2,187,869				
82627	06-0839705	09/16/1996	SWISS RE LIFE & HEALTH AMERICA INC. (NOA1)	MO	YRT/I	OL	70,840,958	900,891	864,217	373,712				
82627	06-0839705	04/01/1997	SWISS RE LIFE & HEALTH AMERICA INC. (NOA7)	MO	YRT/I	OL	87,080	2,810	2,696	1,377				
82627	06-0839705	09/01/2001	SWISS RE LIFE & HEALTH AMERICA INC. (NOB2)	MO	YRT/I	OL	615,302,992	20,672,811	20,697,304	9,195,487				
82627	06-0839705	11/19/2001	SWISS RE LIFE & HEALTH AMERICA INC. (NOD1)	MO	YRT/I	OL	115,148,549	3,192,367	3,458,938	1,158,662				
82627	06-0839705	03/31/2003	SWISS RE LIFE & HEALTH AMERICA INC. (NOH1)	MO	YRT/I	OL	36,480,094	839,901	956,787	412,668				
82627	06-0839705	09/01/2001	SWISS RE LIFE & HEALTH AMERICA INC. (NOWXB)	MO	CO/I	AXXX		44,730,053	42,994,525	596,103				

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	11/19/2001	SWISS RE LIFE & HEALTH AMERICA INC. (NOWXD)	MO	CO/I	AXXX		166,740,771	169,605,621	1,891,176				
82627	06-0839705	01/01/1990	SWISS RE LIFE & HEALTH AMERICA INC. (NR30)	MO	YRT/I	OL	809,270	62,022	60,607	76,699				
82627	06-0839705	12/31/2016	SWISS RE LIFE & HEALTH AMERICA INC. (SR16)	MO	YRT/I	OL	259,751,900	528,276	492,055	439,734				
82627	06-0839705	12/31/2016	SWISS RE LIFE & HEALTH AMERICA INC. (SR16T)	MO	CO/I	XXXL	6,549,645,347	120,484,355	125,476,803	10,006,652	29,346,739	36,683,423		
82627	06-0839705	12/31/2016	SWISS RE LIFE & HEALTH AMERICA INC. (SR16U)	MO	CO/I	AXXX	253,320,486	265,901,831	279,322,307	2,308,183	57,591,979	62,559,666		
82627	06-0839705	12/31/2016	SWISS RE LIFE & HEALTH AMERICA INC. (SR16V)	MO	MCO/I	OL	1,160,186,286			10,799,032	15,651,098	16,673,746	105,875,801	
82627	06-0839705	03/01/1996	SWISS RE LIFE & HEALTH AMERICA INC. (SR59)	MO	YRT/I	OL	373,184,686	1,788,494	1,891,228	1,332,207				
82627	06-0839705	03/01/1996	SWISS RE LIFE & HEALTH AMERICA INC. (SR60)	MO	YRT/I	OL	310,429,636	4,116,680	4,043,688	4,802,713				
82627	06-0839705	03/01/1996	SWISS RE LIFE & HEALTH AMERICA INC. (SR64)	MO	YRT/I	OL	277,395,654	3,291,508	3,169,009	3,313,940				
82627	06-0839705	01/19/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SR66)	MO	YRT/I	OL	170,337,534	546,673	452,396	409,984				
82627	06-0839705	09/08/1997	SWISS RE LIFE & HEALTH AMERICA INC. (SR77)	MO	YRT/I	OL	54,620,355	705,460	703,937	445,446				
82627	06-0839705	10/18/2003	SWISS RE LIFE & HEALTH AMERICA INC. (SR83)	MO	CO/I	XXXL	231,295,496	1,373,210	1,319,000	754,592				
82627	06-0839705	10/18/2003	SWISS RE LIFE & HEALTH AMERICA INC. (SR83)	MO	YRT/I	OL	117,770,517	1,162,440	1,100,849	813,926				
82627	06-0839705	01/01/2000	SWISS RE LIFE & HEALTH AMERICA INC. (SR84)	MO	YRT/I	OL	688,592,823	4,464,970	4,353,657	2,536,989				
82627	06-0839705	06/12/2012	SWISS RE LIFE & HEALTH AMERICA INC. (SRB2)	MO	YRT/I	OL	123,729,076	4,974,533	4,833,834	3,460,876				
82627	06-0839705	08/05/2011	SWISS RE LIFE & HEALTH AMERICA INC. (SRB5)	MO	YRT/I	OL	48,873,015	582,006	533,136	406,331				
82627	06-0839705	08/01/2008	SWISS RE LIFE & HEALTH AMERICA INC. (SRB6)	MO	YRT/I	OL	25,091,936	185,116	183,253	124,537				
82627	06-0839705	01/01/2012	SWISS RE LIFE & HEALTH AMERICA INC. (SRB7)	MO	YRT/I	OL	195,425,820	2,227,668	2,058,283	1,119,670				
82627	06-0839705	11/23/2019	SWISS RE LIFE & HEALTH AMERICA INC. (SRB8)	MO	YRT/I	OL	21,912,743	99,488	79,141	46,902				
82627	06-0839705	09/01/1999	SWISS RE LIFE & HEALTH AMERICA INC. (SRC1)	MO	YRT/I	OL	436,842	6,505	5,992	2,789				
82627	06-0839705	06/12/2012	SWISS RE LIFE & HEALTH AMERICA INC. (SRD1)	MO	YRT/I	OL	237,630,226	5,832,560	6,691,114	2,678,462				
82627	06-0839705	01/01/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SREO)	MO	YRT/I	OL	105,773,420	223,132	208,634	91,963				
82627	06-0839705	10/01/2001	SWISS RE LIFE & HEALTH AMERICA INC. (SRE1)	MO	YRT/G	OL	110,021	421	384	390				
82627	06-0839705	10/01/2001	SWISS RE LIFE & HEALTH AMERICA INC. (SRE1)	MO	YRT/I	OL	3,850,774	24,043	22,402	32,722				
82627	06-0839705	05/28/2012	SWISS RE LIFE & HEALTH AMERICA INC. (SRE1)	MO	YRT/I	OL	2,559,016,885	8,575,433	8,060,840	5,147,311				
82627	06-0839705	05/28/2012	SWISS RE LIFE & HEALTH AMERICA INC. (SRE2)	MO	YRT/I	OL	4,694,279	28,664	26,832	17,409				
82627	06-0839705	05/28/2012	SWISS RE LIFE & HEALTH AMERICA INC. (SRE3)	MO	YRT/I	OL	430,713,725	1,463,885	1,380,119	884,247				
82627	06-0839705	07/01/2002	SWISS RE LIFE & HEALTH AMERICA INC. (SRE4)	MO	YRT/I	OL	28,103,038	525,082	439,573	271,834				
82627	06-0839705	01/01/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRE8)	MO	YRT/I	OL	786,912,143	2,052,550	1,920,269	934,104				
82627	06-0839705	01/01/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRE9)	MO	YRT/I	OL	188,687	1,434	1,333	565				
82627	06-0839705	01/01/2020	SWISS RE LIFE & HEALTH AMERICA INC. (SREA)	MO	YRT/I	OL	2,605,763,854	3,176,161	2,422,748	2,122,619				
82627	06-0839705	01/01/2020	SWISS RE LIFE & HEALTH AMERICA INC. (SREC)	MO	YRT/I	OL	254,687,476	268,134	207,581	148,544				
82627	06-0839705	08/01/2008	SWISS RE LIFE & HEALTH AMERICA INC. (SRH2)	MO	YRT/I	OL	107,169,881	206,576	191,533	132,431				
82627	06-0839705	01/01/2020	SWISS RE LIFE & HEALTH AMERICA INC. (SRH3)	MO	YRT/I	OL	22,897,323	20,445	19,557	14,204				
82627	06-0839705	05/23/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SRL1)	MO	CO/I	XXXL	9,993,560	35,820	40,860	122,421				
82627	06-0839705	05/23/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SRL1)	MO	YRT/I	OL	135,586,762	1,426,319	1,466,857	943,643				
82627	06-0839705	05/23/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SRL2)	MO	YRT/I	OL	41,940,426	254,174	251,042	190,962				
82627	06-0839705	05/23/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SRL2)	MO	CO/I	XXXL	6,929,790	18,115	19,993	69,963				
82627	06-0839705	05/23/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SRL3)	MO	CO/I	XXXL	8,885,916,261	156,001,973	171,857,379	13,483,254				
82627	06-0839705	05/23/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SRL3)	MO	YRT/I	OL	825,927,642	2,689,748	2,595,054	2,033,227				
82627	06-0839705	05/23/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SRL4)	MO	CO/I	XXXL	1,524,445,374	63,859,120	61,611,637	2,452,007				
82627	06-0839705	05/23/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SRL4)	MO	YRT/I	OL	84,346,633	144,489	135,868	108,037				
82627	06-0839705	11/01/2006	SWISS RE LIFE & HEALTH AMERICA INC. (SRL5)	MO	CO/I	XXXL	1,529,083,103	3,196,719	4,164,280	6,328,970				
82627	06-0839705	11/01/2006	SWISS RE LIFE & HEALTH AMERICA INC. (SRL5)	MO	YRT/I	OL	1,692,030,643	4,403,599	4,258,044	3,946,187				
82627	06-0839705	08/30/2010	SWISS RE LIFE & HEALTH AMERICA INC. (SRL6)	MO	CO/I	XXXL	2,871,749,292	4,223,073	4,966,211	4,148,819				
82627	06-0839705	08/30/2010	SWISS RE LIFE & HEALTH AMERICA INC. (SRL6)	MO	YRT/I	OL	759,904,921	1,633,391	1,599,230	1,256,570				
82627	06-0839705	08/30/2010	SWISS RE LIFE & HEALTH AMERICA INC. (SRL7)	MO	CO/I	XXXL	1,050,851,500	4,934,251	5,658,411	1,461,027				
82627	06-0839705	08/30/2010	SWISS RE LIFE & HEALTH AMERICA INC. (SRL7)	MO	YRT/I	OL	171,873,510	281,403	262,460	217,293				
82627	06-0839705	08/30/2010	SWISS RE LIFE & HEALTH AMERICA INC. (SRL8)	MO	CO/I	XXXL	23,031,680,104	300,405,319	291,234,674	28,109,615				
82627	06-0839705	08/30/2010	SWISS RE LIFE & HEALTH AMERICA INC. (SRL8)	MO	YRT/I	OL	1,957,257,939	3,098,979	2,848,695	2,324,920				
82627	06-0839705	04/01/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SRM2)	MO	YRT/G	OL	2,544,600	1,223	1,216	8,738				
82627	06-0839705	04/01/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SRM3)	MO	YRT/G	OL	9,568,535	2,616	2,543	17,504				
82627	06-0839705	04/01/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SRM3)	MO	YRT/I	OL	1,543,701	2,038	1,892	1,614				
82627	06-0839705	04/01/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SRM4)	MO	YRT/G	OL	2,893,400	925	988	6,680				
82627	06-0839705	04/01/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SRM4)	MO	YRT/I	OL	45,719	109	99	90				
82627	06-0839705	04/01/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SRM5)	MO	YRT/G	OL	7,058,293	2,646	2,527	18,047				

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	04/01/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SRM5)	MO	YRT/I	OL	1,332,047	7,678	6,980	5,998				
82627	06-0839705	04/01/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SRM6)	MO	YRT/G	OL	290,000	307	279	2,061				
82627	06-0839705	04/01/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SRM7)	MO	YRT/G	OL	452,983,903	135,678	139,493	1,234,300				
82627	06-0839705	04/01/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SRM8)	MO	YRT/G	OL	8,223,284	5,261	5,705	53,134				
82627	06-0839705	04/01/2010	SWISS RE LIFE & HEALTH AMERICA INC. (SRM9)	MO	YRT/G	OL	128,525,536	20,744	20,665	206,521				
82627	06-0839705	08/01/2017	SWISS RE LIFE & HEALTH AMERICA INC. (SRN6)	MO	YRT/I	OL	2,273,043,476	4,529,080	4,432,450	2,189,336				
82627	06-0839705	08/01/2017	SWISS RE LIFE & HEALTH AMERICA INC. (SRN7)	MO	YRT/I	OL	57,557,019	164,354	161,541	79,839				
82627	06-0839705	07/01/2012	SWISS RE LIFE & HEALTH AMERICA INC. (SRPB)	MO	YRT/I	OL	1,927,503,705	5,625,110	5,547,850	3,188,579				
82627	06-0839705	08/08/2016	SWISS RE LIFE & HEALTH AMERICA INC. (SRQ0)	MO	CO/I	XXXL	505,293,300	4,739,076	3,968,148	515,106				
82627	06-0839705	03/15/2015	SWISS RE LIFE & HEALTH AMERICA INC. (SRQ4)	MO	CO/I	XXXL	20,025,000	209,848	175,888	19,081				
82627	06-0839705	04/01/2016	SWISS RE LIFE & HEALTH AMERICA INC. (SRQ5)	MO	CO/I	XXXL	450,000	3,697	2,970	433				
82627	06-0839705	06/29/2015	SWISS RE LIFE & HEALTH AMERICA INC. (SRR1)	MO	YRT/I	OL	4,129,926	3,219	3,271	208,943				
82627	06-0839705	12/01/2015	SWISS RE LIFE & HEALTH AMERICA INC. (SRS2)	MO	YRT/G	OL	382,821,396	98,670	104,519	814,941				
82627	06-0839705	01/01/2020	SWISS RE LIFE & HEALTH AMERICA INC. (SRS3)	MO	YRT/G	OL	511,605,400	81,376	67,218	695,846				
82627	06-0839705	06/30/2020	SWISS RE LIFE & HEALTH AMERICA INC. (SRS5)	MO	YRT/G	OL	262,600,000	22,044	13,384	150,943				
82627	06-0839705	01/01/2020	SWISS RE LIFE & HEALTH AMERICA INC. (SRS7)	MO	YRT/G	OL	51,823,442	7,647	7,652	81,273				
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT0)	MO	CO/I	OL	1,315,396,737	1,531,083	1,663,758	1,602,929				
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT0)	MO	CO/I	XXXL	683,578,235	3,325,922	3,597,237	832,297				
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT0)	MO	YRT/I	OL	33,856,170	18,521	16,941	9,690				
82627	06-0839705	08/30/2010	SWISS RE LIFE & HEALTH AMERICA INC. (SRT1)	MO	CO/I	XXXL	4,108,188,865	23,135,952	23,259,269	5,425,163				
82627	06-0839705	08/30/2010	SWISS RE LIFE & HEALTH AMERICA INC. (SRT1)	MO	YRT/I	OL	333,376,620	465,524	393,510	304,462				
82627	06-0839705	08/30/2010	SWISS RE LIFE & HEALTH AMERICA INC. (SRT2)	MO	CO/I	XXXL	11,423,739,952	100,205,244	85,542,812	13,242,244				
82627	06-0839705	08/30/2010	SWISS RE LIFE & HEALTH AMERICA INC. (SRT2)	MO	YRT/I	OL	465,760,035	467,057	400,162	298,996				
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT3)	MO	CO/I	OL	86,695,831	207,108	251,857	211,986				
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT3)	MO	CO/I	XXXL	894,338,856	6,490,440	5,226,466	1,981,126				
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT3)	MO	YRT/I	OL	17,262,891	38,338	33,456	26,297				
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT4)	MO	CO/I	OL	587,568,231	907,523	1,065,821	608,755				
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT4)	MO	CO/I	XXXL	276,152,526	970,768	809,249	311,867				
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT4)	MO	YRT/I	OL	53,265,701	40,175	11,967	21,759				
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT5)	MO	CO/I	OL	8,118,059,047	14,059,334	16,670,213	10,876,090				
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT5)	MO	CO/I	XXXL	5,627,197,522	26,979,281	22,253,014	7,010,172				
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT5)	MO	YRT/I	OL	283,882,780	252,124	174,160	141,877				
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT6)	MO	CO/I	OL	4,962,914,822	6,110,180	6,896,727	4,415,184				
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT6)	MO	CO/I	XXXL	2,448,258,303	7,549,254	6,085,134	2,188,390				
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT6)	MO	YRT/I	OL	226,533,725	130,802	94,123	76,303				
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT7)	MO	CO/I	OL	552,962,056	873,496	1,101,240	916,449				
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT7)	MO	CO/I	XXXL	318,923,954	1,833,223	1,556,138	479,436				
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT7)	MO	YRT/I	OL	13,354,054	10,434	6,980	6,006				
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT8)	MO	CO/I	OL	323,598,007	376,484	452,506	366,769				
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT8)	MO	CO/I	XXXL	157,064,689	596,197	491,622	170,991				
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT8)	MO	YRT/I	OL	10,150,227	6,867	4,901	4,083				
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT9)	MO	CO/I	OL	2,512,874,587	3,527,655	4,170,254	3,691,227				
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT9)	MO	CO/I	XXXL	943,242,464	5,763,693	6,589,851	1,292,068				
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT9)	MO	YRT/I	OL	37,482,996	24,566	16,588	13,142				
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRTB)	MO	CO/I	OL	4,022,193,040	10,138,726	11,839,789	6,333,278				
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRTB)	MO	CO/I	XXXL	2,094,368,780	8,208,414	7,375,426	3,251,191				
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRTB)	MO	YRT/I	OL	262,220,325	326,872	228,411	207,189				
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRTR)	MO	CO/I	OL	725,547,454	2,819,416	3,837,510	1,102,837				
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRTR)	MO	CO/I	XXXL	455,699,144	1,019,966	1,096,227	676,146				
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRTR)	MO	YRT/I	OL	123,968,036	197,800	154,852	123,568				
82627	06-0839705	04/15/2017	SWISS RE LIFE & HEALTH AMERICA INC. (SRU1)	MO	CO/I	OL	11,375,000	17,982	7,816	8,036				
82627	06-0839705	04/15/2017	SWISS RE LIFE & HEALTH AMERICA INC. (SRU1)	MO	CO/I	XXXL	1,500,000	1,229	979	475				
82627	06-0839705	04/15/2017	SWISS RE LIFE & HEALTH AMERICA INC. (SRU1)	MO	YRT/I	OL	7,694,895	2,830	2,528	3,210				
82627	06-0839705	04/15/2017	SWISS RE LIFE & HEALTH AMERICA INC. (SRU2)	MO	CO/I	OL	11,021,591	8,700	5,529	5,793				
82627	06-0839705	04/15/2017	SWISS RE LIFE & HEALTH AMERICA INC. (SRU2)	MO	CO/I	XXXL	2,499,883	4,834	3,545	1,923				
82627	06-0839705	04/15/2017	SWISS RE LIFE & HEALTH AMERICA INC. (SRU3)	MO	YRT/I	OL	110,712,856	56,108	48,653	44,966				

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	04/15/2017	SWISS RE LIFE & HEALTH AMERICA INC. (SRU5)	MO	CO/I	OL	3,237,500	4,855	1,204	2,079				
82627	06-0839705	04/15/2017	SWISS RE LIFE & HEALTH AMERICA INC. (SRU5)	MO	CO/I	XXXL			746	(252)				
82627	06-0839705	04/15/2017	SWISS RE LIFE & HEALTH AMERICA INC. (SRU6)	MO	CO/I	XXXL				(25)				
82627	06-0839705	04/15/2017	SWISS RE LIFE & HEALTH AMERICA INC. (SRU6)	MO	CO/I	OL	3,600,000	2,002	3,075	1,614				
82627	06-0839705	11/20/2021	SWISS RE LIFE & HEALTH AMERICA INC. (SRUA)	MO	YRT/I	OL	689,925,280	658,155	18,398	46,926				
82627	06-0839705	11/20/2021	SWISS RE LIFE & HEALTH AMERICA INC. (SRUB)	MO	YRT/I	OL	141,060,982	102,503	5,217	6,561				
82627	06-0839705	11/20/2021	SWISS RE LIFE & HEALTH AMERICA INC. (SRUC)	MO	YRT/I	OL	298,046,336	133,822	2,875	21,391				
82627	06-0839705	11/20/2021	SWISS RE LIFE & HEALTH AMERICA INC. (SRUD)	MO	YRT/I	OL	261,345,615	172,868	19,576	18,703				
82627	06-0839705	11/20/2021	SWISS RE LIFE & HEALTH AMERICA INC. (SRUE)	MO	YRT/I	OL	67,895,218	83,030		995				
82627	06-0839705	11/20/2021	SWISS RE LIFE & HEALTH AMERICA INC. (SRUF)	MO	YRT/I	OL	131,525,433	133,436		9,201				
82627	06-0839705	11/20/2021	SWISS RE LIFE & HEALTH AMERICA INC. (SRUG)	MO	YRT/I	OL	13,953,050	4,155	138	249				
82627	06-0839705	11/20/2021	SWISS RE LIFE & HEALTH AMERICA INC. (SRUI)	MO	YRT/I	OL	7,386,928	2,735	37	120				
82627	06-0839705	11/20/2021	SWISS RE LIFE & HEALTH AMERICA INC. (SRUJ)	MO	YRT/I	OL	4,527,603	1,980	44	129				
82627	06-0839705	11/20/2021	SWISS RE LIFE & HEALTH AMERICA INC. (SRUM)	MO	YRT/I	OL	140,082	123		57				
82627	06-0839705	08/20/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRUN)	MO	YRT/I	OL	24,615,914	29,315						
82627	06-0839705	05/01/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRV1)	MO	CO/I	OL	125,628,333	200,050	315,928	147,422				
82627	06-0839705	05/01/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRV1)	MO	CO/I	XXXL	95,497,500	253,549	228,754	94,242				
82627	06-0839705	05/01/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRV2)	MO	CO/I	OL	139,185,000	212,512	322,648	170,801				
82627	06-0839705	05/01/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRV2)	MO	CO/I	XXXL	96,975,000	406,399	330,489	104,121				
82627	06-0839705	05/01/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRV3)	MO	CO/I	OL	578,961,667	722,311	1,078,402	608,732				
82627	06-0839705	05/01/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRV3)	MO	CO/I	XXXL	468,225,000	2,104,206	1,714,190	447,062				
82627	06-0839705	05/01/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRV4)	MO	CO/I	OL	417,705,000	398,153	593,327	486,173				
82627	06-0839705	05/01/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRV4)	MO	CO/I	XXXL	317,730,000	2,256,866	1,922,461	346,618				
82627	06-0839705	01/23/2019	SWISS RE LIFE & HEALTH AMERICA INC. (SRV5)	MO	CO/I	OL	184,657,500	281,997	664,839	227,370				
82627	06-0839705	01/23/2019	SWISS RE LIFE & HEALTH AMERICA INC. (SRV5)	MO	CO/I	XXXL	72,300,000	176,653	150,288	85,038				
82627	06-0839705	01/23/2019	SWISS RE LIFE & HEALTH AMERICA INC. (SRV6)	MO	CO/I	OL	181,095,000	257,160	570,357	236,705				
82627	06-0839705	01/23/2019	SWISS RE LIFE & HEALTH AMERICA INC. (SRV6)	MO	CO/I	XXXL	78,210,000	252,829	201,452	86,854				
82627	06-0839705	01/23/2019	SWISS RE LIFE & HEALTH AMERICA INC. (SRV7)	MO	CO/I	OL	619,695,000	733,056	1,628,929	739,007				
82627	06-0839705	01/23/2019	SWISS RE LIFE & HEALTH AMERICA INC. (SRV7)	MO	CO/I	XXXL	279,930,000	1,036,911	785,516	313,624				
82627	06-0839705	01/23/2019	SWISS RE LIFE & HEALTH AMERICA INC. (SRV8)	MO	CO/I	OL	403,605,000	371,147	861,364	516,447				
82627	06-0839705	01/23/2019	SWISS RE LIFE & HEALTH AMERICA INC. (SRV8)	MO	CO/I	XXXL	168,397,500	918,843	748,027	209,938				
82627	06-0839705	11/23/2019	SWISS RE LIFE & HEALTH AMERICA INC. (SRW1)	MO	YRT/I	OL	895,195,946	803,869	764,675	431,707				
82627	06-0839705	11/23/2019	SWISS RE LIFE & HEALTH AMERICA INC. (SRW2)	MO	YRT/I	OL	419,288,337	341,264	308,597	148,123				
82627	06-0839705	11/23/2019	SWISS RE LIFE & HEALTH AMERICA INC. (SRW3)	MO	YRT/I	OL	1,271,099,974	566,303	571,499	277,026				
82627	06-0839705	11/23/2019	SWISS RE LIFE & HEALTH AMERICA INC. (SRW4)	MO	YRT/I	OL	1,087,240,557	1,051,941	1,040,395	580,070				
82627	06-0839705	11/23/2019	SWISS RE LIFE & HEALTH AMERICA INC. (SRW5)	MO	YRT/I	OL	1,519,153,090	983,180	975,142	520,869				
82627	06-0839705	11/23/2019	SWISS RE LIFE & HEALTH AMERICA INC. (SRW6)	MO	YRT/I	OL	3,355,046,465	3,338,833	3,244,711	1,691,153				
82627	06-0839705	11/23/2019	SWISS RE LIFE & HEALTH AMERICA INC. (SRW7)	MO	YRT/I	OL	954,657,255	776,768	741,600	396,390				
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRX0)	MO	YRT/I	OL	193,481,732	246,037		3,197				
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRX1)	MO	YRT/I	OL	1,081,436,026	1,237,988		17,954				
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRX2)	MO	CO/I	OL	369,467,092	772,248		854,232				
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRX2)	MO	CO/I	XXXL	1,550,001			2,882				
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRX2)	MO	YRT/I	OL	251,079	279		76				
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRX3)	MO	CO/I	OL	91,486,084	102,070		94,537				
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRX3)	MO	CO/I	XXXL	200,000			87				
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRX4)	MO	CO/I	OL	1,143,380,731	1,270,062		1,420,356				
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRX4)	MO	CO/I	XXXL	2,182,505			4,236				
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRX4)	MO	YRT/I	OL	1,534,863	1,280		861				
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRX5)	MO	CO/I	OL	657,544,623	529,363		598,816				
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRX5)	MO	CO/I	XXXL	5,359,994			4,613				
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRX5)	MO	YRT/I	OL	555,655	188		65				
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRX6)	MO	CO/I	OL	123,119,016	126,554		204,308				
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRX6)	MO	CO/I	XXXL	1,499,999			1,747				
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRX7)	MO	CO/I	OL	58,185,909	47,147		68,452				
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRX7)	MO	CO/I	XXXL	262,500			535				
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRX7)	MO	YRT/I	OL	749,938	480		70				

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRX8)	MO	CO/I	OL	303,443,307	251,036		447,240				
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRX8)	MO	CO/I	XXXL	300,000			930				
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRX8)	MO	YRT/I	OL	751,708	267		74				
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRX9)	MO	CO/I	OL	202,108,592	135,748		241,051				
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRX9)	MO	CO/I	XXXL	367,500			675				
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRX9)	MO	YRT/I	OL	294,579	69		18				
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRXA)	MO	YRT/I	OL	6,923,375	4,051		101				
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRXB)	MO	CO/I	OL	2,912,250	2,310		1,877				
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRXB)	MO	CO/I	XXXL				113				
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRXC)	MO	CO/I	OL	1,780,897	801		727				
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRXC)	MO	CO/I	XXXL				60				
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRXD)	MO	CO/I	OL	19,177,320	13,231		12,131				
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRXD)	MO	CO/I	XXXL				442				
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRXE)	MO	CO/I	OL	12,068,974	6,628		8,114				
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRXE)	MO	CO/I	XXXL				405				
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRXF)	MO	CO/I	OL	2,224,876	1,297		1,885				
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRXF)	MO	CO/I	XXXL				105				
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRXG)	MO	CO/I	OL	1,635,750	979		1,301				
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRXG)	MO	CO/I	XXXL				31				
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRXH)	MO	CO/I	OL	7,537,814	4,157		6,463				
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRXH)	MO	CO/I	XXXL				315				
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRXI)	MO	CO/I	OL	4,328,149	1,879		3,478				
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRXI)	MO	CO/I	XXXL				191				
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRXJ)	MO	YRT/I	OL	1,689,232	731						
82627	06-0839705	06/15/1999	SWISS RE LIFE & HEALTH AMERICA INC. (SW83)	MO	CO/I	OL	96,714,990	1,393,844	1,500,641	443,320				
82627	06-0839705	06/15/1999	SWISS RE LIFE & HEALTH AMERICA INC. (SW83)	MO	YRT/I	OL	411,444,820	2,618,778	2,572,223	1,982,305				
82627	06-0839705	06/15/1999	SWISS RE LIFE & HEALTH AMERICA INC. (SW83)	MO	CO/I	XXXL	877,392,682	7,213,855	7,743,689	3,500,921				
82627	06-0839705	05/01/2004	SWISS RE LIFE & HEALTH AMERICA INC. (SWJ1)	MO	CO/I	XXXL	3,426,712	29,158	27,748	30,556				
82627	06-0839705	05/01/2004	SWISS RE LIFE & HEALTH AMERICA INC. (SWJ1)	MO	YRT/I	OL	5,986,302	43,143	41,840	31,802				
82627	06-0839705	05/01/2004	SWISS RE LIFE & HEALTH AMERICA INC. (SWJ2)	MO	CO/I	XXXL	6,849,708	48,280	46,216	60,329				
82627	06-0839705	05/01/2004	SWISS RE LIFE & HEALTH AMERICA INC. (SWJ2)	MO	YRT/I	OL	13,121,609	75,481	71,680	65,048				
82627	06-0839705	05/01/2004	SWISS RE LIFE & HEALTH AMERICA INC. (SWJ3)	MO	CO/I	XXXL	141,499,873	1,841,433	2,524,848	251,599				
82627	06-0839705	05/01/2004	SWISS RE LIFE & HEALTH AMERICA INC. (SWJ3)	MO	YRT/I	OL	17,542,113	58,697	54,966	56,579				
82627	06-0839705	05/01/2004	SWISS RE LIFE & HEALTH AMERICA INC. (SWJ4)	MO	CO/I	XXXL	41,372,640	3,915,289	3,827,302	79,754				
82627	06-0839705	05/01/2004	SWISS RE LIFE & HEALTH AMERICA INC. (SWJ4)	MO	YRT/I	OL	2,510,378	8,161	7,651	5,698				
82627	06-0839705	01/01/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SWJ5)	MO	CO/I	XXXL	1,288,156	3,168	3,037	5,427				
82627	06-0839705	01/01/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SWJ5)	MO	YRT/I	OL	1,617,645	5,244	7,021	4,526				
82627	06-0839705	01/01/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SWJ6)	MO	CO/I	XXXL	2,788,332	5,822	5,324	17,632				
82627	06-0839705	01/01/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SWJ6)	MO	YRT/I	OL	5,051,070	25,321	24,448	21,129				
82627	06-0839705	01/01/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SWJ7)	MO	CO/I	XXXL	59,719,568	782,948	1,152,654	104,092				
82627	06-0839705	01/01/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SWJ7)	MO	YRT/I	OL	7,035,353	21,580	20,386	17,788				
82627	06-0839705	01/01/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SWJ8)	MO	CO/I	XXXL	16,251,333	1,174,483	1,191,317	29,272				
82627	06-0839705	01/01/2005	SWISS RE LIFE & HEALTH AMERICA INC. (SWJ8)	MO	YRT/I	OL	1,169,176	3,374	3,152	2,535				
80314	52-0913817	12/31/1994	UNICARE LIFE & HEALTH INSURANCE COMPANY (UN02)	IN	CO/G	OL		5,936,649	6,352,308					
66133	41-1760577	01/01/2014	WILTON REASSURANCE COMPANY (WR14)	MN	YRT/I	OL	800,320	4,686	4,355	8,022				
66133	41-1760577	05/23/2005	WILTON REASSURANCE COMPANY (WRL4)	MN	CO/I	XXXL	481,666,196	20,308,865	19,621,565	774,800				
66133	41-1760577	05/23/2005	WILTON REASSURANCE COMPANY (WRL4)	MN	YRT/I	OL	27,670,103	47,379	44,540	34,526				
0899999. General Account - Authorized U.S. Non-Affiliates							635,931,454,493	31,042,946,830	29,839,386,283	9,258,740,863	1,617,610,768	1,737,619,071	145,488,312	11,570,969,538
1099999. Total General Account - Authorized Non-Affiliates							635,931,454,493	31,042,946,830	29,839,386,283	9,258,740,863	1,617,610,768	1,737,619,071	145,488,312	11,570,969,538
1199999. Total General Account Authorized							635,931,454,493	31,042,946,830	29,839,386,283	9,258,740,863	1,617,610,768	1,737,619,071	145,488,312	11,570,969,538
1499999. Total General Account - Unauthorized U.S. Affiliates														
00000	AA-3191494	03/11/2022	MARTELLO RE LIMITED (MR22)	BMU	COFW/I	IA		3,835,085,226		3,861,276,921				3,835,085,226
1599999. General Account - Unauthorized Non-U.S. Affiliates - Captive								3,835,085,226		3,861,276,921				3,835,085,226
1799999. Total General Account - Unauthorized Non-U.S. Affiliates								3,835,085,226		3,861,276,921				3,835,085,226
1899999. Total General Account - Unauthorized Affiliates								3,835,085,226		3,861,276,921				3,835,085,226
85090	22-3026145	07/15/1994	DEARBORN NATIONAL LIFE INSURANCE COMPANY OF NEW YORK (FDNY)	NY	CO/G	OL		109,902	122,421					

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
1999999. General Account - Unauthorized U.S. Non-Affiliates								109,902	122,421					
00000	AA-5420050	11/20/2021	KOREAN REINSURANCE COMPANY (KRUA)	KOR	YRT/I	OL	626,471,342	557,036	18,398	23,010				
00000	AA-5420050	11/20/2021	KOREAN REINSURANCE COMPANY (KRUB)	KOR	YRT/I	OL	123,123,930	89,061	5,217	4,480				
00000	AA-5420050	11/20/2021	KOREAN REINSURANCE COMPANY (KRUC)	KOR	YRT/I	OL	253,492,886	115,063	2,875	20,343				
00000	AA-5420050	11/20/2021	KOREAN REINSURANCE COMPANY (KRUD)	KOR	YRT/I	OL	245,721,221	158,361	19,576	17,906				
00000	AA-5420050	11/20/2021	KOREAN REINSURANCE COMPANY (KRUE)	KOR	YRT/I	OL	29,348,361	25,256		1,814				
00000	AA-5420050	11/20/2021	KOREAN REINSURANCE COMPANY (KRUF)	KOR	YRT/I	OL	161,106,582	175,037		15,431				
00000	AA-5420050	11/20/2021	KOREAN REINSURANCE COMPANY (KRUG)	KOR	YRT/I	OL	13,953,051	4,155	138	218				
00000	AA-5420050	11/20/2021	KOREAN REINSURANCE COMPANY (KRUI)	KOR	YRT/I	OL	7,386,918	2,735	37	92				
00000	AA-5420050	11/20/2021	KOREAN REINSURANCE COMPANY (KRUJ)	KOR	YRT/I	OL	4,527,605	1,980	44	113				
00000	AA-5420050	11/20/2021	KOREAN REINSURANCE COMPANY (KRUM)	KOR	YRT/I	OL	280,163	247		99				
00000	AA-5420050	08/20/2022	KOREAN REINSURANCE COMPANY (KRUN)	KOR	YRT/I	OL	13,085,284	7,766						
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							1,478,497,343	1,136,696	46,285	83,506				
2199999. Total General Account - Unauthorized Non-Affiliates							1,478,497,343	1,246,598	168,706	83,506				
2299999. Total General Account Unauthorized							1,478,497,343	3,836,331,824	168,706	3,861,360,428				3,835,085,226
2599999. Total General Account - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
00000	AA-3190982	07/01/2020	ATHENE LIFE RE LTD (TH20)	BMU	COFW/I	IA		6,523,691,769	7,761,196,662	(207,515,894)				6,509,754,201
3199999. General Account - Certified Non-U.S. Non-Affiliates								6,523,691,769	7,761,196,662	(207,515,894)				6,509,754,201
3299999. Total General Account - Certified Non-Affiliates								6,523,691,769	7,761,196,662	(207,515,894)				6,509,754,201
3399999. Total General Account Certified								6,523,691,769	7,761,196,662	(207,515,894)				6,509,754,201
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates														
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates														
4099999. Total General Account - Reciprocal Jurisdiction Affiliates														
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates														
4499999. Total General Account Reciprocal Jurisdiction														
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							637,409,951,836	41,402,970,423	37,600,751,651	12,912,585,397	1,617,610,768	1,737,619,071	145,488,312	21,915,808,965
4899999. Total Separate Accounts - Authorized U.S. Affiliates														
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Authorized Affiliates														
68322	84-0467907	12/31/2020	GREAT-WEST LIFE AND ANNUITY INSURANCE COMPANY (GW02)	CO	MCO/G	VA							31,186,883,216	
68322	84-0467907	12/31/2020	GREAT-WEST LIFE AND ANNUITY INSURANCE COMPANY (GW04)	CO	MCO/G	VA							13,751,277,699	
79359	13-2690792	12/31/2020	GREAT-WEST LIFE & ANNUITY INSURANCE COMPANY OF NEW YORK (GY06)	NY	MCO/G	VA							3,274,558,105	
79359	13-2690792	12/31/2020	GREAT-WEST LIFE & ANNUITY INSURANCE COMPANY OF NEW YORK (GY08)	NY	MCO/G	VA							855,103,122	
82627	06-0839705	12/31/2016	SWISS RE LIFE & HEALTH AMERICA INC. (SR16V)	MO	MCO/I	OL							546,604,360	
5399999. Separate Accounts - Authorized U.S. Non-Affiliates													49,614,426,502	
5599999. Total Separate Accounts - Authorized Non-Affiliates													49,614,426,502	
5699999. Total Separate Accounts Authorized													49,614,426,502	
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates														
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates														
6399999. Total Separate Accounts - Unauthorized Affiliates														
6699999. Total Separate Accounts - Unauthorized Non-Affiliates														
6799999. Total Separate Accounts Unauthorized														
7099999. Total Separate Accounts - Certified U.S. Affiliates														
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates														
7499999. Total Separate Accounts - Certified Affiliates														
7799999. Total Separate Accounts - Certified Non-Affiliates														
7899999. Total Separate Accounts Certified														
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates														
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates														
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates														
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates														

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domi-ciliary Juris-diction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
8999999. Total Separate Accounts Reciprocal Jurisdiction														
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified													49,614,426,502	
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							635,931,454,493	31,043,056,732	29,839,508,704	9,258,740,863	1,617,610,768	1,737,619,071	49,759,914,814	11,570,969,538
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							1,478,497,343	10,359,913,691	7,761,242,947	3,653,844,534				10,344,839,427
9999999 - Totals							637,409,951,836	41,402,970,423	37,600,751,651	12,912,585,397	1,617,610,768	1,737,619,071	49,759,914,814	21,915,808,965

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates													
0699999. Total General Account - Authorized Non-U.S. Affiliates													
0799999. Total General Account - Authorized Affiliates													
60054	06-6033492	03/22/2017	AETNA LIFE INSURANCE COMPANY (AE17)	CT	QA/I	MS	637,929	18,796	17,748				
68276	48-1024691	06/01/2000	EMPLOYERS REASSURANCE CORPORATION (ER03)	KS	QA/I	LTC	94,494,789	11,807,012	5,973,316,286				
60213	25-1800302	07/15/1994	HM LIFE INSURANCE COMPANY OF NEW YORK (HMNY)	NY	QA/G	OH			133,042				
91898	86-0388413	01/01/2018	LIFECARE ASSURANCE COMPANY (LC18)	AZ	QA/I	LTC	10,848,874	501,046	12,059,131				
88099	75-1608507	05/09/2016	OPTIMUM RE INSURANCE COMPANY (OP16)	TX	QA/G	OH	23,313						
80314	52-0913817	12/31/1994	UNICARE LIFE & HEALTH INSURANCE COMPANY (UN02)	IN	QA/G	OH	107,007		43,040				
39845	48-0921045	01/01/1993	WESTPORT INSURANCE CORPORATION (ER01)	MO	OTH/I	LTDI			14,655,984				
0899999. General Account - Authorized U.S. Non-Affiliates							106,111,912	12,326,854	6,000,225,231				
1099999. Total General Account - Authorized Non-Affiliates							106,111,912	12,326,854	6,000,225,231				
1199999. Total General Account Authorized							106,111,912	12,326,854	6,000,225,231				
1499999. Total General Account - Unauthorized U.S. Affiliates													
1799999. Total General Account - Unauthorized Non-U.S. Affiliates													
1899999. Total General Account - Unauthorized Affiliates													
2199999. Total General Account - Unauthorized Non-Affiliates													
2299999. Total General Account Unauthorized													
2599999. Total General Account - Certified U.S. Affiliates													
2899999. Total General Account - Certified Non-U.S. Affiliates													
2999999. Total General Account - Certified Affiliates													
3299999. Total General Account - Certified Non-Affiliates													
3399999. Total General Account Certified													
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates													
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates													
4099999. Total General Account - Reciprocal Jurisdiction Affiliates													
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates													
4499999. Total General Account Reciprocal Jurisdiction													
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							106,111,912	12,326,854	6,000,225,231				
4899999. Total Separate Accounts - Authorized U.S. Affiliates													
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates													
5299999. Total Separate Accounts - Authorized Affiliates													
5599999. Total Separate Accounts - Authorized Non-Affiliates													
5699999. Total Separate Accounts Authorized													
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates													
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates													
6399999. Total Separate Accounts - Unauthorized Affiliates													
6699999. Total Separate Accounts - Unauthorized Non-Affiliates													
6799999. Total Separate Accounts Unauthorized													
7099999. Total Separate Accounts - Certified U.S. Affiliates													
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates													
7499999. Total Separate Accounts - Certified Affiliates													
7799999. Total Separate Accounts - Certified Non-Affiliates													
7899999. Total Separate Accounts Certified													
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates													
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates													
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates													
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates													
8999999. Total Separate Accounts Reciprocal Jurisdiction													
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified													
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							106,111,912	12,326,854	6,000,225,231				

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domi-ciliary Juris-diction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)													
9999999 - Totals							106,111,912	12,326,854	6,000,225,231				

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates									XXX					
00000	AA-3191494	03/11/2022	Martello Re Limited	3,835,085,226			3,835,085,226			3,835,085,226	51,008,855			3,835,085,226
0499999. General Account - Life and Annuity Non-U.S. Affiliates - Captive				3,835,085,226			3,835,085,226		XXX	3,835,085,226	51,008,855			3,835,085,226
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates				3,835,085,226			3,835,085,226		XXX	3,835,085,226	51,008,855			3,835,085,226
0799999. Total General Account - Life and Annuity Affiliates				3,835,085,226			3,835,085,226		XXX	3,835,085,226	51,008,855			3,835,085,226
85090	22-3026145	07/15/1994	Dearborn National Life Ins Co of NY	109,902			109,902							
0899999. General Account - Life and Annuity U.S. Non-Affiliates				109,902			109,902		XXX					
00000	AA-5420050	11/20/2021	Korean Reinsurance Company (KRUA)	557,036		367	557,403	555,127	0001				14,065	557,403
00000	AA-5420050	11/20/2021	Korean Reinsurance Company (KRUB)	89,061			89,061	87,614	0001				3,307	89,061
00000	AA-5420050	11/20/2021	Korean Reinsurance Company (KRUC)	115,063		103	115,166	115,392	0001				2,225	115,166
00000	AA-5420050	11/20/2021	Korean Reinsurance Company (KRUD)	158,361		1,252	159,613	149,129	0001				13,651	159,613
00000	AA-5420050	11/20/2021	Korean Reinsurance Company (KRUE)	25,256		111	25,367	24,873	0001				1,022	25,367
00000	AA-5420050	11/20/2021	Korean Reinsurance Company (KRUF)	175,037		210	175,247	171,101	0001				7,780	175,247
00000	AA-5420050	11/20/2021	Korean Reinsurance Company (KRUG)	4,155			4,155	4,044	0001				197	4,155
00000	AA-5420050	11/20/2021	Korean Reinsurance Company (KRUI)	2,735			2,735	2,710	0001				83	2,735
00000	AA-5420050	11/20/2021	Korean Reinsurance Company (KRUJ)	1,980			1,980	1,925	0001				95	1,980
00000	AA-5420050	11/20/2021	Korean Reinsurance Company (KRUM)	247			247	151	0001				99	247
00000	AA-5420050	11/20/2021	Korean Reinsurance Company (KRUN)	7,766			7,766	7,934	0001					7,766
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				1,136,697		2,043	1,138,740	1,120,000	XXX				42,524	1,138,740
1099999. Total General Account - Life and Annuity Non-Affiliates				1,246,599		2,043	1,248,642	1,120,000	XXX				42,524	1,138,740
1199999. Total General Account Life and Annuity				3,836,331,825		2,043	3,836,333,868	1,120,000	XXX	3,835,085,226	51,008,855		42,524	3,836,223,966
1499999. Total General Account - Accident and Health U.S. Affiliates									XXX					
1799999. Total General Account - Accident and Health Non-U.S. Affiliates									XXX					
1899999. Total General Account - Accident and Health Affiliates									XXX					
2199999. Total General Account - Accident and Health Non-Affiliates									XXX					
2299999. Total General Account Accident and Health									XXX					
2399999. Total General Account				3,836,331,825		2,043	3,836,333,868	1,120,000	XXX	3,835,085,226	51,008,855		42,524	3,836,223,966
2699999. Total Separate Accounts - U.S. Affiliates									XXX					
2999999. Total Separate Accounts - Non-U.S. Affiliates									XXX					
3099999. Total Separate Accounts - Affiliates									XXX					
3399999. Total Separate Accounts - Non-Affiliates									XXX					
3499999. Total Separate Accounts									XXX					
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)				109,902			109,902		XXX					
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				3,836,221,923		2,043	3,836,223,966	1,120,000	XXX	3,835,085,226	51,008,855		42,524	3,836,223,966
9999999 - Totals				3,836,331,825		2,043	3,836,333,868	1,120,000	XXX	3,835,085,226	51,008,855		42,524	3,836,223,966

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	1	26004226	Societe Generale New York Branch	1,120,000

SCHEDULE S - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable/ Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 Times Col. 8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)
0399999. Total General Account - Life and Annuity U.S. Affiliates																	XXX					XXX	XXX		
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates																	XXX					XXX	XXX		
0799999. Total General Account - Life and Annuity Affiliates																	XXX					XXX	XXX		
00000	AA-3190982	07/01/2020	Athene Life Re Ltd.	BMU	3	01/01/2022	20.0	6,523,691,769			6,523,691,769		6,523,691,769	1,304,738,354				179,362,643	6,509,754,201		6,689,116,844	102.5	100.0	6,523,691,769	
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates								6,523,691,769			6,523,691,769		6,523,691,769	1,304,738,354			XXX	179,362,643	6,509,754,201		6,689,116,844	XXX	XXX	6,523,691,769	
1099999. Total General Account - Life and Annuity Non-Affiliates								6,523,691,769			6,523,691,769		6,523,691,769	1,304,738,354			XXX	179,362,643	6,509,754,201		6,689,116,844	XXX	XXX	6,523,691,769	
1199999. Total General Account Life and Annuity								6,523,691,769			6,523,691,769		6,523,691,769	1,304,738,354			XXX	179,362,643	6,509,754,201		6,689,116,844	XXX	XXX	6,523,691,769	
1499999. Total General Account - Accident and Health U.S. Affiliates																	XXX					XXX	XXX		
1799999. Total General Account - Accident and Health Non-U.S. Affiliates																	XXX					XXX	XXX		
1899999. Total General Account - Accident and Health Affiliates																	XXX					XXX	XXX		
2199999. Total General Account - Accident and Health Non-Affiliates																	XXX					XXX	XXX		
2299999. Total General Account Accident and Health																	XXX					XXX	XXX		
2399999. Total General Account								6,523,691,769			6,523,691,769		6,523,691,769	1,304,738,354			XXX	179,362,643	6,509,754,201		6,689,116,844	XXX	XXX	6,523,691,769	
2699999. Total Separate Accounts - U.S. Affiliates																	XXX					XXX	XXX		
2999999. Total Separate Accounts - Non-U.S. Affiliates																	XXX					XXX	XXX		
3099999. Total Separate Accounts - Affiliates																	XXX					XXX	XXX		
3399999. Total Separate Accounts - Non-Affiliates																	XXX					XXX	XXX		
3499999. Total Separate Accounts																	XXX					XXX	XXX		
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)																	XXX					XXX	XXX		
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)								6,523,691,769			6,523,691,769		6,523,691,769	1,304,738,354			XXX	179,362,643	6,509,754,201		6,689,116,844	XXX	XXX	6,523,691,769	
9999999 - Totals								6,523,691,769			6,523,691,769		6,523,691,769	1,304,738,354			XXX	179,362,643	6,509,754,201		6,689,116,844	XXX	XXX	6,523,691,769	

(a)

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

NONE

SCHEDULE S - PART 6

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

	1 2022	2 2021	3 2020	4 2019	5 2018
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts	13,018,697	12,128,401	22,910,932	4,145,918	1,692,226
2. Commissions and reinsurance expense allowances	517,504	430,088	2,693,101	287,604	183,575
3. Contract claims	1,544,304	1,699,336	1,034,311	756,649	731,949
4. Surrender benefits and withdrawals for life contracts	12,142,269	15,374,600	74,979	65,190	42,694
5. Dividends to policyholders and refunds to members	21,178	19,878	12,680	3,258	503
6. Reserve adjustments on reinsurance ceded	(10,511)	(26,908)	(23,655)	(33,004)	(120,339)
7. Increase in aggregate reserve for life and accident and health contracts	3,829,086	3,249,953	21,507,240	4,607,898	1,535,207
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	212,648	204,265	199,868	195,025	226,050
9. Aggregate reserves for life and accident and health contracts	47,415,523	43,836,532	40,279,704	15,041,334	10,433,437
10. Liability for deposit-type contracts	3,074,033	3,324,128			
11. Contract claims unpaid	240,275	263,194	217,537	184,611	131,699
12. Amounts recoverable on reinsurance	88,995	95,482	67,472	37,140	72,096
13. Experience rating refunds due or unpaid				2	81
14. Policyholders' dividends and refunds to members (not included in Line 10)	8,315	7,832	7,236	2,886	546
15. Commissions and reinsurance expense allowances due	40,124	132,084	252,461	31,808	29,496
16. Unauthorized reinsurance offset	110	122	1,028	383	189
17. Offset for reinsurance with Certified Reinsurers					
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F)	51,009				
19. Letters of credit (L)	1,120	55			
20. Trust agreements (T)	3,835,085		84	7,576	10,767
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)	6,509,754,201	7,757,716,485	6,450,994,969		
24. Letters of credit (L)					
25. Trust agreements (T)	179,362,643	214,942,208	200,873,232		
26. Other (O)					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	247,198,198,250		247,198,198,250
2.	Reinsurance (Line 16)	132,579,019	(132,579,019)	
3.	Premiums and considerations (Line 15)	1,280,886,869	212,648,053	1,493,534,922
4.	Net credit for ceded reinsurance	XXX	37,113,288,783	37,113,288,783
5.	All other admitted assets (balance)	8,554,271,508		8,554,271,508
6.	Total assets excluding Separate Accounts (Line 26)	257,165,935,646	37,193,357,817	294,359,293,462
7.	Separate Account assets (Line 27)	53,413,804,658		53,413,804,658
8.	Total assets (Line 28)	310,579,740,304	37,193,357,817	347,773,098,120
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	153,216,219,303	44,341,489,772	197,557,709,075
10.	Liability for deposit-type contracts (Line 3)	18,089,278,812	3,074,032,717	21,163,311,529
11.	Claim reserves (Line 4)	648,986,081	240,275,003	889,261,084
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	1,927,195,547	8,314,588	1,935,510,135
13.	Premium & annuity considerations received in advance (Line 8)	42,225,488	(112,158,876)	(69,933,388)
14.	Other contract liabilities (Line 9)	57,523,526	(16,044,684)	41,478,842
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	109,902	(109,902)	
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	10,344,839,427		10,344,839,427
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)		(10,344,839,427)	(10,344,839,427)
19.	All other liabilities (balance)	45,028,797,178	2,398,626	45,031,195,804
20.	Total liabilities excluding Separate Accounts (Line 26)	229,355,175,264	37,193,357,817	266,548,533,081
21.	Separate Account liabilities (Line 27)	53,283,506,525		53,283,506,525
22.	Total liabilities (Line 28)	282,638,681,789	37,193,357,817	319,832,039,605
23.	Capital & surplus (Line 38)	27,941,058,515	XXX	27,941,058,515
24.	Total liabilities, capital & surplus (Line 39)	310,579,740,304	37,193,357,817	347,773,098,121
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	44,341,489,772		
26.	Claim reserves	240,275,003		
27.	Policyholder dividends/reserves	8,314,588		
28.	Premium & annuity considerations received in advance	(112,158,876)		
29.	Liability for deposit-type contracts	3,074,032,717		
30.	Other contract liabilities	(16,044,684)		
31.	Reinsurance ceded assets	132,579,019		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	47,668,487,539		
34.	Premiums and considerations	212,648,053		
35.	Reinsurance in unauthorized companies	109,902		
36.	Funds held under reinsurance treaties with unauthorized reinsurers			
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers	10,344,839,427		
39.	Other ceded reinsurance payables/offsets	(2,398,626)		
40.	Total ceded reinsurance payable/offsets	10,555,198,756		
41.	Total net credit for ceded reinsurance	37,113,288,783		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
States, Etc.		Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1. Alabama	AL	L	79,644,532	142,005,299	7,523,048	51,769,579	280,942,458	36,382,479
2. Alaska	AK	L	3,481,734	23,970,185	519,938	969,266	28,941,123	2,457,687
3. Arizona	AZ	L	103,036,939	499,084,727	11,611,179	15,056,790	628,789,635	120,246,108
4. Arkansas	AR	L	30,756,412	80,380,326	2,835,598	2,886,598	116,858,934	9,361,534
5. California	CA	L	1,060,444,358	1,373,475,546	64,316,649	1,008,035,117	3,506,271,670	236,923,452
6. Colorado	CO	L	130,767,773	272,237,215	11,791,713	5,427,883	420,224,584	24,396,191
7. Connecticut	CT	L	224,659,508	224,531,620	18,439,398	152,995,718	620,626,244	20,017,928
8. Delaware	DE	L	40,168,492	54,562,675	2,302,376	11,006,676	108,040,219	2,007,275,380
9. District of Columbia	DC	L	75,402,873	19,295,776	3,913,162	1,003,986,538	1,102,598,349	43,717,604
10. Florida	FL	L	668,428,844	1,084,614,439	37,586,559	170,839,776	1,961,469,618	223,908,938
11. Georgia	GA	L	235,843,180	312,668,502	25,172,394	128,387,472	702,071,548	64,096,846
12. Hawaii	HI	L	75,659,066	38,967,120	3,074,390	7,579,729	125,280,305	8,296,337
13. Idaho	ID	L	31,426,747	66,150,431	1,793,377	21,029,262	120,399,817	10,288,822
14. Illinois	IL	L	416,540,911	450,860,365	24,034,619	584,324,068	1,475,759,963	54,793,831
15. Indiana	IN	L	147,401,951	155,803,647	9,956,301	56,130,961	369,292,860	33,661,191
16. Iowa	IA	L	68,055,390	135,928,426	3,785,603	144,349,465	352,118,884	16,780,399
17. Kansas	KS	L	54,779,267	71,131,652	5,462,940	44,865,819	176,239,678	4,907,620
18. Kentucky	KY	L	43,679,399	167,203,719	5,322,872	22,068,521	238,274,511	16,178,154
19. Louisiana	LA	L	67,583,846	272,317,941	6,884,624	30,873,335	377,659,746	22,240,875
20. Maine	ME	L	35,604,321	66,972,294	2,605,321	6,190,017	111,371,953	11,289,961
21. Maryland	MD	L	149,006,861	201,180,441	26,385,394	139,317,795	515,890,491	69,113,930
22. Massachusetts	MA	L	339,043,870	708,108,263	32,726,192	1,957,382,208	3,037,260,533	760,932,964
23. Michigan	MI	L	134,935,039	427,730,544	14,097,008	283,589,377	860,351,968	78,150,339
24. Minnesota	MN	L	85,404,206	232,687,592	8,551,907	219,837,618	546,481,323	196,958,786
25. Mississippi	MS	L	74,406,410	92,253,592	10,193,092	12,767,790	189,620,884	10,517,079
26. Missouri	MO	L	82,704,692	176,857,943	10,496,908	80,899,161	350,958,704	41,545,152
27. Montana	MT	L	13,590,578	36,786,637	1,626,938	1,992,015	53,996,168	4,151,354
28. Nebraska	NE	L	170,603,375	67,673,102	5,920,324	179,140,003	423,336,804	14,849,245
29. Nevada	NV	L	43,632,461	93,072,665	3,749,915	52,238,093	192,693,134	13,784,226
30. New Hampshire	NH	L	43,196,851	116,095,560	4,440,977	16,143,949	179,877,337	14,603,032
31. New Jersey	NJ	L	526,197,192	574,570,621	37,236,848	505,267,036	1,643,271,697	81,163,731
32. New Mexico	NM	L	24,537,388	74,214,129	2,733,924	1,420,547	102,905,988	9,453,899
33. New York	NY	L	1,523,001,418	1,198,096,679	84,016,955	559,795,988	3,364,911,040	159,054,785
34. North Carolina	NC	L	188,382,392	349,596,645	30,058,237	86,751,763	654,789,037	88,477,701
35. North Dakota	ND	L	49,552,436	24,629,159	840,797	10,389,875	85,412,267	16,674,956
36. Ohio	OH	L	170,294,419	475,491,786	17,373,110	200,032,596	863,191,911	72,368,570
37. Oklahoma	OK	L	95,748,351	87,934,977	7,849,913	63,333,814	254,867,055	19,113,510
38. Oregon	OR	L	40,385,232	143,615,856	5,553,801	35,003,217	224,558,106	20,799,837
39. Pennsylvania	PA	L	434,626,805	930,153,971	41,292,249	245,323,973	1,651,396,998	19,270,715
40. Rhode Island	RI	L	41,339,674	64,736,908	2,934,337	39,112,907	148,123,826	5,557,491
41. South Carolina	SC	L	98,256,706	204,643,575	15,944,713	23,975,995	342,820,989	34,422,317
42. South Dakota	SD	L	9,520,743	21,157,357	700,019	1,284,224	32,662,343	4,782,600
43. Tennessee	TN	L	188,199,352	346,525,549	20,498,868	161,928,195	717,151,964	40,395,036
44. Texas	TX	L	542,914,794	1,052,261,655	49,659,449	233,429,765	1,878,265,663	143,391,414
45. Utah	UT	L	98,648,579	117,981,716	4,290,944	6,556,152	227,477,391	20,783,907
46. Vermont	VT	L	26,074,755	95,580,655	1,578,858	13,529,176	136,763,444	1,818,690
47. Virginia	VA	L	223,184,571	323,686,050	30,469,169	149,773,561	727,113,351	86,200,722
48. Washington	WA	L	92,539,776	241,185,921	11,763,383	49,972,858	395,461,938	56,202,388
49. West Virginia	WV	L	26,215,732	34,938,100	1,599,261	37,863,210	100,616,303	23,006,639
50. Wisconsin	WI	L	69,002,604	439,090,958	6,418,672	42,241,994	556,754,228	13,317,525
51. Wyoming	WY	L	10,778,848	22,029,753	666,307	334,301	33,809,209	3,885,234
52. American Samoa	AS	N						
53. Guam	GU	N	1,116		16,200		17,316	30,533
54. Puerto Rico	PR	L	86,845,837	56,693,533	9,912,193	7,664,487	161,116,050	572,579
55. U.S. Virgin Islands	VI	N	44,149	19,217	23,494		86,860	14,652
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N	1,600,886	1,992,781	98,121		3,691,788	53,733
58. Aggregate Other Alien	OT	XXX	22,068,933	166,136	577,536	115,547,642	138,360,247	16,950,346
59. Subtotal		XXX	9,319,852,574	14,545,601,931	751,228,074	9,002,613,875	33,619,296,454	5,109,590,954
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	1,572,881,352	750,747			1,573,632,099	
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	28,210,357		10,880,286		39,090,643	
94. Aggregate or other amounts not allocable by State		XXX	122,081,711				122,081,711	
95. Totals (Direct Business)		XXX	11,043,025,994	14,546,352,678	762,108,360	9,002,613,875	35,354,100,907	5,109,590,954
96. Plus reinsurance assumed		XXX	42,245,564	203,053,813		768,355,164	1,013,654,541	910,516,240
97 Totals (All Business)		XXX	11,085,271,558	14,749,406,491	762,108,360	9,770,969,039	36,367,755,448	6,020,107,194
98. Less reinsurance ceded		XXX	1,315,624,897	5,012,901,365	104,874,163	6,578,224,117	13,011,624,542	
99. Totals (All Business) less Reinsurance Ceded		XXX	9,769,646,661	9,736,505,126	(c) 657,234,197	3,192,744,922	23,356,130,906	6,020,107,194
DETAILS OF WRITE-INS								
58001. HKG Hong Kong		XXX	188,015				188,015	
58002. ZZZ Other Alien		XXX	21,880,918	166,136	577,536	115,547,642	138,172,232	16,950,346
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	22,068,933	166,136	577,536	115,547,642	138,360,247	16,950,346
9401. Reinvested Net Nonforfeiture Option Proceeds		XXX	122,081,711				122,081,711	
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	122,081,711				122,081,711	

(a) Active Status Counts:

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

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

Individual insurance premiums and annuity considerations - allocated to the states in which the policyholder resides (based on Company records when the premium is received). Group premiums - allocated consistent with the 500 lives rule.

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10.

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

			Direct Business Only					
	States, Etc.		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1.	Alabama	AL	79,644,532	142,005,299	6,059,185	1,413,421	36,382,479	265,504,917
2.	Alaska	AK	3,481,734	23,970,185	464,710	53,014	2,457,687	30,427,331
3.	Arizona	AZ	103,036,939	499,084,727	8,085,174	3,482,347	120,246,108	733,935,295
4.	Arkansas	AR	30,756,412	80,380,326	2,413,537	422,060	9,361,534	123,333,870
5.	California	CA	1,060,444,358	1,373,475,546	42,832,744	21,439,617	236,923,452	2,735,115,716
6.	Colorado	CO	130,767,773	272,237,215	7,765,456	4,024,351	24,396,191	439,190,986
7.	Connecticut	CT	224,659,508	224,531,620	14,073,872	4,353,379	20,017,928	487,636,307
8.	Delaware	DE	40,168,492	54,562,675	1,443,384	853,849	2,007,275,380	2,104,303,780
9.	District of Columbia	DC	75,402,873	19,295,776	2,950,853	962,078	43,717,604	142,329,183
10.	Florida	FL	668,428,844	1,084,614,439	22,347,740	15,194,203	223,908,938	2,014,494,164
11.	Georgia	GA	235,843,180	312,668,502	17,564,885	7,478,096	64,096,846	637,651,509
12.	Hawaii	HI	75,659,066	38,967,120	1,695,311	1,374,244	8,296,337	125,992,078
13.	Idaho	ID	31,426,747	66,150,431	1,307,048	486,329	10,288,822	109,659,377
14.	Illinois	IL	416,540,911	450,860,365	18,225,258	5,756,276	54,793,831	946,176,641
15.	Indiana	IN	147,401,951	155,803,647	8,073,320	1,860,086	33,661,191	346,800,195
16.	Iowa	IA	68,055,390	135,928,426	1,956,428	1,798,595	16,780,399	224,519,239
17.	Kansas	KS	54,779,267	71,131,652	3,776,608	1,622,605	4,907,620	136,217,752
18.	Kentucky	KY	43,679,399	167,203,719	3,810,151	1,489,965	16,178,154	232,361,388
19.	Louisiana	LA	67,583,846	272,317,941	5,699,073	1,185,551	22,240,875	369,027,286
20.	Maine	ME	35,604,321	66,972,294	1,711,915	884,689	11,289,961	116,463,180
21.	Maryland	MD	149,006,861	201,180,441	17,030,940	9,321,644	69,113,930	445,653,816
22.	Massachusetts	MA	339,043,870	708,108,263	22,316,801	10,406,386	760,932,964	1,840,808,284
23.	Michigan	MI	134,935,039	427,730,544	8,968,552	5,088,865	78,150,339	654,873,339
24.	Minnesota	MN	85,404,206	232,687,592	6,193,227	2,355,584	196,958,786	523,599,395
25.	Mississippi	MS	74,406,410	92,253,592	8,139,998	2,040,073	10,517,079	187,357,152
26.	Missouri	MO	82,704,692	176,857,943	8,223,881	2,273,027	41,545,152	311,604,695
27.	Montana	MT	13,590,578	36,786,637	1,108,597	447,589	4,151,354	56,084,755
28.	Nebraska	NE	170,603,375	67,673,102	2,493,524	3,394,915	14,849,245	259,014,161
29.	Nevada	NV	43,632,461	93,072,665	2,791,780	957,037	13,784,226	154,238,169
30.	New Hampshire	NH	43,196,851	116,095,560	2,781,068	1,659,909	14,603,032	178,336,420
31.	New Jersey	NJ	526,197,192	574,570,621	28,234,953	8,954,623	81,163,731	1,219,121,121
32.	New Mexico	NM	24,537,388	74,214,129	1,728,265	1,005,659	9,453,899	110,939,340
33.	New York	NY	1,523,001,418	1,198,096,679	63,053,581	20,906,401	159,054,785	2,964,112,864
34.	North Carolina	NC	188,382,392	349,596,645	20,826,175	9,112,580	88,477,701	656,395,492
35.	North Dakota	ND	49,552,436	24,629,159	598,602	242,031	16,674,956	91,697,184
36.	Ohio	OH	170,294,419	475,491,786	12,904,952	4,354,642	72,368,570	735,414,369
37.	Oklahoma	OK	95,748,351	87,934,977	5,236,389	2,590,649	19,113,510	210,623,875
38.	Oregon	OR	40,385,232	143,615,856	4,088,928	1,463,474	20,799,837	210,353,327
39.	Pennsylvania	PA	434,626,805	930,153,971	28,040,934	13,168,853	19,270,715	1,425,261,278
40.	Rhode Island	RI	41,339,674	64,736,908	2,153,690	780,189	5,557,491	114,567,952
41.	South Carolina	SC	98,256,706	204,643,575	10,484,642	5,435,668	34,422,317	353,242,908
42.	South Dakota	SD	9,520,743	21,157,357	412,815	286,745	4,782,600	36,160,260
43.	Tennessee	TN	188,199,352	346,525,549	14,310,743	6,131,751	40,395,036	595,562,432
44.	Texas	TX	542,914,794	1,052,261,655	34,779,810	14,705,473	143,391,414	1,788,053,146
45.	Utah	UT	98,648,579	117,981,716	3,239,295	1,051,649	20,783,907	241,705,146
46.	Vermont	VT	26,074,755	95,580,655	1,131,483	447,375	1,818,690	125,052,958
47.	Virginia	VA	223,184,571	323,686,050	17,917,025	12,519,231	86,200,722	663,507,600
48.	Washington	WA	92,539,776	241,185,921	7,863,963	3,893,303	56,202,388	401,685,351
49.	West Virginia	WV	26,215,732	34,938,100	1,074,111	522,294	23,006,639	85,756,877
50.	Wisconsin	WI	69,002,604	439,090,958	4,421,337	1,985,279	13,317,525	527,817,703
51.	Wyoming	WY	10,778,848	22,029,753	403,348	262,959	3,885,234	37,360,142
52.	American Samoa	AS						
53.	Guam	GU	1,116		16,200		30,533	47,849
54.	Puerto Rico	PR	86,845,837	56,693,533	8,603,670	1,308,523	572,579	154,024,142
55.	U.S. Virgin Islands	VI	44,149	19,217	19,262	4,233	14,652	101,512
56.	Northern Mariana Islands	MP						
57.	Canada	CAN	1,600,886	1,992,781	98,121		53,733	3,745,521
58.	Aggregate Other Alien	OT	22,068,933	166,136	498,071	79,465	16,950,346	39,762,951
59.	Total		9,319,852,574	14,545,601,931	524,445,388	225,292,833	5,109,590,954	29,724,783,680

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

PART 1 – ORGANIZATIONAL CHART

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

	Federal Tax ID	NAIC Co Code	State of Domicile
MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	04-1590850	65935	Massachusetts
Direct & Indirect Owned Subsidiaries:			
C.M. Life Insurance Company	06-1041383	93432	Connecticut
MML Bay State Life Insurance Company	43-0581430	70416	Connecticut
CML Mezzanine Investor III, LLC	06-1041383		Delaware
CML Special Situations Investor LLC	None		Delaware
CML Global Capabilities LLC	None		Delaware
MM Global Capabilities I LLC	None		Delaware
MassMutual Global Business Services India LLP	None		India
MM Global Capabilities (Netherlands) B.V.	None		Netherlands
MassMutual Global Business Services Romania S.R.L.	None		Romania
MM Global Capabilities I I LLC	None		Delaware
MM Global Capabilities I II LLC	None		Delaware
MM/Barings Multifamily TEBS 2020 LLC	None		Delaware
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
ITPS Holding LLC	None		Delaware
HITPS LLC	None		Delaware
EM Opportunities LLC	None		Delaware
MassMutual MCAM Insurance Company, Inc.	None		Vermont
MassMutual Ventures US IV, GP, LLC	None		Delaware
MassMutual Ventures US IV, L.P.	None		Delaware
MassMutual Ventures Europe/APAC I GP, LLC	None		Delaware
MassMutual Ventures Europe/APAC I GP, L.P.	None		Cayman Islands
MassMutual Ventures Europe/APAC I L.P.	None		Cayman Islands
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

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of
APEX Credit Partners LLC	None		Delaware
Jefferies Credit Management LLC	None		Delaware
JCP Direct Lending CLO 2022 LLC	None		Delaware
Jefferies Direct Lending Europe SCSp SICAV-RAIF	None		Luxembourg
Jefferies Credit Management Holdings LLC	None		Delaware
Senior Credit Investments, LLC	None		Delaware
JDLF GP (Europe) S.a.r.l	None		Luxembourg
JFAM GP LLC	None		Delaware
JFAM GP LP	None		Delaware
Jefferies Direct Lending Fund C LP	None		Delaware
Jefferies DLF C Holdings LLC	None		Delaware
Jefferies Direct Lending Fund C SPE LLC	None		Delaware
JDLF II GP LLC	None		Delaware
JDLF II GP LP	None		Delaware
Jefferies Direct Lending Fund II C LP	None		Delaware
Jefferies DLF II C Holdings LLC	None		Delaware
Jefferies Direct Lending Fund II C SPE LLC	None		Delaware
Jefferies Private Credit BDC Inc.	None		Maryland
Jefferies Senior Lending LLC	None		Delaware
Jefferies Credit Partners BDC Inc	None		Maryland
JFIN Revolver Holdings LLC	None		Delaware
JFIN Revolver Holdings II LLC	None		Delaware
JFIN Revolver Holdings IV 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 CLO 2022-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-III Ltd.	None		Cayman Islands

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
JFIN Revolver CLO 2022-IV 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
JFIN Revolver Funding 2022-I Ltd.	None		Bermuda
JFIN Revolver SPE1 2022 LLC	None		Delaware
JFIN Revolver SPE3 2022 LLC	None		Delaware
JFIN Revolver SPE4 2022 LLC	None		Delaware
SFL Parkway Funding 2022 LLC	None		Delaware
Beauty Brands Acquisition Holdings LLC	None		Delaware
Beauty Brands Acquisition LLC	None		Delaware
Beauty Brands Acquisition Intermediate LLC	None		Delaware
FB Acquisition LLC	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
Tomorrow Parent, LLC	None		Delaware
Custom Ecology Holdco, LLC	None		Delaware
Glidepath Holdings Inc.	86-2294635		Delaware
MassMutual Ascend Life Insurance Company	13-1935920	63312	Ohio
AAG Insurance Agency, LLC	31-1422717		Kentucky
Annuity Investors Life Insurance Company	31-1021738	93661	Ohio
MM Ascend Life Investor Services, 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 Investment Holding LLC	None		Delaware
MM Direct Private Investments UK Limited	None		United Kingdom
DPI-ACRES Capital LLC	None		Delaware
MM Investment Holding	None		Cayman Islands
MMIH Bond Holdings LLC	None		Delaware
MassMutual Asset Finance LLC*	26-0073611		Delaware
MMAF Equipment Finance LLC 2014-A	36-4785301		Delaware
MMAF Equipment Finance LLC 2017-A	35-2590691		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
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 2020–A	None		Delaware
MMAF Equipment Finance LLC 2020–B	None		Delaware
MMAF Equipment Finance LLC 2021-A	None		Delaware
MMAF Equipment Finance LLC 2022–A	None		Delaware
MMAF Equipment Finance LLC 2022–B	None		Delaware
Rozier LLC	None		Delaware
MML Management Corporation	04-2443240		Massachusetts
MassMutual International Holding MSC, Inc.	04-3548444		Massachusetts
MassMutual Holding MSC, Inc.	04-3341767		Massachusetts
MML CM LLC	None		Delaware
Blueprint Income LLC	None		New York
Flourish Digital Assets LLC	None		Delaware
Flourish Financial LLC	None		Delaware
Flourish Holding Company LLC	None		Delaware
Flourish Insurance Agency 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
Low Carbon Energy Holding	None		United Kingdom
Sleeper Street LLC	None		Delaware
Haven Life Insurance Agency, LLC	46-2252944		Delaware
Aland Royalty Holdings LP	None		Delaware
GASL Holdings LLC	None		Delaware
Barings Asset-Based Income Fund (US) LP	None		Delaware
Babson Capital Global Special Situation Credit Fund 2*	98-1206017		Delaware
Barings Global Real Assets Fund LP	82-3867745		Delaware
Barings Global Special Situations Credit Fund 3	None		Ireland
Barings North American Private Loan Fund LP	38-4010344		Delaware
MassMutual Assignment Company	06-1597528		North Carolina
MassMutual Capital Partners LLC	04-1590850		Delaware
Marco Hotel LLC	46-4255307		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
HB Naples Golf Owner LLC	45-3623262		Delaware
RB Apartments LLC	82-4411267		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 Southeast Asia III LLC	None		Delaware
MMV Digital I LLC	None		Cayman Islands
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
MM Catalyst Fund LLC	None		Delaware
MM Rothesay Holdco US LLC	04-1590850		Delaware
Rothesay Limited	None		United Kingdom
Rothesay Mortgages Limited	None		United Kingdom
Rothesay Life Plc	None		United Kingdom
Rothesay MA No.1 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 North America 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
Baring Asset Management Korea Limited	None		Korea
Barings Investment Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
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	None		Australia
Barings Australia Real Estate Holdings Pty Ltd	None		Australia
Barings Australia Real Estate Pty Ltd	14-0045656		Australia
Altis Property Partners Holdings Pty Ltd	98-0457456		Australia
Altis Asset Management Pty Ltd	None		Australia
Altis Property Partners Pty Ltd	None		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 Real Estate Acquisitions LLC	None		Delaware
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
Baring France SAS	None		France
Baring International Fund Managers (Ireland) Limited	None		Ireland
Barings GmbH	None		Germany
Barings Italy S.r.l.	None		Italy
Barings Sweden AB	None		Sweden
Barings Netherlands B.V.	None		Netherlands
Barings (U.K.) Limited	98-0432153		United Kingdom
Barings Switzerland Sàrl	None		Switzerland
Baring Asset Management Limited	98-0241935		United Kingdom
Barings European Direct Lending 1 GP LLP	None		United Kingdom
Baring International Investment Limited	98-0457328		United Kingdom
Baring International Investment Management Holdings	98-0457587		United Kingdom
Baring Asset Management UK Holdings Limited	98-0457576		United Kingdom
Baring Fund Managers Limited	98-0457586		United Kingdom
BCGSS 2 GP LLP	None		United Kingdom
Baring Investment Services Limited	98-0457578		United Kingdom
Barings Core Fund Feeder I GP S.à.r.l.	None		Luxembourg
Barings Investment Fund (LUX) GP S.à r.l.	None		Luxembourg
Barings BME GP S.à.r.l.	None		United Kingdom
Barings GPC GP S.à.r.l.	None		Luxembourg
Barings European Core Property Fund GP Sà.r.l	None		United Kingdom
Barings Umbrella Fund (LUX) GP S.à.r.l.	None		Luxembourg
GPLF4(S) GP S.à r. l	None		Luxembourg

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
PREIF Holdings Limited Partnership	None		United Kingdom
BMC Holdings DE LLC	None		Delaware
Barings Real Estate Advisers Inc.	04-3238351		Delaware
CRA Aircraft Holding LLC*	81-4258759		Delaware
Chassis Acquisition Holding LLC	81-2244465		Delaware
EIP Holdings I, LLC	None		Delaware
Intermodal Holding II LLC	46-2344300		Delaware
Milestone Acquisition Holding LLC	47-3055009		Delaware
Novation Companies, Inc.	None		Maryland
Red Lake Ventures, LLC	46-5460309		Delaware
Remington L & W Holdings LLC*	81-4065378		Connecticut
Tamiami Citrus, LLC	None		Delaware
Teaktree Acquisition, LLC	None		Delaware
Techquity, LP	None		Delaware
Validus Holding Company LLC	46-0687392		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 Infiniti Fund Management 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 Emerging Generation Fund GP II, 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 Centre Street CLO Equity Partnership GP, LLC	None		Delaware
Barings Centre Street CLO Equity Partnership LP	None		Delaware
Barings Global Real Assets Fund GP, LLC	None		Delaware
Barings GPSF LLC	None		Delaware
Barings North American Private Loan Fund Management, LLC	None		Delaware
Barings North American Private Loan Fund II Management, LLC	None		Delaware
Barings North American Private Loan Fund III Management, LLC	None		Delaware
Barings Global Special Situations Credit Fund 4 GP (Delaware) LLC	None		Delaware
Barings - MM Revolver Fund GP LLC	None		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
BMT RE Debt Fund GP LLC	None		Delaware
Barings Small Business Fund LLC	84-5063008		Delaware
Benton Street Advisors, Inc.	98-0536233		Cayman Islands
BHOVI Incentive LLC	None		Delaware
BIG Real Estate Fund GP LLC	None		Delaware
BIG Real Estate Incentive I LLC	None		Delaware
BIG Real Estate Incentive II LLC	None		Delaware
BRECS VII GP LLC	None		Delaware
BREDIF GP LLC	None		Delaware
CREF X GP LLC	None		Delaware
Great Lakes III GP, LLC	04-1590850		Delaware
Lake Jackson LLC	None		Delaware
Barings Emerging Markets Blended Fund I GP, LLC	None		Delaware
Mezzco III LLC	41-2280126		Delaware
Mezzco IV LLC	80-0920285		Delaware
Mezzco Australia II LLC	None		Delaware
RECSA-NY GP LLC	None		Delaware
SBNP SIA II LLC	None		Delaware
SBNP SIA III LLC	None		Delaware
Amherst Long Term Holdings, LLC	None		Delaware
MassMutual International LLC	04-3313782		Delaware
MassMutual Solutions LLC	None		Delaware
Haven Technologies Asia Limited	None		Hong Kong
Yunfeng Financial Group Limited	None		Hong Kong
MassMutual Asia Limited (SPV)	None		Hong Kong
MML Mezzanine Investor II, LLC	04-1590850		Delaware
MML Mezzanine Investor III, LLC	04-1590850		Delaware
MassMutual External Benefits Group LLC	27-3576835		Delaware
Other Affiliates & Funds:			
100 w. 3rd Street LLC	04-1590850		Delaware
300 South Tryon Hotel LLC	82-2432216		Delaware
2160 Grand Manager LLC	04-1590850		Delaware
300 South Tryon LLC	04-1590850		Delaware
Almack Mezzanine Fund II Unleveraged LP	None		United Kingdom
Barings Affordable Housing Mortgage Fund I LLC	82-3468147		Delaware
Barings Affordable Housing Mortgage Fund II LLC	61-1902329		Delaware
Barings Affordable Housing Mortgage Fund III LLC	85-3036663		Delaware
Barings Emerging Markets Corporate Bond Fund*	None		Ireland
Barings European Real Estate Debt Income Fund	None		Luxembourg
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

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Babson 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
Barings CLO 2021-III	None		Cayman Islands
Barings CLO 2022-I	98-1624360		Cayman Island
Barings CLO 2022-II	None		Cayman Island
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 Euro CLO 2021-III DAC	None		Ireland
Barings Euro CLO 2022-I DAC	None		Ireland
Barings Global Em. Markets Equity Fund	82-5330194		North Carolina
Barings Global Energy Infrastructure Fund I LP	98-1332384		Cayman Islands
Barings Global Special Situations Credit 4 Delaware*	85-1465973		Delaware
Barings Global Special Situations Credit 4 LUX*	98-1570693		Luxembourg
Barings Global Technology Equity Fund	None		Ireland
Barings Europe Select Fund	None		Ireland
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
Barings Middle Market CLO 2019-I	None		Cayman Islands
Barings Middle Market CLO Ltd 2021-I	98-1612604		Cayman Islands
Barings RE Credit Strategies VII LP	98-1332384		Delaware
Barings Target Yield Infrastructure Debt Fund*	98-1567942		Luxembourg

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings 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
DPI Acres Capital SPV LLC	04-1590850		Delaware
Gateway Mezzanine Partners II LP*	90-0991195		Delaware
Great Lakes III, L.P.	37-1708623		Delaware
GIA EU Holdings - Emerson JV Sarl	98-1607033		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
Martello Re	None		Bermuda
Miami Douglas Two GP LLC*	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
MM Direct Private Investment Holding	04-1590850		Delaware
MM CM Holding LLC	None		Delaware
MM Debt Participations LLC	81-3000420		Delaware
Somerset Special Opportunities Fund L.P.*	20-8856877		Delaware
Ten Fan Pier Boulevard LLC	35-2553915		Delaware
Tower Square Capital Partners III, L.P.	41-2280127		Delaware
Tower Square Capital Partners IIIA, L.P.	41-2280129		Delaware
Trailside MM Member LLC*	04-1590850		Delaware
Washington Gateway Two LLC*	83-1325764		Delaware
Washington Gateway Three LLC*	32-0574045		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

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings Real Estate Affiliates & Funds:			
Barings California Mortgage Fund IV	None		California
Barings Umbrella Fund LUX SCSp SICAV RAIF*	None		Luxembourg
Calgary Railway Holding LLC*	82-2285211		Delaware
Cornbrook PRS Holdings LLC	82-3307907		Delaware
Cornerstone California Mortgage Fund I LLC	95-4207717		California
Cornerstone California Mortgage Fund II LLC	95-4207717		California
Cornerstone California Mortgage Fund III LLC	95-4207717		California
Cornerstone Fort Pierce Development LLC*	56-2630592		Delaware
Cornerstone Permanent Mortgage Fund	45-2632610		Massachusetts
Cornerstone Permanent Mortgage Fund II	61-1750537		Massachusetts
Cornerstone Permanent Mortgage Fund III	35-2531693		Massachusetts
Cornerstone Permanent Mortgage Fund IV	61-1793735		Massachusetts
CREA/PPC Venture LLC	20-0348173		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
MM National Self-Storage Program Member LLC	04-1590850		Delaware
MM 1400 E 4th Street Member LLC	04-1590850		Delaware
One Harbor Shore LLC*	80-0948028		Delaware
PACO France Logistics LLC	04-1590850		Delaware
Salomon Brothers Commercial Mortgage Trust 2001-MM	None		Delaware
Three PW Office Holding LLC	81-5273574		Delaware
Trailside MM Member II LLC	04-1590850		Delaware
Unna, Dortmund Holding LLC	82-3250684		Delaware
Washington Gateway Apartments Venture LLC*	45-5401109		Delaware
West 37th Street Hotel LLC*	88-3861481		Delaware
MassMutual Premier Funds:			
MassMutual Premier Main Street Fund	51-0529328		Massachusetts
MassMutual Premier Strategic Emerging Markets Fund	26-3229251		Massachusetts
MassMutual Select Funds:			
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

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
MassMutual 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 Dynamic Bond Fund	47-3529636		Massachusetts
MML Series II Equity Rotation Fund	47-3544629		Massachusetts
MassMutual RetireSMART Funds:			
MassMutual RetireSMART 2035 Fund	27-1933380		Massachusetts
MassMutual RetireSMART 2045 Fund	27-1932769		Massachusetts
MassMutual RetireSMART 2055 Fund	46-3289207		Massachusetts
MassMutual RetireSMART 2060 Fund	47-5326235		Massachusetts
MassMutual 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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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0435	Massachusetts Mut Life Ins Co	65935	04-1590850	3848388			Massachusetts Mutual Life Insurance Company (MMLIC)	MA	RE	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0435							MassMutual Ventures Europe/APAC I GP, LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0435							MassMutual Ventures Europe/APAC I GP, L.P.	CYM	DS	MassMutual Ventures Europe/APAC I GP, LLC	Ownership	100.000	MMLIC		
0435							MassMutual Ventures Europe/APAC I L.P.	CYM	DS	MassMutual Ventures Europe/APAC I GP, L.P.	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	93432	06-1041383				C.M. Life Insurance Company	CT	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
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	Ownership	100.000	MMLIC		
0000							CML Special Situations Investor LLC	DE	DS	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
0000							CML Global Capabilities LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Global Capabilities I LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual Global Business Services India LLP	IND	DS	MM Global Capabilities I LLC	Ownership	100.000	MMLIC		
0000							MM Global Capabilities (Netherlands) B.V.	NLD	DS	MM Global Capabilities I LLC	Ownership	100.000	MMLIC		
0000							MassMutual Global Business Services Romania S.R.L.	ROU	DS	MM Global Capabilities (Netherlands) B.V.	Ownership	100.000	MMLIC		
0000							MM Global Capabilities II LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Global Capabilities III LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM/Barings Multifamily TEBS 2020 LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MML Special Situations Investor LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			47-5322979				Timberland Forest Holding LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			47-5322979				Timberland Forest Holding LLC	DE	DS	C.M. Life Insurance Company	Influence	0.000	MMLIC		
0000			47-5322979				Timberland Forest Holding LLC	DE	DS	Wood Creek Capital Management LLC	Management		MMLIC		
0000							Lyme Adirondack Forest Company, LLC	DE	DS	Timberland Forest Holding LLC	Ownership	100.000	MMLIC		
0000							Lyme Adirondack Timberlands I, LLC	DE	DS	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		
0000							Lyme Adirondack Timber Sales, LLC	DE	DS	Lyme Adirondack Forest Company, LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Berkshire Way LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MSP-SC, LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							EM Opportunities LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual MCAM Insurance Company, Inc.	VT	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual Ventures US IV, GP, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual Ventures US IV, LP	DE	NIA	MassMutual Ventures US IV, GP, LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Insurance Road LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Trad Private Equity LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Intellectual Property LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0000							Trad Investments I LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
0000							ITPSHolding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							HITPS LLC	DE	NIA	ITPS Holding LLC	Ownership	100.000	MMLIC		
0000							JFIN Parent LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			27-0105644				Jefferies Finance LLC	DE	NIA	JFIN Parent LLC	Ownership	50.000	MMLIC		1
0000			86-2294635				Glidepath Holdings Inc.	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	63312	13-1935920				MassMutual Ascend Life Insurance Company	OH	DS	Glidepath Holdings Inc.	Ownership	100.000	MMLIC		
0000			31-1422717				AAG Insurance Agency, LLC	KY	DS	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	93661	31-1021738				Annuity Investors Life Insurance Company	OH	DS	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000			31-1395344				Great American Advisors, LLC	OH	DS	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000			26-3260520				Manhattan National Holding, LLC	OH	DS	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	67083	45-0252531				Manhattan National Life Insurance Company	OH	DS	Manhattan National Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Mortgage Lending LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Jefferies Private Credit BDC Inc.	MD	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN GP Adviser LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Fund III LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Jefferies Credit Partners LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Apex Credit Partners LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Jefferies Credit Management LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JCP Direct Lending CLO 2022 LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	9.900	MMLIC		
0000							Jefferies Direct Lending Europe SCSp SICAV-RAIF	LUX	NIA	Jefferies Credit Partners LLC	Ownership	9.900	MMLIC		
0000							Jefferies Credit Management Holdings LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	9.900	MMLIC		
0000							Senior Credit Investments, LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	9.900	MMLIC		
0000							JDLF GP (Europe) S.a.r.l	LUX	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFAM GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFAM GP LP	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund C LP	DE	NIA	JFAM GP LP	Ownership	100.000	MMLIC		
0000							Jefferies DLF C Holdings LLC	DE	NIA	Jefferies Direct Lending Fund C LLC	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund C SPE LLC	DE	NIA	Jefferies DLF C Holdings LLC	Ownership	100.000	MMLIC		
0000							JDLF II GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JDLF II GP LP	DE	NIA	JDLF II GP LLC	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund II C LP	DE	NIA	JDLF II GP LP	Ownership	100.000	MMLIC		
0000							Jefferies DLF II C Holdings LLC	DE	NIA	Jefferies Direct Lending Fund II C LP	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund II C SPE LLC	DE	NIA	Jefferies DLF II C Holdings LLC	Ownership	100.000	MMLIC		
0000							Jefferies Senior Lending LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Jefferies Credit Partners BDC Inc	MD	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Holdings LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Holdings II LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Holdings IV LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Co-Issuer Corporation	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Europe GP, S.a.r.l.	LUX	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Jefferies Finance Europe, S.L.P.	LUX	NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MMLIC		
0000							Jefferies Finance Europe, SCSp	LUX	NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MMLIC		
0000							Jefferies Finance Business Credit LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Business Credit Fund I LLC	DE	NIA	Jefferies Finance Business Credit LLC	Ownership	100.000	MMLIC		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0000							JFIN Funding 2021 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN High Yield Investments LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN LC Fund LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Beauty Brands Acquisition Holdings LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Beauty Brands Acquisition LLC	DE	NIA	Beauty Brands Acquisition Holdings LLC	Ownership	100.000	MMLIC		
0000							Beauty Brands Acquisition Intermediate LLC	DE	NIA	Beauty Brands Acquisition LLC	Ownership	100.000	MMLIC		
0000							FB Acquisition LLC	DE	NIA	Beauty Brands Acquisition Intermediate LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2017 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2017-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2017-III Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2018 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2019 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2019-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2020 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							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	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2022-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2022-III Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2022-IV Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Fund, L.P.	DE	NIA	Jefferies Finance LLC	Ownership	90.000	MMLIC		
0000							JFIN Revolver Funding 2021 Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Funding 2021 III Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Funding 2021 IV Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Funding 2022-I Ltd.	BMU	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver SPE1 2022 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver SPE3 2022 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver SPE4 2022 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							SFL Parkway Funding 2022 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Apex Credit Holdings LLC	DE	NIA	JFIN Parent LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2012 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2013 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2014 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2014-II Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2015 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2015-II Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	85.000	MMLIC		
0000							JFIN CLO 2016 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2017 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2017-II Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Tomorrow Parent, LLC	DE	NIA	JFIN Parent LLC	Ownership	100.000	MMLIC		
0000							Custom Ecology Holdco, LLC	DE	NIA	JFIN Parent LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MM Copper Hill Road LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Direct Private Investments Holding LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Direct Private Investments UK Limited	GBR	DS	MM Direct Private Investments Holding LLC	Ownership	100.000	MMLIC		
0000							DPI-ACRES Capital LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Investment Holding	CYM	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		

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0000							MMIH Bond Holdings LLC	DE	DS	MM Investment Holding	Ownership	99.600	MMLIC		
0000			26-0073611				MassMutual Asset Finance LLC	DE	DS	MM Investment Holding	Ownership	99.600	MMLIC		
0000			26-0073611				MassMutual Asset Finance LLC	DE	DS	C.M. Life Insurance Company	Ownership	0.400	MMLIC		
0000			36-4785301				MMAF Equipment Finance LLC 2014-A	DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			35-2590691				MMAF Equipment Finance LLC 2017-A	DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			32-0546197				MMAF Equipment Finance LLC 2017-B	DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			82-5335801				MMAF Equipment Finance LLC 2018-A	DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			83-3722640				MMAF Equipment Finance LLC 2019-A	DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2019-B	DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2020-A	DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2020-B	DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2021-A	DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2022-A	DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2022-B	DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							Rozier LLC	DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			04-2443240				MML Management Corporation	MA	DS	MM Investment Holding	Ownership	100.000	MMLIC		
0000			04-3548444				MassMutual International Holding MSC, Inc.	MA	DS	MML Management Corporation	Ownership	100.000	MMLIC		
0000			04-3341767				MassMutual Holding MSC, Inc.	MA	DS	MML Management Corporation	Ownership	100.000	MMLIC		
0000							MML CM LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Blueprint Income LLC	NY	DS	MML CM LLC	Ownership	100.000	MMLIC		
0000							Flourish Digital Assets LLC	DE	DS	MML CM LLC	Ownership	100.000	MMLIC		
0000							Flourish Financial LLC	DE	DS	MML CM LLC	Ownership	100.000	MMLIC		
0000							Flourish Holding Company LLC	DE	DS	MML CM LLC	Ownership	100.000	MMLIC		
0000							Flourish Insurance Agency LLC	DE	DS	MML CM LLC	Ownership	100.000	MMLIC		
0000							Flourish Technologies LLC	DE	DS	MML CM LLC	Ownership	100.000	MMLIC		
0000			04-3356880				MML Distributors LLC	MA	DS	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		
0000			04-3356880				MML Distributors LLC	MA	DS	MassMutual Holding LLC	Ownership	1.000	MMLIC		
0000							MML Investment Advisers, LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			46-3238013				MML Strategic Distributors, LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			06-1563535	2881445			The MassMutual Trust Company, FSB	CT	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MML Private Placement Investment Company I, LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MML Private Equity Fund Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MML Private Equity Fund Investor LLC	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			04-1590850				MM Private Equity Intercontinental LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-2738137				Pioneers Gate LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-2854319	2392316			MassMutual Holding LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
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							Low Carbon Energy Holding	GBR	DS	MassMutual Holding LLC	Ownership	49.000	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		

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0000			04-1590850				MassMutual Capital Partners LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			46-4255307				Marco Hotel LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			45-3623262				HB Naples Golf Owner LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			82-4411267				RB Apartments LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Holding LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Athens Fund Management LLC	DE	DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							Crane Venture Partners LLP	GBR	DS	MassMutual Ventures Holding LLC	Ownership	33.000	MMLIC		
0000							MassMutual Ventures Management LLC	DE	DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures SEA Management Private Limited	DE	DS	MassMutual Ventures Management LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Southeast Asia I LLC	DE	DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Southeast Asia II LLC	DE	DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Southeast Asia III LLC	DE	DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MMV Digital I LLC	CYM	DS	MassMutual Ventures Southeast Asia III LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures UK LLC	DE	DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000			47-1296410				MassMutual Ventures US I LLC	DE	DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures US II LLC	DE	DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures US III LLC	DE	DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures US IV LLC	DE	DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MM Rothesay Holdco US LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Rothesay Limited	GBR	DS	MM Rothesay Holdco US LLC	Ownership	48.800	MMLIC		
0000							Rothesay Life Plc	GBR	DS	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay MA No.1 Limited	GBR	DS	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							Rothesay Mortgages Limited	GBR	DS	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay MA No.3 Limited	GBR	DS	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							Rothesay MA No.4 Limited	GBR	DS	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							LT Mortgage Finance Limited	GBR	DS	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							Rothesay Property Partnership 1 LLP	GBR	DS	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							Rothesay Foundation	GBR	DS	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay Pensions Management Limited	GBR	DS	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay Asset Management UK Limited	GBR	DS	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay Asset Management Australia Pty Ltd	AUS	DS	Rothesay Asset Management UK Limited	Ownership	100.000	MMLIC		
0000							Rothesay Asset Management North America LLC	DE	DS	Rothesay Asset Management UK Limited	Ownership	100.000	MMLIC		
0000							MM Catalyst Fund LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			47-1466022				LifeScore Labs, LLC	MA	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			45-4000072				MM Asset Management Holding LLC	MA	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MML Investors Services, LLC	MA	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MML Insurance Agency, LLC	MA	DS	MML Investors Services, LLC	Ownership	100.000	MMLIC		
0000			41-2011634				MMLISI Financial Alliances, LLC	DE	DS	MML Investors Services, LLC	Ownership	100.000	MMLIC		
0000			51-0504477				Barings LLC	DE	DS	MassMutual Asset Management Holding LLC	Ownership	100.000	MMLIC		
0000			98-0524271				Baring Asset Management (Asia) Holdings Limited	HKG	DS	Barings LLC	Ownership	100.000	MMLIC		
0000			98-0457465				Baring International Fund Managers (Bermuda) Limited	BMU	DS	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0457463				Baring Asset Management (Asia) Limited	HKG	DS	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Baring Asset Management Korea Limited	KOR	DS	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		

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0000							Barings Investment Management (Shanghai) Limited	HKG	DS	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
0000							Barings Overseas Investment Fund Management (Shanghai) Limited	HKG	DS	Barings Investment Management (Shanghai) Limited	Ownership	100.000	MMLIC		
0000			98-0457707				Baring SICE (Taiwan) Limited	TWN	DS	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Barings Singapore Pte. Ltd.	SGP	DS	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0236449				Barings Japan Limited	JPN	DS	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Barings Australia Holding Company Pty Ltd	AUS	DS	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Barings Australia Pty Ltd	AUS	DS	Barings Australia Holding Company Pty Ltd	Ownership	100.000	MMLIC		
0000							Barings Australia Real Estate Holdings Pty Ltd	AUS	DS	Barings LLC	Ownership	100.000	MMLIC		
0000			14-0045656				Barings Australia Real Estate Pty Ltd	AUS	DS	Barings Australia Real Estate Holdings Pty Ltd	Ownership	100.000	MMLIC		
0000			98-0457456				Altis Property Partners Holdings Pty Ltd	AUS	DS	Barings Australia Real Estate Pty Ltd	Ownership	100.000	MMLIC		
0000							Altis Asset Management Pty Ltd	AUS	DS	Altis Property Partners Holdings Pty Ltd	Ownership	100.000	MMLIC		
0000							Altis Property Partners Pty Ltd	AUS	DS	Altis Property Partners Holdings Pty Ltd	Ownership	100.000	MMLIC		
0000			80-0875475				Barings Finance LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							BCF Europe Funding Limited	IRL	DS	Barings Finance LLC	Ownership	100.000	MMLIC		
0000							BCF Senior Funding I LLC	DE	DS	Barings Finance LLC	Ownership	100.000	MMLIC		
0000							BCF Senior Funding I Designated Activity Company	IRL	DS	Barings Finance LLC	Ownership	100.000	MMLIC		
0000							Barings Real Estate Acquisitions LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000			04-3238351				Barings Securities LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000			98-0437588				Barings Guernsey Limited	GGY	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Europe Limited	GBR	DS	Barings Guernsey Limited	Ownership	100.000	MMLIC		
0000							Barings Asset Management Spain SL	ESP	DS	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Baring France SAS	FRA	DS	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Baring International Fund Managers (Ireland) Limited	IRL	DS	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings GmbH	DEU	DS	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Italy S.r.l.	ITA	DS	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Sweden AB	SWE	DS	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Netherlands B.V.	NLD	DS	Barings Europe Limited	Ownership	100.000	MMLIC		
0000			98-0432153				Barings (U.K.) Limited	GBR	DS	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Switzerland Sàrl	CHE	DS	Barings Europe Limited	Ownership	100.000	MMLIC		
0000			98-0241935				Baring Asset Management Limited	GBR	DS	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings European Direct Lending 1 GP LLP	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-0457328				Baring International Investment Limited	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-0457587				Baring International Investment Management Holdings	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-0457576				Baring Asset Management UK Holdings Limited	GBR	DS	Baring International Investment Management Holdings	Ownership	100.000	MMLIC		
0000			98-0457586				Baring Fund Managers Limited	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							BCGSS 2 GP LLP	GBR	DS	Baring Fund Managers Limited	Ownership	100.000	MMLIC		
0000			98-0457578				Baring Investment Services Limited	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings Core Fund Feeder I GP S.à.r.l.	LUX	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings BME GP S.à.r.l.	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		

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0000							Barings GPC GP S.à. r.l .	LUX	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings European Core Property Fund GP Sàrl	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings Investment Fund (LUX) GP S.à. r.l .	LUX	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings Umbrella Fund (LUX) GP S.à.r.l.	LUX	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							GPLF4(S) GP S.à r. l	LUX	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							PREIF Holdings Limited Partnership	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							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			81-2244465				Chassis Acquisition Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	30.000	MMLIC		
0000			81-4258759				CRA Aircraft Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.000	MMLIC		
0000			81-4258759				CRA Aircraft Holding LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	26.700	MMLIC		
0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	Barings LLC	Management		MMLIC		
0000			82-2932156				GASL Holdings LLC	DE	NIA	MassMutual Holding LLC	Ownership	11.300	MMLIC		
0000			82-2932156				GASL Holdings LLC	DE	NIA	Barings LLC	Board		MMLIC		
0000			46-2344300				Intermodal Holdings II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	18.000	MMLIC		
0000			46-2344300				Intermodal Holdings II LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			47-3055009				Milestone Acquisition Holding, LLC.	DE	NIA	MassMutual Holding LLC	Ownership/Influence	19.800	MMLIC		
0000							Novation Companies, Inc.	MD	NIA	Massachusetts Mutual Life Insurance Company	Ownership	17.100	MMLIC		
0000							Novation Companies, Inc.	MD	NIA	Barings LLC	Influence		MMLIC		
0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	31.500	MMLIC		
0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000			81-4065378				Remington L & W Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	19.900	MMLIC		
0000			81-4065378				Remington L & W Holdings LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000							Tamiami Citrus, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	15.700	MMLIC		
0000							Tamiami Citrus, LLC	DE	NIA	Barings LLC	Management/Board		MMLIC		
0000							Teaktree Acquisition, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	14.700	MMLIC		
0000							Teaktree Acquisition, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000							Techquity, LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	15.600	MMLIC		
0000							Techquity, LP	DE	NIA	Barings LLC	Influence		MMLIC		
0000							EIP Holdings I, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	29.000	MMLIC		
0000			46-0687392				Validus Holding Company LLC	DE	NIA	Barings LLC	Ownership	40.400	MMLIC		
0000							VGS Acquisition Holding, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	33.300	MMLIC		
0000							VGS Acquisition Holding, LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000							Aland Royalty GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Alaska Future Fund GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							BAI GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							BAI Funds SLP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Baring Asset-Based Income Fund (US) GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings CMS Fund GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Infiniti Fund Management LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		

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0000							Barings Hotel Opportunity Venture I GP, LLC	DE	DS	Massachusetts Mutual Life Insurance Company	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 Emerging Generation Fund GP II, 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		
0000			04-1590850				Barings Global Investment Funds (U.S.) Management LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings CLO Investment Partners GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Core Property Fund GP LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Direct Lending GP Ltd.	CYM	DS	Barings LLC	Ownership	100.000	MMLIC		
0000			84-3784245				Barings Emerging Generation Fund LP	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	42.600	MMLIC		
0000			84-3784245				Barings Emerging Generation Fund LP	DE	DS	Barings LLC	Management		MMLIC		
0000							Barings Global Energy Infrastructure Advisors, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Centre Street CLO Equity Partnership GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings North American Private Loan Fund Management, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings North American Private Loan Fund II Management, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings North American Private Loan Fund III Management, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Global Special Situations Credit Fund 4 GP (Delaware) LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings - MM Revolver Fund GP LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							BMT RE Debt Fund GP 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 LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000			84-5063008				Barings Small Business Fund LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	33.600	MMLIC		
0000			84-5063008				Barings Small Business Fund LLC	DE	DS	Barings LLC	Management		MMLIC		
0000			98-0536233				Benton Street Advisors, Inc.	CYM	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							BHOVI Incentive LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							BIG Real Estate Fund GP LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							BIG Real Estate Incentive I LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							BIG Real Estate Incentive II 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							CREF X GP LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Great Lakes III GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Lake Jackson LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Emerging Markets Blended Fund I GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000			41-2280126				Mezzco III LLC	DE	DS	Barings LLC	Ownership	99.300	MMLIC		
0000			80-0920285				Mezzco IV LLC	DE	DS	Barings LLC	Ownership	99.300	MMLIC		
0000							Mezzco Australia II LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							RECSA-NY GP LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				SBNP SIA II LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		

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0000							SBNP SIA III LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							Amherst Long Term Holdings, LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	24.500	MMLIC		
0000			04-3313782				MassMutual International LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual Solutions LLC	DE	DS	MassMutual International LLC	Ownership	100.000	MMLIC		
0000							Haven Technologies Asia Limited	HKG	DS	MassMutual Solutions LLC	Ownership	100.000	MMLIC		
0000							Yunfeng Financial Group Limited	HKG	DS	MassMutual International LLC	Ownership	24.900	MMLIC		
0000							MassMutual Asia Limited (SPV)	HKG	DS	MassMutual International LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MML Mezzanine Investor II, LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MML Mezzanine Investor III, LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	11.100	MMLIC		
0000			27-3576835				MassMutual External Benefits Group LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				100 w. 3rd Street LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				2160 Grand Manager LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
0000			82-2432216				300 South Tryon Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				300 South Tryon LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Almack Mezzanine Fund II Unleveraged LP	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	72.900	MMLIC		
0000							Barings Affordable Housing Mortgage Fund I LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Barings Affordable Housing Mortgage Fund I LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			85-3036663				Barings Affordable Housing Mortgage Fund III LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.900	MMLIC		
0000			85-3036663				Barings Affordable Housing Mortgage Fund III LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	12.800	MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	C.M. Life Insurance Company	Ownership/Influence	1.300	MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	52.900	MMLIC		
0000							Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Barings LLC	Ownership	17.100	MMLIC		
0000							Barings European Real Estate Debt Income Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	67.100	MMLIC		
0000							Barings European Real Estate Debt Income Fund	LUX	NIA	Barings LLC	Influence		MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	MassMutual Holding LLC	Ownership/Influence	20.400	MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	C.M. Life Insurance Company	Ownership		MMLIC		

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0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	Barings LLC	Management		MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	75.700	MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	3.800	MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings US High Yield Bond Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	54.600	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		2
0000							Babson CLO Ltd. 2015-I	CYM	NIA	Barings LLC	Influence		MMLIC		3
0000							Babson CLO Ltd. 2015-II	CYM	NIA	Barings LLC	Influence		MMLIC		4
0000							Babson CLO Ltd. 2016-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Babson CLO Ltd. 2016-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO Ltd. 2017-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2018-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2018-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
0000			98-1473665				Barings CLO 2019-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2019-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2019-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2021-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2021-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2021-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000			98-1624360				Barings CLO 2022-I	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence		MMLIC		
0000							Barings CLO 2022-II	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence		MMLIC		
0000							Babson Euro CLO 2014-I BV	NLD	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2014-II BV	NLD	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2015-I BV	NLD	NIA	Barings LLC	Influence		MMLIC		
0000			36-037260H				Barings Euro CLO 2019-I BV	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2019-II BV	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							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-II DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2021-III DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2022-I DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000			81-0841854				Barings CLO Investment Partners LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	98.500	MMLIC		
0000			81-0841854				Barings CLO Investment Partners LP	DE	NIA	Barings LLC	Management		MMLIC		
0000			88-3792609				Barings Centre Street CLO Equity Partnership LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	23.900	MMLIC		
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	29.700	MMLIC		
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	C.M. Life Insurance Company	Ownership	2.600	MMLIC		

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0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	Barings LLC	Management		MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	44.200	MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	C.M. Life Insurance Company	Ownership	4.900	MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	Barings LLC	Management		MMLIC		
0000			85-3449260				Barings Real Estate Debt Income Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	82.400	MMLIC		
0000			85-3449260				Barings Real Estate Debt Income Fund LP	DE	NIA	C.M. Life Insurance Company	Influence		MMLIC		
0000			85-3449260				Barings Real Estate Debt Income Fund LP	DE	NIA	Barings LLC	Management		MMLIC		
0000			82-5330194				Barings Global Em. Markets Equity Fund	NC	NIA	Barings LLC	Management		MMLIC		
0000			98-1332384				Barings Global Energy Infrastructure Fund I LP	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	95.300	MMLIC		
0000			98-1332384				Barings Global Energy Infrastructure Fund I LP	CYM	NIA	Baring Asset Management Limited	Management		MMLIC		
0000							Barings Global Dividends Champion Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Barings Europe Select Fund	IRL		Barings LLC			MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	26.200	MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	C.M. Life Insurance Company	Ownership	7.000	MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Special Situations Credit Fund 3	IRL	NIA	MassMutual Holding LLC	Ownership/Influence	19.700	MMLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	67.700	MMLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	C.M. Life Insurance Company	Ownership	3.600	MMLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	13.300	MMLIC		
0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	C.M. Life Insurance Company	Ownership	0.700	MMLIC		
0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Special Situations Credit Fund 3	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Technology Equity Fund	IRL	NIA	Barings LLC	Ownership/Influence	73.900	MMLIC		
0000			87-0977058				Barings Hotel Opportunity Venture	CT	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	66.000	MMLIC		
0000			87-0977058				Barings Hotel Opportunity Venture	CT	NIA	Barings LLC	Management		MMLIC		
0000			86-3661023				Barings Innovations & Growth Real Estate Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	33.400	MMLIC		
0000			86-3661023				Barings Innovations & Growth Real Estate Fund	DE	NIA	C.M. Life Insurance Company	Ownership	0.500	MMLIC		
0000							Barings Middle Market CLO 2017-I Ltd & LLC	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Middle Market CLO 2018-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Middle Market CLO 2019-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000			98-1612604				Barings Middle Market CLO Ltd 2021-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000			38-4010344				Barings North American Private Loan Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	36.400	MMLIC		
0000			38-4010344				Barings North American Private Loan Fund LP	DE	NIA	Baring Asset Management Limited	Management		MMLIC		

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0000			98-1332384				Barings RE Credit Strategies VII LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	33.600	MMLIC		
0000			98-1332384				Barings RE Credit Strategies VII LP	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			98-1567942				Barings Target Yield Infrastructure Debt Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	23.600	MMLIC		
0000			98-1567942				Barings Target Yield Infrastructure Debt Fund	LUX	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			87-1262754				Barings Transportation Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	11.300	MMLIC		
0000			87-1262754				Barings Transportation Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	7.900	MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	88.000	MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	1.300	MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	MassMutual Holding LLC	Ownership/Influence	7.400	MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	C.M. Life Insurance Company	Ownership	0.500	MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000			46-5001122				Barings European Private Loan Fund III A	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	52.100	MMLIC		
0000			38-4059932				Benchmark 2018-B2 Mortgage Trust	NY	NIA	Barings LLC	Influence		MMLIC		
0000							Benchmark 2018-B4	NY	NIA	Barings LLC	Influence		MMLIC		
0000			38-4096530				Benchmark 2018-B8	NY	NIA	Barings LLC	Influence		MMLIC		
0000			20-5578089				Barings Core Property Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	23.200	MMLIC		
0000			20-5578089				Barings Core Property Fund LP	DE	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000			46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	38.600	MMLIC		
0000			46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	C.M. Life Insurance Company	Ownership	4.300	MMLIC		
0000			46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000			35-2531693				Cornerstone Permanent Mortgage Fund III LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
0000			61-1793735				Cornerstone Permanent Mortgage Fund IV LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	98.600	MMLIC		
0000			90-0991195				Gateway Mezzanine Partners II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	35.200	MMLIC		
0000			90-0991195				Gateway Mezzanine Partners II LP	DE	NIA	C.M. Life Insurance Company	Ownership	5.300	MMLIC		
0000			90-0991195				Gateway Mezzanine Partners II LP	DE	NIA	Barings LLC	Management		MMLIC		
0000			37-1708623				Great Lakes III, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	41.400	MMLIC		
0000			37-1708623				Great Lakes III, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000							GIA EU Holdings - Emerson JV Sarl	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	72.600	MMLIC		
0000							GIA EU Holdings - Emerson JV Sarl	LUX	NIA	Barings LLC	Management		MMLIC		
0000			38-4041011				JPMCC Commercial Mortgage Securities Trust 2017-JP7	NY	NIA	Barings LLC	Influence		MMLIC		
0000			38-4032059				JPMDB Commercial Mortgage Securities Trust 2017-C5	NY	NIA	Barings LLC	Influence		MMLIC		
0000			04-1590850				Miami Douglas Two GP LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			04-1590850				Miami Douglas Two GP LLC	DE	NIA	C.M. Life Insurance Company	Influence	0.000	MMLIC		
0000			04-1590850				Miami Douglas Two LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		

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0000			04-1590850				Miami Douglas Two LP	DE	NIA	C.M. Life Insurance Company	Ownership	10.000	MMLIC		
0000			04-1590850				Miami Douglas Three MM LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	27.000	MMLIC		
0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.800	MMLIC		
0000							MM CM Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM Direct Private Invetment Holding	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			81-3000420				MM Debt Participations LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
0000			81-3000420				MM Debt Participations LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			20-8856877				Somerset Special Opportunities Fund L.P.	DE	NIA	Massachusetts Mutual Life Insurance 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			35-2553915				Ten Fan Pier Boulevard LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	MassMutual Holding LLC	Ownership/Influence	17.900	MMLIC		
0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000			04-1590850				Trailside MM Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	66.970	MMLIC		
0000			04-1590850				Trailside MM Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	7.400	MMLIC		
0000			04-1590850				Trailside MM Member II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	47.100	MMLIC		
0000			83-1325764				Washington Gateway Two LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	96.020	MMLIC		
0000			83-1325764				Washington Gateway Two LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.700	MMLIC		
0000			32-0574045				Washington Gateway Three LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.380	MMLIC		
0000			32-0574045				Washington Gateway Three LLC	DE	NIA	C.M. Life Insurance Company	Ownership	11.400	MMLIC		
0000			88-3861481				West 37th Street Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	93.800	MMLIC		
0000			88-3861481				West 37th Street Hotel LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.300	MMLIC		
0000							Martello Re	BMU	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence		MMLIC		
0000							Babson Capital Loan Strategies Master Fund LP	CYM	NIA	Barings LLC	Management		MMLIC		
0000							Barings China Aggregate Bond Private Securities Investment Fund	CHN	NIA	Barings LLC	Management		MMLIC		
0000							Barings European Growth Trust Fund	GBR	NIA	Barings LLC	Ownership/Influence	23.900	MMLIC		
0000			47-3790192				Barings Global High Yield Fund	MA	NIA	Barings LLC	Management		MMLIC		
0000							CCIC Fund	CHN	NIA	Barings LLC	Ownership/Influence	67.600	MMLIC		
0000			71-1018134				Great Lakes II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	10.600	MMLIC		
0000			71-1018134				Great Lakes II LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.980	MMLIC		
0000			04-1590850				Wood Creek Venture Fund LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	40.000	MMLIC		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0000							Barings California Mortgage Fund IV	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	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				Calgary Railway Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000			82-2285211				Calgary Railway Holding LLC	DE	NIA	C.M. Life Insurance Company	Ownership	10.000	MMLIC		
0000			82-3307907				Cornbrook PRS Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund I LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund II LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund III LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			56-2630592				Cornerstone Fort Pierce Development LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000			56-2630592				Cornerstone Fort Pierce Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.900	MMLIC		
0000			45-2632610				Cornerstone Permanent Mortgage Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-2632610				Cornerstone Permanent Mortgage Fund	MA	NIA	Barings LLC	Management		MMLIC		
0000			61-1750537				Cornerstone Permanent Mortgage Fund II	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			61-1750537				Cornerstone Permanent Mortgage Fund II	MA	NIA	Barings LLC	Management		MMLIC		
0000			61-1793735				Cornerstone Permanent Mortgage Fund IV	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			20-0348173				CREA/PPC Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	28.500	MMLIC		
0000			82-2783393				Danville Riverwalk Venture, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	94.400	MMLIC		
0000			04-1590850				DPI Acres Capital SPV LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				Euro Real Estate Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			20-3347091				Fan Pier Development LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	65.000	MMLIC		
0000			20-3347091				Fan Pier Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.900	MMLIC		
0000			04-1590850				GIA EU Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			81-5360103				Landmark Manchester Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM Brookhaven Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
0000			04-1590850				MM East South Crossing Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
0000			04-1590850				MM Horizon Savannah Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
0000			04-1590850				MM Horizon Savannah Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.700	MMLIC		
0000			04-1590850				MM National Self-Storage Program Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	98.000	MMLIC		
0000			04-1590850				MM 1400 E 4th Street Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	96.000	MMLIC		
0000			80-0948028				One Harbor Shore LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	94.990	MMLIC		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0000			80-0948028				One Harbor Shore LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.000	MMLIC		
0000			04-1590850				PACO France Logistics LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Salomon Brothers Commercial Mortgage Trust 2001-MM	DE	NIA	Barings Real Estate Advisers LLC	Influence		MMLIC		
0000			81-5273574				Three PW Office Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.100	MMLIC		
0000			82-3250684				Unna, Dortmund Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.440	MMLIC		
0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	C.M. Life Insurance Company	Ownership	4.800	MMLIC		
0000			51-0529328				MassMutual Premier Main Street Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	89.110	MMLIC		
0000			26-3229251				MassMutual Premier Strategic Emerging Markets Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	27.790	MMLIC		
0000			04-3512593				MassMutual Select Fundamental Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.000	MMLIC		
0000			42-1710935				MassMutual Select Mid-Cap Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	24.800	MMLIC		
0000			02-0769954				MassMutual Select Small Capital Value Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			04-3584140				MassMutual Select Small Company Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	8.110	MMLIC		
0000			82-3347422				MassMutual Select T. Rowe Price Retirement 2005 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	5.490	MMLIC		
0000			82-3355639				MassMutual Select T. Rowe Price Retirement 2010 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3382389				MassMutual Select T. Rowe Price Retirement 2015 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3396442				MassMutual Select T. Rowe Price Retirement 2020 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3417420				MassMutual Select T. Rowe Price Retirement 2025 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3430358				MassMutual Select T. Rowe Price Retirement 2030 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3439837				MassMutual Select T. Rowe Price Retirement 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3451779				MassMutual Select T. Rowe Price Retirement 2040 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3472295				MassMutual Select T. Rowe Price Retirement 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3481715				MassMutual Select T. Rowe Price Retirement 2050 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3502011				MassMutual Select T. Rowe Price Retirement 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3525148				MassMutual Select T. Rowe Price Retirement 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3533944				MassMutual Select T. Rowe Price Retirement Balanced Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			46-4257056				MML Series International Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		

SCHEDULE Y

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0000			47-3529636				MML Series II Dynamic Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			47-3544629				MML Series II Equity Rotation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.800	MMLIC		
0000			27-1933389				MassMutual RetireSMART 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	3.920	MMLIC		
0000			27-1932769				MassMutual RetireSMART 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	9.030	MMLIC		
0000			46-3289207				MassMutual RetireSMART 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	22.360	MMLIC		
0000			47-5326235				MassMutual RetireSMART 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	45.980	MMLIC		
0000			45-1618155				MassMutual 20/80 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			45-1618222				MassMutual 80/20 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	52.970	MMLIC		
0000			03-0532464				MassMutual RetireSMART In Retirement Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.030	MMLIC		
0000			45-1618262				MassMutual 40/60 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			45-1618046				MassMutual 60/40 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	79.870	MMLIC		

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

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
65935	04-1590850	Massachusetts Mutual Life Insurance Company (MMLIC)	1,168,717,502	(916,712,358)	(317,232,840)					(3,861,276,921)	(3,926,504,617)	(39,707,062)
93432	06-1041383	C.M. Life Insurance Company	(134,668,814)	49,313,329							(85,355,485)	15,946,249
70416	43-0581430	MML Bay State Life Insurance Company	(26,000,000)								(26,000,000)	7,439,196
	04-1590850	2160 Grand Manager LLC		6,912,006							6,912,006	
	36-4823011	50 Liberty LLC	(2,265,699)								(2,265,699)	
	83-0560183	Aland Royalty Holdings LP		(12,816,564)							(12,816,564)	
		Barings Affordable Housing Mortgage Fund I LLC	(3,274,932)	(1,276,415)							(4,551,347)	
	61-1902329	Barings Affordable Housing Mortgage Fund II LLC	(2,798,631)	18,881,413							16,082,782	
	85-3036663	Barings Affordable Housing Mortgage Fund III LLC	(1,091,124)	13,746,102							12,654,978	
	36-4868350	Barings Asset-Based Income Fund (US) LP		(64,079,457)							(64,079,457)	
		Barings California Mortgage Fund IV		8,528,058							8,528,058	
	88-3792609	Barings Centre Street CLO Equity Partnership LP	(155,729)	14,082,607							13,926,878	
	81-0841854	Barings CLO Investment Partners LP		(7,814,300)							(7,814,300)	
	84-3784245	Barings Emerging Generation Fund LP	464,054	(6,021,968)							(5,557,914)	
		Barings European Core Property Fund SCSp	(298,185)								(298,185)	
	46-5001122	Barings European Private Loan Fund III A	(1,728,256)	36,642,130							34,913,874	
		Barings European Real Estate Debt Income Fund	(7,103,118)	(178,296)							(7,281,414)	
	80-0875475	Barings Finance LLC			249,000,000						249,000,000	
	98-1332384	Barings Global Energy Infrastructure Fund I LP		(88,536,092)							(88,536,092)	
		Barings Global Private Loan Fund	(1,084,583)	(9,608,327)							(10,692,910)	
	82-3867745	Barings Global Real Assets Fund LP		(48,641,209)							(48,641,209)	
		Barings Global Special Situations Credit 4 Delaware		9,452,630							9,452,630	
		Barings Global Special Situations Credit 4 LUX	(22,929)	20,248,189							20,225,260	
		Barings Global Special Situations Credit Fund 3		(67,173,413)							(67,173,413)	
	87-0977058	Barings Hotel Opportunity Venture		28,310,001							28,310,001	
	86-3661023	Barings Innovations & Growth Real Estate Fund		1,837,566							1,837,566	
	38-4010344	Barings North American Private Loan Fund LP		(29,714,170)							(29,714,170)	
	98-1332384	Barings RE Credit Strategies VII LP	(4,336,968)	10,405,517							6,068,549	
	85-3449260	Barings Real Estate Debt Income Fund LP	(6,951,123)	49,660,625							42,709,502	
		Barings Real Estate European Value Add I SCSp	(2,655,677)	(12,783,578)							(15,439,255)	

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	84-5063008	Barings Small Business Fund LLC		5,070,923							5,070,923	
	98-1567942	Barings Target Yield Infrastructure Debt Fund	(780,464)	17,834,729							17,054,265	
	87-1262754	Barings Transportation Fund LP	(1,717,700)	(38,839,205)							(40,556,905)	
		Barings Umbrella Fund LUX SCSp SICAV RAIF		17,440,938							17,440,938	
	04-1590850	Berkshire Way LLC		100,000							100,000	
		Braemar Energy Ventures I, L.P.		(23,909,241)							(23,909,241)	
		CML Special Situations Investor LLC	(123,325)	(477,883)							(601,208)	
	82-3307907	Cornbrook PRS Holdings LLC		2,948,810							2,948,810	
	95-4207717	Cornerstone California Mortgage Fund I LLC	(2,120,062)	(3,831,001)							(5,951,063)	
	95-4207717	Cornerstone California Mortgage Fund II LLC	(3,014,895)	(1,075,534)							(4,090,429)	
	95-4207717	Cornerstone California Mortgage Fund III LLC	(1,992,194)	3,278,733							1,286,539	
	56-2630592	Cornerstone Fort Pierce Development LLC		127,154							127,154	
	45-2632610	Cornerstone Permanent Mortgage Fund	(3,854,265)	(1,664,123)							(5,518,388)	
	61-1750537	Cornerstone Permanent Mortgage Fund II	(3,318,290)	(1,575,706)							(4,893,996)	
	61-1793735	Cornerstone Permanent Mortgage Fund IV LLC	(3,458,251)	23,218,181							19,759,930	
	46-5432619	Cornerstone Real Estate Fund X LP	(234,046)	(20,273,720)							(20,507,766)	
	81-0890084	CREA Madison Member LLC		(6,750,000)							(6,750,000)	
	20-0348173	CREA/PPC Venture LLC		1,680,000							1,680,000	
	04-1590850	DPI Acres Capital SPV LLC		153,735,043							153,735,043	
		EIP Holdings I, LLC	(246,207)								(246,207)	
		EM Opportunities LLC		200,000							200,000	
	04-1590850	Euro Real Estate Holdings LLC	(3,884,675)	11,060,583							7,175,908	
	82-2932156	GASL Holdings LLC		(30,164,435)							(30,164,435)	
	90-0991195	Gateway Mezzanine Partners II LP	(3,465,147)	(10,301,902)							(13,767,049)	
	04-1590850	GIA EU Holdings LLC	(243,146)	58,395,858							58,152,712	
	71-1018134	Great Lakes II LLC	(1,313,501)	69,228							(1,244,273)	
	37-1708623	Great Lakes III, L.P.	(408,621)	(2,544,589)							(2,953,210)	
	04-1590850	Insurance Road LLC	(101,905,052)	80,178,512							(21,726,540)	
	46-2344300	Intermodal Holdings II LLC	(553,687)	(593,813)							(1,147,500)	
		JFIN Revolver Fund, L.P.		(3,402,700)							(3,402,700)	
	82-1512591	KKR-MM Vector LP	(11,460,057)								(11,460,057)	
	81-5360103	Landmark Manchester Holdings LLC		27,285							27,285	
		Martello Re								3,861,276,921	3,861,276,921	
	04-2854319	MassMutual Holding LLC	(710,000,000)	639,490,465							(70,509,535)	
	04-3313782	MassMutual International LLC		16,966,955							16,966,955	
	51-0529328	MassMutual Premier Main Street Fund	(41,926)								(41,926)	
	26-3229251	MassMutual Premier Strategic Emerging Markets Fund	(14,779)								(14,779)	

SCHEDULE Y

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	04-1590850	MassMutual Private Equity Funds LLC		(61,557,808)							(61,557,808)	
	03-0532464	MassMutual RetireSMART In Retirement Fund	(26,131)								(26,131)	
	01-0821120	MassMutual Select Diversified Value Fund	(12,691)								(12,691)	
	04-3512593	MassMutual Select Fundamental Growth Fund	(136,422)								(136,422)	
	42-1710935	MassMutual Select Mid-Cap Value Fund	(137,855)								(137,855)	
	04-3584140	MassMutual Select Small Company Value Fund	(21,479)								(21,479)	
	82-3347422	MassMutual Select T. Rowe Price Retirement 2005 Fund	(3,363)								(3,363)	
	82-3439837	MassMutual Select T. Rowe Price Retirement 2035 Fund	(23,305)								(23,305)	
	82-3472295	MassMutual Select T. Rowe Price Retirement 2045 Fund	(28,176)								(28,176)	
	82-3502011	MassMutual Select T. Rowe Price Retirement 2055 Fund	(269,342)								(269,342)	
	82-3525148	MassMutual Select T. Rowe Price Retirement 2060 Fund	(2,842,371)								(2,842,371)	
	04-1590850	Miami Douglas Three MM LLC		921,729							921,729	
	04-1590850	MM 1400 E 4th Street Member LLC		16,160,025							16,160,025	
	87-4021641	MM BIG Peninsula Co-Invest Member LLC		(63,262,654)							(63,262,654)	
	04-1590850	MM Brookhaven Member LLC		6,155,588							6,155,588	
		MM CM Holding LLC		23,746,742							23,746,742	
	04-1590850	MM Copper Hill Road LLC		2,925,552							2,925,552	
	81-3000420	MM Debt Participations LLC		200,000							200,000	
	04-1590850	MM Direct Private Invetment Holding		6,260,000							6,260,000	
	04-1590850	MM East South Crossing Member LLC		4,229,005							4,229,005	
		MM Global Capabilities I LLC		(360)							(360)	
	04-1590850	MM Horizon Savannah Member LLC		17,008,704							17,008,704	
		MM Investment Holding			68,232,840						68,232,840	
	04-1590850	MM National Self-Storage Program Member LLC	(30,173)	84,139,244							84,109,071	
	04-1590850	MM Rothesay Holdco US LLC		20,914,665							20,914,665	
		MML Investment Advisers, LLC	(62,028,998)	3							(62,028,995)	
	04-1590850	MML Private Equity Fund Investor LLC	(32,952,546)	(12,352,485)							(45,305,031)	
	47-3517233	MML Series II Asset Momentum Fund	(379,749)								(379,749)	
	47-3544629	MML Series II Equity Rotation Fund	(5,090,592)								(5,090,592)	
	47-3559064	MML Series II Special Situations Fund	(858,471)								(858,471)	
		MML Special Situations Investor LLC		(29,817,476)							(29,817,476)	
	04-1590850	New Haven Holdco LLC		35,000,000							35,000,000	
	85-3886824	NYDIG Digital Assets Fund II LP	(885,338)	9,880,982							8,995,644	
	80-0948028	One Harbor Shore LLC		992,866							992,866	
	04-1590850	PACO France Logistics LLC		(432,805)							(432,805)	
	46-5460309	Red Lake Ventures, LLC		31,515							31,515	

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
		Rothesay Life Plc										16,321,617
	27-2977720	Sawgrass Village Shopping Center LLC	(893,280)	(681,720)							(1,575,000)	
	20-8856877	Somerset Special Opportunities Fund L.P.	(2,323,093)								(2,323,093)	
		STOA Holding LLC	(403,180)								(403,180)	
		Tamiami Citrus, LLC		4,801							4,801	
	06-1563535	The MassMutual Trust Company, FSB	(5,000,000)								(5,000,000)	
	81-5273574	Three PW Office Holding LLC		6,777,930							6,777,930	
	47-5322979	Timberland Forest Holding LLC		(1,073,000)							(1,073,000)	
	41-2280129	Tower Square Capital Partners IIIA, L.P.	1,207,723	(7,827,826)							(6,620,103)	
	04-1590850	Trailside MM Member II LLC		1,413,615							1,413,615	
	04-1590850	Trailside MM Member LLC		(2,333,662)							(2,333,662)	
	35-2484550	Twenty Two Liberty LLC	(3,025,018)								(3,025,018)	
	82-3250684	Unna, Dortmund Holding LLC	(427,412)	(564,532)							(991,944)	
	45-5401109	Washington Gateway Apartments Venture LLC	(2,352,752)	932,300							(1,420,452)	
	32-0574045	Washington Gateway Three LLC		11,274,007							11,274,007	
	88-3861481	West 37th Street Hotel LLC	(1,651,484)	41,851,484							40,200,000	
9999999 Control Totals									XXX			

SCHEDULE Y

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

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control\ Affiliation of Column 5 Over 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
MassMutual Ascend 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	MassMutual Ascend 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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

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

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association 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

SUPPLEMENTAL FILINGS

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

	MARCH FILING	
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?	NO
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
25.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO

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? ..... NO
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? ..... YES
28. Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies) ..... NO
29. Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1? ..... YES
30. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1? ..... NO
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? ..... NO
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? ..... NO
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?..... NO
34. Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1? ..... YES
35. Will the Health Care Receivables Supplement be filed with the state of domicile and the NAIC by March 1? ..... NO

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? ..... YES
37. Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1? ..... YES
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) .. NO
39. Will the Accident and Health Policy Experience Exhibit be filed by April 1? ..... YES
40. Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1? ..... NO
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? ..... NO
42. Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30? ..... NO
43. Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1? ..... YES
44. Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1? ..... YES
45. Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1? ..... YES
46. Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1? ..... YES
47. Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1? ..... YES

AUGUST FILING

48. Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1? ..... YES

Explanations:

10. As a mutual company this not required
12. Not required
18. Not required
19. Not required
20. Not required
21. Not required
22. Not required
25. Not required
26. Not required
28. This line of business is not written by the company.
30. Not required
31. Not required
32. Not required
33. Not required
35. This line of business is not written by the company.
38. This line of business is not written by the company.
40. Not required
41. No expense were allocated to these lines of business.
42. This line of business is not written by the company.

Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420]
12. Trusteed Surplus Statement [Document Identifier 490]
18. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
19. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
20. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
21. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
22. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]
25. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]
26. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]
28. Workers' Compensation Carve-Out Supplement [Document Identifier 495]
30. Medicare Part D Coverage Supplement [Document Identifier 365]
31. 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]

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

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

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

35. Health Care Receivables Supplement [Document Identifier 470]

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

38. Credit Insurance Experience Exhibit [Document Identifier 230]

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

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

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

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

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

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

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504.	Investment in trust	20,001,607		20,001,607	26,075,375
2505.	Pension plan asset	677,539,987	677,539,987		
2506.	Cash advances to agents	290,753,114	290,753,114		
2507.	Receivable for commissions and expenses on long-term lease	64,155,676	64,155,676		
2508.	Intangible assets	41,916,060	41,916,060		
2509.	Disallowed interest mantenance reserve	517,192,439	517,192,439		
2597.	Summary of remaining write-ins for Line 25 from overflow page	1,611,558,884	1,591,557,277	20,001,607	26,075,375

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Funds awaiting escheat and other miscellaneous	68,839,651	479,609,709
2505.	Deferred income liability	26,963,691	11,826,045
2597.	Summary of remaining write-ins for Line 25 from overflow page	95,803,342	491,435,755

Additional Write-ins for Summary of Operations Line 8.3

		1 Current Year	2 Prior Year
08.304.	Revenue sharing	42,123,388	46,257,499
08.305.	Change in corporate owned life insurance asset	(51,864,798)	266,870,737
08.397.	Summary of remaining write-ins for Line 8.3 from overflow page	(9,741,410)	313,128,236

Additional Write-ins for Summary of Operations Line 27

		1 Current Year	2 Prior Year
2704.	Reinsurance ceded adjustment	(86,272,996)	(70,479,015)
2705.	Change in liability for employee/agent benefit plans	(69,342,932)	67,382,464
2797.	Summary of remaining write-ins for Line 27 from overflow page	(155,615,928)	(3,096,551)

Additional Write-ins for Exhibit of Nonadmitted Assets Line 25

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
2504.	Intangible assets	41,916,060	53,808,241	11,892,181
2505.	Fully refundable deposits, prepayments and miscellaneous assets	37,390,677	40,658,189	3,267,513
2506.	Employee insurance plan advances	3,502	4,910	1,408
2507.	Bills receivable		(356)	(356)
2508.	Disallowed interest mantenance reserve	517,192,439		(517,192,439)
2597.	Summary of remaining write-ins for Line 25 from overflow page	596,502,678	94,470,984	(502,031,694)

OVERFLOW PAGE FOR WRITE-INS

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

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
08.304. Revenue sharing	42,123,388	2,007,659	168,779	16,643,520	23,303,429				
08.305. Change in corporate owned life insurance	(51,864,798)	(59,768,195)	(112,040)	6,795,646		1,219,791			
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(9,741,410)	(57,760,536)	56,739	23,439,166	23,303,429	1,219,791			

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

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
2704. Reinsurance ceded adjustment	(86,272,996)	(13,327,020)			(72,945,976)				
2705. Change in liability for employee/agent benefit plans	(69,342,932)	(69,342,932)							
2797. Summary of remaining write-ins for Line 27 from overflow page	(155,615,928)	(82,669,952)			(72,945,976)				

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

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
08.304. Change in corporate owned life insurance	(59,768,195)		(45,959,869)	20,895		(14,583,040)	896,967	(420)	188,783		(331,511)	
08.305. Management and administrative fees	(1,146,675)		(1,240,930)				94,255					
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(60,914,870)		(47,200,799)	20,895		(14,583,040)	991,222	(420)	188,783		(331,511)	

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

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
2704. Reinsurance ceded adjustment	(13,327,020)			(7,336,685)			(4,967,687)		(1,022,649)			
2797. Summary of remaining write-ins for Line 27 from overflow page	(13,327,020)			(7,336,685)			(4,967,687)		(1,022,649)			

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

	1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
08.304. Change in corporate owned life insurance	(112,040)	(101,504)		(25,424)		14,888			
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(112,040)	(101,504)		(25,424)		14,888			

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

	1	Deferred				6	7
	Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
08.304. Management and administrative fees	33,000					33,000	
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	33,000					33,000	

OVERFLOW PAGE FOR WRITE-INS

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

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
08.304. Miscellaneous	(142,955,820)	12,502		(85,066,682)	(3,242,108)	11,143,245	(65,802,777)
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(142,955,820)	12,502		(85,066,682)	(3,242,108)	11,143,245	(65,802,777)

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

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
2704. Reinsurance ceded adjustment	(72,945,976)				(106,681,284)		33,735,308
2797. Summary of remaining write-ins for Line 27 from overflow page	(72,945,976)				(106,681,284)		33,735,308

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	4,764,185,770	1.927	4,764,185,770		4,764,185,770	1.927
1.02 All other governments	1,635,488,542	0.661	1,635,488,542		1,635,488,542	0.662
1.03 U.S. states, territories and possessions, etc. guaranteed	248,419,800	0.100	248,419,800		248,419,800	0.100
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	404,416,213	0.164	404,416,213		404,416,213	0.164
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	4,186,723,995	1.693	4,186,723,995		4,186,723,995	1.694
1.06 Industrial and miscellaneous	89,253,841,816	36.100	89,253,841,816		89,253,841,816	36.106
1.07 Hybrid securities	717,095,763	0.290	717,095,763		717,095,763	0.290
1.08 Parent, subsidiaries and affiliates	8,182,767,683	3.310	8,182,767,683		8,182,767,683	3.310
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated bank loans	27,052,280,966	10.942	27,052,280,966		27,052,280,966	10.944
1.11 Unaffiliated certificates of deposit		0.000				0.000
1.12 Total long-term bonds	136,445,220,548	55.187	136,445,220,548		136,445,220,548	55.197
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	451,411,752	0.183	451,411,752		451,411,752	0.183
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks	451,411,752	0.183	451,411,752		451,411,752	0.183
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	828,648,403	0.335	828,648,403		828,648,403	0.335
3.02 Industrial and miscellaneous Other (Unaffiliated)	524,151,088	0.212	524,151,088		524,151,088	0.212
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other	24,256,245,062	9.811	24,256,245,062		24,256,245,062	9.812
3.05 Mutual funds	509,022,007	0.206	509,022,007		509,022,007	0.206
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds	41,632,957	0.017	41,632,957		41,632,957	0.017
3.08 Exchange traded funds		0.000				0.000
3.09 Total common stocks	26,159,699,517	10.581	26,159,699,517		26,159,699,517	10.582
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages	4,216,591,382	1.705	4,216,591,382		4,216,591,382	1.706
4.03 Commercial mortgages	20,661,793,402	8.357	20,661,793,402		20,661,793,402	8.358
4.04 Mezzanine real estate loans	93,579,144	0.038	93,579,144		93,579,144	0.038
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans	24,971,963,928	10.100	24,971,963,928		24,971,963,928	10.102
5. Real estate (Schedule A):						
5.01 Properties occupied by company	364,794,558	0.148	364,794,557		364,794,557	0.148
5.02 Properties held for production of income	(12,001,151)	(0.005)	(12,001,151)		(12,001,151)	(0.005)
5.03 Properties held for sale	1,954,867	0.001	1,954,867		1,954,867	0.001
5.04 Total real estate	354,748,274	0.143	354,748,274		354,748,274	0.144
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	419,730,608	0.170	419,730,608		419,730,608	0.170
6.02 Cash equivalents (Schedule E, Part 2)	4,623,151,857	1.870	4,623,151,857		4,623,151,857	1.870
6.03 Short-term investments (Schedule DA)	525,180,990	0.212	525,180,990		525,180,990	0.212
6.04 Total cash, cash equivalents and short-term investments	5,568,063,455	2.252	5,568,063,455		5,568,063,455	2.252
7. Contract loans	17,054,062,342	6.898	17,053,622,863		17,053,622,863	6.899
8. Derivatives (Schedule DB)	22,031,949,832	8.911	22,031,949,832		22,031,949,832	8.913
9. Other invested assets (Schedule BA)	12,340,402,461	4.991	12,296,408,175		12,296,408,175	4.974
10. Receivables for securities	1,865,109,907	0.754	1,865,109,907		1,865,109,907	0.754
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	247,242,632,015	100.000	247,198,198,251		247,198,198,251	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		394,897,743
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)	13,292,853	13,292,853
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		127,364,440
5.	Deduct amounts received on disposals, Part 3, Column 15		144,453,134
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	35,779,025	
	8.2 Totals, Part 3, Column 9	574,603	36,353,628
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		354,748,274
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		354,748,274

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		26,344,845,562
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	2,296,752,966	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	424,032,794	2,720,785,760
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	32,386,748	
	3.2 Totals, Part 3, Column 11		32,386,748
4.	Accrual of discount		14,924,106
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		(36,636,956)
7.	Deduct amounts received on disposals, Part 3, Column 15		3,824,155,926
8.	Deduct amortization of premium and mortgage interest points and commitment fees		11,056,884
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	(269,668,201)	
	9.2 Totals, Part 3, Column 13	4,437,035	(265,231,166)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	2,500,000	
	10.2 Totals, Part 3, Column 10	1,397,317	3,897,317
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		24,971,963,928
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		24,971,963,928
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		24,971,963,928

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		12,601,759,357
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	926,646,083	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	4,121,215,415	5,047,861,498
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	(459,558,719)	
	5.2 Totals, Part 3, Column 9	91,404,885	(368,153,834)
6.	Total gain (loss) on disposals, Part 3, Column 19		31,348,188
7.	Deduct amounts received on disposals, Part 3, Column 16		4,952,577,885
8.	Deduct amortization of premium and depreciation		1,170,439
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(1,034,262)	
	9.2 Totals, Part 3, Column 14	2,654,274	1,620,012
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	1,624,810	
	10.2 Totals, Part 3, Column 11	18,659,627	20,284,437
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		12,340,402,460
12.	Deduct total nonadmitted amounts		43,994,285
13.	Statement value at end of current period (Line 11 minus Line 12)		12,296,408,175

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		150,758,481,945
2.	Cost of bonds and stocks acquired, Part 3, Column 7		45,554,452,552
3.	Accrual of discount		290,264,109
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(35,547,922)	
	4.2. Part 2, Section 1, Column 15	(25,096,916)	
	4.3. Part 2, Section 2, Column 13	(684,198,524)	
	4.4. Part 4, Column 11	(49,306,716)	(794,150,078)
5.	Total gain (loss) on disposals, Part 4, Column 19		(403,895,086)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		30,376,581,148
7.	Deduct amortization of premium		168,675,549
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(1,332,520,721)	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16	(11,017,605)	
	8.4. Part 4, Column 15	(50,814,343)	(1,394,352,669)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	346,105,328	
	9.2. Part 2, Section 1, Column 17	6,300,001	
	9.3. Part 2, Section 2, Column 14	1,984,473	
	9.4. Part 4, Column 13	85,837,342	440,227,144
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		31,014,886
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		163,056,331,820
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		163,056,331,820

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	4,764,185,770	4,427,766,510	4,761,353,251	5,333,429,655
Governments	2. Canada	58,561,495	62,790,039	58,561,495	56,344,000
(Including all obligations guaranteed by governments)	3. Other Countries	1,576,927,047	1,322,230,206	1,607,902,684	1,539,595,819
	4. Totals	6,399,674,312	5,812,786,755	6,427,817,430	6,929,369,474
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	248,419,800	241,029,809	248,419,800	232,470,837
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	404,416,213	388,165,732	404,416,300	422,804,996
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	4,186,723,995	4,110,747,508	4,187,192,425	4,736,816,536
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	75,291,460,919	68,195,965,896	75,469,147,558	103,249,780,462
	9. Canada	1,730,182,360	1,585,789,766	1,730,182,360	1,720,019,466
	10. Other Countries	40,001,575,266	35,966,505,239	41,258,976,233	41,897,164,314
	11. Totals	117,023,218,545	105,748,260,901	118,458,306,151	146,866,964,242
Parent, Subsidiaries and Affiliates	12. Totals	8,182,767,683	7,956,165,772	8,182,767,683	8,200,772,418
	13. Total Bonds	136,445,220,548	124,257,156,477	137,908,919,789	167,389,198,503
PREFERRED STOCKS	14. United States	441,418,220	436,373,595	475,067,328	
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries	9,993,532	9,993,532	9,993,532	
	17. Totals	451,411,752	446,367,127	485,060,860	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	451,411,752	446,367,127	485,060,860	
COMMON STOCKS	20. United States	1,410,552,438	1,410,552,436	1,209,634,239	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21. Canada	197,916,305	197,916,305	126,215,534	
	22. Other Countries	294,985,712	290,821,793	261,303,683	
	23. Totals	1,903,454,455	1,899,290,534	1,597,153,456	
Parent, Subsidiaries and Affiliates	24. Totals	24,256,245,062	24,255,288,612	11,060,509,867	
	25. Total Common Stocks	26,159,699,517	26,154,579,146	12,657,663,323	
	26. Total Stocks	26,611,111,269	26,600,946,273	13,142,724,183	
	27. Total Bonds and Stocks	163,056,331,817	150,858,102,750	151,051,643,972	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	784,140,812	1,388,461,961	137,233,555	730,361,372	1,835,035,217	XXX	4,875,232,917	3.5	4,125,427,840	3.2	4,875,143,258	89,659
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	784,140,812	1,388,461,961	137,233,555	730,361,372	1,835,035,217	XXX	4,875,232,917	3.5	4,125,427,840	3.2	4,875,143,258	89,659
2. All Other Governments												
2.1 NAIC 1		70,381,988	48,753,851	70,038,226	297,599,166	XXX	486,773,231	0.3	529,123,511	0.4	317,422,157	169,351,074
2.2 NAIC 2	489	133,542,327	106,856,299	282,192,337	336,396,661	XXX	858,988,113	0.6	974,283,043	0.8	599,571,325	259,416,788
2.3 NAIC 3	300,468	121,683,955	110,249,147	3,843,365	39,151,500	XXX	275,228,435	0.2	281,478,379	0.2	82,416,861	192,811,574
2.4 NAIC 4		8,746,223				XXX	8,746,223	0.0	56,577,365	0.0		8,746,223
2.5 NAIC 5					197,652	XXX	197,652	0.0	3,000,000	0.0	197,652	
2.6 NAIC 6					5,554,888	XXX	5,554,888	0.0				5,554,888
2.7 Totals	300,957	334,354,493	265,859,297	356,073,928	678,899,867	XXX	1,635,488,542	1.2	1,844,462,298	1.4	999,607,995	635,880,547
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	11,020,570	57,819,595	32,562,187	132,603,894	9,157,599	XXX	243,163,845	0.2	296,716,246	0.2	243,163,846	(1)
3.2 NAIC 2			5,255,953			XXX	5,255,953	0.0			5,255,953	
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX			222,500	0.0		
3.7 Totals	11,020,570	57,819,595	37,818,140	132,603,894	9,157,599	XXX	248,419,798	0.2	296,938,746	0.2	248,419,799	(1)
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	44,796,832	120,444,519	90,178,879	105,015,836	38,352,626	XXX	398,788,692	0.3	435,479,806	0.3	398,788,692	
4.2 NAIC 2			677,092	1,600,000		XXX	2,277,092	0.0	2,427,407	0.0	2,277,092	
4.3 NAIC 3	151,000	1,304,517	955,000			XXX	2,410,517	0.0	2,536,656	0.0	2,410,517	
4.4 NAIC 4						XXX						
4.5 NAIC 5	940,000					XXX	940,000	0.0	1,100,000	0.0	940,000	
4.6 NAIC 6						XXX						
4.7 Totals	45,887,832	121,749,036	91,810,971	106,615,836	38,352,626	XXX	404,416,301	0.3	441,543,869	0.3	404,416,301	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	246,712,993	838,940,241	1,930,852,044	637,465,393	251,255,979	XXX	3,905,226,650	2.8	4,348,539,234	3.4	3,902,296,274	2,930,376
5.2 NAIC 2	24,494,051	119,185,081	58,479,920	51,200,786	40,001,802	XXX	293,361,640	0.2	305,693,764	0.2	259,350,609	34,011,031
5.3 NAIC 3	1,129,940	6,199,638	14,252,347	19,467,703	5,214,901	XXX	46,264,529	0.0	53,537,340	0.0	38,269,513	7,995,016
5.4 NAIC 4	805,000	7,201,880	1,815,000			XXX	9,821,880	0.0	10,735,965	0.0	3,361,880	6,460,000
5.5 NAIC 5	845,843	7,844,890	1,637,507	4,697,242	3,398,782	XXX	18,424,264	0.0	18,993,924	0.0	10,942,345	7,481,919
5.6 NAIC 6		1,381,125			624,750	XXX	2,005,875	0.0	3,859,250	0.0	1,008,375	997,500
5.7 Totals	273,987,827	980,752,855	2,007,036,818	712,831,124	300,496,214	XXX	4,275,104,838	3.0	4,741,359,477	3.7	4,215,228,996	59,875,842

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	3,089,406,457	11,723,049,567	10,362,286,603	9,569,172,862	10,882,822,163	XXX	45,626,737,652	32.3	43,892,443,216	34.2	15,872,640,356	29,754,097,296
6.2 NAIC 2	5,852,381,017	9,313,546,979	11,824,498,353	7,651,690,236	8,173,579,880	XXX	42,815,696,465	30.3	40,242,250,413	31.4	12,449,301,080	30,366,395,385
6.3 NAIC 3	269,863,692	1,025,657,626	1,570,700,322	331,966,003	320,318,204	XXX	3,518,505,847	2.5	3,986,961,675	3.1	808,715,480	2,709,790,367
6.4 NAIC 4	53,697,166	492,718,866	328,334,130	157,610,259	36,271,432	XXX	1,068,631,853	0.8	1,634,056,433	1.3	242,159,699	826,472,154
6.5 NAIC 5	47,635,860	176,591,097	153,965,196	56,853,658	19,361,140	XXX	454,406,951	0.3	607,029,677	0.5	169,382,633	285,024,318
6.6 NAIC 6	1,381,944	29,662,258	47,992,986	19,387,794	191,706,598	XXX	290,131,580	0.2	681,232,193	0.5	30,063,624	260,067,956
6.7 Totals	9,314,366,136	22,761,226,393	24,287,777,590	17,786,680,812	19,624,059,417	XXX	93,774,110,348	66.4	91,043,973,607	70.9	29,572,262,872	64,201,847,476
7. Hybrid Securities												
7.1 NAIC 1		35,452,684	421,315	19,855,379	21,707,693	XXX	77,437,071	0.1	67,944,419	0.1	22,875,379	54,561,692
7.2 NAIC 2	3,708,576	173,676,162	59,901,389	64,517,287	121,603,685	XXX	423,407,099	0.3	251,050,132	0.2	318,858,937	104,548,162
7.3 NAIC 3		17,009,852	21,754,674	13,541,222	115,412,467	XXX	167,718,215	0.1	214,862,641	0.2	91,891,744	75,826,471
7.4 NAIC 4					17,632,381	XXX	17,632,381	0.0	73,188,020	0.1	17,632,381	
7.5 NAIC 5					30,711,000	XXX	30,711,000	0.0	48,320,996	0.0	30,711,000	
7.6 NAIC 6					190,000	XXX	190,000	0.0				190,000
7.7 Totals	3,708,576	226,138,698	82,077,378	97,913,888	307,257,226	XXX	717,095,766	0.5	655,366,208	0.5	481,969,441	235,126,325
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	100,756,853	899,534,921	662,035,458	39,885,856	17,446,979	XXX	1,719,660,067	1.2	689,700,577	0.5		1,719,660,067
8.2 NAIC 2	413,616,455	5,345,095,015	48,420,597	8,957,412		XXX	5,816,089,479	4.1	5,568,632,437	4.3	43,719,305	5,772,370,174
8.3 NAIC 3	543,988,112	38,380,007	60,101,467	2,647,231		XXX	645,116,817	0.5	290,000,000	0.2	35,330,653	609,786,164
8.4 NAIC 4		419,472	713,682			XXX	1,133,154	0.0				1,133,154
8.5 NAIC 5		(16,253)	166,253			XXX	150,000	0.0				150,000
8.6 NAIC 6					618,166	XXX	618,166	0.0				618,166
8.7 Totals	1,058,361,420	6,283,413,162	771,437,457	51,490,499	18,065,145	XXX	8,182,767,683	5.8	6,548,333,014	5.1	79,049,958	8,103,717,725
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	0.0		
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	0.0		
10. Unaffiliated Bank Loans												
10.1 NAIC 1	68,261,135	4,365,980,936	6,555,487,733	978,662,357	4,681,061,496	XXX	16,649,453,657	11.8	10,339,723,790	8.1		16,649,453,657
10.2 NAIC 2	96,041,832	1,129,917,343	1,707,528,516	699,367,397	1,910,008,700	XXX	5,542,863,788	3.9	4,038,361,635	3.1		5,542,863,788
10.3 NAIC 3	6,909,292	416,477,864	219,148,772	37,619,708	161,198,649	XXX	841,354,285	0.6	605,318,136	0.5		841,354,285
10.4 NAIC 4	35,339,690	872,710,527	762,368,784	34,377,045	77,453,054	XXX	1,782,249,100	1.3	1,637,139,586	1.3		1,782,249,100
10.5 NAIC 5	105,064,033	1,209,044,092	701,762,240		82,290,164	XXX	2,098,160,529	1.5	1,834,737,590	1.4		2,098,160,529
10.6 NAIC 6	10,584,728	69,713,680	40,869,063		17,289,461	XXX	138,456,932	0.1	132,530,656	0.1		138,456,932
10.7 Totals	322,200,710	8,063,844,442	9,987,165,108	1,750,026,507	6,929,301,524	XXX	27,052,538,291	19.2	18,587,811,393	14.5		27,052,538,291
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX			XXX	XXX		
11.2 NAIC 2						XXX			XXX	XXX		
11.3 NAIC 3						XXX			XXX	XXX		
11.4 NAIC 4						XXX			XXX	XXX		
11.5 NAIC 5						XXX			XXX	XXX		
11.6 NAIC 6						XXX			XXX	XXX		
11.7 Totals						XXX			XXX	XXX		

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 4,345,095,652	19,500,066,412	19,819,811,625	12,283,061,175	18,034,438,918		73,982,473,782	52.4	XXX	XXX	25,632,329,962	48,350,143,820
12.2 NAIC 2	(d) 6,390,242,420	16,214,962,907	13,811,618,119	8,759,525,455	10,581,590,728		55,757,939,629	39.5	XXX	XXX	13,678,334,301	42,079,605,328
12.3 NAIC 3	(d) 822,342,504	1,626,713,459	1,997,161,729	409,085,232	641,295,721		5,496,598,645	3.9	XXX	XXX	1,059,034,768	4,437,563,877
12.4 NAIC 4	(d) 89,841,856	1,381,796,968	1,093,231,596	191,987,304	131,356,867		2,888,214,591	2.0	XXX	XXX	263,153,960	2,625,060,631
12.5 NAIC 5	(d) 154,485,736	1,393,463,826	857,531,196	61,550,900	135,958,738		(c) 2,602,990,396	1.8	XXX	XXX	212,173,630	2,390,816,766
12.6 NAIC 6	(d) 11,966,672	100,757,063	88,862,049	19,387,794	215,983,863		(c) 436,957,441	0.3	XXX	XXX	31,071,999	405,885,442
12.7 Totals	11,813,974,840	40,217,760,635	37,668,216,314	21,724,597,860	29,740,624,835		141,165,174,484 (b)	100.0	XXX	XXX	40,876,098,620	100,289,075,864
12.8 Line 12.7 as a % of Col. 7	8.4	28.5	26.7	15.4	21.1		100.0	XXX	XXX	XXX	29.0	71.0
13. Total Bonds Prior Year												
13.1 NAIC 1	5,078,594,264	14,397,631,863	17,010,614,857	11,012,354,032	17,225,903,623		XXX	XXX	64,725,098,639	50.4	24,652,236,459	40,072,862,180
13.2 NAIC 2	7,112,426,645	11,610,985,432	13,744,475,167	7,981,949,299	10,932,862,288	45,481,250	XXX	XXX	51,428,180,081	40.1	14,231,531,995	37,196,648,086
13.3 NAIC 3	227,477,292	1,989,916,173	1,966,406,838	499,479,580	751,414,944		XXX	XXX	5,434,694,827	4.2	1,578,014,627	3,856,680,200
13.4 NAIC 4	125,262,479	1,560,522,252	1,313,435,355	214,885,437	197,591,846		XXX	XXX	3,411,697,369	2.7	496,421,066	2,915,276,303
13.5 NAIC 5	121,788,999	1,087,251,044	883,797,438	87,429,662	332,915,044		XXX	XXX	(c) 2,513,182,187	2.0	221,718,768	2,291,463,419
13.6 NAIC 6	21,915,367	186,836,498	89,420,897	31,718,964	487,952,873		XXX	XXX	(c) 817,844,599	0.6	73,139,157	744,705,442
13.7 Totals	12,687,465,046	30,833,143,262	35,008,150,552	19,827,816,974	29,928,640,618	45,481,250	XXX	XXX	128,330,697,702 (b)	100.0	41,253,062,072	87,077,635,630
13.8 Line 13.7 as a % of Col. 9	9.9	24.0	27.3	15.5	23.3	0.0	XXX	XXX	100.0	XXX	32.1	67.9
14. Total Publicly Traded Bonds												
14.1 NAIC 1	1,834,964,895	4,495,230,375	4,502,391,170	5,916,554,228	8,883,189,295		25,632,329,963	18.2	24,652,236,459	19.2	25,632,329,963	XXX
14.2 NAIC 2	461,793,964	2,164,220,095	1,997,012,095	3,453,600,382	5,601,707,767		13,678,334,303	9.7	14,231,531,995	11.1	13,678,334,303	XXX
14.3 NAIC 3	30,086,407	385,302,420	418,636,063	83,937,233	141,072,645		1,059,034,768	0.8	1,578,014,627	1.2	1,059,034,768	XXX
14.4 NAIC 4	17,436,497	181,607,488	44,640,596	1,052,011	18,417,368		263,153,960	0.2	496,421,066	0.4	263,153,960	XXX
14.5 NAIC 5	11,091,191	79,527,169	63,306,356	20,986,176	37,262,738		212,173,630	0.2	221,718,768	0.2	212,173,630	XXX
14.6 NAIC 6	140,998	822,661	2,403,282	3,641,412	24,063,646		31,071,999	0.0	73,139,157	0.1	31,071,999	XXX
14.7 Totals	2,355,513,952	7,306,710,208	7,028,389,562	9,479,771,442	14,705,713,459		40,876,098,623	29.0	41,253,062,072	32.1	40,876,098,623	XXX
14.8 Line 14.7 as a % of Col. 7	5.8	17.9	17.2	23.2	36.0		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	1.7	5.2	5.0	6.7	10.4		29.0	XXX	XXX	XXX	29.0	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	2,510,130,757	15,004,836,037	15,317,420,455	6,366,506,947	9,151,249,623		48,350,143,819	34.3	40,072,862,180	31.2	XXX	48,350,143,819
15.2 NAIC 2	5,928,448,456	14,050,742,812	11,814,606,024	5,305,925,073	4,979,882,961		42,079,605,326	29.8	37,196,648,086	29.0	XXX	42,079,605,326
15.3 NAIC 3	792,256,097	1,241,411,039	1,578,525,666	325,147,999	500,223,076		4,437,563,877	3.1	3,856,680,200	3.0	XXX	4,437,563,877
15.4 NAIC 4	72,405,359	1,200,189,480	1,048,591,000	190,935,293	112,939,499		2,625,060,631	1.9	2,915,276,303	2.3	XXX	2,625,060,631
15.5 NAIC 5	143,394,545	1,313,936,657	794,224,840	40,564,724	98,696,000		2,390,816,766	1.7	2,291,463,419	1.8	XXX	2,390,816,766
15.6 NAIC 6	11,825,674	99,934,402	86,458,767	15,746,382	191,920,217		405,885,442	0.3	744,705,442	0.6	XXX	405,885,442
15.7 Totals	9,458,460,888	32,911,050,427	30,639,826,752	12,244,826,418	15,034,911,376		100,289,075,861	71.0	87,077,635,630	67.9	XXX	100,289,075,861
15.8 Line 15.7 as a % of Col. 7	9.4	32.8	30.6	12.2	15.0		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	6.7	23.3	21.7	8.7	10.7		71.0	XXX	XXX	XXX	XXX	71.0

(a) Includes $ 29,479,082,142 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 9,007,794,253 current year of bonds with Z designations and $ 5,214,840,471 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 1,456,580,250 current year, $ 1,308,944,081 prior year of bonds with 5GI designations and $ 384,951,817 current year, $ 656,339,217 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 705,318,249 ; NAIC 2 $ 4,014,007,460 ; NAIC 3 $; NAIC 4 $ 628,146 ; NAIC 5 $; NAIC 6 $

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	776,089,648	1,368,934,378	126,245,184	723,485,335	1,833,225,435	XXX	4,827,979,980	3.4	4,065,115,968	3.2	4,827,979,981	(1)
1.02 Residential Mortgage-Backed Securities	4,742,211	12,017,597	6,790,261	4,483,842	1,464,184	XXX	29,498,095	0.0	36,783,243	0.0	29,408,435	89,660
1.03 Commercial Mortgage-Backed Securities	158,581	540,924	508,245	791,195	256,419	XXX	2,255,364	0.0	2,626,113	0.0	2,255,364	
1.04 Other Loan-Backed and Structured Securities	3,150,372	6,969,062	3,689,866	1,600,999	89,179	XXX	15,499,478	0.0	20,902,515	0.0	15,499,478	
1.05 Totals	784,140,812	1,388,461,961	137,233,556	730,361,371	1,835,035,217	XXX	4,875,232,917	3.5	4,125,427,839	3.2	4,875,143,258	89,659
2. All Other Governments												
2.01 Issuer Obligations	300,957	334,354,493	265,859,297	356,073,929	678,899,866	XXX	1,635,488,542	1.2	1,844,462,300	1.4	999,607,995	635,880,547
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals	300,957	334,354,493	265,859,297	356,073,929	678,899,866	XXX	1,635,488,542	1.2	1,844,462,300	1.4	999,607,995	635,880,547
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	11,020,570	57,819,595	37,818,140	132,603,894	9,157,599	XXX	248,419,798	0.2	296,938,746	0.2	248,419,799	(1)
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals	11,020,570	57,819,595	37,818,140	132,603,894	9,157,599	XXX	248,419,798	0.2	296,938,746	0.2	248,419,799	(1)
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	45,887,832	121,749,036	91,810,971	106,615,836	38,352,626	XXX	404,416,301	0.3	441,543,869	0.3	404,416,301	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals	45,887,832	121,749,036	91,810,971	106,615,836	38,352,626	XXX	404,416,301	0.3	441,543,869	0.3	404,416,301	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	254,195,352	926,414,269	1,990,082,733	707,475,339	290,616,922	XXX	4,168,784,615	3.0	4,267,435,551	3.3	4,115,504,759	53,279,856
5.02 Residential Mortgage-Backed Securities	19,569,022	47,061,326	16,750,015	5,317,706	237,104	XXX	88,935,173	0.1	463,573,985	0.4	88,935,173	
5.03 Commercial Mortgage-Backed Securities	210,197	636,567	199,856	38,078		XXX	1,084,698	0.0	582,138	0.0	1,084,699	(1)
5.04 Other Loan-Backed and Structured Securities	13,257	6,640,693	4,214		9,642,188	XXX	16,300,352	0.0	9,767,803	0.0	9,704,365	6,595,987
5.05 Totals	273,987,828	980,752,855	2,007,036,818	712,831,123	300,496,214	XXX	4,275,104,838	3.0	4,741,359,477	3.7	4,215,228,996	59,875,842
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	7,058,995,725	14,031,002,581	17,336,171,765	15,024,134,926	18,000,929,509	XXX	71,451,234,506	50.6	70,572,924,080	55.0	26,337,310,831	45,113,923,675
6.02 Residential Mortgage-Backed Securities	211,497,537	768,632,419	554,485,664	469,145,127	219,023,405	XXX	2,222,784,152	1.6	1,495,272,058	1.2	1,453,246,283	769,537,869
6.03 Commercial Mortgage-Backed Securities	373,782,101	918,378,588	1,267,079,813	96,234,148	39,042,667	XXX	2,694,517,317	1.9	2,673,392,095	2.1	957,379,689	1,737,137,628
6.04 Other Loan-Backed and Structured Securities	1,670,090,773	7,043,212,806	5,130,040,348	2,197,166,611	1,365,063,836	XXX	17,405,574,374	12.3	16,302,385,375	12.7	824,326,069	16,581,248,305
6.05 Totals	9,314,366,136	22,761,226,394	24,287,777,590	17,786,680,812	19,624,059,417	XXX	93,774,110,349	66.4	91,043,973,608	70.9	29,572,262,872	64,201,847,477
7. Hybrid Securities												
7.01 Issuer Obligations	3,708,576	226,138,698	82,077,378	97,913,888	307,257,226	XXX	717,095,766	0.5	655,366,209	0.5	481,969,441	235,126,325
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals	3,708,576	226,138,698	82,077,378	97,913,888	307,257,226	XXX	717,095,766	0.5	655,366,209	0.5	481,969,441	235,126,325
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	934,058,363	1,588,122,340				XXX	2,522,180,703	1.8	2,269,134,749	1.8	43,719,305	2,478,461,398
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities	124,303,056	611,500,146	308,918,666	51,490,499	618,166	XXX	1,096,830,533	0.8			35,330,653	1,061,499,880
8.05 Affiliated Bank Loans - Issued		4,083,790,676	462,518,792		17,446,979	XXX	4,563,756,447	3.2	4,279,198,265	3.3		4,563,756,447
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals	1,058,361,419	6,283,413,162	771,437,458	51,490,499	18,065,145	XXX	8,182,767,683	5.8	6,548,333,014	5.1	79,049,958	8,103,717,725

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

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX				45,481,250	0.0		
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	15,068,332	5,114,034,717	6,795,497,294	1,197,126,155	5,027,804,074	XXX	18,149,530,572	12.9	9,913,844,448	7.7		18,149,530,572
10.02 Unaffiliated Bank Loans - Acquired	307,132,376	2,949,809,725	3,191,667,813	552,900,350	1,901,497,455	XXX	8,903,007,719	6.3	8,673,966,946	6.8		8,903,007,719
10.03 Totals	322,200,708	8,063,844,442	9,987,165,107	1,750,026,505	6,929,301,529	XXX	27,052,538,291	19.2	18,587,811,394	14.5		27,052,538,291
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX			XXX	XXX		
12. Total Bonds Current Year												
12.01 Issuer Obligations	9,084,257,023	18,654,535,390	19,930,065,468	17,148,303,147	21,158,439,183	XXX	85,975,600,211	60.9	XXX	XXX	37,458,928,412	48,516,671,799
12.02 Residential Mortgage-Backed Securities	235,808,770	827,711,342	578,025,940	478,946,675	220,724,693	XXX	2,341,217,420	1.7	XXX	XXX	1,571,589,891	769,627,529
12.03 Commercial Mortgage-Backed Securities	374,150,879	919,556,079	1,267,787,914	97,063,421	39,299,086	XXX	2,697,857,379	1.9	XXX	XXX	960,719,752	1,737,137,627
12.04 Other Loan-Backed and Structured Securities	1,797,557,458	7,668,322,707	5,442,653,094	2,250,258,109	1,375,413,369	XXX	18,534,204,737	13.1	XXX	XXX	884,860,565	17,649,344,172
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06 Affiliated Bank Loans		4,083,790,676	462,518,792		17,446,979	XXX	4,563,756,447	3.2	XXX	XXX		4,563,756,447
12.07 Unaffiliated Bank Loans	322,200,708	8,063,844,442	9,987,165,107	1,750,026,505	6,929,301,529	XXX	27,052,538,291	19.2	XXX	XXX		27,052,538,291
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	11,813,974,838	40,217,760,636	37,668,216,315	21,724,597,857	29,740,624,839		141,165,174,485	100.0	XXX	XXX	40,876,098,620	100,289,075,865
12.10 Line 12.09 as a % of Col. 7	8.4	28.5	26.7	15.4	21.1		100.0	XXX	XXX	XXX	29.0	71.0
13. Total Bonds Prior Year												
13.01 Issuer Obligations	6,634,473,721	18,242,256,274	21,203,886,632	16,383,203,550	21,949,101,295	XXX	XXX	XXX	84,412,921,472	65.8	37,576,448,258	46,836,473,214
13.02 Residential Mortgage-Backed Securities	301,954,703	730,557,398	467,721,164	368,718,970	126,677,051	XXX	XXX	XXX	1,995,629,286	1.6	1,671,428,670	324,200,616
13.03 Commercial Mortgage-Backed Securities	254,273,673	901,506,434	1,388,643,534	104,509,551	27,667,154	XXX	XXX	XXX	2,676,600,346	2.1	1,172,974,735	1,503,625,611
13.04 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	XXX	XXX	16,333,055,693	12.7	786,729,155	15,546,326,538
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	45,481,250	XXX	XXX	45,481,250	0.0	45,481,250	
13.06 Affiliated Bank Loans	3,834,497,688	195,627,932	249,072,645			XXX	XXX	XXX	4,279,198,265	3.3		4,279,198,265
13.07 Unaffiliated Bank Loans	74,132,846	3,582,680,559	7,129,744,956	880,466,129	6,920,786,904	XXX	XXX	XXX	18,587,811,394	14.5		18,587,811,394
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals	12,687,465,048	30,833,143,263	35,008,150,550	19,827,816,977	29,928,640,618	45,481,250	XXX	XXX	128,330,697,706	100.0	41,253,062,068	87,077,635,638
13.10 Line 13.09 as a % of Col. 9	9.9	24.0	27.3	15.5	23.3	0.0	XXX	XXX	100.0	XXX	32.1	67.9
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	1,993,315,327	5,883,882,324	6,133,017,999	8,949,961,016	14,498,751,802	XXX	37,458,928,468	26.5	37,576,448,258	29.3	37,458,928,468	XXX
14.02 Residential Mortgage-Backed Securities	163,743,964	484,148,761	380,319,139	376,290,235	167,087,792	XXX	1,571,589,891	1.1	1,671,428,670	1.3	1,571,589,891	XXX
14.03 Commercial Mortgage-Backed Securities	72,262,446	517,066,023	321,458,409	29,103,852	20,829,021	XXX	960,719,751	0.7	1,172,974,735	0.9	960,719,751	XXX
14.04 Other Loan-Backed and Structured Securities	126,192,217	421,613,101	193,594,014	124,416,338	19,044,843	XXX	884,860,513	0.6	786,729,155	0.6	884,860,513	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				45,481,250	0.0		XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans						XXX						XXX
14.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		XXX
14.09 Totals	2,355,513,954	7,306,710,209	7,028,389,561	9,479,771,441	14,705,713,458		40,876,098,623	29.0	41,253,062,068	32.1	40,876,098,623	XXX
14.10 Line 14.09 as a % of Col. 7	5.8	17.9	17.2	23.2	36.0		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	1.7	5.2	5.0	6.7	10.4		29.0	XXX	XXX	XXX	29.0	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	7,090,941,696	12,770,653,066	13,797,047,469	8,198,342,131	6,659,687,381	XXX	48,516,671,743	34.4	46,836,473,214	36.5	XXX	48,516,671,743
15.02 Residential Mortgage-Backed Securities	72,064,806	343,562,581	197,706,801	102,656,440	53,636,901	XXX	769,627,529	0.5	324,200,616	0.3	XXX	769,627,529
15.03 Commercial Mortgage-Backed Securities	301,888,433	402,490,056	946,329,505	67,959,569	18,470,065	XXX	1,737,137,628	1.2	1,503,625,611	1.2	XXX	1,737,137,628
15.04 Other Loan-Backed and Structured Securities	1,671,365,241	7,246,709,606	5,249,059,080	2,125,841,771	1,356,368,526	XXX	17,649,344,224	12.5	15,546,326,538	12.1	XXX	17,649,344,224
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans		4,083,790,676	462,518,792		17,446,979	XXX	4,563,756,447	3.2	4,279,198,265	3.3	XXX	4,563,756,447
15.07 Unaffiliated Bank Loans	322,200,708	8,063,844,442	9,987,165,107	1,750,026,505	6,929,301,529	XXX	27,052,538,291	19.2	18,587,811,394	14.5	XXX	27,052,538,291
15.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX	XXX	
15.09 Totals	9,458,460,884	32,911,050,427	30,639,826,754	12,244,826,416	15,034,911,381		100,289,075,862	71.0	87,077,635,638	67.9	XXX	100,289,075,862
15.10 Line 15.09 as a % of Col. 7	9.4	32.8	30.6	12.2	15.0		100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	6.7	23.3	21.7	8.7	10.7		71.0	XXX	XXX	XXX	XXX	71.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	2,715,450,459	2,715,450,459			
2. Cost of short-term investments acquired	1,296,966,809	1,296,966,809			
3. Accrual of discount	3,245,603	3,245,603			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	3,129,406	3,129,406			
6. Deduct consideration received on disposals	3,493,749,010	3,493,749,010			
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value	137,723	137,723			
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)	525,180,990	525,180,990			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	525,180,990	525,180,990			

(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)			5,468,645,260
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	225,880,353		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	41,062,481		266,942,834
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	3,116,853,436		
	3.2 Section 2, Column 19	79,237,571		3,196,091,007
4.	SSAP No. 108 Adjustments			
5.	Total gain (loss) on termination recognized, Section 2, Column 22			159,872,765
6.	Considerations received/(paid) on terminations, Section 2, Column 15			492,581,741
7.	Amortization:			
	7.1 Section 1, Column 19	73,646		
	7.2 Section 2, Column 21	195,931		269,577
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	(588,358,447)		
	9.2 Section 2, Column 20			(588,358,447)
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			8,010,881,255
11.	Deduct nonadmitted assets			
12.	Statement value at end of current period (Line 10 minus Line 11)			8,010,881,255

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				33,162,834
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges				
	3.11 Section 1, Column 15, current year minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All other				
	3.13 Section 1, Column 18, current year minus	18,122,636			
	3.14 Section 1, Column 18, prior year	33,162,834	(15,040,198)	(15,040,198)	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	18,122,636			
	3.24 Section 1, Column 19, prior year plus	33,162,834			
	3.25 SSAP No. 108 Adjustments		(15,040,198)	(15,040,198)	
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)		(901,783,352)		
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)		(934,946,184)		
	4.23 SSAP No. 108 Adjustments			(934,946,184)	
4.3	Subtotal (Line 4.1 minus Line 4.2)				33,162,832
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				(18,122,634)
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				18,122,637
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				18,122,637

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*FX4	Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	1	50,000,000	27,000,000	13,464,868	06/03/2021	06/03/2051	Interest Rate Swap		(13,086,257)	42086P-AC-7	Kingsland Ltd-SERIES 18-8A CLASS A	1	27,000,000	26,551,125
57629*FX4	Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	1		12,145,549	11,992,500	06/03/2021	06/03/2051	Interest Rate Swap			320808-AD-0	FIRST MARYLAND CAP I-LIMITED GUARANTEE NOTE	2	12,145,549	11,992,500
57629*FX4	Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	1		10,000,000	9,599,130	06/03/2021	06/03/2051	Interest Rate Swap			09629L-AE-5	BLUEMOUNTAIN CLO XXIII L-BLUEM 2018-23A B	1	10,000,000	9,599,130
57629*FX4	Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	1		19,074,154	18,027,763	06/03/2021	06/03/2051	Interest Rate Swap			03328Y-AG-9	Anchorage Capital CLO Lt-ANCHC 2018-18A C	1	19,074,154	18,027,763
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	264,000,000	9,000,000	(34,005,844)	11/29/2012	11/29/2042	Interest Rate Swap		(43,005,844)	12499#-MM-8	CCOF Onshore Co-Borrower Revolving Loan	1	9,000,000	9,000,000
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,451,645	3,263,194	11/29/2012	11/29/2042	Interest Rate Swap			83149F-AD-6	SLM Student Loan Trust 2006-6	1	3,451,645	3,263,194
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,900,231	22,694,652	11/29/2012	11/29/2042	Interest Rate Swap			375415-AA-4	GILBERT PARK CLO LTD-SERIES 17-1A CLASS A	1	22,900,231	22,694,652
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,100,000	12,706,830	11/29/2012	11/29/2042	Interest Rate Swap			67097Q-AC-9	OCP CLO 2017-14 Ltd-SERIES 17-14A CLASS A1B	1	13,100,000	12,706,830
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	7,754,056	11/29/2012	11/29/2042	Interest Rate Swap			38137H-BW-7	Goldentree Loan Opportun-SERIES 2015-11A CLASS BR2	1	8,000,000	7,754,056
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,150,696	9,308,560	11/29/2012	11/29/2042	Interest Rate Swap			56845N-AE-0	Signal Peak CLO 8 Ltd-SPEAK 2020-8A C	1	10,150,696	9,308,560
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,452,570	11/29/2012	11/29/2042	Interest Rate Swap			33833V-AE-5	522 Funding CLO 2019-5 L-MORGN 2021-7A B	1	10,000,000	9,452,570
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,050,000	10,678,587	11/29/2012	11/29/2042	Interest Rate Swap			03331J-AJ-1	Anchorage Capital CLO Lt-ANCHC 2018-10A B	1	11,050,000	10,678,587
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,551,095	11/29/2012	11/29/2042	Interest Rate Swap			38137M-AK-3	Goldentree Loan Opportun-GLD12 2016-12A AJR	1	15,000,000	14,551,095
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,500,000	4,222,629	11/29/2012	11/29/2042	Interest Rate Swap			03767M-AJ-7	Apidos CLO-APID 2018-29A B	1	4,500,000	4,222,629
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,600,000	19,284,322	11/29/2012	11/29/2042	Interest Rate Swap			17181T-AA-9	CIFC Funding 2018-IV Ltd-SERIES 18-4A CLASS A1	1	19,600,000	19,284,322
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,000,000	11,559,252	11/29/2012	11/29/2042	Interest Rate Swap			04017J-AE-1	ARES CLO Ltd-ARES 2018-49A B	1	12,000,000	11,559,252
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		60,000,000	58,441,680	11/29/2012	11/29/2042	Interest Rate Swap			29002H-AL-3	Elmwood CLO III Ltd-ELMW3 2019-3A AR	1	60,000,000	58,441,680
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,425,000	1,381,971	11/29/2012	11/29/2042	Interest Rate Swap			06760E-AG-1	Babson CLO Ltd 2013-I-SERIES 2013-IA CLASS DR	2	1,425,000	1,381,971
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,220,000	1,059,176	11/29/2012	11/29/2042	Interest Rate Swap			056162-AU-4	Babson CLO Ltd 2015-I-SERIES 2015-IA CLASS DR	2	1,220,000	1,059,176
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		196,970	187,459	11/29/2012	11/29/2042	Interest Rate Swap			06759F-AE-6	BABSON CLO LTD 2015-II-SERIES 15-2A CLASS C1R	1	196,970	187,459
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		126,125,000	126,125,000	11/29/2012	11/29/2042	Interest Rate Swap			515095-MM-6	Landmark Equity Partners XVI-D, LLC	1	126,125,000	126,125,000
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	12,000,000	(2,003,268)	12/27/2012	12/27/2042	Interest Rate Swap		(13,663,104)	67112K-AC-3	OCP CLO Ltd-SEREIS 18-15A CLASS A3	1	12,000,000	11,659,836
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,575,000	12,382,552	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	12,382,552
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,200,000	3,106,806	12/27/2012	12/27/2042	Interest Rate Swap			03330A-AC-6	Anchorage Capital CLO 3--ANCHC 2014-3RA B	1	3,200,000	3,106,806
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		65,000,000	63,518,325	12/27/2012	12/27/2042	Interest Rate Swap			87271L-AJ-1	TIAA CLO I Ltd-TIA 2016-1A AR	1	65,000,000	63,518,325
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,900,000	5,703,666	12/27/2012	12/27/2042	Interest Rate Swap			87250R-AB-0	TICP CLO XV Ltd-TICP 2020-15A B	1	5,900,000	5,703,666
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,928,459	1,948,503	12/27/2012	12/27/2042	Interest Rate Swap			429827-AR-9	HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS B1	1	1,928,459	1,948,503
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,108,614	9,343,321	12/27/2012	12/27/2042	Interest Rate Swap			46647P-AR-7	JPMorgan Chase & Co-SENIOR UNSECURED	1	10,108,614	9,343,321
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,989,690	12/27/2012	12/27/2042	Interest Rate Swap			04019R-AG-6	ARES CLO-ARES 2022-66A B	1	10,000,000	9,989,690
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	6,413,616	(8,289,471)	12/27/2012	12/27/2042	Interest Rate Swap		(13,663,104)	92977H-AG-3	WACHOVIA STUDENT LOAN TR-WSLT 2005-1 B	1	6,413,616	5,373,633

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,026,609	19,551,760	12/27/2012	12/27/2042	Interest Rate Swap			94950G-AN-7	Wellfleet CLO 2017-1 Ltd-WELF 2017-1A A2R	1	20,026,609	19,551,760
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30,000,000	29,371,020	12/27/2012	12/27/2042	Interest Rate Swap			83004L-AC-9	610 Funding CLO-SIX10 2021-2RA A1R2	1	30,000,000	29,371,020
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,000,000	22,802,315	12/27/2012	12/27/2042	Interest Rate Swap			06760P-AE-1	Babson CLO Ltd/Cayman Is-BABSN 2018-3A A2	1	23,000,000	22,802,315
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,500,000	9,246,692	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	9,246,692
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,700,000	6,523,221	12/27/2012	12/27/2042	Interest Rate Swap			06760B-AC-6	BABSON CLO LTD-SERIES 17-1A CLASS A2	1	6,700,000	6,523,221
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,250,000	3,016,900	12/27/2012	12/27/2042	Interest Rate Swap			087598-AE-8	BETHPAGE PARK CLO LTD-BETHP 2021-1A C	1	3,250,000	3,016,900
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,741,111	1,583,418	12/27/2012	12/27/2042	Interest Rate Swap			784424-AE-3	SLC STUDENT LOAN TRUST 2-SERIES 07-1 CLASS B	1	1,741,111	1,583,418
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,561,310	6,190,631	12/27/2012	12/27/2042	Interest Rate Swap			62983P-AB-1	Nakilat Inc-SECURED 144A	1	6,561,310	6,190,631
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,000,000	12,000,000	12/27/2012	12/27/2042	Interest Rate Swap			18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	12,000,000	12,000,000
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	6,000,000	(7,596,433)	12/28/2012	12/28/2042	Interest Rate Swap		(13,413,847)	38138B-AG-5	GoldentTree Loan Managem-GLM 2018-3A B1	1	6,000,000	5,817,414
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,302,099	19,362,940	12/28/2012	12/28/2042	Interest Rate Swap			56845N-AC-4	Signal Peak CLO 8 Ltd-SPEAK 2020-8A B	1	20,302,099	19,362,940
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,750,000	13,169,998	12/28/2012	12/28/2042	Interest Rate Swap			55954K-AN-5	Magnetite XIX Ltd-SERIES 2017-19A CLASS B1R	1	13,750,000	13,169,998
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		34,745,000	33,816,266	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	33,816,266
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,015,180	13,483,718	12/28/2012	12/28/2042	Interest Rate Swap			92917N-AJ-7	Voya CLO 2019-1 Ltd-VOYA 2019-1A AR	1	13,015,180	13,483,718
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,045,539	1,930,289	12/28/2012	12/28/2042	Interest Rate Swap			64033T-AB-9	NELNET STUDENT LOAN TRUS-SERIES 2015-3A CLASS B	1	2,045,539	1,930,289
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,000,000	2,894,832	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	2,894,832
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	978,978	12/28/2012	12/28/2042	Interest Rate Swap			94950J-AA-9	Wellfleet CLO Ltd-SERIES 18-1A CLASS A	1	1,000,000	978,978
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,000,000	3,850,468	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	3,850,468
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,060,000	4,679,933	12/28/2012	12/28/2042	Interest Rate Swap			92917A-AE-6	Voya CLO Ltd-SERIES 18-1A CLASS B	1	5,060,000	4,679,933
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,150,000	2,902,369	12/28/2012	12/28/2042	Interest Rate Swap			87168G-AG-4	Symphony CLO XXIX Ltd-SYMP 2021-29A C	1	3,150,000	2,902,369
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,200,000	2,971,222	12/28/2012	12/28/2042	Interest Rate Swap			33836J-AG-4	ASSURANT CLO I LTD-MORGN 2017-1A CR	1	3,200,000	2,971,222
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,909,160	12/28/2012	12/28/2042	Interest Rate Swap			617924-AE-5	Morgan Stanley Eaton Van-MSEV 2022-18A B	1	10,000,000	9,909,160
57629*AH4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	59,000,000	44,345,855	12/28/2012	12/28/2042	Interest Rate Swap		(13,413,847)	94950J-AA-9	Wellfleet CLO Ltd-SERIES 18-1A CLASS A	1	59,000,000	57,759,702
57629*AH4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,200,000	14,028,791	12/28/2012	12/28/2042	Interest Rate Swap			06759F-AB-2	BABSON CLO LTD 2015-II-SERIES 15-2A CLASS AR	1	14,200,000	14,028,791
57629*AH4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	19,229,400	12/28/2012	12/28/2042	Interest Rate Swap			04017T-AE-9	Ares XXXIR CLO Ltd-SERIES 14-31RA CLASS B	1	20,000,000	19,229,400
57629*AH4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,600,000	1,499,072	12/28/2012	12/28/2042	Interest Rate Swap			87246M-AW-2	TICP CLO VI 2016-2 Ltd-TICP 2016-6A CR2	1	1,600,000	1,499,072
57629*AH4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,200,000	3,961,516	12/28/2012	12/28/2042	Interest Rate Swap			12551R-AE-8	CIFC Funding 2018-I Ltd-SERIES 18-1A CLASS C	1	4,200,000	3,961,516
57629*AH4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,064,158	12/28/2012	12/28/2042	Interest Rate Swap			08179M-AC-3	Benefit Street Partners -BSP 2018-15A A2A	1	1,100,000	1,064,158
57629*AH4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,575,000	7,947,644	12/28/2012	12/28/2042	Interest Rate Swap			151895-D@-5	CenterPoint Properties T Senior Note Ser	1	8,575,000	7,947,644

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*AH4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,000,000	8,825,058	12/28/2012	12/28/2042	Interest Rate Swap			06762Q-AC-1	Babson CLO Ltd/Cayman Is-BABSN LP-3A B	1	9,000,000	8,825,058
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	20,000,000	5,765,053	12/28/2012	12/28/2042	Interest Rate Swap		(13,413,847)	09628N-AQ-5	BlueMountain CLO 2015-4 -SERIES 15-4A CLASS A2R	1	20,000,000	19,178,900
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,050,000	11,769,709	12/28/2012	12/28/2042	Interest Rate Swap			64031D-AB-6	Nelnet Student Loan Trus-SERIES 19-3A CLASS B	1	12,050,000	11,769,709
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,965,164	1,701,213	12/28/2012	12/28/2042	Interest Rate Swap			63939F-AC-4	Navient Student Loan Tru-SERIES 15-1 CLASS B	1	1,965,164	1,701,213
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,797,155	12/28/2012	12/28/2042	Interest Rate Swap			12550G-AE-3	CIFC Funding Ltd-CIFC 2018-5A B	1	5,000,000	4,797,155
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,750,000	6,494,810	12/28/2012	12/28/2042	Interest Rate Swap			77341D-AE-7	Rockford Tower CLO 2017--SERIES 17-3A CLASS B	1	6,750,000	6,494,810
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,600,000	3,344,504	12/28/2012	12/28/2042	Interest Rate Swap			87249C-AE-1	TICP CLO X LTD-SERIES 18-10A CLASS C	1	3,600,000	3,344,504
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,200,000	3,104,880	12/28/2012	12/28/2042	Interest Rate Swap			48250R-BN-5	KKR CLO 12 Ltd-KKR 12 BR2	1	3,200,000	3,104,880
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,250,000	4,092,890	12/28/2012	12/28/2042	Interest Rate Swap			75888M-AG-5	Regatta XIV Funding Ltd-SERIES 18-3A CLASS B	1	4,250,000	4,092,890
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,200,000	5,039,362	12/28/2012	12/28/2042	Interest Rate Swap			41154X-AG-0	Harbor Park CLO, Ltd-HAR-HARB 2018-1A B1	1	5,200,000	5,039,362
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		38,600,000	37,558,302	12/28/2012	12/28/2042	Interest Rate Swap			06762L-AM-0	Barings CLO Ltd 2020-I-BABSN 2020-1A AR	1	38,600,000	37,558,302
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,813,223	6,498,301	12/28/2012	12/28/2042	Interest Rate Swap			032095-AH-4	Amphenol Corp-SENIOR UNSECURED	1	6,813,223	6,498,301
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,000,000	12,000,000	12/28/2012	12/28/2042	Interest Rate Swap			18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	12,000,000	12,000,000
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	9,550,000	2,591,941	12/28/2012	12/28/2042	Interest Rate Swap		(6,706,923)	04965F-AG-6	Atrium XV-SERIES 15A CLASS B	1	9,550,000	9,298,864
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,648,770	17,080,846	12/28/2012	12/28/2042	Interest Rate Swap			66704J-CB-2	NORTHSTAR EDUCATION FINA-SERIES 07-1 CLASS B	1	18,648,770	17,080,846
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,600,000	5,321,476	12/28/2012	12/28/2042	Interest Rate Swap			64034N-AB-1	NSLT 2019-2A B	1	5,600,000	5,321,476
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,600,000	5,689,114	12/28/2012	12/28/2042	Interest Rate Swap			63940A-AD-0	NAVIENT STUDENT LOAN TRU-SERIES 17-4A CLASS B	1	6,600,000	5,689,114
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,000,000	5,765,814	12/28/2012	12/28/2042	Interest Rate Swap			06762L-AN-8	Barings CLO Ltd 2020-I-BABSN 2020-1A BR	1	6,000,000	5,765,814
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,064,158	12/28/2012	12/28/2042	Interest Rate Swap			08179M-AC-3	Benefit Street Partners -BSP 2018-15A A2A	1	1,100,000	1,064,158
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,500,000	2,411,555	12/28/2012	12/28/2042	Interest Rate Swap			13876J-AE-2	Canyon Capital CLO Ltd-CANYC 2012-1RA B	1	2,500,000	2,411,555
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,400,000	6,144,186	12/28/2012	12/28/2042	Interest Rate Swap			77342K-AC-4	Rockford Tower CLO 2018-2 Ltd	1	6,400,000	6,144,186
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,050,000	7,495,154	12/28/2012	12/28/2042	Interest Rate Swap			06760G-AC-5	Barings CLO Ltd 2018-I-SERIES 18-1A CLASS B	1	8,050,000	7,495,154
57629*AK7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	10,000,000	2,968,997	12/28/2012	12/28/2042	Interest Rate Swap		(6,706,923)	24380L-AE-3	DEER CREEK CLO LTD 2017--SERIES 17-1A CLASS B	1	10,000,000	9,675,920
57629*AK7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,500,000	23,836,687	12/28/2012	12/28/2042	Interest Rate Swap			05683E-AN-2	Bain Capital Credit CLO -BCC 2020-2A AR	1	24,500,000	23,836,687
57629*AK7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,570,000	13,299,143	12/28/2012	12/28/2042	Interest Rate Swap			48249V-AQ-4	KKR FINANCIAL CLO LTD-SERIES 13-1A CLASS A2R	1	13,570,000	13,299,143
57629*AK7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,000,000	3,838,820	12/28/2012	12/28/2042	Interest Rate Swap			05874X-AC-3	Ballyrock CDO Ltd-BALLY 2020-14A A2	1	4,000,000	3,838,820
57629*AK7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,400,000	3,177,630	12/28/2012	12/28/2042	Interest Rate Swap			75009P-AE-7	Rad CLO 12 Ltd-RAD 2021-12A C	1	3,400,000	3,177,630
57629*AK7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,110,553	6,117,476	12/28/2012	12/28/2042	Interest Rate Swap			46149M-AA-4	Invesco CLO Ltd-INVCO 2021-2A A	1	6,110,553	6,117,476
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	3,233,959	(3,485,418)	12/28/2012	12/28/2042	Interest Rate Swap		(6,706,923)	50188Q-AJ-0	LCM XVIII LP-LCM 19A AR	1	3,233,959	3,221,505
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,900,000	3,678,063	12/28/2012	12/28/2042	Interest Rate Swap			69703P-AE-9	Palmer Square CLO 2018-1-PLMRS 2018-1A B	1	3,900,000	3,678,063

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,415,775	2,322,456	12/28/2012	12/28/2042	Interest Rate Swap			784170-ZZ-8	SFR FTTH SAS Term Loan	2	2,415,775	2,322,456
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,500,000	22,315,482	12/28/2012	12/28/2042	Interest Rate Swap			06760W-AG-1	Barings Middle Market CL-BMM 2021-IA B	1	24,500,000	22,315,482
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,750,000	9,292,403	12/28/2012	12/28/2042	Interest Rate Swap			92918Q-AE-0	Voya CLO Ltd-VOYA 2021-1A B	1	9,750,000	9,292,403
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,064,158	12/28/2012	12/28/2042	Interest Rate Swap			08179M-AC-3	Benefit Street Partners -BSP 2018-15A A2A	1	1,100,000	1,064,158
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,600,000	4,311,414	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	4,311,414
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,375,000	6,240,174	12/28/2012	12/28/2042	Interest Rate Swap			680033-AC-1	Old National Bancorp/IN-SENIOR UNSECURED NOTE	1	6,375,000	6,240,174
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,939,265	12/28/2012	12/28/2042	Interest Rate Swap			55819F-AE-1	Madison Park Funding Ltd-MDPK 2022-55A B1	1	5,000,000	4,939,265
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	5,400,000	(1,461,871)	12/28/2012	12/28/2042	Interest Rate Swap		(6,706,923)	12548J-AE-2	CIFC FUNDING LTD-SERIES 17-3A CLASS A2	1	5,400,000	5,245,052
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,900,000	11,547,284	12/28/2012	12/28/2042	Interest Rate Swap			74988L-AC-8	ALM XIV Ltd-SERIES 14-14A CLASS A2R2	1	11,900,000	11,547,284
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,864,562	5,559,348	12/28/2012	12/28/2042	Interest Rate Swap			66704J-AJ-7	Northstar Education Fina-REVENUE BONDS	1	5,864,562	5,559,348
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	7,705,312	12/28/2012	12/28/2042	Interest Rate Swap			39808P-AN-6	Greywolf CLO V Ltd-GWOLF 2015-1A A2R	1	8,000,000	7,705,312
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,200,000	10,738,235	12/28/2012	12/28/2042	Interest Rate Swap			08181B-AS-8	Benefit Street Partners -SERIES 16-9A CLASS BR	1	11,200,000	10,738,235
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	7,699,200	12/28/2012	12/28/2042	Interest Rate Swap			94951D-AC-7	Wellfleet CLO 2018-3 Ltd-SERIES 18-3A CLASS A1B	1	8,000,000	7,699,200
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,684,513	8,587,694	12/28/2012	12/28/2042	Interest Rate Swap			05389L-AB-9	Avolon Aerospace Leasing Secured Note B7	1	9,684,513	8,587,694
57629*GG0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	350,000,000	40,000,000	(58,798,248)	06/10/2021	06/10/2051	Interest Rate Swap		(98,196,848)	36248M-AJ-6	GT Loan Financing I Ltd -SERIES 2013-1A CLASS AR	1	40,000,000	39,398,600
57629*GG0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		316,550,025	316,550,025	06/10/2021	06/10/2051	Interest Rate Swap			49232#-MM-2	KREOCS LENDING I LLC - Senior Secured Term Facility	1	316,550,025	316,550,025
57629*GG0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		34,829,125	34,262,200	06/10/2021	06/10/2051	Interest Rate Swap			04941Y-AC-3	Atlas Senior Loan Fund X-SERIES 18-11A CLASS A1L	1	34,829,125	34,262,200
57629*GG0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,000,000	22,072,916	06/10/2021	06/10/2051	Interest Rate Swap			G7332#-AG-8	RRPF Engine Leasing Ltd Senior Secured	2	23,000,000	22,072,916
57629*GG0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,823,992	5,200,850	06/10/2021	06/10/2051	Interest Rate Swap			78443G-AJ-4	SLM STUDENT LOAN TRUST 2-SERIES 06-7 CLASS B	1	5,823,992	5,200,850
57629*GG0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,431,215	14,183,970	06/10/2021	06/10/2051	Interest Rate Swap			25763#-AF-7	Donaldson Co Inc Senior Unsecured Notes	1	15,431,215	14,183,970
57629*GG0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,808,000	13,793,859	06/10/2021	06/10/2051	Interest Rate Swap			392709-A#-8	Green Brick Partners, In Senior Unsecured Notes	1	14,808,000	13,793,859
57629*GG0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,000,000	19,000,000	06/10/2021	06/10/2051	Interest Rate Swap			18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	19,000,000	19,000,000
57629*GG0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	225,000,000	103,500,000	39,457,826	06/10/2021	06/10/2051	Interest Rate Swap		(64,042,174)	88165Z-MM-7	Tetragon Financial Group (Delaware) LLC - Revolver	1	103,500,000	103,500,000
57629*GF2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		169,090,580	169,090,580	06/10/2021	06/10/2051	Interest Rate Swap			32008Z-MM-6	FIRST EAGLE DIRECT LENDING V-B, LLC - Secured Revolving Loan Facility	1	169,090,580	169,090,580
57629*GF2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		101,020,000	101,020,000	06/10/2021	06/10/2051	Interest Rate Swap			91831Z-MN-3	VPC ASSET BACKED OPPORTUNISTIC CREDIT Holdings Fund, L.P - Secured Revolving Loan Facility	1	101,020,000	101,020,000
57629*GF2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,000,000	24,438,250	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	24,438,250
57629*GF2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,850,000	13,458,738	06/10/2021	06/10/2051	Interest Rate Swap			38137P-AU-4	Goldentree Loan Opportun-SERIES 2015-10A CLASS BR	1	13,850,000	13,458,738
57629*GF2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	986,461	06/10/2021	06/10/2051	Interest Rate Swap			941848-D@-9	Waters Corporation Gtd Senior Note Series H	2	1,000,000	986,461
57629*GF2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,800,000	3,520,271	06/10/2021	06/10/2051	Interest Rate Swap			74988L-AJ-3	ALM XIV Ltd-SERIES 14-14A CLASS BR2	1	3,800,000	3,520,271

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Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*GE5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	300,000,000	15,000,000	(68,961,042)	06/10/2021	06/10/2051	Interest Rate Swap		(83,517,612)	48250W-AJ-4	KKR CLO 14 Ltd-KKR 14 BR	1	15,000,000	14,556,570
57629*GE5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,824,720	06/10/2021	06/10/2051	Interest Rate Swap			87248K-AS-3	TICP CLO VI 2016-5 LTD-TICP 2016-5A A2R	1	5,000,000	4,824,720
57629*GE5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,034,297	895,375	06/10/2021	06/10/2051	Interest Rate Swap			63939F-AC-4	Navient Student Loan Tru-SERIES 15-1 CLASS B	1	1,034,297	895,375
57629*GE5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,179,439	1,173,005	06/10/2021	06/10/2051	Interest Rate Swap			78448Q-AD-0	SMB PRIVATE EDUCATION LO-SMB 2015-B A3	1	1,179,439	1,173,005
57629*GE5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,350,000	7,605,798	06/10/2021	06/10/2051	Interest Rate Swap			97315T-AG-7	THL Credit Wind River 20-WINDR 2017-1A CR	1	8,350,000	7,605,798
57629*GE5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		252,000,000	248,660,748	06/10/2021	06/10/2051	Interest Rate Swap			06762W-AA-2	Barings Clo Ltd 2020-III-BABSN 2020-3A A	1	252,000,000	248,660,748
57629*GE5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,475,000	16,174,562	06/10/2021	06/10/2051	Interest Rate Swap			06760G-AA-9	Barings CLO Ltd 2018-I-SERIES 18-1A CLASS A1	1	16,475,000	16,174,562
57629*GE5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,190,059	16,055,853	06/10/2021	06/10/2051	Interest Rate Swap			13877P-AA-5	Canyon CLO 2021-4 Ltd-CANYC 2021-4A A	1	16,190,059	16,055,853
57629*GE5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,200,000	15,749,964	06/10/2021	06/10/2051	Interest Rate Swap			06760J-AE-5	Barings CLO Ltd 2018-II-SERIES 2018-2A CLAS A1B	1	16,200,000	15,749,964
57629*GE5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,000,000	15,424,112	06/10/2021	06/10/2051	Interest Rate Swap			06760X-AC-8	BARINGS CLO LTD 2018-IV-SERIES 18-4A CLASS A2	1	16,000,000	15,424,112
57629*GE5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,541,130	06/10/2021	06/10/2051	Interest Rate Swap			13876L-AL-1	Canyon CLO 2020-1 Ltd-CANYC 2020-1A BR	1	10,000,000	9,541,130
57629*GE5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		27,000,000	27,000,000	06/10/2021	06/10/2051	Interest Rate Swap			18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	27,000,000	27,000,000
57629*GD7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	8,800,000	(62,585,105)	06/11/2021	06/11/2051	Interest Rate Swap		(71,183,031)	38137P-AS-9	Goldentree Loan Opportun-SERIES 2015-10A CLASS AJR	1	8,800,000	8,597,926
57629*GD7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		83,876,461	83,876,461	06/11/2021	06/11/2051	Interest Rate Swap			96269#-MM-9	X WH REDF2-TSE SELLER, LLC - Term Loan Facility	1	83,876,461	83,876,461
57629*GD7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,500,000	7,047,788	06/11/2021	06/11/2051	Interest Rate Swap			55819T-AU-5	Madison Park Funding XX -SERIES 2016-20A CLASS CR	1	7,500,000	7,047,788
57629*GD7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,900,000	13,416,933	06/11/2021	06/11/2051	Interest Rate Swap			03328Y-AE-4	Anchorage Capital CLO Lt-ANCHC 2018-1RA B	1	13,900,000	13,416,933
57629*GD7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,496,418	6,992,573	06/11/2021	06/11/2051	Interest Rate Swap			64034C-AB-5	Nelnet Student Loan Trus-NSLT 2019-1A B	1	7,496,418	6,992,573
57629*GD7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		53,358,288	52,268,467	06/11/2021	06/11/2051	Interest Rate Swap			278300-AJ-7	Eaton Vance CLO 2020-1 L-EATON 2020-1A AR	1	53,358,288	52,268,467
57629*GD7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,350,000	5,081,537	06/11/2021	06/11/2051	Interest Rate Swap			36320T-AX-1	Galaxy XXII CLO Ltd-GALXY 2016-22A BRR	1	5,350,000	5,081,537
57629*GD7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		60,020,000	58,533,305	06/11/2021	06/11/2051	Interest Rate Swap			03768M-AJ-6	Apidos CLO XXXIII-APID 2020-33A AR	1	60,020,000	58,533,305
57629*GD7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		35,149,950	34,719,110	06/11/2021	06/11/2051	Interest Rate Swap			282523-AH-2	1828 CLO Ltd-GUGG4 2016-1A A1S1	1	35,149,950	34,719,110
57629*GD7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,460,500	10,368,145	06/11/2021	06/11/2051	Interest Rate Swap			06760Q-AU-3	Barings Middle Market CL-BMM 2017-1A CR	2	12,460,500	10,368,145
57629*GD7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,800,000	11,332,006	06/11/2021	06/11/2051	Interest Rate Swap			06762T-AG-6	Babson CLO Ltd/Cayman Islands	2	12,800,000	11,332,006
57629*GD7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,318,075	2,204,195	06/11/2021	06/11/2051	Interest Rate Swap			91824X-AE-0	VCP RRL ABS II Ltd-VCRRL 2022-1A B	2	2,318,075	2,204,195
57629*GD7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,400,000	2,137,447	06/11/2021	06/11/2051	Interest Rate Swap			05683E-AU-6	Bain Capital Credit CLO -BCC 2020-2A DR	2	2,400,000	2,137,447
57629*GD7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,250,000	2,131,760	06/11/2021	06/11/2051	Interest Rate Swap			29002H-AS-8	Elmwood CLO III Ltd-ELMW3 2019-3A DR	2	2,250,000	2,131,760
57629*GD7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,250,000	2,131,785	06/11/2021	06/11/2051	Interest Rate Swap			278300-AQ-1	Eaton Vance CLO 2020-1 L-EATON 2020-1A DR	2	2,250,000	2,131,785
57629*GD7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,000,000	22,000,000	06/11/2021	06/11/2051	Interest Rate Swap			18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	22,000,000	22,000,000
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	325,000,000	8,300,000	(85,700,501)	06/11/2021	06/11/2051	Interest Rate Swap		(93,667,713)	05684D-AG-8	Bain Capital Credit CLO-BCC 2020-1A B FLOATING	1	8,300,000	7,967,212

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	7,552,280	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	7,552,280
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,371,845	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	14,371,845
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,910,000	6,775,082	06/11/2021	06/11/2051	Interest Rate Swap			50188Q-AE-1	LCM XIX LTD PARTNERSHIP DEF MEZZ NT CL C	1	6,910,000	6,775,082
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		113,305,291	113,305,291	06/11/2021	06/11/2051	Interest Rate Swap			901399-MQ-5	Twinbrook Capital Funding VII DSPV, LLC - Term Loan	1	113,305,291	113,305,291
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		115,672,929	115,672,929	06/11/2021	06/11/2051	Interest Rate Swap			69324#-MN-7	PCRED LENDING III LLC, PCRED LENDING III SPE I LLC and PCRED LENDING III OFFSHORE LTD.-Term Loan 2020-2	1	115,672,929	115,672,929
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,064,158	06/11/2021	06/11/2051	Interest Rate Swap			08179M-AC-3	Benefit Street Partners -BSP 2018-15A A2A	1	1,100,000	1,064,158
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,800,000	5,411,046	06/11/2021	06/11/2051	Interest Rate Swap			01749B-AC-3	Allegro CLO VI Ltd-ALLEG 2017-2A C	1	5,800,000	5,411,046
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,200,000	2,999,181	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	2,999,181
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		32,910,623	27,297,175	06/11/2021	06/11/2051	Interest Rate Swap			341081-FR-3	Florida Power & Light Co-SECURED	1	32,910,623	27,297,175
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,060,600	21,508,898	06/11/2021	06/11/2051	Interest Rate Swap			06761M-AC-1	Barings Middle Market CL-BMM 2018-IA B	1	22,060,600	21,508,898
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,600,000	5,193,670	06/11/2021	06/11/2051	Interest Rate Swap			13887W-AN-0	Canyon Capital CLO 2019--CANYC 2019-2A CR	1	5,600,000	5,193,670
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,330,000	4,998,506	06/11/2021	06/11/2051	Interest Rate Swap			42086N-AJ-7	Hayfin Kingsland XI Ltd-HAYFN 2019-2A BR	1	5,330,000	4,998,506
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,816,815	4,809,395	06/11/2021	06/11/2051	Interest Rate Swap			05684C-AL-9	Bain Capital Credit CLO -BCC 2020-3A A1R	1	4,816,815	4,809,395
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,100,000	4,795,040	06/11/2021	06/11/2051	Interest Rate Swap			67098D-AW-3	OHA Credit Funding 4 Ltd-OAKC 2019-4A CR	1	5,100,000	4,795,040
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,964,660	4,692,485	06/11/2021	06/11/2051	Interest Rate Swap			82670Q-AG-4	Signal Peak CLO 9 Ltd-SPEAK 2021-9A C	1	4,964,660	4,692,485
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,665,798	4,696,225	06/11/2021	06/11/2051	Interest Rate Swap			29002Q-AA-7	Elmwood CLO VII Ltd-ELMW7 2020-4A A	1	4,665,798	4,696,225
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,300,000	4,048,226	06/11/2021	06/11/2051	Interest Rate Swap			67707L-AJ-7	Oak Hill Credit Partners	1	4,300,000	4,048,226
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,200,000	3,938,684	06/11/2021	06/11/2051	Interest Rate Swap			97314D-AG-3	KVK CLO 2016-1 Ltd-KVK 2016-1A CR2	1	4,200,000	3,938,684
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,300,000	3,974,146	06/11/2021	06/11/2051	Interest Rate Swap			05682E-AG-8	Bain Capital Credit CLO -BCC 2021-5A C	1	4,300,000	3,974,146
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,525,000	3,393,133	06/11/2021	06/11/2051	Interest Rate Swap			64130T-BC-8	Neuberger Berman CLO XX -NEUB 2015-20A BRR	1	3,525,000	3,393,133
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		40,000,000	40,000,000	06/11/2021	06/11/2051	Interest Rate Swap			515095-MM-6	Landmark Equity Partners XVI-D, LLC	1	40,000,000	40,000,000
57629*GB1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	325,000,000	5,800,000	(89,396,295)	06/11/2021	06/11/2051	Interest Rate Swap		(94,822,763)	67570Q-AP-6	OCP CLO 2019-16 Ltd-SERIES 19-16A CLASS CR	1	5,800,000	5,426,468
57629*GB1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,000,000	11,458,152	06/11/2021	06/11/2051	Interest Rate Swap			92917J-AE-7	Voya CLO 2018-2 Ltd-VOYA 2018-2A B1	1	12,000,000	11,458,152
57629*GB1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		89,175,689	89,175,689	06/11/2021	06/11/2051	Interest Rate Swap			69324#-MM-9	PCRED LENDING III LLC, PCRED LENDING III SPE I LLC and PCRED LENDING III OFFSHORE LTD.,-Term Loan Series 2019-1	1	89,175,689	89,175,689
57629*GB1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		60,000,000	57,686,520	06/11/2021	06/11/2051	Interest Rate Swap			83614X-AQ-4	Sound Point CLO XXVI Ltd-SNDPT 2020-1A AR	1	60,000,000	57,686,520
57629*GB1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		57,832,838	56,882,163	06/11/2021	06/11/2051	Interest Rate Swap			67115L-AA-2	Oak Hill Credit Partners-OAKC 2021-16A A	1	57,832,838	56,882,163
57629*GB1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		54,100,000	53,420,179	06/11/2021	06/11/2051	Interest Rate Swap			67104L-AE-7	OHA Loan Funding 2013-2 -OHALF 2013-2A AR	1	54,100,000	53,420,179
57629*GB1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		50,000,000	47,956,450	06/11/2021	06/11/2051	Interest Rate Swap			17275G-AA-4	CIRUS-2018-1A A	1	50,000,000	47,956,450

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*GB1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		50,000,000	47,315,650	06/11/2021	06/11/2051	Interest Rate Swap			25255A-AA-4	DCF 2019-1A A	1	50,000,000	47,315,650
57629*GB1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,100,000	12,639,129	06/11/2021	06/11/2051	Interest Rate Swap			67098D-AU-7	OHA Credit Funding 4 Ltd-OAKC 2019-4A BR	1	13,100,000	12,639,129
57629*GB1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		28,000,000	28,000,000	06/11/2021	06/11/2051	Interest Rate Swap			18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	28,000,000	28,000,000
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	55,000,000	23,500,000	14,724,721	04/09/2013	04/09/2043	Interest Rate Swap		(7,550,036)	92558V-AC-8	Vibrant CLO Ltd-SERIES 18-9A CLASS A2	1	23,500,000	22,274,757
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,483,402	5,827,237	04/09/2013	04/09/2043	Interest Rate Swap			78442G-PL-4	SLM STUDENT LOAN TRUST-SERIES 2005-4 CLASS B	1	6,483,402	5,827,237
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,400,000	6,147,878	04/09/2013	04/09/2043	Interest Rate Swap			01749B-AB-5	Allegro CLO VI Ltd-ALLEG 2017-2A B	1	6,400,000	6,147,878
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,272,399	3,470,785	04/09/2013	04/09/2043	Interest Rate Swap			12481X-AS-9	CBAM 2018-6 Ltd-CBAM 2018-6A B1R	1	3,272,399	3,470,785
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,500,000	7,212,803	04/09/2013	04/09/2043	Interest Rate Swap			77342J-AC-7	Rockford Tower CLO 2018--SERIES 18-1A CLASS B	1	7,500,000	7,212,803
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,900,000	6,688,832	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	6,688,832
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		496,718	481,143	04/09/2013	04/09/2043	Interest Rate Swap			06759F-AD-8	BABSON CLO LTD 2015-II-SERIES 15-2A CLASS B2R	1	496,718	481,143
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,635,605	11,614,092	04/09/2013	04/09/2043	Interest Rate Swap			38137W-AQ-8	Goldentree Loan Manageme-GLM 2019-6A AR	1	11,635,605	11,614,092
57629*AV3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	60,000,000	23,247,981	14,113,528	04/09/2013	04/09/2043	Interest Rate Swap		(8,236,402)	784170-ZZ-8	SFR FTTH SAS Term Loan	2	23,247,981	22,349,930
57629*AV3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,500,000	17,753,451	04/09/2013	04/09/2043	Interest Rate Swap			50188G-AX-1	LCM XVIII LP-LCM 18A A2R	1	18,500,000	17,753,451
57629*AV3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,500,000	7,289,963	04/09/2013	04/09/2043	Interest Rate Swap			33882G-AG-3	Flatiron Clo 17 Ltd-FLAT 2017-1A BR	1	7,500,000	7,289,963
57629*AV3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,700,000	4,417,586	04/09/2013	04/09/2043	Interest Rate Swap			67707C-AU-2	Oak Hill Credit Partners-OAKC 2014-10RA CR	1	4,700,000	4,417,586
57629*AV3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	1,933,052	04/09/2013	04/09/2043	Interest Rate Swap			62848F-AC-6	MYERS PARK CLO LTD-MYERS 2018-1A A2	1	2,000,000	1,933,052
57629*AV3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,291,254	6,376,589	04/09/2013	04/09/2043	Interest Rate Swap			25654#-AA-0	Dodger Tickets LLC Senior Secured	1	6,291,254	6,376,589
57629*AV3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	8,005,152	04/09/2013	04/09/2043	Interest Rate Swap			75009J-AB-7	Rad CLO 17 Ltd-RAD 2022-17A B1	1	8,000,000	8,005,152
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	55,000,000	26,000,000	18,175,648	04/09/2013	04/09/2043	Interest Rate Swap		(7,272,944)	83609Y-AC-0	Sounds Point CLO IV-R LT-SERIES 13-3RA CLASS A	1	26,000,000	25,448,592
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,389,215	1,232,095	04/09/2013	04/09/2043	Interest Rate Swap			78442G-QA-7	SLM STUDENT LOAN TRUST-SERIES 2005-6 CLASS B	1	1,389,215	1,232,095
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,365,119	20,214,850	04/09/2013	04/09/2043	Interest Rate Swap			29002G-AB-7	Elmwood CLO IV Ltd-ELMW4 2020-1A A	1	20,365,119	20,214,850
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,458,590	04/09/2013	04/09/2043	Interest Rate Swap			29001L-AN-1	Elmwood CLO II Ltd-ELMW2 2019-2A BR	1	15,000,000	14,458,590
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,900,000	5,636,836	04/09/2013	04/09/2043	Interest Rate Swap			40436X-AG-2	HIGHBRIDGE LOAN MANAGEME-SERIES 2014 CLASS BR	1	5,900,000	5,636,836
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	55,000,000	25,900,000	17,693,257	04/09/2013	04/09/2043	Interest Rate Swap		(7,272,944)	04016V-AC-9	ARES XLVII CLO Ltd-SERIES 18-47A CLASS A2	1	25,900,000	24,966,201
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,757,420	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	9,757,420
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,900,000	10,302,135	04/09/2013	04/09/2043	Interest Rate Swap			38138D-AS-5	Goldentree Loan Manageme-GLM 2019-5A CR	1	10,900,000	10,302,135
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,695,190	04/09/2013	04/09/2043	Interest Rate Swap			29001L-AQ-4	Elmwood CLO II Ltd-ELMW2 2019-2A CR	1	5,000,000	4,695,190
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,575,000	2,428,938	04/09/2013	04/09/2043	Interest Rate Swap			08179H-AC-4	Benefit Street Partners -BSP 2017-12A B	1	2,575,000	2,428,938
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	964,622	04/09/2013	04/09/2043	Interest Rate Swap			13876J-AE-2	Canyon Capital CLO Ltd-CANYC 2012-1RA B	1	1,000,000	964,622

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,498,045	6,182,365	04/09/2013	04/09/2043	Interest Rate Swap			512807-AU-2	Lam Research Corp-SENIOR UNSECURED	1	6,498,045	6,182,365
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,939,265	04/09/2013	04/09/2043	Interest Rate Swap			55819F-AE-1	Madison Park Funding Ltd-MDPK 2022-55A B1	1	5,000,000	4,939,265
57629*AU5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	55,000,000	2,908,901	(4,403,932)	04/09/2013	04/09/2043	Interest Rate Swap		(7,307,455)	38137W-AQ-8	Goldentree Loan Manageme-GLM 2019-6A AR	1	2,908,901	2,903,523
57629*AU5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,812,500	20,661,589	04/09/2013	04/09/2043	Interest Rate Swap			06763H-AC-0	Babson CLO Ltd/Cayman Is-BABSN 2022-4A B	1	20,812,500	20,661,589
57629*AU5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,213,729	12,305,088	04/09/2013	04/09/2043	Interest Rate Swap			87248K-AJ-3	TICP CLO V 2016-1 Ltd-TICP 2016-5A A1R	1	12,213,729	12,305,088
57629*AU5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,725,324	13,366,866	04/09/2013	04/09/2043	Interest Rate Swap			05875H-AC-7	BALLYROCK CLO 2018-1 LTD-SERIES 2018-1A CLASS A2	1	13,725,324	13,366,866
57629*AU5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	966,526	04/09/2013	04/09/2043	Interest Rate Swap			62848F-AC-6	MYERS PARK CLO LTD-MYERS 2018-1A A2	1	1,000,000	966,526
57629*AU5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,500,000	5,401,853	04/09/2013	04/09/2043	Interest Rate Swap			48661N-AE-8	KAYNE CLO-SERIES 19-6A CLASS B1	1	5,500,000	5,401,853
57629*AU5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,925,922	7,166,909	04/09/2013	04/09/2043	Interest Rate Swap			25654#-AB-8	Dodger Tickets LLC Senior Secured	1	6,925,922	7,166,909
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	60,000,000	21,900,000	13,564,954	04/09/2013	04/09/2043	Interest Rate Swap		(7,971,769)	56607F-AA-3	Marble Point CLO XI Ltd-MP11 2017-2A A	1	21,900,000	21,536,723
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,882,398	11,631,481	04/09/2013	04/09/2043	Interest Rate Swap			66704J-BD-9	NORTHSTAR EDUCATION FINA-SERIES 04-2 CLASS B	1	12,882,398	11,631,481
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,254,783	10,292,768	04/09/2013	04/09/2043	Interest Rate Swap			66704J-BK-3	NORTHSTAR EDUCATION FINA-SERIES 05-1 CLASS B	1	11,254,783	10,292,768
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,500,000	3,346,686	04/09/2013	04/09/2043	Interest Rate Swap			94950J-AC-5	Wellfleet CLO Ltd-SERIES 18-1A CLASS B	1	3,500,000	3,346,686
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,200,000	2,939,885	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	2,939,885
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	1,933,052	04/09/2013	04/09/2043	Interest Rate Swap			62848F-AC-6	MYERS PARK CLO LTD-MYERS 2018-1A A2	1	2,000,000	1,933,052
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,900,000	11,475,587	04/09/2013	04/09/2043	Interest Rate Swap			44330G-AE-3	Highbridge Loan Manageme-SERIES 4A-2014 CLASS A2R	1	11,900,000	11,475,587
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,200,000	7,821,955	04/09/2013	04/09/2043	Interest Rate Swap			40425Q-AA-3	H.H.I. HULL NO. S856 L.L Guaranteed Notes	1	8,200,000	7,821,955
57629*GA3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	225,000,000	34,500,000	(31,171,188)	06/11/2021	06/11/2051	Interest Rate Swap		(65,027,970)	01750C-AA-1	Allegro CLO VII Ltd-ALLEG 2018-1A A	1	34,500,000	33,856,782
57629*GA3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	984,432	06/11/2021	06/11/2051	Interest Rate Swap			48250W-AG-0	KKR CLO 14 Ltd-KKR 14 AR	1	1,000,000	984,432
57629*GA3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,100,000	7,003,873	06/11/2021	06/11/2051	Interest Rate Swap			941848-D@-9	Waters Corporation Gtd Senior Note Series H	2	7,100,000	7,003,873
57629*GA3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,840,205	06/11/2021	06/11/2051	Interest Rate Swap			14314L-AE-5	Carlyle Global Market St-CGMS 2014-2RA A2	1	5,000,000	4,840,205
57629*GA3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,500,000	2,478,952	06/11/2021	06/11/2051	Interest Rate Swap			64032V-AB-5	Nelnet Student Loan Trus-NSLT 2020-5A B	1	2,500,000	2,478,952
57629*GA3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		90,980,000	90,980,000	06/11/2021	06/11/2051	Interest Rate Swap			91831Z-MM-5	VPC SPECIALTY LENDING INVESTMENTS INTERMEDIATE, L.P. - Secured Revolving Loan Facility	1	90,980,000	90,980,000
57629*GA3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		56,792,738	55,679,600	06/11/2021	06/11/2051	Interest Rate Swap			72403Z-NS-9	PIONEERS GATE LLC 2021-1 CFCC	1	56,792,738	55,679,600
57629*GA3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,400,000	12,792,511	06/11/2021	06/11/2051	Interest Rate Swap			08179L-AC-5	Benefit Street Partners -SERIES 18-14A CLASS A2	1	13,400,000	12,792,511
57629*GA3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	7,763,416	06/11/2021	06/11/2051	Interest Rate Swap			67115W-AG-5	OHA Credit Funding 1 LTD-SERIES 18-1A CLASS B	1	8,000,000	7,763,416
57629*GA3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,100,000	6,768,245	06/11/2021	06/11/2051	Interest Rate Swap			25255D-AE-0	Diameter Capital CLO 1 L-DCLO 2021-1A A2	1	7,100,000	6,768,245
57629*GA3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		26,216,587	24,044,518	06/11/2021	06/11/2051	Interest Rate Swap			59048@-AA-6	Mesa Air Group, Inc. Class A Notes	2	26,216,587	24,044,518
57629*GA3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		56,000,000	56,000,000	06/11/2021	06/11/2051	Interest Rate Swap			515095-MM-6	Landmark Equity Partners XVI-D, LLC	1	56,000,000	56,000,000

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*FZ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	14,000,000	(58,245,749)	06/11/2021	06/11/2051	Interest Rate Swap		(71,855,849)	55820C-AE-5	MADISON PARK FUNDING XXI-MDPK 2018-29A A2	1	14,000,000	13,610,100
57629*FZ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,850,000	22,467,080	06/11/2021	06/11/2051	Interest Rate Swap			26251L-AC-8	DRYDEN 64 CLO LTD-DRSLF 2018-64A A	1	22,850,000	22,467,080
57629*FZ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,100,000	12,602,776	06/11/2021	06/11/2051	Interest Rate Swap			75884B-AC-2	Regatta X Funding Ltd-SERIES 2017-3A CLASS B	1	13,100,000	12,602,776
57629*FZ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,700,000	4,444,560	06/11/2021	06/11/2051	Interest Rate Swap			04942J-AE-1	Atlas Senior Loan Fund X-ATCLO 2018-10A B	1	4,700,000	4,444,560
57629*FZ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,000	6,349,266	06/11/2021	06/11/2051	Interest Rate Swap			94950C-AG-1	Wellfleet CLO Ltd-WELF 2021-1A C	1	7,000,000	6,349,266
57629*FZ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		189,048,781	189,048,781	06/11/2021	06/11/2051	Interest Rate Swap			46143#-MM-6	Invesco CMI Investments MM, LLC - Senior Secured Notes - Term Loan Series 2020-1	2	189,048,781	189,048,781
57629*FZ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		31,600,000	28,917,381	06/11/2021	06/11/2051	Interest Rate Swap			06760W-AE-6	Barings Middle Market CL-BMM 2021-1A A2	1	31,600,000	28,917,381
57629*FZ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30,163,699	28,710,270	06/11/2021	06/11/2051	Interest Rate Swap			62983P-AA-3	Nakilat Inc-SECURED BOND	1	30,163,699	28,710,270
57629*FZ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	20,000,000	06/11/2021	06/11/2051	Interest Rate Swap			18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	20,000,000	20,000,000
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	15,000,000	11,073,052	03/05/2014	03/05/2034	Interest Rate Swap		(3,503,438)	55818R-BA-3	Madison Park Funding XIV-MDPK 2014-14A BRR	1	15,000,000	14,576,490
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,920,000	4,747,195	03/05/2014	03/05/2034	Interest Rate Swap			48249V-AS-0	KKR FINANCIAL CLO LTD-SERIES 13-1A CLASS BR	1	4,920,000	4,747,195
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,198,362	16,431,749	03/05/2014	03/05/2034	Interest Rate Swap			14316Y-AA-3	Carlyle US CLO 2021-10 L-CGMS 2021-10A A	1	16,198,362	16,431,749
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,700,000	13,065,772	03/05/2014	03/05/2034	Interest Rate Swap			05682L-AL-1	Bain Capital Credit CLO -BCC 2019-2A BR	1	13,700,000	13,065,772
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,050,000	7,734,070	03/05/2014	03/05/2034	Interest Rate Swap			48252R-AQ-7	KKR Clo 24 Ltd-KKR 24 BR	1	8,050,000	7,734,070
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,000	6,891,024	03/05/2014	03/05/2034	Interest Rate Swap			48250W-AG-0	KKR CLO 14 Ltd-KKR 14 AR	1	7,000,000	6,891,024
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,800,000	19,614,157	03/05/2014	03/05/2034	Interest Rate Swap			03958@-AC-0	GAIF Bond Issuer Pty Ltd Gtd Senior Note	1	19,800,000	19,614,157
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,400,000	6,139,885	03/05/2014	03/05/2034	Interest Rate Swap			05684K-AN-7	Bain Capital Credit CLO -BCC 2020-4A B	1	6,400,000	6,139,885
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,000,000	2,848,269	03/05/2014	03/05/2034	Interest Rate Swap			09630Q-AN-1	BlueMountain CLO XXX Ltd-BLUEM 2020-30A BR	1	3,000,000	2,848,269
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,650,000	1,443,354	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	1,443,354
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,350,000	12,349,012	03/05/2014	03/05/2034	Interest Rate Swap			55817H-AE-9	Madison Park Funding Ltd-MDPK 2022-62A B	1	12,350,000	12,349,012
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	19,421,224	17,269,572	03/05/2014	03/05/2034	Interest Rate Swap		(3,485,228)	346845-AC-4	Fort Benning Family Comm-UNSECURED	1	19,421,224	20,754,800
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,626,061	21,313,779	03/05/2014	03/05/2034	Interest Rate Swap			55921Q-AA-0	Magna Imperio Systems Co-SECURED	1	21,626,061	21,313,779
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,300,000	17,872,347	03/05/2014	03/05/2034	Interest Rate Swap			83012Q-AA-2	Sixth Street CLO-SIXST 2021-20A A1	1	18,300,000	17,872,347
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,400,000	9,054,832	03/05/2014	03/05/2034	Interest Rate Swap			88434H-AE-3	THL Credit Wind River 20-SERIES 18-2A CLASS A2	1	9,400,000	9,054,832
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,700,000	3,512,865	03/05/2014	03/05/2034	Interest Rate Swap			09630Q-AN-1	BlueMountain CLO XXX Ltd-BLUEM 2020-30A BR	1	3,700,000	3,512,865
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,625,000	13,133,560	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	13,133,560
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,991,409	1,836,163	03/05/2014	03/05/2034	Interest Rate Swap			00435T-AB-7	ACCESS GROUP INC-SERIES 2015-1 CLASS B	1	1,991,409	1,836,163
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,600,000	5,416,001	03/05/2014	03/05/2034	Interest Rate Swap			12563E-AC-7	CIFC Funding 2021-I Ltd-CIFC 2021-1A B	1	5,600,000	5,416,001
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,500,000	5,167,899	03/05/2014	03/05/2034	Interest Rate Swap			48661A-AN-6	KAYNE CLO I Ltd-KAYNE 2018-1A CR	1	5,500,000	5,167,899

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,177,653	3,025,778	03/05/2014	03/05/2034	Interest Rate Swap			91159H-HR-4	US Bancorp-SENIOR UNSECURED	1	3,177,653	3,025,778
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,900,000	6,823,258	03/05/2014	03/05/2034	Interest Rate Swap			06762V-AC-0	Barings Loan Partners CL-BABSN 2022-3A B	1	6,900,000	6,823,258
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	56,082,703	48,119,259	05/19/2014	05/19/2034	Interest Rate Swap		(7,137,705)	77342J-AA-1	Rockford Tower CLO 2018--SERIES 18-1A CLASS A	1	56,082,703	55,256,964
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,000	6,787,760	05/19/2014	05/19/2034	Interest Rate Swap			64130P-AE-3	Neuberger Berman CLO Ltd-NEUB 2018-28A B	1	7,000,000	6,787,760
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,181,510	05/19/2014	05/19/2034	Interest Rate Swap			13877E-AE-2	Canyon Capital CLO Ltd-CANYC 2021-1A B	1	15,000,000	14,181,510
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,933,358	6,958,178	05/19/2014	05/19/2034	Interest Rate Swap			64132J-AN-5	Neuberger Berman Loan Ad-NEUB 2019-31A AR	1	6,933,358	6,958,178
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,000,000	15,364,864	05/19/2014	05/19/2034	Interest Rate Swap			04017Q-AE-5	ARES CLO Ltd-SERIES 18-28RA CLASS B	1	16,000,000	15,364,864
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,750,000	6,469,828	05/19/2014	05/19/2034	Interest Rate Swap			087598-AC-2	BETHPAGE PARK CLO LTD-BETHP 2021-1A B	1	6,750,000	6,469,828
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,800,000	2,734,287	05/19/2014	05/19/2034	Interest Rate Swap			48661Y-AA-2	Kayne CLO 4 Ltd-SERIES 19-4A CLASS B1	1	2,800,000	2,734,287
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,116,362	10,803,208	05/19/2014	05/19/2034	Interest Rate Swap			559222-AR-5	Magna International Inc-SR UNSECURED	1	11,116,362	10,803,208
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,452,531	7,406,070	05/19/2014	05/19/2034	Interest Rate Swap			871980-AE-8	Symphony CLO 35 Ltd-SYMP 2022-35A B1	1	7,452,531	7,406,070
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	85,000,000	23,487,000	19,166,251	05/09/2014	05/09/2034	Interest Rate Swap		(3,980,681)	12551R-AA-6	CIFC Funding 2018-I Ltd-CIFC 2018-1A A	1	23,487,000	23,146,932
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,443,485	05/09/2014	05/09/2034	Interest Rate Swap			03765W-BC-1	Apollo Credit Funding IV-SERIES 4A CLASS A1BR	1	15,000,000	14,443,485
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,650,000	5,457,024	05/09/2014	05/09/2034	Interest Rate Swap			50184N-AN-2	LCM LTD PARTNERSHIP-SERIES 15A CLASS BR	1	5,650,000	5,457,024
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,609,287	5,499,196	05/09/2014	05/09/2034	Interest Rate Swap			04009G-AE-7	ARES L CLO Ltd-SERIES 19-53A CLASS B	1	5,609,287	5,499,196
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,400,000	6,038,054	05/09/2014	05/09/2034	Interest Rate Swap			97314D-AE-8	KVK CLO 2016-1 Ltd-KVK 2016-1A BR2	1	6,400,000	6,038,054
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	19,628,800	05/09/2014	05/09/2034	Interest Rate Swap			77342K-AA-8	ROCKFORD TOWER CLO 2018--ROCKT 2018-2A A	1	20,000,000	19,628,800
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,900,000	3,584,354	05/09/2014	05/09/2034	Interest Rate Swap			05683L-AG-1	Bain Capital Credit CLO -SERIES 1A CLASS C	1	3,900,000	3,584,354
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,015,467	8,667,207	05/09/2014	05/09/2034	Interest Rate Swap			784170-ZZ-8	SFR FTTH SAS Term Loan	2	9,015,467	8,667,207
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,939,265	05/09/2014	05/09/2034	Interest Rate Swap			55819F-AE-1	Madison Park Funding Ltd-MDPK 2022-55A B1	1	5,000,000	4,939,265
57629*CG4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	55,000,000	10,000,000	5,720,129	10/06/2014	10/06/2034	Interest Rate Swap		(4,016,521)	55819B-AN-0	Madison Park Funding XVI-MDPK 2015-18A BR	1	10,000,000	9,736,650
57629*CG4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,100,000	19,272,423	10/06/2014	10/06/2034	Interest Rate Swap			06760G-AB-7	Barings CLO Ltd 2018-I-SERIES 18-1A CLASS A2	1	20,100,000	19,272,423
57629*CG4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,057,919	23,873,566	10/06/2014	10/06/2034	Interest Rate Swap			77341D-AA-5	Rockford Tower CLO 2017--ROCKT 2017-3A A	1	24,057,919	23,873,566
57629*CG4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,100,000	2,913,064	10/06/2014	10/06/2034	Interest Rate Swap			04943A-AG-4	ATLAS SENIOR LOAN FUND L-SERIES 17-8A CLASS C	1	3,100,000	2,913,064
57629*CG4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,526,177	6,945,016	10/06/2014	10/06/2034	Interest Rate Swap			172967-LW-9	Citigroup Inc-SENIOR UNSECURED	1	7,526,177	6,945,016
57629*FY2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	12,417,512	(17,836,947)	06/16/2021	06/16/2051	Interest Rate Swap		(29,745,473)	G6776M-ZZ-9	ORANGE GROVE ENERGY, L.P DELAYED DRAW TE	2	12,417,512	11,908,526
57629*FY2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		403,996	403,996	06/16/2021	06/16/2051	Interest Rate Swap			247358-BB-9	EAIV Delta MSN 15153	1	403,996	403,996
57629*FY2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		384,670	384,625	06/16/2021	06/16/2051	Interest Rate Swap			247358-DD-3	EAIV Delta MSN 15161	1	384,670	384,625
57629*FY2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		29,592	28,099	06/16/2021	06/16/2051	Interest Rate Swap			247358-RR-7	EAIV 2017 Delta MSN 15146	1	29,592	28,099
57629*FY2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		384,670	384,625	06/16/2021	06/16/2051	Interest Rate Swap			247358-RW-6	EAIV Delta MSN 15162	1	384,670	384,625

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*FY2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,114,248	4,916,688	06/16/2021	06/16/2051	Interest Rate Swap			784170-ZZ-8	SFR FTTH SAS Term Loan	2	5,114,248	4,916,688
57629*FY2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,113,030	3,872,998	06/16/2021	06/16/2051	Interest Rate Swap			429827-AS-7	HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS B2	1	4,113,030	3,872,998
57629*FY2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,200,000	9,780,964	06/16/2021	06/16/2051	Interest Rate Swap			00889B-AB-7	Aimco CDO-AIMCO 2021-15A B	1	10,200,000	9,780,964
57629*FY2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,257,248	20,169,002	06/16/2021	06/16/2051	Interest Rate Swap			55818Y-BN-0	Madison Park Funding XVI-MDPK 2015-17A AR2	1	20,257,248	20,169,002
57629*FY2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,500,000	19,808,248	06/16/2021	06/16/2051	Interest Rate Swap			449272-AA-1	ICG US CLO Ltd-ICG 2021-4A A1	1	20,500,000	19,808,248
57629*FY2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,470,447	19,381,420	06/16/2021	06/16/2051	Interest Rate Swap			75009R-AA-1	Rad CLO 14 Ltd-RAD 2021-14A A	1	19,470,447	19,381,420
57629*FY2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	19,236,440	06/16/2021	06/16/2051	Interest Rate Swap			67707C-AS-7	Oak Hill Credit Partners-OAKC 2014-10RA BR	1	20,000,000	19,236,440
57629*FY2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,700,000	8,226,433	06/16/2021	06/16/2051	Interest Rate Swap			33836J-AE-9	ASSURANT CLO I LTD-MORGN 2017-1A BR	1	8,700,000	8,226,433
57629*FY2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,000,000	12,000,000	06/16/2021	06/16/2051	Interest Rate Swap			18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	12,000,000	12,000,000
57629*GH8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	17,548,411	(55,891,117)	06/16/2021	06/16/2051	Interest Rate Swap		(72,871,152)	29002H-AN-9	Elmwood CLO III Ltd-ELMW3 2019-3A BR	1	17,548,411	16,980,035
57629*GH8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		49,987,222	49,292,750	06/16/2021	06/16/2051	Interest Rate Swap			05682V-AA-3	BAIN CAPITAL CREDIT CLO -SERIES 18-2A CLASS A1	1	49,987,222	49,292,750
57629*GH8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		76,308,750	76,308,750	06/16/2021	06/16/2051	Interest Rate Swap			50079@-MR-7	KREF Lending VII - Term Loan Series 2019-6	1	76,308,750	76,308,750
57629*GH8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,400,000	11,967,959	06/16/2021	06/16/2051	Interest Rate Swap			124166-AE-9	Buttermilk Park CLO Ltd-BMILK 2018-1A B1	1	12,400,000	11,967,959
57629*GH8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,600,000	7,330,899	06/16/2021	06/16/2051	Interest Rate Swap			75888K-AC-8	REGATTA VIII FUNDING LTD-SERIES 2017-1A CLASS B	1	7,600,000	7,330,899
57629*GH8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,650,000	5,418,994	06/16/2021	06/16/2051	Interest Rate Swap			78108Y-AQ-5	RR 1 LLC-RRAM 2017-1A A2B	1	5,650,000	5,418,994
57629*GH8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,500,000	10,107,962	06/16/2021	06/16/2051	Interest Rate Swap			14315L-AC-8	Carlyle Global Market St-SERIES 14-3RA CLASS A1B	1	10,500,000	10,107,962
57629*GH8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,500,000	10,132,227	06/16/2021	06/16/2051	Interest Rate Swap			12564D-AC-8	CIFC Funding Ltd-CIFC 2021-3A B	1	10,500,000	10,132,227
57629*GH8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,644,740	06/16/2021	06/16/2051	Interest Rate Swap			69701X-AC-8	Palmer Square CLO Ltd-SERIES 2021-2A CLASS B	1	10,000,000	9,644,740
57629*GH8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		31,012,800	27,441,831	06/16/2021	06/16/2051	Interest Rate Swap			06760Q-AQ-2	Barings Middle Market CL-BMM 2017-1A A2R	1	31,012,800	27,441,831
57629*GH8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,256,945	23,325,264	06/16/2021	06/16/2051	Interest Rate Swap			01750W-AC-3	Allegro CLO XIII Ltd-ALLEG 2021-1A A	1	23,256,945	23,325,264
57629*GH8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,998,000	20,838,471	06/16/2021	06/16/2051	Interest Rate Swap			06760Q-AS-8	Barings Middle Market CL-BMM 2017-1A BR	1	23,998,000	20,838,471
57629*GH8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,600,000	22,747,828	06/16/2021	06/16/2051	Interest Rate Swap			30259A-AA-0	FDF I Ltd-SERIES 17-3A CLASS A1	1	23,600,000	22,747,828
57629*GH8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,200,000	7,826,785	06/16/2021	06/16/2051	Interest Rate Swap			08186P-AN-3	Benefit Street Partners -BSP 2019-18A BR	1	8,200,000	7,826,785
57629*GH8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,000,000	21,000,000	06/16/2021	06/16/2051	Interest Rate Swap			18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	21,000,000	21,000,000
57629*GS4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	170,100,000	97,251,462	06/16/2021	06/16/2051	Interest Rate Swap		(72,848,538)	46143#-MO-2	Invesco CMI Investments MM, LLC - TERM LN SER 2021-3	1	170,100,000	170,100,000
57629*GS4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,490,000	10,122,976	06/16/2021	06/16/2051	Interest Rate Swap			40437L-AG-7	HPS Loan Management 13-2-HLM 13A-18 B	1	10,490,000	10,122,976
57629*GS4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,644,270	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	9,644,270
57629*GS4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,500,000	7,137,773	06/16/2021	06/16/2051	Interest Rate Swap			64132D-AL-2	Neuberger Berman Loan Advisers CLO 32 Ltd	1	7,500,000	7,137,773
57629*GS4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,800,000	4,531,186	06/16/2021	06/16/2051	Interest Rate Swap			64131J-AQ-9	Neuberger Berman Loan Advisers CLO 25 Ltd	1	4,800,000	4,531,186

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*GS4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,600,000	17,308,526	06/16/2021	06/16/2051	Interest Rate Swap			55955A-AA-4	Magnetite XX Ltd	1	17,600,000	17,308,526
57629*GS4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,000,000	15,693,184	06/16/2021	06/16/2051	Interest Rate Swap			85816L-AA-6	Steele Creek Clo 2018-2 Ltd	1	16,000,000	15,693,184
57629*GS4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,039,344	11,965,904	06/16/2021	06/16/2051	Interest Rate Swap			87289B-AA-2	TCP DLF VIII 2018 CLO, LLC	1	12,039,344	11,965,904
57629*GS4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,700,000	19,054,352	06/16/2021	06/16/2051	Interest Rate Swap			G3958@-AJ-5	GAIF Bond Issuer Pty Ltd Gtd Senior Note	1	19,700,000	19,054,352
57629*GS4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		55,000,000	55,000,000	06/16/2021	06/16/2051	Interest Rate Swap			515095-MM-6	Landmark Equity Partners XVI-D, LLC	1	55,000,000	55,000,000
57629*GR6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	16,600,000	(55,551,702)	06/17/2021	06/17/2051	Interest Rate Swap		(71,475,136)	92915P-AK-1	Voya CLO 2014-1 Ltd-INGIM 2014-1A ABR2	1	16,600,000	15,923,434
57629*GR6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		60,360	60,328	06/17/2021	06/17/2051	Interest Rate Swap			05363U-AW-3	AVERY POINT IV CLO LTD-SERIES 14-1A CLASS CR	1	60,360	60,328
57629*GR6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,957,903	06/17/2021	06/17/2051	Interest Rate Swap			64032V-AB-5	Nelnet Student Loan Trus-NSLT 2020-5A B	1	5,000,000	4,957,903
57629*GR6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,000,000	12,178,985	06/17/2021	06/17/2051	Interest Rate Swap			G7332#-AH-6	RRPF Engine Leasing Ltd Senior Secured	2	13,000,000	12,178,985
57629*GR6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,425,070	06/17/2021	06/17/2051	Interest Rate Swap			04941Y-AJ-8	Atlas Senior Loan Fund X-ATCLO 2018-11A B	1	10,000,000	9,425,070
57629*GR6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		26,815,000	26,138,136	06/17/2021	06/17/2051	Interest Rate Swap			55954Y-AJ-4	Magnetite XXVI Ltd-MAGNE 2020-26A A1R	1	26,815,000	26,138,136
57629*GR6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,900,000	11,221,510	06/17/2021	06/17/2051	Interest Rate Swap			40256G-AC-5	Gulf Stream Meridian-GSM 2021-6A A2	1	11,900,000	11,221,510
57629*GR6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		68,313,143	68,313,143	06/17/2021	06/17/2051	Interest Rate Swap			50079@-MP-1	KREF Lending VII 2018-4 Term Loan	1	68,313,143	68,313,143
57629*GR6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		59,280,186	59,280,186	06/17/2021	06/17/2051	Interest Rate Swap			59576#-MM-5	Middle Market Credit Fund II SPV, LLC-Class A-1 Senior Secured Notes (Carlyle BDC Direct Lending)	1	59,280,186	59,280,186
57629*GR6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,500,000	7,189,995	06/17/2021	06/17/2051	Interest Rate Swap			94951D-AJ-2	Wellfleet CLO 2018-3 Ltd-SERIES 18-3A CLASS A2	1	7,500,000	7,189,995
57629*GR6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		48,000,000	48,000,000	06/17/2021	06/17/2051	Interest Rate Swap			70163#-AA-0	Parliament Funding I LLC-Variable Funding Notes	1	48,000,000	48,000,000
57629*GR6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	19,732,300	06/17/2021	06/17/2051	Interest Rate Swap			03331J-AA-0	Anchorage Capital CLO Lt-ANCHC 2018-10A A1A	1	20,000,000	19,732,300
57629*GR6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		38,244,522	36,688,000	06/17/2021	06/17/2051	Interest Rate Swap			82340*-AB-3	Shepherds Flat Funding T Trust A-1-G Cer	1	38,244,522	36,688,000
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	25,000,000	12,988,595	05/04/2017	11/04/2044	Interest Rate Swap		(11,273,830)	48253H-AN-5	KKR CLO 26 Ltd-KKR 26 AR	1	25,000,000	24,262,425
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		55,144,090	53,848,983	05/04/2017	11/04/2044	Interest Rate Swap			05683H-AN-5	Bain Capital Credit CLO -BCC 2017-2A AR2	1	55,144,090	53,848,983
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,980,000	11,713,253	05/04/2017	11/04/2044	Interest Rate Swap			149420-AE-1	CATSKILL PARK CLO LTD.-SERIES 17-1A CLASS A2	1	11,980,000	11,713,253
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,816,400	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	4,816,400
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,069,941	22,662,226	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	22,662,226
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,250,000	9,883,542	05/04/2017	11/04/2044	Interest Rate Swap			44330Q-AB-7	Highbridge Loan Manageme-SERIES 12A-18 CLASS A1B	1	10,250,000	9,883,542
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,200,000	8,832,000	05/04/2017	11/04/2044	Interest Rate Swap			064227-AC-5	Bank of NT Butterfield &-SUBORDINATED	1	9,200,000	8,832,000
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,726,266	3,703,035	05/04/2017	11/04/2044	Interest Rate Swap			871980-AE-8	Symphony CLO 35 Ltd-SYMP 2022-35A B1	1	3,726,266	3,703,035
57629*GQ8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	36,000,000	(36,325,756)	06/17/2021	06/17/2051	Interest Rate Swap		(71,497,756)	39808C-AA-3	Gridiron Fdg LLC Sr Secd Nt	2	36,000,000	35,172,000
57629*GQ8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,900,000	24,927,274	06/17/2021	06/17/2051	Interest Rate Swap			14307P-AE-5	Carlyle Global Market St-SERIES C17A CLASS A1BR	1	25,900,000	24,927,274
57629*GQ8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,600,000	11,149,549	06/17/2021	06/17/2051	Interest Rate Swap			88434H-AG-8	THL Credit Wind River 20-WINDR 2018-2A B	1	11,600,000	11,149,549

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*GQ8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,400,000	11,014,680	06/17/2021	06/17/2051	Interest Rate Swap			67097Q-AE-5	OCP CLO 2017-14 Ltd-SERIES 17-14A CLASS A2	1	11,400,000	11,014,680
57629*GQ8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,500,000	10,466,091	06/17/2021	06/17/2051	Interest Rate Swap			64034W-AD-7	Navient Student Loan Tru-NSLT 2019-7A B	1	10,500,000	10,466,091
57629*GQ8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,433,525	06/17/2021	06/17/2051	Interest Rate Swap			05875M-AQ-5	Ballyrock CLO 2019-2 Ltd-SERIES 19-2A CLASS A2R	1	15,000,000	14,433,525
57629*GQ8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		846,852	846,852	06/17/2021	06/17/2051	Interest Rate Swap			50079@-MQ-9	KREF Lending VII 2018-5 Term Loan	1	846,852	846,852
57629*GQ8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,000,000	23,596,032	06/17/2021	06/17/2051	Interest Rate Swap			92917A-AA-4	VOYA 2018-1A A1	1	24,000,000	23,596,032
57629*GQ8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,660,195	06/17/2021	06/17/2051	Interest Rate Swap			64034B-AB-7	Nelnet Student Loan Trus-NSLT 2018-5A B	1	5,000,000	4,660,195
57629*GQ8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		45,000,000	43,702,560	06/17/2021	06/17/2051	Interest Rate Swap			94949J-AA-3	Wellfleet CLO 2018-2 Ltd-WELF 2018-2A A1	1	45,000,000	43,702,560
57629*GQ8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,125,000	5,775,354	06/17/2021	06/17/2051	Interest Rate Swap			94950C-AE-6	Wellfleet CLO Ltd-WELF 2021-1A B	1	6,125,000	5,775,354
57629*GQ8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,790,000	8,531,776	06/17/2021	06/17/2051	Interest Rate Swap			55951P-BC-0	Magnetite VII Ltd-MAGNE 2012-7A A2R2	1	8,790,000	8,531,776
57629*GQ8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,100,000	10,574,226	06/17/2021	06/17/2051	Interest Rate Swap			12481Q-AE-5	Cbam 2018-5 Ltd-SERIES 18-5A CLASS B1	1	11,100,000	10,574,226
57629*GQ8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,700,000	2,538,637	06/17/2021	06/17/2051	Interest Rate Swap			14316W-AE-9	Carlyle Global Market St-CGMS 2021-7A B	1	2,700,000	2,538,637
57629*GQ8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		31,307,448	30,715,480	06/17/2021	06/17/2051	Interest Rate Swap			Q3534@-AB-5	Australian Gas Networks Senior Note Ser	1	31,307,448	30,715,480
57629*GQ8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,046,109	14,110,889	06/17/2021	06/17/2051	Interest Rate Swap			61744Y-AP-3	Morgan Stanley-SENIOR UNSECURED	1	15,046,109	14,110,889
57629*GQ8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		70,000,000	70,000,000	06/17/2021	06/17/2051	Interest Rate Swap			515095-MM-6	Landmark Equity Partners XVI-D, LLC	1	70,000,000	70,000,000
57629*GP0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	250,000,000	171,688,550	99,358,566	06/18/2021	06/18/2051	Interest Rate Swap		(72,329,984)	57542Z-A7-2	MM Investment Holding Revolver Floating Line	2	171,688,550	171,688,550
57629*GP0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		3,600,000	3,332,650	06/18/2021	06/18/2051	Interest Rate Swap			61773K-AE-2	Morgan Stanley Eaton Van-MSEV 2021-1A C	1	3,600,000	3,332,650
57629*GP0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		16,000,000	16,000,000	06/18/2021	06/18/2051	Interest Rate Swap			18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	16,000,000	16,000,000
57629*GP0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		25,000,000	24,901,100	06/18/2021	06/18/2051	Interest Rate Swap			236057-AA-3	Danby Park CLO Ltd-DANBY 2022-1A A1A	1	25,000,000	24,901,100
57629*GP0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		14,880,798	15,047,612	06/18/2021	06/18/2051	Interest Rate Swap			67112R-AS-3	OHA Credit Funding 3 LTD-OAKC 2019-3A AR	1	14,880,798	15,047,612
57629*GP0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		25,000,000	24,946,350	06/18/2021	06/18/2051	Interest Rate Swap			69700X-AA-3	Palmer Square CLO 2022-4-PLMRS 2022-4A A1A	1	25,000,000	24,946,350
57629*GN5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	350,000,000	271,261,063	169,872,413	06/18/2021	06/18/2051	Interest Rate Swap		(101,388,650)	67098#-MM-7	OHA Credit Solutions Master Fund I SPV, L.P. - Fund I Revolver	1	271,261,063	271,261,063
57629*GN5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,780,980	06/18/2021	06/18/2051	Interest Rate Swap			94950J-AC-5	Wellfleet CLO Ltd-SERIES 18-1A CLASS B	1	5,000,000	4,780,980
57629*GN5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,150,000	9,664,830	06/18/2021	06/18/2051	Interest Rate Swap			48662N-AC-1	KAYNE CLO-KAYNE 2021-11A B	1	10,150,000	9,664,830
57629*GN5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,400,000	10,071,766	06/18/2021	06/18/2051	Interest Rate Swap			67115W-AE-0	OHA Credit Funding 1 LTD-SERIES 18-1A CLASS A2	1	10,400,000	10,071,766
57629*GN5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,000,000	21,663,048	06/18/2021	06/18/2051	Interest Rate Swap			26245R-AA-8	Dryden 58 Clo Ltd-DRSLF 2018-58A A1	1	22,000,000	21,663,048
57629*GN5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		72,000,000	71,095,752	06/18/2021	06/18/2051	Interest Rate Swap			48661W-AA-6	KAYNE CLO-SERIES 19-3A CLASS A	1	72,000,000	71,095,752
57629*GN5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,390,440	06/18/2021	06/18/2051	Interest Rate Swap			55817A-AU-8	Madison Park Funding XXX-MDPK 2018-32A CR	1	10,000,000	9,390,440
57629*GN5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,750,000	2,551,670	06/18/2021	06/18/2051	Interest Rate Swap			04015U-AK-4	Ares XXXVIII CLO Ltd-SERIES 2015-38A CLASS CR	1	2,750,000	2,551,670
57629*GN5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		48,000,000	48,000,000	06/18/2021	06/18/2051	Interest Rate Swap			515095-MM-6	Landmark Equity Partners XVI-D, LLC	1	48,000,000	48,000,000

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*GM7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	400,000,000	174,337,728	58,537,370	06/18/2021	06/18/2051	Interest Rate Swap		(115,800,358)	46143#-MN-4	Invesco CMI Investments MM, LLC - Senior Secured Notes - Term Loan Series 2020-2	2	174,337,728	174,337,728
57629*GM7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		73,723,877	73,723,877	06/18/2021	06/18/2051	Interest Rate Swap			901399-MR-3	Twinbrook Capital Funding VIII DSPV, LLC - Term Loan	1	73,723,877	73,723,877
57629*GM7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,440,110	06/18/2021	06/18/2051	Interest Rate Swap			77341E-AC-9	Rockford Tower CLO 2020--ROCKT 2020-1A B	1	15,000,000	14,440,110
57629*GM7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,500,000	13,238,573	06/18/2021	06/18/2051	Interest Rate Swap			06760B-AE-2	BABSON CLO LTD-SERIES 17-1A CLASS B1	1	13,500,000	13,238,573
57629*GM7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,600,000	9,600,941	06/18/2021	06/18/2051	Interest Rate Swap			63941R-AC-4	NAVSL 2019-2A B	1	9,600,000	9,600,941
57629*GM7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,700,000	12,301,004	06/18/2021	06/18/2051	Interest Rate Swap			40436X-AE-7	HIGHBRIDGE LOAN MANAGEME-SERIES 2014 CLAS A2R	1	12,700,000	12,301,004
57629*GM7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,900,000	13,333,241	06/18/2021	06/18/2051	Interest Rate Swap			09628J-AN-1	BlueMountain CLO 2015-3 -BLUEM 2015-3A A2R	1	13,900,000	13,333,241
57629*GM7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,526,612	10,119,977	06/18/2021	06/18/2051	Interest Rate Swap			78417O-ZZ-8	SFR FTTH SAS Term Loan	2	10,526,612	10,119,977
57629*GM7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,400,000	7,210,227	06/18/2021	06/18/2051	Interest Rate Swap			55821T-AC-1	Madison Park Funding Ltd-SERIES 18-30A CLASS B	1	7,400,000	7,210,227
57629*GM7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,750,000	12,388,729	06/18/2021	06/18/2051	Interest Rate Swap			67706X-AG-8	OHA Credit Partners XIV -OAKC 2017-14A B FLOATING COUP	1	12,750,000	12,388,729
57629*GM7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		28,400,000	27,333,154	06/18/2021	06/18/2051	Interest Rate Swap			04017T-AC-3	Ares XXXIR CLO Ltd-SERIES 14-31RA CLASS A2	1	28,400,000	27,333,154
57629*GM7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		65,000,000	65,000,000	06/18/2021	06/18/2051	Interest Rate Swap			515095-MM-6	Landmark Equity Partners XVI-D, LLC	1	65,000,000	65,000,000
57629*GM7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,588,240	06/18/2021	06/18/2051	Interest Rate Swap			86271P-AE-5	Strata CLO II Ltd-STRTA 2021-1A B	1	10,000,000	9,588,240
57629*GM7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,400,000	16,821,015	06/18/2021	06/18/2051	Interest Rate Swap			06763B-AC-3	Babson CLO Ltd/Cayman Is-BABSN LP-2A B	1	17,400,000	16,821,015
57629*GM7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,400,000	16,542,772	06/18/2021	06/18/2051	Interest Rate Swap			06762T-AC-5	Babson CLO Ltd/Cayman Islands	1	17,400,000	16,542,772
57629*GM7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,961,302	14,469,292	06/18/2021	06/18/2051	Interest Rate Swap			91824X-AC-4	VCP RRL ABS II Ltd-VCRRL 2022-1A A	1	14,961,302	14,469,292
57629*GM7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,730,842	14,703,420	06/18/2021	06/18/2051	Interest Rate Swap			48661C-AA-0	Rad CLO 7 Ltd-RAD 2020-7A A1	1	14,730,842	14,703,420
57629*GM7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,300,000	4,105,141	06/18/2021	06/18/2051	Interest Rate Swap			40637L-AC-4	Halsey Point CLO Ltd-SERIES 2021-4A CLASS B	1	4,300,000	4,105,141
57629*GL9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	200,000,000	9,470,000	(48,827,962)	06/18/2021	06/18/2051	Interest Rate Swap		(57,827,795)	74989H-AE-2	RR 12 Ltd-RRAM 2020-12A A2R2	1	9,470,000	8,999,833
57629*GL9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,350,000	8,985,705	06/18/2021	06/18/2051	Interest Rate Swap			87166R-DG-9	SYMP 2019-21A BR	1	9,350,000	8,985,705
57629*GL9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,200,000	8,876,436	06/18/2021	06/18/2051	Interest Rate Swap			65357L-AL-9	Niagara Park Clo Ltd-NIAPK 2019-1A BR	1	9,200,000	8,876,436
57629*GL9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,100,000	8,673,438	06/18/2021	06/18/2051	Interest Rate Swap			12551J-AQ-9	CIFC Funding 2017-IV Ltd-CIFC 2017-4A BR	1	9,100,000	8,673,438
57629*GL9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,100,000	8,749,295	06/18/2021	06/18/2051	Interest Rate Swap			42087D-AC-3	Hayfin US XII Ltd-HAYFN 2020-12A B1	1	9,100,000	8,749,295
57629*GL9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,000,000	8,645,022	06/18/2021	06/18/2051	Interest Rate Swap			38138L-AN-8	Goldentree Loan Manageme-SERIES 2020-7A CLASS BR	1	9,000,000	8,645,022
57629*GL9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		74,207,163	70,801,050	06/18/2021	06/18/2051	Interest Rate Swap			316502-AA-1	Fidus Re Ltd-UNSECURED	1	74,207,163	70,801,050
57629*GL9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,779,026	5,743,774	06/18/2021	06/18/2051	Interest Rate Swap			87289B-AA-2	TCP DLF VIII 2018 CLO, LLC - Class A-1 Secured Floating Rate Note	1	5,779,026	5,743,774
57629*GL9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,078,308	14,572,007	06/18/2021	06/18/2051	Interest Rate Swap			66704J-AY-4	NORTHSTAR EDUCATION FINA-SERIES 2004-1 CLASS B1	1	17,078,308	14,572,007
57629*GL9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		27,000,000	26,527,662	06/18/2021	06/18/2051	Interest Rate Swap			75887X-AA-5	Regatta Fundinng Ltd.-REG11 2018-1A A	1	27,000,000	26,527,662
57629*GL9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,900,000	11,637,010	06/18/2021	06/18/2051	Interest Rate Swap			449258-AA-0	ICG US CLO 2018-1 LTD-SERIES 2018-1A CLASS A1	1	11,900,000	11,637,010

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*GL9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,200,000	3,120,690	06/18/2021	06/18/2051	Interest Rate Swap			63942N-AC-2	Navient Student Loan Tru-NAVSL 2021-1A B	1	3,200,000	3,120,690
57629*GL9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,200,000	10,881,539	06/18/2021	06/18/2051	Interest Rate Swap			17181T-AC-5	CIFC Funding 2018-IV Ltd-SERIES 18-4A CLASS A2	1	11,200,000	10,881,539
57629*GL9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,200,000	15,484,284	06/18/2021	06/18/2051	Interest Rate Swap			16409T-AC-3	CHENANGO PARK CLO LTD-SERIES 18-1A CLASS A1B	1	16,200,000	15,484,284
57629*GL9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,227,653	3,141,107	06/18/2021	06/18/2051	Interest Rate Swap			05890M-AA-1	BANCO DE CREDITO E INVER-SENIOR UNSECURED	1	3,227,653	3,141,107
57629*GL9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,830,000	12,957,233	06/18/2021	06/18/2051	Interest Rate Swap			53636C-AA-2	LiquiGlide Inc-SECURED	1	13,830,000	12,957,233
57629*GL9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,000,000	21,000,000	06/18/2021	06/18/2051	Interest Rate Swap			18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	21,000,000	21,000,000
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	13,600,000	(13,262,495)	02/05/2015	02/05/2045	Interest Rate Swap		(26,413,165)	67690A-AG-6	OHA Credit Funding 9 Ltd-OAKC 2021-9A B	1	13,600,000	13,150,670
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,750,000	12,336,594	02/05/2015	02/05/2045	Interest Rate Swap			40436Q-AN-2	HPS Loan Management 9-20-HLM 9A-2016 A2R	1	12,750,000	12,336,594
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,000,000	24,617,975	02/05/2015	02/05/2045	Interest Rate Swap			87249Q-AA-8	TICP CLO Ltd-TICP 2018-11A A	1	25,000,000	24,617,975
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,312,499	13,214,093	02/05/2015	02/05/2045	Interest Rate Swap			06760E-AA-4	Babson CLO Ltd 2013-I-SERIES 2013-IA CLASS AR	1	13,312,499	13,214,093
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,200,000	14,808,266	02/05/2015	02/05/2045	Interest Rate Swap			87248K-AL-8	TICP CLO VI 2016-5 Ltd-TICP 2016-5A BR	1	15,200,000	14,808,266
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30,000,000	29,281,560	02/05/2015	02/05/2045	Interest Rate Swap			00119V-AN-9	AGL CLO 6 LTD-AGL 2020-6A AR	1	30,000,000	29,281,560
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,400,000	10,961,351	02/05/2015	02/05/2045	Interest Rate Swap			38138D-AQ-9	Goldentree Loan Manageme-GLM 2019-5A BR	1	11,400,000	10,961,351
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,000,000	18,000,000	02/05/2015	02/05/2045	Interest Rate Swap			18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	18,000,000	18,000,000
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,129,715	15,237,290	02/05/2015	02/05/2045	Interest Rate Swap			74340X-BL-4	Prologis LP-SENIOR UNSECURED	1	16,129,715	15,237,290
57629*GK1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	300,000,000	1,349,489	(89,905,183)	06/21/2021	06/21/2051	Interest Rate Swap		(91,246,373)	78449F-AC-5	SMB PRIVATE ED LN TR 201-SMB PRIVATE ED LN TR 2016-A NT	1	1,349,489	1,341,190
57629*GK1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,028,402	4,970,274	06/21/2021	06/21/2051	Interest Rate Swap			63940F-AC-1	NAVIENT STUDENT LOAN TRU-SERIES 16-2 CLASS A3	1	5,028,402	4,970,274
57629*GK1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		281,578,457	281,578,457	06/21/2021	06/21/2051	Interest Rate Swap			14308@-MM-7	Carlyle Aviation Runway PDP Fund LP - Revolving Promissary Note	1	281,578,457	281,578,457
57629*GK1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		61,000,000	60,233,901	06/21/2021	06/21/2051	Interest Rate Swap			48661W-AA-6	KAYNE CLO-SERIES 19-3A CLASS A	1	61,000,000	60,233,901
57629*GK1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,650,160	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	9,650,160
57629*GK1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,200,000	3,932,582	06/21/2021	06/21/2051	Interest Rate Swap			08180X-AU-6	Benefit Street Partners -BSP 2015-8A BR	1	4,200,000	3,932,582
57629*GK1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,717,260	06/21/2021	06/21/2051	Interest Rate Swap			04965L-AE-8	ATRIUM XIV LLC-ATRM 14A A2A	1	10,000,000	9,717,260
57629*GK1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,050,000	8,797,107	06/21/2021	06/21/2051	Interest Rate Swap			06760E-AE-6	Babson CLO Ltd 2013-I-SERIES 2013-IA CLASS CR	1	9,050,000	8,797,107
57629*GW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	200,000,000	462,861	(62,470,950)	06/22/2021	06/22/2051	Interest Rate Swap		(62,881,854)	MXP001-TT-1	AEROVIAS DE MEXICO SA USD TERM LN	2	462,861	410,904
57629*GW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	7,666,600	06/22/2021	06/22/2051	Interest Rate Swap			87250A-AL-5	TICP CLO XIII Ltd-TICP 2019-13A BR	1	8,000,000	7,666,600
57629*GW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	7,674,488	06/22/2021	06/22/2051	Interest Rate Swap			09628F-AE-9	BlueMountain Fuji US Clo-SERIES 2017-3A CLASS B	1	8,000,000	7,674,488
57629*GW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		67,200,000	65,696,266	06/22/2021	06/22/2051	Interest Rate Swap			858102-AX-4	Steele Creek CLO 2016-1 -SERIES 2016-1A CLASS AR	1	67,200,000	65,696,266
57629*GW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,155,722	5,062,326	06/22/2021	06/22/2051	Interest Rate Swap			85816W-AC-8	Steele Creek CLO 2014-1 -SERIES 14-1RA CLASS A	1	5,155,722	5,062,326
57629*GW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,717,260	06/22/2021	06/22/2051	Interest Rate Swap			04965L-AE-8	ATRIUM XIV LLC-ATRM 14A A2A	1	10,000,000	9,717,260

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*GW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,635,420	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	9,635,420
57629*GW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,396,650	06/22/2021	06/22/2051	Interest Rate Swap			77342M-AQ-9	Rockford Tower CLO 2019---SERIES 2019-1A CLASS B1R	1	10,000,000	9,396,650
57629*GW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,628,016	1,694,603	06/22/2021	06/22/2051	Interest Rate Swap			429827-AK-4	HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS A10	1	1,628,016	1,694,603
57629*GW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,257,167	1,265,803	06/22/2021	06/22/2051	Interest Rate Swap			429827-AP-3	HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS A14	1	1,257,167	1,265,803
57629*GW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,177,754	1,183,084	06/22/2021	06/22/2051	Interest Rate Swap			429827-AB-4	HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS A2	1	1,177,754	1,183,084
57629*GW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,166,528	1,157,301	06/22/2021	06/22/2051	Interest Rate Swap			83715A-AJ-8	SOUTH CAROLINA STUDENT L-SR UNSECURED	1	1,166,528	1,157,301
57629*GW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,796,638	1,686,033	06/22/2021	06/22/2051	Interest Rate Swap			64033Q-AC-3	NELNET STUDENT LOAN TRUS-SERIES 2015-2A CLASS B	1	1,796,638	1,686,033
57629*GW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		498,473	477,553	06/22/2021	06/22/2051	Interest Rate Swap			709163-GJ-2	PENNSYLVANIA ST HGR EDU -SERIES 2006 CL B	1	498,473	477,553
57629*GW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		714,280	625,264	06/22/2021	06/22/2051	Interest Rate Swap			17284L-AB-0	CIT EDUCATION LOAN TRUST-SERIES 2007-1 CLASS B	1	714,280	625,264
57629*GW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,275,000	7,825,941	06/22/2021	06/22/2051	Interest Rate Swap			056162-AS-9	Babson CLO Ltd 2015-I-BABSN 2015-IA CR	1	8,275,000	7,825,941
57629*GW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,518,205	21,895,985	06/22/2021	06/22/2051	Interest Rate Swap			230000-AB-7	CULLEN/FROST CAP TR II-SUBORDINATED NOTE	2	22,518,205	21,895,985
57629*GW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,000,000	12,510,290	06/22/2021	06/22/2051	Interest Rate Swap			75887X-AC-1	Regatta Fundinng Ltd.-REG11 2018-1A B	1	13,000,000	12,510,290
57629*GW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,000,000	3,804,528	06/22/2021	06/22/2051	Interest Rate Swap			41154X-AL-9	Harbor Park CLO, Ltd-HARB 2018-1A C	1	4,000,000	3,804,528
57629*GW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,944,176	6,964,747	06/22/2021	06/22/2051	Interest Rate Swap			73052V-AC-9	Point Au Roche Park CLO -PARPK 2021-1A B1	1	6,944,176	6,964,747
57629*GW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,788,704	6,830,635	06/22/2021	06/22/2051	Interest Rate Swap			27829P-AL-0	Eaton Vance CLO 2020-2 L-EATON 2020-2A AR	1	6,788,704	6,830,635
57629*GW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,000	6,641,831	06/22/2021	06/22/2051	Interest Rate Swap			13887W-AL-4	Canyon Capital CLO 2019---CANYC 2019-2A BR	1	7,000,000	6,641,831
57629*GW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,000,000	5,571,012	06/22/2021	06/22/2051	Interest Rate Swap			92919D-AE-8	Voya CLO Ltd-VOYA 2021-3A C	1	6,000,000	5,571,012
57629*GW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,379,000	5,408,816	06/22/2021	06/22/2051	Interest Rate Swap			64132D-AJ-7	Neuberger Berman Loan Ad-NEUB 2019-32A AR	1	5,379,000	5,408,816
57629*GW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,800,000	5,361,410	06/22/2021	06/22/2051	Interest Rate Swap			06762T-AE-1	Babson CLO Ltd/Cayman Islands	1	5,800,000	5,361,410
57629*GW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,600,000	5,308,290	06/22/2021	06/22/2051	Interest Rate Swap			40437W-AS-7	HPS Loan Management 14-2-HLM 14A-19 BR	1	5,600,000	5,308,290
57629*GW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,600,000	5,009,570	06/22/2021	06/22/2051	Interest Rate Swap			83616A-AL-3	Sound Point CLO Ltd-SNDPT 2021-4A C	1	5,600,000	5,009,570
57629*GW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,460,000	3,190,663	06/22/2021	06/22/2051	Interest Rate Swap			55822A-AQ-0	Madison Park Funding XLV-MDPK 2020-46A CR	1	3,460,000	3,190,663
57629*GW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,450,000	3,187,662	06/22/2021	06/22/2051	Interest Rate Swap			38138T-AG-6	GoldentTree Loan Managem-GLM 2021-10A C	1	3,450,000	3,187,662
57629*GW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		37,000,000	37,000,000	06/22/2021	06/22/2051	Interest Rate Swap			515095-MM-6	Landmark Equity Partners XVI-D, LLC	1	37,000,000	37,000,000
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	300,000,000	8,829,560	(83,205,603)	06/28/2021	06/28/2051	Interest Rate Swap		(91,044,028)	MXP001-TT-1	AEROVIAS DE MEXICO SA USD TERM LN	2	8,829,560	7,838,425
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		737,735	736,743	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	737,735	736,743
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		460,114	459,173	06/28/2021	06/28/2051	Interest Rate Swap			78448P-AD-2	SMB PRIVATE ED LOAN TR 2015-A LN BACKED NT A-3	1	460,114	459,173
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,600,000	11,283,923	06/28/2021	06/28/2051	Interest Rate Swap			08179C-AQ-4	Benefit Street Partners -BSP 2017-11A A2R FLOATING	1	11,600,000	11,283,923
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,369,786	1,329,672	06/28/2021	06/28/2051	Interest Rate Swap			00432C-CW-9	ACCESS GROUP INC-SERIES 2005-B CLASS A3	1	1,369,786	1,329,672
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,932,961	8,934,482	06/28/2021	06/28/2051	Interest Rate Swap			28148W-AC-7	EDUCATIONAL FUNDING OF T-SERIES 2011-1 CLASS B	1	8,932,961	8,934,482

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		186,734,665	186,476,357	06/28/2021	06/28/2051	Interest Rate Swap			03113#-MM-3	AMF Levered II, LLC - Revolver	1	186,734,665	186,476,357
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,173,689	4,588,547	06/28/2021	06/28/2051	Interest Rate Swap			78442G-QA-7	SLM STUDENT LOAN TRUST-SERIES 2005-6 CLASS B	1	5,173,689	4,588,547
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,733,225	1,566,870	06/28/2021	06/28/2051	Interest Rate Swap			38021F-AB-7	GOAL CAPITAL FUNDING TRU-SERIES 2015-1 CLASS B	3	1,733,225	1,566,870
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,746,202	1,718,758	06/28/2021	06/28/2051	Interest Rate Swap			28138J-AB-0	EDUCATIONAL SERVICES OF -SERIES 15-2 CLASS B	1	1,746,202	1,718,758
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,404,616	1,238,996	06/28/2021	06/28/2051	Interest Rate Swap			78442G-GM-2	SLM STUDENT LOAN TRUST 2003-4 LN BKD CTF CL B	2	1,404,616	1,238,996
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,431,068	1,339,035	06/28/2021	06/28/2051	Interest Rate Swap			28090A-AB-5	EDUCATIONAL SERVICES OF -2014-4 SERIES B	1	1,431,068	1,339,035
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,200,000	6,962,530	06/28/2021	06/28/2051	Interest Rate Swap			03767M-AE-8	Apidos CLO-SERIES 18-29A CLASS A1B	1	7,200,000	6,962,530
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,800,000	8,438,522	06/28/2021	06/28/2051	Interest Rate Swap			39729R-AC-2	Greenwood Park CLO Ltd-SERIES 18-1A CLASS B	1	8,800,000	8,438,522
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,500,000	10,128,531	06/28/2021	06/28/2051	Interest Rate Swap			13876J-AE-2	Canyon Capital CLO Ltd-CANYC 2012-1RA B	1	10,500,000	10,128,531
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,194,184	7,046,188	06/28/2021	06/28/2051	Interest Rate Swap			03768R-AG-1	Apidos CLO Series 19-32A-APID 2019-32A B1	1	7,194,184	7,046,188
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,000,000	19,000,000	06/28/2021	06/28/2051	Interest Rate Swap			18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	19,000,000	19,000,000
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,416,720	24,644,250	06/28/2021	06/28/2051	Interest Rate Swap			06761K-AL-5	Barings CLO Ltd 2019-III-BABSN 2019-3A A1R	1	24,416,720	24,644,250
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	200,000,000	7,650,000	(53,439,197)	06/28/2021	06/28/2051	Interest Rate Swap		(60,677,913)	281397-AP-4	EDUCATION LOAN ASSET-BAC-SERIES 2003-2 CLASS 2A1	1	7,650,000	7,238,716
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,910,000	10,573,080	06/28/2021	06/28/2051	Interest Rate Swap			MXP001-TT-1	AEROVIAS DE MEXICO SA USD TERM LN	2	11,910,000	10,573,080
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,350,000	4,116,133	06/28/2021	06/28/2051	Interest Rate Swap			281397-AB-5	EDUCATION LOAN ASSET-BAC-SERIES 2003-1 CLASS A2	1	4,350,000	4,116,133
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,796,053	2,475,378	06/28/2021	06/28/2051	Interest Rate Swap			64031Q-CK-5	NELNET STUDENT LOAN TRUS-SERIES 2005-4 CLASS A4R1	2	2,796,053	2,475,378
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,428,613	4,590,953	06/28/2021	06/28/2051	Interest Rate Swap			28108Q-AB-0	EDLINC STUDENT LOAN FUND-SERIES 2012-1 CLASS B	1	5,428,613	4,590,953
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,950,000	2,791,400	06/28/2021	06/28/2051	Interest Rate Swap			281397-AQ-2	EDUCATION LOAN ASSET-BAC-SERIES 2003-2 CLASS 2A2	1	2,950,000	2,791,400
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		953,684	931,238	06/28/2021	06/28/2051	Interest Rate Swap			38021E-AA-2	GOAL CAPITAL FUNDING TR 2010-1 STUDENT LN BKD NT	1	953,684	931,238
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,472,349	2,655,935	06/28/2021	06/28/2051	Interest Rate Swap			64031Q-CM-1	Nelnet Student Loan Trus-SERIES 2005-4 CLASS A4R2	2	2,472,349	2,655,935
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,180,611	8,673,327	06/28/2021	06/28/2051	Interest Rate Swap			83149E-AG-2	SLM STUDENT LN TR 2006-5-NOTE CL B	1	10,180,611	8,673,327
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,900,000	13,378,959	06/28/2021	06/28/2051	Interest Rate Swap			26251L-AE-4	Dryden 64 CLO Ltd-DRSLF 2018-64A B	1	13,900,000	13,378,959
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		28,000,000	24,875,808	06/28/2021	06/28/2051	Interest Rate Swap			64033E-AB-2	NSLT 2013-2A B	1	28,000,000	24,875,808
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,275,000	21,108,844	06/28/2021	06/28/2051	Interest Rate Swap			66704J-AF-5	Northstar Education Fina-REVENUE BONDS	1	22,275,000	21,108,844
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,110,044	10,534,742	06/28/2021	06/28/2051	Interest Rate Swap			78442G-KP-0	SLM Student Loan Trust 2-SLMA 2003-14 B	1	12,110,044	10,534,742
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,600,000	12,345,658	06/28/2021	06/28/2051	Interest Rate Swap			64034X-AB-9	Nelnet Student Loan Trus-NSLT 2021-1A B	1	13,600,000	12,345,658
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,100,000	9,133,124	06/28/2021	06/28/2051	Interest Rate Swap			64034G-AB-6	Nelnet Student Loan Trus-NSLT 2020-1A B	1	10,100,000	9,133,124
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,621,998	6,287,766	06/28/2021	06/28/2051	Interest Rate Swap			64031C-AB-8	NELNET STUDENT LOAN TRUS-SERIES 2012-2A CLASS B	1	6,621,998	6,287,766
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,854,498	3,341,881	06/28/2021	06/28/2051	Interest Rate Swap			78442G-PS-9	SLM STUDENT LOAN TRUST-SERIES 2005-5 CLASS B	1	3,854,498	3,341,881

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,275,000	15,997,609	06/28/2021	06/28/2051	Interest Rate Swap			04623T-AA-3	ASSURANT CLO I LTD-ASRNT 2018-1A A	1	16,275,000	15,997,609
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,100,000	12,677,604	06/28/2021	06/28/2051	Interest Rate Swap			67707B-AB-6	OHA Credit Partners XV L-SERIES 17-15A CLASS B	1	13,100,000	12,677,604
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,350,000	7,090,913	06/28/2021	06/28/2051	Interest Rate Swap			12551R-AC-2	CIFC Funding 2018-I Ltd-SERIES 18-1A CLASS B	1	7,350,000	7,090,913
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,000,000	12,372,178	06/28/2021	06/28/2051	Interest Rate Swap			21623P-AC-1	COOK PARK CLO LTD-COOK 2018-1A A2	1	13,000,000	12,372,178
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,000,000	3,900,863	06/28/2021	06/28/2051	Interest Rate Swap			63942N-AC-2	Navient Student Loan Tru-NAVSL 2021-1A B	1	4,000,000	3,900,863
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,400,000	8,141,624	06/28/2021	06/28/2051	Interest Rate Swap			48252Y-AE-9	KKR CLO 23 Ltd-KKR 23 B	1	8,400,000	8,141,624
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		26,948,000	26,948,000	06/28/2021	06/28/2051	Interest Rate Swap			67098#-MM-7	OHA Credit Solutions Master Fund I SPV, L.P. - Fund I Revolver	1	26,948,000	26,948,000
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,000,000	22,000,000	06/28/2021	06/28/2051	Interest Rate Swap			18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	22,000,000	22,000,000
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	10,917,500	(11,372,798)	12/06/2016	12/06/2046	Interest Rate Swap		(21,064,788)	MXP001-TT-1	AEROVIAS DE MEXICO SA USD TERM LN	2	10,917,500	9,691,990
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,786,333	12,250,674	12/06/2016	12/06/2046	Interest Rate Swap			83715R-AG-7	SOUTH CAROLINA STUDENT L-SERIES 2014-1 CLASS B	1	12,786,333	12,250,674
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,032,068	3,683,598	12/06/2016	12/06/2046	Interest Rate Swap			784420-AE-1	SLC STUDENT LOAN TRUST-SERIES 2005-1 CLASS B	1	4,032,068	3,683,598
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,757,175	2,440,024	12/06/2016	12/06/2046	Interest Rate Swap			78442G-QT-6	SLM STUDENT LOAN TRUST-SERIES 2005-8 CLASS B	1	2,757,175	2,440,024
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,300,000	18,651,578	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	18,651,578
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,645,000	2,396,506	12/06/2016	12/06/2046	Interest Rate Swap			63938E-AE-4	NAVIENT STUDENT LOAN TRU-SERIES 2014-1 CLASS B	1	2,645,000	2,396,506
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,668,391	1,309,310	12/06/2016	12/06/2046	Interest Rate Swap			64031A-AJ-5	NELNET STUDENT LOAN TRUS-SERIES 2006-3 CLASS B	1	1,668,391	1,309,310
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,440,616	5,866,129	12/06/2016	12/06/2046	Interest Rate Swap			63939L-AC-1	NAVIENT STUDENT LOAN TRU-SERIES 2015-3 CLASS B	1	6,440,616	5,866,129
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,393,596	3,262,873	12/06/2016	12/06/2046	Interest Rate Swap			64033J-AB-1	NELNET STUDENT LOAN TRUS-SERIES 2014-1A CLASS B	1	3,393,596	3,262,873
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,952,754	1,748,900	12/06/2016	12/06/2046	Interest Rate Swap			194266-AE-2	COLLEGE LOAN CORPORATION-SERIES 2005-2 CLASS B	1	1,952,754	1,748,900
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,254,536	3,000,837	12/06/2016	12/06/2046	Interest Rate Swap			64033N-AB-2	NELNET STUDENT LOAN TRUS-SERIES 2014-5A CLASS B	1	3,254,536	3,000,837
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,578,351	1,441,231	12/06/2016	12/06/2046	Interest Rate Swap			78442G-LJ-3	SLM STUDENT LOAN TRUST-SERIES 2004 - 3 CLASS B	1	1,578,351	1,441,231
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,250,000	3,073,789	12/06/2016	12/06/2046	Interest Rate Swap			64032A-AB-1	NELNET STUDENT LOAN TRUS-SERIES 2012-1A CLASS B	1	3,250,000	3,073,789
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,026,257	2,707,857	12/06/2016	12/06/2046	Interest Rate Swap			64033L-AD-2	NELNET STUDENT LOAN TRUS-SERIES 2014-2A CLASS B	1	3,026,257	2,707,857
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,240,000	2,939,140	12/06/2016	12/06/2046	Interest Rate Swap			64033K-AB-8	NELNET STUDENT LOAN TRUS-SERIES 2014-3A CLASS B	1	3,240,000	2,939,140
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,750,000	14,179,942	12/06/2016	12/06/2046	Interest Rate Swap			03767M-AG-3	Apidos CLO-SERIES 18-29A CLASS A2	1	14,750,000	14,179,942
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,500,000	4,278,434	12/06/2016	12/06/2046	Interest Rate Swap			55952Y-AT-4	Magnetite VIII Ltd-MAGNE 2014-8A CR2	1	4,500,000	4,278,434
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,700,000	6,404,095	12/06/2016	12/06/2046	Interest Rate Swap			04015U-AJ-7	Ares XXXVIII CLO Ltd-SERIES 15-38A CLASS BR	1	6,700,000	6,404,095
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,000,000	2,910,825	12/06/2016	12/06/2046	Interest Rate Swap			48250R-BN-5	KKR CLO 12 Ltd-KKR 12 BR2	1	3,000,000	2,910,825
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,250,000	13,756,836	12/06/2016	12/06/2046	Interest Rate Swap			67112K-AB-5	OCP CLO Ltd-SERIES 18-15A CLASS A2	1	14,250,000	13,756,836
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,380,000	13,212,109	12/06/2016	12/06/2046	Interest Rate Swap			043671-AA-4	Aseko Inc-FIRST LIEN	1	13,380,000	13,212,109

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	15,000,000	12/06/2016	12/06/2046	Interest Rate Swap			18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	15,000,000	15,000,000
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	17,648,967	(30,018,606)	09/15/2017	09/15/2047	Interest Rate Swap		(47,171,642)	29364N-AS-7	ENTERGY MISSISSIPPI INC-SECURED NOTE	1	17,648,967	17,153,036
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,815,000	9,060,904	09/15/2017	09/15/2047	Interest Rate Swap			05684L-AG-0	Bain Capital Credit CLO-BCC 2021-1A C	1	9,815,000	9,060,904
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		32,567,764	31,721,835	09/15/2017	09/15/2047	Interest Rate Swap			75972Y-AA-9	RENAISSANCERE FINANCE-SR UNSECURED	1	32,567,764	31,721,835
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,500,000	9,122,993	09/15/2017	09/15/2047	Interest Rate Swap			33882G-AJ-7	Flatiron Clo 17 Ltd-FLAT 2017-1A CR	1	9,500,000	9,122,993
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,200,000	2,939,885	09/15/2017	09/15/2047	Interest Rate Swap			22615E-AE-0	Crestline Denali CLO Ltd-SERIES 2018-1A CLASS C	1	3,200,000	2,939,885
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	7,668,456	09/15/2017	09/15/2047	Interest Rate Swap			67104L-AG-2	OHA Loan Funding 2013-2 -OHALF 2013-2A CR	1	8,000,000	7,668,456
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,000,000	13,696,102	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	13,696,102
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		28,212,967	27,463,915	09/15/2017	09/15/2047	Interest Rate Swap			06761T-AE-2	Barings Middle Market Cl-BMM 2019-IA A2	1	28,212,967	27,463,915
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,600,000	22,584,988	09/15/2017	09/15/2047	Interest Rate Swap			542798-AC-7	Long Point Park CLO Ltd-LNGPT 2017-1A A1B	1	23,600,000	22,584,988
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,400,000	5,151,605	09/15/2017	09/15/2047	Interest Rate Swap			64130H-AQ-4	Neuberger Berman Loan Ad-SERIES 2017-24A CLASS CR	1	5,400,000	5,151,605
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,362,170	10,047,783	09/15/2017	09/15/2047	Interest Rate Swap			00206R-GL-0	AT&T Inc-SENIOR UNSECURED	2	10,362,170	10,047,783
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,200,374	20,644,959	09/15/2017	09/15/2047	Interest Rate Swap			00928Q-AQ-4	AIRCASTLE LTD-SENIOR UNSECURED	2	21,200,374	20,644,959
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,490,832	5,964,887	09/15/2017	09/15/2047	Interest Rate Swap			29365T-AF-1	Entergy Texas Inc-SECURED	1	6,490,832	5,964,887
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,775,288	11,478,509	09/15/2017	09/15/2047	Interest Rate Swap			90933J-AA-9	United Airlines 2016-2 C-UNTD AIR 16-2 B	3	12,775,288	11,478,509
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,000,000	18,000,000	09/15/2017	09/15/2047	Interest Rate Swap			18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	18,000,000	18,000,000
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,785,952	9,852,338	09/15/2017	09/15/2047	Interest Rate Swap			05682L-AJ-6	Bain Capital Credit CLO -BCC 2019-2A AR	1	9,785,952	9,852,338
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,885,226	25,210,572	09/15/2017	09/15/2047	Interest Rate Swap			64135D-AA-3	Neuberger Berman Loan Ad-NEUB 2022-47A A	1	24,885,226	25,210,572
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	250,000,000	1,521,814	(45,407,407)	09/15/2017	09/15/2047	Interest Rate Swap		(46,862,712)	031162-CJ-7	AMGEN INC-SENIOR UNSECURED	2	1,521,814	1,455,305
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		175,410	172,071	09/15/2017	09/15/2047	Interest Rate Swap			445658-CD-7	JB HUNT TRANSPRT SVCS-SENIOR UNSECURED NOTE	2	175,410	172,071
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		21,880,622	21,506,719	09/15/2017	09/15/2047	Interest Rate Swap			456866-AM-4	INGERSOLL-RAND CO-DEBENTURE	2	21,880,622	21,506,719
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		1,799,783	1,787,973	09/15/2017	09/15/2047	Interest Rate Swap			664397-AK-2	EVERSOURCE ENERGY-UNSECURED NOTE	2	1,799,783	1,787,973
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		184,900,000	181,826,038	09/15/2017	09/15/2047	Interest Rate Swap			42086P-AC-7	Kingsland Ltd-SERIES 18-8A CLASS A	1	184,900,000	181,826,038
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		5,900,000	5,580,185	09/15/2017	09/15/2047	Interest Rate Swap			05875M-AS-1	Ballyrock CLO 2019-2 Ltd-SERIES 19-2A CLASS BR	1	5,900,000	5,580,185
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		6,468,113	6,448,227	09/15/2017	09/15/2047	Interest Rate Swap			919794-AB-3	VALLEY NATIONAL BANCORP-SUBORDINATED NOTE	2	6,468,113	6,448,227
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		13,810,639	14,219,568	09/15/2017	09/15/2047	Interest Rate Swap			042735-AK-6	Arrow Electronics Inc-DEBENTURE	2	13,810,639	14,219,568
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		3,000,000	2,813,052	09/15/2017	09/15/2047	Interest Rate Swap			83012Q-AE-4	Sixth Street CLO-SIXST 2021-20A C	1	3,000,000	2,813,052
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		11,670,753	11,049,125	09/15/2017	09/15/2047	Interest Rate Swap			06761M-AD-9	Barings Middle Market CL-BMM 2018-IA C	2	11,670,753	11,049,125
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		12,200,000	11,072,122	09/15/2017	09/15/2047	Interest Rate Swap			06760W-AJ-5	Barings Middle Market CL-BMM 2021-IA C	2	12,200,000	11,072,122

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		1,725,000	1,595,063	09/15/2017	09/15/2047	Interest Rate Swap			04018X-AJ-8	ARES CLO-ARES 2021-ALFA D	2	1,725,000	1,595,063
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		25,000,000	25,000,000	09/15/2017	09/15/2047	Interest Rate Swap			18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	25,000,000	25,000,000
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	250,000,000	1,023,152	(45,840,380)	09/15/2017	09/15/2047	Interest Rate Swap		(46,697,950)	04352E-AA-3	Ascension Health-SENIOR UNSECURED	1	1,023,152	857,570
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		5,175,349	4,987,261	09/15/2017	09/15/2047	Interest Rate Swap			195869-AP-7	COLONIAL PIPELINE CO-SR UNSECURED	1	5,175,349	4,987,261
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		47,813,929	45,466,335	09/15/2017	09/15/2047	Interest Rate Swap			254709-AM-0	DISCOVER FINANCIAL SVS-SENIOR UNSECURED	2	47,813,929	45,466,335
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		2,500,000	2,323,380	09/15/2017	09/15/2047	Interest Rate Swap			50189P-AN-2	LCM LTD PARTNERSHIP-SERIES 25A CLASS C2	1	2,500,000	2,323,380
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		41,715,674	34,456,855	09/15/2017	09/15/2047	Interest Rate Swap			06762X-AA-0	Barings Clo Ltd 2020-III-BABSN 2020-3A B	2	41,715,674	34,456,855
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		66,300,000	64,816,405	09/15/2017	09/15/2047	Interest Rate Swap			858102-AX-4	Steele Creek CLO 2016-1 -SERIES 2016-1A CLASS AR	1	66,300,000	64,816,405
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		47,153,998	40,538,968	09/15/2017	09/15/2047	Interest Rate Swap			341081-FG-7	FLORIDA POWER & LIGHT CO-SECURED BOND	1	47,153,998	40,538,968
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		8,800,000	8,436,736	09/15/2017	09/15/2047	Interest Rate Swap			05683L-AC-0	Bain Capital Credit CLO -BCC 2018-1A A2	1	8,800,000	8,436,736
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		11,653,085	10,905,435	09/15/2017	09/15/2047	Interest Rate Swap			224044-CG-0	COX COMMUNICATIONS INC-SENIOR UNSECURED	2	11,653,085	10,905,435
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		16,267,134	15,724,401	09/15/2017	09/15/2047	Interest Rate Swap			709599-AZ-7	Penske Truck Leasing Co -SENIOR UNSECURED	2	16,267,134	15,724,401
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		20,380,422	19,632,551	09/15/2017	09/15/2047	Interest Rate Swap			98389B-AV-2	Xcel Energy Inc-SENIOR UNSECURED	2	20,380,422	19,632,551
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		1,995,000	1,960,780	09/15/2017	09/15/2047	Interest Rate Swap			06760E-AC-0	Babson CLO Ltd 2013-I-SERIES 2013-IS CLASS BR	1	1,995,000	1,960,780
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		33,000,000	33,000,000	09/15/2017	09/15/2047	Interest Rate Swap			18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	33,000,000	33,000,000
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	250,000,000	16,906,726	(31,744,680)	09/15/2017	09/15/2047	Interest Rate Swap		(47,068,665)	00774M-AB-1	AERCAP IRELAND CAPITAL D-SENIOR UNSECURED	2	16,906,726	15,323,985
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		18,429,135	17,817,649	09/15/2017	09/15/2047	Interest Rate Swap			378272-AL-2	GLENCORE FUNDING LLC-SR UNSECURED	2	18,429,135	17,817,649
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		50,434,546	33,981,500	09/15/2017	09/15/2047	Interest Rate Swap			191216-CY-4	Coca-Cola Co/The-SENIOR UNSECURED	1	50,434,546	33,981,500
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		16,449,801	14,516,120	09/15/2017	09/15/2047	Interest Rate Swap			09778P-AA-3	Bon Secours Mercy Health-SECURED	1	16,449,801	14,516,120
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		8,892,483	8,393,076	09/15/2017	09/15/2047	Interest Rate Swap			67103H-AF-4	O'REILLY AUTOMOTIVE INC-SENIOR UNSECURED	2	8,892,483	8,393,076
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		9,334,116	9,185,374	09/15/2017	09/15/2047	Interest Rate Swap			806851-AG-6	SCHLUMBERGER HLDGS CORP-SR UNSECURED	2	9,334,116	9,185,374
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		5,518,730	5,412,880	09/15/2017	09/15/2047	Interest Rate Swap			75625Q-AD-1	Reckitt Benckiser Treasu-SENIOR UNSECURED	1	5,518,730	5,412,880
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		21,017,393	20,756,394	09/15/2017	09/15/2047	Interest Rate Swap			465077-AK-1	ISRAEL ELECTRIC CORP LTD-SECURED NOTE	2	21,017,393	20,756,394
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		15,801,538	12,824,137	09/15/2017	09/15/2047	Interest Rate Swap			23338V-AE-6	DTE Electric Co-SECURED	1	15,801,538	12,824,137
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		70,804,000	61,336,521	09/15/2017	09/15/2047	Interest Rate Swap			458140-AK-6	INTEL CORP-SENIOR UNSECURED NOTE	1	70,804,000	61,336,521
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		23,259,391	21,765,751	09/15/2017	09/15/2047	Interest Rate Swap			11271L-AC-6	Brookfield Finance Inc-SENIOR UNSECURED	1	23,259,391	21,765,751
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		18,384,839	16,379,730	09/15/2017	09/15/2047	Interest Rate Swap			40728T-AA-1	HAMILTON COLLEGE-UNSECURED	1	18,384,839	16,379,730
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		18,636,958	17,912,948	09/15/2017	09/15/2047	Interest Rate Swap			75625Q-AE-9	Reckitt Benckiser Treasu-SENIOR UNSECURED	1	18,636,958	17,912,948
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		15,500,000	12,802,892	09/15/2017	09/15/2047	Interest Rate Swap			06762X-AA-0	Barings Clo Ltd 2020-III-BABSN 2020-3A B	2	15,500,000	12,802,892
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		34,000,000	34,000,000	09/15/2017	09/15/2047	Interest Rate Swap			515095-MM-6	Landmark Equity Partners XVI-D, LLC	1	34,000,000	34,000,000

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
91087BP*5	Sovereign Bond of Mexico	2	20,000,000	25,362,457	25,597,826	06/21/2022	12/20/2027	5 Yr Credit Default Swap	(471,964)	(262,554)	912833-LL-2	US TREASURY-STRIP COUPON RECEIPT	1	25,834,421	25,860,380
455780*E8	Sovereign Bond of India	2	40,000,000	35,767,291	29,597,818	06/21/2022	12/20/2027	5 Yr Credit Default Swap	(213,134)	7,506	912810-RV-2	US TREASURY N/B-UNSECURED	1	35,980,425	29,590,312
455780*E8	Sovereign Bond of India	2		14,895,783	12,060,938	06/21/2022	12/20/2027	5 Yr Credit Default Swap			912810-RU-4	US TREASURY N/B-UNSECURED	1	14,895,783	12,060,938
57629*HA2	Evergreen Basket of Floating Rate Corporate Bonds	1	985,000,000	56,773,453	144,369,690	07/12/2022	07/12/2048	Interest Rate Swap		95,192,741	882508-BD-5	Texas Instruments Inc-SENIOR UNSECURED	1	56,773,453	49,176,949
57629*HA2	Evergreen Basket of Floating Rate Corporate Bonds	1		49,642,097	40,517,671	07/12/2022	07/12/2048	Interest Rate Swap			745332-CG-9	PUGET SOUND ENERGY INC-SECURED	1	49,642,097	40,517,671
57629*HA2	Evergreen Basket of Floating Rate Corporate Bonds	1		48,665,734	39,565,151	07/12/2022	07/12/2048	Interest Rate Swap			81373P-AA-1	Securian Financial Group-SENIOR UNSECURED	1	48,665,734	39,565,151
57629*HA2	Evergreen Basket of Floating Rate Corporate Bonds	1		55,667,790	47,867,611	07/12/2022	07/12/2048	Interest Rate Swap			92826C-AF-9	VISA INC-SR UNSECURED	1	55,667,790	47,867,611
57629*HA2	Evergreen Basket of Floating Rate Corporate Bonds	1		37,042,630	35,983,788	07/12/2022	07/12/2048	Interest Rate Swap			670346-AH-8	NUCOR CORP-SENIOR UNSECURED NOTE	1	37,042,630	35,983,788
57629*HA2	Evergreen Basket of Floating Rate Corporate Bonds	1		45,540,734	40,129,718	07/12/2022	07/12/2048	Interest Rate Swap			12572Q-AH-8	CME Group Inc-SENIOR UNSECURED	1	45,540,734	40,129,718
57629*HA2	Evergreen Basket of Floating Rate Corporate Bonds	1		51,238,118	41,554,713	07/12/2022	07/12/2048	Interest Rate Swap			00440E-AW-7	ACE INA HOLDINGS-SR UNSECURED	1	51,238,118	41,554,713
57629*HA2	Evergreen Basket of Floating Rate Corporate Bonds	1		1,580,782	1,434,959	07/12/2022	07/12/2048	Interest Rate Swap			30231G-AW-2	EXXON MOBIL CORPORATION-SR UNSECURED	1	1,580,782	1,434,959
57629*HA2	Evergreen Basket of Floating Rate Corporate Bonds	1		59,100,878	51,679,570	07/12/2022	07/12/2048	Interest Rate Swap			037833-BX-7	APPLE INC-SENIOR UNSECURED	1	59,100,878	51,679,570
57629*HA2	Evergreen Basket of Floating Rate Corporate Bonds	1		56,300,352	46,336,434	07/12/2022	07/12/2048	Interest Rate Swap			91324P-CR-1	UNITEDHEALTH GROUP INC-SR UNSECURED	1	56,300,352	46,336,434
57629*HA2	Evergreen Basket of Floating Rate Corporate Bonds	1		76,318,251	63,041,978	07/12/2022	07/12/2048	Interest Rate Swap			023135-AQ-9	AMAZON.COM INC-SR UNSECURED	1	76,318,251	63,041,978
57629*HA2	Evergreen Basket of Floating Rate Corporate Bonds	1		11,324,158	9,544,564	07/12/2022	07/12/2048	Interest Rate Swap			438516-BS-4	Honeywell International -SENIOR UNSECURED	1	11,324,158	9,544,564
57629*HA2	Evergreen Basket of Floating Rate Corporate Bonds	1		10,000,000	9,648,850	07/12/2022	07/12/2048	Interest Rate Swap			12511A-AC-8	CBAM Ltd-CBAM 2020-13A B1	1	10,000,000	9,648,850
57629*HA2	Evergreen Basket of Floating Rate Corporate Bonds	1		13,300,000	12,783,601	07/12/2022	07/12/2048	Interest Rate Swap			75888F-AE-5	Regatta XIII Funding LLC-SERIES 18-2A CLASS A2	1	13,300,000	12,783,601
57629*HA2	Evergreen Basket of Floating Rate Corporate Bonds	1		19,244,201	13,367,699	07/12/2022	07/12/2048	Interest Rate Swap			037833-DW-7	Apple Inc-SENIOR UNSECURED	1	19,244,201	13,367,699
57629*HA2	Evergreen Basket of Floating Rate Corporate Bonds	1		12,500,000	11,937,463	07/12/2022	07/12/2048	Interest Rate Swap			55818R-BC-9	Madison Park Funding XIV-MDPK 2014-14A CRR	1	12,500,000	11,937,463
57629*HA2	Evergreen Basket of Floating Rate Corporate Bonds	1		37,932,256	27,978,997	07/12/2022	07/12/2048	Interest Rate Swap			575634-AT-7	MASSACHUSETTS ELECTRIC-SENIOR UNSECURED	2	37,932,256	27,978,997
57629*HA2	Evergreen Basket of Floating Rate Corporate Bonds	1		35,460,573	26,859,757	07/12/2022	07/12/2048	Interest Rate Swap			45138L-BD-4	IDAHO POWER CORP-SECURED NOTE	1	35,460,573	26,859,757
57629*HA2	Evergreen Basket of Floating Rate Corporate Bonds	1		29,326,440	25,620,831	07/12/2022	07/12/2048	Interest Rate Swap			29246Q-AB-1	Empresa de Transporte de-SENIOR UNSECURED	1	29,326,440	25,620,831
57629*HA2	Evergreen Basket of Floating Rate Corporate Bonds	1		27,764,711	24,159,210	07/12/2022	07/12/2048	Interest Rate Swap			771196-BH-4	ROCHE HOLDING INC-SENIOR UNSECURED NOTE	1	27,764,711	24,159,210
57629*HA2	Evergreen Basket of Floating Rate Corporate Bonds	1		30,879,610	25,838,019	07/12/2022	07/12/2048	Interest Rate Swap			437076-BH-4	Home Depot Inc/The-SENIOR UNSECURED	1	30,879,610	25,838,019
57629*HA2	Evergreen Basket of Floating Rate Corporate Bonds	1		24,754,632	20,796,295	07/12/2022	07/12/2048	Interest Rate Swap			578454-AD-2	Mayo Clinic-UNSECURED	1	24,754,632	20,796,295
57629*HA2	Evergreen Basket of Floating Rate Corporate Bonds	1		17,498,795	12,317,178	07/12/2022	07/12/2048	Interest Rate Swap			571676-AH-8	Mars Inc-SENIOR UNSECURED	1	17,498,795	12,317,178
57629*HA2	Evergreen Basket of Floating Rate Corporate Bonds	1		44,388,460	38,032,749	07/12/2022	07/12/2048	Interest Rate Swap			828807-CZ-8	SIMON PROPERTY GROUP LP-SENIOR UNSECURED	1	44,388,460	38,032,749
57629*HA2	Evergreen Basket of Floating Rate Corporate Bonds	1		32,896,909	28,216,002	07/12/2022	07/12/2048	Interest Rate Swap			12189L-BB-6	BURLINGTN NORTH SANTA FE-SENIOR UNSECURED	1	32,896,909	28,216,002
57629*HA2	Evergreen Basket of Floating Rate Corporate Bonds	1		34,013,693	26,813,566	07/12/2022	07/12/2048	Interest Rate Swap			391382-AB-4	GREAT-WEST LIFECO FINANC-SENIOR UNSECURED	1	34,013,693	26,813,566
57629*HA2	Evergreen Basket of Floating Rate Corporate Bonds	1		30,547,494	26,265,736	07/12/2022	07/12/2048	Interest Rate Swap			455434-BR-0	INDIANAPOLIS PWR & LIGHT-SECURED BOND	1	30,547,494	26,265,736
57629*HA2	Evergreen Basket of Floating Rate Corporate Bonds	1		55,197,415	49,643,118	07/12/2022	07/12/2048	Interest Rate Swap			002824-BH-2	ABBOTT LABORATORIES-SENIOR UNSECURED	1	55,197,415	49,643,118

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*HA2	Evergreen Basket of Floating Rate Corporate Bonds	1		60,393,033	51,262,165	07/12/2022	07/12/2048	Interest Rate Swap			68389X-AM-7	ORACLE CORP-SENIOR UNSECURED NOTE	2	60,393,033	51,262,165
57629*HA2	Evergreen Basket of Floating Rate Corporate Bonds	1		63,237,067	54,316,147	07/12/2022	07/12/2048	Interest Rate Swap			149123-CB-5	Caterpillar Inc-SENIOR UNSECURED BOND	1	63,237,067	54,316,147
57629*HA2	Evergreen Basket of Floating Rate Corporate Bonds	1		72,907,327	68,500,521	07/12/2022	07/12/2048	Interest Rate Swap			377372-AE-7	GLAXOSMITHKLINE CAP INC-SR UNSECURED	1	72,907,327	68,500,521
57629*HA2	Evergreen Basket of Floating Rate Corporate Bonds	1		44,784,747	38,445,551	07/12/2022	07/12/2048	Interest Rate Swap			983024-AN-0	Wyeth LLC-NOTE	1	44,784,747	38,445,551
57629*HF1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	197,639,266	56,848,084	19,868,175	07/29/2022	08/01/2023	TRS Bond Index		(36,628,942)	539830-AW-9	Lockheed Martin Corp-SENIOR UNSECURED NOTE	1	56,848,084	56,497,117
57629*HF1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,499,011	1,495,986	07/29/2022	08/01/2023	TRS Bond Index			485134-BN-9	KANSAS CITY POWER & LT-SENIOR UNSECURED NOTE	1	1,499,011	1,495,986
57629*HF1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,007,786	13,096,446	07/29/2022	08/01/2023	TRS Bond Index			52107Q-AJ-4	Lazard Group LLC-SENIOR UNSECURED	2	14,007,786	13,096,446
57629*HF1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,445,719	13,524,868	07/29/2022	08/01/2023	TRS Bond Index			767201-AD-8	RIO TINTO FIN USA LTD-SENIOR UNSECURED NOTE	1	13,445,719	13,524,868
57629*HF1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,739,615	1,543,679	07/29/2022	08/01/2023	TRS Bond Index			12189L-AW-1	BURLINGTN NORTH SANTA FE-SENIOR UNSECURED	1	1,739,615	1,543,679
57629*HF1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,590,997	14,328,949	07/29/2022	08/01/2023	TRS Bond Index			03076C-AH-9	Ameriprise Financial Inc-SENIOR UNSECURED	1	15,590,997	14,328,949
57629*HF1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,472,771	11,620,622	07/29/2022	08/01/2023	TRS Bond Index			92928Q-AE-8	WEA Finance LLC-SENIOR UNSECURED	2	13,472,771	11,620,622
57629*HF1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,573,857	8,485,529	07/29/2022	08/01/2023	TRS Bond Index			373298-CF-3	GEORGIA-PACIFIC LLC-SENIOR UNSECURED NOTE	1	8,573,857	8,485,529
57629*HF1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,500,000	13,233,632	07/29/2022	08/01/2023	TRS Bond Index			03329A-AE-5	Anchorage Capital CLO Lt-SERIES 2014-5RA CLASS B	1	13,500,000	13,233,632
57629*HF1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,636,190	07/29/2022	08/01/2023	TRS Bond Index			87246M-AU-6	TICP CLO VI 2016-2 Ltd-TICP 2016-6A BR2	1	10,000,000	9,636,190
57629*HF1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,582,150	07/29/2022	08/01/2023	TRS Bond Index			12563Y-AC-3	CIFC Funding 2021-II-CIFC 2021-2A B	1	10,000,000	9,582,150
57629*HF1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,056,381	4,964,354	07/29/2022	08/01/2023	TRS Bond Index			020002-AZ-4	ALLSTATE CORP-SR UNSECURED	1	5,056,381	4,964,354
57629*HF1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		253,325	248,186	07/29/2022	08/01/2023	TRS Bond Index			12189L-AQ-4	Burlington Northern Sant-SENIOR UNSECURED	1	253,325	248,186
57629*HF1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,898,366	26,111,300	07/29/2022	08/01/2023	TRS Bond Index			448814-EJ-8	HYDRO-QUEBEC-NOTE	1	25,898,366	26,111,300
57629*HF1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		60,000,000	59,487,180	07/29/2022	08/01/2023	TRS Bond Index			G7332#-AD-5	RRPF Engine Leasing Ltd Senior Secured	2	60,000,000	59,487,180
57629*HF1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,500,000	12,047,863	07/29/2022	08/01/2023	TRS Bond Index			67115L-AC-8	Oak Hill Credit Partners-OAKC 2021-16A B	1	12,500,000	12,047,863
57629*HF1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,800,000	10,347,718	07/29/2022	08/01/2023	TRS Bond Index			94949J-AC-9	Wellfleet CLO 2018-2 Ltd-WELF 2018-2A A2	1	10,800,000	10,347,718
57629*HF1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,700,000	8,271,812	07/29/2022	08/01/2023	TRS Bond Index			03330Y-AE-0	Anchorage Capital Clo 20-ANCHC 2021-20A B	1	8,700,000	8,271,812
57629*HF1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,700,000	8,367,825	07/29/2022	08/01/2023	TRS Bond Index			69700G-AL-6	Palmer Square CLO 2019-1-PLMRS 2019-1A A2R	1	8,700,000	8,367,825
57629*HF1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,500,000	7,078,050	07/29/2022	08/01/2023	TRS Bond Index			67112C-AN-7	OZLM XIX Ltd-OZLM 2017-19A A2AR	1	7,500,000	7,078,050
57629*HF1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,500,000	6,217,276	07/29/2022	08/01/2023	TRS Bond Index			33883J-AQ-4	Flatiron CLO 19 Ltd-FLAT 2019-1A BR	1	6,500,000	6,217,276
57629*HF1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,100,000	5,769,892	07/29/2022	08/01/2023	TRS Bond Index			05684C-AQ-8	Bain Capital Credit CLO -BCC 2020-3A BR	1	6,100,000	5,769,892
57629*HF1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,000,000	5,568,816	07/29/2022	08/01/2023	TRS Bond Index			40440X-AE-1	Highbridge Loan Manageme-HLM 2021-16A C	1	6,000,000	5,568,816
57629*HF1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,850,000	3,593,994	07/29/2022	08/01/2023	TRS Bond Index			70470M-AJ-4	Peace Park CLO Ltd-PCEPK 2021-1A C	1	3,850,000	3,593,994
57629*HE4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	233,593,750	4,757,337	(28,697,440)	06/08/2022	06/08/2023	TRS Bond Index		(33,306,886)	571748-AZ-5	Marsh & McLennan Cos Inc-SR UNSECURED	2	4,757,337	4,609,446
57629*HE4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,551,833	5,397,018	06/08/2022	06/08/2023	TRS Bond Index			69353R-EQ-7	PNC Bank NA-SENIOR UNSECURED	1	5,551,833	5,397,018

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*HE4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,550,000	10,147,834	06/08/2022	06/08/2023	TRS Bond Index			74983A-AC-7	RR 19 Ltd-RRAM 2021-19A A2	1	10,550,000	10,147,834
57629*HE4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,395,980	16,899,190	06/08/2022	06/08/2023	TRS Bond Index			52107Q-AG-0	LAZARD GROUP LLC-SENIOR UNSECURED	2	17,395,980	16,899,190
57629*HE4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,704,383	20,002,249	06/08/2022	06/08/2023	TRS Bond Index			780082-AD-5	Royal Bank of Canada-SUBORDINATED	1	20,704,383	20,002,249
57629*HE4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,846,713	18,489,613	06/08/2022	06/08/2023	TRS Bond Index			00830Y-AB-7	Africa Finance Corp-SENIOR UNSECURED	1	18,846,713	18,489,613
57629*HE4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,661,543	15,630,358	06/08/2022	06/08/2023	TRS Bond Index			74340X-BH-3	Prologis LP-SENIOR UNSECURED	1	16,661,543	15,630,358
57629*HE4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,000,000	13,432,580	06/08/2022	06/08/2023	TRS Bond Index			67592R-AC-7	Wells Fargo-OCT53 2021-1A B	1	14,000,000	13,432,580
57629*HE4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		28,847,961	26,795,392	06/08/2022	06/08/2023	TRS Bond Index			911312-AJ-5	UNITED PARCEL SERVICE IN-SENIOR UNSECURED NOTE	1	28,847,961	26,795,392
57629*HE4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,500,000	6,308,893	06/08/2022	06/08/2023	TRS Bond Index			06654D-AB-3	Banner Health-UNSECURED	1	7,500,000	6,308,893
57629*HE4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,046,254	2,815,550	06/08/2022	06/08/2023	TRS Bond Index			06051G-GA-1	BANK OF AMERICA CORP-SENIOR UNSECURED	1	3,046,254	2,815,550
57629*HE4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		136,412,335	136,412,335	06/08/2022	06/08/2023	TRS Bond Index			57542Z-A7-2	MM Investment Holding Revolver Floating Line	2	136,412,335	136,412,335
57629*HE4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,390,010	06/08/2022	06/08/2023	TRS Bond Index			67102Q-AZ-1	OHA Credit Partners VII -SERIES 2012-7A CLASS BR3	1	15,000,000	14,390,010
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	150,000,000	9,900,000	(23,454,673)	08/30/2019	08/30/2034	Interest Rate Swap		(33,053,317)	69688X-AU-5	Palmer Square CLO 2014-1-SERIES 2014-1A CLASS A2RR	1	9,900,000	9,598,644
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		2,239,060	2,221,419	08/30/2019	08/30/2034	Interest Rate Swap			281378-AB-5	EDUCATIONAL SERVICES OF -SERIES 2015-1 CLASS B	1	2,239,060	2,221,419
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		2,366,348	2,143,782	08/30/2019	08/30/2034	Interest Rate Swap			28137T-AB-9	EDUCATIONAL SERVICES OF -SERIES 2014-2 CLASS B	1	2,366,348	2,143,782
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		820,879	629,019	08/30/2019	08/30/2034	Interest Rate Swap			19458L-BD-1	COLLEGIATE FUNDING SERVI-SERIES 2005-A CLASS B	1	820,879	629,019
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		16,477,732	15,942,425	08/30/2019	08/30/2034	Interest Rate Swap			03666H-AA-9	Antares Holdings LP-SENIOR UNSECURED	2	16,477,732	15,942,425
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		15,000,000	15,000,000	08/30/2019	08/30/2034	Interest Rate Swap			18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	15,000,000	15,000,000
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		12,277,125	11,437,948	08/30/2019	08/30/2034	Interest Rate Swap			708696-BY-4	Pennsylvania Electric Co-SENIOR UNSECURED	2	12,277,125	11,437,948
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		24,027,248	23,030,281	08/30/2019	08/30/2034	Interest Rate Swap			806851-AK-7	Schlumberger Holdings Co-SENIOR UNSECURED	2	24,027,248	23,030,281
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		28,077,097	27,182,791	08/30/2019	08/30/2034	Interest Rate Swap			10510K-AC-1	BRAMBLES USA INC-SR UNSECURED	2	28,077,097	27,182,791
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		32,392,616	28,665,098	08/30/2019	08/30/2034	Interest Rate Swap			438516-BB-1	HONEYWELL INTERNATIONAL - SENIORUNSECURED NOTE	1	32,392,616	28,665,098
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		24,904,856	22,116,319	08/30/2019	08/30/2034	Interest Rate Swap			438516-AT-3	HONEYWELL INTERNATIONAL -SENIOR NOTE	1	24,904,856	22,116,319
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		15,450,000	15,248,779	08/30/2019	08/30/2034	Interest Rate Swap			03328Y-AA-2	ANCHORAGE CAPITAL CLO 1--ANCHC 2018-1RA A1	1	15,450,000	15,248,779
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		10,141,515	9,393,785	08/30/2019	08/30/2034	Interest Rate Swap			06761T-AJ-1	Barings Middle Market Cl-BMM 2019-IA C	2	10,141,515	9,393,785
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		2,700,000	2,499,050	08/30/2019	08/30/2034	Interest Rate Swap			12555Q-AW-6	CIFC Funding 2020-I Ltd-CIFC 2020-1A DR	2	2,700,000	2,499,050
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		2,700,000	2,561,914	08/30/2019	08/30/2034	Interest Rate Swap			06762J-AG-8	Babson CLO Ltd/Cayman Is-BABSN 2021-2A D	2	2,700,000	2,561,914
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	200,000,000	19,726,772	(43,315,460)	08/30/2019	08/30/2039	Interest Rate Swap		(56,528,514)	693304-AY-3	PECO Energy Co-SECURED	1	19,726,772	13,213,054
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		15,990,471	15,357,172	08/30/2019	08/30/2039	Interest Rate Swap			579780-AN-7	MCCORMICK & CO INC/MD-SENIOR UNSECURED	2	15,990,471	15,357,172
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		16,177,663	13,876,533	08/30/2019	08/30/2039	Interest Rate Swap			90932K-AA-7	United Airlines 2019-2 C-UNTD AIR 19-2 B FIXED	3	16,177,663	13,876,533
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		14,333,074	13,649,069	08/30/2019	08/30/2039	Interest Rate Swap			22822V-AE-1	CROWN CASTLE INTL CORP-SENIOR UNSECURED	2	14,333,074	13,649,069

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		15,167,895	15,099,975	08/30/2019	08/30/2039	Interest Rate Swap			378272-AF-5	GLENCORE FUNDING LLC-SENIOR UNSECURED NOTE	2	15,167,895	15,099,975
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		26,437,633	24,103,843	08/30/2019	08/30/2039	Interest Rate Swap			05369A-AA-9	Aviation Capital Group L-SENIOR UNSECURED	2	26,437,633	24,103,843
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		45,350,000	43,933,765	08/30/2019	08/30/2039	Interest Rate Swap			592688-B@-3	Mettler-Toledo Internati Senior Note Ser	2	45,350,000	43,933,765
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		10,000,000	9,727,800	08/30/2019	08/30/2039	Interest Rate Swap			290015-AN-6	Elmwood CLO I Ltd-ELMW1 2019-1A BR	1	10,000,000	9,727,800
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		7,850,000	7,615,026	08/30/2019	08/30/2039	Interest Rate Swap			48661Q-AE-1	Kayne CLO 9 Ltd-SERIES 20-9A CLASS B1	1	7,850,000	7,615,026
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		15,000,000	14,596,635	08/30/2019	08/30/2039	Interest Rate Swap			04019L-AL-8	ARES LI CLO Ltd-ARES 2019-51A A1R	1	15,000,000	14,596,635
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		15,000,000	14,578,860	08/30/2019	08/30/2039	Interest Rate Swap			17180W-AC-9	CIFC Funding 2018-II Ltd-CIFC 2018-2A A2	1	15,000,000	14,578,860
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		11,750,000	11,320,632	08/30/2019	08/30/2039	Interest Rate Swap			55821A-AC-2	Madison Park Funding Ltd-SERIES 18-28A CLASS A2	1	11,750,000	11,320,632
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		35,500,000	29,322,752	08/30/2019	08/30/2039	Interest Rate Swap			06762X-AA-0	Barings Clo Ltd 2020-III-BABSN 2020-3A B	2	35,500,000	29,322,752
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		21,000,000	21,000,000	08/30/2019	08/30/2039	Interest Rate Swap			18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	21,000,000	21,000,000
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	200,000,000	925,545	(68,990,340)	08/30/2019	08/30/2049	Interest Rate Swap		(69,841,692)	984851-AF-2	Yara International ASA-SENIOR UNSECURED	2	925,545	851,352
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		30,169,278	28,939,712	08/30/2019	08/30/2049	Interest Rate Swap			28176E-AD-0	Edwards Lifesciences Cor-SENIOR UNSECURED	2	30,169,278	28,939,712
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		36,982,509	34,889,905	08/30/2019	08/30/2049	Interest Rate Swap			361448-BC-6	GATX Corp-SENIOR UNSECURED	2	36,982,509	34,889,905
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		17,657,986	16,810,658	08/30/2019	08/30/2049	Interest Rate Swap			120568-AX-8	BUNGE LTD FINANCE CORP-SENIOR UNSECURED	2	17,657,986	16,810,658
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		19,524,417	17,528,638	08/30/2019	08/30/2049	Interest Rate Swap			00908P-AC-1	Air Canada 2017-1 Class -SECURED	2	19,524,417	17,528,638
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		5,182,268	5,049,124	08/30/2019	08/30/2049	Interest Rate Swap			171340-AN-2	CHURCH & DWIGHT CO INC-SENIOR UNSECURED	2	5,182,268	5,049,124
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		45,183,861	36,670,102	08/30/2019	08/30/2049	Interest Rate Swap			23338V-AE-6	DTE Electric Co-SECURED	1	45,183,861	36,670,102
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		131,999,996	132,000,000	08/30/2019	08/30/2049	Interest Rate Swap			57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	131,999,996	132,000,000
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	306,000,000	75,000,000	(31,551,662)	09/03/2019	09/03/2049	Interest Rate Swap		(104,766,662)	30290Y-AC-5	FS Global Credit Opportu-FS GLOBAL CREDIT	1	75,000,000	73,215,000
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,462,868	10,013,390	09/03/2019	09/03/2049	Interest Rate Swap			801060-AD-6	Sanofi-SENIOR UNSECURED	1	10,462,868	10,013,390
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,052,379	6,549,373	09/03/2019	09/03/2049	Interest Rate Swap			00108W-AH-3	AEP Texas Inc-SENIOR UNSECURED	2	7,052,379	6,549,373
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,200,000	20,067,454	09/03/2019	09/03/2049	Interest Rate Swap			892331-AD-1	Toyota Motor Corp-SENIOR UNSECURED	1	21,200,000	20,067,454
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,696,143	19,905,679	09/03/2019	09/03/2049	Interest Rate Swap			79466L-AF-1	salesforce.com Inc-SENIOR UNSECURED	1	20,696,143	19,905,679
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,024,473	7,617,075	09/03/2019	09/03/2049	Interest Rate Swap			369550-BC-1	General Dynamics Corp-SENIOR UNSECURED	1	8,024,473	7,617,075
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,844,233	22,305,192	09/03/2019	09/03/2049	Interest Rate Swap			892330-AC-5	Toyota Industries Corp-SENIOR UNSECURED	1	23,844,233	22,305,192
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		35,000,000	34,490,155	09/03/2019	09/03/2049	Interest Rate Swap			50188G-AT-0	LCM XVIII LP-LCM 18A A1R	1	35,000,000	34,490,155
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		44,725,250	44,158,715	09/03/2019	09/03/2049	Interest Rate Swap			13876J-AC-6	Canyon Capital CLO Ltd-CANYC 2012-1RA A	1	44,725,250	44,158,715
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,304,217	2,266,824	09/03/2019	09/03/2049	Interest Rate Swap			313747-AU-1	Federal Realty Investmen-SENIOR UNSECURED	2	2,304,217	2,266,824
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		60,629,748	60,629,750	09/03/2019	09/03/2049	Interest Rate Swap			57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	60,629,748	60,629,750

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	255,000,000	140,999,995	54,657,856	09/03/2019	09/03/2049	Interest Rate Swap		(86,342,144)	57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	140,999,995	141,000,000
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,951,796	7,484,549	09/03/2019	09/03/2049	Interest Rate Swap			06406R-AF-4	Bank of New York Mellon -SENIOR UNSECURED	1	7,951,796	7,484,549
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,759,004	7,653,787	09/03/2019	09/03/2049	Interest Rate Swap			90932P-AA-6	United Airlines 2014-1 C-SECURED NOTE	2	7,759,004	7,653,787
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,842,819	12,187,023	09/03/2019	09/03/2049	Interest Rate Swap			606822-AV-6	Mitsubishi UFJ Financial-SENIOR UNSECURED	1	12,842,819	12,187,023
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,087,055	3,024,738	09/03/2019	09/03/2049	Interest Rate Swap			857477-AN-3	State Street Corp-SR UNSECURED	1	3,087,055	3,024,738
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,800,000	6,348,473	09/03/2019	09/03/2049	Interest Rate Swap			631005-BH-7	Narragansett Electric Co-SENIOR UNSECURED	1	6,800,000	6,348,473
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,358,452	2,287,682	09/03/2019	09/03/2049	Interest Rate Swap			532457-AZ-1	Eli Lilly & Co-SENIOR UNSECURED	1	2,358,452	2,287,682
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,102,205	11,776,343	09/03/2019	09/03/2049	Interest Rate Swap			09062X-AF-0	BIOGEN INC-SR UNSECURED	2	12,102,205	11,776,343
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,132,013	2,937,235	09/03/2019	09/03/2049	Interest Rate Swap			46625H-JY-7	JPMorgan Chase & Co-SUBORDINATED NOTE	1	3,132,013	2,937,235
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,705,774	2,601,132	09/03/2019	09/03/2049	Interest Rate Swap			452308-AX-7	Illinois Tool Works Inc-SENIOR UNSECURED	1	2,705,774	2,601,132
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		28,570,632	28,407,186	09/03/2019	09/03/2049	Interest Rate Swap			254687-CP-9	Walt Disney Co/The-SENIOR UNSECURED	1	28,570,632	28,407,186
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,626,699	7,019,201	09/03/2019	09/03/2049	Interest Rate Swap			313747-AY-3	Federal Realty Investmen-SENIOR UNSECURED	2	7,626,699	7,019,201
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,261,041	5,903,227	09/03/2019	09/03/2049	Interest Rate Swap			477143-AJ-0	JetBlue 2019-1 Class A P-JETBLUE 19-1 A	2	7,261,041	5,903,227
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,195,001	5,853,524	09/03/2019	09/03/2049	Interest Rate Swap			670346-AP-0	Nucor Corp-SENIOR UNSECURED	1	6,195,001	5,853,524
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,984,576	1,849,268	09/03/2019	09/03/2049	Interest Rate Swap			78442G-RY-4	SLM STUDENT LOAN TRUST-SERIES 2006-2 CLASS B	1	1,984,576	1,849,268
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		100,000,000	98,622,100	09/03/2019	09/03/2049	Interest Rate Swap			42086Q-AA-9	Kingsland VI Ltd-KING 2013-6A AR	1	100,000,000	98,622,100
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	110,000,000	70,011,630	01/08/2020	01/08/2032	Interest Rate Swap		(37,995,720)	85816W-AC-8	Steele Creek CLO 2014-1 -SERIES 14-1RA CLASS A	1	110,000,000	108,007,350
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		91,438,082	90,052,760	01/08/2020	01/08/2032	Interest Rate Swap			12555Q-AN-6	CIFC Funding 2020-I Ltd-CIFC 2020-1A A1R	1	91,438,082	90,052,760
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,900,000	15,687,989	01/08/2020	01/08/2032	Interest Rate Swap			74988L-AA-2	ALM XIV Ltd-SERIES 14-14A CLASS A1R2	1	15,900,000	15,687,989
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,500,000	15,304,235	01/08/2020	01/08/2032	Interest Rate Swap			12550A-AT-3	CIFC Funding 2014-V Ltd-CIFC 2014-5A A1R2	1	15,500,000	15,304,235
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,484,660	01/08/2020	01/08/2032	Interest Rate Swap			88432U-AC-0	Wind River CLO Ltd-SERIES 18-3A CLASS A2	1	15,000,000	14,484,660
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,900,000	11,429,153	01/08/2020	01/08/2032	Interest Rate Swap			00190Y-BF-1	Ares XXVII CLO Ltd-ARES 2013-2A BR2	1	11,900,000	11,429,153
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,924,659	24,589,300	01/08/2020	01/08/2032	Interest Rate Swap			05875H-AA-1	Ballyrock CLO 2018-1 Ltd	1	24,924,659	24,589,300
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,459,701	11,259,920	01/08/2020	01/08/2032	Interest Rate Swap			48251C-AA-6	KKR Wolverine I Ltd Class A Senior	1	12,459,701	11,259,920
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,000,000	18,000,000	01/08/2020	01/08/2032	Interest Rate Swap			18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	18,000,000	18,000,000
57629*EW7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	200,000,000	196,000,000	158,841,302	01/08/2020	01/08/2035	Interest Rate Swap		(37,158,698)	12499#-MM-8	CCOF Onshore Co-Borrower Revolving Loan	1	196,000,000	196,000,000
57629*EW7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,186,891	17,369,108	01/08/2020	01/08/2035	Interest Rate Swap			61744Y-AK-4	Morgan Stanley-SENIOR UNSECURED	1	19,186,891	17,369,108
57629*EW7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,000,000	14,000,000	01/08/2020	01/08/2035	Interest Rate Swap			18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	14,000,000	14,000,000
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	400,000,000	74,770,000	(51,736,644)	02/11/2020	02/11/2050	Interest Rate Swap		(124,007,532)	A3158#-AC-3	Hofer Financial Services Senior Note Ser	1	74,770,000	72,270,888

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		79,100,000	74,300,845	02/11/2020	02/11/2050	Interest Rate Swap			87278*-AD-4	TPF Equity REIT Operatin Gtd Senior Note	1	79,100,000	74,300,845
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		57,050,000	56,222,718	02/11/2020	02/11/2050	Interest Rate Swap			Q0458*-AB-5	AquaSure Finance Pty Ltd Gtd Senior Secu	1	57,050,000	56,222,718
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		59,800,000	54,684,289	02/11/2020	02/11/2050	Interest Rate Swap			G5147*-AD-8	Johnson Matthey PLC Senior Note Ser	1	59,800,000	54,684,289
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		62,900,000	61,745,093	02/11/2020	02/11/2050	Interest Rate Swap			786584-A#-9	Safran Senior Note Ser	2	62,900,000	61,745,093
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		62,800,000	60,928,560	02/11/2020	02/11/2050	Interest Rate Swap			Q0832*-AD-8	Australia Pacific Airpor Gtd Senior Note	2	62,800,000	60,928,560
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,500,000	7,028,663	02/11/2020	02/11/2050	Interest Rate Swap			03330A-AE-2	Anchorage Capital CLO 3--ANCHC 2014-3RA C	1	7,500,000	7,028,663
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,750,000	6,411,555	02/11/2020	02/11/2050	Interest Rate Swap			00119Y-AC-7	AGL CLO Ltd-AGL 2021-10A B	1	6,750,000	6,411,555
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,025,000	11,591,403	02/11/2020	02/11/2050	Interest Rate Swap			06762J-AC-7	Babson CLO Ltd/Cayman Is-BABSN 2021-2A B	1	12,025,000	11,591,403
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,900,000	11,437,709	02/11/2020	02/11/2050	Interest Rate Swap			64133V-AC-1	Neuberger Berman CLO Ltd-NEUB 2021-44A B	1	11,900,000	11,437,709
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,100,000	5,785,319	02/11/2020	02/11/2050	Interest Rate Swap			05682E-AE-3	Bain Capital Credit CLO -BCC 2021-5A B	1	6,100,000	5,785,319
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,637,780	14,584,140	02/11/2020	02/11/2050	Interest Rate Swap			00119Y-AA-1	AGL CLO 10 Ltd-AGL 2021-10A A	1	14,637,780	14,584,140
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,000,000	13,323,842	02/11/2020	02/11/2050	Interest Rate Swap			03330P-AA-7	ANCHORAGE CREDIT FUNDING-SERIES 18-5A CLASS A	1	14,000,000	13,323,842
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,100,000	12,553,285	02/11/2020	02/11/2050	Interest Rate Swap			75009P-AC-1	Rad CLO 12 Ltd-RAD 2021-12A B	1	13,100,000	12,553,285
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,971,240	02/11/2020	02/11/2050	Interest Rate Swap			08179P-AE-2	Benefit Street Partners -BSP 2022-27A B1	1	10,000,000	9,971,240
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,625,000	6,367,473	02/11/2020	02/11/2050	Interest Rate Swap			48250E-AS-4	KKR CLO 30 Ltd-KKR 30A BR	1	6,625,000	6,367,473
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		43,000,000	43,000,000	02/11/2020	02/11/2050	Interest Rate Swap			515095-MM-6	Landmark Equity Partners XVI-D, LLC	1	43,000,000	43,000,000
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	185,000,000	23,588,245	(36,174,975)	02/20/2020	02/20/2050	Interest Rate Swap		(59,768,863)	06761M-AB-3	Barings Middle Market CL-BMM 2018-1A A2	1	23,588,245	23,593,888
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,500,000	5,287,431	02/20/2020	02/20/2050	Interest Rate Swap			55820B-AL-1	Madison Park Funding XLV-MDPK 2020-45A BR	1	5,500,000	5,287,431
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,431,470	02/20/2020	02/20/2050	Interest Rate Swap			38137Y-AS-0	Goldentree Loan Manageme-GLM 2019-4A BR	1	15,000,000	14,431,470
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,500,000	11,137,681	02/20/2020	02/20/2050	Interest Rate Swap			282523-AM-1	1828 CLO Ltd-GUGG4 2016-1A A1JR	1	11,500,000	11,137,681
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	7,753,040	02/20/2020	02/20/2050	Interest Rate Swap			14317R-AC-3	CARLYLE US CLO 2018-3 LT-CGMS 2018-3A A1B	1	8,000,000	7,753,040
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,700,000	7,452,206	02/20/2020	02/20/2050	Interest Rate Swap			67113G-AG-2	Oak Hill Credit Partners-OAKC 2020-5A B	1	7,700,000	7,452,206
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,200,000	8,913,687	02/20/2020	02/20/2050	Interest Rate Swap			64129J-BG-4	Neuberger Berman CLO XIV-NEUB 2013-14A BR2	1	9,200,000	8,913,687
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	7,725,184	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	7,725,184
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,700,000	14,060,815	02/20/2020	02/20/2050	Interest Rate Swap			55821L-AC-8	Madison Park Funding XXX-MDPK 2021-39A B	1	14,700,000	14,060,815
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,500,000	14,256,110	02/20/2020	02/20/2050	Interest Rate Swap			553205-AC-9	MP CLO III LTD-MP3 2013-1A AR	1	14,500,000	14,256,110
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,500,000	9,124,399	02/20/2020	02/20/2050	Interest Rate Swap			88432U-AE-6	Wind River CLO Ltd-SERIES 18-3A CLASS B	1	9,500,000	9,124,399
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,159,787	3,077,264	02/20/2020	02/20/2050	Interest Rate Swap			05875H-AC-7	BALLYROCK CLO 2018-1 LTD-SERIES 2018-1A CLASS A2	1	3,159,787	3,077,264
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,950,000	9,625,142	02/20/2020	02/20/2050	Interest Rate Swap			03328T-BC-8	Anchorage Capital CLO 7 -ANCHC 2015-7A BR2 FLOATING	1	9,950,000	9,625,142
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	7,744,224	02/20/2020	02/20/2050	Interest Rate Swap			74979V-AE-3	RR Ltd-RRAM 2018-5A A2	1	8,000,000	7,744,224

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	19,080,580	02/20/2020	02/20/2050	Interest Rate Swap			74980P-AC-7	ALM Ltd/KY-SERIES 21-14A CLASS A2	1	20,000,000	19,080,580
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,700,000	7,228,213	02/20/2020	02/20/2050	Interest Rate Swap			97314H-AC-3	Wind River CLO Ltd-WINDR 2021-1A B1	1	7,700,000	7,228,213
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,463,199	11,191,639	02/20/2020	02/20/2050	Interest Rate Swap			55820C-AG-0	Madison Park Funding XXI-MDPK 2018-29A B	1	11,463,199	11,191,639
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,000	6,907,775	02/20/2020	02/20/2050	Interest Rate Swap			50188Q-AL-5	LCM XVIII LP-LCM 19A BR	1	7,000,000	6,907,775
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,000	6,811,777	02/20/2020	02/20/2050	Interest Rate Swap			36248M-AL-1	GT Loan Financing I Ltd -SERIES 2013-1A CLASS BR	1	7,000,000	6,811,777
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,100,000	9,299,605	02/20/2020	02/20/2050	Interest Rate Swap			83615P-AC-1	Sound Point Clo XXXI Ltd-SNDPT 2021-3A B	1	10,100,000	9,299,605
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,135,000	13,589,827	02/20/2020	02/20/2050	Interest Rate Swap			151895-D*-7	CenterPoint Properties T Senior Note Ser	1	14,135,000	13,589,827
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	12,784,770	02/20/2020	02/20/2050	Interest Rate Swap			74986@-BB-6	RREEF America REIT II, I Senior Unsecured Notes	1	15,000,000	12,784,770
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,000,000	16,000,000	02/20/2020	02/20/2050	Interest Rate Swap			18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	16,000,000	16,000,000
57629*FC0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	215,000,000	51,250,853	(18,436,502)	02/20/2020	02/20/2050	Interest Rate Swap		(69,687,355)	50079@-MS-5	KREF Lending VII LLC - Term Loan Series 2019-7	1	51,250,853	51,250,853
57629*FC0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,300,000	23,660,351	02/20/2020	02/20/2050	Interest Rate Swap			70470M-AC-9	Peace Park CLO Ltd-PCEPK 2021-1A A	1	24,300,000	23,660,351
57629*FC0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,000,000	20,688,844	02/20/2020	02/20/2050	Interest Rate Swap			97315T-AE-2	THL Credit Wind River 20-WINDR 2017-1A BR	1	22,000,000	20,688,844
57629*FC0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		35,984,277	35,743,417	02/20/2020	02/20/2050	Interest Rate Swap			87246M-AS-1	TICP CLO VI 2016-2 Ltd-TICP 2016-6A AR2	1	35,984,277	35,743,417
57629*FC0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,000,000	20,376,636	02/20/2020	02/20/2050	Interest Rate Swap			55821C-AC-8	Atrium IX-ATRM 9A BR2	1	21,000,000	20,376,636
57629*FC0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,000,000	23,190,336	02/20/2020	02/20/2050	Interest Rate Swap			38137Y-AQ-4	Goldentree Loan Manageme-SERIES 19-4A CLASS AJR	1	24,000,000	23,190,336
57629*FC0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		48,000,000	46,905,840	02/20/2020	02/20/2050	Interest Rate Swap			87271L-AJ-1	TIAA CLO I Ltd-TIA 2016-1A AR	1	48,000,000	46,905,840
57629*FC0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		27,000,000	26,674,137	02/20/2020	02/20/2050	Interest Rate Swap			33883G-AA-5	Flatiron CLO 18 Ltd-FLAT 2018-1A A	1	27,000,000	26,674,137
57629*FC0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,100,000	7,965,338	02/20/2020	02/20/2050	Interest Rate Swap			42086P-AC-7	Kingsland Ltd-SERIES 18-8A CLASS A	1	8,100,000	7,965,338
57629*FC0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,933,928	20,632,841	02/20/2020	02/20/2050	Interest Rate Swap			60040#-AB-8	Millennium Pipeline Comp Senior Secured	1	19,933,928	20,632,841
57629*FC0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,000,000	19,000,000	02/20/2020	02/20/2050	Interest Rate Swap			18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	19,000,000	19,000,000
57629*EV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	51,500,000	(37,500,455)	02/25/2020	02/25/2050	Interest Rate Swap		(86,151,578)	G5791#-AA-9	Manchester United Football Club, Ltd Senior Secu	1	51,500,000	48,651,123
57629*EV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		189,999,994	190,000,000	02/25/2020	02/25/2050	Interest Rate Swap			57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	189,999,994	190,000,000
57629*EV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		39,500,000	36,278,301	02/25/2020	02/25/2050	Interest Rate Swap			Q9396#-AK-7	Victoria Power Networks Gtd Senior Note	1	39,500,000	36,278,301
57629*EV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,239,142	23,317,811	02/25/2020	02/25/2050	Interest Rate Swap			04351L-AA-8	Ascension Health-UNSECURED BOND	1	24,239,142	23,317,811
57629*EV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		29,334,636	28,301,059	02/25/2020	02/25/2050	Interest Rate Swap			46247@-AA-2	Iowa Interstate Railroad Senior Secured	1	29,334,636	28,301,059
57629*EV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,225,000	9,889,886	02/25/2020	02/25/2050	Interest Rate Swap			Q3958@-AJ-5	GAIF Bond Issuer Pty Ltd Gtd Senior Note	1	10,225,000	9,889,886
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	37,900,000	(49,890,853)	02/25/2020	02/25/2050	Interest Rate Swap		(85,625,323)	Q3920#-AL-3	Fonterra Co-operative Gr Senior Unsecured Notes	1	37,900,000	35,734,470
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		42,700,000	41,290,473	02/25/2020	02/25/2050	Interest Rate Swap			838515-G*-9	South Jersey Gas Co. First Mortgage	1	42,700,000	41,290,473
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30,200,000	29,621,096	02/25/2020	02/25/2050	Interest Rate Swap			23325P-A*-5	DNP Select Income Fund I Senior Secured	1	30,200,000	29,621,096

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		36,150,000	38,119,922	02/25/2020	02/25/2050	Interest Rate Swap			Q3535#-AD-8	Envestra Victoria Pty Lt Senior Secured	1	36,150,000	38,119,922
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		39,000,000	36,783,669	02/25/2020	02/25/2050	Interest Rate Swap			74986@-AV-3	RREEF AMERICA REIT II INC SR UNSECD NT SER D	1	39,000,000	36,783,669
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		38,250,000	35,856,965	02/25/2020	02/25/2050	Interest Rate Swap			Q3920#-AG-4	Fonterra Co-operative Gr Senior Note	1	38,250,000	35,856,965
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		31,036,938	25,595,040	02/25/2020	02/25/2050	Interest Rate Swap			87305Q-CM-1	TTX CO-SENIOR UNSECURED	1	31,036,938	25,595,040
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		860,271	769,099	02/25/2020	02/25/2050	Interest Rate Swap			493268-BW-5	KEYCORP STUDENT LOAN TRU-SERIES 2004-A CLASS 1B	1	860,271	769,099
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,900,000	7,551,389	02/25/2020	02/25/2050	Interest Rate Swap			92916Q-AC-6	VOYA CLO 2017-4 LTD-SERIES 17-4A CLASS B	1	7,900,000	7,551,389
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,050,000	6,590,425	02/25/2020	02/25/2050	Interest Rate Swap			04016P-AN-8	Ares XLIII CLO Ltd-SERIES 2017-43A CLASS CR	1	7,050,000	6,590,425
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,000	6,777,722	02/25/2020	02/25/2050	Interest Rate Swap			14315R-AE-1	Carlyle Global Market St-SERIES 18-4A CLASS A2	1	7,000,000	6,777,722
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		45,500,000	43,005,372	02/25/2020	02/25/2050	Interest Rate Swap			27889*-AM-1	ECOM Atlantic Inc - Guaranteed Series A Senior Note	1	45,500,000	43,005,372
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	38,900,000	(55,963,899)	02/26/2020	02/26/2050	Interest Rate Swap		(90,800,249)	06235#-AN-2	Mirvac Group Finance Ltd Senior Note	1	38,900,000	34,836,350
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		33,015,000	31,456,329	02/26/2020	02/26/2050	Interest Rate Swap			74979U-AA-3	RS 2018 Private, LLC Senior Secured	1	33,015,000	31,456,329
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		35,600,000	34,869,381	02/26/2020	02/26/2050	Interest Rate Swap			05565E-G@-8	BMW U.S. Capital LLC Gtd Senior Note	1	35,600,000	34,869,381
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		38,150,000	34,503,776	02/26/2020	02/26/2050	Interest Rate Swap			Q3189*-AC-3	DEXUS Funds Management L Senior Note Ser	1	38,150,000	34,503,776
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		60,000,000	60,000,000	02/26/2020	02/26/2050	Interest Rate Swap			515095-MM-6	Landmark Equity Partners XVI-D, LLC	1	60,000,000	60,000,000
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		31,100,000	29,140,140	02/26/2020	02/26/2050	Interest Rate Swap			74264*-AC-0	PRISA LHC Senior Note Ser	1	31,100,000	29,140,140
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		32,900,000	32,597,320	02/26/2020	02/26/2050	Interest Rate Swap			48661E-B*-8	KAYNE ANDERSON MID/ENERGY-SR UNSECD SER D	1	32,900,000	32,597,320
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,000,000	15,482,096	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	15,482,096
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,850,000	9,516,617	02/26/2020	02/26/2050	Interest Rate Swap			48254H-AC-8	KKR Clo 32 Ltd-KKR 32A B	1	9,850,000	9,516,617
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,300,000	7,999,980	02/26/2020	02/26/2050	Interest Rate Swap			29002Q-AC-3	Elmwood CLO VII Ltd-ELMW7 2020-4A B	1	8,300,000	7,999,980
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,125,000	4,778,514	02/26/2020	02/26/2050	Interest Rate Swap			05683H-AS-4	Bain Capital Credit CLO -BCC 2017-2A CR2	1	5,125,000	4,778,514
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,100,000	4,941,405	02/26/2020	02/26/2050	Interest Rate Swap			06760B-AJ-1	BABSON CLO LTD-SERIES 17-1A CLASS C	1	5,100,000	4,941,405
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		39,500,000	38,373,737	02/26/2020	02/26/2050	Interest Rate Swap			G2037*-AA-4	Chanel Limited Senior Note Series A	1	39,500,000	38,373,737
57629*FF3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	50,000,000	(64,420,333)	06/15/2020	06/15/2050	Interest Rate Swap		(113,239,983)	143133-AA-4	CGMS 2021-6A A1	1	50,000,000	48,819,650
57629*FF3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		50,000,000	48,843,150	06/15/2020	06/15/2050	Interest Rate Swap			82670Q-AA-7	Signal Peak CLO 9 Ltd-SPEAK 2021-9A A1	1	50,000,000	48,843,150
57629*FF3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,100,000	12,766,880	06/15/2020	06/15/2050	Interest Rate Swap			03766G-AQ-5	Apidos CLO XXVI-APID 2017-26A A2R	1	13,100,000	12,766,880
57629*FF3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		60,623,227	58,885,179	06/15/2020	06/15/2050	Interest Rate Swap			25255D-AA-8	Diameter Capital CLO 1 L-DCLO 2021-1A A1A	1	60,623,227	58,885,179
57629*FF3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,600,000	12,883,620	06/15/2020	06/15/2050	Interest Rate Swap			97316L-AC-2	THL Credit Wind River 20-WINDR 2017-3A BR	1	13,600,000	12,883,620
57629*FF3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,525,000	11,056,175	06/15/2020	06/15/2050	Interest Rate Swap			48252U-AJ-6	KKR Clo 25 Ltd-SERIES 25 CLASS BR	1	11,525,000	11,056,175
57629*FF3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,000,000	10,575,103	06/15/2020	06/15/2050	Interest Rate Swap			06759J-AS-7	Barings CLO Ltd 2019-I-SERIES 2019-1A CLASS BR	1	11,000,000	10,575,103
57629*FF3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,200,000	8,974,370	06/15/2020	06/15/2050	Interest Rate Swap			39809G-AC-9	GREYWOLF CLO VI Ltd-GWOLF 2018-1A A2	1	9,200,000	8,974,370

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*FF3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,650,000	8,294,762	06/15/2020	06/15/2050	Interest Rate Swap			67400F-AE-1	OAKTREE CLO 2018-1 LTD SR SECD NT CL A-2	1	8,650,000	8,294,762
57629*FF3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,176,199	8,163,440	06/15/2020	06/15/2050	Interest Rate Swap			124166-AA-7	Buttermilk Park CLO Ltd-BMILK 2018-1A A1	1	8,176,199	8,163,440
57629*FF3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,000,000	10,550,133	06/15/2020	06/15/2050	Interest Rate Swap			13875M-AC-0	Canyon CLO 2021-3 Ltd-CANYC 2021-3A B	1	11,000,000	10,550,133
57629*FF3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,200,000	6,878,203	06/15/2020	06/15/2050	Interest Rate Swap			06759M-AE-1	Babson CLO Ltd 2016-I-BABSN 2016-1A A2R	1	7,200,000	6,878,203
57629*FF3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,900,000	6,675,177	06/15/2020	06/15/2050	Interest Rate Swap			67110U-AN-9	OHA Loan Funding 2016-1 -OHALF 2016-1A B1R	1	6,900,000	6,675,177
57629*FF3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,700,000	6,504,903	06/15/2020	06/15/2050	Interest Rate Swap			87249C-AC-5	TICP CLO X LTD-SERIES 18-10A CLASS B	1	6,700,000	6,504,903
57629*FF3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,000,000	25,000,000	06/15/2020	06/15/2050	Interest Rate Swap			12499#-MM-8	CCOF Onshore Co-Borrower Revolving Loan	1	25,000,000	25,000,000
57629*FF3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,054,523	6,105,438	06/15/2020	06/15/2050	Interest Rate Swap			87250R-AA-2	TICP CLO XV Ltd-TICP 2020-15A A	1	6,054,523	6,105,438
57629*FF3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,800,000	5,594,842	06/15/2020	06/15/2050	Interest Rate Swap			29002G-AC-5	Elmwood CLO IV Ltd-ELMW4 2020-1A B	1	5,800,000	5,594,842
57629*FF3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,750,000	5,542,517	06/15/2020	06/15/2050	Interest Rate Swap			77340G-AL-5	Rockford Tower CLO 2017-2 Ltd	1	5,750,000	5,542,517
57629*FF3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,650,000	5,190,344	06/15/2020	06/15/2050	Interest Rate Swap			50200F-AG-4	LCM 26 Ltd-SERIES 26A CLASS C	1	5,650,000	5,190,344
57629*FF3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,250,000	5,042,431	06/15/2020	06/15/2050	Interest Rate Swap			12555X-AG-6	CIFC Funding Ltd-CIFC 2019-6A C	1	5,250,000	5,042,431
57629*FF3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,573,684	17,526,235	06/15/2020	06/15/2050	Interest Rate Swap			87241F-AA-0	TCW Direct Lending Structured Solutions 2019 LLC - Class A Note	1	17,573,684	17,526,235
57629*FF3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,500,000	19,795,996	06/15/2020	06/15/2050	Interest Rate Swap			74264*-AE-6	PRISA LHC, LLC Senior Note Series C	1	21,500,000	19,795,996
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	300,000,000	56,445,370	(94,674,442)	06/29/2020	06/29/2050	Interest Rate Swap		(137,531,160)	149123-CJ-8	Caterpillar Inc-SENIOR UNSECURED	1	56,445,370	42,856,718
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		50,519,458	33,882,908	06/29/2020	06/29/2050	Interest Rate Swap			91324P-EA-6	UnitedHealth Group Inc-SENIOR UNSECURED	1	50,519,458	33,882,908
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		46,541,380	33,417,239	06/29/2020	06/29/2050	Interest Rate Swap			143499-AB-7	Carnegie Institution of -UNSECURED	1	46,541,380	33,417,239
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		44,777,781	34,540,218	06/29/2020	06/29/2050	Interest Rate Swap			355611-AA-2	Fred Hutchinson Cancer R-UNSECURED	1	44,777,781	34,540,218
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,893,980	10,680,868	06/29/2020	06/29/2050	Interest Rate Swap			29157T-AD-8	Emory University-UNSECURED	1	12,893,980	10,680,868
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		86,000,000	86,000,000	06/29/2020	06/29/2050	Interest Rate Swap			515095-MM-6	Landmark Equity Partners XVI-D, LLC	1	86,000,000	86,000,000
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,700,000	6,364,953	06/29/2020	06/29/2050	Interest Rate Swap			14315D-AC-6	Carlyle Global Market St-CGMS 2021-3SA A2	1	6,700,000	6,364,953
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,904,070	17,629,949	06/29/2020	06/29/2050	Interest Rate Swap			26442T-AH-0	Duke University-UNSECURED	1	25,904,070	17,629,949
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,636,711	18,061,670	06/29/2020	06/29/2050	Interest Rate Swap			06654D-AC-1	Banner Health-UNSECURED	1	25,636,711	18,061,670
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,750,000	11,205,282	06/29/2020	06/29/2050	Interest Rate Swap			50200F-AE-9	LCM 26 Ltd-SERIES 26A CLASS B	1	11,750,000	11,205,282
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,600,000	11,288,842	06/29/2020	06/29/2050	Interest Rate Swap			64130H-AN-1	Neuberger Berman Loan Ad-NEUB 2017-24A BR FLOATING	1	11,600,000	11,288,842
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,325,000	9,800,438	06/29/2020	06/29/2050	Interest Rate Swap			05683E-AQ-5	Bain Capital Credit CLO -BCC 2020-2A BR	1	10,325,000	9,800,438
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		42,851,092	39,329,847	06/29/2020	06/29/2050	Interest Rate Swap			44919*-AC-2	I 595 Express, LLC Senior Secured	1	42,851,092	39,329,847
57629*HD6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	124,464,783	16,600,000	(5,283,534)	07/13/2022	07/13/2023	TRS Bond Index		(21,309,689)	12656*-AD-4	CSLB Holdings, Inc. Gtd Senior Note	1	16,600,000	16,026,155
57629*HD6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,500,000	16,250,570	07/13/2022	07/13/2023	TRS Bond Index			12656*-AC-6	CSLB Holdings, Inc. Gtd Senior Note	1	16,500,000	16,250,570
57629*HD6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,500,000	15,830,991	07/13/2022	07/13/2023	TRS Bond Index			09194@-AC-1	Transpower New Zealand L Senior Note Ser	1	16,500,000	15,830,991

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*HD6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,450,000	15,851,730	07/13/2022	07/13/2023	TRS Bond Index			674003-A*-9	Oaktree Capital Manageme Senior Note Ser	1	16,450,000	15,851,730
57629*HD6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,591,875	7,733,547	07/13/2022	07/13/2023	TRS Bond Index			02379*-AA-7	American Airlines Group Senior Secured Notes Class A	1	8,591,875	7,733,547
57629*HD6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		37,500,000	32,526,799	07/13/2022	07/13/2023	TRS Bond Index			91412N-AK-6	University of Chicago/Th-UNSECURED BOND	1	37,500,000	32,526,799
57629*HD6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,250,000	13,774,050	07/13/2022	07/13/2023	TRS Bond Index			486606-K#-2	KAYNE ANDERSON MLP INVT CO-SR UNSECD SER KK	1	14,250,000	13,774,050
57629*HD6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,681,805	07/13/2022	07/13/2023	TRS Bond Index			05616B-A*-1	BABSON CAPITAL PARTN INVS TR-SR CONV NT	2	15,000,000	14,681,805
57629*HD6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,500,000	12,224,507	07/13/2022	07/13/2023	TRS Bond Index			74170*-AN-9	Prime Property Fund LLC Senior Note Ser	1	13,500,000	12,224,507
57629*HD6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,900,000	10,972,014	07/13/2022	07/13/2023	TRS Bond Index			73020*-AK-9	PNG Companies LLC Senior Secured	1	11,900,000	10,972,014
57629*HD6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,730,000	13,315,244	07/13/2022	07/13/2023	TRS Bond Index			05237*-AH-7	Austin Powder Holdings C Senior Note Ser	2	13,730,000	13,315,244
57629*HD6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,325,000	13,457,578	07/13/2022	07/13/2023	TRS Bond Index			674003-A@-7	Oaktree Capital Manageme Senior Note Ser	1	14,325,000	13,457,578
57629*HD6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,175,000	6,900,456	07/13/2022	07/13/2023	TRS Bond Index			033291-AN-5	Anchorage Capital Clo 13-ANCHC 2019-13A B1R	1	7,175,000	6,900,456
57629*FJ5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	200,000,000	23,000,000	(63,756,221)	09/02/2020	09/02/2050	Interest Rate Swap		(84,991,523)	41242*-AY-8	Hardwood Funding LLC Senior Secured	1	23,000,000	21,235,302
57629*FJ5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,190,000	20,399,422	09/02/2020	09/02/2050	Interest Rate Swap			07795#-AA-0	QIC Finance (Shopping Ce Gtd Senior Note	1	22,190,000	20,399,422
57629*FJ5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,700,000	7,396,967	09/02/2020	09/02/2050	Interest Rate Swap			949723-AC-4	Wellman Park CLO Ltd-SERIES 21-1A CLASS B	1	7,700,000	7,396,967
57629*FJ5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,475,432	8,646,331	09/02/2020	09/02/2050	Interest Rate Swap			02376*-AA-0	American Airlines Group Senior Secured	1	9,475,432	8,646,331
57629*FJ5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,600,000	21,085,812	09/02/2020	09/02/2050	Interest Rate Swap			05237*-AF-1	Austin Powder Holdings C Senior Note Ser	2	21,600,000	21,085,812
57629*FJ5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,600,000	17,858,771	09/02/2020	09/02/2050	Interest Rate Swap			G2044@-BA-2	Compass Group PLC Senior Note Ser	1	18,600,000	17,858,771
57629*FJ5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,369,728	14,158,030	09/02/2020	09/02/2050	Interest Rate Swap			929287-ZZ-6	WINGS Aviation 62696 USD Tranche A-1 Ln	1	16,369,728	14,158,030
57629*FJ5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,400,000	18,746,498	09/02/2020	09/02/2050	Interest Rate Swap			12656*-AK-8	CSLB Holdings, Inc. Gtd Senior Note	1	20,400,000	18,746,498
57629*FJ5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,100,000	20,740,203	09/02/2020	09/02/2050	Interest Rate Swap			G9850@-AC-7	YORKSHIRE WTR SERV BRADFORD-GTD SR SEC CL A	1	21,100,000	20,740,203
57629*FJ5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,950,000	8,457,777	09/02/2020	09/02/2050	Interest Rate Swap			50184N-AP-7	LCM LTD PARTNERSHIP-SERIES 15A CLASS CR	1	8,950,000	8,457,777
57629*FJ5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		28,010,693	22,502,234	09/02/2020	09/02/2050	Interest Rate Swap			141781-BJ-2	Cargill Inc-SENIOR UNSECURED	1	28,010,693	22,502,234
57629*FJ5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,500,000	8,105,711	09/02/2020	09/02/2050	Interest Rate Swap			38136F-BJ-1	Goldentree Loan Manageme-GLM 2017-1A B1R2	1	8,500,000	8,105,711
57629*FJ5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,550,000	7,228,732	09/02/2020	09/02/2050	Interest Rate Swap			92917W-AY-4	Voya CLO 2018-4 Ltd-SERIES 18-4A CLASS BR	1	7,550,000	7,228,732
57629*FJ5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,850,000	13,190,477	09/02/2020	09/02/2050	Interest Rate Swap			05684R-AE-2	Bain Capital Credit CLO-BCC 2021-2A B	1	13,850,000	13,190,477
57629*FJ5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,700,000	12,996,341	09/02/2020	09/02/2050	Interest Rate Swap			48255A-AC-2	KKR CLO 36 Ltd-KKR 36A B	1	13,700,000	12,996,341
57629*FJ5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,500,000	5,314,029	09/02/2020	09/02/2050	Interest Rate Swap			08182B-AN-8	Benefit Street Partners -BSP 2019-17A BR	1	5,500,000	5,314,029
57629*FJ5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,050,000	17,814,231	09/02/2020	09/02/2050	Interest Rate Swap			151895-C*-8	CenterPoint Properties T Senior Note Ser	1	18,050,000	17,814,231
57629*FJ5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,900,000	15,829,489	09/02/2020	09/02/2050	Interest Rate Swap			74170*-AW-9	Prime Property Fund LLC Senior Note Series U	1	17,900,000	15,829,489
57629*FJ5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,000,000	22,000,000	09/02/2020	09/02/2050	Interest Rate Swap			515095-MM-6	Landmark Equity Partners XVI-D, LLC	1	22,000,000	22,000,000
57629*FL0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	200,000,000	18,750,000	(66,752,945)	09/02/2020	09/02/2050	Interest Rate Swap		(84,867,189)	74170*-AC-3	Prime Property Fund LLC Senior Note Ser	1	18,750,000	18,114,244

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*FL0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,100,000	19,217,731	09/02/2020	09/02/2050	Interest Rate Swap			56081#-CA-6	Major League Baseball Tr Series 44 Term Note	1	20,100,000	19,217,731
57629*FL0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,541,358	11,500,963	09/02/2020	09/02/2050	Interest Rate Swap			47715*-AA-5	JetBlue Airways Corporat Pass Thru Certi	1	11,541,358	11,500,963
57629*FL0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,450,000	20,192,207	09/02/2020	09/02/2050	Interest Rate Swap			G2044@-AY-1	Compass Group PLC Senior Note Ser	1	20,450,000	20,192,207
57629*FL0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,700,000	17,437,600	09/02/2020	09/02/2050	Interest Rate Swap			41242*-AU-6	Hardwood Funding LLC Senior Note Ser	1	18,700,000	17,437,600
57629*FL0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,315,000	18,329,935	09/02/2020	09/02/2050	Interest Rate Swap			36198*-AA-4	GI Manager L.P. Senior Secured Notes	1	19,315,000	18,329,935
57629*FL0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,700,000	16,771,653	09/02/2020	09/02/2050	Interest Rate Swap			41242*-AX-0	Hardwood Funding LLC Senior Secured	1	17,700,000	16,771,653
57629*FL0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,900,000	15,286,880	09/02/2020	09/02/2050	Interest Rate Swap			68233J-A@-3	Oncor Electric Delivery SR SECD NT SER B	1	15,900,000	15,286,880
57629*FL0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		78,326,114	82,020,231	09/02/2020	09/02/2050	Interest Rate Swap			931142-CS-0	WAL-MART STORES INC-SENIOR NOTE	1	78,326,114	82,020,231
57629*FL0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		27,700,000	26,761,441	09/02/2020	09/02/2050	Interest Rate Swap			38176D-AJ-8	Golub Capital Partners C-GOCAP 2015-26A A2R	1	27,700,000	26,761,441
57629*FM8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	200,000,000	24,000,000	(61,971,406)	09/02/2020	09/02/2050	Interest Rate Swap		(85,098,094)	00114*-AR-4	AEP Transmission Company Senior Note Ser	1	24,000,000	23,126,688
57629*FM8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,700,000	25,211,829	09/02/2020	09/02/2050	Interest Rate Swap			G4622#-AB-5	Howard De Walden Estates Gtd Senior Note	1	25,700,000	25,211,829
57629*FM8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,750,000	24,210,401	09/02/2020	09/02/2050	Interest Rate Swap			G0646#-AN-9	Associated British Foods Senior Note Ser	1	24,750,000	24,210,401
57629*FM8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,900,000	22,482,587	09/02/2020	09/02/2050	Interest Rate Swap			57169*-AU-1	Mars, Inc. Senior Note Ser	1	23,900,000	22,482,587
57629*FM8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,750,000	21,183,478	09/02/2020	09/02/2050	Interest Rate Swap			Q6235#-AF-9	Mirvac Group Finance Ltd Gtd Senior Note	1	21,750,000	21,183,478
57629*FM8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,150,000	19,664,647	09/02/2020	09/02/2050	Interest Rate Swap			25763#-AE-0	Donaldson Co Inc Senior Note Ser	1	20,150,000	19,664,647
57629*FM8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		135,999,996	136,000,000	09/02/2020	09/02/2050	Interest Rate Swap			57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	135,999,996	136,000,000
57629*FM8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,000,000	12,797,616	09/02/2020	09/02/2050	Interest Rate Swap			48250W-AG-0	KKR CLO 14 Ltd-KKR 14 AR	1	13,000,000	12,797,616
57629*FN6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,000,000	8,500,000	(55,823,965)	09/02/2020	09/02/2050	Interest Rate Swap		(63,530,499)	74170*-AR-0	Prime Property Fund LLC Senior Note Ser	1	8,500,000	7,706,534
57629*FN6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,200,000	9,099,343	09/02/2020	09/02/2050	Interest Rate Swap			G1108#-AF-5	British Land Company PLC Senior Note Ser	1	9,200,000	9,099,343
57629*FN6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,500,000	7,878,650	09/02/2020	09/02/2050	Interest Rate Swap			41242*-BF-8	Hardwood Funding LLC Senior Secured	1	8,500,000	7,878,650
57629*FN6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,200,000	7,903,365	09/02/2020	09/02/2050	Interest Rate Swap			479142-E@-6	Johnson Matthey PLC Series A Senior Notes	1	8,200,000	7,903,365
57629*FN6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,750,000	8,069,250	09/02/2020	09/02/2050	Interest Rate Swap			151515-YY-3	Bridge Investment Group Senior Secured Notes	1	8,750,000	8,069,250
57629*FN6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,133,334	5,081,816	09/02/2020	09/02/2050	Interest Rate Swap			838515-F@-8	South Jersey Gas Co. Medium Term Not	1	5,133,334	5,081,816
57629*FN6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,386,855	7,302,644	09/02/2020	09/02/2050	Interest Rate Swap			184692-B@-9	Clearbridge Energy MLP F Senior Secured	1	7,386,855	7,302,644
57629*FN6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,386,855	7,003,477	09/02/2020	09/02/2050	Interest Rate Swap			184692-B#-7	Clearbridge Energy MLP Fd Inc-Senior Secured	1	7,386,855	7,003,477
57629*FN6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,006,930	4,402,178	09/02/2020	09/02/2050	Interest Rate Swap			05389L-AK-9	Avolon Aerospace Leasing Secured Note B7	1	5,006,930	4,402,178
57629*FN6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,761,373	5,728,147	09/02/2020	09/02/2050	Interest Rate Swap			C1466#-AA-6	CPR Leasing Ltd Senior Secured	2	5,761,373	5,728,147
57629*FN6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,950,000	6,870,714	09/02/2020	09/02/2050	Interest Rate Swap			92203#-AR-9	Vanguard Group, Inc. Senior Notes Series D	1	6,950,000	6,870,714
57629*FN6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,450,000	4,064,821	09/02/2020	09/02/2050	Interest Rate Swap			04018E-AE-1	Ares LIX CLO Ltd-ARES 2021-59A C1	1	4,450,000	4,064,821
57629*FN6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,688,893	4,141,188	09/02/2020	09/02/2050	Interest Rate Swap			05389L-AH-6	Avolon Aerospace Leasing Secured Note B7	1	4,688,893	4,141,188

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*FN6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		93,499,383	79,049,453	09/02/2020	09/02/2050	Interest Rate Swap			055451-AV-0	BHP Billiton Finance USA-SR UNSECURED	1	93,499,383	79,049,453
57629*FN6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30,637,099	29,530,395	09/02/2020	09/02/2050	Interest Rate Swap			90226#-AA-3	2014 REPLACEMENT PWR STATUTORY TR SR SECD NT	1	30,637,099	29,530,395
57629*FP1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,000,000	13,864,000	(51,580,873)	09/02/2020	09/02/2050	Interest Rate Swap		(63,170,819)	78403D-AR-1	SBA Tower Trust-ASSET BACKED	1	13,864,000	11,589,946
57629*FP1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,700,000	6,561,692	09/02/2020	09/02/2050	Interest Rate Swap			74986@-AN-1	RREEF America REIT II, I Senior Note Ser	1	6,700,000	6,561,692
57629*FP1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,549,645	4,020,312	09/02/2020	09/02/2050	Interest Rate Swap			05389L-AA-1	Avolon Aerospace Leasing Secured Note A3	1	4,549,645	4,020,312
57629*FP1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,440,000	6,213,331	09/02/2020	09/02/2050	Interest Rate Swap			74170*-AD-1	Prime Property Fund LLC Senior Note Ser	1	6,440,000	6,213,331
57629*FP1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,529,550	3,999,901	09/02/2020	09/02/2050	Interest Rate Swap			05389L-AD-5	Avolon Aerospace Leasing Secured Note A3	1	4,529,550	3,999,901
57629*FP1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,547,863	4,977,115	09/02/2020	09/02/2050	Interest Rate Swap			05400F-AE-1	Avolon Aerospace Funding Senior Secured	1	5,547,863	4,977,115
57629*FP1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,530,553	4,975,800	09/02/2020	09/02/2050	Interest Rate Swap			05400F-AG-6	Avolon Aerospace Funding Senior Secured	1	5,530,553	4,975,800
57629*FP1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,500,805	6,301,881	09/02/2020	09/02/2050	Interest Rate Swap			184692-B*-1	Clearbridge Energy MLP Fd Inc-Senior Secured	1	6,500,805	6,301,881
57629*FP1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,168,278	4,638,995	09/02/2020	09/02/2050	Interest Rate Swap			05400F-AC-5	Avolon Aerospace Funding Senior Secured	1	5,168,278	4,638,995
57629*FP1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,200,000	5,630,851	09/02/2020	09/02/2050	Interest Rate Swap			393154-L@-6	Green Mountain Power Cor First Mtg Bond	1	5,200,000	5,630,851
57629*FP1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		36,675,506	29,387,257	09/02/2020	09/02/2050	Interest Rate Swap			45866F-AH-7	Intercontinental Exchang-SENIOR UNSECURED	1	36,675,506	29,387,257
57629*FP1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	19,445,200	09/02/2020	09/02/2050	Interest Rate Swap			55819D-AE-6	Madison Park Funding XXX-MDPK 2018-31A A2A	1	20,000,000	19,445,200
57629*FP1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		106,999,997	107,000,000	09/02/2020	09/02/2050	Interest Rate Swap			57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	106,999,997	107,000,000
57629*FQ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,000,000	6,500,000	(56,673,318)	09/02/2020	09/02/2050	Interest Rate Swap		(63,210,784)	90312*-AC-8	UNS Gas, Inc. Gtd Senior Note	1	6,500,000	6,537,466
57629*FQ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,142,863	4,151,199	09/02/2020	09/02/2050	Interest Rate Swap			63080#-AA-5	NARA Caves Lease Trust Lease Backed Ce	1	4,142,863	4,151,199
57629*FQ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,400,000	5,145,309	09/02/2020	09/02/2050	Interest Rate Swap			479142-E#-4	Johnson Matthey PLC Series B Senior Notes	1	5,400,000	5,145,309
57629*FQ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,285,478	3,833,141	09/02/2020	09/02/2050	Interest Rate Swap			05400F-AA-9	Avolon Aerospace Funding Senior Secured	1	4,285,478	3,833,141
57629*FQ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		559,697	554,981	09/02/2020	09/02/2050	Interest Rate Swap			05577@-AN-0	BTMU Capital Corp. Equipment Note	1	559,697	554,981
57629*FQ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,630,000	16,329,153	09/02/2020	09/02/2050	Interest Rate Swap			216378-AA-7	Cooks Venture Inc-SECURED	1	16,630,000	16,329,153
57629*FQ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,986,029	18,266,818	09/02/2020	09/02/2050	Interest Rate Swap			06761T-AG-7	Barings Middle Market CI-BMM 2019-IA B	1	18,986,029	18,266,818
57629*FQ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,076,317	4,279,427	09/02/2020	09/02/2050	Interest Rate Swap			589331-AD-9	MERCK SHARP & DOHME CORP-DEBENTURE	1	4,076,317	4,279,427
57629*FQ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		928,990	890,651	09/02/2020	09/02/2050	Interest Rate Swap			05348E-AW-9	AVALONBAY COMMUNITIES IN-SR UNSECURED	1	928,990	890,651
57629*FQ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,500,000	4,105,004	09/02/2020	09/02/2050	Interest Rate Swap			74264*-AD-8	PRISA LHC LLC-SENIOR NOTE SER B	1	4,500,000	4,105,004
57629*FQ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,165,309	4,703,078	09/02/2020	09/02/2050	Interest Rate Swap			89236T-DR-3	Toyota Motor Credit Corp-SENIOR UNSECURED	1	5,165,309	4,703,078
57629*FQ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,750,000	3,725,018	09/02/2020	09/02/2050	Interest Rate Swap			018522-D@-8	ALLETE Inc. First Mortgage	1	3,750,000	3,725,018
57629*FQ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,870,527	3,708,352	09/02/2020	09/02/2050	Interest Rate Swap			18469P-A#-7	Clearbridge Energy MLP Op Fd Inc-Senior Secured	1	3,870,527	3,708,352
57629*FQ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,896,520	10,412,792	09/02/2020	09/02/2050	Interest Rate Swap			74980X-AC-0	ALM Ltd/KY-RRAM 2021-15A A2	1	10,896,520	10,412,792
57629*FQ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,767,648	3,606,393	09/02/2020	09/02/2050	Interest Rate Swap			18469Q-A#-5	Clearbridge Energy MLP Fd Inc-Senior Secured	1	3,767,648	3,606,393

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*FQ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,250,000	8,528,167	09/02/2020	09/02/2050	Interest Rate Swap			64131T-AS-3	Neuberger Berman CLO XVI-SERIES 2017 CALSS 16SA	1	9,250,000	8,528,167
57629*FQ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,001,800	2,978,100	09/02/2020	09/02/2050	Interest Rate Swap			486606-J@-6	Kayne Anderson MLP Inves Senior Note Ser	1	3,001,800	2,978,100
57629*FQ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,255,645	1,229,125	09/02/2020	09/02/2050	Interest Rate Swap			84519#-AF-1	Southwest Power Pool, In Senior Note Ser	1	1,255,645	1,229,125
57629*FQ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		334,306	329,787	09/02/2020	09/02/2050	Interest Rate Swap			247358-LL-6	EAIV Delta MSN 15176	1	334,306	329,787
57629*FQ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		381,878	376,715	09/02/2020	09/02/2050	Interest Rate Swap			247358-VV-3	EAIV Delta MSN 15170	1	381,878	376,715
57629*FQ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		270,796	270,609	09/02/2020	09/02/2050	Interest Rate Swap			89838#-AA-5	Dartmouth College Senior Secured	1	270,796	270,609
57629*FQ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,960,596	1,950,205	09/02/2020	09/02/2050	Interest Rate Swap			18469Q-A@-7	Clearbridge Energy MLP TR Fd Inc-Senior Secured	1	1,960,596	1,950,205
57629*FQ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		50,000,000	48,688,600	09/02/2020	09/02/2050	Interest Rate Swap			03329F-AN-4	Anchorage Capital CLO 15-ANCHC 2020-15A AR	1	50,000,000	48,688,600
57629*FQ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,000,000	20,354,712	09/02/2020	09/02/2050	Interest Rate Swap			97316D-AA-4	Wind River CLO Ltd-WINDR 2021-3A A	1	21,000,000	20,354,712
57629*FQ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,425,000	6,185,778	09/02/2020	09/02/2050	Interest Rate Swap			08180X-AQ-5	Benefit Street Partners -BSP 2015-8A A1BR	1	6,425,000	6,185,778
57629*FQ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,450,000	2,260,301	09/02/2020	09/02/2050	Interest Rate Swap			04018X-AG-4	ARES CLO-ARES 2021-ALFA C	1	2,450,000	2,260,301
57629*FT3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	300,000,000	24,969,542	(116,894,697)	07/14/2020	07/14/2050	Interest Rate Swap		(144,133,842)	244199-AW-5	Deere & Co-BOND	1	24,969,542	27,239,145
57629*FT3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,465,000	27,344,616	07/14/2020	07/14/2050	Interest Rate Swap			ZZ2066-36-8	AUST & NZ BANKING GROUP-SUBORDINATED NOTE	1	21,465,000	27,344,616
57629*FT3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		41,844,554	40,596,332	07/14/2020	07/14/2050	Interest Rate Swap			87305Q-CB-5	TTX CO-UNSECURED NOTE	1	41,844,554	40,596,332
57629*FT3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		36,107,028	33,761,680	07/14/2020	07/14/2050	Interest Rate Swap			594918-CB-8	MICROSOFT CORP-SENIOR UNSECURED	1	36,107,028	33,761,680
57629*FT3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		137,343,949	137,343,949	07/14/2020	07/14/2050	Interest Rate Swap			50079@-MW-6	KREF Lending VII LLC - Term Loan Series 2022-11	1	137,343,949	137,343,949
57629*FT3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		50,375,000	50,375,000	07/14/2020	07/14/2050	Interest Rate Swap			69324Z-MO-1	PCRED II HOLDING I LLC, PCRED II HOLDING I OFFSHORE LP and PCRED II HOLDCO ARGUS S.A R.L.,-Term Loan Series 2022-4	1	50,375,000	50,375,000
57629*FT3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		69,519,000	68,120,695	07/14/2020	07/14/2050	Interest Rate Swap			46655H-AB-9	JCP Direct Lending CLO 2022 LLC - Revolving Credit Facility Class A	1	69,519,000	68,120,695
57629*FT3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		64,000,000	60,287,936	07/14/2020	07/14/2050	Interest Rate Swap			18685@-AA-0	Cliffwater Corporate Len Senior Secured Notes	1	64,000,000	60,287,936
57629*FT3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,000,000	11,000,000	07/14/2020	07/14/2050	Interest Rate Swap			515095-MM-6	Landmark Equity Partners XVI-D, LLC	1	11,000,000	11,000,000
57629*FU0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,000,000	13,772,476	(59,570,438)	07/14/2020	07/14/2050	Interest Rate Swap		(72,584,838)	662325-B@-7	North Shore Gas Co. First Mtg Bond	1	13,772,476	13,014,400
57629*FU0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,300,000	12,919,434	07/14/2020	07/14/2050	Interest Rate Swap			G1108#-AG-3	British Land Company PLC Senior Note Ser	1	13,300,000	12,919,434
57629*FU0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,400,000	11,578,202	07/14/2020	07/14/2050	Interest Rate Swap			720186-F*-1	Piedmont Natural Gas Co. Senior Note Ser	2	12,400,000	11,578,202
57629*FU0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,600,000	11,095,702	07/14/2020	07/14/2050	Interest Rate Swap			41242*-AT-9	Hardwood Funding LLC Senior Note Ser	1	11,600,000	11,095,702
57629*FU0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,042,308	10,874,465	07/14/2020	07/14/2050	Interest Rate Swap			48661E-C@-5	Kayne Anderson Midstream SER H SR UNSECD NT	1	11,042,308	10,874,465
57629*FU0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,534,615	9,995,243	07/14/2020	07/14/2050	Interest Rate Swap			48661E-C#-3	Kayne Anderson Midstream SER I SR UNSECD NT	1	10,534,615	9,995,243
57629*FU0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,250,000	10,625,625	07/14/2020	07/14/2050	Interest Rate Swap			151515-XX-6	Bridge Investment Group Senior Secured Notes	1	11,250,000	10,625,625
57629*FU0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,925,000	9,325,729	07/14/2020	07/14/2050	Interest Rate Swap			74170*-AE-9	Prime Property Fund LLC Senior Note Ser	1	9,925,000	9,325,729
57629*FU0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,645,350	07/14/2020	07/14/2050	Interest Rate Swap			57169*-AT-4	Mars, Inc. Senior Note Ser	1	10,000,000	9,645,350

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*FU0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,600,000	8,433,289	07/14/2020	07/14/2050	Interest Rate Swap			05237*-AG-9	Austin Powder Holdings C Senior Note Ser	2	8,600,000	8,433,289
57629*FU0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		105,999,997	106,000,000	07/14/2020	07/14/2050	Interest Rate Swap			57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	105,999,997	106,000,000
57629*FK2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	122,160,976	16,099,192	09/02/2020	09/02/2050	Interest Rate Swap		(106,061,784)	11702@-AA-4	Brunswick Asset Financing LLC - Term A Loan	1	122,160,976	122,160,976
57629*FK2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		61,000,000	61,000,000	09/02/2020	09/02/2050	Interest Rate Swap			515095-MM-6	Landmark Equity Partners XVI-D, LLC	1	61,000,000	61,000,000
57629*FK2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30,000,000	26,994,780	09/02/2020	09/02/2050	Interest Rate Swap			576292-YY-6	Barings Corporate Invest Convertible Not	1	30,000,000	26,994,780
57629*FK2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		26,500,000	25,501,189	09/02/2020	09/02/2050	Interest Rate Swap			68233J-A*-5	Oncor Electric Delivery & Senior Secured	1	26,500,000	25,501,189
57629*FK2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,200,000	12,106,882	09/02/2020	09/02/2050	Interest Rate Swap			Q1297#-AK-4	CSL Finance Pty Ltd Gtd Senior Note	1	13,200,000	12,106,882
57629*FK2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		41,610,369	41,343,343	09/02/2020	09/02/2050	Interest Rate Swap			20030N-AM-3	Comcast Corp-NOTE	1	41,610,369	41,343,343
57629*FK2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,045,000	1,977,118	09/02/2020	09/02/2050	Interest Rate Swap			056162-AQ-3	Babson CLO Ltd 2015-I-BABSN 2015-IA BR	1	2,045,000	1,977,118
57629*FK2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,900,000	16,737,027	09/02/2020	09/02/2050	Interest Rate Swap			03464A-A*-1	Angel Oak Financial Stra Senior Note Series A	1	18,900,000	16,737,027
57629*FK2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,376,000	15,636,394	09/02/2020	09/02/2050	Interest Rate Swap			05707#-AA-9	Baird Financial Corporat Senior Secured Notes	1	16,376,000	15,636,394
57629*HL8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	200,000,000	262,999,992	200,011,064	07/08/2021	07/08/2051	Interest Rate Swap		(62,988,936)	57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	262,999,992	263,000,000
57629*HQ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,000,000	6,650,000	(41,416,737)	07/08/2021	07/08/2051	Interest Rate Swap		(47,785,262)	55954Y-AL-9	Magnetite XXVI Ltd-MAGNE 2020-26A BR	1	6,650,000	6,368,525
57629*HQ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,550,000	6,038,347	07/08/2021	07/08/2051	Interest Rate Swap			00190Y-BH-7	Ares XXVII CLO Ltd-ARES 2013-2A CR2	1	6,550,000	6,038,347
57629*HQ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,400,000	5,738,714	07/08/2021	07/08/2051	Interest Rate Swap			278300-AN-8	Eaton Vance CLO 2020-1 L-EATON 2020-1A CR	1	6,400,000	5,738,714
57629*HQ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,400,000	5,977,478	07/08/2021	07/08/2051	Interest Rate Swap			143133-AG-1	CGMS 2021-6A C	1	6,400,000	5,977,478
57629*HQ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,400,000	6,007,200	07/08/2021	07/08/2051	Interest Rate Swap			87168B-AG-5	SYMP 2021-28A C-SYMP 2021-28A C	1	6,400,000	6,007,200
57629*HQ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,400,000	6,012,582	07/08/2021	07/08/2051	Interest Rate Swap			12565E-AE-1	CIFC Funding Ltd-CIFC 2021-5A C	1	6,400,000	6,012,582
57629*HQ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,400,000	5,880,819	07/08/2021	07/08/2051	Interest Rate Swap			97316J-AG-8	THL Credit Wind River 20-WINDR 2019-1A CR	1	6,400,000	5,880,819
57629*HQ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,400,000	5,845,280	07/08/2021	07/08/2051	Interest Rate Swap			05685A-AJ-7	Bain Capital Credit CLO-BCC 2021-4A C	1	6,400,000	5,845,280
57629*HQ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,400,000	5,975,194	07/08/2021	07/08/2051	Interest Rate Swap			38136N-AU-0	Goldentree Loan Manageme-GLM 2020-8A CR	1	6,400,000	5,975,194
57629*HQ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,100,000	5,680,320	07/08/2021	07/08/2051	Interest Rate Swap			00900L-AS-3	AIMCO CLO Series 2015-A-AIMCO 2015-AA CR2	1	6,100,000	5,680,320
57629*HQ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,050,000	5,774,132	07/08/2021	07/08/2051	Interest Rate Swap			05685A-AG-3	Bain Capital Credit CLO-BCC 2021-4A B	1	6,050,000	5,774,132
57629*HQ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,050,000	5,777,962	07/08/2021	07/08/2051	Interest Rate Swap			00119V-AQ-2	AGL CLO 6 LTD-AGL 2020-6A BR	1	6,050,000	5,777,962
57629*HQ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,700,000	5,452,688	07/08/2021	07/08/2051	Interest Rate Swap			13887T-AN-7	Canyon Capital CLO 2019--CANYC 2019-1A BR	1	5,700,000	5,452,688
57629*HQ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,650,000	5,390,428	07/08/2021	07/08/2051	Interest Rate Swap			670881-AP-6	OCP CLO 2020-19 Ltd-OCP 2020-19A BR	1	5,650,000	5,390,428
57629*HQ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,625,000	5,354,364	07/08/2021	07/08/2051	Interest Rate Swap			03766G-AS-1	Apidos CLO XXVI-APID 2017-26A BR	1	5,625,000	5,354,364
57629*HQ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,300,000	5,077,400	07/08/2021	07/08/2051	Interest Rate Swap			48253U-AC-0	KKR-SERIES 34A CLASS B	1	5,300,000	5,077,400
57629*HQ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,300,000	5,015,819	07/08/2021	07/08/2051	Interest Rate Swap			09627F-AQ-3	BlueMountain CLO XXV Ltd-BLUEM 2019-25A BR	1	5,300,000	5,015,819
57629*HQ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,150,000	4,884,322	07/08/2021	07/08/2051	Interest Rate Swap			95023A-AC-4	Wellfleet CLO Ltd-WELF 2021-2A B	1	5,150,000	4,884,322

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*HQ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,125,000	4,756,261	07/08/2021	07/08/2051	Interest Rate Swap			14317Y-AG-9	Carlyle Global Market St-SERIES 21-5A CLASS C	1	5,125,000	4,756,261
57629*HQ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,650,000	4,506,468	07/08/2021	07/08/2051	Interest Rate Swap			48661A-AL-0	KAYNE CLO I Ltd-KAYNE 2018-1A BR	1	4,650,000	4,506,468
57629*HQ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,600,000	4,326,852	07/08/2021	07/08/2051	Interest Rate Swap			29002V-AE-8	ELM10 2021-3A C-ELM10 2021-3A C	1	4,600,000	4,326,852
57629*HQ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,600,000	4,439,823	07/08/2021	07/08/2051	Interest Rate Swap			67110N-AP-0	OHA Credit Partners XIII-OAKC 2016-13A BR	1	4,600,000	4,439,823
57629*HQ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,500,000	4,174,448	07/08/2021	07/08/2051	Interest Rate Swap			73052V-AG-0	Point Au Roche Park CLO -PARPK 2021-1A C	1	4,500,000	4,174,448
57629*HQ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,500,000	4,035,348	07/08/2021	07/08/2051	Interest Rate Swap			83615P-AE-7	Sound Point Clo XXXI Ltd-SNDPT 2021-3A C	1	4,500,000	4,035,348
57629*HQ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,500,000	4,236,890	07/08/2021	07/08/2051	Interest Rate Swap			29002H-AQ-2	Elmwood CLO III Ltd-ELMW3 2019-3A CR	1	4,500,000	4,236,890
57629*HQ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,500,000	4,223,439	07/08/2021	07/08/2051	Interest Rate Swap			33835N-AE-1	ASSURANT CLO LTD-MORGN 2018-3A CR	1	4,500,000	4,223,439
57629*HQ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,500,000	4,214,034	07/08/2021	07/08/2051	Interest Rate Swap			97316D-AG-1	Wind River CLO Ltd-WINDR 2021-3A C	1	4,500,000	4,214,034
57629*HQ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,400,000	4,077,797	07/08/2021	07/08/2051	Interest Rate Swap			48255A-AE-8	KKR CLO 36 Ltd-KKR 36A C	1	4,400,000	4,077,797
57629*HQ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,300,000	4,033,284	07/08/2021	07/08/2051	Interest Rate Swap			12555Q-AU-0	CIFC Funding 2020-I Ltd-CIFC 2020-1A CR	1	4,300,000	4,033,284
57629*HQ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,126,817	8,186,805	07/08/2021	07/08/2051	Interest Rate Swap			48253W-AA-0	KKR CLO 28 LTD-KKR 28A A	1	8,126,817	8,186,805
57629*HQ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,780,980	07/08/2021	07/08/2051	Interest Rate Swap			94950J-AC-5	Wellfleet CLO Ltd-SERIES 18-1A CLASS B	1	5,000,000	4,780,980
57629*HQ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,000,000	22,430,925	07/08/2021	07/08/2051	Interest Rate Swap			88675@-AB-3	Tiger Global Management Senior Note Series B	1	25,000,000	22,430,925
57629*HQ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,000,000	16,000,000	07/08/2021	07/08/2051	Interest Rate Swap			18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	16,000,000	16,000,000
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	350,000,000	50,000,000	(65,746,526)	07/09/2021	07/09/2051	Interest Rate Swap		(114,559,676)	14316W-AA-7	Carlyle Global Market St-CGMS 2021-7A A1	1	50,000,000	48,813,150
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		48,500,000	47,350,599	07/09/2021	07/09/2051	Interest Rate Swap			12547L-AL-2	CIFC Funding 2020-II Ltd-CIFC 2020-2A AR	1	48,500,000	47,350,599
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		45,100,000	43,952,160	07/09/2021	07/09/2051	Interest Rate Swap			05876L-AA-1	Ballyrock CDO Ltd-BALLY 2021-17A A1A	1	45,100,000	43,952,160
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,700,000	13,097,008	07/09/2021	07/09/2051	Interest Rate Swap			87168B-AE-0	SYMP-SYMP 2021-28A B	1	13,700,000	13,097,008
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,700,000	13,073,568	07/09/2021	07/09/2051	Interest Rate Swap			97316D-AC-0	Wind River CLO Ltd-WINDR 2021-3A B1	1	13,700,000	13,073,568
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,200,000	8,852,304	07/09/2021	07/09/2051	Interest Rate Swap			13876G-AL-2	Canyon Capital CLO 2017--CANYC 2017-1A BR	1	9,200,000	8,852,304
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,200,000	8,872,618	07/09/2021	07/09/2051	Interest Rate Swap			03330N-AK-0	Anchorage Capital Clo 11-ANCHC 2019-11A BR	1	9,200,000	8,872,618
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,200,000	8,841,283	07/09/2021	07/09/2051	Interest Rate Swap			03328W-AU-2	Anchorage Capital CLO 9 -ANCHC 2016-9A BR2	1	9,200,000	8,841,283
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,200,000	8,774,169	07/09/2021	07/09/2051	Interest Rate Swap			14316W-AC-3	Carlyle Global Market St-CGMS 2021-7A A2	1	9,200,000	8,774,169
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,200,000	8,835,763	07/09/2021	07/09/2051	Interest Rate Swap			12547L-AQ-1	CIFC Funding 2020-II Ltd-CIFC 2020-2A BR	1	9,200,000	8,835,763
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,200,000	8,777,012	07/09/2021	07/09/2051	Interest Rate Swap			04018X-AE-9	ARES CLO-ARES 2021-ALFA B	1	9,200,000	8,777,012
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,200,000	8,748,252	07/09/2021	07/09/2051	Interest Rate Swap			25255L-AC-6	Diameter Capital Clo 2 L-DCLO 2021-2A A2	1	9,200,000	8,748,252
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,200,000	8,868,174	07/09/2021	07/09/2051	Interest Rate Swap			12555Q-AS-5	CIFC Funding 2020-I Ltd-CIFC 2020-1A BR	1	9,200,000	8,868,174
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,200,000	8,743,698	07/09/2021	07/09/2051	Interest Rate Swap			48253H-AQ-8	KKR CLO 26 Ltd-KKR 26 BR	1	9,200,000	8,743,698

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,100,000	8,520,048	07/09/2021	07/09/2051	Interest Rate Swap			86271P-AG-0	Strata CLO II Ltd-STRTA 2021-1A C	1	9,100,000	8,520,048
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,725,000	8,331,433	07/09/2021	07/09/2051	Interest Rate Swap			38136N-AS-5	Goldentree Loan Manageme-GLM 2020-8A BR	1	8,725,000	8,331,433
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,962,540	16,604,855	07/09/2021	07/09/2051	Interest Rate Swap			13876N-AN-3	Canyon CLO 2020-2 Ltd-CANYC 2020-2A BR	1	16,962,540	16,604,855
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,800,000	7,507,422	07/09/2021	07/09/2051	Interest Rate Swap			143133-AE-6	CGMS 2021-6A B-CGMS 2021-6A B	1	7,800,000	7,507,422
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,375,000	7,032,343	07/09/2021	07/09/2051	Interest Rate Swap			13877P-AC-1	CANYC-2021-4A B	1	7,375,000	7,032,343
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,300,000	6,778,919	07/09/2021	07/09/2051	Interest Rate Swap			13875M-AE-6	Canyon CLO 2021-3 Ltd-CANYC 2021-3A C	1	7,300,000	6,778,919
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,300,000	7,074,262	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	7,074,262
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,200,000	6,862,399	07/09/2021	07/09/2051	Interest Rate Swap			97315V-AE-7	Wind River CLO Ltd-WINDR 2021-2A B	1	7,200,000	6,862,399
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,100,000	6,815,333	07/09/2021	07/09/2051	Interest Rate Swap			04019L-AN-4	ARES LI CLO Ltd-ARES 2019-51A BR	1	7,100,000	6,815,333
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,040,000	6,637,819	07/09/2021	07/09/2051	Interest Rate Swap			03328W-AW-8	Anchorage Capital CLO 9 -ANCHC 2016-9A CR2	1	7,040,000	6,637,819
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,000	6,671,343	07/09/2021	07/09/2051	Interest Rate Swap			61773K-AC-6	Morgan Stanley Eaton Van-MSEV 2021-1A B	1	7,000,000	6,671,343
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,000	6,764,044	07/09/2021	07/09/2051	Interest Rate Swap			00901A-AL-1	AIMCO CLO 10 Ltd-AIMCO 2019-10A BR	1	7,000,000	6,764,044
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,800,000	6,581,149	07/09/2021	07/09/2051	Interest Rate Swap			03762Y-AH-0	Apidos Clo XXV-APID 2016-25A A2R	1	6,800,000	6,581,149
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,750,000	6,402,011	07/09/2021	07/09/2051	Interest Rate Swap			50204A-AE-6	LCM LP-LCM 32A B	1	6,750,000	6,402,011
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,557,920	07/09/2021	07/09/2051	Interest Rate Swap			48251M-AS-5	KKR CLO 15 Ltd-KKR 15 A2R	1	15,000,000	14,557,920
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,591,085	07/09/2021	07/09/2051	Interest Rate Swap			55952Y-AR-8	Magnetite VIII Ltd-MAGNE 2014-8A BR2	1	15,000,000	14,591,085
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,500,000	9,170,559	07/09/2021	07/09/2051	Interest Rate Swap			48252W-AC-7	KKR CLO LTD 22-SERIES 22A CLASS B	1	9,500,000	9,170,559
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,898,571	7,990,027	07/09/2021	07/09/2051	Interest Rate Swap			86209*-AA-6	Stonehenge OH Rural Fund II LLC Series 2021B-1	1	8,898,571	7,990,027
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,226,748	7,265,041	07/09/2021	07/09/2051	Interest Rate Swap			86208#-AA-3	Stonehenge Cap Fund Conn VI Series 2021B-1	1	8,226,748	7,265,041
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,666,667	6,666,667	07/09/2021	07/09/2051	Interest Rate Swap			87289B-AB-0	TCP DLF VIII 2018 CLO, LLC - Class A-2 Secured Floating Rate Note	1	6,666,667	6,666,667
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,063,868	5,509,770	07/09/2021	07/09/2051	Interest Rate Swap			46655H-AH-6	JCP Direct Lending CLO 2022 LLC - Revolving Credit Facility Class D	2	6,063,868	5,509,770
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,547,901	4,182,609	07/09/2021	07/09/2051	Interest Rate Swap			46655H-AF-0	JCP Direct Lending CLO 2022 LLC - Revolving Credit Facility Class C	1	4,547,901	4,182,609
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,390,224	8,009,862	07/09/2021	07/09/2051	Interest Rate Swap			46655H-AD-5	JCP Direct Lending CLO 2022 LLC - Revolving Credit Facility Class B	1	8,390,224	8,009,862
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,070,293	1,954,563	07/09/2021	07/09/2051	Interest Rate Swap			86208@-AA-5	Stonehenge Capital Fund South Carolina IV, LLC Senior Structured Notes	1	2,070,293	1,954,563
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,666,667	2,666,934	07/09/2021	07/09/2051	Interest Rate Swap			87289B-AD-6	TCP DLF VIII 2018 CLO, LLC - Class B Secured Floating Rate Note	1	2,666,667	2,666,934
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,222,223	2,241,556	07/09/2021	07/09/2051	Interest Rate Swap			87289B-AE-4	TCP DLF VIII 2018 CLO, LLC - Class C Secured Floating Rate Note	1	2,222,223	2,241,556
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		31,000,000	31,000,000	07/09/2021	07/09/2051	Interest Rate Swap			18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	31,000,000	31,000,000
57629*HM6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	200,000,000	267,999,991	200,033,357	07/12/2021	07/12/2051	Interest Rate Swap		(67,966,643)	57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	267,999,991	268,000,000
57629*HB0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	350,000,000	50,000,000	(74,453,452)	07/21/2021	07/21/2051	Interest Rate Swap		(122,473,902)	83615P-AA-5	Sound Point Clo XXXI Ltd-SNDPT 2021-3A A	1	50,000,000	48,020,450

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*HB0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		50,000,000	48,490,400	07/21/2021	07/21/2051	Interest Rate Swap			95023A-AA-8	Wellfleet CLO Ltd-WELF 2021-2A A1	1	50,000,000	48,490,400
57629*HB0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		50,000,000	48,698,000	07/21/2021	07/21/2051	Interest Rate Swap			69702E-AA-3	Palmer Square CLO Ltd-PLMRS 2021-4A A	1	50,000,000	48,698,000
57629*HB0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		50,000,000	48,698,150	07/21/2021	07/21/2051	Interest Rate Swap			03328J-AA-5	Anchorage Capital CLO 19-ANCHC 2021-19A A	1	50,000,000	48,698,150
57629*HB0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		50,000,000	48,789,850	07/21/2021	07/21/2051	Interest Rate Swap			42088A-AA-2	Hayfin US XII Ltd-HAYFN 2021-14A A1	1	50,000,000	48,789,850
57629*HB0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		60,050,092	59,070,536	07/21/2021	07/21/2051	Interest Rate Swap			87168B-AC-4	SYMP-SYMP 2021-28A A	1	60,050,092	59,070,536
57629*HB0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		50,000,000	48,661,200	07/21/2021	07/21/2051	Interest Rate Swap			67110N-AM-7	OHA Credit Partners XIII-OAKC 2016-13A AR	1	50,000,000	48,661,200
57629*HB0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,312,500	13,501,582	07/21/2021	07/21/2051	Interest Rate Swap			70470M-AE-5	Peace Park CLO Ltd-PCEPK 2021-1A B1	1	14,312,500	13,501,582
57629*HB0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,090,000	13,489,512	07/21/2021	07/21/2051	Interest Rate Swap			55822A-AN-7	Madison Park Funding XLV-MDPK 2020-46A B1R	1	14,090,000	13,489,512
57629*HB0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,581,040	07/21/2021	07/21/2051	Interest Rate Swap			13876R-AE-4	Canyon CLO 2020-3 Ltd-CANYC 2020-3A B	1	10,000,000	9,581,040
57629*HB0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,681,890	07/21/2021	07/21/2051	Interest Rate Swap			69703P-AC-3	Palmer Square CLO 2018-1-PLMRS 2018-1A A2	1	10,000,000	9,681,890
57629*HB0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,502,520	07/21/2021	07/21/2051	Interest Rate Swap			13876X-AG-6	Canyon Capital CLO Ltd-CANYC 2021-2A B1	1	10,000,000	9,502,520
57629*HB0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,000,000	3,863,176	07/21/2021	07/21/2051	Interest Rate Swap			94949R-AW-7	Wellfleet CLO 2016-1 Ltd-WELF 2016-1A CR	1	4,000,000	3,863,176
57629*HB0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,923,558	3,865,708	07/21/2021	07/21/2051	Interest Rate Swap			25255L-AA-0	Diameter Capital Clo 2 L-DCLO 2021-2A A1	1	3,923,558	3,865,708
57629*HB0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,050,000	3,862,534	07/21/2021	07/21/2051	Interest Rate Swap			00120B-AE-0	AGL CLO Ltd-AGL 2021-12A B	1	4,050,000	3,862,534
57629*HB0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,885,000	3,650,051	07/21/2021	07/21/2051	Interest Rate Swap			83012K-AE-7	SIXST-SERIES 2021-19A CLASS C	1	3,885,000	3,650,051
57629*HB0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,750,000	3,595,504	07/21/2021	07/21/2051	Interest Rate Swap			74980Q-AE-1	ALM Ltd/KY-RRAM 2021-17A A2	1	3,750,000	3,595,504
57629*HB0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,550,000	3,455,850	07/21/2021	07/21/2051	Interest Rate Swap			26251B-AN-6	Dryden XXVIII Senior Loa-DRSLF 2013-28A A2LR	1	3,550,000	3,455,850
57629*HB0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,600,000	3,385,217	07/21/2021	07/21/2051	Interest Rate Swap			67110N-AT-2	OHA Credit Partners XIII-OAKC 2016-13A CR	1	3,600,000	3,385,217
57629*HB0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,600,000	3,340,411	07/21/2021	07/21/2051	Interest Rate Swap			92918Q-AG-5	Voya CLO Ltd-VOYA 2021-1A C	1	3,600,000	3,340,411
57629*HB0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,525,000	3,211,793	07/21/2021	07/21/2051	Interest Rate Swap			94950A-AS-9	Wellfleet CLO 2020-2 Ltd-WELF 2020-2A CR	1	3,525,000	3,211,793
57629*HB0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,500,000	3,216,108	07/21/2021	07/21/2051	Interest Rate Swap			55821L-AE-4	Madison Park Funding XXX-MDPK 2021-39A C	1	3,500,000	3,216,108
57629*HB0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,500,000	3,244,668	07/21/2021	07/21/2051	Interest Rate Swap			13876N-AS-2	Canyon CLO 2020-2 Ltd-CANYC 2020-2A CR	1	3,500,000	3,244,668
57629*HB0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,000,000	2,717,445	07/21/2021	07/21/2051	Interest Rate Swap			05684A-AU-3	Bain Capital Credit Clo -BCC 2019-4A CR	1	3,000,000	2,717,445
57629*HB0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,800,000	2,520,367	07/21/2021	07/21/2051	Interest Rate Swap			27829P-AS-5	Eaton Vance CLO 2020-2 L-EATON 2020-2A CR	1	2,800,000	2,520,367
57629*HB0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30,000,000	30,000,000	07/21/2021	07/21/2051	Interest Rate Swap			18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	30,000,000	30,000,000
57629*HN4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	200,000,000	266,999,991	199,382,029	08/09/2021	08/09/2051	Interest Rate Swap		(67,617,971)	57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	266,999,991	267,000,000
57629*HP9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	300,000,000	399,999,987	298,709,171	08/09/2021	08/09/2051	Interest Rate Swap		(101,290,829)	57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	399,999,987	400,000,000
57629*HG9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	250,000,000	330,999,989	249,510,456	08/10/2021	08/10/2051	Interest Rate Swap		(81,489,544)	57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	330,999,989	331,000,000
57629*HH7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	200,000,000	264,999,991	199,880,970	08/10/2021	08/10/2051	Interest Rate Swap		(65,119,030)	57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	264,999,991	265,000,000

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*HJ3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	300,000,000	395,999,987	298,103,638	08/10/2021	08/10/2051	Interest Rate Swap		(97,896,362)	57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	395,999,987	396,000,000
57629*HK0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	250,000,000	331,999,989	249,739,019	08/10/2021	08/10/2051	Interest Rate Swap		(82,260,981)	57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	331,999,989	332,000,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	200,000,000	23,791,321	(45,158,367)	08/23/2021	08/23/2051	Interest Rate Swap		(68,949,688)	48248O-MM-7	KKR Eagle Asset Term Loan A	1	23,791,321	23,791,321
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		41,325,000	41,325,000	08/23/2021	08/23/2051	Interest Rate Swap			69324Z-MN-3	PCRED II HOLDING I LLC, PCRED II HOLDING I OFFSHORE LP and PCRED II HOLDCO ARGUS S.A R.L.,-Term Loan Series 2022-3	1	41,325,000	41,325,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		38,495,551	38,495,551	08/23/2021	08/23/2051	Interest Rate Swap			69324Z-MM-5	PCRED II HOLDING I LLC, PCRED II HOLDING I OFFSHORE LP and PCRED II HOLDCO ARGUS S.A R.L.,-Term Loan Series 2022-1	1	38,495,551	38,495,551
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		29,289,474	29,181,103	08/23/2021	08/23/2051	Interest Rate Swap			87241F-AB-8	TCW Direct Lending Structured Solutions 2019 LLC - Class B Note	2	29,289,474	29,181,103
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		26,990,789	26,990,789	08/23/2021	08/23/2051	Interest Rate Swap			67080B-MM-6	NXT Capital Structured Note I, LLC - Class A Secured Float Rate Revolving Loan	1	26,990,789	26,990,789
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		26,000,000	26,000,000	08/23/2021	08/23/2051	Interest Rate Swap			70212Z-MM-8	PARTNERS GROUP PRIVATE EQUITY II, LLC - Senior Secured Revolving Facility	1	26,000,000	26,000,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		42,267,279	42,267,279	08/23/2021	08/23/2051	Interest Rate Swap			89532Z-MN-9	TREZ CAPITAL MANHATTAN BRIDGE LP - Secured Term Loan Facility - Series 2022-3	1	42,267,279	42,267,279
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		27,803,947	25,363,807	08/23/2021	08/23/2051	Interest Rate Swap			22822R-BH-2	Crown Castle Towers LLC-SECURED	1	27,803,947	25,363,807
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		10,020,297	10,020,297	08/23/2021	08/23/2051	Interest Rate Swap			55379Z-MM-8	M360 MM Series LLC - Series 2022-1 Secured Secure Notes	1	10,020,297	10,020,297
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		3,726,266	3,703,035	08/23/2021	08/23/2051	Interest Rate Swap			871980-AE-8	Symphony CLO 35 Ltd-SYMP 2022-35A B1	1	3,726,266	3,703,035
57629*GZ8	Evergreen Basket of Floating Rate Corporate Bonds	1	250,000,000	200,000,000	137,439,913	07/13/2022	07/13/2052	Interest Rate Swap		24,601,313	92203#-AY-4	Vanguard Group, Inc. Senior Notes Series K	1	200,000,000	112,838,600
57629*GZ8	Evergreen Basket of Floating Rate Corporate Bonds	1		101,500,000	66,956,810	07/13/2022	07/13/2052	Interest Rate Swap			45774*-AA-7	Inova Health System Foun Senior Unsecured Notes	1	101,500,000	66,956,810
57629*GZ8	Evergreen Basket of Floating Rate Corporate Bonds	1		81,802,227	69,951,688	07/13/2022	07/13/2052	Interest Rate Swap			36321P-AC-4	Galaxy Pipeline Assets B-SECURED	1	81,802,227	69,951,688
57629*GY1	Evergreen Basket of Floating Rate Corporate Bonds	1	250,000,000	76,172,717	90,258,239	07/13/2022	07/13/2052	Interest Rate Swap		24,531,406	82620K-AT-0	SIEMENS FINANCIERINGSMAT-SENIOR UNSECURED	1	76,172,717	65,726,833
57629*GY1	Evergreen Basket of Floating Rate Corporate Bonds	1		79,015,324	64,664,936	07/13/2022	07/13/2052	Interest Rate Swap			585055-BU-9	MEDTRONIC INC-SR UNSECURED	1	79,015,324	64,664,936
57629*GY1	Evergreen Basket of Floating Rate Corporate Bonds	1		65,848,240	56,401,788	07/13/2022	07/13/2052	Interest Rate Swap			278865-AM-2	Ecolab Inc-SENIOR UNSECURED NOTE	1	65,848,240	56,401,788
57629*GY1	Evergreen Basket of Floating Rate Corporate Bonds	1		62,600,000	51,286,928	07/13/2022	07/13/2052	Interest Rate Swap			955278-C*-5	West Penn Power Company First Mortgage	1	62,600,000	51,286,928
57629*GY1	Evergreen Basket of Floating Rate Corporate Bonds	1		15,484,526	15,592,592	07/13/2022	07/13/2052	Interest Rate Swap			582839-AF-3	MEAD JOHNSON NUTRITION C-SENIOR UNSECURED NOTE	1	15,484,526	15,592,592
57629*GX3	Evergreen Basket of Floating Rate Corporate Bonds	1	250,000,000	61,018,938	78,250,350	07/13/2022	07/13/2052	Interest Rate Swap		25,090,659	141781-BF-0	CARGILL INC-SR UNSECURED	1	61,018,938	53,159,691
57629*GX3	Evergreen Basket of Floating Rate Corporate Bonds	1		44,363,444	49,141,387	07/13/2022	07/13/2052	Interest Rate Swap			54246#-AA-5	Long Beach Judicial Part Senior Secured	1	44,363,444	49,141,387
57629*GX3	Evergreen Basket of Floating Rate Corporate Bonds	1		53,521,826	51,729,537	07/13/2022	07/13/2052	Interest Rate Swap			038222-AG-0	APPLIED MATERIALS INC-SENIOR UNSECURED NOTE	1	53,521,826	51,729,537
57629*GX3	Evergreen Basket of Floating Rate Corporate Bonds	1		59,755,894	50,538,408	07/13/2022	07/13/2052	Interest Rate Swap			478165-AG-8	JOHNSON (S.C.) & SON INC-SENIOR UNSECURED NOTE	1	59,755,894	50,538,408
57629*GX3	Evergreen Basket of Floating Rate Corporate Bonds	1		37,840,578	34,876,003	07/13/2022	07/13/2052	Interest Rate Swap			110122-DJ-4	Bristol-Myers Squibb Co-SENIOR UNSECURED	1	37,840,578	34,876,003
57629*GX3	Evergreen Basket of Floating Rate Corporate Bonds	1		17,683,329	17,806,740	07/13/2022	07/13/2052	Interest Rate Swap			582839-AF-3	MEAD JOHNSON NUTRITION C-SENIOR UNSECURED NOTE	1	17,683,329	17,806,740
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	204,377,590	25,000,000	23,776,694	11/23/2022	05/23/2024	TRS Bond Index		(1,223,306)	00108Z-MM-2	AG CAPITAL FUNDING, LLC - Revolving Senior Secured Term Loan Facility	1	25,000,000	25,000,000

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		45,948,000	45,948,000	11/23/2022	05/23/2024	TRS Bond Index			14314Z-MM-3	CARLYLE SECURED LENDING III SPV, - Senior Secured Loan	1	45,948,000	45,948,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		65,036,037	65,036,037	11/23/2022	05/23/2024	TRS Bond Index			46143#-MY-0	Invesco CMI Investments MM, LLC - Senior Secured Notes - Term Loan Series 2022-10	2	65,036,037	65,036,037
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		68,150,000	68,150,000	11/23/2022	05/23/2024	TRS Bond Index			69324Z-MS-2	PCRED II HOLDING I LLC, PCRED II HOLDING I OFFSHORE LP and PCRED II HOLDCO ARGUS S.A R.L.,-Term Loan Series 2022-7	1	68,150,000	68,150,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,740,497	9,807,540	11/23/2022	05/23/2024	TRS Bond Index			00140L-AG-9	Aimco CLO 12 Ltd-AIMCO 2020-12A AR	1	9,740,497	9,807,540
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	269,184,783	24,670,083	7,421,464	12/13/2022	06/13/2024	TRS Bond Index		(17,248,619)	12625Z-MP-4	CRE II LENDER SUB I, LLC - Term Loan Series 2022-2	1	24,670,083	24,670,083
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		240,581,252	240,581,252	12/13/2022	06/13/2024	TRS Bond Index			901399-MY-8	Twin Brook Capital Funding XIII WSPV, LLC	1	240,581,252	240,581,252
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,595,712	9,667,710	12/13/2022	06/13/2024	TRS Bond Index			460988-AA-6	Invesco CLO 2022-1 Ltd-INVCO 2022-1A A	1	9,595,712	9,667,710
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	308,812,500	6,939,950	(7,775,390)	10/24/2022	11/28/2048	Currency Swap	(23,305,050)	(26,028,127)	G1819@-AB-6	Canal & River Trust Senior Note Ser	1	30,245,000	18,252,737
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		12,098,000	8,763,090	10/24/2022	11/28/2048	Currency Swap			G9302*-AE-9	University of Stirling Senior Note Ser	1	12,098,000	8,763,090
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		57,223,540	37,196,217	10/24/2022	11/28/2048	Currency Swap			G6892#-AA-5	Paradigm Homes Charitabl Senior Secured	1	57,223,540	37,196,217
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		38,229,680	25,589,457	10/24/2022	11/28/2048	Currency Swap			G6892#-AB-3	Paradigm Homes Charitabl Senior Secured	1	38,229,680	25,589,457
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		31,575,780	20,160,946	10/24/2022	11/28/2048	Currency Swap			G9308*-AA-1	University of Lancaster Senior Note Ser	1	31,575,780	20,160,946
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		13,307,800	8,398,792	10/24/2022	11/28/2048	Currency Swap			G9309#-AA-6	University of Durham Senior Unsecured Notes	1	13,307,800	8,398,792
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		86,137,760	58,387,533	10/24/2022	11/28/2048	Currency Swap			G9288@-AB-1	University of East Angli Senior Unsecured Notes	1	86,137,760	58,387,533
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		36,294,000	26,653,842	10/24/2022	11/28/2048	Currency Swap			G1870*-AB-4	Cambridge Housing Societ Senior Secured Notes Series B	2	36,294,000	26,653,842
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		26,978,540	18,937,640	10/24/2022	11/28/2048	Currency Swap			G1870*-AA-6	Cambridge Housing Societ Senior Secured Notes Series A	2	26,978,540	18,937,640
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	258,992,600	(12,509,460)	(4,025,266)	10/26/2022	08/15/2052	Currency Swap	(18,558,460)	(7,996,398)	G2269#-AA-9	College of Corpus Christ Senior Notes	1	6,049,000	3,971,132
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		17,421,120	11,436,861	10/26/2022	08/15/2052	Currency Swap			G5879@-AA-6	The Master, The Fellows Senior Notes	1	17,421,120	11,436,861
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		60,490,000	36,076,236	10/26/2022	08/15/2052	Currency Swap			G6428#-AM-2	Network Homes Ltd Senior Secured Note	1	60,490,000	36,076,236
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		12,098,000	7,347,974	10/26/2022	08/15/2052	Currency Swap			G2034#-AB-1	Duchy of Lancaster Senior Note Series A	2	12,098,000	7,347,974
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		181,470,000	91,607,871	10/26/2022	08/15/2052	Currency Swap			550044-CC-3	LORD MAYOR & CITIZENS CITY WESTMINSTER GBP TERM LN ISSUED AUG 2019	1	181,470,000	91,607,871
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	213,608,440	62,176,540	59,868,980	10/26/2022	10/12/2033	Currency Swap	(18,155,960)	(7,212,112)	Q0536E-ZZ-0	Aroundtown SA Senior Unsecured Notes	2	80,332,500	67,081,092
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		16,494,940	13,075,803	10/26/2022	10/12/2033	Currency Swap			G7996#-AE-0	Segro plc Senior Note Series B	1	16,494,940	13,075,803
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		134,958,600	96,913,771	10/26/2022	10/12/2033	Currency Swap			G1847#-AB-0	Capital Investors Europe PBI Limited - Series B Senior Note	1	134,958,600	96,913,771
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	108,755,400	25,269,710	22,153,220	10/27/2022	11/27/2043	Currency Swap	(6,064,110)	(4,184,391)	G5560*-AB-0	London School Of Economi Senior Note Ser	1	31,333,820	26,337,611
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,073,500	5,822,583	10/27/2022	11/27/2043	Currency Swap			G1819@-AA-8	Canal & River Trust Senior Note Ser	1	9,073,500	5,822,583
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		24,196,000	18,027,327	10/27/2022	11/27/2043	Currency Swap			G9302*-AD-1	University of Stirling Senior Note Ser	1	24,196,000	18,027,327
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		50,206,700	34,341,985	10/27/2022	11/27/2043	Currency Swap			G4R1JX-AY-7	Heathrow Funding Limited Senior Secured Notes Class A	2	50,206,700	34,341,985

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	61,752,000	61,758,200	43,167,934	10/27/2022	02/22/2050	Currency Swap	(4,650,000)	480,743	B1401#-AE-7	Brussels Airport Company Senior Secured Notes	2	66,408,200	42,687,191
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	207,703,020	(6,281,900)	802,555	10/27/2022	12/19/2028	Currency Swap	(15,707,580)	(7,664,778)	G5264#-AW-9	Kingspan Securities 2017 Gtd Senior Note	2	9,425,680	8,467,333
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		27,527,270	24,948,846	10/27/2022	12/19/2028	Currency Swap			N5084@-AB-7	Koole Terminals Subholdi Senior Secured	2	27,527,270	24,948,846
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		26,777,500	25,137,271	10/27/2022	12/19/2028	Currency Swap			399452-ZZ-7	Groupe Holder S.A.S. Bank Loan	2	26,777,500	25,137,271
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		89,436,850	78,044,295	10/27/2022	12/19/2028	Currency Swap			F8494#-AB-2	Sodiaal International S. Senior Unsecured Notes	2	89,436,850	78,044,295
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		29,990,800	26,280,008	10/27/2022	12/19/2028	Currency Swap			62973*-ZZ-9	NSI N V EURO LN FAC	2	29,990,800	26,280,008
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		14,888,290	13,187,764	10/27/2022	12/19/2028	Currency Swap			479142-E*-8	Johnson Matthey PLC Senior Note Series C	1	14,888,290	13,187,764
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		25,385,070	22,306,572	10/27/2022	12/19/2028	Currency Swap			N2319@-AD-7	Corbion N.V. Senior Subordinated Debt	2	25,385,070	22,306,572
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	241,672,900	(3,332,670)	(2,168,962)	10/27/2022	09/12/2030	Currency Swap	(13,253,030)	(11,108,704)	G1744#-AT-5	Cadogan Estates Ltd Gtd Senior Note	2	9,920,360	8,939,742
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		22,260,320	19,263,680	10/27/2022	09/12/2030	Currency Swap			G5304*-AA-3	Knowsley Housing Trust Senior Secured	2	22,260,320	19,263,680
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		81,298,560	70,311,222	10/27/2022	09/12/2030	Currency Swap			G7496*-AC-3	RIT Capital Partners plc Senior Note Ser	2	81,298,560	70,311,222
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		24,196,000	22,865,123	10/27/2022	09/12/2030	Currency Swap			G9302#-AC-9	University of West Londo Senior Secured	2	24,196,000	22,865,123
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		6,411,940	5,448,969	10/27/2022	09/12/2030	Currency Swap			G7737#-AC-8	SGN MidCo Limited Gtd Senior Secu	2	6,411,940	5,448,969
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		9,678,400	7,901,243	10/27/2022	09/12/2030	Currency Swap			G2685@-AH-2	Great Portland Estates Senior Note Ser	2	9,678,400	7,901,243
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		57,465,500	48,538,809	10/27/2022	09/12/2030	Currency Swap			G9720#-AA-7	Wireless Infrastructure Senior Secured Notes	2	57,465,500	48,538,809
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		43,673,780	35,541,984	10/27/2022	09/12/2030	Currency Swap			756570-ZZ-3	Red Funnel Ferry Senior Term Loa	2	43,673,780	35,541,984
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	337,502,600	13,005,220	13,136,403	10/28/2022	10/26/2041	Currency Swap	(13,610,380)	(6,912,703)	G9302@-AB-3	University of Edinburgh Senior Note Ser	1	26,615,600	20,049,106
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		26,736,580	20,078,075	10/28/2022	10/26/2041	Currency Swap			G1128*-AC-2	BIRMINGHAM ARPT FIN PLC SR NT	2	26,736,580	20,078,075
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		36,294,000	21,864,957	10/28/2022	10/26/2041	Currency Swap			G7896*-AA-3	Scottish Oriental Smaller Senior Unsecured Notes	1	36,294,000	21,864,957
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		38,108,700	30,906,156	10/28/2022	10/26/2041	Currency Swap			G2493#-AA-7	Crail Meters Limited - Term Loan	2	38,108,700	30,906,156
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		11,614,080	7,867,993	10/28/2022	10/26/2041	Currency Swap			G9000#-AG-5	Tottenham Hotspur Stadiu Gtd Senior Secured Note Series C	2	11,614,080	7,867,993
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		90,735,000	57,434,075	10/28/2022	10/26/2041	Currency Swap			G0892#-AB-6	Bazalgette Tunnel Limite Senior Secured Notes	2	90,735,000	57,434,075
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		120,980,000	77,596,088	10/28/2022	10/26/2041	Currency Swap			G9160@-AB-4	UK Power Networks Servic Senior Unsecured Notes	2	120,980,000	77,596,088
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	174,033,900	20,253,330	17,787,033	10/28/2022	12/02/2040	Currency Swap	(7,330,110)	(3,832,481)	G5304*-AC-9	Knowsley Housing Trust Senior Secured	2	27,583,440	21,619,514
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		52,384,340	38,952,995	10/28/2022	12/02/2040	Currency Swap			G5258#-AB-3	King's College, London Senior Note Ser	1	52,384,340	38,952,995
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		12,098,000	9,105,173	10/28/2022	12/02/2040	Currency Swap			G7228#-AB-6	PRES & SCHOLARS ST MARY MAGDALEN SR NT SER B	1	12,098,000	9,105,173
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		16,695,240	13,593,264	10/28/2022	12/02/2040	Currency Swap			G6853@-AC-0	Oxford Brookes Universit Senior Note Ser	2	16,695,240	13,593,264
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		12,098,000	8,124,509	10/28/2022	12/02/2040	Currency Swap			G9000#-AB-6	Tottenham Hotspur Limite Senior Secured Note Series B	2	12,098,000	8,124,509
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		60,490,000	34,728,579	10/28/2022	12/02/2040	Currency Swap			G7895*-AH-9	Scottish Mortgage Invest Senior Unsecured Notes	1	60,490,000	34,728,579
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	294,033,600	(4,238,580)	5,674,749	10/27/2022	06/27/2029	Currency Swap	(18,377,100)	(6,718,851)	G294A@-AH-2	Dyson Finance Limited Gtd Senior Note	1	14,138,520	12,393,600

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		17,566,040	15,326,985	10/27/2022	06/27/2029	Currency Swap			B1401#-AB-3	Brussels Airport Company Senior Secured	2	17,566,040	15,326,985
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		24,956,630	21,536,823	10/27/2022	06/27/2029	Currency Swap			48021P-A@-7	Jones Lang LaSalle Finan Gtd Senior Note	2	24,956,630	21,536,823
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		43,807,990	38,727,446	10/27/2022	06/27/2029	Currency Swap			09146#-ZZ-8	Van Oord NV - EUR Term Loan	2	43,807,990	38,727,446
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		129,174,660	117,441,338	10/27/2022	06/27/2029	Currency Swap			F2977#-AA-3	Elis S.A. Senior Note Series A	2	129,174,660	117,441,338
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		64,587,330	55,068,708	10/27/2022	06/27/2029	Currency Swap			F8568@-AF-6	Sonepar S.A. Senior Note Series C	2	64,587,330	55,068,708
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		18,208,700	16,007,159	10/27/2022	06/27/2029	Currency Swap			G1267*-AB-5	Bidcorp Foodservice Inte Senior Unsecured Notes	2	18,208,700	16,007,159
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	144,459,719	14,514,777	11,685,352	10/28/2022	09/27/2042	Currency Swap	(5,825,590)	(2,782,385)	G7137#-AC-4	Plymouth Community Homes Senior Secured	1	20,340,367	14,467,737
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		47,424,160	30,227,401	10/28/2022	09/27/2042	Currency Swap			G9303#-AC-8	University of Glasgow Senior Note Ser	1	47,424,160	30,227,401
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		28,309,320	18,535,442	10/28/2022	09/27/2042	Currency Swap			G9304*-AA-5	University of Birmingham Senior Unsecure	1	28,309,320	18,535,442
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		24,800,900	18,340,786	10/28/2022	09/27/2042	Currency Swap			G9306#-AB-7	University of Keele Senior Note Ser	1	24,800,900	18,340,786
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		17,300,140	11,829,836	10/28/2022	09/27/2042	Currency Swap			G8279@-AB-4	South East Water Limited Gtd Senior Secured Note Series 2	2	17,300,140	11,829,836
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		12,098,000	8,430,624	10/28/2022	09/27/2042	Currency Swap			G5383*-AD-1	Last Mile Infrastructure Senior Secured Notes	2	12,098,000	8,430,624
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	116,031,600	5,687,820	5,148,545	10/31/2022	03/31/2034	Currency Swap	(5,200,380)	(2,312,692)	G4622#-AP-4	Howard De Walden Estates Senior Unsecured Notes Series B	1	10,888,200	7,461,237
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		49,843,760	36,694,976	10/31/2022	03/31/2034	Currency Swap			G1608#-AA-1	Bromford Housing Group L Senior Secured Notes	1	49,843,760	36,694,976
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		60,490,000	42,092,329	10/31/2022	03/31/2034	Currency Swap			G6043#-AF-2	Metropolitan Housing Tru Senior Secured Notes	1	60,490,000	42,092,329
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	123,989,250	61,663,660	54,851,337	10/31/2022	06/28/2039	Currency Swap	(9,136,050)	(4,190,665)	G9006@-AD-8	Transmission Finance DAC Senior Secured	2	70,799,710	59,042,002
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		8,783,020	6,302,765	10/31/2022	06/28/2039	Currency Swap			D5472#-AQ-3	Molkerei Alois Muller GM Senior Note Series M	2	8,783,020	6,302,765
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		53,555,000	42,898,947	10/31/2022	06/28/2039	Currency Swap			D7002@-AB-3	Rheinkalk Holding GmbH Senior Note Series A-2034	2	53,555,000	42,898,947
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	166,457,590	14,649,597	15,362,774	10/31/2022	12/02/2035	Currency Swap	(7,610,723)	(2,846,568)	G5304*-AB-1	Knowsley Housing Trust Senior Secured	2	22,260,320	18,209,342
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		53,799,806	43,234,600	10/31/2022	12/02/2035	Currency Swap			G0746*-AA-0	Bankers Investment Trust Senior Note	1	53,799,806	43,234,600
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		12,098,000	9,709,577	10/31/2022	12/02/2035	Currency Swap			G7228#-AA-8	PRES & SCHOLARS ST MARY MAGDALEN SR NT SER A	1	12,098,000	9,709,577
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		16,695,240	14,202,891	10/31/2022	12/02/2035	Currency Swap			G6853@-AB-2	Oxford Brookes Universit Senior Note Ser	2	16,695,240	14,202,891
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		6,049,000	4,458,089	10/31/2022	12/02/2035	Currency Swap			G9000#-AA-8	Tottenham Hotspur Limite Senior Secured Note Series A	2	6,049,000	4,458,089
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		31,696,760	21,340,383	10/31/2022	12/02/2035	Currency Swap			G3122@-AD-0	ESPUG Finance Limited Senior Secured Notes	2	31,696,760	21,340,383
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		31,454,800	21,911,005	10/31/2022	12/02/2035	Currency Swap			G2685@-AL-3	Great Portland Estates P Senior Unsecured Notes	2	31,454,800	21,911,005
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	173,400,000	24,458,620	22,430,165	11/01/2022	12/14/2036	Currency Swap	(8,085,000)	(4,537,399)	G1512@-AA-8	AVI Global Trust PLC - Senior Note Series A GBP	1	32,543,620	26,967,564
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		19,235,820	16,292,816	11/01/2022	12/14/2036	Currency Swap			G9302*-AB-5	University of Stirling Senior Note Ser	1	19,235,820	16,292,816
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		19,356,800	13,351,895	11/01/2022	12/14/2036	Currency Swap			G4622#-AM-1	Howard De Walden Estates Gtd Senior Note	1	19,356,800	13,351,895
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		33,148,520	25,706,976	11/01/2022	12/14/2036	Currency Swap			G4410*-AB-5	Heriot Watt University Senior Unsecure	2	33,148,520	25,706,976
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,807,040	4,219,384	11/01/2022	12/14/2036	Currency Swap			G9000#-AF-7	Tottenham Hotspur Stadiu Gtd Senior Secured Note Series B	2	5,807,040	4,219,384

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		16,332,300	12,984,179	11/01/2022	12/14/2036	Currency Swap			G4569#-AB-0	Hightown Housing Association Limited	1	16,332,300	12,984,179
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		55,045,900	42,803,692	11/01/2022	12/14/2036	Currency Swap			G4378*-AL-3	Heathrow Airport Limited Senior Secured Notes	2	55,045,900	42,803,692
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	191,094,020	3,028,050	7,198,199	11/01/2022	07/14/2032	Currency Swap	(14,430,880)	(5,852,910)	G1591#-BJ-0	Britvic PLC Senior Notes Series O	2	17,458,930	13,051,109
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		32,775,660	24,951,487	11/01/2022	07/14/2032	Currency Swap			D5472#-AP-5	Molkerei Alois Muller GM Senior Note Series L	2	32,775,660	24,951,487
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		37,488,500	29,173,551	11/01/2022	07/14/2032	Currency Swap			F3152*-AJ-3	Ermewa Holding SAS Senior Secured Notes	2	37,488,500	29,173,551
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		16,066,500	12,630,775	11/01/2022	07/14/2032	Currency Swap			G2687*-AB-5	Dawsongroup plc Senior Note Series B	2	16,066,500	12,630,775
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		32,133,000	27,644,020	11/01/2022	07/14/2032	Currency Swap			N7660#-AY-3	SHV Holdings NV Guaranteed Notes	2	32,133,000	27,644,020
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		32,133,000	25,375,430	11/01/2022	07/14/2032	Currency Swap			479142-F#-3	Johnson Matthey PLC Senior Notes Sustainability-Linked Series A	1	32,133,000	25,375,430
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		16,066,500	14,191,539	11/01/2022	07/14/2032	Currency Swap			F4832#-AC-0	Groupe Holder S.A.S. Senior Unsecured Notes	2	16,066,500	14,191,539
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		21,422,000	20,521,719	11/01/2022	07/14/2032	Currency Swap			243435-B*-4	Dechra Pharmaceuticals P Senior Unsecured Notes	2	21,422,000	20,521,719
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	128,662,800	11,543,030	10,303,858	11/01/2022	10/06/2032	Currency Swap	(5,999,070)	(3,827,251)	G6774*-AD-6	Origin Housing Limited Senior Secured	1	17,542,100	14,131,109
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		55,892,760	46,497,187	11/01/2022	10/06/2032	Currency Swap			G0892#-AA-8	Bazalgette Tunnel Limite Senior Secured	2	55,892,760	46,497,187
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		30,245,000	24,182,662	11/01/2022	10/06/2032	Currency Swap			G3122@-AB-4	ESPUG Finance Limited Gtd Senior Secu	2	30,245,000	24,182,662
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		12,098,000	9,415,873	11/01/2022	10/06/2032	Currency Swap			G6970*-AX-4	Peel Ports PP Finance Lt Senior Secured Notes	2	12,098,000	9,415,873
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		18,872,880	18,232,957	11/01/2022	10/06/2032	Currency Swap			G2283#-NN-9	Colombo BidCo Limited Senior Secured Notes	2	18,872,880	18,232,957
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	310,627,067	3,416,318	4,534,571	11/01/2022	10/06/2037	Currency Swap	(13,641,862)	(7,980,862)	G5676#-AA-9	Lowland Investment Compa Senior Note	1	17,058,180	12,515,433
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		134,088,485	105,387,320	11/01/2022	10/06/2037	Currency Swap			G7304#-AD-9	Quadgas Midco Limited Fixed Rate Guar	2	134,088,485	105,387,320
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		20,340,367	15,278,870	11/01/2022	10/06/2037	Currency Swap			G7137#-AB-6	Plymouth Community Homes Senior Secured	1	20,340,367	15,278,870
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		24,800,900	19,393,213	11/01/2022	10/06/2037	Currency Swap			G9306#-AA-9	University of Keele Senior Note Ser	1	24,800,900	19,393,213
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		55,892,760	43,521,624	11/01/2022	10/06/2037	Currency Swap			G3620#-AA-1	ForCapital Limited Senior Secured	2	55,892,760	43,521,624
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		30,245,000	22,192,148	11/01/2022	10/06/2037	Currency Swap			G3122@-AC-2	ESPUG Finance Limited Gtd Senior Secu	2	30,245,000	22,192,148
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		12,098,000	8,763,767	11/01/2022	10/06/2037	Currency Swap			G5383*-AC-3	Last Mile Infrastructure Senior Secured Notes	2	12,098,000	8,763,767
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		29,519,120	29,127,431	11/01/2022	10/06/2037	Currency Swap			G5478Z-MM-6	Lidl Great Britain Ltd Senior Note Series I	1	29,519,120	29,127,431
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		362,940	222,733	11/01/2022	10/06/2037	Currency Swap			G2711*-AA-7	Curo Places Ltd. Senior Secured Notes	1	362,940	222,733
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	160,260,800	10,594,580	11,777,395	11/02/2022	11/24/2051	Currency Swap	(8,641,240)	(1,113,124)	G9303#-AB-0	University of Glasgow Senior Note Ser	1	19,235,820	12,890,519
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		66,539,000	35,562,301	11/02/2022	11/24/2051	Currency Swap			G9312*-AB-3	Vale of Aylesbury Housin Senior Secured Notes	1	66,539,000	35,562,301
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,358,989	1,469,019	11/02/2022	11/24/2051	Currency Swap			G6260#-AB-7	MORhomes plc Senior Secured Notes	2	2,358,989	1,469,019
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,767,220	5,794,530	11/02/2022	11/24/2051	Currency Swap			G5744#-AA-7	Magna Housing Limited Senior Secured Notes	1	10,767,220	5,794,530
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		37,987,720	19,517,445	11/02/2022	11/24/2051	Currency Swap			G5695*-AA-0	The MDS Estates Limited Senior Unsecured Notes	1	37,987,720	19,517,445
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		31,938,720	16,628,447	11/02/2022	11/24/2051	Currency Swap			G5695*-AD-4	The MDS Estates Limited Senior Note Series D	1	31,938,720	16,628,447

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		120,980	74,244	11/02/2022	11/24/2051	Currency Swap			G2711*-AA-7	Curo Places Ltd. Senior Secured Notes	1	120,980	74,244
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	90,275,000	28,567,350	16,205,392	11/02/2022	11/17/2050	Currency Swap	(4,702,150)	(722,828)	G2034#-AA-3	Duchy of Lancaster Senior Unsecured Notes	2	33,269,500	16,928,220
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		61,699,800	29,472,020	11/02/2022	11/17/2050	Currency Swap			G6658@-AB-9	Northumberland Estates L Senior Unsecured Notes	1	61,699,800	29,472,020
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	56,197,920	34,781,600	30,409,800	11/02/2022	12/15/2035	Currency Swap	(4,634,880)	(2,274,069)	A8688@-AC-3	TIWAG-Tiroler Wasserkraf Senior Note	1	39,416,480	32,683,869
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		21,422,000	15,764,450	11/02/2022	12/15/2035	Currency Swap			F3152*-AK-0	Ermewa Holding SAS Senior Secured Notes	2	21,422,000	15,764,450
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	73,143,945	23,184,525	21,554,104	11/02/2022	06/08/2036	Currency Swap	(6,056,505)	(2,814,756)	G1512@-AB-6	AVI Global Trust PLC - Senior Note Series B EUR	1	29,241,030	24,368,860
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		26,295,505	17,270,888	11/02/2022	06/08/2036	Currency Swap			F1000#-AC-2	Akiem Holding SAS Green Senior Notes Series A	2	26,295,505	17,270,888
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		23,671,310	15,774,561	11/02/2022	06/08/2036	Currency Swap			G1847#-AC-8	Capital Investors Europe PBI Limited - Series C Senior Note	1	23,671,310	15,774,561
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	34,573,000	18,510,000	15,318,802	11/02/2022	11/01/2037	Currency Swap	(2,912,000)	(1,450,404)	G1512@-AC-4	British Empire Securitie Senior Unsecure	1	21,422,000	16,769,206
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		16,066,500	11,466,661	11/02/2022	11/01/2037	Currency Swap			F3152*-AL-8	Ermewa Holding SAS Senior Secured Notes	2	16,066,500	11,466,661
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	139,919,000	28,726,160	27,761,984	11/03/2022	11/14/2034	Currency Swap	(7,930,780)	(3,658,439)	G2479#-AB-3	Coventry University Senior Note Ser	1	36,656,940	31,420,423
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		12,098,000	9,309,024	11/03/2022	11/14/2034	Currency Swap			G4622#-AN-9	Howard De Walden Estates Senior Unsecured Notes Series A	1	12,098,000	9,309,024
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		20,566,600	16,781,687	11/03/2022	11/14/2034	Currency Swap			G6750*-AF-9	1887 Company Ltd Senior Secured Note Series F	2	20,566,600	16,781,687
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		9,678,400	7,357,307	11/03/2022	11/14/2034	Currency Swap			G4622#-AS-8	Howard De Walden Estates Senior Unsecured Notes Series E	1	9,678,400	7,357,307
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		56,739,620	45,372,405	11/03/2022	11/14/2034	Currency Swap			G6300#-AB-9	Moto Investments Limited Senior Secured Notes	2	56,739,620	45,372,405
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		12,098,000	9,039,626	11/03/2022	11/14/2034	Currency Swap			G6970*-AY-2	Peel Ports PP Finance Lt Senior Secured Notes	2	12,098,000	9,039,626
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	278,348,060	(3,001,720)	7,640,799	11/02/2022	11/30/2031	Currency Swap	(23,566,840)	(9,888,806)	X2145*-AD-8	Elenia Verkko Oyj Gtd Senior Note	2	20,565,120	17,529,605
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		37,488,500	29,245,679	11/02/2022	11/30/2031	Currency Swap			03063#-AD-6	Americold Realty Trust Senior Unsecured Notes	2	37,488,500	29,245,679
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		21,422,000	16,633,390	11/02/2022	11/30/2031	Currency Swap			D5472#-AL-4	Molkerei Alois Muller GM Senior Unsecured Notes	2	21,422,000	16,633,390
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		34,275,200	28,484,576	11/02/2022	11/30/2031	Currency Swap			F8494#-AC-0	Sodiaal International S. Senior Unsecured Notes	2	34,275,200	28,484,576
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		28,919,700	22,367,045	11/02/2022	11/30/2031	Currency Swap			L8367#-AG-8	Shurgard Self Storage S. Senior Unsecured Notes	2	28,919,700	22,367,045
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		53,555,000	43,769,056	11/02/2022	11/30/2031	Currency Swap			F9768#-AB-9	Vilmorin & Cie SA Senior Unsecured Notes	2	53,555,000	43,769,056
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		81,296,490	69,478,419	11/02/2022	11/30/2031	Currency Swap			F2000@-AA-6	C2 Developpement Senior Unsecured Notes	2	81,296,490	69,478,419
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		24,421,080	18,742,520	11/02/2022	11/30/2031	Currency Swap			F9731#-AJ-6	Vicat SA Senior Unsecured Notes	2	24,421,080	18,742,520
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	250,562,150	14,992,245	21,848,460	11/03/2022	12/22/2031	Currency Swap	(13,740,505)	(6,637,533)	G4133@-AA-1	Grosvenor Limited Senior Note Ser	2	28,732,750	28,485,993
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		13,065,840	10,789,771	11/03/2022	12/22/2031	Currency Swap			G7178*-AD-6	Porterbrook Rail Finance Senior Secured	2	13,065,840	10,789,771
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		10,888,200	8,588,384	11/03/2022	12/22/2031	Currency Swap			G4622#-AL-3	Howard De Walden Estates Gtd Senior Note	1	10,888,200	8,588,384
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		34,721,260	27,783,952	11/03/2022	12/22/2031	Currency Swap			G8279@-AA-6	South East Water Limited Gtd Senior Secured Note Series 1	2	34,721,260	27,783,952
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		30,245,000	24,667,126	11/03/2022	12/22/2031	Currency Swap			L0808#-AC-1	Beacon Finco S.a.r.l Senior Secured Note Series B	2	30,245,000	24,667,126
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		19,356,800	15,952,674	11/03/2022	12/22/2031	Currency Swap			G1151#-AB-0	Bellway Plc Senior Note Series B	2	19,356,800	15,952,674

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		53,110,220	41,107,310	11/03/2022	12/22/2031	Currency Swap			G8655#-AA-8	TP REIT Propco 2 Limited Senior Secured Notes	1	53,110,220	41,107,310
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		19,114,840	15,028,087	11/03/2022	12/22/2031	Currency Swap			G1320*-AB-0	Breedon Group Plc Senior Note Series B	2	19,114,840	15,028,087
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		35,205,180	29,381,469	11/03/2022	12/22/2031	Currency Swap			781837-YY-9	SOUTH STAFFORDSHIRE PLC GBP FAC A LN - ISSUED DEC 2021	2	35,205,180	29,381,469
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		32,589,553	30,245,888	11/03/2022	12/22/2031	Currency Swap				DP World Ltd-SENIOR UNSECURED	2	32,589,553	30,245,888
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	234,948,546	47,457,846	47,519,681	11/04/2022	12/11/2031	Currency Swap	(20,021,454)	(8,420,659)	F3152*-AG-9	ERMEWA HLDG SECD SR INITIAL PP NTS 2019-2	2	67,479,300	55,940,340
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		129,388,880	95,884,923	11/04/2022	12/11/2031	Currency Swap			N5269@-AB-4	Lineage Treasury Europe Senior Unsecured Notes Series D	2	129,388,880	95,884,923
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		27,125,293	24,575,732	11/04/2022	12/11/2031	Currency Swap			E5444#-AF-1	Futbol Club Barcelona Senior Secured Note Series B1 (Amortizing)	2	27,125,293	24,575,732
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		31,000,335	26,417,462	11/04/2022	12/11/2031	Currency Swap			E5444#-AG-9	Futbol Club Barcelona Senior Secured Note Series B2 (Bullet)	2	31,000,335	26,417,462
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	197,737,711	(10,984,657)	(3,242,100)	11/04/2022	12/07/2029	Currency Swap	(16,741,820)	(8,028,996)	24906P-C#-4	DENTSPLY Sirona Inc. Senior Note Ser	2	5,757,163	4,786,896
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		17,271,488	14,360,689	11/04/2022	12/07/2029	Currency Swap			D8286#-AD-2	Sirona Dental Services G Senior Note Ser	2	17,271,488	14,360,689
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		58,654,507	51,339,058	11/04/2022	12/07/2029	Currency Swap			B9550@-AB-7	Umicore SA Senior Note Ser	2	58,654,507	51,339,058
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		12,103,430	11,128,378	11/04/2022	12/07/2029	Currency Swap			F5662#-AA-6	Laurent-Perrier Group Senior Unsecure	2	12,103,430	11,128,378
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		37,488,500	32,327,196	11/04/2022	12/07/2029	Currency Swap			B9550@-AD-3	Umicore SA Senior Note Series B	2	37,488,500	32,327,196
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		19,386,910	15,746,048	11/04/2022	12/07/2029	Currency Swap			F1000#-AB-4	Akiem Holding SAS Senior Secured Notes (Bullet)	2	19,386,910	15,746,048
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		5,462,610	4,606,373	11/04/2022	12/07/2029	Currency Swap			285295-B#-7	Electrocomponents plc Senior Notes Series C	2	5,462,610	4,606,373
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		43,379,550	36,178,545	11/04/2022	12/07/2029	Currency Swap			N3527#-AA-7	Getec Infra NL BV Term Fac	2	43,379,550	36,178,545
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		14,459,850	12,001,676	11/04/2022	12/07/2029	Currency Swap			D3002@-AA-4	GETEC INFRA NLBV-2021 EUR Fixed Incremental Term Loan	2	14,459,850	12,001,676
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		1,445,985	1,341,073	11/04/2022	12/07/2029	Currency Swap			U74079-AP-6	Netflix Inc-SENIOR UNSECURED	2	1,445,985	1,341,073
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	292,527,085	15,945,145	21,374,349	11/04/2022	08/19/2030	Currency Swap	(24,863,765)	(12,308,876)	592688-B#-1	Mettler-Toledo Internati Senior Note	2	40,808,910	33,683,225
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		68,282,625	60,966,620	11/04/2022	08/19/2030	Currency Swap			X2145*-AC-0	Elenia Verkko Oyj Gtd Senior Note	2	68,282,625	60,966,620
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		32,133,000	26,839,827	11/04/2022	08/19/2030	Currency Swap			G3076*-AE-6	Envol Investments Limite Senior Secured Notes	2	32,133,000	26,839,827
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		34,275,200	30,322,070	11/04/2022	08/19/2030	Currency Swap			556069-ZZ-8	MacqPisto SAS Senior Term Loa	2	34,275,200	30,322,070
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		26,027,730	21,068,042	11/04/2022	08/19/2030	Currency Swap			G4940@-AA-4	Irish Residential Proper Senior Secured Notes	2	26,027,730	21,068,042
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		15,638,060	12,625,544	11/04/2022	08/19/2030	Currency Swap			G3301*-AB-9	FIL Limited Senior Unsecured Notes	2	15,638,060	12,625,544
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		46,699,960	43,965,724	11/04/2022	08/19/2030	Currency Swap			G294A@-AK-5	Dyson Finance Limited Guaranteed Series A Senior Notes	1	46,699,960	43,965,724
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		53,555,000	45,258,313	11/04/2022	08/19/2030	Currency Swap			F7754#-AC-7	Safran Group Senior Unsecured Notes	2	53,555,000	45,258,313
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	58,747,500	6,962,810	5,803,486	11/07/2022	04/05/2046	Currency Swap	(4,772,250)	(3,020,845)	G9302@-AC-1	University of Edinburgh Senior Note Ser	1	11,735,060	8,824,331
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		51,779,440	40,342,138	11/07/2022	04/05/2046	Currency Swap			X3204#-AB-4	Gibraltar Capital Assets Senior Secured	2	51,779,440	40,342,138
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	159,348,640	(1,300,080)	4,361,990	11/07/2022	11/29/2030	Currency Swap	(15,010,160)	(8,140,369)	F5662#-AB-4	Laurent-Perrier Group Senior Unsecured Notes	2	13,710,080	12,502,359

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		160,665,000	139,807,791	11/07/2022	11/29/2030	Currency Swap			F3806Z-MM-5	FFP SA Senior Unsecured Notes	1	160,665,000	139,807,791
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	41,179,875	8,693,060	6,487,017	11/07/2022	12/08/2045	Currency Swap	(3,404,940)	(2,503,842)	G7228#-AC-4	PRES & SCHOLARS ST MARY MAGDALEN SR NT SER C	1	12,098,000	8,990,859
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		32,483,130	24,216,693	11/07/2022	12/08/2045	Currency Swap			G2867#-AA-5	Dunedin Income Growth In Senior Secured	1	32,483,130	24,216,693
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	174,986,912	8,620,667	13,017,537	11/07/2022	12/31/2029	Currency Swap	(14,299,333)	(9,853,231)	G0566*-AC-3	Arqiva PP Financing plc Gtd Senior Secu	2	22,920,000	22,870,768
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		14,396,620	13,718,309	11/07/2022	12/31/2029	Currency Swap			G1745*-AM-3	BUUK Infrastructure Issuer PLC - Senior Note Series B	2	14,396,620	13,718,309
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		37,305,378	34,204,555	11/07/2022	12/31/2029	Currency Swap			G0176@-AA-7	Second Alliance Trust Li Senior Note	1	37,305,378	34,204,555
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		4,553,499	4,494,408	11/07/2022	12/31/2029	Currency Swap			G0566*-AD-1	Arqiva Financing No 1 Li Gtd Senior Fl R	2	4,553,499	4,494,408
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		26,131,680	22,876,561	11/07/2022	12/31/2029	Currency Swap			G8472#-AE-1	STERIS Corporation Senior Note Ser	2	26,131,680	22,876,561
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		20,808,560	18,428,810	11/07/2022	12/31/2029	Currency Swap			G6750*-AE-2	1887 Company Ltd Senior Secured Note Series E	2	20,808,560	18,428,810
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		25,647,760	21,568,432	11/07/2022	12/31/2029	Currency Swap			L0808#-AB-3	Beacon Finco S.a.r.l Senior Secured Note Series A	2	25,647,760	21,568,432
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		55,045,900	44,462,225	11/07/2022	12/31/2029	Currency Swap			781837-ZZ-5	SOUTH STAFFORDSHIRE PLC GBP FAC B LN - ISSUED DEC 2021	2	55,045,900	44,462,225
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	34,605,300	24,318,900	23,139,834	11/07/2022	12/11/2033	Currency Swap	(2,901,600)	(2,096,782)	G6774*-AC-8	Origin Finance 2 plc Senior Secured	1	27,220,500	25,236,616
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		6,049,000	4,879,208	11/07/2022	12/11/2033	Currency Swap			G7737#-AD-6	SGN MidCo Limited Gtd Senior Secu	2	6,049,000	4,879,208
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		4,234,300	3,318,578	11/07/2022	12/11/2033	Currency Swap			G1591#-BF-8	Britvic PLC Senior Notes Se	2	4,234,300	3,318,578
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	61,834,505	10,633,633	11,595,561	11/07/2022	08/14/2029	Currency Swap	(5,105,421)	(4,388,928)	Q7794#-AF-0	QPH Finance Co. Pty. Ltd Gtd Senior Secu	2	15,739,054	15,984,489
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		28,298,850	28,603,119	11/07/2022	08/14/2029	Currency Swap			Q8458*-AA-0	Servco Australia Pty Ltd Senior Note Ser	2	28,298,850	28,603,119
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		22,911,840	19,626,282	11/07/2022	08/14/2029	Currency Swap			Q2600@-AD-2	Coates Group Pty Ltd Senior Note Series 2022-D (AUD)	2	22,911,840	19,626,282
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	48,513,122	52,180,737	40,216,510	11/07/2022	11/15/2049	Currency Swap	(6,139,239)	(1,862,111)	J3891#-AC-6	Lilly Japan Financing Go Senior Note Series C	1	58,319,976	42,078,621
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	65,036,160	35,588,160	30,608,011	11/08/2022	07/17/2034	Currency Swap	(3,689,280)	(1,073,094)	Q0846#-AA-4	Australian Laboratory Se Senior Unsecured Notes	2	39,277,440	31,681,105
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		29,458,080	22,656,209	11/08/2022	07/17/2034	Currency Swap			Q2600@-AF-7	Coates Group Pty Ltd Senior Note Series 2022-F (AUD)	2	29,458,080	22,656,209
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	64,370,000	64,380,000	52,780,753	11/08/2022	06/25/2031	Currency Swap	(3,810,000)	(1,722,559)	74726M-A*-0	Qantas Airways Limited Senior Secured Notes	2	68,190,000	54,503,312
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	64,738,386	65,051,605	64,592,560	11/09/2022	05/11/2032	Currency Swap	(7,385,614)	(3,221,063)	L2289#-AB-7	DH Japan Finance SA Senior Note Ser	2	72,437,219	67,813,623
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	20,044,000	20,046,000	13,194,649	11/09/2022	10/14/2040	Currency Swap	(1,376,000)	(444,331)	A5791*-AA-9	OBB Produktion GmbH Senior Unsecured Notes	1	21,422,000	13,638,980
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	46,466,369	24,691,978	16,698,399	11/09/2022	06/04/2038	Currency Swap	(2,407,542)	(1,282,566)	G7895*-AE-6	Scottish Mortgage Invest Senior Note Ser	1	27,099,520	17,980,965
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		21,770,351	15,647,483	11/09/2022	06/04/2038	Currency Swap			G6260#-AA-9	MORhomes plc Senior Secured Notes	2	21,770,351	15,647,483
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	39,645,360	39,651,480	29,893,567	11/09/2022	06/15/2041	Currency Swap	(2,080,800)	(462,493)	Q9609*-AD-0	WestConnex Finance Compa Senior Secured Notes	2	41,732,280	30,356,060
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	53,278,767	52,875,856	47,725,502	11/09/2022	11/30/2027	Currency Swap	(2,687,529)	(1,570,579)	G2735*-AA-9	Great Rolling Stock Co PLC/The	2	55,563,385	49,296,081
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		3,995,559	4,184,940	11/09/2022	11/30/2027	Currency Swap			00NQ6G-FW-1	THE NEWCASTLE ESTATE PARTNERSHIP LIMITED	2	3,995,559	4,184,940
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	329,572,593	(5,866,019)	865,174	11/10/2022	12/11/2028	Currency Swap	(15,665,399)	(8,349,261)	G6774*-AB-0	Origin Finance 2 plc Senior Secured	1	9,799,380	9,214,435
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		47,847,590	45,868,422	11/10/2022	12/11/2028	Currency Swap			G1745*-AJ-0	BUUK Infrastructure Issuer PLC - Senior Note Series H	2	47,847,590	45,868,422

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		30,365,980	26,394,110	11/10/2022	12/11/2028	Currency Swap			G7178*-AB-0	Porterbrook Rail Finance Senior Secured	2	30,365,980	26,394,110
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		2,056,660	1,786,621	11/10/2022	12/11/2028	Currency Swap			G1591#-BC-5	Britvic PLC Senior Notes Se	2	2,056,660	1,786,621
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		11,372,120	9,737,651	11/10/2022	12/11/2028	Currency Swap			G2685@-AG-4	Great Portland Estates Senior Note Ser	2	11,372,120	9,737,651
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		7,984,680	6,850,552	11/10/2022	12/11/2028	Currency Swap			G4133@-AE-3	Grosvenor Limited Senior Notes Series A	2	7,984,680	6,850,552
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		63,998,420	55,645,218	11/10/2022	12/11/2028	Currency Swap			G9075*-AA-2	Tritax Big Box REIT plc Senior Note Series A	2	63,998,420	55,645,218
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		12,098,000	10,551,041	11/10/2022	12/11/2028	Currency Swap			G1151#-AA-2	Bellway Plc Senior Note Series A	2	12,098,000	10,551,041
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		38,713,600	32,792,626	11/10/2022	12/11/2028	Currency Swap			B1000#-AA-0	Aedifica SA Senior Unsecured Notes	2	38,713,600	32,792,626
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		60,490,000	55,862,575	11/10/2022	12/11/2028	Currency Swap			22982*-AA-4	Cubitt Global LLC Senior Secured Notes	1	60,490,000	55,862,575
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		60,490,000	55,776,075	11/10/2022	12/11/2028	Currency Swap			22982*-AB-2	Cubitt Global LLC Senior Secured Notes Series 6	1	60,490,000	55,776,075
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	301,530,668	29,578,884	27,507,062	11/10/2022	10/31/2034	Currency Swap	(14,578,816)	(6,148,436)	G2686@-AB-4	Great Rolling Stock Comp Senior Secured	2	44,157,700	33,655,498
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		27,884,184	24,830,522	11/10/2022	10/31/2034	Currency Swap			00183F-AA-3	Walney Extens MM 3.263 05/31/33	2	27,884,184	24,830,522
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		222,361	198,124	11/10/2022	10/31/2034	Currency Swap			E6732@-AA-3	Newcastle Estate A1	2	222,361	198,124
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		13,333,448	11,106,762	11/10/2022	10/31/2034	Currency Swap			G2854#-AA-0	Dudgeon Offshore Wind Lt Senior Secured Notes	1	13,333,448	11,106,762
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		55,892,760	48,496,136	11/10/2022	10/31/2034	Currency Swap			X2313#-AA-6	Eruca Investments Limite Senior Secured Notes	2	55,892,760	48,496,136
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		27,280,990	22,086,471	11/10/2022	10/31/2034	Currency Swap			L0808#-AG-2	Beacon Finco S.a.r.l Senior Secured Note Series F	2	27,280,990	22,086,471
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		120,980,000	84,913,926	11/10/2022	10/31/2034	Currency Swap			G6954#-AD-4	Peabody Trust Senior Secured Notes	1	120,980,000	84,913,926
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		27,825,400	27,814,103	11/10/2022	10/31/2034	Currency Swap			G3646#-AB-9	Forth Ports Finance plc Senior Secured	2	27,825,400	27,814,103
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	299,999,655	2,544,030	8,499,977	11/14/2022	12/12/2027	Currency Swap	(18,143,550)	(11,248,387)	G3461@-AA-5	VIVID Housing Limited	2	20,687,580	19,748,364
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		34,539,790	32,432,863	11/14/2022	12/12/2027	Currency Swap			G6462*-AA-9	Newlon Housing Trust Senior Secured	1	34,539,790	32,432,863
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		6,049,000	5,537,980	11/14/2022	12/12/2027	Currency Swap			G294A@-AC-3	Dyson Finance Limited Senior Note Ser	1	6,049,000	5,537,980
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		21,776,400	20,922,852	11/14/2022	12/12/2027	Currency Swap			G9302#-AB-1	University of West Londo Senior Secured	2	21,776,400	20,922,852
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		80,935,620	75,811,829	11/14/2022	12/12/2027	Currency Swap			G8056*-AB-5	Severn Trent Water Limit Senior Note Ser	2	80,935,620	75,811,829
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		19,114,840	17,793,106	11/14/2022	12/12/2027	Currency Swap			G6970*-AJ-5	Peel Ports PP Finance Lt Senior Secured	2	19,114,840	17,793,106
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		23,712,080	21,106,715	11/14/2022	12/12/2027	Currency Swap			G9766#-AE-4	Workspace Group plc Senior Note Ser	2	23,712,080	21,106,715
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		111,301,600	98,364,459	11/14/2022	12/12/2027	Currency Swap			636012-A@-5	National Express Group P Senior Note Series A	2	111,301,600	98,364,459
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	229,991,635	10,357,885	17,832,237	11/14/2022	07/31/2039	Currency Swap	(15,091,049)	(6,502,466)	G9288#-AA-1	University of Brighton Senior Secured	2	25,448,934	24,334,703
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		18,148,246	16,387,866	11/14/2022	07/31/2039	Currency Swap			G3087#-AA-7	EQUITIX SOLAR FINCO 4 LTD GBP TERM LN	2	18,148,246	16,387,866
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		79,151,695	66,015,680	11/14/2022	07/31/2039	Currency Swap			G8408#-AA-8	St. James's Oncology Sr Note	1	79,151,695	66,015,680
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		27,199,520	24,118,712	11/14/2022	07/31/2039	Currency Swap			302500-ZZ-9	FCC Energy Limited Senior Secured	2	27,199,520	24,118,712
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		42,224,818	36,347,419	11/14/2022	07/31/2039	Currency Swap			G3426#-AB-5	GIP III Jupiter LTD Senior Secured Notes	2	42,224,818	36,347,419

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		41,018,999	33,456,613	11/14/2022	07/31/2039	Currency Swap			G1093*-AC-3	BIIF Bidco Limited Senior Secured Notes	2	41,018,999	33,456,613
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		9,073,500	6,709,572	11/14/2022	07/31/2039	Currency Swap			G5383*-AA-7	Last Mile Infrastructure Senior Secured Notes (Delayed Tranche)	2	9,073,500	6,709,572
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		6,049,000	3,712,217	11/14/2022	07/31/2039	Currency Swap			G2711*-AB-5	Curo Places Ltd. Senior Secured Notes	1	6,049,000	3,712,217
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	159,288,575	1,799,225	6,414,310	11/14/2022	10/30/2027	Currency Swap	(11,053,975)	(5,650,873)	L8367#-AE-3	Shurgard Luxembourg Sarl Gtd Senior Note	2	12,853,200	12,065,183
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		22,814,430	20,710,324	11/14/2022	10/30/2027	Currency Swap			G294A@-AG-4	Dyson Finance Limited Gtd Senior Note	1	22,814,430	20,710,324
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		12,853,200	11,464,592	11/14/2022	10/30/2027	Currency Swap			48021P-A*-9	Jones Lang LaSalle Finan Gtd Senior Note	2	12,853,200	11,464,592
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		59,713,825	52,933,022	11/14/2022	10/30/2027	Currency Swap			G7996#-AA-8	Segro Plc Senior Unsecure	1	59,713,825	52,933,022
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		13,334,124	11,627,009	11/14/2022	10/30/2027	Currency Swap			X0827*-AA-3	Budapest Airport Zrt. Tranche 2 Origi	2	13,334,124	11,627,009
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		20,405,526	17,793,088	11/14/2022	10/30/2027	Currency Swap			X0032*-AA-4	Airport Hungary Krt. Tranche 2 Origi	2	20,405,526	17,793,088
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		4,284,400	3,893,594	11/14/2022	10/30/2027	Currency Swap			G1267*-AA-7	Bidcorp Foodservice Inte Senior Unsecured Notes	2	4,284,400	3,893,594
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		24,099,750	25,869,346	11/14/2022	10/30/2027	Currency Swap			T0149@-AA-7	ASR Media and Sponsorshi Senior Secured Notes	2	24,099,750	25,869,346
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	53,114,700	53,110,000	40,153,079	11/07/2022	01/15/2049	Currency Swap	(3,750,600)	(2,026,114)	G6428#-AD-2	Network Homes Limited Senior Secured Notes	1	56,860,600	42,179,193
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	153,129,189	85,004,335	67,080,027	11/15/2022	12/31/2047	Currency Swap	(5,547,589)	270,184	G7612#-AA-2	Rock Rail Southwestern p Senior Secured	2	90,551,924	66,809,843
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		68,111,740	44,647,246	11/15/2022	12/31/2047	Currency Swap			G2018*-AA-7	Enfinium Holding Limited Senior Secured Notes	2	68,111,740	44,647,246
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	23,217,790	23,220,035	15,289,211	11/16/2022	04/13/2041	Currency Swap	(826,160)	123,276	F1000#-AD-0	Akiem Holding SAS Green Senior Notes Series B	2	24,046,195	15,165,935
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	26,465,280	26,467,840	17,693,783	11/16/2022	04/30/2044	Currency Swap	(952,320)	302,793	G4460*-AB-4	Henderson International Senior Unsecured Notes	1	27,420,160	17,390,990
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	244,560,473	19,600,346	23,722,289	11/16/2022	08/31/2043	Currency Swap	(8,506,451)	(1,090,251)	D8T8A2-AA-3	Via Solutions Nord GmbH Senior Secured	1	28,106,797	24,812,540
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		26,557,540	23,647,258	11/16/2022	08/31/2043	Currency Swap			25461C-AA-0	DirectRoute (Tuam) Limit Senior Secured	2	26,557,540	23,647,258
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		42,726,295	39,041,836	11/16/2022	08/31/2043	Currency Swap			382879-AA-2	Gorey To Enniscorthy M11 Senior Secured	2	42,726,295	39,041,836
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		37,070,417	33,029,742	11/16/2022	08/31/2043	Currency Swap			E6732@-AA-3	ITEMOSA 3.40%	2	37,070,417	33,029,742
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		70,157,050	63,744,555	11/16/2022	08/31/2043	Currency Swap			K7784*-AA-3	P/F Eystur-og Sandoyartu Senior Secured	1	70,157,050	63,744,555
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		45,950,190	32,481,546	11/16/2022	08/31/2043	Currency Swap			B7000#-AB-5	Puratos NV Senior Note Series B	2	45,950,190	32,481,546
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		5,248,390	4,779,727	11/16/2022	08/31/2043	Currency Swap			U74079-AR-2	Netflix Inc-SENIOR UNSECURED	2	5,248,390	4,779,727
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	123,383,920	141,390,320	114,091,295	11/16/2022	06/30/2050	Currency Swap	(4,279,280)	2,012,376	G2044*-AA-5	Channel Link Enterprises Senior Secured	2	145,669,600	112,078,919
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	150,220,554	36,484,262	35,948,805	11/16/2022	12/31/2027	Currency Swap	(5,375,397)	(1,780,813)	B9550@-AA-9	Umicore SA Senior Note Ser	2	41,859,659	37,729,618
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		92,864,370	82,926,675	11/16/2022	12/31/2027	Currency Swap			372460-D@-1	Genuine Parts Company Senior Note Ser	2	92,864,370	82,926,675
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		20,886,450	18,698,218	11/16/2022	12/31/2027	Currency Swap			031100-N*-7	AMETEK, Inc. Senior Secured Series T	2	20,886,450	18,698,218
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	152,175,310	62,003,460	61,108,210	11/17/2022	06/27/2026	Currency Swap	(6,011,390)	(2,987,828)	G2037*-AE-6	Chanel Ltd EURO SR NT SER A	1	68,014,850	64,096,038
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		38,559,600	35,994,538	11/17/2022	06/27/2026	Currency Swap			K2162@-AG-1	Danish Crown A/S Senior Unsecured Note	2	38,559,600	35,994,538
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		16,066,500	14,783,590	11/17/2022	06/27/2026	Currency Swap			227047-A@-6	Croda International plc Senior Note Ser	2	16,066,500	14,783,590

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		14,245,630	13,269,163	11/17/2022	06/27/2026	Currency Swap			G5264#-AV-1	Kingspan Securities 2017 Gtd Senior Note	2	14,245,630	13,269,163
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		21,314,890	19,021,408	11/17/2022	06/27/2026	Currency Swap			G0488*-AA-2	Atlantica Yield Plc Senior Secured Notes	2	21,314,890	19,021,408
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	259,433,524	18,865,481	22,051,128	11/18/2022	11/30/2026	Currency Swap	(7,861,622)	(2,563,465)		TanQuid GmbH & Co. KG Senior Secured	1	26,727,103	24,614,593
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		37,595,610	34,023,726	11/18/2022	11/30/2026	Currency Swap			031100-H@-2	AMETEK, Inc. Senior Note	2	37,595,610	34,023,726
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		43,272,440	39,771,570	11/18/2022	11/30/2026	Currency Swap			G5264#-AS-8	Kingspan Group PLC Gtd Senior Note	2	43,272,440	39,771,570
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		39,095,150	35,483,032	11/18/2022	11/30/2026	Currency Swap			83379Z-MM-0	Sodiaal International S. Senior Note	2	39,095,150	35,483,032
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		11,139,440	10,149,233	11/18/2022	11/30/2026	Currency Swap			B9550@-AC-5	Umicore SA Senior Note Series A	2	11,139,440	10,149,233
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		9,211,460	8,303,643	11/18/2022	11/30/2026	Currency Swap			285295-B*-1	Electrocomponents plc Senior Notes Series A	2	9,211,460	8,303,643
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		80,332,500	73,550,750	11/18/2022	11/30/2026	Currency Swap			D2R140-ZZ-2	GLOBAL TIP FIN B V EUR FAC B LN	2	80,332,500	73,550,750
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		21,422,000	19,536,864	11/18/2022	11/30/2026	Currency Swap			D8T88L-AA-4	TanQuid GmbH & Co. KG - Senior Secured Note	2	21,422,000	19,536,864
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	85,151,655	1,607,810	2,272,428	11/18/2022	12/16/2026	Currency Swap	(1,416,690)	(550,540)	G2479@-AB-5	Covent Garden Group Holdings Limited Senior Note Series B	1	3,024,500	2,822,968
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		9,920,360	9,331,755	11/18/2022	12/16/2026	Currency Swap			G1744#-AS-7	Cadogan Estates Ltd Gtd Senior Note	2	9,920,360	9,331,755
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		12,218,980	11,616,096	11/18/2022	12/16/2026	Currency Swap			40637C-C*-9	HALMA PLC GBP SER G SR NT	2	12,218,980	11,616,096
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		28,732,750	26,796,450	11/18/2022	12/16/2026	Currency Swap			227047-B*-7	Croda International plc Senior Note Ser	2	28,732,750	26,796,450
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		32,664,600	28,970,103	11/18/2022	12/16/2026	Currency Swap			G2479@-AC-3	Covent Garden Group Hold Senior Note Ser	1	32,664,600	28,970,103
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	50,040,690	50,116,370	32,214,699	11/21/2022	12/04/2044	Currency Swap	(1,026,130)	(649,472)	Q0832*-AK-2	Australian Pacific Airpo Gtd Senior Secured Note Series 2019D	2	51,142,500	32,864,171
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	46,391,010	46,397,917	41,888,547	11/22/2022	07/07/2030	Currency Swap	(704,569)	87,493	Q9749#-AN-5	Westrac Pty Ltd Senior Unsecured Notes	2	47,102,486	41,801,054
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	14,696,148	14,698,350	10,772,100	11/22/2022	03/15/2052	Currency Swap	(317,088)	138,888	Q8059@-AC-7	Registry Finance Pty Ltd Gtd Senior Secured Note Series C	1	15,015,438	10,633,212
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	237,683,672	86,394,202	64,519,045	11/22/2022	10/31/2049	Currency Swap	(4,340,798)	7,148,575	G2451*-AA-1	Cottsway Housing Associa Senior Secured Notes	1	90,735,000	57,370,470
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		78,637,000	48,258,819	11/22/2022	10/31/2049	Currency Swap			G2711*-AC-3	Curo Places Ltd. Senior Secured Note Series C	1	78,637,000	48,258,819
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		60,534,467	47,592,804	11/22/2022	10/31/2049	Currency Swap			G3029@-AA-0	Eastlands Arena Limited Senior Secured Notes	2	60,534,467	47,592,804
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		16,150,830	16,097,678	11/22/2022	10/31/2049	Currency Swap			G1128*-AA-6	BIRMINGHAM ARPT FIN PLC-SER A SR NOTE GBP	2	16,150,830	16,097,678
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	94,480,000	46,080,000	28,913,544	11/23/2022	09/17/2050	Currency Swap	(2,312,000)	3,096,025	G9143#-AB-4	Two Rivers Housing Senior Secured Note Series B	2	48,392,000	25,817,519
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		48,392,000	25,817,519	11/23/2022	09/17/2050	Currency Swap			G9143#-AA-6	Two Rivers Housing Senior Secured Notes	2	48,392,000	25,817,519
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	17,724,000	17,722,500	11,354,805	11/23/2022	11/01/2052	Currency Swap	(424,500)	740,679	G7150*-AA-4	Plus Dane Housing Limite Senior Secured Notes	1	18,147,000	10,614,126
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	269,560,997	29,432,285	33,549,991	11/23/2022	06/30/2046	Currency Swap	(6,619,755)	3,149,613	G9288@-AC-9	University of East Angli Senior Secured	1	36,052,040	30,400,378
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		50,977,444	36,736,386	11/23/2022	06/30/2046	Currency Swap			G7611*-AA-7	Rock Rail East Anglia pl Senior Secured	2	50,977,444	36,736,386
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		34,358,320	26,485,283	11/23/2022	06/30/2046	Currency Swap			G6853@-AE-6	Oxford Brookes Universit Senior Note Series E	2	34,358,320	26,485,283
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		98,477,720	62,255,645	11/23/2022	06/30/2046	Currency Swap			G2564*-AA-5	Cross London Trains Limi Senior Secured Notes	2	98,477,720	62,255,645
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		55,828,895	39,247,713	11/23/2022	06/30/2046	Currency Swap			G9369*-AA-7	Viridor Energy Group Lim Senior Secured Note	2	55,828,895	39,247,713

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		846,860	519,710	11/23/2022	06/30/2046	Currency Swap			G2711*-AA-7	Curo Places Ltd. Senior Secured Notes	1	846,860	519,710
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	53,370,000	53,365,500	37,744,173	11/25/2022	01/15/2050	Currency Swap	(1,075,500)	977,226	G9000#-AD-2	Tottenham Hotspur Limite Senior Secured Note Series D	2	54,441,000	36,766,947
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	13,285,912	13,287,914	10,000,818	11/25/2022	03/15/2047	Currency Swap	(368,497)	11,795	Q8059@-AB-9	Registry Finance Pty Ltd Gtd Senior Secured Note Series B	1	13,656,411	9,989,023
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	532,785,517	(7,154,839)	10,757,454	11/25/2022	12/31/2038	Currency Swap	(22,664,000)	(4,309,447)	B0R0HP-XX-8	Alpha Trains Finance S.A Term Loan	2	15,509,161	15,066,901
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		11,996,395	11,334,194	11/25/2022	12/31/2038	Currency Swap				VELA ENERGY FINANCE SA-SECURED	2	11,996,395	11,334,194
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		14,176,464	12,872,230	11/25/2022	12/31/2038	Currency Swap			999IDM-TP-6	ITEPESA 3.34%	2	14,176,464	12,872,230
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		13,769,316	12,388,694	11/25/2022	12/31/2038	Currency Swap				Sonnedix Espana Finance -SENIOR UNSECURED	2	13,769,316	12,388,694
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		30,167,518	27,661,744	11/25/2022	12/31/2038	Currency Swap			K8808*-AA-3	SIKUKI NUUK HARBOUR A/S SR SECD NT	1	30,167,518	27,661,744
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		68,952,063	52,734,537	11/25/2022	12/31/2038	Currency Swap			G7605#-AD-5	Roadster Finance DAC Senior Secured Notes	2	68,952,063	52,734,537
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		2,451,926	2,181,748	11/25/2022	12/31/2038	Currency Swap				Sonnedix Espana Finance -SENIOR UNSECURED	2	2,451,926	2,181,748
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		57,832,896	57,832,896	11/25/2022	12/31/2038	Currency Swap			L3669#-AA-7	Finerge Renewable Group 2.368 31/12/2035	2	57,832,896	57,832,896
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		47,322,537	37,744,455	11/25/2022	12/31/2038	Currency Swap			F1000#-AA-6	Akiem Holding SAS Senior Secured Notes (Amortizing)	2	47,322,537	37,744,455
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		31,203,259	24,801,785	11/25/2022	12/31/2038	Currency Swap			067325-ZZ-6	Linia Nou Tram Dos S.A. EUR Term Loan	2	31,203,259	24,801,785
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		36,417,400	34,268,409	11/25/2022	12/31/2038	Currency Swap				Bothwell Spain SA-SECURED	2	36,417,400	34,268,409
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		31,584,999	26,373,474	11/25/2022	12/31/2038	Currency Swap			E400A1-AA-1	Eliantus Finco Duo, S.A. 2.20 31/12/2038	2	31,584,999	26,373,474
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		22,684,207	18,871,310	11/25/2022	12/31/2038	Currency Swap			L05270-ZZ-6	BEIP S.a.r.l - EUR Term Loan	2	22,684,207	18,871,310
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		31,672,512	26,547,963	11/25/2022	12/31/2038	Currency Swap			E6168#-AA-4	Hypesol Solar Inversione Senior Secured Notes	1	31,672,512	26,547,963
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		42,727,904	35,713,050	11/25/2022	12/31/2038	Currency Swap				Renovables Atlasol SA-SECURED	2	42,727,904	35,713,050
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		27,222,233	23,443,297	11/25/2022	12/31/2038	Currency Swap			F2838H-AA-8	Dunkerque LNG Holding SA Senior Secured Notes	2	27,222,233	23,443,297
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		37,488,500	30,929,999	11/25/2022	12/31/2038	Currency Swap			F2000@-MM-7	C2 Developpement Senior Unsecured Notes	2	37,488,500	30,929,999
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		29,116,515	26,629,731	11/25/2022	12/31/2038	Currency Swap			L05270-YY-0	BEIP S.a.r.l - 2022 EUR Fixed Senior Term Loan	2	29,116,515	26,629,731
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		14,189,568	13,842,349	11/25/2022	12/31/2038	Currency Swap			T06552-YY-2	Autostrada Wielkopolska Senior Secured	1	14,189,568	13,842,349
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	69,616,475	69,755,453	60,617,785	11/25/2022	12/31/2036	Currency Swap	919,685	2,437,794	66815P-AB-6	Northwestern Hydro Acqui Senior Secured Notes	1	68,835,768	58,179,991
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	11,580,492	11,634,530	10,508,429	11/25/2022	11/15/2034	Currency Swap	(862,608)	(459,334)	J3891#-AB-8	Lilly Japan Financing Go Senior Note Series B	1	12,497,138	10,967,763
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	29,864,118	29,923,701	25,583,802	11/29/2022	11/25/2030	Currency Swap	412,118	678,711	C3298@-AC-4	ALS Canada Limited Senior Unsecured Notes	2	29,511,583	24,905,091
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	10,311,589	12,029,061	10,485,834	11/29/2022	01/07/2032	Currency Swap	150,649	272,062	763169-D@-5	Richardson International Senior Secured Debentures Series 2021-2 (CAD)	2	11,878,412	10,213,772
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	77,746,500	77,740,000	41,487,033	11/30/2022	11/24/2056	Currency Swap	(897,000)	3,458,337	G5695*-AB-8	The MDS Estates Limited Senior Unsecured Notes	1	78,637,000	38,028,696
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	209,980,084	5,096,470	8,555,621	12/07/2022	06/30/2032	Currency Swap	(4,281,225)	(652,150)	R6236T-YY-0	Norspan LNG AS Fixed Rate Loan	1	9,377,695	9,207,771
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		37,274,280	35,059,629	12/07/2022	06/30/2032	Currency Swap			F1068#-AG-2	Bonduelle SCA Gtd Senior Note	2	37,274,280	35,059,629

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		54,310,126	50,537,364	12/07/2022	06/30/2032	Currency Swap			K8553*-AA-0	Scandlines ApS Senior Secured	2	54,310,126	50,537,364
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		20,348,913	19,433,212	12/07/2022	06/30/2032	Currency Swap			E5R239-AA-6	Financiera Marsyc SA-SECURED	2	20,348,913	19,433,212
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		75,940,990	67,535,386	12/07/2022	06/30/2032	Currency Swap			189471-ZZ-1	Club Atletico de Madrid Euro Fac A Ln	2	75,940,990	67,535,386
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		7,109,426	7,109,426	12/07/2022	06/30/2032	Currency Swap			X7T60Y-AB-6	Sisu Industrial Energy Solutions Oy	2	7,109,426	7,109,426
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		9,747,010	7,692,535	12/07/2022	06/30/2032	Currency Swap			189471-YY-5	Club AtlTtico de Madrid - 2022 EUR Fixed Senior Term Loan	2	9,747,010	7,692,535
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		5,682,576	5,625,750	12/07/2022	06/30/2032	Currency Swap			T06552-ZZ-8	AUTOSTRADA WIELKOPOLSKA TERM LOAN	1	5,682,576	5,625,750
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	48,089,172	48,093,702	44,871,645	12/08/2022	08/15/2028	Currency Swap	(1,043,208)	69,200	24906P-B*-9	DENTSPLY SIRONA Inc. Senior Note Ser	2	49,136,910	44,802,445
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	21,552,182	21,554,212	20,772,083	12/08/2022	08/15/2026	Currency Swap	(465,198)	(97,539)	24906P-A*-0	DENTSPLY SIRONA Inc. Senior Note Ser	2	22,019,410	20,869,622
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	16,711,867	16,745,829	15,716,036	12/09/2022	09/20/2027	Currency Swap	(75,773)	(57,665)	C4931*-BC-6	Keyera Partnership Gtd Senior Note	2	16,821,602	15,773,701
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	43,621,500	43,628,000	41,298,115	12/09/2022	06/30/2026	Currency Swap	(695,500)	(306,626)	G3973*-AB-5	GPC Asia Pacific Holding Senior Unsecured Notes	2	44,323,500	41,604,741
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	156,371,780	28,068,860	28,566,165	12/09/2022	12/19/2025	Currency Swap	(2,778,820)	(526,405)	G4691#-AD-7	IMI PLC Senior Note	2	30,847,680	29,092,570
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		24,849,520	23,482,150	12/09/2022	12/19/2025	Currency Swap			F8568@-AE-9	Sonepar S.A. Senior Note Ser	2	24,849,520	23,482,150
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		12,531,870	12,034,417	12/09/2022	12/19/2025	Currency Swap			L8367#-AD-5	Shurgard Luxembourg Sarl Gtd Senior Note	2	12,531,870	12,034,417
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		66,729,530	63,878,978	12/09/2022	12/19/2025	Currency Swap			N7660Z-TT-0	SHV NEDERLAND BV EURO TERM LN	2	66,729,530	63,878,978
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		24,206,860	22,530,487	12/09/2022	12/19/2025	Currency Swap			479142-D@-7	Johnson Matthey PLC Senior Note Series A	1	24,206,860	22,530,487
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	3,985,450	3,986,040	3,233,352	12/12/2022	01/12/2032	Currency Swap	(37,170)	22,026	Q2600@-AE-0	Coates Group Pty Ltd Senior Note Series 2022-E (AUD)	2	4,023,210	3,211,326
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	16,574,646	16,577,440	14,826,289	12/12/2022	09/30/2033	Currency Swap	104,646	544,377	W9792#-AB-0	Vartan Gas AB - 12 Year Fixed Rate	2	16,472,794	14,281,912
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	5Z	29,639,898	16,682,692	15,325,598	12/12/2022	12/17/2031	Currency Swap	209,898	911,903	W9792#-AA-2	Vartan Gas AB - 10 Year Fixed Rate	2	16,472,794	14,413,695
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	5Z		12,962,198	11,393,772	12/12/2022	12/17/2031	Currency Swap			X7552@-AA-7	SISU Industrial Energy Solutions OY-SEK Fixed Term Loan	5	12,962,198	11,393,772
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	36,170,441	36,173,811	33,222,044	12/13/2022	12/11/2029	Currency Swap	(380,579)	530,539	116794-B@-6	Bruker Corporation Senior Unsecured Notes	2	36,554,390	32,691,505
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	56,021,899	17,180,274	16,570,386	12/13/2022	11/17/2026	Currency Swap	(163,261)	47,616	C4931*-BA-0	Keyera Corp Senior Note Ser	2	17,343,535	16,522,770
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		38,955,290	36,873,519	12/13/2022	11/17/2026	Currency Swap			C3346#-AA-8	FA MGT Limited Partnersh Senior Secured	2	38,955,290	36,873,519
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	51,446,945	51,451,745	50,387,965	12/13/2022	10/08/2025	Currency Swap	(613,855)	(20,803)	Q1297#-AJ-7	CSL Finance Pty Ltd-GTD SENIOR NOTE SERIES B CHF	1	52,065,600	50,408,768
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	42,388,280	42,399,703	40,633,908	12/14/2022	08/27/2025	Currency Swap	(610,120)	(135,104)	K3752#-AH-1	Copenhagen Airports A/S-SENIOR NOTE	2	43,009,823	40,769,012
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	15,496,055	15,566,201	15,223,588	12/14/2022	03/15/2027	Currency Swap	(656,103)	(696,445)	G294A@-AD-1	Dyson Finance Limited Gtd Senior Note	1	16,222,304	15,920,033
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	3Z	24,566,000	24,261,550	24,733,373	12/14/2022	05/02/2025	Currency Swap	368,000	600,887	104974-ZZ-6	Arqiva Broadcast Parent Limited - GBP Subordinated Term Loan	3	23,893,550	24,132,486
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	3Z		483,920	296,977	12/14/2022	05/02/2025	Currency Swap			G2711*-AA-7	Curo Places Ltd. Senior Secured Notes	1	483,920	296,977
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	100,581,390	27,501,280	26,907,762	12/14/2022	08/28/2025	Currency Swap	1,490,580	2,124,013	G6750*-AC-6	1887 CO LTD GBP SER C SR SECD NT	2	26,010,700	24,783,749
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		20,929,540	19,948,279	12/14/2022	08/28/2025	Currency Swap			G294A@-AA-7	Dyson Finance Limited Senior Note Ser	1	20,929,540	19,948,279
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		19,840,720	19,330,417	12/14/2022	08/28/2025	Currency Swap			G9302#-AA-3	University of West Londo Senior Secured	2	19,840,720	19,330,417

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		16,937,200	16,422,800	12/14/2022	08/28/2025	Currency Swap			G1696#-BK-1	Bunzl Finance plc-GTD SENIOR NOTE SERIES C -GBP	2	16,937,200	16,422,800
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		15,364,460	14,324,271	12/14/2022	08/28/2025	Currency Swap			G3301*-AA-1	FIL Limited Senior Unsecured Notes	2	15,364,460	14,324,271
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	20,000,000	22,679,750	24,228,695	01/31/2023	01/31/2033	Currency Swap	(1,420,000)	516,662	G8356*-AA-4	Spirax-Sarco Engineering Senior Unsecure	2	24,099,750	23,712,033
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	18,445,000	14,162,350	14,724,813	06/27/2023	06/27/2030	Currency Swap	(297,500)	358,836	877409-A@-1	Taylor Wimpey PLC Senior Notes	2	14,459,850	14,365,977
Need to File with the NAIC	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		15,682,464	11,337,375	06/27/2023	06/27/2030	Currency Swap			Z03502-21-3	Perusahaan Listrik Negar-SENIOR UNSECURED	2	15,682,464	11,337,375
9999999999 - Totals				37,405,606,738	29,362,694,415	XXX	XXX	XXX	(589,043,549)	(5,200,475,099)	XXX	XXX	XXX	37,994,650,287	34,563,169,514

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	119	21,873,158,424	101	19,534,158,424	97	18,804,783,424	96	19,460,697,798	119	21,873,158,424
2. Add: Opened or Acquired Transactions	4	95,000,000	1	233,593,750	9	2,122,104,049	93	11,838,190,722	107	14,288,888,521
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions	22	2,434,000,000	5	962,968,750	10	1,466,189,675	2	34,736,000	39	4,897,894,425
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory	101	19,534,158,424	97	18,804,783,424	96	19,460,697,798	187	31,264,152,520	187	31,264,152,520

SCHEDULE DB - VERIFICATION

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

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	8,010,881,273	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		8,010,881,273
4.	Part D, Section 1, Column 6	22,031,949,832	
5.	Part D, Section 1, Column 7	(14,002,945,928)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(18,122,632)

			Fair Value Check
7.	Part A, Section 1, Column 16	3,399,449,811	
8.	Part B, Section 1, Column 13	18,122,639	
9.	Total (Line 7 plus Line 8)		3,417,572,450
10.	Part D, Section 1, Column 9	22,232,486,177	
11.	Part D, Section 1, Column 10	(18,814,913,728)	
12	Total (Line 9 minus Line 10 minus Line 11)		1

			Potential Exposure Check
13.	Part A, Section 1, Column 21	5,263,320,032	
14.	Part B, Section 1, Column 20	144,039,569	
15.	Part D, Section 1, Column 12	5,407,359,601	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	1,774,108,873	1,328,645,229	445,463,644	
2. Cost of cash equivalents acquired	208,610,013,923	181,125,668,187	27,484,345,736	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)	46,497,527	46,479,435	18,092	
5. Total gain (loss) on disposals	(4,778,566)	614,642	(5,393,208)	
6. Deduct consideration received on disposals	205,808,809,317	178,312,754,045	27,496,055,272	
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value	6,119,417	6,119,417		
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)	4,623,151,857	4,194,772,865	428,378,992	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	4,623,151,857	4,194,772,865	428,378,992	

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