

ANNUAL STATEMENT

OF THE

**METROPOLITAN LIFE INSURANCE
COMPANY**

OF THE STATE OF

NEW YORK

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF

**FOR THE YEAR ENDED
DECEMBER 31, 2020**

(X) LIFE AND ACCIDENT AND HEALTH

() Fraternal Benefit Societies

2020



LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES – ASSOCIATION EDITION

ANNUAL STATEMENT

AS OF DECEMBER 31, 2020
OF THE CONDITION AND AFFAIRS OF THE

METROPOLITAN LIFE INSURANCE COMPANY

NAIC Group Code 0241 (Current) 0241 (Prior) NAIC Company Code 65978 Employer's ID Number 13-5581829

Organized under the Laws of New York State of Domicile or Port of Entry New York

Country of Domicile _____ United States of America _____

Incorporated/Organized March 24, 1868 (In succession to National Travelers Insurance Company, Incorporated May 1866, which commenced issuing life insurance in 1867)

Statutory Home Office 200 Park Avenue
(Street and Number) New York, NY 10166-0188
(City or Town, State and Zip Code)

Main Administrative Office _____ 200 Park Avenue _____
(Street and Number)
New York, NY 10166-0188 _____ 212-578-2211 _____
(City or Town, State and Zip Code) (Area Code) (Telephone Number)

Mail Address: 18210 Crane Nest Drive, 3rd Floor **Tampa, FL 33647**

(Street and Number or P.O. Box) (City or Town, State and Zip Code)

New York, NY 10166-0188 (City or Town, State and Zip Code) (Street and Number)
212-578-2211 (Area Code) (Telephone Number)

Internet Web Site Address www.metlife.com

Statutory Statement Contact: Charles Kaczorowski III, 813-983-4100

(Name) _____ (Area Code) (Telephone Number)
ckaczorowski@metlife.com _____ 813-983-4404
(E-mail Address) _____ (Fax Number)

OFFICERS

President and Chief Executive Officer MICHEL ABBAS KHALAF Vice President and Secretary TIMOTHY JOHN RING #

**Executive Vice President
and Chief Financial
Officer** JOHN DENNIS MCCALLION **Executive Vice President
and Treasurer** LYNDON EMANUEL OLIVER

OTHER

DIRECTORS OR TRUSTEES

CHERYL WRAY GRISE	CARLOS MIGUEL GUTIERREZ	GERALD LEE HASSELL
DAVID LAWRENCE HERZOG	ROBERT GLENN HUBBARD	EDWARD JOSEPH KELLY, III
WILLIAM EARL KENNARD	MICHEL ABNAS KHALAF	CATHERINE RUANE KINNEY
DIANA LYNNE MCKENZIE	DENISE MULLEN MORRISON	MARK ALAN WEINBERGER

State of New York }
County of New York } 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 there from for the period ended, and have been completed in accordance with the NAIC Quarterly 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.

Tschock
TAMARA LYNN SCHOCK
TAMARA LYNN SCHOCK

Timothy King

*Subscribed and sworn to before me this

day of 2021

- a. Is this an original filing? Yes No
- b. If no,
 1. State the amendment number _____
 2. Date filed _____
 3. Name of previous attorney _____

*Due to the coronavirus pandemic health crisis, we are submitting unnotarized electronic signatures. Notarized signatures, including original wet-ink signatures in states where required, will be submitted as soon as reasonably practicable after the pandemic has subsided and our corporate offices have reopened.

Annual Statement for the year 2020 of the **Metropolitan Life Insurance Company**
ASSETS

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1. Bonds (Schedule D).....146,019,835,430146,019,835,430143,597,970,256
2. Stocks (Schedule D):				
2.1 Preferred stocks.....360,410,694360,410,694430,660,239
2.2 Common stocks.....1,792,135,029151,312,7971,640,822,2321,499,729,694
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens.....58,883,812,44858,883,812,44857,711,660,642
3.2 Other than first liens.....164,202,686164,202,686298,726,327
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....56,697,71756,697,71755,579,622
4.2 Properties held for the production of income (less \$....50,600,000 encumbrances).....1,616,152,6031,616,152,6031,351,721,024
4.3 Properties held for sale (less \$.....0 encumbrances).....177,559,684177,559,6840
5. Cash (\$....4,293,906,735, Schedule E-Part 1), cash equivalents (\$....6,243,532,762, Schedule E-Part 2) and short-term investments (\$....2,605,627,006, Schedule DA).....13,143,066,50313,143,066,5039,368,400,164
6. Contract loans (including \$.....0 premium notes).....5,972,562,4915,972,562,4916,099,666,999
7. Derivatives (Schedule DB).....5,029,446,5005,029,446,5004,709,567,784
8. Other invested assets (Schedule BA).....18,544,151,363506,701,18918,037,450,17417,075,849,215
9. Receivables for securities.....49,092,32549,092,325105,002,811
10. Securities lending reinvested collateral assets (Schedule DL).....0
11. Aggregate write-ins for invested assets.....515,931,9670515,931,967521,874,997
12. Subtotals, cash and invested assets (Lines 1 to 11).....252,325,057,440658,013,986251,667,043,454242,826,409,774
13. Title plants less \$.....0 charged off (for Title insurers only).....0
14. Investment income due and accrued.....4,086,287,51419,173,2774,067,114,2373,851,142,104
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....2,904,123,63887,885,6992,816,237,9392,885,960,329
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....193,199,026193,199,026200,313,444
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....1,594,838,2091,594,838,2091,383,720,952
16.2 Funds held by or deposited with reinsured companies.....18,100,09318,100,09316,518,765
16.3 Other amounts receivable under reinsurance contracts.....663,406,154663,406,154875,373,623
17. Amounts receivable relating to uninsured plans.....7,369,6037,369,6039,738,032
18.1 Current federal and foreign income tax recoverable and interest thereon.....0
18.2 Net deferred tax asset.....3,262,265,0921,788,488,7011,473,776,3911,418,538,426
19. Guaranty funds receivable or on deposit.....70,077,02870,077,02876,893,551
20. Electronic data processing equipment and software.....28,514,99711,974,91916,540,07839,298,463
21. Furniture and equipment, including health care delivery assets (\$.....0).....17,730,50017,730,5000
22. Net adjustment in assets and liabilities due to foreign exchange rates.....0
23. Receivables from parent, subsidiaries and affiliates.....36,608,34436,608,34436,429,704
24. Health care (\$.....0) and other amounts receivable.....1711710
25. Aggregate write-ins for other-than-invested assets.....3,165,747,840160,008,4443,005,739,3962,917,415,828
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....268,373,325,6492,743,275,697265,630,049,952256,537,752,995
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....143,615,370,809143,615,370,809132,970,468,204
28. TOTAL (Lines 26 and 27).....411,988,696,4582,743,275,697409,245,420,761389,508,221,199

DETAILS OF WRITE-INS

1101. Receivables for investments other than securities.....333,349,326333,349,326368,234,839
1102. Cash collateral pledged on derivatives.....182,582,641182,582,641153,640,158
1103.0
1198. Summary of remaining write-ins for Line 11 from overflow page.....0000
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....515,931,9670515,931,967521,874,997
2501. Value of company owned life insurance.....2,865,860,1902,865,860,1902,775,705,339
2502. Miscellaneous.....117,486,91240,499,91576,986,99787,758,477
2503. Advance ceded premiums.....42,058,01042,058,01040,607,132
2598. Summary of remaining write-ins for Line 25 from overflow page.....140,342,728119,508,52920,834,19913,344,880
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....3,165,747,840160,008,4443,005,739,3962,917,415,828

Annual Statement for the year 2020 of the **Metropolitan Life Insurance Company**
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts \$....103,152,460,577 (Exhibit 5, Line 9999999) less \$.....0 included in Line 6.3 (including \$....26,337,434,059 Modco Reserve).	103,152,460,577	104,400,485,521
2. Aggregate reserve for accident and health contracts (including \$....597,230,897 Modco Reserve)	23,938,068,144	23,303,356,581
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$.....0 Modco Reserve)	69,997,369,945	64,907,725,313
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	3,245,687,299	3,200,746,132
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	533,382,844	503,811,644
5. Policyholders' dividends/refunds to members \$....(224,851,644) and coupons \$.....0 due and unpaid (Exhibit 4, Line 10)	(224,851,644)	(247,340,773)
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 \$.....0 Modco)	607,442,960	746,321,150
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$.....0 Modco)
6.3 Coupons and similar benefits (including \$.....0 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 \$.....0 discount; including \$....235,760,362 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14)	312,927,882	366,820,527
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts
9.2 Provision for experience rating refunds, including the liability of \$....4,719,973 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act	76,201,811	45,724,675
9.3 Other amounts payable on reinsurance, including \$....(6,548,706) assumed and \$....2,513,807,020 ceded	2,507,258,314	2,522,270,121
9.4 Interest Maintenance Reserve (IMR, Line 6)	694,948,124	487,426,204
10. Commissions to agents due or accrued - life and annuity contracts \$....34,605,200, accident and health \$....36,163,317 and deposit-type contract funds \$.....0	70,768,517	63,589,400
11. Commissions and expense allowances payable on reinsurance assumed	7,388,007	7,242,160
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	83,277,264	94,669,182
13. Transfers to Separate Accounts due or accrued (net) (including \$....(158,963,157) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(71,654,404)	6,812,691
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	(8,949,277)	(235,859)
15.1 Current federal and foreign income taxes, including \$....(309,681,026) on realized capital gains (losses)	575,358,602	63,825,797
15.2 Net deferred tax liability
16. Unearned investment income	13,370,838	16,096,370
17. Amounts withheld or retained by reporting entity as agent or trustee	284,798,637	305,077,220
18. Amounts held for agents' account, including \$....33,890,951 agents' credit balances	33,890,951	33,886,888
19. Remittances and items not allocated	73,181,088	106,402,066
20. Net adjustment in assets and liabilities due to foreign exchange rates	24,960,558	25,765,749
21. Liability for benefits for employees and agents if not included above	1,497,675,582	1,338,592,672
22. Borrowed money \$.....0 and interest thereon \$.....0
23. Dividends to stockholders declared and unpaid
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve (AVR Line 16, Col. 7)	3,534,613,149	3,300,489,308
24.02 Reinsurance in unauthorized and certified (\$.....0) companies	32,360,506	14,368,565
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers	447,380,931	520,707,326
24.04 Payable to parent, subsidiaries and affiliates	233,494,213	284,658,611
24.05 Drafts outstanding
24.06 Liability for amounts held under uninsured plans
24.07 Funds held under coinsurance	10,710,040,999	10,955,536,244
24.08 Derivatives	3,315,183,156	2,565,200,382
24.09 Payable for securities	77,466,050	48,562,422
24.10 Payable for securities lending	13,566,656,981	12,795,265,645
24.11 Capital notes \$.....0 and interest thereon \$.....0
25. Aggregate write-ins for liabilities	15,018,719,199	12,881,526,375
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	254,360,877,803	245,665,386,309
27. From Separate Accounts Statement	143,569,050,550	132,928,075,172
28. Total liabilities (Line 26 and 27)	397,929,928,353	378,593,461,481
29. Common capital stock	4,944,667	4,944,667
30. Preferred capital stock
31. Aggregate write-ins for other-than-special surplus funds	0	0
32. Surplus notes	1,100,000,000	1,100,000,000
33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	5,786,106,131	5,786,106,131
34. Aggregate write-ins for special surplus funds	0	97,499,950
35. Unassigned funds (surplus)	4,424,441,610	3,926,208,970
36. Less treasury stock, at cost:		
36.10.000 shares common (value included in Line 29 \$.....0)
36.20.000 shares preferred (value included in Line 30 \$.....0)
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$....46,320,259 in Separate Accounts Statement)	11,310,547,741	10,909,815,051
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55)	11,315,492,408	10,914,759,718
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	409,245,420,761	389,508,221,199

DETAILS OF WRITE-INS

2501. Cash collateral received on derivatives	7,247,537,567	5,747,105,873
2502. Repurchase agreement liability	3,210,070,967	2,310,340,309
2503. Amounts held for deferred benefits	1,292,627,435	1,307,590,323
2598. Summary of remaining write-ins for Line 25 from overflow page	3,268,483,230	3,516,489,870
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	15,018,719,199	12,881,526,375
3101.
3102.
3103.
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)	0	0
3401. Special surplus fund for Affordable Care Act	0	97,499,950
3402.
3403.
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	0	97,499,950

Annual Statement for the year 2020 of the **Metropolitan Life Insurance Company**
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)	26,331,723,211	25,210,419,435
2. Considerations for supplementary contracts with life contingencies.....	105,608,853	127,102,559
3. Net investment income (Exhibit of Net Investment Income, Line 17).....	10,356,917,826	10,817,114,541
4. Amortization of Interest Maintenance Reserve (IMR) (Line 5).....	(41,966,828)	(50,048,909)
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	(94,447,554)	(143,246,683)
6. Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1).....	266,286,867	79,248,699
7. Reserve adjustments on reinsurance ceded.....	(1,730,377,644)	(1,915,577,729)
8. Miscellaneous Income:		
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,211,148,183	1,206,931,960
8.2 Charges and fees for deposit-type contracts.....	3,032	6,906
8.3 Aggregate write-ins for miscellaneous income.....	581,323,634	397,458,402
9. Totals (Lines 1 to 8.3).....	36,986,219,580	35,729,409,181
10. Death benefits.....	6,890,657,668	6,495,854,161
11. Matured endowments (excluding guaranteed annual pure endowments).....	14,891,626	16,661,793
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8).....	5,946,586,538	5,864,358,991
13. Disability benefits and benefits under accident and health contracts.....	5,564,989,266	6,168,329,440
14. Coupons, guaranteed annual pure endowments and similar benefits.....		
15. Surrender benefits and withdrawals for life contracts.....	15,152,630,407	16,365,114,721
16. Group conversions.....	(697,899)	(36,238)
17. Interest and adjustments on contract or deposit-type contract funds.....	1,450,818,508	1,784,398,718
18. Payments on supplementary contracts with life contingencies.....	190,637,442	191,782,346
19. Increase in aggregate reserves for life and accident and health contracts.....	(1,298,179,928)	(1,300,957,736)
20. Totals (Lines 10 to 19).....	33,912,333,628	35,585,506,196
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1).....	700,415,180	680,384,579
22. Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1).....	50,394,442	52,153,395
23. General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6).....	2,478,428,428	3,002,757,225
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5).....	480,437,701	358,395,877
25. Increase in loading on deferred and uncollected premiums.....	(1,603,728)	(200,816)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(5,504,112,760)	(8,682,802,427)
27. Aggregate write-ins for deductions.....	308,927,722	265,902,378
28. Totals (Lines 20 to 27).....	32,425,220,613	31,262,096,407
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	4,560,998,967	4,467,312,774
30. Dividends to policyholders and refunds to members.....	22,977,092	133,113,044
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	4,538,021,875	4,334,199,730
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	405,156,345	50,828,078
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).....	4,132,865,530	4,283,371,652
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$....(117,046,763) (excluding taxes of \$....44,008,315 transferred to the IMR).....	(738,907,538)	(424,194,459)
35. Net income (Line 33 plus Line 34).....	3,393,957,992	3,859,177,193
CAPITAL AND SURPLUS ACCOUNT		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2).....	10,914,759,718	11,098,079,737
37. Net income (Line 35).....	3,393,957,992	3,859,177,193
38. Change in net unrealized capital gains (losses) less capital gains tax of \$....160,145,226.....	562,814,419	(82,438,762)
39. Change in net unrealized foreign exchange capital gain (loss).....	40,070,690	(71,112,630)
40. Change in net deferred income tax.....	(147,584,362)	(25,317,223)
41. Change in nonadmitted assets.....	397,299,413	4,741,349
42. Change in liability for reinsurance in unauthorized and certified companies.....	(17,991,941)	956,992
43. Change in reserve on account of change in valuation basis (increase) or decrease.....	(684,400,000)	0
44. Change in asset valuation reserve	(234,123,841)	(659,474,432)
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.....	(64,677,170)	(98,840,114)
47. Other changes in surplus in Separate Accounts Statement.....	72,567,746	80,228,620
48. Change in surplus notes.....		
49. Cumulative effect of changes in accounting principles.....		
50. Capital changes:		
50.1 Paid in.....		
50.2 Transferred from surplus (Stock Dividend).....		
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.....	(36,877,362)	(35,801,579)
52. Dividends to stockholders.....	(2,832,000,000)	(3,064,852,362)
53. Aggregate write-ins for gains and losses in surplus.....	(48,322,894)	(90,587,072)
54. Net change in capital and surplus for the year (Lines 37 through 53).....	400,732,690	(183,320,019)
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38).....	11,315,492,408	10,914,759,718

DETAILS OF WRITE-INS

08.301. Miscellaneous.....	250,254,466	240,997,418
08.302. Other ceded reinsurance income.....	220,765,633	31,813,469
08.303. Management and service fee income.....	.80,517,538	91,431,972
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	.29,785,997	33,215,543
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....	581,323,634	397,458,402
2701. Interest credited to reinsurers.....	.519,392,481	.574,029,977
2702. Reserves transferred under reinsurance agreements.....	(201,105,541)	(298,028,755)
2703. Increase in other reserves.....	(.55,418,229)	(13,831,681)
2798. Summary of remaining write-ins for Line 27 from overflow page.....	.46,059,011	3,732,837
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above).....	.308,927,722	.265,902,378
5301. Net gain (loss) on pensions and postretirement plans.....	(.86,406,016)	(114,629,301)
5302. Prior period adjustments.....	.44,769,991	30,729,098
5303. Deferred gain on sale of real estate.....	(6,686,869)	(6,686,869)
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above).....	(48,322,894)	(90,587,072)

Annual Statement for the year 2020 of the **Metropolitan Life Insurance Company**
CASH FLOW

	1 Current Year	2 Prior Year
CASH FROM OPERATIONS		
1. Premiums collected net of reinsurance.....	27,189,980,711	24,149,379,239
2. Net investment income.....	9,788,075,306	10,076,876,933
3. Miscellaneous income.....	1,820,822,894	1,618,768,779
4. Total (Lines 1 through 3).....	38,798,878,911	35,845,024,951
5. Benefit and loss related payments.....	37,179,258,169	38,188,044,908
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(5,425,645,665)	(9,089,494,008)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	4,166,401,876	4,102,931,188
8. Dividends paid to policyholders.....	139,366,153	124,065,917
9. Federal and foreign income taxes paid (recovered) net of \$...85,756,334 tax on capital gains (losses).....	(165,562,298)	726,619,234
10. Total (Lines 5 through 9).....	35,893,818,235	34,052,167,239
11. Net cash from operations (Line 4 minus Line 10).....	2,905,060,676	1,792,857,712
CASH FROM INVESTMENTS		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	45,032,186,228	45,635,446,848
12.2 Stocks.....	227,976,015	150,370,067
12.3 Mortgage loans.....	8,438,806,303	9,448,638,536
12.4 Real estate.....	24,232,653	70,503,768
12.5 Other invested assets.....	1,669,668,316	3,983,473,250
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	55,930,741	23,647,541
12.7 Miscellaneous proceeds.....	705,495,195	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	56,154,295,451	59,312,080,010
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	46,072,484,963	44,531,128,709
13.2 Stocks.....	492,982,666	140,083,796
13.3 Mortgage loans.....	9,458,183,973	10,869,760,659
13.4 Real estate.....	60,176,769	344,577,600
13.5 Other invested assets.....	2,850,429,401	3,565,706,298
13.6 Miscellaneous applications.....	326,565,585	1,020,393,302
13.7 Total investments acquired (Lines 13.1 to 13.6).....	59,260,823,357	60,471,650,364
14. Net increase (decrease) in contract loans and premium notes.....	(127,104,508)	38,943,474
15. Net cash from investments (Line 12.8 minus Lines 13.7 minus Line 14).....	(2,979,423,398)	(1,198,513,828)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes.....
16.2 Capital and paid in surplus, less treasury stock.....
16.3 Borrowed funds.....
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	4,233,744,494	1,736,479,353
16.5 Dividends to stockholders.....	2,832,000,000	3,064,852,362
16.6 Other cash provided (applied).....	2,447,284,567	2,366,911,065
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....	3,849,029,061	1,038,538,056
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).....	3,774,666,339	1,632,881,940
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	9,368,400,164	7,735,518,224
19.2 End of year (Line 18 plus Line 19.1).....	13,143,066,503	9,368,400,164

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

20.0001 To be announced securities.....	3,683,724,619	197,997,035
20.0002 Security exchanges.....	2,170,352,470	4,920,003,286
20.0003 Foreign exchange on deposit-type contracts.....	855,900,138	516,779,065
20.0004 Commercial loan refinancing.....	393,582,981	1,364,128,526
20.0005 Mortgage loan refinancing.....	305,137,848	882,829,822
20.0006 Transfer of assets from securities to real estate.....	292,726,707	0
20.0007 Transfer of bonds to real estate - Capital distribution.....	154,385,572	0
20.0008 Transfer of bonds to real estate - Equity.....	50,882,708	0
20.0009 Transfer of bonds to real estate - Deferred gain.....	9,018,076	0
20.0010 Transfer of bonds to NII - Accruals.....	534,178	0
20.0011 Joint venture distribution paid in the form of common stock.....	99,621,409	41,021,695
20.0012 Capitalized interest on bonds.....	98,616,842	95,578,424
20.0013 Ownership interest transfer between other invested assets.....	98,599,934	126,351,914
20.0014 Transfer of assets from mortgages to real estate.....	85,599,925	0
20.0015 Transfer of loans from securities to mortgages.....	71,667,625	0
20.0016 Transfer of premiums related to affiliated reinsurance	52,718,004	0
20.0017 Transfer of other invested asset's negative book value to mortgages.....	41,486,478	0
20.0018 Transfer of payments related to affiliated reinsurance	35,633,799	0
20.0019 Deferred gain on sale of other invested assets.....	19,602,879	0
20.0020 Transfer from other invested assets to real estate - Equity.....	15,177,536	124,187,508
20.0021 Transfer from other invested assets to real estate - Accruals.....	230,196	2,382,725
20.0022 Transfer from other invested assets to real estate.....	15,139,062	0
20.0023 Prior period adjustments - tax amount.....	11,900,884	8,168,495
20.0024 Transfer of foreclosed mortgage loan assets to real estate.....	10,179,724	31,964,415
20.0025 Transfer of expenses related to affiliated reinsurance.....	9,601,408	0

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CASH FLOW

20.0026	Transfer of reinsurance structured settlements.....	6,943,0000
20.0027	Other invested assets adjustment to negative book value.....	5,636,9824,746,765
20.0028	Transfer of miscellaneous income related to affiliated reinsurance.....	5,176,5760
20.0029	Transfer of common stock to other invested assets.....	3,975,5600
20.0030	Transfer of assets related to affiliated reinsurance.....	2,306,2210
20.0031	Transfer of tax payable to common stock.....	1,951,7250
20.0032	Common stock exchanges.....	1,119,49237,354,089
20.0033	Security conversion in the form of stock.....	934,0770
20.0034	Transfer of real estate to mortgage loan assets.....	38,0250
20.0035	Affiliated bond exchanges.....	0738,200,646
20.0036	Transfer from real estate to other invested assets - Equity.....	0257,160,558
20.0037	Subsidiary dividend received in the form of bonds.....	0244,623,687
20.0038	Non-affiliated reinsurance recapture.....	0197,721,122
20.0039	Subsidiary return of capital in the form of bonds.....	0178,763,463
20.0040	Transfer from bonds to other invested assets.....	08,744,544
20.0041	Deferred gain on sale of real estate.....	06,686,869
20.0042	Subsidiary return of capital in the form of accrued interest.....	04,083,658
20.0043	Transfer from real estate to other invested assets - Accruals.....	03,137,944
20.0044	Subsidiary dividend received in the form of accrued interest.....	02,359,447
20.0045	Reversal of transfer of foreclosed mortgage loan assets to real estate	0898,232
20.0046	Other invested assets sales offset to NII.....	0119,246

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.....	26,331,723,211	1,051,031,972	6,204,646,123	143,018,274	10,711,322,693	8,221,704,149			
2. Considerations for supplementary contracts with life contingencies.....	105,608,853	XXX.	XXX.	78,294,847	27,314,006	XXX.	XXX.		XXX.
3. Net investment income.....	10,356,917,826	2,828,325,439	480,281,483	955,354,564	4,790,199,467	1,302,756,873			
4. Amortization of Interest Maintenance Reserve (IMR).....	(41,966,828)	5,145,466	60,664	(4,561,661)	(43,552,205)	940,908			
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	(94,447,554)		5,226,202	(27,094,578)	(72,579,178)		XXX.		
6. Commissions and expense allowances on reinsurance ceded.....	266,286,867	232,103,810	2,569,596		.675	31,612,786	XXX.		
7. Reserve adjustments on reinsurance ceded.....	(1,730,377,644)	(1,595,914,358)	21,534			(134,484,820)	XXX.		
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	1,211,148,183	59,857,724	.52,294,823	671,104,090	427,891,546		XXX.		
8.2 Charges and fees for deposit-type contracts.....	3,032	533		2,490	9	XXX.	XXX.		
8.3 Aggregate write-ins for miscellaneous income.....	581,323,634	47,858,104	225,819,529	190,601,824	.89,641,092	27,430,159	0	(27,074)	0
9. Totals (Lines 1 to 8.3).....	36,986,219,580	2,628,408,690	6,970,919,954	2,006,719,850	15,930,238,105	9,449,960,055	0	(27,074)	0
10. Death benefits.....	6,890,657,668	768,164,773	6,122,492,895			XXX.	XXX.		
11. Matured endowments (excluding guaranteed annual pure endowments).....	14,891,626	14,891,626				XXX.	XXX.		
12. Annuity benefits.....	5,946,586,538	XXX.	XXX.	.941,381,814	.5,005,204,724	XXX.	XXX.		XXX.
13. Disability benefits and benefits under accident and health contracts.....	5,564,989,266	9,851,996	1,836,012	.23,086		5,553,278,172	XXX.		
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0					XXX.			
15. Surrender benefits and withdrawals for life contracts.....	15,152,630,407	.546,004,904	.426,560,294	.3,728,458,672	10,451,606,537	XXX.	XXX.		
16. Group conversions.....	(697,899)	(36,512,663)	35,365,360			.449,404	XXX.		
17. Interest and adjustments on contract or deposit-type contract funds.....	1,450,818,508	43,177,484	.35,287,072	161,157,450	1,196,422,766	14,773,736	XXX.		
18. Payments on supplementary contracts with life contingencies.....	190,637,442	.67	18,558,992	136,721,677	.35,356,706	XXX.	XXX.		
19. Increase in aggregate reserves for life and accident and health contracts.....	(1,298,179,928)	(44,844,509)	44,383,842	(299,710,996)	(1,632,719,829)	.634,711,564	XXX.		
20. Totals (Lines 10 to 19).....	33,912,333,628	1,300,733,678	6,684,484,467	4,668,031,703	15,055,870,904	6,203,212,876	XXX.	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	700,415,180	19,599,793	126,488,734	42,899,048	.41,082,599	470,345,006			XXX.
22. Commissions and expense allowances on reinsurance assumed.....	.50,394,442	42,583,211	1,178,644	4,900,454		1,732,133	XXX.		
23. General insurance expenses and fraternal expenses.....	2,478,428,428	352,259,523	458,469,752	224,901,005	400,666,794	1,042,131,354			
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	480,437,701	39,359,323	139,402,649	.8,295,473	15,440,323	277,939,933			
25. Increase in loading on deferred and uncollected premiums.....	(1,603,728)	(2,030,050)	.426,322			XXX.			
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(5,504,112,760)	(255,972,563)	(529,895,883)	(3,489,201,477)	(1,229,042,837)	XXX.			
27. Aggregate write-ins for deductions.....	308,927,722	512,072,997	17,439,599	(192,834,213)	(37,279,157)	9,618,957	0	(90,461)	0
28. Totals (Lines 20 to 27).....	32,425,220,613	2,008,605,912	6,897,994,284	1,266,991,993	14,246,738,626	.8,004,980,259	0	(90,461)	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	4,560,998,967	.619,802,778	.72,925,670	.739,727,857	1,683,499,479	.1,444,979,796	0	63,387	0
30. Dividends to policyholders and refunds to members.....	22,977,092	22,974,602		2,490		XXX.			
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	4,538,021,875	.596,828,176	.72,925,670	.739,725,367	1,683,499,479	.1,444,979,796	0	63,387	0
32. Federal income taxes incurred (excluding tax on capital gains).....	405,156,345	(23,690,525)	(29,245,785)	83,923,956	.61,722,030	.312,434,049		12,620	
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).....	4,132,865,530	.620,518,701	102,171,455	.655,801,411	1,621,777,449	.1,132,545,747	0	50,767	0
34. Policies/certificates in force end of year.....	.69,251,452	3,637,825	.29,410,458	.286,357	1,102,414	.34,814,398	XXX.		

DETAILS OF WRITE-INS

08.301. Miscellaneous.....	.250,254,465	33,155,294	3,715,164	151,733,094	.46,242,345	15,435,642		(27,074)	
08.302. Other ceded reinsurance income.....	.220,765,633		.220,765,633						
08.303. Management and service fee income.....	.80,517,538	.1,403,998	1,338,732	.30,063,703	.35,735,752	.11,975,353			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	.29,785,998	13,298,812	0	.8,805,027	.7,662,995	.19,164	0	0	0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....	.581,323,634	.47,858,104	.225,819,529	.190,601,824	.89,641,092	.27,430,159	0	(27,074)	0
2701. Interest credited to reinsurers.....	.519,392,481	.519,392,481							
2702. Reserves transferred under reinsurance agreements.....	(201,105,541)	(8,138,741)	.14,023	(192,986,979)	.6,156				
2703. Increase in other reserves.....	(55,418,229)		(17,427,384)		(37,292,843)	(.607,541)		(90,461)	
2798. Summary of remaining write-ins for Line 27 from overflow page.....	.46,059,011	.819,257	.34,852,960	.152,766	.7,530	.10,226,498	0	0	0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....	308,927,722	.512,072,997	.17,439,599	(192,834,213)	(37,279,157)	.9,618,957	0	(90,461)	0

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).....	1,051,031,972	10,233,490	.587,063,073	.148,437,109		70,315,547	.75,903,385			.159,079,368		
2. Considerations for supplementary contracts with life contingencies.....	XXX.....	XXX.....	XXX.....	XXX.....		XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....
3. Net investment income.....	2,828,325,439	.60,860,124	2,168,212,033	.57,251,865		243,437,701	.100,277,262			.27,967,277		.170,319,177
4. Amortization of Interest Maintenance Reserve (IMR).....	5,145,466	1,018,344	(4,068,417)	.340,257		1,085,918	.164,416			.35,220		.6,569,728
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0											
6. Commissions and expense allowances on reinsurance ceded.....	.232,103,810	5,826,437	.160,563,448	.21,290,756		306,028	.1,983,884			.118		.42,133,139
7. Reserve adjustments on reinsurance ceded.....	(1,595,914,358)	(62,685,870)	(1,526,001,652)	(7,226,836)								
8. Miscellaneous Income:												
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	.59,857,724									.59,857,724		
8.2 Charges and fees for deposit-type contracts.....	.533	8	.453									
8.3 Aggregate write-ins for miscellaneous income.....	47,858,105	28,873	18,005,872	916,933	0	1,370,080	10,035,688	0	.17,425,659	0	.75,000	0
9. Totals (Lines 1 to 8.3).....	.2,628,408,691	15,281,406	1,403,774,810	.221,010,084	0	316,515,346	.188,364,635	0	.264,365,366	0	.219,097,044	0
10. Death benefits.....	.768,164,773	5,796,562	.329,685,076	.113,898,281			.129,311,865	.75,222,838			.114,250,151	
11. Matured endowments (excluding guaranteed annual pure endowments).....	14,891,626	750,031	13,209,684	4,100			.707,459				.220,352	
12. Annuity benefits.....	XXX.....	XXX.....	XXX.....	XXX.....			XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....
13. Disability benefits and benefits under accident and health contracts.....	9,851,996		4,553,017	4,110,914			1,046,346					
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0											
15. Surrender benefits and withdrawals for life contracts.....	.546,004,904	623,687	.210,013,814	.144,119			.77,729,663	.8,203,923			.249,289,698	
16. Group conversions.....	(36,512,663)		(32,736,498)				(3,776,165)					
17. Interest and adjustments on contract or deposit-type contract funds.....	43,177,484	1,831,883	.30,660,758	9,111,753			.736,892	.385,135			.451,063	
18. Payments on supplementary contracts with life contingencies.....	.67	.67										
19. Increase in aggregate reserves for life and accident and health contracts.....	(44,844,509)	(34,258,214)	(140,286,256)	.6,620,966			(51,860,956)	.154,312,830			.20,627,121	
20. Totals (Lines 10 to 19).....	1,300,733,678	(25,255,984)	.415,099,595	.133,890,133	0	153,895,104	.238,266,445	0	.384,838,385	0	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	19,599,793		8,584,136	.1,886,132			.231,800	.4,181,118			.4,463,631	.252,976
22. Commissions and expense allowances on reinsurance assumed.....	42,583,211		338,407								.111,665	.42,133,139
23. General insurance expenses.....	.352,259,523	1,238,383	.142,217,319	.11,710,454			.17,804,641	.13,600,226			.36,203,729	.129,484,771
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	39,359,323	124,480	.24,894,426	.5,223,493			.2,681,050	.3,284,631			.6,302,432	(3,151,189)
25. Increase in loading on deferred and uncollected premiums.....	(2,030,050)		(3,685,574)	1,655,524								
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(255,972,563)											
27. Aggregate write-ins for deductions.....	.512,072,997	13,774,220	.486,730,578	.3,611,371	0	.5,240	.16,536,848	0	(8,585,260)	0	0	0
28. Totals (Lines 20 to 27).....	.2,008,605,912	(10,118,901)	1,074,178,887	.157,977,107	0	.174,617,835	.275,869,268	0	.167,362,019	0	.168,719,697	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	.619,802,779	.25,400,307	.329,595,923	.63,032,977	0	.141,897,511	(.87,504,633)	0	.97,003,347	0	.50,377,347	0
30. Dividends to policyholders and refunds to members.....	22,974,602	364,312	.22,577,941	.32,349								
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	.596,828,177	.25,035,995	.307,017,982	.63,000,628	0	.141,897,511	(.87,504,633)	0	.97,003,347	0	.50,377,347	0
32. Federal income taxes incurred (excluding tax on capital gains).....	(23,690,525)	6,295,514	.54,684,029	.23,011,405			.38,643,591	(.17,869,683)			.15,554,493	(.144,009,874)
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).....	.620,518,702	18,740,481	.252,333,953	.39,989,223	0	.103,253,920	(.69,634,950)	0	.81,448,854	0	.194,387,221	0
34. Policies/certificates in force end of year.....	3,637,825	401,820	2,672,302	.203,405			.132,942	.28,549			.198,807	

DETAILS OF WRITE-INS

08.301. Miscellaneous.....	33,155,295	28,873	.11,553,415	.854,096		(2,595,166)	.9,523,532			.13,715,545		.75,000
08.302. Other ceded reinsurance income.....	0											
08.303. Management and service fee income.....	1,403,998											
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	13,298,812	0	.6,452,457	.62,837	0	.3,707,790	.512,156	0		.2,563,572	0	.0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....	47,858,105	28,873	18,005,872	916,933	0	.1,370,080	10,035,688	0		.17,425,659	0	.75,000
2701. Interest credited to reinsurers.....	.519,392,481	13,774,220	.485,470,387	.3,611,033		(4)	.16,536,845					
2702. Reserves transferred under reinsurance agreements.....	(8,138,741)		.446,627									
2703. Increase in other reserves.....	0											
2798. Summary of remaining write-ins for Line 27 from overflow page.....	.819,257	0	.813,564	.338	0	.5,244	.3	0		.108	0	.0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....	.512,072,997	13,774,220	.486,730,578	.3,611,371	0	.5,240	.16,536,848	0		(8,585,260)	0	0

(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 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).....	6,204,646,123	1,309,347	5,242,488,673	419,320,509	42,560,958	498,960,306	6,330		
2. Considerations for supplementary contracts with life contingencies.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income.....	480,281,483	162,669	257,250,292	150,011,758	18,373,352	26,685,318		27,798,094	
4. Amortization of Interest Maintenance Reserve (IMR).....	60,664	(53)	(677,136)	(287,570)	(21,307)	(29,668)		1,076,398	
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	5,226,202			5,226,202					
6. Commissions and expense allowances on reinsurance ceded.....	2,569,596		2,569,596						
7. Reserve adjustments on reinsurance ceded.....	21,534		21,534						
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	52,294,823		2,394,220	682,292	42,345,046	6,873,265			
8.2 Charges and fees for deposit-type contracts.....	0								
8.3 Aggregate write-ins for miscellaneous income.....	225,819,529	583,204	223,564,432	(529,837)	1,115,005	1,086,725	0	0	0
9. Totals (Lines 1 to 8.3).....	6,970,919,954	2,055,167	5,727,611,611	574,423,354	104,373,054	533,575,946	6,330	28,874,492	0
10. Death benefits.....	6,122,492,895	162,479	5,242,454,806	409,055,108	150,339,219	320,481,283			
11. Matured endowments (excluding guaranteed annual pure endowments).....	0								
12. Annuity benefits.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts.....	1,836,012		1,836,012						
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0								
15. Surrender benefits and withdrawals for life contracts.....	426,560,294	380,622		46,791,398	269,056,687	110,331,587			
16. Group conversions.....	35,365,360		35,365,360						
17. Interest and adjustments on contract or deposit-type contract funds.....	35,287,072		27,737,287	979,420	1,721,356	41,865		4,807,144	
18. Payments on supplementary contracts with life contingencies.....	18,558,992		18,558,992						
19. Increase in aggregate reserves for life and accident and health contracts.....	44,383,842	(782,228)	18,764,282	(5,283,890)	8,005,693	23,680,643	(658)		
20. Totals (Lines 10 to 19).....	6,684,484,467	(239,127)	5,344,716,739	451,542,036	429,122,955	454,535,378	(658)	4,807,144	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	126,488,734	490,434	111,185,243	1,894,054	3,835,131	9,083,872			XXX
22. Commissions and expense allowances on reinsurance assumed.....	1,178,644	76,468	1,102,176						
23. General insurance expenses.....	458,469,752	3,017,424	336,809,810	34,805,690	41,346,845	32,791,442		9,698,541	
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	139,402,649	169,916	112,314,958	15,431,372	1,577,283	11,034,076		(1,124,956)	
25. Increase in loading on deferred and uncollected premiums.....	426,322		418,785	7,537					
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(529,895,883)		(84,433,271)	(2,731,759)	(391,563,603)	(51,167,250)			
27. Aggregate write-ins for deductions.....	17,439,599	0	10,764,460	6,675,110	15	14	0	0	0
28. Totals (Lines 20 to 27).....	6,897,994,284	3,515,115	5,832,878,900	507,624,040	84,318,626	456,277,532	(658)	13,380,729	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	72,925,670	(1,459,948)	(105,267,289)	66,799,314	20,054,428	77,298,414	6,988	15,493,763	0
30. Dividends to policyholders and refunds to members.....	0								
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	72,925,670	(1,459,948)	(105,267,289)	66,799,314	20,054,428	77,298,414	6,988	15,493,763	0
32. Federal income taxes incurred (excluding tax on capital gains).....	(29,245,785)	(303,018)	(43,170,559)	17,975,292	844,586	16,666,094	1,467	(21,259,647)	
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).....	102,171,455	(1,156,930)	(62,096,730)	48,824,022	19,209,842	60,632,320	5,521	36,753,410	0
34. Policies/certificates in force end of year.....	29,410,458		28,839,004	306,125	31,473	233,856			

DETAILS OF WRITE-INS

08.301. Miscellaneous.....	3,715,164	583,204	2,798,800	(953,500)	763,019	523,641			
08.302. Other ceded reinsurance income.....	220,765,632		220,765,632						
08.303. Management and service fee income.....	1,338,733			423,663	351,986	563,084			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0	0	0	0	0	0	0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....	225,819,529	583,204	223,564,432	(529,837)	1,115,005	1,086,725	0	0	0
2701. Interest credited to reinsurers.....	0								
2702. Reserves transferred under reinsurance agreements.....	14,023		14,023						
2703. Increase in other reserves.....	(17,427,384)		(24,102,480)	6,675,096					
2798. Summary of remaining write-ins for Line 27 from overflow page.....	34,852,960	0	34,852,917	14	15	14	0	0	0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....	17,439,599	0	10,764,460	6,675,110	15	14	0	0	0

(a) Includes the following amounts for FEGLI/SGLI: Line 1....3,294,535,009 Line 10....3,371,113,178 Line 16....(128,129) Line 23....19,464,999 Line 24....252,898.

(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 an

(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 Total	2 Fixed Annuities	3 Indexed Annuities	Deferred		6 Life Contingent Payout (Immediate and Annuitizations)	7 Other Annuities
				4 Variable Annuities with Guarantees	5 Variable Annuities without Guarantees		
1. Premiums for individual annuity contracts.....	143,018,274	11,441,688		131,374,621		201,965	
2. Considerations for supplementary contracts with life contingencies.....	78,294,847	XXX	XXX	XXX	XXX	78,294,847	XXX
3. Net investment income.....	955,354,564	164,256,743		378,083,053		141,678,909	271,335,859
4. Amortization of Interest Maintenance Reserve (IMR).....	(4,561,661)	(1,593,362)		(2,401,570)		(772,895)	206,166
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	(27,094,578)			(27,094,578)			
6. Commissions and expense allowances on reinsurance ceded.....	0						
7. Reserve adjustments on reinsurance ceded.....	0						
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	671,104,090			671,051,621		52,469	
8.2 Charges and fees for deposit-type contracts.....	2,490			48			2,442
8.3 Aggregate write-ins for miscellaneous income.....	190,601,824	312,158	0	209,218,226	0	17,480	(18,946,040)
9. Totals (Lines 1 to 8.3).....	2,006,719,850	174,417,227	0	1,360,231,421	0	219,472,775	252,598,427
10. Death benefits.....	0						
11. Matured endowments (excluding guaranteed annual pure endowments).....	0						
12. Annuity benefits.....	941,381,814	190,812,359		627,105,296		123,359,673	104,486
13. Disability benefits and benefits under accident and health contracts.....	23,086	23,086					
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0						
15. Surrender benefits and withdrawals for life contracts.....	3,728,458,672	171,311,625		3,556,296,443		850,604	
16. Group conversions.....	0						
17. Interest and adjustments on contract or deposit-type contract funds.....	161,157,450	354,197		(174,129)		(49,749)	161,027,131
18. Payments on supplementary contracts with life contingencies.....	136,721,677					136,721,677	
19. Increase in aggregate reserves for life and accident and health contracts.....	(299,710,996)	(231,463,047)		7,142,934		(75,293,540)	(97,343)
20. Totals (Lines 10 to 19).....	4,668,031,703	131,038,220	0	4,190,370,544	0	185,588,665	161,034,274
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	42,899,048	256,670		42,111,093		301,431	229,854
22. Commissions and expense allowances on reinsurance assumed.....	4,900,454	39,633		4,860,821			
23. General insurance expenses.....	224,901,005	10,779,571		140,175,748		4,962,035	68,983,651
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	8,295,473	691,956		7,626,243		302,572	(325,298)
25. Increase in loading on deferred and uncollected premiums.....	0						
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(3,489,201,477)	1,029,760		(3,486,121,240)		(4,099,325)	(10,672)
27. Aggregate write-ins for deductions.....	(192,834,212)	(5,488,699)	0	(181,796,268)	0	(5,522,173)	(27,072)
28. Totals (Lines 20 to 27).....	1,266,991,994	138,347,111	0	717,226,941	0	181,533,205	229,884,737
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	739,727,856	36,070,116	0	643,004,480	0	37,939,570	22,713,690
30. Dividends to policyholders and refunds to members.....	2,490	2,490					
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	739,725,366	36,067,626	0	643,004,480	0	37,939,570	22,713,690
32. Federal income taxes incurred (excluding tax on capital gains).....	83,923,956	(1,122,709)		113,396,142	-	9,698,948	(38,048,425)
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).....	655,801,410	37,190,335	0	529,608,338	0	28,240,622	60,762,115
34. Policies/certificates in force end of year.....	286,357	84,579		134,315		35,072	32,391

DETAILS OF WRITE-INS

08.301. Miscellaneous.....	151,733,095	312,158		170,357,371		17,480	(18,953,914)
08.302. Other ceded reinsurance income.....	0						
08.303. Management and service fee income.....	30,063,703			30,063,703			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	8,805,026	0	0	8,797,152	0	0	7,874
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....	190,601,824	312,158	0	209,218,226	0	17,480	(18,946,040)
2701. Interest credited to reinsurers.....	0						
2702. Reserves transferred under reinsurance agreements.....	(192,986,979)	(5,491,926)		(181,921,174)		(5,522,188)	(51,691)
2703. Increase in other reserves.....	0						
2798. Summary of remaining write-ins for Line 27 from overflow page.....	152,767	3,227	0	124,906	0	15	24,619
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....	(192,834,212)	(5,488,699)	0	(181,796,268)	0	(5,522,173)	(27,072)

(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 - GROUP ANNUITIES (a)

	1	2	3	Deferred		6	7
				Variable Annuities with Guarantees	Variable Annuities without Guarantees		
1. Premiums for group annuity contracts.....	10,711,322,693	1,386,192,092	XXX	301,367,315	XXX	210,723,247	8,813,040,039
2. Considerations for supplementary contracts with life contingencies.....	27,314,006	XXX	XXX	XXX	XXX	27,314,006	XXX
3. Net investment income.....	4,790,199,467	867,615,446	XXX	194,374,994	XXX	1,455,688,785	2,272,520,242
4. Amortization of Interest Maintenance Reserve (IMR).....	(43,552,205)	(2,502,779)		(1,146,831)		(2,803,578)	(37,099,017)
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	(72,579,178)	(72,579,178)					
6. Commissions and expense allowances on reinsurance ceded.....	675					675	
7. Reserve adjustments on reinsurance ceded.....	0						
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	427,891,546	214,293,210		92,775,607		1,167,342	119,655,387
8.2 Charges and fees for deposit-type contracts.....	9			9			
8.3 Aggregate write-ins for miscellaneous income.....	89,641,092	(3,222,038)	0	23,353,561	0	2,388,874	67,120,695
9. Totals (Lines 1 to 8.3).....	15,930,238,105	2,389,796,753	0	610,724,655	0	1,694,479,351	11,235,237,346
10. Death benefits.....	0						
11. Matured endowments (excluding guaranteed annual pure endowments).....	0						
12. Annuity benefits.....	5,005,204,724	3,059,311,944		62,989,094		1,644,181,226	238,722,460
13. Disability benefits and benefits under accident and health contracts.....	0						
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0						
15. Surrender benefits and withdrawals for life contracts.....	10,451,606,537	1,587,868,128		989,942,671		66,932,816	7,806,862,922
16. Group conversions.....	0						
17. Interest and adjustments on contract or deposit-type contract funds.....	1,196,422,766	182,430				294,430	1,195,945,906
18. Payments on supplementary contracts with life contingencies.....	35,356,706					35,356,706	
19. Increase in aggregate reserves for life and accident and health contracts.....	(1,632,719,829)	(1,241,482,532)		106,514,515		(497,835,612)	83,800
20. Totals (Lines 10 to 19).....	15,055,870,904	3,405,879,970	0	1,159,446,280	0	1,248,929,566	9,241,615,088
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	41,082,599	769,729		14,233,999		939,645	25,139,226
22. Commissions and expense allowances on reinsurance assumed.....	0						
23. General insurance expenses.....	400,666,794	71,705,847		53,532,290		25,523,404	249,905,253
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	15,440,323	12,598,851		2,639,820		1,231,430	(1,029,778)
25. Increase in loading on deferred and uncollected premiums.....	0						
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(1,229,042,837)	(1,288,421,077)		(675,529,690)		(17,756,344)	752,664,274
27. Aggregate write-ins for deductions.....	(37,279,156)	(37,300,281)	0	(134)	0	21,239	20
28. Totals (Lines 20 to 27).....	14,246,738,627	2,165,233,039	0	554,322,565	0	1,258,888,940	10,268,294,083
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	1,683,499,478	224,563,714	0	56,402,090	0	435,590,411	966,943,263
30. Dividends to policyholders and refunds to members.....	0						
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	1,683,499,478	224,563,714	0	56,402,090	0	435,590,411	966,943,263
32. Federal income taxes incurred (excluding tax on capital gains).....	61,722,030	19,829,532		37,284,736		108,069,191	(103,461,429)
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).....	1,621,777,448	204,734,182	0	19,117,354	0	327,521,220	1,070,404,692
34. Policies/certificates in force end of year.....	1,102,414	513,554		126,634		125,840	336,386

DETAILS OF WRITE-INS

08.301. Miscellaneous.....	46,242,345	16,664,602		18,786,433		2,148,278	8,643,032
08.302. Other ceded reinsurance income.....	0						
08.303. Management and service fee income.....	35,735,752	(22,996,632)		14,125		240,596	58,477,663
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	7,662,995	3,109,992	0	4,553,003	0	0	0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....	89,641,092	(3,222,038)	0	23,353,561	0	2,388,874	67,120,695
2701. Interest credited to reinsurers.....	0						
2702. Reserves transferred under reinsurance agreements.....	6,156	6,156					
2703. Increase in other reserves.....	(37,292,843)	(37,313,931)					
2798. Summary of remaining write-ins for Line 27 from overflow page.....	7,531	7,494	0	(134)	0	151	20
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....	(37,279,156)	(37,300,281)	0	(134)	0	21,239	20

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

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

	1	Comprehensive		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Credit A&H	11	12	13	
		2 Individual	3 Group											
		Total												
1.	Premiums for accident and health contracts.....	8,221,704,149		.223,921,052	3,929,702,334						2,268,104,655	.741,372,240	1,058,603,868	
2.	Considerations for supplementary contracts with life contingencies.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	
3.	Net investment income.....	1,302,756,873		1,080,002	8,857,964						378,859,058	880,185,544	33,774,305	
4.	Amortization of Interest Maintenance Reserve (IMR).....	940,908		(1,292)	(11,772)						(469,188)	(1,463,233)	2,886,393	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses.....	0												
6.	Commissions and expense allowances on reinsurance ceded.....	31,612,786									31,229,127		383,659	
7.	Reserve adjustments on reinsurance ceded.....	(134,484,820)									(134,484,820)			
8.	Miscellaneous Income:													
8.1	Income from fees associated with investment management, administration and contract guarantees from Sep. Accts	0												
8.2	Charges and fees for deposit-type contracts.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	
8.3	Aggregate write-ins for miscellaneous income.....	27,430,159	0	0	0	42,671	22,712,929	0	0	0	821,573	129,904	3,723,082	
9.	Totals (Lines 1 to 8.3).....	9,449,960,055	0	0	0	225,042,433	3,961,261,455	0	0	0	2,544,060,405	1,620,224,455	1,099,371,307	
10.	Death benefits.....	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.....	
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.....	5,553,278,172				141,226,469	2,785,842,929					1,640,471,007	615,441,191	370,296,576
14.	Coupons, guaranteed annual pure endowments and similar benefits.....	0												
15.	Surrender benefits and withdrawals for life contracts.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	
16.	Group conversions.....	449,404										(644,235)		
17.	Interest and adjustments on contract or deposit-type contract funds.....	14,773,736										669,436	11,950,649	
18.	Payments on supplementary contracts with life contingencies.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	
19.	Increase in aggregate reserves for life and accident and health contracts.....	634,711,564										(740,624)	626,405,758	
20.	Totals (Lines 10 to 19).....	6,203,212,876	0	0	0	141,226,469	2,783,107,697	0	0	0	1,639,755,584	1,253,797,598	385,325,528	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	470,345,006				17,736,018	159,826,811					118,465,612	17,094,700	157,221,865
22.	Commissions and expense allowances on reinsurance assumed.....	1,732,133											1,521,414	210,719
23.	General insurance expenses.....	1,042,131,354				40,385,580	334,633,934					377,633,281	99,068,591	190,409,968
24.	Insurance taxes, licenses and fees, excluding federal income taxes.....	277,939,933				9,192,711	159,811,287					64,655,405	17,784,193	26,496,337
25.	Increase in loading on deferred and uncollected premiums.....	0												
26.	Net transfers to or (from) Separate Accounts net of reinsurance.....	0												
27.	Aggregate write-ins for deductions.....	9,618,957	0	0	0	35	76,945	0	0	0	(539,402)	887,524	9,193,855	
28.	Totals (Lines 20 to 27).....	8,004,980,259	0	0	0	208,540,813	3,437,456,674	0	0	0	0	2,201,491,894	1,388,632,606	768,858,272
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	1,444,979,796	0	0	0	16,501,620	523,804,781	0	0	0	0	342,568,511	231,591,849	330,513,035
30.	Dividends to policyholders and refunds to members.....	0												
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	1,444,979,796	0	0	0	16,501,620	523,804,781	0	0	0	0	342,568,511	231,591,849	330,513,035
32.	Federal income taxes incurred (excluding tax on capital gains).....	312,434,049				4,294,350	132,644,566					93,389,392	83,074,785	(969,044)
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).....	1,132,545,747	0	0	0	12,207,270	391,160,215	0	0	0	0	249,179,119	148,517,064	331,482,079
34.	Policies/certificates in force end of year.....	34,814,398				2,222,902	7,911,789					7,726,023	448,749	16,504,935

DETAILS OF WRITE-INS

08.301.	Miscellaneous.....	15,435,643				42,671	15,057,943					801,095	129,904	(595,970)
08.302.	Other ceded reinsurance income.....	0												
08.303.	Management and service fee income.....	11,975,353					7,654,701					1,600		4,319,052
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page.....	19,163	0	0	0	0	285	0	0	0	0	18,878	0	0
08.399.	Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....	27,430,159	0	0	0	42,671	22,712,929	0	0	0	0	821,573	129,904	3,723,082
2701.	Interest credited to reinsurers.....	0												
2702.	Reserves transferred under reinsurance agreements.....	0												
2703.	Increase in other reserves.....	(607,541)					76,731					(539,536)	619,892	(764,628)
2798.	Summary of remaining write-ins for Line 27 from overflow page.....	10,226,498	0	0	0	35	214	0	0	0	0	134	267,632	9,958,483
2799.	Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....	9,618,957	0	0	0	35	76,945	0	0	0	0	(539,402)	887,524	9,193,855

(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:

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, prior year.....	41,937,734,103	784,990,079	32,930,002,008	1,059,962,097		2,779,149,107	3,719,225,147		664,405,665			
2. Tabular net premiums or considerations.....	1,833,438,056	12,586,831	1,346,005,172	78,914,440		69,063,741	149,779,644		177,088,228			
3. Present value of disability claims incurred.....	37,301,250	-	12,389,773	24,877,036			-		34,441			
4. Tabular interest.....	1,761,511,987	28,257,267	1,403,743,163	45,179,677		108,017,475	150,222,818		26,091,587			
5. Tabular less actual reserve released.....	0											
6. Increase in reserve on account of change in valuation basis.....	0											
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve.....	0	XXX								XXX		
7. Other increases (net).....	(30,569,976)		(4,511,780)	(164,267)		1,279,086	(25,288,511)		(1,884,504)			
8. Totals (Lines 1 to 7).....	45,539,415,420	825,834,177	35,687,628,336	1,208,768,983	0	2,957,509,409	3,993,939,098	0	865,735,417	0	0	0
9. Tabular cost.....	1,301,264,836	21,519,869	948,549,465	84,560,063		85,578,009	240,408		160,817,022			
10. Reserves released by death.....	1,226,411,290	44,407,474	1,007,515,748	5,409,247		65,552,681	83,340,845		20,185,295			
11. Reserves released by other terminations (net).....	1,150,147,648	9,174,970	931,671,775	47,945,077		78,105,449	36,678,150		46,572,227			
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	19,892,604		14,534,156	4,271,531		985,119	141,719		(39,921)			
13. Net transfers to or (from) Separate Accounts.....	(46,831,992)								(46,831,992)			
14. Total deductions (Lines 9 to 13).....	3,650,884,386	75,102,313	2,902,271,144	142,185,918	0	230,221,258	120,401,122	0	180,702,631	0	0	0
15. Reserve December 31, current year.....	41,888,531,034	750,731,864	32,785,357,192	1,066,583,065	0	2,727,288,151	3,873,537,976	0	685,032,786	0	0	0
Cash Surrender Value and Policy Loans												
16. CSA ending balance December 31, current year.....	43,869,971,874	1,039,159,110	38,689,770,001	2,803,988		2,498,659,898	1,185,106,153		454,472,724			
17. Amount available for policy loans based upon Line 16 CSV.....	49,764,030,606	1,037,228,288	38,689,770,001	2,803,988		2,417,996,655	1,185,106,153		6,431,125,521			

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

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

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

(N/A Fraternal)

	1 Total	2 Whole Life	3 Term Life	4 Variable Life	5 Universal Life	6 Variable Universal Life	7 Credit Life (b)	8 Other Group Life	9 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves)									
(Net of Reinsurance Ceded)									
1. Reserve December 31, prior year.....	6,232,879,621	2,324,445	2,715,918,957	381,085,034	2,554,987,685	578,559,894	3,606		
2. Tabular net premiums or considerations.....	2,451,917,615	1,217,693	1,763,956,340	52,859,113	387,298,778	246,582,967	2,724		
3. Present value of disability claims incurred.....	5,221,393		879,211			4,342,182			
4. Tabular interest.....	231,860,439	58,000	90,578,356	14,232,689	104,446,637	22,544,757			
5. Tabular less actual reserve released.....	(30,898,246)		(33,903,174)			3,004,928			
6. Increase in reserve on account of change in valuation basis.....	0								
7. Other increases (net).....	52,260,343	(782,228)	49,361,979	9,100,159	(5,419,567)				
8. Totals (Lines 1 to 7).....	8,943,241,165	2,817,910	4,586,791,669	457,276,995	3,041,313,533	855,034,728	6,330	0	0
9. Tabular cost.....	2,667,265,604	1,275,693	1,934,705,688	86,587,120	424,298,835	220,394,886	3,382		
10. Reserves released by death.....	120,211,358			96,760,867	19,475,027	3,975,464			
11. Reserves released by other terminations (net).....	362,637,245			269,056,687	46,791,399	46,789,159			
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	1,836,012		1,836,012						
13. Net transfers to or (from) Separate Accounts.....	(485,972,519)		(84,433,271)	(384,218,406)	1,044,477	(18,365,319)			
14. Total deductions (Lines 9 to 13).....	2,665,977,700	1,275,693	1,852,108,429	68,186,268	491,609,738	252,794,190	3,382	0	0
15. Reserve December 31, current year.....	6,277,263,465	1,542,217	2,734,683,240	389,090,727	2,549,703,795	602,240,538	2,948	0	0
Cash Surrender Value and Policy Loans									
16. CSA ending balance December 31, current year.....	3,183,624,738	923,590		219,532,812	2,475,845,859	487,322,477			
17. Amount available for policy loans based upon Line 16 CSV.....	2,954,379,766	831,231		200,878,366	2,345,038,919	407,631,250			

(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 Total	Deferred				6 Life Contingent Payout (Immediate and Annuitizations)	7 Other Annuities			
		2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities without Guarantees					
Involving Life or Disability Contingencies (Reserves)										
(Net of Reinsurance Ceded)										
1. Reserve December 31, prior year.....	12,441,103,282	3,479,895,302		6,606,949,528		2,352,902,863	1,355,589			
2. Tabular net premiums or considerations.....	227,779,970	12,288,930		137,295,658		78,195,382				
3. Present value of disability claims incurred.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....			
4. Tabular interest.....	381,483,791	2,244,025		260,826,597		118,348,499	64,670			
5. Tabular less actual reserve released.....	(3,747,174,749)	(65,167,856)		(3,659,056,417)		(22,789,907)	(160,569)			
6. Increase in reserve on account of change in valuation basis.....	456,127,575			456,127,575						
7. Other increases (net).....	784,874,704	1,452		784,873,252						
8. Totals (Lines 1 to 7).....	10,544,194,573	3,429,261,853	0	4,587,016,193	0	2,526,656,837	1,259,690			
9. Tabular cost.....	0									
10. Reserves released by death.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....			
11. Reserves released by other terminations (net).....	3,748,073,380			3,747,222,776		850,604				
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	1,086,279,759	180,829,599		653,836,519		251,612,197	1,444			
13. Net transfers to or (from) Separate Accounts.....	(7,115,848,073)			(7,112,432,785)		(3,415,288)				
14. Total deductions (Lines 9 to 13).....	(2,281,494,934)	180,829,599	0	(2,711,373,490)	0	249,047,513	1,444			
15. Reserve December 31, current year.....	12,825,689,507	3,248,432,254	0	7,298,389,683	0	2,277,609,324	1,258,246			
Cash Surrender Value and Policy Loans										
16. CSV ending balance, December 31, current year.....	9,536,804,086	3,242,627,652		6,186,299,943		56,909,599	50,966,892			
17. Amount available for policy loans based upon Line 16 CSV.....	2,620,191,885	132,884,265		2,487,307,620						

(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 Total	Deferred				6 Life Contingent Payout (Immediate and Annuitizations)	7 Other Annuities
		2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities without Guarantees		
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1. Reserve December 31, prior year.....	43,788,768,514	17,645,302,476		3,546,018,690		22,594,649,265	2,798,083
2. Tabular net premiums or considerations.....	10,710,367,767	715,980,438		414,713,496		9,579,388,671	285,162
3. Present value of disability claims incurred.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....
4. Tabular interest.....	1,979,374,309	800,431,549		105,398,996		1,073,294,331	249,433
5. Tabular less actual reserve released.....	(400,161,346)	(44,182,131)		(267,900,474)		(87,807,956)	(270,785)
6. Increase in reserve on account of change in valuation basis.....	228,272,425	-		228,272,425		-	
7. Other increases (net).....	79,763,051	6,132,225		73,362,061		268,765	
8. Totals (Lines 1 to 7).....	56,386,384,720	19,123,664,557	0	4,099,865,194	0	33,159,793,076	3,061,893
9. Tabular cost.....	0						
10. Reserves released by death.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....
11. Reserves released by other terminations (net).....	10,451,606,536	1,517,559,910		1,060,245,282		7,792,187,830	81,613,514
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	5,010,572,318	1,942,666,983		62,989,094		2,765,750,397	239,165,844
13. Net transfers to or (from) Separate Accounts.....	(1,236,770,704)	(732,434,398)		(675,902,386)		492,165,429	(320,599,349)
14. Total deductions (Lines 9 to 13).....	14,225,408,150	2,727,792,495	0	447,331,990	0	11,050,103,656	180,009
15. Reserve December 31, current year.....	42,160,976,570	16,395,872,062	0	3,652,533,204	0	22,109,689,420	2,881,884
Cash Surrender Value and Policy Loans							
16. CSV ending balance, December 31, current year.....	6,741,759,079	2,879,021,737		3,460,827,841			401,909,501
17. Amount available for policy loans based upon Line 16 CSV.....	4,250,722,991	972,528,272		3,278,194,719			

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

Annual Statement for the year 2020 of the **Metropolitan Life Insurance Company**
EXHIBIT OF NET INVESTMENT INCOME

	1 Collected During Year	2 Earned During Year
1. U.S. Government bonds.....	(a).....562,698,840	543,726,464
1.1 Bonds exempt from U.S. tax.....	(a).....
1.2 Other bonds (unaffiliated).....	(a).....5,409,516,313	5,340,995,388
1.3 Bonds of affiliates.....	(a).....47,776,042	47,447,460
2.1 Preferred stocks (unaffiliated).....	(b).....18,355,588	20,138,224
2.11 Preferred stocks of affiliates.....
2.2 Common stocks (unaffiliated).....57,817,081	57,817,072
2.21 Common stocks of affiliates.....133,890,000	133,890,000
3. Mortgage loans.....	(c).....2,463,298,989	2,463,948,289
4. Real estate.....	(d).....204,429,409	216,225,555
5. Contract loans.....308,864,160	305,282,625
6. Cash, cash equivalents and short-term investments.....	(e).....79,058,253	73,656,340
7. Derivative instruments.....	(f).....588,965,818	1,063,194,203
8. Other invested assets.....804,953,306	798,039,790
9. Aggregate write-ins for investment income.....0	0
10. Total gross investment income.....10,679,623,799	11,064,361,410
11. Investment expenses.....	(g).....523,896,835	
12. Investment taxes, licenses and fees, excluding federal income taxes.....	(g).....27,003,214	
13. Interest expense.....	(h).....83,343,748	
14. Depreciation on real estate and other invested assets.....	(i).....64,661,674	
15. Aggregate write-ins for deductions from investment income.....8,538,113	
16. Total deductions (Lines 11 through 15).....707,443,584	
17. Net investment income (Line 10 minus Line 16).....10,356,917,826	

DETAILS OF WRITE-INS

0901.....		
0902.....		
0903.....		
0998. Summary of remaining write-ins for Line 9 from overflow page.....	0	0
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 9 above).....	0	0
1501. Miscellaneous investment expenses.....		8,538,113
1502. Investment agreement expenses.....		
1503.....		
1598. Summary of remaining write-ins for Line 15 from overflow page.....		0
1599. Totals (Lines 1501 through 1503 plus 1598) (Line 15 above).....		8,538,113

- (a) Includes \$....731,261,626 accrual of discount less \$....283,222,537 amortization of premium and less \$....82,691,956 paid for accrued interest on purchases.
- (b) Includes \$.....0 accrual of discount less \$....1,394 amortization of premium and less \$....1,126 paid for accrued dividends on purchases.
- (c) Includes \$....129,268,998 accrual of discount less \$....41,766,464 amortization of premium and less \$....8,488,379 paid for accrued interest on purchases.
- (d) Includes \$....21,994,643 for company's occupancy of its own buildings; and excludes \$....408,006 interest on encumbrances.
- (e) Includes \$....34,758,805 accrual of discount less \$....1,998,908 amortization of premium and less \$....12,336,934 paid for accrued interest on purchases.
- (f) Includes \$....28,253,780 accrual of discount less \$....107,787,813 amortization of premium.
- (g) Includes \$....1,159,106 investment expenses and \$....476,944 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
- (h) Includes \$....83,343,748 interest on surplus notes and \$.....0 interest on capital notes.
- (i) Includes \$....64,661,674 depreciation on real estate and \$.....0 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.....	182,389,721		182,389,721		
1.1 Bonds exempt from U.S. tax.....			0		
1.2 Other bonds (unaffiliated).....	36,280,491	(230,228,833)	(193,948,342)	14,151,952	1,035,129,034
1.3 Bonds of affiliates.....		1,350,316	1,350,316		88,071,802
2.1 Preferred stocks (unaffiliated).....	7,149,702	(1,738,427)	5,411,275	3	
2.11 Preferred stocks of affiliates.....			0		
2.2 Common stocks (unaffiliated).....	(405,024)	(101,170,511)	(101,575,535)	8,049,765	202
2.21 Common stocks of affiliates.....			0	22,466,234	
3. Mortgage loans.....	(24,771,707)	(148,037,012)	(172,808,719)	(99,429,993)	254,589,132
4. Real estate.....	(515,509)		(515,509)		
5. Contract loans.....			0		
6. Cash, cash equivalents and short-term investments.....	858,038	19,253,314	20,111,352	15,197	28,328,257
7. Derivative instruments.....	(608,413,246)	89,190,515	(519,222,731)	784,049,592	(558,766,349)
8. Other invested assets.....	65,190,105	(69,743,325)	(4,553,220)	(6,343,105)	47,625,458
9. Aggregate write-ins for capital gains (losses).....	(4,175,884)	141,146,382	136,970,498	0	(854,906,846)
10. Total capital gains (losses).....	(346,413,313)	(299,977,581)	(646,390,894)	722,959,645	40,070,690

DETAILS OF WRITE-INS

0901. Foreign exchange gain/loss on guaranteed investments contract.....	117,261,029	117,261,029			(854,064,130)
0902. Gain/loss on initial exchange.....	100,161	100,161			
0903. Foreign exchange spot gain/loss.....	19,205,878	19,205,878			
0998. Summary of remaining write-ins for Line 9 from overflow page.....	(4,175,884)	4,579,314	403,430	0	(842,716)
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 9 above).....	(4,175,884)	141,146,382	136,970,498	0	(854,906,846)

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

	1 Total	2 Industrial Life	Insurance					11 Aggregate of All Other Lines of Business	12 Fraternal (Fraternal Benefit Societies Only)	
			3 Life Insurance	4 Individual Annuities	5 Credit Life (Group and Individual)	6 Life Insurance	7 Annuities	8 Group	9 Credit (Group & Individual)	
FIRST YEAR (other than single)										
1. Uncollected.....	(156,023)			(59,064)						(96,959)
2. Deferred and accrued.....	502,003			502,003						
3. Deferred, accrued and uncollected:										
3.1 Direct.....	440,824			440,824						
3.2 Reinsurance assumed.....	0									
3.3 Reinsurance ceded.....	94,844			(2,115)						
3.4 Net (Line 1 + Line 2).....	345,980	0	442,939	0	0		0	0	0	(96,959)
4. Advance.....	30,652			30,652						
5. Line 3.4 - Line 4.....	315,328	0	412,287	0	0		0	0	0	(96,959)
6. Collected during year:										
6.1 Direct.....	9,745,999,468			4,694,163	19,345,641		16,550,997	9,705,408,159		508
6.2 Reinsurance assumed.....	0									
6.3 Reinsurance ceded.....	1,255,600			573,544						682,056
6.4 Net.....	9,744,743,868	0	4,120,619	19,345,641	0	16,550,997	9,705,408,159	0	0	(681,548)
7. Line 5 + Line 6.4.....	9,745,059,196	0	4,532,906	19,345,641	0	16,550,997	9,705,408,159	0	0	(778,507)
8. Prior year (uncollected + deferred and accrued - advance).....	1,496,226			1,572,900						(76,674)
9. First year premiums and considerations:										
9.1 Direct.....	9,744,809,540			3,504,235	19,345,641		16,550,997	9,705,408,159		508
9.2 Reinsurance assumed.....	0									
9.3 Reinsurance ceded.....	1,246,570			544,229						702,341
9.4 Net (Line 7 - Line 8).....	9,743,562,970	0	2,960,006	19,345,641	0	16,550,997	9,705,408,159	0	0	(701,833)
SINGLE										
10. Single premiums and considerations:										
10.1 Direct.....	1,347,514,134	17,762,471	821,803,459	331,997			507,616,207			
10.2 Reinsurance assumed.....	0									
10.3 Reinsurance ceded.....	0									
10.4 Net.....	1,347,514,134	17,762,471	821,803,459	331,997	0		507,616,207	0	0	0
RENEWAL										
11. Uncollected.....	412,250,408	5,743,943	(410,644,460)	7,269,290			580,842,368	(11,879,351)	244,828,469	(3,909,851)
12. Deferred and accrued.....	270,752,187		270,656,687				43,141		52,359	
13. Deferred, accrued and uncollected:										
13.1 Direct.....	1,574,253,486			433,588,181			745,381,743	(11,879,351)	399,579,084	7,583,829
13.2 Reinsurance assumed.....	791,614,637			53,649,083	7,300,410		734,687,018		2,938,369	(6,960,243)
13.3 Reinsurance ceded.....	1,682,865,526	(5,743,943)	627,225,037	31,119			899,183,252		157,636,625	4,533,436
13.4 Net (Line 11 + Line 12).....	683,002,595	5,743,943	(139,987,773)	7,269,290	0		580,885,509	(11,879,351)	244,880,828	(3,909,851)
14. Advance.....	312,897,228			15,400,229			61,736,637		117,641,608	118,118,754
15. Line 13.4 - Line 14.....	370,105,367	5,743,943	(155,388,002)	7,269,290	0		519,148,872	(11,879,351)	127,239,220	(122,028,605)
16. Collected during year:										
16.1 Direct.....	21,470,058,355			2,131,716,463	.92,892,673		10,257,472,992	496,561,079	7,702,971,217	788,443,931
16.2 Reinsurance assumed.....	809,107,319			310,338,076	31,520,705	6,330	427,802,674	217,963	11,064,005	28,157,566
16.3 Reinsurance ceded.....	6,764,116,221	8,430,512	1,805,693,742	219,135			4,732,590,362	645,006	168,335,187	48,202,277
16.4 Net.....	15,515,049,453	(8,430,512)	636,360,797	124,194,243	6,330		5,952,685,304	496,134,036	7,545,700,035	0
17. Line 15 + Line 16.4.....	15,885,154,820	(2,686,569)	480,972,795	131,463,533	6,330		6,471,834,176	484,254,685	7,672,939,255	646,370,615
18. Prior year (uncollected + deferred and accrued - advance).....	644,508,713	4,842,412	264,937,777	8,122,897			283,745,380	(14,043,641)	227,454,471	(130,550,583)
19. Renewal premiums and considerations:										
19.1 Direct.....	21,634,712,636			2,122,138,413	.92,892,672		10,393,806,223	498,725,369	7,732,904,416	794,245,543
19.2 Reinsurance assumed.....	933,648,432			309,585,446	30,668,874	6,330	553,688,238	217,963	10,585,740	28,895,841
19.3 Reinsurance ceded.....	7,327,714,961	7,528,981	2,215,688,841	220,910			4,759,405,665	645,006	298,005,372	46,220,186
19.4 Net (Line 17 - Line 18).....	15,240,646,107	(7,528,981)	216,035,018	123,340,636	6,330		6,188,088,796	498,298,326	7,445,484,784	776,921,198
TOTAL										
20. Total premiums and annuity considerations:										
20.1 Direct.....	32,727,036,310	17,762,471	2,947,446,107	112,570,310	0		10,410,357,220	10,711,749,735	7,732,904,416	794,246,051
20.2 Reinsurance assumed.....	933,648,432	0	309,585,446	30,668,874	6,330		553,688,238	217,963	10,585,740	28,895,841
20.3 Reinsurance ceded.....	7,328,961,531	7,528,981	2,216,233,070	220,910	0		4,759,405,665	645,006	298,005,372	46,922,527
20.4 Net (Lines 9.4 + 10.4 + 19.4).....	26,331,723,211	10,233,490	1,040,798,483	143,018,274	6,330		6,204,639,793	10,711,322,692	7,445,484,784	776,219,365

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

	1	2	Insurance									12 Fraternal (Fraternal Benefit Societies Only)	
			Ordinary		5 Credit Life (Group and Individual)	Group			Accident and Health				
			3 Life Insurance	4 Individual Annuities		6 Life Insurance	7 Annuities	8 Group	9 Credit (Group & Individual)	10 Other			
	Total	Industrial Life											
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)													
21. To pay renewal premiums	94,306,857		94,306,857										
22. All other	826,024,230	17,789,246	.808,232,494	2,490									
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED													
23. First year (other than single):													
23.1 Reinsurance ceded	.819,011								30,343	.788,668			
23.2 Reinsurance assumed	0												
23.3 Net ceded less assumed	.819,011	0	0	0	0	0	0	30,343	.788,668	0	0	0	
24. Single:													
24.1 Reinsurance ceded	0												
24.2 Reinsurance assumed	0												
24.3 Net ceded less assumed	0	0	0	0	0	0	0	0	0	0	0	0	
25. Renewal:													
25.1 Reinsurance ceded	265,467,856	5,826,437	226,277,373			2,569,596	675	23,310,183		7,483,592			
25.2 Reinsurance assumed	50,394,442		42,583,211	4,900,454		1,178,644		1,281,660		450,473			
25.3 Net ceded less assumed	215,073,414	5,826,437	183,694,162	(4,900,454)	0	1,390,952	675	22,028,523	0	7,033,119	0	0	
26. Totals:													
26.1 Reinsurance ceded (Page 6, Line 6)	266,286,867	5,826,437	226,277,373	0	0	2,569,596	675	23,340,526	788,668	7,483,592	0	0	
26.2 Reinsurance assumed (Page 6, Line 22)	50,394,442	0	42,583,211	4,900,454	0	1,178,644	0	1,281,660	0	450,473	0	0	
26.3 Net ceded less assumed	215,892,425	5,826,437	183,694,162	(4,900,454)	0	1,390,952	675	22,058,866	788,668	7,033,119	0	0	
COMMISSIONS INCURRED (direct business only)													
27. First year (other than single)	174,638,688		1,789,486	364,065		19,166,588	2,843,025	140,974,037		9,501,487			
28. Single	42		42										
29. Renewal	500,963,948		17,810,265	42,534,983		107,322,146	13,427,072	283,499,344		36,370,138			
30. Deposit-type contract funds	24,812,503						24,812,503						
31. Totals (to agree with Page 6, Line 21)	700,415,181	0	19,599,793	42,899,048	0	126,488,734	41,082,600	424,473,381	0	45,871,625	0	0	

Annual Statement for the year 2020 of the **Metropolitan Life Insurance Company**
EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5	6	7
	1 Life	Accident and Health		4 All Other Lines of Business			
	2 Cost Containment	3 All Other					
1. Rent.....	45,196,410	136,603	51,842,459		14,810,495		111,985,967
2. Salaries and wages.....	619,757,091	3,049,664	643,565,441		165,404,786		1,431,776,982
3.11 Contributions for benefit plans for employees.....	10,923,141	484,967	76,409,504		15,080,281		102,897,893
3.12 Contributions for benefit plans for agents.....	10,835,599		7,251,415		3,657,709		21,744,723
3.21 Payments to employees under non-funded benefit plans.....							0
3.22 Payments to agents under non-funded benefit plans.....							0
3.31 Other employee welfare.....	3,477,698	.64	2,059,737		(4,610,943)		.926,556
3.32 Other agent welfare.....	.2317		.2,888				5,205
4.1 Legal fees and expenses.....	41,389,301		1,773,914		1,667,220		44,830,435
4.2 Medical examination fees.....	120,796	.63,000	3,261,805				3,445,601
4.3 Inspection report fees.....	495,080	.557	5,574,604				6,070,241
4.4 Fees of public accountants and consulting actuaries.....	25,522,453		7,961,080		3,350,199		36,833,732
4.5 Expense of investigation and settlement of policy claims.....	(1,486,394)		(523,654)				(2,010,048)
5.1 Traveling expenses.....	10,322,351	9,509	8,886,194		1,666,653		20,884,707
5.2 Advertising.....	24,959,470	15,596	22,819,315		1,506,427		49,300,808
5.3 Postage, express, telegraph and telephone.....	26,842,100	163,529	30,261,951		1,017,010		58,284,590
5.4 Printing and stationery.....	5,500,812	73,351	3,637,095		164,991		..9,376,249
5.5 Cost or depreciation of furniture and equipment.....	41,849,967	.796	11,581,068		581,833		54,013,664
5.6 Rental of equipment.....	7,310,588		6,534,390		252,588		14,097,566
5.7 Cost or depreciation of EDP equipment and software.....	49,532,570	.7,958	34,935,520		8,568,119		93,044,167
6.1 Books and periodicals.....	3,557,628	.120	1,163,715		15,412,603		20,134,066
6.2 Bureau and association fees.....	5,485,824	9,650	2,663,402		1,909,670		10,068,546
6.3 Insurance, except on real estate.....	5,371,031	39,589	7,691,454		.647,148		13,749,222
6.4 Miscellaneous losses.....	(2,847,632)		(1,021,276)				(3,868,908)
6.5 Collection and bank service charges.....	6,948,779		3,159,684		.406,707		10,515,170
6.6 Sundry general expenses.....	329,594,160	5,300,277	253,892,808		42,035,293		630,822,538
6.7 Group service and administration fees.....	61,500,738		33,685,634				95,186,372
6.8 Reimbursements by uninsured plans.....	.118,658		(205,744,756)				(205,626,098)
7.1 Agency expense allowance.....	4,386,167		1,773,144				..6,159,311
7.2 Agents' balances charged off (less \$.....0 recovered).....	(229,034)		11				(229,023)
7.3 Agency conferences other than local meetings.....							0
8.1 Official publication (Fraternal Benefit Societies Only).....	XXX	XXX	XXX	XXX	XXX		0
8.2 Expenses of supreme lodge meetings (Fraternal Benefit Soc. Only).....	XXX	XXX	XXX	XXX	XXX		0
9.1 Real estate expenses.....					69,588,876		69,588,876
9.2 Investment expenses not included elsewhere.....					183,746,634		183,746,634
9.3 Aggregate write-ins for expenses.....	99,859,405	.547	17,677,031	.0	(2,967,464)	.0	114,569,520
10. General expenses incurred.....	1,436,297,074	9,355,777	1,032,775,577	.0	523,896,835	(b) .0	(a) 3,002,325,264
11. General expenses unpaid December 31, prior year.....	.75,926,520		10,125,584		.8,617,078		94,669,182
12. General expenses unpaid December 31, current year.....	.61,512,989		13,352,406		8,411,869		83,277,264
13. Amounts receivable relating to uninsured plans, prior year.....			9,732,384				..9,732,384
14. Amounts receivable relating to uninsured plans, current year.....	.843		7,368,760				..7,369,603
15. General expenses paid during year (Lines 10+11-12-13+14).....	1,450,711,448	9,355,777	1,027,185,131	.0	524,102,044	.0	3,011,354,401

DETAILS OF WRITE-INS

09.301. Consulting services.....	135,513,784		121,034,503				256,548,287
09.302. Software acquisition capitalization.....	(42,328,711)	.547	(106,040,823)				(148,368,986)
09.303. Miscellaneous.....	6,674,333		2,683,351		(2,967,464)		..6,390,220
09.398. Summary of remaining write-ins for Line 9.3 from overflow page.....	0	0	0	0	0		0
09.399. Totals (Lines 09.301 through 09.303 plus 09.398)(Line 9.3 above).....	99,859,405	.547	17,677,031	.0	(2,967,464)	.0	114,569,520

(a) Includes management fees of \$....2,499,195,573 to affiliates and \$....0 to non-affiliates.

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

1. Charitable \$.....0; 2. Institutional \$.....0; 3. Recreational and Health \$.....0; 4. Educational \$.....0
5. Religious \$.....0; 6. Membership \$.....0; 7. Other \$.....0; 8. Total \$.....0

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

	Insurance			4	5	6
	1 Life	2 Accident and Health	All Other Lines of Business			
1. Real estate taxes.....				18,323,013		18,323,013
2. State insurance department licenses and fees.....	16,849,071	10,069,646		108,481		27,027,198
3. State taxes on premiums.....	100,404,243	107,378,303				207,782,546
4. Other state taxes, including \$.....0 for employee benefits.....	34,894,171	20,384,150		185,411		55,463,732
5. U.S. Social Security taxes.....	36,207,794	40,704,657		8,386,125		85,298,576
6. All other taxes.....	14,142,489	99,403,177		.184		113,545,850
7. Taxes, licenses and fees incurred.....	202,497,768	277,939,933	.0	27,003,214	.0	507,440,915
8. Taxes, licenses and fees unpaid December 31, prior year.....	(118,112)	(117,723)	(24)			(235,859)
9. Taxes, licenses and fees unpaid December 31, current year.....	(4,738,533)	(4,210,005)	(739)			(8,949,277)
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9).....	207,118,189	282,032,215	715	27,003,214	.0	516,154,333

EXHIBIT 4 - DIVIDENDS OR REFUNDS

	1 Life	2 Accident and Health
1. Applied to pay renewal premiums.....		.94,306,857
2. Applied to shorten the endowment or premium-paying period.....		
3. Applied to provide paid-up additions.....		.826,021,741
4. Applied to provide paid-up annuities.....		.2,490
5. Total Lines 1 through 4.....		.920,331,088
6. Paid-in cash.....		(810,064,205)
7. Left on deposit.....		.18,835,447
8. Aggregate write-ins for dividend or refund options.....		.10,263,823
9. Total Lines 5 through 8.....		.139,366,153
10. Amount due and unpaid.....		(224,851,644)
11. Provision for dividends or refunds payable in the following calendar year.....		.572,442,960
12. Terminal dividends.....		.35,000,000
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.....		.382,591,316
16. Total from prior year.....		.498,980,377
17. Total dividends or refunds (Lines 9 + 15 - 16).....		.22,977,092

DETAILS OF WRITE-INS

0801. Dividends for cash option policies.....	.5,671,265
0802. Dividends used to pay interest on policyholder loans.....	.4,592,558
0803.	
0898. Summary of remaining write-ins for Line 8 from overflow page.....	0
0899. Totals (Line 0801 through 0803 plus 0898) (Line 8 above).....	.10,263,823

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
Life Insurance:					
0100001. Standard Industrial, 3.5%, 44 and prior.....	..147,739	..147,739			
0100002. Standard Industrial, 4%, 41 and prior.....	165,695,232	165,695,232			
0100003. Sub-Standard Industrial, 3.5%, 41 and prior.....	..16,303	..16,303			
0100004. Sub-Standard Industrial, 4%, 41 and prior, NB.....	..3,382,196	..3,382,196			
0100005. AE, 3%, 08-47.....	39,233,205		39,233,205		
0100006. AE, 3.5%, 45 and prior.....	..88,604		..88,604		
0100007. AM(5), 2.25%.....	4,729,568				4,729,568
0100008. AM(5), 2.5 %.....	..223,535		218,335		5,200
0100009. AM(5), 2.75%, 42-47.....	199,417,943		199,417,943		
0100010. AM(5), 3%, 45-47.....	..36,462		..36,462		
0100011. 41 STD IND, 2.5%, 48-65.....	..4,054,687	..4,054,687			
0100012. 41 STD IND, 2.5%, CRVM, 48-65.....	..39,171	..39,171			
0100013. 41 STD IND, 2.75%, 42-47.....	..302,111	..302,111			
0100014. 41 STD IND, 3%, 45-47.....	..98,737	..98,737			
0100015. 41 STD IND, 3.5%, 46-64.....	..709,062,928	..709,062,928			
0100016. 41 STD IND, 4%, 42-45.....	..182,773,012	..182,773,012			
0100017. 130% 41 STD IND, 2.5%, 48-65, NB.....	..19,082	..19,082			
0100018. 41 Sub-Std Ind, 2.5%, 48-54.....	..635	..635			
0100019. 41 Sub-Std Ind, 2.75%, 42-47.....	..105,239	..105,239			
0100020. 41 Sub-Std Ind, 3.5%, 46-54.....	..6,114,420	..6,114,420			
0100021. 41 Sub-Std Ind, 4%, 42-45.....	..8,900,284	..8,900,284			
0100022. 41 CSO, 2.5%, 47-66.....	..2,366,502,630		..2,366,115,137		387,493
0100023. 41 CSO 2.5%, CRF, 47-66.....	..46,009,885		..46,009,885		
0100024. 41 CSO, 2.5%, 48-65 (NJ STD).....	..45,334		..45,334		
0100025. 41 CSO, 2.5%, CRVM, 48-65.....	..140,380,312		..140,380,312		
0100026. 130% 41 CSO, 2.5%, 48-65.....	..2,799		..2,799		
0100027. 41 Special Class, 2.5%, 48-50.....	..255,878		..255,878		
0100028. 41 Special Class, 2.75%, 42-47.....	..210,554		..210,554		
0100029. 50 Special Class, 2.5%, 51-59.....	..3,692,995		..3,692,995		
0100030. 58 CSO, 2.5%, 63-92.....	..136,200,424		..136,200,424		
0100031. 58 CSO, 2.5 %, CRVM, 65-92.....	..2,589,413		..2,589,413		
0100032. 58 CSO, 2.75%.....	..41,077				..41,077
0100033. 58 CSO, 3% 61 and later, NB.....	..10,711,671		..9,091,463		..1,620,208
0100034. 58 CSO, 3%, CRVM, 61 and later, NB.....	..531,040		..531,040		
0100035. 58 CSO, 3%/20/2.5%, 65-73.....	..1,830,545,975		..1,830,545,975		
0100036. 58 CSO, 3%/20/2.5%, CRVM/GCV, 65-73.....	..568,761,987		..568,761,987		
0100037. 58 CSO, 3.5%, 61-91.....	..18,057,576		..1,410,497		..16,647,079
0100038. 58 CSO, 3.5%, CRVM, 70-90.....	..1,741,681		..1,741,681		
0100039. 58 CSO, 3.5%/20/2.75%, 74-86.....	..1,516,227,392		..1,516,227,392		
0100040. 58 CSO, 3.5%/20/2.75%, CRVM/GCV, 74-86.....	..850,290,862		..850,290,862		
0100041. 58 CSO, 3.5%/20/3%, 65-79.....	..1,904,578		..1,904,578		
0100042. 58 CSO, 3.5%/20/3%, CRVM, 65-79.....	..2,946,011		..2,946,011		
0100043. 58 CSO, 3.5%-2.5%, 73-83.....	..121,745,079		..121,745,079		
0100044. 58 CSO, 4%.....	..72,112,821		..65,709,759		..6,403,062
0100045. 58 CSO, 4%, CRVM, 77 and later.....	..1,033,501,490		..1,033,375,681		..125,809
0100046. 58 CSO, 4%, CRVM/GCV, 79.....	..77,548,355		..77,548,355		
0100047. 58 CSO, 4.5%, 57-92.....	..1,064,871,598		..1,064,871,598		
0100048. 58 CSO, 4.5%, CRVM, 57-92.....	..2,834,781,850		..2,834,781,850		
0100049. 58 CSO, 4.5% CRVM, UL, 82-88.....	..77,903,333		..77,903,333		
0100050. 58 CSO, 5.5%, 83-88.....	..598,293,192		..598,293,192		
0100051. 58 CSO, 6%, 84-86.....	..325,607,331		..325,607,331		
0100052. 58 CSO, 6%, CRVM/GCV, 84-86.....	..509,610,802		..509,610,802		
0100053. 58 CET, 2.5%, 63-92.....	..83,179		..83,179		
0100054. 58 CET, 3%, 61-79.....	..13,042		..13,042		
0100055. 58 CET, 3%/20/2.5%, 65-73.....	..70,975,500		..70,975,500		
0100056. 58 CET, 3.5%/20/2.75%, 74 and later, NB.....	..85,302,110		..85,302,110		
0100057. 58 CET, 4%/20/3.5, 79-86.....	..54,093,074		..54,093,074		
0100058. 58 CET, 4.5%/20/4%, 81-86.....	..43,243,776		..43,243,776		
0100059. 60 CSG, 3%.....	..2,964,267				..2,964,267
0100060. 60 CSG, 6%, CRVM, UL	..1,590,892				..1,590,892
0100061. 80 CSO, 2.5%, 87 and later, NB.....	..170,996		..170,996		
0100062. 80 CSO, 4%.....	..1,063,027,802		..1,047,435,184		..15,592,618
0100063. 80 CSO, 4%, CRVM, 84 and later.....	..85,988,845		..39,922,084		..46,066,761
0100064. 80 CSO, 4%, CRVM, UL, 84 and later.....	..5,423,469,959		..3,453,053,837		..1,970,416,122
0100065. 80 CSO, 4.5%, 95 & later, NB.....	..2,292,528,676		..2,292,514,035		..14,641
0100066. 80 CSO, 4.5%, UL.....	..46,620,904		..23,398,870		..23,222,034
0100067. 80 CSO, 4.5% CRVM - 86 and later.....	..9,163,141,997		..9,000,812,105		..162,329,892
0100068. 80 CSO, 4.5% CRVM, UL	..245,813,531		..54,026,010		..191,787,521
0100069. 80 CSO, 4.75 %, 99 and later, NB.....	..11,853		..11,853		
0100070. 80 CSO, 4.75 %, CRVM, 99 and later, NB.....	..410,887		..410,887		
0100071. 80 CSO, 5%, 84 and later.....	..1,036,024,215		..1,036,024,215		
0100072. 80 CSO, 5%, UL.....	..1,843,711				..1,843,711

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100073. 80 CSO, 5%, CRVM, 89 & later.....	3,510,471,365		3,488,574,211		21,897,154
0100074. 80 CSO, 5%, CRVM, UL, 93 & later.....	46,832,833		40,935,300		5,897,533
0100075. 80 CSO, 5.25%, 94 & later, NB.....	339,721		339,721		
0100076. 80 CSO, 5.25%, CRVM, 94 & later, NB.....	469,146		469,146		
0100077. 80 CSO, 5.5%.....	2,892,662,963		2,891,815,538		847,425
0100078. 80 CSO, 5.5%, UL.....	3,796,090				3,796,090
0100079. 80 CSO, 5.5%, CRVM, 86 & later, NB.....	9,196,763,589		9,122,074,083		74,689,506
0100080. 80 CSO, 5.5%, CRVM, UL, 87-94.....	621,316,545		169,358,177		451,958,368
0100081. 80 CSO, 5.5%/20/4%, CRVM, 87-92.....	13,170,263		13,170,263		
0100082. 80 CSO, 6%.....	261,236,353		260,966,833		269,520
0100083. 80 CSO, 6%, UL, 1995.....	82,654,346		81,978,147		676,199
0100084. 80 CSO, 6%, CRVM, 84 and later, NB.....	397,069,214		397,069,214		
0100085. 80 CET, 4%, 90 and later, NB.....	132,935,138		132,935,138		
0100086. 80 CET, 4.5%, 65-73.....	70,687,175		70,687,175		
0100087. 80 CET, 5%, NLP-ALB 93 & later, NB.....	225		225		
0100088. 80 CET, 5.5%, 87-91, NB.....	46,417,845		46,417,845		
0100089. 80 CET, 5.5%/20/4%, 87 and later, NB.....	184,888,751		184,888,751		
0100090. 80 CET, 5.5%/20/4.5%, 84 and later, NB.....	27,057,438		27,057,438		
0100091. INT, 3%, 35-41.....	485,121		485,121		
0100092. INT, 3.5%, 34 and prior.....	163,552		163,552		
0100093. 41 INT, 2.5%, 48-59.....	15,230,550		15,230,550		
0100094. 41 INT, 2.75%, 42-47.....	3,248,663		3,248,663		
0100095. Gross Modal Unearned Premium Reserve, 1997 and later, NB.....	8,460,315		.85,193	2,948	8,372,174
0100096. Funds for Retiree Life.....	759,480,313				759,480,313
0100097. 01 CSO, 4.50%, CRVM, UL.....	294,868,565		294,868,565		
0100098. 01 CSO, 4.50%, CRVM.....	2,547,303		2,527,462		19,841
0100099. 01 CSO, 4.00%, CRVM, UL.....	2,845,598,150		2,845,598,150		
0100100. Reserve Funds Under Universal Life Contracts.....	3,171,283		3,171,283		
0100101. 01 CSO, 4.25%, CRVM.....	46,747		46,747		
0100102. 58 CSO, 2.25%.....	172		172		
0100103. 80 CSO, 4.5%/20/4%, CRVM.....	3,721,049		3,721,049		
0100104. 80 CSO, 5%/20/4%, CRVM.....	3,270,890		3,270,890		
0100105. 80 CSO, 3%, 84 and later (CRVM) UL.....	366,376,354		366,240,249		136,105
0100106. 80 CSO, 3.5%, 84 and later (CRVM) UL.....	234,666		.61,713		172,953
0100107. 01 CSO, 4.00%, CRVM.....	2,004,380,499		1,886,759,076		117,621,423
0100108. 01 CSO, 3.50%, CRVM NB.....	1,373,210,985		1,150,102,458		223,108,527
0100109. 01 CSO, 3.75%.....	116,835		116,835		
0100110. 2017 CSO, 3.5%.....	2,970,318		.41,169		2,929,149
0100111. Reserves based on Separate Account asset values.....	756,042				756,042
0199997. Totals (Gross).....	60,332,493,606	1,080,711,776	.55,133,362,605	2,948	4,118,416,277
0199998. Reinsurance ceded.....	15,139,610,915	332,069,267	.14,803,260,082		4,281,566
0199999. Totals (Net).....	45,192,882,691	748,642,509	.40,330,102,523	2,948	4,114,134,711

Annuities (excluding supplementary contracts with life contingencies):

0200001. a-1949 Met*, 2.5%, imm & def, 60-73.....	908,799	XXX	908,799	XXX	
0200002. a-1949 Met*, 2.75%, imm & def, 60-73.....	21,639,271	XXX	21,639,271	XXX	
0200003. a-1949 Met*, 3.5%, imm & def, 66-74.....	432,862	XXX	432,862	XXX	
0200004. 51 GAM, 3.5%, imm & def, 75 and prior.....	17,091,330	XXX		XXX	17,091,330
0200005. 51 GAM, 3.5%, imm.....	279,477	XXX		XXX	279,477
0200006. 51 GAM Proj to 71 Scale C, 2.75%, imm & def.....	.52,435	XXX		XXX	.52,435
0200007. 51 GAM Proj to 71 Scale C, 4%, imm & def.....	1,356,440	XXX		XXX	1,356,440
0200008. 71 IAM, 3%, imm & def, 74-81.....	508,629	XXX	508,629	XXX	
0200009. 71 IAM, 3.25%, imm & def, 74-81.....	34,573,685	XXX	34,573,685	XXX	
0200010. 71 IAM, 4%, imm & def, 76-80.....	.7,662,629	XXX	.7,662,629	XXX	
0200011. 71 IAM, 4.5%, def, 81-83.....	71,815,752	XXX	71,815,752	XXX	
0200012. 71 IAM, 5.5%, def, 81-83.....	307,853,144	XXX	307,853,144	XXX	
0200013. 71 IAM, 6%, imm & def, 75-92.....	1,476,345	XXX	1,476,345	XXX	
0200014. 71 IAM, 6.25%, def, 90-92.....	9,200,641	XXX	9,200,641	XXX	
0200015. 71 IAM, 6.5%, imm & def, 89.....	.5,949,248	XXX	.5,949,248	XXX	
0200016. 71 IAM, 6.75%, imm & def, 86-88.....	18,569,492	XXX	18,569,492	XXX	
0200017. 71 IAM, 7%, imm & def, 82-91.....	.972,333	XXX	.972,333	XXX	
0200018. 71 IAM, 7.25%, imm & def, 67-86.....	.800,062	XXX	.800,062	XXX	
0200019. 71 IAM, 8%, imm & def, 87-94.....	28,108,911	XXX	28,108,911	XXX	
0200020. 71 IAM, 8.25%, imm & def, 82-84.....	.40,755	XXX	.40,755	XXX	
0200021. 71 IAM, 8.5%, def, 84-85.....	1,230,747	XXX	1,230,747	XXX	
0200022. 71 IAM, 9.25%, imm & def, 82-84.....	.24,290	XXX	.24,290	XXX	
0200023. 71 GAM, 2.75%, imm & def.....	.125,513	XXX		XXX	.125,513
0200024. 71 GAM, 6%, imm & def, 73-83.....	227,765,474	XXX		XXX	.227,765,474
0200025. 71 GAM, 6.75%, imm & def.....	.2,717,947	XXX		XXX	.2,717,947
0200026. 71 GAM, 7.5%, imm & def, 77-84.....	.6,070,015	XXX		XXX	.6,070,015
0200027. 71 GAM, 8.25%, imm & def.....	.363,028	XXX		XXX	.363,028
0200028. 71 GAM, 9%, imm & def, 84.....	.37,979	XXX		XXX	.37,979
0200029. 71 GAM, 9.5%, imm & def, 84.....	.441,868	XXX		XXX	.441,868

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200030. 71 GAM, 9.75%, imm & def, 83-84.....	621,215	XXX		XXX	621,215
0200031. 71 GAM, 10.75%, imm & def, 84.....	90,220	XXX		XXX	90,220
0200032. 71 GAM, 11.25%, imm & def, 83-84.....	354,034	XXX		XXX	354,034
0200033. 83a, 4%, imm & def, 72 and later.....	38,139,207	XXX	1,036,044	XXX	37,103,163
0200034. 83a, 4.5%, imm & def, 99.....	251,237,004	XXX	8,868,330	XXX	242,368,674
0200035. 83a, 4.75%, imm & def, 98 and later.....	698,710,531	XXX	20,271,192	XXX	678,439,339
0200036. 83a, 5%, imm & def, 96.....	771,684,775	XXX	28,693,199	XXX	742,991,576
0200037. 83a, 5.25%, def, 94 and later.....	887,886,466	XXX	28,432,481	XXX	859,453,985
0200038. 83a, 5.5%, def, 93 and later.....	1,722,358,956	XXX	228,346,461	XXX	1,494,012,495
0200039. 83a, 5.75%, imm & def, 92-93.....	368,719,125	XXX	196,376,663	XXX	172,342,462
0200040. 83a, 6%, imm & def, 87 and later.....	1,117,262,928	XXX	96,685,486	XXX	1,020,577,442
0200041. 83a, 6.25%, imm & def, 87-92.....	508,044,647	XXX	79,507,930	XXX	428,536,717
0200042. 83a, 6.5%, imm & def, 87 and later.....	647,249,613	XXX	395,435,958	XXX	251,813,655
0200043. 83a, 6.75%, imm & def, 87 and later.....	416,035,166	XXX	128,197,448	XXX	287,837,718
0200044. 83a, 7%, imm & def, 86 and later.....	191,993,803	XXX	79,060,663	XXX	112,933,140
0200045. 83a, 7.25%, imm & def, 86 and later.....	65,296,739	XXX	65,296,739	XXX	
0200046. 83a, 7.5%, imm & def, 84 and later.....	23,130,498	XXX	23,130,498	XXX	
0200047. 83a, 7.75%, imm & def, 83-92.....	12,734,750	XXX	12,734,750	XXX	
0200048. 83a, 8%, imm & def, 84-91.....	28,438,014	XXX	28,438,014	XXX	
0200049. 83a, 8.25%, imm & def, 84 and later.....	61,211,430	XXX	61,211,430	XXX	
0200050. 83a, 8.5%, imm & def, 84-91.....	253,768,945	XXX	253,768,945	XXX	
0200051. 83a, 8.75%, imm & def, 84-91.....	97,028,103	XXX	97,028,103	XXX	
0200052. 83a, 9.25%, imm & def, 85-86.....	8,098,488	XXX	8,098,488	XXX	
0200053. 83a, 9.5%, imm & def, 85-90.....	28,401,091	XXX	28,401,091	XXX	
0200054. 83a, 9.75%, imm & def, 83-84.....	22,389,504	XXX	22,389,504	XXX	
0200055. 83 GAM, 5%, imm & def, 94 and later.....	282,307,855	XXX		XXX	282,307,855
0200056. 83 GAM, 5.25%, imm & def, 93 and later.....	79,404,563	XXX		XXX	79,404,563
0200057. 83 GAM, 5.5%, imm & def, 94 and later.....	61,447,346	XXX		XXX	61,447,346
0200058. 83 GAM, 5.75%, imm and def, 87 and later.....	88,549,941	XXX		XXX	88,549,941
0200059. 83 GAM, 6%, imm & def, 86 and later.....	221,764,350	XXX		XXX	221,764,350
0200060. 83 GAM, 6.25%, imm & def, 88 and later.....	203,455,839	XXX		XXX	203,455,839
0200061. 83 GAM, 6.5%, immd & def, 85 and later.....	354,536,437	XXX		XXX	354,536,437
0200062. 83 GAM, 6.75%, imm & def, 90 and later.....	387,324,909	XXX		XXX	387,324,909
0200063. 83 GAM, 7%, imm & def, 93 and later.....	368,618,415	XXX		XXX	368,618,415
0200064. 83 GAM, 7.25%, imm & def, 87 and later.....	545,216,336	XXX		XXX	545,216,336
0200065. 83 GAM, 7.5%, imm & def, 81 and later.....	657,356,436	XXX		XXX	657,356,436
0200066. 83 GAM, 7.75%, imm & def, 87 and later.....	327,853,307	XXX		XXX	327,853,307
0200067. 83 GAM, 8%, imm & def, 86 and later.....	228,153,760	XXX		XXX	228,153,760
0200068. 83 GAM, 8.25%, imm & def, 85 and later.....	206,609,410	XXX		XXX	206,609,410
0200069. 83 GAM, 8.5%, imm & def, 86-92.....	62,041,566	XXX		XXX	62,041,566
0200070. 83 GAM, 8.75%, imm & def, 86-92.....	113,381,895	XXX		XXX	113,381,895
0200071. 83 GAM, 9.25%, imm & def, 86-90.....	148,450,500	XXX		XXX	148,450,500
0200072. 83 GAM, 9.5%, imm & def, 85-91.....	256,610,497	XXX		XXX	256,610,497
0200073. 83 GAM, 9.75%, imm & def, 85-92.....	57,874	XXX		XXX	57,874
0200074. 83 GAM, 10.5%, imm & def, 85.....	1,322,166	XXX		XXX	1,322,166
0200075. 83 GAM, 11%, imm & def, 85.....	746,231	XXX		XXX	746,231
0200076. 1994 GAR, 4.75%, imm & def, 98 and later.....	202,709,495	XXX		XXX	202,709,495
0200077. 1994 GAR, 5%, imm & def, 98 and later.....	957,306,071	XXX		XXX	957,306,071
0200078. 1994 GAR, 5.25%, imm & def, 00.....	595,357,806	XXX		XXX	595,357,806
0200079. 1994 GAR, 5.5%, imm & def, 99.....	1,186,557,685	XXX		XXX	1,186,557,685
0200080. 1994 GAR, 5.75%, imm & def, 98 and later.....	42,358,115	XXX		XXX	42,358,115
0200081. 1994 GAR, 6%, imm & def, 98 and later.....	674,447,609	XXX		XXX	674,447,609
0200082. 1994 GAR, 6.25%, imm & def, 98 and later.....	313,617,981	XXX		XXX	313,617,981
0200083. 1994 GAR, 6.5%, imm & def, 01.....	613,107,237	XXX		XXX	613,107,237
0200084. 1994 GAR, 6.75%, imm & def, 00.....	80,090,390	XXX		XXX	80,090,390
0200085. 1994 GAR, 7%, imm & def, 00.....	59,318,924	XXX		XXX	59,318,924
0200086. a-2000, 5.25%, imm & def, 1999 and later.....	48,875,225	XXX	48,875,225	XXX	
0200087. a-2000, 5.50%, imm & def, 2001 and later.....	136,501,444	XXX	136,501,444	XXX	
0200088. a-2000, 5.75%, imm & def, 98 and later.....	3,851,639	XXX	3,851,639	XXX	
0200089. a-2000, 6%, imm & def, 98 and later.....	2,108,085	XXX	2,108,085	XXX	
0200090. a-2000, 6.25%, imm & def, 98.....	4,417,871	XXX	4,417,871	XXX	
0200091. a-2000, 6.5%, imm & def, 01.....	2,360,935	XXX	2,360,935	XXX	
0200092. a-2000, 6.75%, imm & def, 01.....	2,061,754	XXX	2,061,754	XXX	
0200093. a-2000, 7%, imm & def, 00.....	1,579,965	XXX	1,579,965	XXX	
0200094. Int Only, 3.5%, imm, NB.....	628,418,588	XXX		XXX	628,418,588
0200095. Int Only, 4.5%, imm & def, 99, NB.....	473,824,040	XXX	2,327,209	XXX	471,496,831
0200096. Int Only, 4.75%, imm, 85 and later.....	638,834,517	XXX	2,068,227	XXX	636,766,290
0200097. Int Only, 5%, imm & def, 86 & later.....	235,349,347	XXX	603,558	XXX	234,745,789
0200098. Int Only, 5.25%, imm & def, 93 and later.....	68,572,669	XXX	4,487	XXX	68,568,182
0200099. Int Only, 5.5%, imm & def, 94 and later.....	200,479,482	XXX	952,291	XXX	199,527,191
0200100. Int Only, 5.75%, imm & def, 92 and later.....	33,997,959	XXX		XXX	33,997,959
0200101. Int Only, 6%, imm & def, 75 and later.....	119,347,943	XXX	618,845	XXX	118,729,098
0200102. Int Only, 6.25%, imm & def, 88 and later.....	18,615,074	XXX		XXX	18,615,074

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200103. Int Only, 6.5%, imm & def, 86 and later.....	39,539,406	XXX	.67,763	XXX	39,471,643
0200104. Int Only, 6.75%, imm & def, 92 and later.....	52,136,956	XXX	124,699	XXX	52,012,257
0200105. Int Only, 7%, imm & def, 77 and later.....	76,143,817	XXX		XXX	76,143,817
0200106. Int Only, 7.25%, imm & def, 87 and later.....	17,003,470	XXX		XXX	17,003,470
0200107. Int Only, 7.5%, imm & def, 77-94.....	356,133	XXX		XXX	356,133
0200108. Int Only, 7.75%, imm & def, 77-95.....	62,015,461	XXX		XXX	62,015,461
0200109. Int Only, 8%, imm & def, 86 and later.....	879,628	XXX		XXX	879,628
0200110. Int Only, 8.25%, imm & def, 86-95.....	12,038,639	XXX	830,726	XXX	11,207,913
0200111. Int Only, 8.5%, imm & def, 86-88.....	463,549	XXX		XXX	463,549
0200112. Int Only, 8.75%, imm & def, 86-89.....	2,845,721	XXX		XXX	2,845,721
0200113. Int Only, 9.25%, imm & def, 83-92.....	715,618	XXX		XXX	715,618
0200114. Int Only, 9.5%, imm & def, 84 and later.....	4,430,255	XXX	4,430,255	XXX	
0200115. Int Only, 9.75%, imm & def, 83-92.....	790	XXX		XXX	790
0200116. CARVM 5.25% def.....	108,280	XXX	108,280	XXX	
0200117. CARVM 5.5% def.....	1,107,952	XXX	1,107,952	XXX	
0200118. CARVM 5.75% def.....	497,185	XXX	497,185	XXX	
0200119. CARVM 6% def.....	1,441,870	XXX	1,441,870	XXX	
0200120. CARVM 6.25% def.....	7,364,703	XXX	7,364,703	XXX	
0200121. CARVM 6.50% def.....	8,878,619	XXX	8,878,619	XXX	
0200122. CARVM 6.75% def.....	5,950,573	XXX	5,950,573	XXX	
0200123. CARVM 7% def.....	1,348,964	XXX	1,348,964	XXX	
0200124. CARVM 7.25% def.....	700,910	XXX	700,910	XXX	
0200125. CARVM 8% def.....	468,689	XXX	468,689	XXX	
0200126. RETIREMENT : 2.5% def.....	188,749	XXX	188,749	XXX	
0200127. RETIREMENT : 3.5% def.....	333,354	XXX	333,354	XXX	
0200128. RETIREMENT : 4% def.....	4,352,347	XXX	4,352,347	XXX	
0200129. Guaranteed Interest Contracts held at account balance.....	3,152,208,542	XXX		XXX	3,152,208,542
0200130. Group Annuities with Purchase Provisions.....	208,065,867	XXX		XXX	208,065,867
0200131. a-2000, 5%, imm & def, 2003 and later.....	427,254,303	XXX	427,254,303	XXX	
0200132. a-2000, 4.75%, imm & def, 2003 and later.....	389,741,445	XXX	389,741,445	XXX	
0200133. Int Only, 4.25%, Imm & def, NB.....	486,966,417	XXX	.45,546	XXX	486,920,871
0200134. 1994 GAR, 4.5%, imm & def, 98 and later, NB.....	453,312,119	XXX	1,170,107	XXX	452,142,012
0200135. a-2000, 4.5%, imm & def, 2004 and later.....	526,132,677	XXX	526,132,677	XXX	
0200136. 71 IAM, 3.5%, imm & def, 72 and later.....	.48,865	XXX	.48,865	XXX	
0200137. 71 IAM, 5.0%, imm & def.....	25,456,814	XXX	25,456,814	XXX	
0200138. 71 IAM, Proj. B, 5.5%, imm & def.....	38,998	XXX	38,998	XXX	
0200139. 71 IAM, Proj. B, 5.0%, imm & def.....	.605	XXX	.605	XXX	
0200140. 71 GAM, 5.5%, imm & def.....	204,090,433	XXX		XXX	204,090,433
0200141. 71 GAM, 4.5%, imm & def.....	91,699,472	XXX		XXX	91,699,472
0200142. 71 GAM, Proj. D, 5.5%, imm & def.....	.8,105,379	XXX		XXX	8,105,379
0200143. 71 GAM, Proj. D, 4.5%, imm & def.....	27,478,882	XXX		XXX	27,478,882
0200144. 83 GAM, 4.5%, imm & def.....	132,331,320	XXX		XXX	132,331,320
0200145. 71 GAM, Proj. D, 5.0%, imm & def.....	12,002,341	XXX		XXX	12,002,341
0200146. Int Only, 4%, Immed & Defd, NB.....	539,828,137	XXX		XXX	539,828,137
0200147. 1994 GAR, 4.25%, imm & def, NB.....	.295,669,382	XXX	.2,255,241	XXX	.293,414,141
0200148. a-2000, 4.25%, imm & def, NB.....	98,321,111	XXX	98,321,111	XXX	
0200149. a-2000, 4.00%, imm & def.....	.2,523,603	XXX	2,523,603	XXX	
0200150. 83 GAM, Proj H, 6%.....	16,372,887	XXX		XXX	16,372,887
0200151. 83 GAM, Proj H, 7.5%.....	1,922,888,297	XXX		XXX	1,922,888,297
0200152. 83 GAM, Proj H, 9.5%.....	341,431,899	XXX		XXX	341,431,899
0200153. 83 GAM, Proj H, 9.75%.....	275,680,743	XXX		XXX	275,680,743
0200154. Annuity Reserves Not Included Elsewhere.....	.951,622,286	XXX	127,663	XXX	.951,494,623
0200155. 1994 GAR, 4%, imm & def.....	1,672,042,617	XXX		XXX	1,672,042,617
0200156. 1994 GAR, 3%, imm & def.....	49,853,439	XXX		XXX	49,853,439
0200157. 1994 GAR, 3.5%, imm & def.....	427,019,416	XXX		XXX	427,019,416
0200158. 1994 GAR, 3.75%, imm & def, NB.....	.737,685,387	XXX	.908,708	XXX	.736,776,679
0200159. Int Only, 2.75%, imm & def.....	.8,065,188	XXX		XXX	8,065,188
0200160. Int Only, 3.75%, imm & def, NB.....	.730,574,140	XXX		XXX	.730,574,140
0200161. a-2000, Proj AA 4.25%, imm & def, NB.....	394,583,773	XXX	.47,939,962	XXX	.346,643,811
0200162. a-2000, Proj AA 4.75%, imm & def.....	.3,511,319	XXX	2,103,504	XXX	1,407,815
0200163. a-2000, Proj AA 5.50%, imm & def.....	62,677,254	XXX	62,677,254	XXX	
0200164. a-2000, Proj AA 4.00%, imm & def, NB.....	.417,515,826	XXX	.1,158,677	XXX	.416,357,149
0200165. a-2000, Proj AA 4.50%, imm & def, NB.....	32,367,106	XXX	32,367,106	XXX	
0200166. 1994 GAR, 5%, imm & def.....	.402,498	XXX		XXX	.402,498
0200167. b-2000, Proj AA 4.25%, imm & def.....	31,676,903	XXX		XXX	31,676,903
0200168. Variable Annuity Base Reserve.....	.9,806,911,635	XXX	.6,201,170,158	XXX	.3,605,741,477
0200169. 83a, Proj D, 4%, imm & def.....	.110,533,268	XXX		XXX	.110,533,268
0200170. 83a, Proj D, 4.25%, imm & def.....	.120,601,408	XXX		XXX	.120,601,408
0200171. 83a, Proj D, 4.5%, imm & def.....	.383,848,096	XXX		XXX	.383,848,096
0200172. 83a, Proj D, 4.75%, imm & def.....	.345,377,851	XXX		XXX	.345,377,851
0200173. 83a, Proj D, 3.5%, imm & def, NB.....	.152,313,719	XXX		XXX	.152,313,719
0200174. 83a, Proj D, 3.75%, imm & def, NB.....	.548,593,641	XXX		XXX	.548,593,641

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200175. b-2000, Proj AA 3.5%, imm & def.....	.2,275,305	XXX		XXX	.2,275,305
0200176. b-2000, Proj AA 4%, imm & def.....	13,200,548	XXX		XXX	.13,200,548
0200177. b-2000, Proj AA 4.5%, imm & def.....	206,463,388	XXX		XXX	.206,463,388
0200178. a-2000, Proj AA 3%, imm & def.....	.464,218,869	XXX	.11,916,373	XXX	.452,302,496
0200179. a-2000, Proj AA 3.5%, imm & def, NB.....	.447,438,119	XXX	.15,222,347	XXX	.432,215,772
0200180. a-2000, Proj AA 3.75%, imm & def, NB.....	.1,126,332,958	XXX	.68,965,525	XXX	.1,057,367,433
0200181. 1994 GAR, 7.25%, imm & def.....	.215,080,913	XXX		XXX	.215,080,913
0200182. 1994 GAR, 7.5%, imm & def.....	.8,287,552	XXX		XXX	.8,287,552
0200183. 1994 GAR, 7.75%, imm & def.....	.72,457,510	XXX		XXX	.72,457,510
0200184. 1994 GAR, 8%, imm & def.....	.248,557,901	XXX		XXX	.248,557,901
0200185. 1994 GAR, 8.5%, imm & def.....	.8,561,106	XXX		XXX	.8,561,106
0200186. 1994 GAR, 8.75%, imm & def.....	.62,792,333	XXX		XXX	.62,792,333
0200187. 1994 GAR, 9.25%, imm & def.....	.51,373,036	XXX		XXX	.51,373,036
0200188. 1994 GAR, 9.5%, imm & def.....	.4,213	XXX		XXX	.4,213
0200189. 83a, 4.25%, imm & def.....	.281,738,739	XXX	.4,952,284	XXX	.276,786,455
0200190. a-2000, Proj AA 5%, imm & def.....	.8,716,491	XXX		XXX	.8,716,491
0200191. Int Only, 3.25%, imm & def, NB.....	.119,662,866	XXX		XXX	.119,662,866
0200192. a-2000, Proj AA 3.25%, imm & def.....	.343,883,328	XXX	.62,954,541	XXX	.280,928,787
0200193. 1994 GAR, 2.75%, imm & def.....	.25,972,111	XXX		XXX	.25,972,111
0200194. 1994 GAR, 3.25%, imm & def.....	.81,585,538	XXX		XXX	.81,585,538
0200195. a-2000, 3.75%, imm & def.....	.15,184,451	XXX	.15,184,451	XXX	
0200196. Int Only, 3.00%, imm & def, NB.....	.23,884,317	XXX		XXX	.23,884,317
0200197. a-2000, Proj AA 2.75%, imm & def.....	.39,492,580	XXX	.9,590,384	XXX	.29,902,196
0200198. a-2000, Proj AA 2.50%, imm & def.....	.35,966,852	XXX	.983,175	XXX	.34,983,677
0200199. 83a, Proj D, 3.25%, imm & def, NB.....	.26,781,089	XXX		XXX	.26,781,089
0200200. Int Only, 2.5%, imm & def.....	.1,196,249	XXX		XXX	.1,196,249
0200201. 83a, Proj D, 3%, imm & def.....	.6,930,002	XXX		XXX	.6,930,002
0200202. 1994 GAR, .75%, imm & def.....	.626,155	XXX		XXX	.626,155
0200203. 71 GAM, 5%, imm & def.....	.54,159,638	XXX		XXX	.54,159,638
0200204. 1994 GAR, 4.00%, imm & def.....	.2,630,785	XXX	.8	XXX	.2,630,777
0200205. 83a, Proj MT12UD, 3.5%, imm & def, NB.....	.52,743,827	XXX		XXX	.52,743,827
0200206. 83a, Proj MT12UD, 3.75%, imm & def, NB.....	.489,059,957	XXX		XXX	.489,059,957
0200207. 83a, Proj MT12UD, 4%, imm & def, NB.....	.447,023,199	XXX		XXX	.447,023,199
0200208. 83a, Proj MT12UD, 4.25%, imm & def, NB.....	.30,325,116	XXX		XXX	.30,325,116
0200209. 83a, Proj MT12UD, 4.5%, imm & def, NB.....	.282,874,835	XXX		XXX	.282,874,835
0200210. 1994 GAR, 8.25%, imm & def.....	.25,044,200	XXX		XXX	.25,044,200
0200211. a-2012, Proj G2 4%, imm & def.....	.23,954,395	XXX	.23,954,395	XXX	
0200212. a-2000, Proj AA 2.25%, imm & def.....	.7,290,746	XXX	.2,513,296	XXX	.4,777,450
0200213. 1994 GAR, 2%, imm & def.....	.6,689,600	XXX		XXX	.6,689,600
0200214. a-2012, Proj G2 3.5%, imm & def.....	.58,402,574	XXX	.58,402,574	XXX	
0200215. 2012 IAR 3.75% def NB.....	.31,986,117	XXX	.25,448,919	XXX	.6,537,198
0200216. 83a, Proj MT12UD, 3.25%, imm & def, NB.....	.16,212,932	XXX		XXX	.16,212,932
0200217. Int Only, 2%, imm & def.....	.10,319,332	XXX		XXX	.10,319,332
0200218. 71 GAM, Proj. D, 6.0%, imm & def.....	.37,979,645	XXX		XXX	.37,979,645
0200219. 51 GAM, 2.75%, imm & def.....	.54,571	XXX		XXX	.54,571
0200220. 71 GAM, 7.75%, imm & def.....	.63,482	XXX		XXX	.63,482
0200221. 71 GAM, 8.75%, imm & def.....	.85,362	XXX		XXX	.85,362
0200222. 71 GAM, 13.25%, imm & def.....	.580,534	XXX		XXX	.580,534
0200223. a-2012, Proj G2 3.75%, imm & def.....	.151,752	XXX	.151,752	XXX	
0200224. 37 SA*, 3.5%, imm & def.....	.13,851	XXX	.7,740	XXX	.6,111
0200225. 1994 GAR, Proj AA, 1.5%.....	.553,365	XXX		XXX	.553,365
0200226. 1994 GAR, Proj AA, 2.5%.....	.1,097,294	XXX		XXX	.1,097,294
0200227. 1994 GAR, Proj AA, 4.75%.....	.66,429,580	XXX		XXX	.66,429,580
0200228. 1994 GAR, Proj AA, 5%.....	.8,257	XXX		XXX	.8,257
0200229. 51 GAM, Proj C, 5.5%.....	.54,424	XXX		XXX	.54,424
0200230. a-2000, Proj AA, 4%.....	.593,027	XXX		XXX	.593,027
0200231. 2012 IAR 3.25% def NB.....	.293,693	XXX		XXX	.293,693
0200232. 2012 IAR 3.50% def NB.....	.3,525,220	XXX		XXX	.3,525,220
0200233. 1994 GAR, 2.5%, imm & def.....	.100,944	XXX		XXX	.100,944
0200234. 1994 GAR, Proj AA, 2.25%.....	.55,069	XXX		XXX	.55,069
0200235. 83a, Proj MT12UD, 2.5%, imm & def, NB.....	.144,168	XXX		XXX	.144,168
0200236. 83a, Proj MT12UD, 3%, imm & def, NB.....	.137,692	XXX		XXX	.137,692
0200237. 1994 GAR, Proj AA, 1%.....	.1,313,506	XXX		XXX	.1,313,506
0200238. a-2000, Proj AA 1.25%, imm & def.....	.337,828	XXX		XXX	.337,828
0200239. a-2000, Proj AA 1.5%, imm & def.....	.8,134,081	XXX		XXX	.8,134,081
0200240. a-2000, Proj AA 1.75%, imm & def.....	.329,800	XXX		XXX	.329,800
0200241. a-2000, Proj AA 2%, imm & def.....	.26,765,436	XXX		XXX	.26,765,436
0200242. Int Only, .075%, imm & def.....	.760,887	XXX		XXX	.760,887
0200243. Int Only, 1.25%, imm & def.....	.403,472	XXX		XXX	.403,472
0200244. Int Only, 1.5%, imm & def.....	.5,072,260	XXX		XXX	.5,072,260
0200245. Int Only, 1.75%, imm & def.....	.447,246	XXX		XXX	.447,246
0200246. 1994 GAR, Proj AA, 1.25%.....	.494,834	XXX		XXX	.494,834

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0299997. Totals (Gross).....	.53,488,333,834XXX.....	.10,771,394,296XXX.....	.42,716,939,538
0299998. Reinsurance ceded.....	.864,471,523XXX.....	.4,314,517XXX.....	.860,157,006
0299999. Totals (Net).....	.52,623,862,311XXX.....	.10,767,079,779XXX.....	.41,856,782,532
Supplementary Contracts with Life Contingencies:					
0300001. 37 SA*, 3.5%, 94 & prior.....	.390,022		.1,574		.388,448
0300002. 37 SA*, 4%, 57-88.....	.77,601				.77,601
0300003. a-1949, 3.5%, 69-74.....	.72,250166	.8,261		.63,823
0300004. a-1949, Modification D, 4%, 94 & prior.....	.6,180,768				.6,180,768
0300005. 51 GAM, 3.5%, 63-74.....	.500,675				.500,675
0300006. Modified '55 AMER ANN 3.5%.....	.206,283		.206,283		
0300007. 71 IAM, Projection B, 4.5%/10/4%, 48-68.....	.58		.58		
0300008. 71 IAM, 6%, 75-79.....	.984,862		.685,979		.298,883
0300009. 71 IAM, Projection B, 7.5%, 80-84.....	.229,117				.229,117
0300010. 71 GAM, 6%, 75-79.....	.2,108,677				.2,108,677
0300011. 71 GAM, 7.5%, 80-82.....	.2,405,426				.2,405,426
0300012. 71 GAM, 9.5%, 83-84.....	.1,784,825				.1,784,825
0300013. 83a, 5.5%, 96 and later.....	.18,289,070		.18,289,070		
0300014. 83a, 5.75%, 93 and later.....	.63,241		.63,241		
0300015. 83a, 6%, 76-79, 94-97.....	.17,879,859		.17,867,345		.12,514
0300016. 83a, 6.25%, 92 and later.....	.846,359		.846,359		
0300017. 83a, 6.5%, 79-84.....	.4,017,016		.4,017,016		
0300018. 83a, 6.75%, 96 and later.....	.8,962,643		.8,941,270		.21,373
0300019. 83a, 7%, 79-94.....	.5,730,494		.5,681,979		.48,515
0300020. 83a, 7.25%, 87 and later.....	.4,975,655		.4,975,655		
0300021. 83a, 7.5%, 79 and later, NB.....	.94,548				.94,548
0300022. 83a, 7.75%, 79-92.....	.136,961				.136,961
0300023. 83a, 8%, 79-91.....	.172,965				.172,965
0300024. 83a, 8.25%, 79-91.....	.120,468		.3,806		.116,662
0300025. 83a, 8.5%, 85 and later.....	.413,655		.413,655		
0300026. 83a, 8.75%, 79-92.....	.138,254				.138,254
0300027. 83a, 9.5%, 85.....	.171,592				.171,592
0300028. 83 GAM, 6%, 91 and later, NB.....	.5,012,082				.5,012,082
0300029. 83 GAM, 6.25%, 88-92, 2000 and later, NB.....	.1,042,717				.1,042,717
0300030. 83 GAM, Projection H, 6.25%, 95 & 98.....	.11,424,794				.11,424,794
0300031. 83 GAM, Projection H, 6.5%, 94.....	.3,219,862				.3,219,862
0300032. 83 GAM, Projection H, 6.75%, 96 - 97.....	.7,749,831				.7,749,831
0300033. 83 GAM, Projection H, 7%, 93.....	.1,983,584				.1,983,584
0300034. 83 GAM, Projection H, 7.5%, 86-88.....	.5,595,845				.5,595,845
0300035. 83 GAM, Projection H, 7.75%, 92.....	.2,512,947				.2,512,947
0300036. 83 GAM, Projection H, 8.25%, 90-91.....	.4,729,321				.4,729,321
0300037. 83 GAM, Projection H, 8.75%, 89.....	.2,211,816				.2,211,816
0300038. 83 GAM, Projection H, 9.5%, 85.....	.1,031,564				.1,031,564
0300039. 1994 GAR, 6.5%, 2002.....	.4,133,290				.4,133,290
0300040. 1994 GAR, 6.75 %, 2001.....	.2,916,641				.2,916,641
0300041. 1994 GAR, 7%, 2000.....	.3,487,832				.3,487,832
0300042. a-2000, 5.5%, imm & def.....	.94,407,057		.94,407,057		
0300043. a-2000, 6%, 98-99.....	.12,559,074		.12,559,074		
0300044. a-2000, 6.25%, 98.....	.12,940,881		.12,940,881		
0300045. a-2000, 6.5%, imm & def, 01.....	.11,516,976		.11,516,976		
0300046. a-2000, 6.75%, imm & def, 01.....	.10,435,800		.10,435,800		
0300047. a-2000, 7%, 00.....	.12,052,671		.12,052,671		
0300048. 1960 CSG, 3.5%, 72 and prior.....	.15,011				.15,011
0300049. 1994 GAR, 6%, 2003.....	.14,116,352				.14,116,352
0300050. 71 IAM, 3.5%, 71 and prior.....	.8,813				.8,813
0300051. 83 GAM, 5%, 93-94, 2007.....	.701,637				.701,637
0300052. 37 SA, 4.5%, 80-87.....	.801,778				.801,778
0300053. 83a, 5.0%.....	.18,914		.18,914		
0300054. 71 IAM, Projection B, 5.5%.....	.907,914		.907,914		
0300055. 71 IAM, 5.5%.....	.170,767		.170,767		
0300056. 71 IAM, 4.5%.....	.5,751		.5,751		
0300057. 71 IAM, Projection B, 5.0%.....	.2,961		.2,961		
0300058. 1994 GAR, 5.5%, imm & def, 99.....	.23,219,105				.23,219,105
0300059. a-2000 5.25%, 05.....	.66,126,201		.66,126,201		
0300060. 1994 GAR, 5.25%, imm & def.....	.9,848,223				.9,848,223
0300061. 71 IAM, Projection B, 4%.....	.181,072		.177,948		.3,124
0300062. a-2000, Proj AA 4.25%, immed & def.....	.48,721,955		.48,721,955		
0300063. a-2000, Proj AA 5.50%, immed & def.....	.42,638,330		.42,638,330		
0300064. Variable Annuity Base Reserve.....	.9,501,183		.9,501,183		
0300065. a-2000, Proj AA 3.75%, immed & def.....	.54,263,492		.54,263,492		
0300066. 1994 GAR, 4%.....	.10,509,298				.10,509,298
0300067. a-2000, Proj AA 5%, immed & def.....	.1,006,393		.1,006,393		
0300068. 1994 GAR, 3.5%.....	.36,905,507				.36,905,507
0300069. a-2000, Proj AA 4.5%, immed & def, NB.....	.36,039,373		.36,039,373		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0300070. 1994 GAR, 3%, 2012.....	149,589,668				149,589,668
0300071. a-2000, Proj AA 4%, immed & def, NB.....	.4,780,122		.4,780,122		
0300072. a-2000, Proj AA 3.5%, immed & def.....	35,549,609		35,549,609		
0300073. a-2012, Proj G2 4%, imm & def.....	84,729,869		84,729,869		
0300074. a-2000, Proj AA 3.25%, immed & def.....	28,539,401		28,539,401		
0300075. a-2000, Proj AA 2.5%, immed & def.....	.6,068		.6,068		
0300076. a-2000, Proj AA 2.75%, immed & def.....	39,058,680		39,058,680		
0300077. a-2000, Proj AA 3%, immed & def.....	.196,778		.196,778		
0300078. a-2012, Proj G2 3.5%, imm & def.....	77,149,340		77,149,340		
0300079. 2012 IAR 3.50% deferred NB.....	.605,352		.605,352		
0300080. 2012 IAR 3.75% deferred NB.....	.48,704		.48,704		
0300081. a-2012, Proj G2 3.75%, imm & def.....	.119,739,182		.119,739,182		
0300082. a-2012, Proj G2 2.25%, imm & def.....	18,911,243		18,911,243		
0300083. 83 GAM, 5.5%.....	.84,009		.72,327		11,682
0300084. a-1949 Met*, 3.5%.....	.104,754		.104,754		
0300085. 94 GAM, 4%.....	20,706,046				20,706,046
0300086. Guarantee Duration, 3%.....	.4,361,288				4,361,288
0300087. Guarantee Duration, 3.5%.....	.3,332,654				3,332,654
0300088. Guarantee Duration, 4%.....	.8,774,089				8,774,089
0300089. Guarantee Duration, 6%.....	.28,130				28,130
0300090. Reference Period, 2%.....	.6,089,342				6,089,342
0300091. Reference Period, 2.25%.....	.2,807,868				2,807,868
0300092. Reference Period, 1.5%.....	.1,451,798				1,451,798
0300093. Reference Period, 2.5%.....	.3,203,347				3,203,347
0300094. Reference Period, 2.75%.....	.6,121,529				6,121,529
0300095. Reference Period, 1.75%.....	.639,099				639,099
0300096. a-2012, Proj G2 .75%, imm & def.....	.488,349		.488,349		
0300097. a-2012, Proj G2 1.25%, imm & def.....	.8,247,361		.8,247,361		
0300098. a-2012, Proj G2 1.5%, imm & def.....	.6,131,767		.6,131,767		
0300099. a-2012, Proj G2 1.75%, imm & def.....	.5,081,774		.5,081,774		
0300100. a-2012, Proj G2 2%, imm & def.....	.4,509,342		.4,509,342		
0300101. a-2012, Proj G2 2.5%, imm & def.....	.13,573,247		.13,573,247		
0300102. a-2012, Proj G2 2.75%, imm & def.....	.9,989,792		.9,989,792		
0300103. a-2012, Proj G2 3%, imm & def.....	.18,310,348		.18,310,348		
0300104. a-2012, Proj G2 3.25%, imm & def.....	.3,754,632		.3,754,632		
0300105. a-2012, Proj G2 4.25%, imm & def.....	.6,307,666		.6,307,666		
0300106. Interest Only 3.75%.....	.1,445		.1,445		
0300107. Reference Period, .75%.....	.299,606				299,606
0300108. Reference Period, 1.25%.....	.286,794				286,794
0399997. Totals (Gross).....	1,337,218,051	.166	.961,382,344	.0	.375,835,541
0399999. Totals (Net).....	1,337,218,051	.166	.961,382,344	.0	.375,835,541

Accidental Death Benefits:

0400001. 26 INTERCO DI, 2.5%, 33-65 (41 IND).....	.487	.487			
0400002. 26-33 INTERCO DI, 2.5%, 57-60.....	.72,775		.72,775		
0400003. 59 ADB, 2.5%.....	.2,503,732		.2,503,732		
0400004. 59 ADB, 80 CSO 2.5%, 87 and later, NB.....	.3,499		.3,499		
0400005. 59 ADB, 80 CSO 2.5%, UL.....	.145,242		.145,242		
0400006. 59 ADB, 3%, 58 and later, NB.....	.1,967,611		.1,967,611		
0400007. 59 ADB, 3%, CRVM, 83.....	.1,290		.1,290		
0400008. 59 ADB, 4%.....	.965,382		.965,382		
0400009. INTERCO DI, 2.5%, 48-65.....	.1,343,106		.1,343,106		
0400010. INTERCO DI, 4.5%, 48-64.....	.16,128	.16,128			
0400011. 1958 CSO & 1959 ADB 3.5%.....	.425		.425		
0400012. 59 ADB 3.5%.....	.719,409		.719,409		
0400013. 59 ADB, 4.5%.....	.294,337		.294,337		
0400014. 2001 CSO, 3.5%.....	.2,065		.14		.2,051
0400015. 26-33 INTERCO DI 4%.....	.2,566		.2,566		
0400016. 59 ADB, 5%.....	.47,784		.47,784		
0400017. 59 ADB, 5.5%.....	.223,169		.223,169		
0400018. 59 ADB, 6%.....	.210,754		.210,754		
0400019. 59 ADB, 58 CSO, 2.5%.....	.273,701		.273,701		
0400020. 59 ADB, 58 CSO, 3%.....	.900,590		.900,590		
0400021. 59 ADB, 58CSO, 4%.....	.84,208		.84,208		
0400022. 59 ADB, 58 CSO, 4.5%.....	.1,795,060		.1,795,060		
0400023. 59 ADB, 58 CSO, 6%.....	.637,749		.637,749		
0400024. 59 ADB, 80 CSO, 4%.....	.3,130,742		.3,130,742		
0400025. 59 ADB, 80 CSO, 4.5%.....	.14,241,989		.14,241,989		
0400026. 59 ADB, 80 CSO, 5%.....	.3,527,597		.3,527,597		
0400027. 59 ADB, 80 CSO, 5.5%.....	.7,371,378		.7,371,378		
0400028. 59 ADB, 80 CSO, 6%.....	.558,295		.558,295		
0400029. 26 Class (3)*, 41 CSO 2.5%.....	.122,656		.122,656		
0499997. Totals (Gross).....	41,163,726	.16,615	.41,145,060	.0	.2,051

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0499998. Reinsurance ceded.....	15,988,581	4,962	15,983,619		
0499999. Totals (Net).....	25,175,145	11,653	25,161,441	0	2,051
Disability - Active Lives:					
0500001. MOD '35-39 INTER-CO '58 CSO 3%.....	124,567		124,567		
0500002. MOD '35-39 INTER-CO '80 CSO 4%.....	1,238		1,238		
0500003. 52 INTERCO DISA, Period 2*, 2.5%.....	8,867		8,867		
0500004. 52 INTERCO DISA, Period 2*, 80 CSO 2.5%, 87 and later, NB.....	.99,946		.99,946		
0500005. 52 INTERCO DISA, Period 2*, 80 CSO 2.5% UL, 90 and later.....	208,508		208,508		
0500006. 52 INTERCO DISA, Period 2, 3%, 61 and later, NB.....	7		7		
0500007. 91 MET LTCR 5.5%, 91 & Later, NB.....	212,576		212,576		
0500008. Industrial Sight and Limb, modified, 2.5%, 33 and later, NB.....	13,000,515	.811	12,999,704		
0500009. Industrial Sight and Limb, 4.5%, 42-47.....	1,621,065	1,621,065			
0500010. Industrial Sight and Limb, modified, 4.5%, 48-64.....	1,377,979	1,377,979			
0500011. 1958 CSO & '52 Dis Study (Per 2) 3.5%.....	.36,609		.36,609		
0500012. 52 INTERCO DISA, Period 2*, 01 CSO, 4.0%.....	.7,090,870		.7,090,870		
0500013. 26 Class (3)*, 41 CSO 2.50%.....	6,385		6,385		
0500014. 26 Class (3)*, 58 CSO 2.75%.....	260,865		260,865		
0500015. 52 INTERCO DISA, Period 2*, 58 CSO, 2.50%.....	.203,133		.203,133		
0500016. 52 INTERCO DISA, Period 2*, 58 CSO, 2.75%.....	.454,718		.454,718		
0500017. 52 INTERCO DISA, Period 2*, 58 CSO, 4%.....	1,620,275		1,620,275		
0500018. 52 INTERCO DISA, Period 2*, 58 CSO, 4.50%.....	.2,320,940		.2,320,940		
0500019. 52 INTERCO DISA, Period 2*, 80 CSO, 4%.....	9,713,306		9,713,306		
0500020. 52 INTERCO DISA, Period 2*, 80 CSO, 4.25%.....	3,443		3,443		
0500021. 52 INTERCO DISA, Period 2*, 80 CSO, 4.50%.....	82,040,943		82,040,943		
0500022. 52 INTERCO DISA, Period 2*, 01 CSO, 3.5% NB.....	.2,443,781		.2,443,781		
0500023. 52 INTERCO DISA, Period 2*, 01 CSO, 4.5%.....	7		7		
0500024. 2001 CSO, 3.5%.....	4,570				4,570
0500025. MOD '35-39 INTER-CO '58 CSO 4%.....	126,060		126,060		
0500026. MOD '35-39 INTER-CO '58 CSO 4.5%.....	125,914		125,914		
0500027. MOD '35-39 INTER-CO '58 CSO 5.5%.....	5,622		5,622		
0500028. MOD '35-39 INTER-CO '58 CSO 6%.....	.174,475		.174,475		
0500029. MOD '35-39 INTER-CO '80 CSO 4.5%.....	.190,589		.190,589		
0500030. MOD '35-39 INTER-CO '80 CSO 5%.....	.171,044		.171,044		
0500031. MOD '35-39 INTER-CO '80 CSO 5.5%.....	.410,810		.410,810		
0500032. MOD '35-39 INTER-CO '80 CSO 6%.....	8,953		8,953		
0500033. 52 INTERCO DISA, Period 2*, 17 CSO, 3.5%.....	34		34		
0599997. Totals (Gross).....	124,068,614	2,999,855	.121,064,189	0	.4,570
0599998. Reinsurance ceded.....	41,649,531	.922,320	.40,727,211		
0599999. Totals (Net).....	82,419,083	2,077,535	.80,336,978	0	.4,570
Disability - Disabled Lives:					
0600001. 26 Class (3)*, 2.5%, 32-64.....	1,841		1,841		
0600002. MOD '30-50 INTER-CO '58 CSO 3%.....	.352,178		.352,178		
0600003. 52 INTERCO DISA, 30-50 termination rates*, 2.5%, 65 and later, NB.....	.272,000		.272,000		
0600004. 52 INTERCO DISA, 30-50 termination rates, 3%, 31 & prior, cert ben 61 & later, NB.....	.310,788		.310,788		
0600005. 52 INTERCO DISA, 30-50 termination rates*, 3%, UL, 83 and later.....	13,387,189		13,387,189		
0600006. 52 INTERCO DISA, 30-50 termination rates, 3.5%, Gr Lf Inc Bn, All Years.....	1,849,406				1,849,406
0600007. 52 INTERCO DISA, 30-50 termination rates, 4%, Gr Lf Inc Bn 79 & later, NB.....	.8,914,503				8,914,503
0600008. 52 INTERCO DISA, 30-50 termination rates*, 4.5%, UL.....	29,730,691		29,730,691		
0600009. 64 CDT, 2.5%.....	.147,088				147,088
0600010. 70 INTERCO DISA, 3%.....	.632,541				632,541
0600011. 87 CDT, 4.5%.....	.936,973				936,973
0600012. 87 CDT, 5%.....	.225,405				225,405
0600013. 87 CDT, 5.5%.....	.713,353				713,353
0600014. 1952 Dis Study (Per 2) 3.5%.....	.39,922		.39,922		
0600015. 70 INTERCO DISA, 3%, GR LF EX DTH BN, all years.....	1,987,067				1,987,067
0600016. 70 INTERCO DISA, 3.5%, GR LF EX DTH BN, 78 & prior.....	1,256,856				1,256,856
0600017. 70 INTERCO DISA, 4%, GR LF EX DTH BN, 79 & later, NB.....	12,484,557				12,484,557
0600018. 70 INTERCO DISA, 4.5%, GR LF EX DTH BN, 92 & later, NB.....	4,858,340				4,858,340
0600019. 70 INTERCO DISA, 5%, GR LF EX DTH BN, 93-94, 97 & later, NB.....	.573,728				.573,728
0600020. 70 INTERCO DISA, 5.5%, GR LF EX DTH BN, 88-92.....	.590,338				.590,338
0600021. 2005 SOA GRP WAIVER (MOD), 3.5%, 78 & prior.....	.717,764,822				.717,764,822
0600022. 2005 SOA GRP WAIVER (MOD), 4%, 79 & later, NB.....	312,681,566				312,681,566
0600023. 2005 SOA GRP WAIVER (MOD), 4.5%, 92 & later, NB.....	13,369,709				13,369,709
0600024. 2005 SOA GRP WAIVER (MOD), 6%, 91 & prior.....	26,436,513				26,436,513
0600025. 2005 SOA GRP WAIVER (MOD), 4%, UL, 79 & later, NB.....	20,374,565				20,374,565
0600026. 2005 SOA GRP WAIVER (MOD), 4.5%, UL, 92 & later, NB.....	.155,533				.155,533
0600027. 70 INTERCO DISA, 4.5% NSP, SINCE 1995.....	14,807,843				14,807,843
0600028. 70 INTERCO DISA, 5.0% NSP, 1993-1994.....	.113,004				.113,004
0600029. 70 INTERCO DISA, 5.5% NSP, 1986-1992.....	.123,201				.123,201
0600030. 26 Class (3)*, 41 CSO 2.50%.....	.6,105		.6,105		
0600031. 26 Class (3)*, 58 CSO 2.75%.....	.96,028		.96,028		
0600032. 52 INTERCO DISA, Period 2*, 01 CSO, 4%.....	.7,400,179		.7,387,028		.13,151

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0600033. 52 INTERCO DISA, Period 2*, 58 CSO, 2.50%.....39,440	39,440		
0600034. 52 INTERCO DISA, Period 2*, 58 CSO, 2.75%.....10,182,860	10,182,860		
0600035. 52 INTERCO DISA, Period 2*, 58 CSO, 4%.....337,863	337,863		
0600036. 52 INTERCO DISA, Period 2*, 58 CSO, 4.50%.....1,686,805	1,686,805		
0600037. 52 INTERCO DISA, Period 2*, 80 CSO, 2.50%.....78,899	78,899		
0600038. 52 INTERCO DISA, Period 2*, 80 CSO, 4%.....6,406,236	6,351,198	55,038
0600039. 52 INTERCO DISA, Period 2*, 80 CSO, 4.25%.....1,195	1,195		
0600040. 52 INTERCO DISA, Period 2*, 80 CSO, 4.50%.....182,846,342	180,056,141	2,790,201
0600041. 01 CSO, 3.5%.....1,958,417			1,958,417
0600042. 52 INTERCO DISA, Period 2*, 01 CSO, 3.5%.....6,285,315	6,285,315		
0600043. 52 INTERCO DISA, Period 2*, 01 CSO, 4.5%.....31,786	31,786		
0600044. MOD '30-50 INTER-CO '58 CSO 4%.....430,112	430,112		
0600045. MOD '30-50 INTER-CO '58 CSO 4.5%.....258,432	258,432		
0600046. MOD '30-50 INTER-CO '58 CSO 5.5%.....23,007	23,007		
0600047. MOD '30-50 INTER-CO '58 CSO 6%.....342,418	342,418		
0600048. MOD '30-50 INTER-CO '80 CSO 4.5%.....546,333	546,333		
0600049. MOD '30-50 INTER-CO '80 CSO 5%.....419,756	419,756		
0600050. MOD '30-50 INTER-CO '80 CSO 5.5%.....1,019,251	1,019,251		
0600051. MOD '30-50 INTER-CO '80 CSO 6%.....11,721	11,721		
0600052. 2017 CSO, 3.5%.....25,259			25,259
0699997. Totals (Gross).....1,405,525,2790259,686,30201,145,838,977
0699998. Reinsurance ceded.....58,114,700	52,867,298	5,247,402
0699999. Totals (Net).....1,347,410,5790206,819,00401,140,591,575

Miscellaneous Reserves:

0700001. For excess of valuation net premiums over corresponding gross premiums.....643,117,925	602,452,612	40,665,313
For surrender values in excess of reserves otherwise required and carried in this schedule8,516,249	8,516,249		
0700003. For extra mortality on pol. converted from Grp, computed at 5%, 93 and later.....106,715,957			106,715,957
0700004. For non-UL adjustments not included in Section A above.....395,964,882			395,964,882
0700005. For UL adjustments not included in Section A above.....103,491,001	145,272	103,345,729
0700006. For variable life insurance minimum death benefit guarantees.....30,632,259	30,632,259		
0700007. Earnings enhancement benefits.....7,267	7,267		
0700008. Additional actuarial reserves- Asset/liability analysis.....217,736,033			217,736,033
0700009. Variable Annuity Excess Reserve.....1,184,445,724	1,097,987,717	86,458,007
0700010. 2017 CSO, 3.5%.....9,580	9,391	189
0700011. For extra mortality on policies converted from term.....23,367	23,367		
0799997. Totals (Gross).....2,690,660,24401,739,774,1340950,886,110
0799998. Reinsurance ceded.....147,167,522	147,167,522		
0799999. Totals (Net).....2,543,492,72201,592,606,6120950,886,110
9999999. Totals (Net) - Page 3, Line 1.....103,152,460,582750,731,86353,963,488,6812,94848,438,237,090

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contacts in Column 2 that no longer contain a mortality risk are Life Insurance \$.....0, Annuities \$....4,321,535,923, Supplementary Contracts with Life Contingencies \$....26,337,281, Accidental Death Benefits \$.....0, Disability-Active Lives \$.....0, Disability-Disabled Lives \$.....0, Miscellaneous Reserves, \$.....0.

Annual Statement for the year 2020 of the **Metropolitan Life Insurance Company**
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? 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 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.
 Form 7FV-93 (11) Greater of 2.00% and Moody's published corporate bond yield average
 Form 1-35-08 Greater of 2.50% and Moody's published corporate bond yield average
 Form GPNP12-01 UL Greater of 2.00% and Moody's published corporate bond yield average
 Form GPNP16-01 ppvl Greater of 4.00% and Moody's published corporate bond yield average
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: \$..... 12,470,598,654
 7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
 fair value
- 7.3 State the amount of reserves established for this business: \$..... 0
 7.4 Identify where the reserves are reported in the blank.
8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December of the current year? Yes [] No [X]
 8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: \$.....
 8.2 State the amount of reserves established for this business: \$.....
 8.3 Identify where the reserves are reported in the blank:
9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? Yes [] No [X]
 9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: \$.....
 9.2 State the amount of reserves established for this business: \$.....
 9.3 Identify where the reserves are reported in the blank:

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

1 Description of Valuation Class	Valuation Basis		4 Increase in Actuarial Reserve Due To Change
	2 Changed From	3 Changed To	
LIFE CONTRACTS (Including supplementary contracts set up on a basis other than that used to determine benefits) (Exhibit 5)			
0100001. Variable Annuity Reserves.....	AG43 methodology	VM21/NYPBR methodology.....	.684,400,000
0199999. Subtotal (Page 7, Line 6).....	XXX.....	XXX.....	.684,400,000
9999999. Total (Column 4 only).....			.684,400,000

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

	1	Comprehensive		4	5	6	7	8	9	10	11	12	13	
		2	3											
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
ACTIVE LIFE RESERVE														
1. Unearned premium reserves.....	49,612,644						506,521					47,738,534		1,367,589
2. Additional contract reserves (b).....	14,199,540,256											590,975,132	13,524,226,475	84,338,649
3. Additional actuarial reserves - Asset/Liability analysis.....	250,000,000												250,000,000	
4. Reserve for future contingent benefits.....	7,730,017						3,928,146					53,815		3,748,056
5. Reserve for rate credits.....	0													
6. Aggregate write-ins for reserves.....	0	0	0	0	0	0	0	0	0	0	0	0	0	0
7. Totals (Gross).....	14,506,882,917	0	0	0	0	4,434,667	0	0	0	0	0	638,767,481	13,774,226,475	89,454,294
8. Reinsurance ceded.....	74,237,501											60,470,843		13,766,658
9. Totals (Net).....	14,432,645,416	0	0	0	0	4,434,667	0	0	0	0	0	578,296,638	13,774,226,475	75,687,636
CLAIM RESERVE														
10. Present value of amounts not yet due on claims.....	9,935,867,610						58,098,528					7,778,708,281	2,095,027,822	4,032,979
11. Additional actuarial reserves - Asset/Liability analysis.....	0													
12. Reserve for future contingent benefits.....	0													
13. Aggregate write-ins for reserves.....	0	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Totals (Gross).....	9,935,867,610	0	0	0	0	58,098,528	0	0	0	0	0	7,778,708,281	2,095,027,822	4,032,979
15. Reinsurance ceded.....	430,444,882											429,083,193		1,361,689
16. Totals (Net).....	9,505,422,728	0	0	0	0	58,098,528	0	0	0	0	0	7,349,625,088	2,095,027,822	2,671,290
17. TOTALS (Net).....	23,938,068,144	0	0	0	0	62,533,195	0	0	0	0	0	7,927,921,726	15,869,254,297	78,358,926
18. TABULAR FUND INTEREST.....	913,989,899											255,818,650	658,085,578	85,671

DETAILS OF WRITE-INS

0601.....	0													
0602.....	0													
0603.....	0													
0698. Summary of remaining write-ins for Line 6 from overflow page.....	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above).....	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1301.....	0													
1302.....	0													
1303.....	0													
1398. Summary of remaining write-ins for Line 13 from overflow page.....	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1399. Totals (Lines 1301 through 1303 + 1398) (Line 13 above).....	0	0	0	0	0	0	0	0	0	0	0	0	0	0

(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.

Col (11): 1990 and prior - 1964 or 1985 CIDA @ 3.0% - 6.0%; 1 or 2 yr FPT; Col (11): 1991 through 2019 - 1964 or 1985 CIDA @ 3.5% - 6.0%; 1 or 2 yr FPT; Col (11): 2020 and later - 2013 IDIVT @ 3.25%; 1 or 2 yr FPT; Col (11): 1990 and prior - 1964 CDT or Met84 @ 2.5% - 7.0%;

Col (11): 1991 through 2016 - 1964 CDT or 1987 CGDT @ 3.0% - 7.0%; Col (11): 2017 and later - 2012 GLDT @ 2.25% - 3.0%; Col (12): LTC all years - 1985 NNHS and other morbidity tables @ 2.75% - 5.5% 1 yr FPT; Col (13): All years - Gen. Population Incidence Rates @ 3.25%-3.50%; 1 or 2yr FPT

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.....	63,599,167,498		47,571,638	10,400,849,812	664,245,288	52,486,500,760
2. Deposits received during the year.....	74,841,886,111			2,872,644,013	19,065,777	71,950,176,321
3. Investment earnings credited to the account.....	1,227,028,431		1,760,880	209,800,499	21,607,041	993,860,011
4. Other net change in reserves.....	830,997,782					830,997,782
5. Fees and other charges assessed.....	344,932			2,440		342,492
6. Surrender charges.....	0					
7. Net surrender or withdrawal payments.....	72,043,237,015		9,491,350	2,740,086,911	66,014,060	69,227,644,694
8. Other net transfers to or (from) Separate Accounts.....	(224,455,287)		(170,327)	(322,730)		(223,962,230)
9. Balance at the end of current year before reinsurance (Lines 1 + 2 + 3 + 4 - 5 - 6 - 7 - 8).....	68,679,953,162	0	40,011,495	10,743,527,703	638,904,046	57,257,509,918
10. Reinsurance balance at the beginning of the year.....	1,308,557,815			1,308,537,567	21,686	(1,438)
11. Net change in reinsurance assumed.....	8,858,968			8,858,968		
12. Net change in reinsurance ceded.....	0					
13. Reinsurance balance at the end of the year (Lines 10 + 11 - 12).....	1,317,416,783	0	0	1,317,396,535	21,686	(1,438)
14. Net balance at the end of the current year after reinsurance (Lines 9 + 13).....	69,997,369,945	0	40,011,495	12,060,924,238	638,925,732	57,257,508,480

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

	1 Total	2 Industrial Life	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health		
			3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1. Due and unpaid:											
1.1 Direct.....	199,863,393	910,505	22,515,877	1,643,806	3,316,760		101,586,243	68,396,666	(3,447,314)		4,940,850
1.2 Reinsurance assumed.....	597,267							890			596,377
1.3 Reinsurance ceded.....	1,709,493		220,000								1,489,493
1.4 Net.....	198,751,167	910,505	22,295,877	1,643,806	3,316,760	0	101,586,243	68,397,556	(3,447,314)	0	4,047,734
2. In course of settlement:											
2.1 Resisted:											
2.11 Direct.....	2,670,050		1,317,500				1,352,550				
2.12 Reinsurance assumed.....	0										
2.13 Reinsurance ceded.....	22,446		22,446								
2.14 Net.....	2,647,604	0	(b) 1,295,054	(b) 0	(b) 0	(b) 0	(b) 1,352,550	.0	0	0	0
2.2 Other:											
2.21 Direct.....	2,210,327,115	11,061,418	410,040,268				1,573,877,321		201,581,984		13,766,124
2.22 Reinsurance assumed.....	138,653,239		47,641,219	12,702,219	760,145		72,568,188	10,871	1,827,958		3,142,639
2.23 Reinsurance ceded.....	138,311,866		124,543,139				7,451,882		1,957,182		4,359,663
2.24 Net.....	2,210,668,488	11,061,418	(b) 333,138,348	(b) 12,702,219	760,145	(b) 0	(b) 1,638,993,627	10,871	(b) 201,452,760	(b) 0	(b) 12,549,100
3. Incurred but unreported:											
3.1 Direct.....	1,340,313,862	867,026	87,390,810				898,571,805	34,835,256	308,179,663		10,469,302
3.2 Reinsurance assumed.....	75,183,250		17,356,719					54,443,140		2,788,426	
3.3 Reinsurance ceded.....	48,494,228		40,381,941					4,860,495		1,478,997	
3.4 Net.....	1,367,002,884	867,026	(b) 64,365,588	(b) 0	(b) 0	(b) 0	(b) 948,154,450	34,835,256	(b) 309,489,092	(b) 0	(b) 9,291,472
4. Totals:											
4.1 Direct.....	3,753,174,420	12,838,949	521,264,455	1,643,806	3,316,760	0	2,575,387,919	103,231,922	506,314,333	0	29,176,276
4.2 Reinsurance assumed.....	214,433,756	0	64,997,938	12,702,219	760,145	0	127,011,328	11,761	4,616,384	0	4,333,981
4.3 Reinsurance ceded.....	188,538,033	0	165,167,526	0	0	0	12,312,377	0	3,436,179	0	7,621,951
4.4 Net.....	3,779,070,143	(a) 12,838,949	(a) 421,094,867	14,346,025	4,076,905	0	(a) 2,690,086,870	103,243,683	507,494,538	0	25,888,306

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to \$.....0 in Column 2, \$.....0 in Column 3 and \$.....0 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 \$.....0, Individual Annuities \$.....0, Credit Life (Group and Individual) \$.....0, and Group Life \$.....0,

are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health \$....1,077,485,968, Credit (Group and Individual) Accident and Health \$.....0 and Other Accident and Health \$....124,386,624

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 Total	2 Industrial Life (a)	Ordinary			6 Supplementary Contracts	Group		Accident and Health		
			3 Life Insurance (b)	4 Individual Annuities	5		7 Life Insurance (c)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1. Settlements during the year:											
1.1 Direct.....	25,241,531,030	78,052,167	3,119,337,797	886,751,792	160,723,001		9,830,752,688	5,296,713,156	5,420,138,507		449,061,922
1.2 Reinsurance assumed.....	915,768,507		243,207,471	51,810,851	10,799,189		507,231,289	2,371,551	23,091,222		77,256,934
1.3 Reinsurance ceded.....	7,412,932,106	64,308,822	2,356,608,672	839,184			4,559,174,840	100,823,278	276,434,335		54,742,975
1.4 Net.....(d)	18,744,367,431	13,743,345	1,005,936,596	937,723,459	171,522,190	0	5,778,809,137	5,198,261,429	5,166,795,394	0	471,575,881
2. Liability December 31, current year from Part 1:											
2.1 Direct.....	3,753,174,420	12,838,949	521,264,455	1,643,806	3,316,760	0	2,575,387,919	103,231,922	506,314,333	0	29,176,276
2.2 Reinsurance assumed.....	214,433,756	0	64,997,938	12,702,219	760,145	0	127,011,328	11,761	4,616,384	0	4,333,981
2.3 Reinsurance ceded.....	188,538,033	0	165,167,526	0	0	0	12,312,377	0	3,436,179	0	7,621,951
2.4 Net.....	3,779,070,143	12,838,949	421,094,867	14,346,025	4,076,905	0	2,690,086,870	103,243,683	507,494,538	0	25,888,306
3. Amounts recoverable from reinsurers Dec. 31, current year.....	1,594,838,209	18,004,964	577,080,273				829,171,369	1,960,412	161,190,574		7,430,617
4. Liability December 31, prior year:											
4.1 Direct.....	3,689,604,066	14,324,145	611,309,445	1,863,818	2,959,420		2,255,833,134	296,266,903	487,774,905		19,272,296
4.2 Reinsurance assumed.....	161,864,414		51,290,440	8,800,766	561,292		97,124,348	11,760	2,783,890		1,291,918
4.3 Reinsurance ceded.....	146,910,705		129,758,176				9,841,164		3,503,768		3,807,597
4.4 Net.....	3,704,557,776	14,324,145	532,841,709	10,664,584	3,520,712	0	2,343,116,319	296,278,663	487,055,027	0	16,756,617
5. Amounts recoverable from reinsurers Dec. 31, prior year.....	1,383,720,952	12,293,475	469,252,322				846,279,580	1,938,687	45,664,776		8,292,112
6. Incurred benefits:											
6.1 Direct.....	25,305,101,384	76,566,971	3,029,292,807	886,531,780	161,080,341	0	10,150,307,473	5,103,678,175	5,438,677,935	0	458,965,902
6.2 Reinsurance assumed.....	968,337,849	0	256,914,969	55,712,304	10,998,042	0	537,118,269	2,371,552	24,923,716	0	80,298,997
6.3 Reinsurance ceded.....	7,665,676,691	70,020,311	2,499,845,973	839,184	0	0	4,544,537,842	100,845,003	391,892,544	0	57,695,834
6.4 Net.....	18,607,762,541	6,546,660	786,361,803	941,404,900	172,078,383	0	6,142,887,899	5,005,204,724	5,071,709,107	0	481,569,065

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$....6,610,120 in Line 1.1, \$....967,306 in Line 1.4, \$....6,584,638 in Line 6.1 and \$....750,031 in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$....118,935,633 in Line 1.1, \$....19,840,643 in Line 1.4, \$....113,571,447 in Line 6.1 and \$....14,141,595 in Line 6.4.

(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$.....0 in Line 1.1, \$.....0 in Line 1.4, \$.....0 in Line 6.1 and \$.....0 in Line 6.4.

(d) Includes \$....16,150,710 premiums waived under total and permanent disability benefits.

Annual Statement for the year 2020 of the **Metropolitan Life Insurance Company**
EXHIBIT OF NONADMITTED 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).....			0
2. Stocks (Schedule D):			
2.1 Preferred stocks.....			0
2.2 Common stocks.....	151,312,797	150,344,669	(968,128)
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens.....			0
3.2 Other than first liens.....			0
4. Real estate (Schedule A):			
4.1 Properties occupied by the company.....			0
4.2 Properties held for the production of income.....			0
4.3 Properties held for sale.....			0
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA).....			0
6. Contract loans.....			0
7. Derivatives (Schedule DB).....			0
8. Other invested assets (Schedule BA).....	506,701,189	387,105,322	(119,595,867)
9. Receivables for securities.....			0
10. Securities lending reinvested collateral assets (Schedule DL).....			0
11. Aggregate write-ins for invested assets.....	0	100,344,300	100,344,300
12. Subtotals, cash and invested assets (Lines 1 to 11).....	658,013,986	637,794,291	(20,219,695)
13. Title plants (for Title insurers only).....			0
14. Investment income due and accrued.....	19,173,277	86,176	(19,087,101)
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection.....	87,885,699	84,343,391	(3,542,308)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due.....			0
15.3 Accrued retrospective premiums and contracts subject to redetermination.....			0
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers.....			0
16.2 Funds held by or deposited with reinsured companies.....			0
16.3 Other amounts receivable under reinsurance contracts.....			0
17. Amounts receivable relating to uninsured plans.....			0
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0
18.2 Net deferred tax asset.....	1,788,488,701	2,128,463,055	339,974,354
19. Guaranty funds receivable or on deposit.....			0
20. Electronic data processing equipment and software.....	11,974,919	51,519,297	39,544,378
21. Furniture and equipment, including health care delivery assets.....	17,730,500	21,209,645	3,479,145
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0
23. Receivables from parent, subsidiaries and affiliates.....			0
24. Health care and other amounts receivable.....	171	235	64
25. Aggregate write-ins for other-than-invested assets.....	160,008,444	217,159,020	57,150,576
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	2,743,275,697	3,140,575,110	397,299,413
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0
28. TOTALS (Lines 26 and 27).....	2,743,275,697	3,140,575,110	397,299,413

DETAILS OF WRITE-INS

1101. Receivables for investments other than securities.....	0	100,344,300	100,344,300
1102.			0
1103.			0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....	0	100,344,300	100,344,300
2501. Leasehold improvements.....	91,473,335	120,932,087	29,458,752
2502. Miscellaneous.....	40,499,915	48,952,088	8,452,173
2503. Prepaid real estate taxes and expenses.....	19,567,146	37,517,744	17,950,598
2598. Summary of remaining write-ins for Line 25 from overflow page.....	8,468,048	9,757,101	1,289,053
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	160,008,444	217,159,020	57,150,576

NOTES TO THE FINANCIAL STATEMENTS**1. Summary of Significant Accounting Policies and Going Concern****A. Accounting Practices**

The accompanying financial statements of Metropolitan Life Insurance Company (the “Company”) have been prepared on the basis of accounting practices prescribed or permitted (“NY SAP”) by the State of New York (“New York”) Department of Financial Services (the “Department” or “NYDFS”).

The Department recognizes only the statutory accounting practices prescribed or permitted by New York in determining and reporting the financial condition and results of operations of an insurance company, in determining its solvency under the New York Insurance Law. In 2001, the National Association of Insurance Commissioners’ (“NAIC”) *Accounting Practices and Procedures Manual* (“NAIC SAP”) was adopted as a component of NY SAP.

The Department has adopted certain prescribed accounting practices that differ from those found in NAIC SAP, some of which affect the financial statements of the Company. A reconciliation of the Company’s net income and capital and surplus between NY SAP and NAIC SAP is as follows (in millions):

	SSAP Number⁽¹⁾	Financial Statement Page	Financial Statement Line Number	For the Year Ended December 31, 2020	For the Year Ended December 31, 2019
Net income (loss), NY SAP				\$ 3,394	\$ 3,859
State prescribed practices:					
Deferred Annuities using NY Regulation 213 and NY Regulation 151	51R,00	3,4	1,19	(241)	1
Reg 128 reserves	51R,56,00	3,4	1,12,19	1	—
NY Regulation 213 § 103.5 valuation of payout annuity reserves	51R,56,00	3,4	1,12,19	(35)	24
NY Regulation 213 § 103.6 valuation of variable annuity reserves					
NYDFS Circular Letter No. 11 (2010) impact on deferred premiums	61R	2,4	1,2,15	(3)	(4)
NYDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium	61R,00	2,4	1,2,15	(2)	5
Group term life deficiency reserve	51R	3,4	19	(15)	(19)
NY Special Considerations Letter	51R,54R	3,4	1,2,19	—	—
State permitted practices: NONE					
Net income, NAIC SAP				\$ 3,099	\$ 3,866

			December 31, 2020	December 31, 2019
Statutory capital and surplus, NY SAP			\$ 11,315	\$ 10,915
State prescribed practices:				
Deferred Annuities using NY Regulation 213 and NY Regulation 151 - net income impact	51R,00	3,4	1,19	(241)
Deferred Annuities using NY Regulation 213 and NY Regulation 151 - surplus only impact	51R,00	3,4	1,19	980
Reg 128 reserves	51R,56,00	3,4	1,12,19	6
NY Regulation 213 § 103.5 valuation of payout annuity reserves	51R,56,00	3,4	1,12,19	93
NY Regulation 213 § 103.6 valuation of variable annuity reserves				
NYDFS Circular Letter No. 11 (2010) impact on deferred premiums	61R	2,4	1,2,15	59
NYDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium	61R,00	2,4	1,2,15	(42)
Group term life deficiency reserve	51R	3,4	19	34
NY Special Considerations Letter	51R,54R	3,4	1,2,19	508
State permitted practices: NONE				
Statutory capital and surplus, NAIC SAP			\$ 12,712	\$ 11,986

⁽¹⁾ Statement of Statutory Accounting Principles. 00 denotes a state prescribed practice.

The Company’s risk-based capital (“RBC”) would not have triggered a regulatory event without the use of the state prescribed practices.

NOTES TO THE FINANCIAL STATEMENTS

The following table shows the tax impacts of New York prescribed accounting practices that differ from NAIC SAP, along with the Company's capital and surplus under NAIC SAP before and after such adjustments (in millions):

	December 31, 2020	December 31, 2019
Statutory capital and surplus, NAIC SAP	\$ 12,712	\$ 11,986
Current tax impact	—	(12)
Deferred tax impact	210	159
Statutory capital and surplus, NAIC SAP	\$ 12,922	\$ 12,133

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of the statutory financial statements requires that management make estimates and assumptions that affect the reported amounts of assets and liabilities at the dates of the financial statements. In applying these estimates, management makes subjective and complex judgments that frequently require assumptions about matters that are inherently uncertain, including the novel coronavirus COVID-19 Pandemic. It also requires disclosure of contingent assets and liabilities at the dates of the financial statements and the reported amounts of revenues and expenses during the reporting periods. Actual results may differ from those estimates.

All references to realized and unrealized net capital gains (losses), including other than temporary impairments ("OTTI") and impairments, are pre-tax unless otherwise noted.

C. Accounting Policy

Life premiums are recognized as revenue when due from policyholders under the terms of the insurance contract. Annuity considerations are recognized as revenue when received. Health premiums are earned ratably over the term of the related insurance policies and reinsurance agreements. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred. Deposits on deposit-type agreements are entered directly as a liability when received. Reserves for losses and unearned premiums ceded to reinsurers have been reported as reductions of related reserves.

Policyholder dividends are determined annually by the Company's Board of Directors. The aggregate amount of policyholder dividends is based on actual interest, mortality, morbidity and expense experience for the year as well as management's judgment as to the appropriate level of statutory surplus to be retained by the Company.

In addition, the Company uses the following accounting policies:

- (1) Short-term investments are stated in the same manner as comparable longer-term investments described below.
- (2) Bonds not backed by other loans are generally stated at amortized cost unless they have a NAIC rating designation of 6, which are stated at the lower of amortized cost or fair value. Bonds not backed by other loans are amortized using the scientific method. The Company did not sell and reacquire any NAIC Securities Valuation Office Identified Funds.
- (3) Common stocks of nonaffiliates are stated at fair value.
- (4) Redeemable preferred stocks are generally stated at cost or amortized cost unless they have a NAIC rating designation of 4, 5 or 6, in which case such stocks are stated at the lower of cost, amortized cost or fair value. Perpetual preferred stocks are generally stated at cost unless they have a NAIC rating designation of 4, 5 or 6, in which case such stocks are stated at the lower of cost or fair value.
- (5) Mortgage loans on real estate are principally stated at amortized cost, net of valuation allowances.
- (6) Mortgage-backed bonds, included in bonds, are generally stated at amortized cost using the scientific method unless they have a NAIC rating designation of 6, which are stated at the lower of amortized cost or fair value. Amortization of the discount or premium from the purchase of these securities considers the estimated timing and amount of prepayments of the underlying mortgage loans. Actual prepayment experience is periodically reviewed and effective yields are recalculated when differences arise between the prepayments originally anticipated and the actual prepayments received and currently anticipated. For credit-sensitive mortgage-backed and asset-backed bonds and certain prepayment-sensitive bonds (e.g., interest-only securities), the effective yield is recalculated on a prospective basis. For all other mortgage-backed and asset-backed bonds, the effective yield is recalculated on a retrospective basis.

For certain residential mortgage-backed securities ("RMBS") and commercial mortgage-backed securities ("CMBS"), both an initial and final NAIC designation is determined on a security-by-security basis based on a range of values published by the NAIC. The initial designation is used to determine the carrying value of the RMBS or CMBS. RMBS and CMBS with initial designations of 1 to 5 are stated at amortized cost, while RMBS and CMBS with initial designations of 6 are stated at the lower of amortized cost or fair value. The final designation calculation compares this carrying value with a range of values, resulting in a final NAIC designation reported herein, which is used for all other accounting and reporting purposes.

- (7) The Company accounts for investments in subsidiary, controlled and affiliated ("SCA") companies using the statutory equity of the investee if the entity is an insurance company. All noninsurance entities are valued at the U.S. Generally Accepted Accounting Principles ("GAAP") equity of the investee.

NOTES TO THE FINANCIAL STATEMENTS

- (8) Investments in joint ventures, partnerships and limited liability companies (“LLC”) are carried at the underlying audited GAAP equity (or audited International Financial Reporting Standards (“IFRS”) equity for certain partnership interests) of the respective entity’s financial statements. Undistributed earnings of these entities are recognized in unrealized gains and losses. Such investments are nonadmitted if they do not have financial statement audits.
- (9) See Note 8 for the derivative accounting policy.
- (10) The Company considers anticipated investment income as a factor in the premium deficiency calculation.
- (11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability are continually reviewed and any adjustments are reflected in the period determined.
- (12) The Company did not modify its capitalization policy from the prior period.
- (13) The Company estimates pharmaceutical rebate receivables by assuming the same proportional relationship between rebates and premiums as exists for periods when actual rebates have been received.

D. Going Concern

Management does not have any substantial doubt about the Company’s ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors**Accounting Pronouncements**

Changes to statutory accounting are issued by the NAIC in the form of statutory statements of accounting principles (“SSAPs”). The Company considers the applicability and impact of all SSAPs. Except as noted below, the SSAPs adopted by the Company during 2020 did not have a material impact on the Company’s financial statements.

On December 28, 2020, the NAIC adopted Interpretations of Statutory Accounting Principles (“INT”) No. 20-10, *Reporting Nonconforming Credit Tenant Loans* (“CTLs”), in response to inconsistencies in the reporting nonconforming CTLs as bonds. The guidance provides clarification that if CTLs qualify for certain structural criteria per the Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual) then they will be considered to be conforming CTLs and accordingly be reported as bonds. For those nonconforming CTLs that do not qualify under the criteria, they can continue to be reported as bonds for the year ended December 31, 2020 if they have been filed by February 15, 2021 for an SVO-assigned NAIC designation. Nonconforming CTLs that have been previously reported on a different reporting schedule (e.g., Schedule B or Schedule BA) shall remain on the prior reporting schedule. There is no requirement for reporting entities to pursue SVO-assigned designations for these nonconforming CTLs. The Company has no nonconforming CTLs that have been reported as bonds, as all nonconforming CTLs are reported as mortgage loans. This guidance will expire on October 1, 2021.

In July 2020, the NAIC adopted INT No. 20-09, *Basis Swaps as Result of the LIBOR Transition*, to provide guidance stating that basis swaps, issued by central clearing parties in response to the market-wide transition away from the London Interbank Offered Rate (“LIBOR”), shall be reported as “hedging - other” and at fair value. To be considered or reported as an “effective” hedge, the instrument must qualify as a highly effective hedge per SSAP 86. The Company has provided all required disclosures.

On March 27, 2020, former President Trump signed into law the Coronavirus Aid, Relief, and Economic Security Act (“CARES Act”). Provisions of the act specifically address temporary relief from troubled debt restructurings and temporary modification of loan provisions due to the economic stress caused by shutdown of the U.S. economy. Additionally, Federal and state government agencies and prudential banking regulators have provided temporary relief measures to financial institutions to accommodate temporary loan modifications to borrowers and to insurance carriers to provide temporary relief to premiums due.

On April 15, 2020, the NAIC adopted interpretive accounting guidance in response to the economic effects of the COVID-19 Pandemic. The guidance adopted is temporary and applicable to the financial statements over specific periods of time unless extensions are adopted in the future.

NOTES TO THE FINANCIAL STATEMENTS

Interpretations of Statutory Accounting Principles No. 20-03, *Troubled Debt Restructuring Due to COVID-19*, which clarifies that a modification of mortgage loan or bank loan terms in response to COVID-19 shall follow the provisions detailed in the April 7, 2020 “Interagency Statement on Loan Modifications and reporting for Financial Institutions Working with Customers Affected by the Coronavirus” and the CARES Act in determining whether a modification shall be reported as a troubled debt restructuring within SSAP No. 36, *Troubled Debt Restructuring* (“SSAP 36”). This guidance is only applicable for the period beginning on March 1, 2020 and ending on the earlier of December 31, 2020, or the date that is 60 days after the date on which the national emergency concerning COVID-19 terminates. The Company has elected the option under this guidance not to account for or report qualifying concessions as troubled debt restructurings and does not classify such mortgage loans as either past due or nonaccrual during the payment deferral period. The adoption of this guidance did have an impact on the Company’s financial statements. For some qualifying mortgage loan borrowers, the Company granted concessions which were short-term interest and principal payment deferrals. Deferred mortgage loan interest and principal payments were \$79 million at December 31, 2020.

On May 20, 2020, the NAIC adopted additional interpretive accounting guidance in response to the economic effects of the COVID-19 Pandemic. The guidance adopted is temporary and applicable to the financial statements over specific periods of time unless extensions are adopted in the future.

On June 15, 2020 and July 22, 2020, the NAIC adopted and amended, respectively, Interpretation No. 20-08, *COVID-19 Premium Refunds, Limited-Time Exceptions, Rate Reductions and Policyholder Dividends* in response to the economic effects of the COVID-19 Pandemic. The guidance clarifies that (i) voluntary and jurisdiction-directed refunds that are not required by the policy term, are return of premiums and accounted for as an adjustment to premiums and provided a limited-time exception to allow for underwriting expense reporting for property & casualty line of businesses which met certain requirements. The limited-time exception also includes additional disclosure requirements; (ii) refunds in accordance with insurance policy terms should continue to follow existing guidance in SSAP 53, *Property & Casualty Contracts - Premiums*, SSAP 54R, *Individual and Group Accident and Health Contracts*, or SSAP 66, *Retrospective Rated Contracts*; (iii) offering rate reductions instead of premium refunds shall be recognized as immediate adjustments to premiums if it is on in-force business or reflect in the premium rate charged on future renewals; (iv) disclosures and reporting of policyholder dividends on property and casualty contracts are not impacted by this interpretation but provides additional guidance when dividends are issued in response to COVID-19 decreases in activity; and (v) disclosures on refunds, rate reductions and policyholder dividends because of decreased activity due to COVID-19 are disclosed as unusual and infrequent items in Note 21 Other Items - Section A, *Unusual or Infrequent Items*, in addition to any other existing disclosures relating to policyholder payments. This guidance will be nullified on January 1, 2021. The Company has complied with all required accounting and disclosure requirements. See Note 21A.

In May 2020, the NAIC adopted revisions to SSAP No. 41R, *Surplus Notes* to require additional disclosures regarding the issuance of surplus notes, specifically those that are structured in a manner which typical cash flows have been reduced or eliminated. The Company has provided all required disclosures.

In May 2020, the NAIC adopted revisions to SSAP No. 3, *Accounting Changes and Corrections of Errors* and SSAP No. 51R, *Life Contracts* (“SSAP 51R”) to add references, disclosures and accounting requirements for Section 21 of the Valuation Manual, Requirements for Principle-Based Reserves for Variable Annuities, and phase-in requirements for reporting changes in the valuation basis. The adoption of these revisions did have an impact on the Company’s financial statements and the Company has provided all required disclosures.

In May 2020, the NAIC adopted revisions to Appendix A-001, *Investments of Reporting Entities*, Section 3, Summary Investment Schedule to add a line for total mortgage valuation allowance. The Company has provided all required disclosures.

In March 2020, the NAIC adopted revisions to SSAP 51R and SSAP No. 61R, *Life, Deposits and Accident and Health Reinsurance* (“SSAP 61R”), to add a consistency revision to ensure separate account guaranteed products are referenced in all applicable paragraphs of the withdrawal characteristics disclosures, correct an identified inconsistency in the required disclosure, and adds a cross-reference from SSAP No. 56, *Separate Accounts* to the existing disclosures by withdrawal characteristics in SSAP 51R and SSAP 61R. The Company has provided all required disclosures.

In March 2020, the NAIC adopted revisions to Exhibit 5, *Life Contracts*, which includes the addition of a new footnote relating to when mortality is no longer present. The Company has complied with all required disclosures.

In December 2019, the NAIC adopted changes to SSAP 61R to expand disclosure requirements to identify certain reinsurance contract features. The adoption did have an impact on the Company’s disclosures.

The NAIC has approved a valuation manual containing a principle-based approach to the calculation of life insurance reserves. Principle-based reserving is designed to better address reserving for products, including recognition that the current formulaic basis for reserve determination does not work effectively. The principle-based approach became effective on January 1, 2017 in the states where it had been adopted, to be followed by a three-year phase-in period (at the option of insurance companies on a product-by-product basis) for new business since the required number of state legislatures enacted it into law. In 2019, the NAIC adopted technical language for inclusion in certain NAIC manuals and guidelines to implement the new variable annuity framework effective January 1, 2020. On February 26, 2020, the NYDFS amended Regulation 213 relating to principle-based reserving. The amendment deviates from Section 21 of the Valuation Manual Requirements for Principle-Based Reserves for Variable Annuities (“VM 21”) and is likely to cause variable annuity reserves and capital requirements increases. However, the Company will be permitted to grade these effects into the statutory financial statements over a period of up to five years.

The Company elected to phase-in the reserve and capital impact during 2020 from the change in requirements associated with Section 21 of the VM 21 in accordance with §103.6 of NY Regulation 213 and have been disclosed as a change in

NOTES TO THE FINANCIAL STATEMENTS

reserve on account of change in valuation basis (increase) or decrease in the amount of \$684 million on the Summary of Operations page. There are no further amounts to be phased-in.

Future Accounting Pronouncements

SSAPs not listed below were assessed and either determined to be not applicable or are not expected to have a material impact on the Company's financial statements. SSAPs issued but not yet adopted by the Company as of December 31, 2020 that are currently being assessed and may or may not have a material impact on the Company's financial statements or disclosures are summarized below.

In July 2020, the NAIC adopted revisions to SSAP No. 32R, *Preferred Stock*, and Issue Paper No. 164, *Preferred Stock*, to update the definitions, measurement and impairment guidance for preferred stock pursuant to the investment classification project. The effective date of this adoption is January 1, 2021, with early adoption permitted. The Company is evaluating the impact this guidance will have on the Company's financial statements.

In July 2020, the NAIC adopted revisions to supersede SSAP No. 106, *Affordable Care Act Section 9010 Assessment*, and nullify Interpretation 18-02: *ACA Section 9010 Assessment Moratoriums*. The effective date of this adoption is January 1, 2021. The Company is evaluating the impact this guidance will have on the Company's financial statements and associated disclosures.

In July 2020, the Statutory Accounting Principles (E) Working Group adopted, as final, revisions to SSAP No. 86—Derivatives to ensure consistency in the gross reporting of derivatives without inclusion of financing components and in reporting amounts owed to/from the reporting entity from the acquisition or writing of derivatives. The adopted nonsubstantive revisions are effective Jan. 1, 2021 to allow for corresponding blanks changes.

In December 2019, the NAIC adopted changes to Appendix A-791, *Life and Health Reinsurance Agreements*, to update the Question and Answer on risk transfer and group term life yearly renewable term reinsurance with an effective date of January 1, 2021 and regarding contracts with medical loss ratios. The Company is evaluating the impact this guidance will have on the Company's financial statements.

Correction of Errors

During 2020, the Company discovered errors related to liabilities on certain group annuity contracts. The net impact of this correction on surplus was an increase of \$29 million, net of taxes.

During 2020, the Company discovered errors related to death processing and had to reinstate policyholder reserves on certain group annuity contracts. The net impact of this correction on surplus was a decrease of \$10 million, net of taxes.

During 2020, the Company discovered an error related to reinsurance. The net impact of this correction on surplus was an increase of \$2 million, net of taxes.

During 2020, the Company discovered an error related to the individual variable annuities. The net impact of this correction on surplus was an increase of \$20 million, net of taxes.

During 2020, the Company discovered an error related to affiliated ceded premiums, claims, surrenders, commissions and expense allowances and interest credited. The net impact of this correction on surplus was a decrease of \$2 million, net of taxes.

During 2020, the Company discovered an error related to ceded premiums for contract changes. The net impact of this correction on surplus was an increase of \$5 million, net of taxes.

3. Business Combinations and Goodwill**A. Statutory Purchase Method**

The Company had no transactions that were accounted for as a statutory purchase during 2020 and 2019.

B. Statutory Merger

The Company had no statutory mergers during 2020 and 2019.

C. Assumption Reinsurance

The Company had no goodwill resulting from assumption reinsurance during 2020 and 2019.

D. Impairment Loss

The Company had no recognized impairment losses during 2020 and 2019.

4. Discontinued Operations

The Company had no discontinued operations during 2020 and 2019.

NOTES TO THE FINANCIAL STATEMENTS**5. Investments**

A. Mortgage Loans, including Mezzanine Real Estate Loans

- (1) The maximum and minimum interest rates for new mortgage loans funded or acquired during 2020 were:

	Maximum	Minimum
Farm loans	6.75%	1.64%
Residential loans	13.14%	—%
Commercial loans	6.46%	1.78%

- (2) Generally, the Company, as the lender, only loans up to 75% of the purchase price of the underlying real estate. From time to time, the Company may originate loans in excess of 75% of the purchase price of the underlying real estate, if underwriting risk is sufficiently within Company standards.

The maximum percentage of any one loan to the value of the underlying real estate at the time of the origination and originated during the period covering the year ended December 31, 2020 was: 75.5%.

- (3) During 2020 and 2019, all applicable taxes, assessments and advances were included in the mortgage loan total.
- (4) The Company's 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, aggregated by type, was as follows (dollars in millions):

	Residential			Commercial			Total
	Farm	Insured	All Other	Insured	All Other	Mezzanine	
a. December 31, 2020							
1. Recorded Investments (All)							
(a) Current	\$14,736	\$ —	\$10,293	\$ —	\$32,760	\$ 669	\$58,458
(b) 30-59 days past due	\$ 7	\$ —	\$ 10	\$ —	\$ 48	\$ —	\$ 65
(c) 60-89 days past due	\$ 1	\$ —	\$ 56	\$ —	\$ —	\$ —	\$ 57
(d) 90-179 days past due	\$ 11	\$ —	\$ 81	\$ —	\$ —	\$ —	\$ 92
(e) 180+ days past due	\$ 228	\$ —	\$ 262	\$ —	\$ —	\$ —	\$ 490
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	\$ 11	\$ —	\$ 10	\$ —	\$ —	\$ —	\$ 21
(b) Interest accrued	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	\$ 9	\$ —	\$ 5	\$ —	\$ —	\$ —	\$ 14
(b) Interest accrued	\$ 1	\$ —	\$ —	\$ —	\$ —	\$ —	\$ 1
4. Interest Reduced							
(a) Recorded investment	\$ 2,894	\$ —	\$ 556	\$ —	\$ 6,950	\$ 195	\$10,595
(b) Number of loans	439	—	2,680	—	122	3	3,244
(c) Percent reduced	1.5 %	— %	1.6 %	— %	1.3 %	1.4 %	1.4 %
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	\$ 2,004	\$ —	\$ —	\$ —	\$ 7,616	\$ 201	\$ 9,821
b. December 31, 2019							
1. Recorded Investments (All)							
(a) Current	\$14,058	\$ —	\$11,500	\$ —	\$31,142	\$ 751	\$57,451
(b) 30-59 days past due	\$ 39	\$ —	\$ 14	\$ —	\$ —	\$ —	\$ 53
(c) 60-89 days past due	\$ 20	\$ —	\$ 100	\$ —	\$ —	\$ —	\$ 120
(d) 90-179 days past due	\$ 18	\$ —	\$ 111	\$ —	\$ —	\$ —	\$ 129
(e) 180+ days past due	\$ 102	\$ —	\$ 160	\$ —	\$ —	\$ —	\$ 262
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	\$ 2	\$ —	\$ —	\$ —	\$ —	\$ —	\$ 2
(b) Interest accrued	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Interest accrued	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
4. Interest Reduced							
(a) Recorded investment	\$ 1,510	\$ —	\$ 281	\$ —	\$ 5,296	\$ —	\$ 7,087
(b) Number of loans	131	—	1,174	—	98	—	1,403
(c) Percent reduced	0.8 %	— %	1.3 %	— %	0.7 %	— %	0.7 %
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	\$ 1,350	\$ —	\$ —	\$ —	\$ 4,742	\$ 201	\$ 6,293

NOTES TO THE FINANCIAL STATEMENTS

(5) The Company's 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, were as follows (in millions):

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. December 31, 2020							
1. With allowance for credit losses	\$ 88	\$ —	\$ —	\$ —	\$ 209	\$ 137	\$ 434
2. No allowance for credit losses	180	—	420	—	149	—	749
3. Total (1+2)	<u>\$ 268</u>	<u>\$ —</u>	<u>\$ 420</u>	<u>\$ —</u>	<u>\$ 358</u>	<u>\$ 137</u>	<u>\$ 1,183</u>
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. December 31, 2019							
1. With allowance for credit losses	\$ 62	\$ —	\$ —	\$ —	\$ —	\$ —	\$ 62
2. No allowance for credit losses	183	—	426	—	—	—	609
3. Total (1+2)	<u>\$ 245</u>	<u>\$ —</u>	<u>\$ 426</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 671</u>
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) The Company's investment in impaired and nonaccrual loans was as follows (in millions):

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. December 31, 2020							
1. Average recorded investment	\$ 275	\$ —	\$ 454	\$ —	\$ 144	\$ 27	\$ 900
2. Interest income recognized	\$ 12	\$ —	\$ 19	\$ —	\$ 8	—	\$ 39
3. Recorded investments on nonaccrual status ⁽¹⁾	\$ 249	\$ —	\$ 406	\$ —	\$ 149	\$ 137	\$ 941
4. Amount of interest income recognized using a cash-basis method of accounting	\$ 6	\$ —	\$ 1	\$ —	\$ 2	—	\$ 9
b. December 31, 2019							
1. Average recorded investment	\$ 188	\$ —	\$ 405	\$ —	\$ —	—	\$ 593
2. Interest income recognized	\$ 8	\$ —	\$ 16	\$ —	\$ —	—	\$ 24
3. Recorded investments on nonaccrual status ⁽¹⁾	\$ 131	\$ —	\$ 371	\$ —	\$ —	\$ 167	\$ 669
4. Amount of interest income recognized using a cash-basis method of accounting	\$ 14	\$ —	\$ 5	\$ —	\$ —	—	\$ 19

⁽¹⁾ As of December 31, 2020, the recorded investment in impaired farm, residential and commercial mortgage loans which were in nonaccrual status was \$249 million, \$39 million and \$286 million, respectively. As of December 31, 2019, the recorded investment in impaired farm, residential and commercial mortgage loans which were in nonaccrual status was \$131 million, \$39 million and \$0, respectively.

(7) The Company's allowance for credit losses, were as follows (in millions):

		2020		2019	
		\$ 5	\$ 3	119	18
a. Balance at beginning of period				(10)	(16)
b. Additions charged to operations				—	—
c. Direct write-downs charged against the allowances				—	—
d. Recoveries of amounts previously charged off				—	—
e. Balance at end of period		<u>\$ 114</u>	<u>\$ 5</u>		

(8) The Company's derecognized mortgage loans as a result of foreclosure, were as follows (in millions):

		2020		2019	
		\$ 10	\$ 32	\$ 10	\$ 32
a. Aggregate amount of mortgage loans derecognized					
b. Real estate collateral recognized					
c. Other collateral recognized					
d. Receivables recognized from a government guarantee of the foreclosed mortgage loan					

(9) The Company accrues interest income on impaired loans to the extent it is deemed collectible and the loan continues to perform under its original or restructured contractual terms. As part of the reserve process, management assesses whether loans need to be placed on a non-accrual status at which time the Company recognizes income on the cash method.

NOTES TO THE FINANCIAL STATEMENTS**B. Debt Restructuring**

	2020	2019
	(in millions)	
(1) The total recorded investments in restructured loans	\$ 37	\$ 197
(2) The realized capital losses related to these loans	\$ 9	\$ 10
(3) Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings	\$ —	\$ —

- (4) The creditor's income recognition policy for interest income on an impaired loan:

The Company accrues interest income on impaired loans to the extent it is deemed collectible and the loan continues to perform under its original or restructured contractual terms. As part of the reserve process, management assesses whether loans need to be placed on a non-accrual status at which time the Company recognizes income on the cash method.

C. Reverse Mortgages

The Company did not have any reverse mortgages in 2020 and 2019.

D. Loan-backed Securities

- (1) Prepayment assumptions were obtained from published broker dealer values and internal estimates.
- (2) a. The Company did not recognize any OTTI on the basis of the intent to sell during the year ended December 31, 2020.
- b. The Company did not recognize any OTTI on the basis of the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis during the year ended December 31, 2020.
- (3) As of December 31, 2020, the Company has not recognized any OTTI on its loan-backed securities based on cash flow analysis.
- (4) At December 31, 2020, the estimated fair value and gross unrealized losses for loan-backed securities, aggregated by length of time the securities have been in a continuous loss position were as follows (in millions):
- | | | |
|---|----|-------|
| a. The aggregate amount of unrealized losses: | | |
| 1. Less than 12 Months | \$ | 72 |
| 2. 12 Months or Longer | \$ | 58 |
| b. The aggregate related fair value of securities with unrealized losses: | | |
| 1. Less than 12 Months | \$ | 4,362 |
| 2. 12 Months or Longer | \$ | 2,665 |
- (5) The Company performs a regular evaluation, on a security-by-security basis, of its securities holdings in accordance with its OTTI policy in order to evaluate whether such investments are other than temporarily impaired. Management considers a wide range of factors about the security issuer and uses its best judgment in evaluating the cause of the decline in the estimated fair value of the security and in assessing the prospects for near-term recovery. Factors considered include fundamentals of the industry and geographic area in which the security issuer operates, as well as overall macroeconomic conditions. Projected future cash flows are estimated using assumptions derived from management's best estimates of likely scenario-based outcomes after giving consideration to a variety of variables that include, but are not limited to: (i) general payment terms of the security; (ii) the likelihood that the issuer can service the scheduled interest and principal payments; (iii) the quality and amount of any credit enhancements; (iv) the security's position within the capital structure of the issuer; (v) possible corporate restructurings or asset sales by the issuer; and (vi) changes to the rating of the security or the issuer by rating agencies. Additional considerations are made when assessing the unique features that apply to certain loan-backed securities including, but are not limited to: (i) the quality of underlying collateral; (ii) expected prepayment speeds; (iii) current and forecasted loss severity; (iv) consideration of the payment terms of the underlying assets backing the security; and (v) the payment priority within the tranche structure of the security. For loan-backed securities in an unrealized loss position as summarized in the immediately preceding table, the Company does not have the intent to sell the securities, believes it has the intent and ability to retain the security for a period of time sufficient to recover the carrying value of the security and based on the cash flow modeling and other considerations as described above, believes these securities are not other than temporarily impaired.

NOTES TO THE FINANCIAL STATEMENTS

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

- (1) The Company enters into securities lending transactions, whereby blocks of securities, which are included in invested assets, are loaned to third parties, primarily brokerage firms and commercial banks. Securities lending transactions are treated as financing arrangements and the associated liability is recorded as the amount of the cash received. The Company obtains collateral at the inception of the loan, usually cash, in an amount generally equal to 102% of the estimated fair value of the securities loaned, and maintains it at a level greater than or equal to 100% for the duration of the loan. Securities loaned under such transactions may be sold or re-pledged by the transferee. The Company is liable to return to the counterparties the cash collateral received. Security collateral on deposit from counterparties in connection with securities lending transactions may not be sold or re-pledged, unless the counterparty is in default, and is not reflected in the accompanying Statutory Statements of Admitted Assets, Liabilities and Capital and Surplus. The Company monitors the ratio of the collateral held to the estimated fair value of the securities loaned on a daily basis and additional collateral is obtained as necessary throughout the duration of the loan.
- (2) The Company did not have any pledged assets as collateral for securities lending transactions or dollar repurchase agreements as of December 31, 2020.
- (3) Collateral received

The Company participates in a securities lending program as discussed in Note 17.

- a. The aggregate amount of collateral received as of December 31, 2020, was as follows (in millions):

1. Securities Lending	Fair Value
Open ⁽¹⁾	\$ 1,608
30 days or less	8,768
31 to 60 days	1,847
61 to 90 days	1,246
Greater than 90 days	97
Sub-Total	<hr/> \$ 13,566
Securities received	—
Total collateral received	<hr/> <hr/> \$ 13,566

⁽¹⁾ The related loaned security could be returned to the Company on the next business day requiring the Company to immediately return the cash collateral.

2. The Company did not have any cash collateral received from dollar repurchase agreements.
- b. As of December 31, 2020, the Company did not have collateral that was sold or repledged.
- c. As the Company did not have collateral that was sold or repledged, as of December 31, 2020, there is no associated information about the sources and uses of that collateral.
- (4) As of December 31, 2020, the Company did not have any security lending transactions administered by an affiliate agent in which “one-line” reporting of the reinvested collateral is used.

NOTES TO THE FINANCIAL STATEMENTS

(5) Collateral Reinvestment

- a. The aggregate amount of cash collateral reinvested as of December 31, 2020, was as follows (in millions):

1.	Securities Lending	Amortized Cost	Fair Value
Open		\$ —	\$ —
30 days or less		2,601	2,601
31 to 60 days		1,740	1,740
61 to 90 days		1,336	1,336
91 to 120 days		—	—
121 to 180 days		9	9
181 to 365 days		299	302
1 to 2 years		843	858
2 to 3 years		542	550
Greater than 3 years		5,806	5,941
Sub-Total		\$ 13,176	\$ 13,337
Securities received		—	—
Total collateral reinvested*		\$ 13,176	\$ 13,337
 *Additional collateral reinvested			
Common Stocks		\$ —	\$ —
Preferred Stocks		25	25
Mortgage Loans		11	11
Derivatives		17	17
Cash		333	333
Payables, receivables and all other, net		15	15
Total other		\$ 401	\$ 401
 Grand total reinvestment portfolio and security collateral			
		<u>\$ 13,577</u>	<u>\$ 13,738</u>

2. The Company did not have any cash collateral reinvested from dollar repurchase agreements.
- b. The reinvestment portfolio acquired with cash collateral consisted principally of high quality, liquid, publicly-traded long term bonds, short term investments, cash equivalents, or held in cash. If the securities on loan or the reinvestment portfolio become less liquid, the Company has the liquidity resources of most of its general account available to meet any potential cash demands when securities are returned to the Company.
- (6) The Company has not accepted collateral that it is not permitted by contract or custom to sell or repledge.
- (7) The Company does not have collateral for securities lending that extends beyond one year from December 31, 2020.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

- (1) The Company participates in short-term repurchase agreements with unaffiliated financial institutions. Under these agreements, the Company lends bonds and receives cash as collateral in an amount generally equal to 98% of the estimated fair value of the securities loaned at the inception of the transaction. The associated liability is recorded at the amount of cash received. The Company monitors the ratio of the collateral held to the estimated fair value of the securities loaned throughout the duration of the transaction and additional collateral is obtained as necessary. Securities loaned under such transactions may be sold or re-pledged by the transferee.
- (2) The Company had the following type of repurchase agreements:

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Bilateral (YES/NO)	Yes	Yes	Yes	Yes
b. Tri-Party (YES/NO)	Yes	Yes	Yes	Yes

- (3) The Company reported the following original (flow) & residual maturity for repurchase transactions (in millions):

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open - No Maturity	\$ —	\$ —	\$ —	\$ —
2. Overnight	\$ 1,624	\$ 1,562	\$ 1,564	\$ 1,567
3. 2 Days to 1 Week	\$ 2,074	\$ 1,916	\$ 1,916	\$ 1,934
4. > 1 Week to 1 Month	\$ 940	\$ 631	\$ 302	\$ 305
5. > 1 Month to 3 Months	\$ 1,053	\$ 1,065	\$ 300	\$ 300
6. > 3 Months to 1 Year	\$ 170	\$ 1,021	\$ 1,021	\$ 1,021
7. > 1 Year	\$ —	\$ —	\$ —	\$ —

NOTES TO THE FINANCIAL STATEMENTS

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
b. Ending Balance				
1. Open - No Maturity	\$ —	\$ —	\$ —	\$ —
2. Overnight	\$ 1,050	\$ 1,550	\$ 1,560	\$ —
3. 2 Days to 1 Week	\$ 350	\$ 350	\$ 350	\$ 1,910
4. > 1 Week to 1 Month	\$ 250	\$ —	\$ —	\$ 300
5. > 1 Month to 3 Months	\$ 1,053	\$ 300	\$ 300	\$ —
6. > 3 Months to 1 Year	\$ —	\$ 1,000	\$ 1,000	\$ 1,000
7. > 1 Year	\$ —	\$ —	\$ —	\$ —

(4) The Company did not have any securities sold or acquired that resulted in default as of December 31, 2020.

(5) The Company reported the following securities sold under repurchase secured borrowing (in millions):

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Book/Adjusted Carrying Value ("BACV")	XXX	XXX	XXX	\$ 2,330
2. Nonadmitted - Subset of BACV	XXX	XXX	XXX	\$ —
3. Fair Value ("FV")	\$ 2,934	\$ 3,571	\$ 3,480	\$ 3,460
b. Ending Balance				
1. BACV	XXX	XXX	XXX	\$ 2,330
2. Nonadmitted - Subset of BACV	XXX	XXX	XXX	\$ —
3. FV	\$ 2,746	\$ 3,244	\$ 3,253	\$ 3,276

(6) At December 31, 2020, the Company reported the following securities sold under repurchase secured borrowing by NAIC designation in aggregate (in millions):

Ending Balance	None	NAIC 1	NAIC 2	NAIC 3
a. Bonds - BACV	\$ —	\$ 2,330	\$ —	\$ —
b. Bonds - FV	—	3,276	—	—
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. Derivative - FV	—	—	—	—
n. Other Invested Assets - BACV	—	—	—	—
o. Other Invested Assets - FV	—	—	—	—
p. Total Assets - BACV	\$ —	\$ 2,330	\$ —	\$ —
q. Total Assets - FV	\$ —	\$ 3,276	\$ —	\$ —

Ending Balance	NAIC 4	NAIC 5	NAIC 6	Nonadmitted
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. Derivative - FV	—	—	—	—
n. Other Invested Assets - BACV	—	—	—	—
o. Other Invested Assets - FV	—	—	—	—
p. Total Assets - BACV	\$ —	\$ —	\$ —	\$ —
q. Total Assets - FV	\$ —	\$ —	\$ —	\$ —

NOTES TO THE FINANCIAL STATEMENTS

- (7) The Company reported the following collateral received under secured borrowing (in millions):

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	\$ 2,703	\$ 3,268	\$ 3,239	\$ 3,258
2. Securities (FV)	\$ 85	\$ 24	\$ 16	\$ 17
b. Ending Balance				
1. Cash	\$ 2,703	\$ 3,200	\$ 3,210	\$ 3,210
2. Securities (FV)	\$ 21	\$ 4	\$ 5	\$ 1

In order to satisfy the above mentioned collateral requirements, the Company holds security collateral over which it does not have exclusive control. Therefore, the Company's share of this collateral, totaling \$1 million at December 31, 2020, which may not be sold or repledged unless the counterparty is in default, is not reflected in the accompanying financial statements.

- (8) At December 31, 2020, the Company reported the following cash & non-cash collateral received under secured borrowing by NAIC Designation in aggregate (in millions):

Ending Balance	None	NAIC 1	NAIC 2	NAIC 3
a. Cash	\$ 3,210	\$ —	\$ —	\$ —
b. Bonds - FV	—	1	—	—
c. LB & SS - FV	—	—	—	—
d. Preferred Stock - FV	—	—	—	—
e. Common Stock	—	—	—	—
f. Mortgage Loans - FV	—	—	—	—
g. Real Estate - FV	—	—	—	—
h. Derivative - FV	—	—	—	—
i. Other Invested Assets - FV	—	—	—	—
j. Total Collateral Assets - FV	\$ 3,210	\$ 1	\$ —	\$ —

Ending Balance	NAIC 4	NAIC 5	NAIC 6	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. Derivative - FV	—	—	—	—
i. Other Invested Assets - FV	—	—	—	—
j. Total Collateral Assets - FV	\$ —	\$ —	\$ —	\$ —

- (9) At December 31, 2020, the Company reported the following allocation of aggregate collateral by remaining contractual maturity (in millions):

	Fair Value
a. Overnight and Continuous	\$ —
b. 30 Days or Less	\$ 3,276
c. 31 to 90 Days	\$ —
d. > 90 Days	\$ —

- (10) At December 31, 2020, the Company reported the following allocation of aggregate collateral reinvested by remaining contractual maturity (in millions):

	Amortized Cost	Fair Value
a. 30 Days or Less	\$ 616	\$ 616
b. 31 to 60 Days	\$ 412	\$ 412
c. 61 to 90 Days	\$ 316	\$ 316
d. 91 to 120 Days	\$ —	\$ —
e. 121 to 180 Days	\$ 2	\$ 2
f. 181 to 365 Days	\$ 71	\$ 71
g. 1 to 2 Years	\$ 200	\$ 203
h. 2 to 3 Years	\$ 128	\$ 130
i. > 3 Years	\$ 1,374	\$ 1,406

NOTES TO THE FINANCIAL STATEMENTS

	Amortized Cost	Fair Value	
Mortgage Loans	\$ 3	\$ 3	3
Common Stock	\$ —	\$ —	—
Preferred Stock	\$ 6	\$ 6	6
Derivatives	\$ 4	\$ 4	4
Cash	\$ 79	\$ 79	79
Payables, receivable and all other, net	\$ 3	\$ 3	3

The reinvestment portfolio acquired with cash collateral consisted principally of high quality, liquid, publicly-traded long term bonds, short term investments, cash equivalents, or held in cash. If the securities on loan or the reinvestment portfolio become less liquid, the Company has the liquidity resources of most of its general account available to meet any potential cash demands when securities are returned to the Company.

- (11) The Company reported the following liability to return collateral under secured borrowing (in millions):

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash (Collateral - All)	\$ 2,703	\$ 3,268	\$ 3,239	\$ 3,258
2. Securities Collateral (FV)	\$ 85	\$ 24	\$ 16	\$ 17
b. Ending Balance				
1. Cash (Collateral - All)	\$ 2,703	\$ 3,200	\$ 3,210	\$ 3,210
2. Securities Collateral (FV)	\$ 21	\$ 4	\$ 5	\$ 1

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

- (1) For short-term reverse repurchase agreements, the Company requires a minimum of 102% of the fair value of securities purchased under short-term reverse repurchase agreements to be maintained as collateral.
- (2) For the year ended December 31, 2020. The Company had the following types of reverse repurchase trades used:

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Bilateral (YES/NO)	No	No	No	No
b. Tri-Party (YES/NO)	Yes	Yes	Yes	No

- (3-10) The Company did not have any reverse repurchase agreements accounted for as secured borrowings as of December 31, 2020. Settlement, custodial and collateral management services of the reverse repurchase agreement program are provided and maintained by the tri-party banks. Transactional level information is not readily available.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any repurchase agreements transactions accounted for as a sale in 2020 and 2019.

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 in 2020 and 2019.

J. Real Estate

- (1) For the years ended December 31, 2020 and 2019, the Company did not recognize any impairment losses.
- (2) At December 31, 2020, the Company had properties classified as held-for-sale, with a carrying value of \$178 million. The Company had no properties classified as held-for-sale as of December 31, 2019.

For the year ended December 31, 2020, the Company had \$1 million in net realized capital loss on real estate. For the year ended December 31, 2019, the net realized capital gain on real estate was \$9 million.

- (3) There were no changes during the year in the Company's plans to sell investment real estate.
- (4) The Company does not engage in retail land sales operations.
- (5) The Company does not hold any real estate investments with participating mortgage loans.

K. Investments in Low-Income Housing Tax Credits ("LIHTC")

- (1) Number of remaining years for unexpired tax credits: 11 years (2031)
Required holding period: 16 years (2036)
- (2) Total LIHTC tax benefits recognized were \$349 million and \$258 million for the years ended December 31, 2020 and December 31, 2019, respectively.

NOTES TO THE FINANCIAL STATEMENTS

- (3) Total LIHTC investments were \$765 million and \$929 million as of December 31, 2020 and 2019, respectively.
- (4) There were no LIHTC properties currently subject to any regulatory reviews as of December 31, 2020.
- (5) LIHTC investments did not exceed 10% of the total admitted assets.
- (6-7) The Company did not record impairments on its LIHTC investments during 2020.

L. Restricted Assets**(1) Restricted Assets (Including Pledged)**

Information on the Company's investment in restricted assets as of December 31, was as follows (dollars in millions):

Restricted Asset Category	Gross Restricted								Percentage		
	2020				(5)	(6)	(7)	(8)	(9)	(10)	(11)
	(1) Total General Account	(2) General Account Supporting Separate Account Activity ^(a)	(3) Total Separate Account Restricted Assets	(4) Separate Account Assets Supporting General Account Activity ^(b)							
Subject to contractual obligation for which liability is not shown	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	— %	— %
Collateral held under security lending agreements	10,910		16	12	10,926	10,948	(22)	—	10,925	2.7	2.7
Subject to repurchase agreements	2,330				2,330	1,906	424	—	2,330	0.6	0.6
Subject to reverse repurchase agreements					—	—	—	—	—	—	—
Subject to dollar repurchase agreements					—	—	—	—	—	—	—
Subject to dollar reverse repurchase agreements					—	—	—	—	—	—	—
Placed under option contracts					—	—	—	—	—	—	—
Letter stock or securities restricted as to sale - excluding Federal Home Loan Bank ("FHLB") capital stock					—	—	—	—	—	—	—
FHLB capital stock	765				765	737	28	—	765	0.2	0.2
On deposit with states	11				11	16	(5)	—	11	—	—
On deposit with other regulatory bodies	127				127	114	13	—	127	—	—
Pledged collateral to FHLB (including assets backing funding agreements)	15,565				15,565	15,607	(42)	—	15,565	3.8	3.8
Pledged as collateral not captured in other categories	3,983	—	—	—	3,983	3,378	605	—	3,983	1.0	1.0
Other restricted assets	—	—	—	—	—	—	—	—	—	—	—
Total restricted assets	\$ 33,691	\$ —	\$ 16	\$ 12	\$ 33,707	\$ 32,706	\$ 1,001	\$ —	\$ 33,706	8.3 %	8.3 %

(a) Subset of column 1.

(b) Subset of column 3.

NOTES TO THE FINANCIAL STATEMENTS

(2) Details on the Company's assets pledged as collateral, not captured in other categories, as of December 31, were as follows (dollars in millions):

Collateral Agreement	Gross Restricted								Percentage		
	2020				(5)	(6)	(7)	(8)	(9)	(10)	
	(1) Total General Account	(2) General Account Supporting Separate Account Activity ^(a)	(3) Total Separate Account Restricted Assets	(4) Separate Account Assets Supporting General Account Activity ^(b)							
Federal Agriculture Mortgage Corporation ("Farmer Mac") funding arrangements	\$ 2,458	\$ —	\$ —	\$ —	2,458	2,668	\$ (210)	\$ 2,458	0.6 %	0.6 %	
Derivative over-the-counter ("OTC") Bilateral - Securities Pledged	255	—	—	—	255	150	105	255	0.1	0.1	
Derivative OTC Centrally Cleared - Securities Pledged	953	—	—	—	953	335	618	953	0.2	0.2	
Derivative OTC Centrally Cleared - Cash Pledged(c)	183	—	—	—	183	154	29	183	0.1	0.1	
Futures Initial Margin - Securities Pledged	134	—	—	—	134	71	63	134	—	—	
Total	<u>\$ 3,983</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 3,983</u>	<u>\$ 3,378</u>	<u>\$ 605</u>	<u>\$ 3,983</u>	<u>1.0 %</u>	<u>1.0 %</u>	

(a) Subset of column 1.

(b) Subset of column 3.

(3) The Company did not have any other restricted assets in 2020 and 2019.

(4) The Company's collateral received and reflected as assets at December 31, 2020, were as follows (dollars in millions):

Collateral Assets	BACV	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted) *	% of BACV to Total Admitted Assets **		
			*	**		
General Account:						
a. Cash, Cash Equivalents and Short-Term Investments						
a. Cash, Cash Equivalents and Short-Term Investments	\$ 12,501	\$ 12,501	4.7 %	4.7 %		
b. Schedule D, Part 1	11,452	11,680	4.3	4.3		
c. Schedule D, Part 2, Section 1	31	31	—	—		
d. Schedule D, Part 2, Section 2	—	—	—	—		
e. Schedule B	14	14	—	—		
f. Schedule A	—	—	—	—		
g. Schedule BA, Part 1	—	—	—	—		
h. Schedule DL, Part 1	—	—	—	—		
i. Other	39	39	—	—		
j. Total Collateral Assets	<u>\$ 24,037</u>	<u>\$ 24,265</u>	<u>9.0 %</u>	<u>9.0 %</u>		

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

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

	BACV	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted) *	% of BACV to Total Admitted Assets **		
			*	**		
Separate Account						
k. Cash, Cash Equivalents and Short-Term Investments						
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	12	12	—	—		
s. Other	—	—	—	—		
t. Total Collateral Assets	<u>\$ 12</u>	<u>\$ 12</u>	<u>— %</u>	<u>— %</u>		

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

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

	Amount	% of Liability to Total Liabilities *
u. Recognized Obligation to Return Collateral Asset (General Account)	\$ 24,024	9.4 %
v. Recognized Obligation to Return Collateral Asset (Separate Account)	\$ 12	— %

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

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

NOTES TO THE FINANCIAL STATEMENTS**M. Working Capital Finance Investments**

The Company had no working capital finance investments in 2020 and 2019.

N. Offsetting and Netting of Assets and Liabilities

The Company had no assets and liabilities which are offset and reported net in accordance with a valid right to offset.

O. 5GI Securities

The Company's 5GI Securities, as of December 31, were as follows (dollars in millions):

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate FV	
	2020	2019	2020	2019	2020	2019
Bonds - AC ⁽¹⁾	15	15	\$ 149	\$ 95	\$ 147	\$ 94
Loan-Backed Securities - AC	28	29	34	51	46	60
Preferred Stock - AC	—	—	—	—	—	—
Preferred Stock - FV	—	—	—	—	—	—
Total	43	44	\$ 183	\$ 146	\$ 193	\$ 154

⁽¹⁾ AC - Amortized Cost

P. Short Sales

(1) The Company did not have any unsettled short sale transactions outstanding as of December 31, 2020.

(2) The Company did not have any settled short sale transactions during the year ended December 31, 2020.

Q. Prepayment Penalty and Acceleration Fees

During the year ended December 31, 2020, the Company had securities sold, redeemed or otherwise disposed of as a result of a callable feature. The number of securities sold, disposed or otherwise redeemed and the aggregate amount of investment income generated as a result of a prepayment penalty and/or acceleration fees were as follows (dollars in millions):

	General Account	Separate Account
Number of CUSIPs	217	241
Aggregate Amount of Investment Income	\$ 102	\$ 18

6. Joint Ventures, Partnerships and Limited Liability Companies

- A. The Company had no investments in any joint venture, partnership or LLC that exceeds 10% of the admitted assets of the insurer.
- B. The Company recognized write-downs and recorded adjustments totaling \$66 million and \$34 million on investments in joint ventures for the years ended December 31, 2020 and 2019, respectively. Impairments are recognized when an investment's net asset value or management's estimate of value, based on available information, is less than the carrying amount or if, in management's judgment, the investment will not be able to absorb prior losses classified as unrealized losses. These losses are deemed to be other than temporary and the value of these impairments was recorded as a realized loss.

7. Investment Income

- A. Due and accrued income is excluded from surplus on the following bases:

All investment income due and accrued with amounts over 90 days past due is nonadmitted except for mortgage loans in default (i.e., delinquent or in the process of foreclosure), when any amounts due and accrued over 180 days past due are nonadmitted.

- B. The total amount excluded was \$19 million and less than \$1 million as of December 31, 2020 and 2019, respectively

8. Derivative Instruments

- A. Derivative Instruments under SSAP No. 86, *Derivatives* ("SSAP 86")

Overview

The Company may be exposed to various risks relating to its ongoing business operations, including interest rate risk, foreign currency exchange rate risk, credit risk and equity market risk. The Company uses a variety of strategies to manage these risks, including the use of derivatives.

NOTES TO THE FINANCIAL STATEMENTS

Derivatives are financial instruments whose values are derived from interest rates, foreign currency exchange rates, credit spreads or other financial indices. Derivatives may be exchange-traded or contracted in the OTC market. Certain of the Company's OTC derivatives are cleared and settled through central clearing counterparties ("OTC-cleared"), while others are bilateral contracts between two counterparties ("OTC-bilateral"). The Company uses a variety of derivatives, including swaps, forwards, futures and options, to manage risks that may include interest rate risk, foreign currency exchange rate risk, credit risk and equity market risk. Derivative hedges are designed to reduce risk on an economic basis while considering their impact on accounting results and statutory capital. To a lesser extent, the Company uses interest rate and credit derivatives in replication synthetic asset transactions ("RSATs") to synthetically replicate investment risks and returns which are not readily available in the cash market. The Company uses covered call options as income generation derivatives to generate additional income or return with bonds as the covering asset.

NY SAP restricts the Company's use of derivatives to: (i) hedging activities intended to offset changes in the estimated fair value of assets held, obligations and anticipated transactions; (ii) income generation transactions to generate additional income or return on covering assets; and (iii) RSATs to reproduce the investment characteristics of otherwise permissible investments. The Company is prohibited from using derivatives for speculation. OTC derivatives and exchange-traded futures are carried on the Company's Statutory Statements of Assets, Liabilities, Surplus and Other Funds either as derivative assets or derivative liabilities.

The Company does not offset the values recognized for derivatives executed with the same counterparty under the same master netting agreement. This policy applies to the recognition of derivative assets and derivative liabilities in the Statutory Statements of Assets, Liabilities, Surplus and Other Funds.

To qualify for hedge accounting under SSAP 86, at the inception of the hedging relationship, the Company formally documents its risk management objective and strategy for undertaking the hedging transaction, as well as its designation of the hedge as either: (i) a hedge of the estimated fair value of a recognized asset or liability ("fair value hedge"); or (ii) a hedge of the variability of cash flows to be received or paid related to a forecasted transaction or a recognized asset or liability ("cash flow hedge"). In its hedge documentation, the Company sets forth how the hedging instrument is expected to hedge the designated risks related to the hedged item and sets forth the method that will be used to retrospectively and prospectively assess the hedging instrument's effectiveness. A derivative designated as a hedging instrument must be assessed as being highly effective in offsetting the designated risk of the hedged item. Hedge effectiveness is formally assessed at inception and at least quarterly throughout the life of the designated hedging relationship.

The Company may hold cash flow and fair value derivatives that hedge various assets and liabilities including bonds, mortgage loans, funding agreements, guaranteed interest contracts and liability portfolios; the derivatives that hedge those assets and liabilities are valued in a manner consistent with the underlying hedged item, if the derivatives meet the criteria for highly effective hedges. Bonds that have an NAIC designation of 1 through 5 are carried at amortized cost; therefore, the derivatives hedging such bonds are also carried at amortized cost. Bonds that have an NAIC designation of 6 are carried at the lower of amortized cost or estimated fair value; therefore, the derivatives hedging such bonds are also carried at the lower of amortized cost or estimated fair value. Mortgage loans are carried at amortized cost; therefore, the derivatives hedging mortgage loans are also carried at amortized cost. Any hedged liabilities of the Company are carried at amortized cost; therefore, the derivatives hedging liabilities are also carried at amortized cost. Effective foreign currency swaps have a foreign currency adjustment reported in change in net unrealized foreign exchange capital gain (loss) pursuant to SSAP 86 by using the same procedures as used to translate the hedged item.

The Company discontinues hedge accounting prospectively when: (i) it is determined that the derivative is no longer highly effective in offsetting changes in the estimated fair value or cash flows of a hedged item; (ii) the derivative expires or is sold, terminated or exercised; (iii) it is no longer probable that the hedged forecasted transaction will occur; or (iv) the Company removes the designation of the hedge.

When hedge accounting is discontinued because it is determined that the derivative is not highly effective in offsetting changes in the estimated fair value or cash flows of a hedged item, the derivative is carried at its estimated fair value with changes in estimated fair value, excluding changes in foreign exchange rates, reported in change in net unrealized capital gains (losses) and estimated fair value changes attributable to changes in foreign exchange rates are reported in change in net unrealized foreign exchange capital gain (loss).

Upon termination of a derivative that qualified for hedge accounting, the gain or loss is reflected as an adjustment to the basis of the hedged item and is recognized in income consistent with the hedged item. If the hedged item is sold, the gain or loss on the derivative is realized but is subject to the IMR.

To the extent the Company does not designate a derivative for hedge accounting, the derivative is carried at estimated fair value, with changes in estimated fair value reported in change in net unrealized capital gains (losses), with the exception of exchange-traded futures. Exchange-traded futures are carried at the amount of cash deposits outstanding placed with futures brokers.

The Company carries RSATs at amortized cost. Upon termination of an RSAT, the gain or loss on the derivative is realized but is subject to the IMR.

Income generation derivatives are valued in a manner consistent with the covering assets. Since bonds are generally carried at amortized cost, income generation derivatives are carried at amortized cost if the original duration of the derivatives is greater than one year. If the original duration of the derivatives is less than one year, the income generation derivatives are carried at cost.

NOTES TO THE FINANCIAL STATEMENTS

Upon exercise of an income generation derivative, the gain or loss is transferred to the IMR if the covering asset is subject to the IMR. If the income generation derivative expires, the gain from the remaining unamortized premium received on the derivative is realized but is subject to the IMR.

The Company reports the unsettled accrual activity of the equity leg of its total rate of return swaps in change within net unrealized capital gains (losses) and within net realized capital gains (losses) upon settlement, with the offsetting changes recorded as a derivative asset or liability on the accompanying Statutory Statements of Assets, Liabilities, Surplus and Other Funds.

Types of Derivatives

Interest Rate Derivatives

The Company uses a variety of interest rate derivatives to reduce its exposure to changes in interest rates, including interest rate swaps, caps, floors, swaptions, futures, forwards and total rate of return swaps.

Interest rate swaps are used by the Company primarily to reduce market risks from changes in interest rates and to alter interest rate exposure arising from duration mismatches between assets and liabilities. In an interest rate swap, the Company agrees with another party to exchange, at specified intervals, the difference between fixed rate and floating rate interest amounts as calculated by reference to an agreed notional amount. The Company also uses interest rate swaps to hedge minimum guarantee liabilities embedded in certain variable annuity products offered by the Company. In certain instances, the Company may lock in the economic impact of existing interest rate swaps by entering into offsetting positions. See Schedule DB, Part A.

Interest rate swaps are also used in RSA^Ts to synthetically create investments that are either more expensive to acquire or otherwise unavailable in the cash markets. These transactions are a combination of a derivative and one or more cash instruments such as U.S. Treasury securities, agency securities or other bonds and are not designated as hedging instruments. See Schedule DB, Part A.

In a basis swap, both legs of the swap are floating with each based on a different index. Generally, no cash is exchanged at the outset of the contract and no principal payments are made by either party. A single net payment is usually made by one counterparty at each due date. Basis swaps are reported as interest rate swaps in Schedule DB, Part A.

Inflation swaps are used by the Company as an economic hedge to reduce inflation risk generated from inflation-indexed liabilities. An inflation swap is an agreement in which the inflation buyer pays a fixed or floating rate and, in return, receives from the inflation seller inflation-linked payments. These transactions are entered into pursuant to master agreements that provide for a single net payment to be made by the counterparty at each due date. See Schedule DB, Part A.

Interest rate caps are purchased by the Company primarily to protect its floating rate liabilities against rises in interest rates above a specified level and against interest rate exposure arising from duration mismatches between assets and liabilities. At the outset of the contract, the Company pays a premium for the right to receive the cash payments equal to the excess of the market rate over the strike price multiplied by the notional amount, if the observed reference interest rate is above the strike level of the cap on the applicable reset date. In certain instances, the Company may lock in the economic impact of existing purchased caps by entering into offsetting written caps. See Schedule DB, Part A.

Interest rate floors are purchased by the Company to protect its minimum rate guarantee liabilities against declines in interest rates below a specified level. At the outset of the contract, the Company pays a premium for the right to receive cash payments equal to the difference between the market rate and strike price multiplied by the notional amount, if the observed reference interest rate is below the strike level of the floor on the applicable reset date. In certain instances, the Company may lock in the economic impact of existing purchased floors by entering into offsetting written floors. See Schedule DB, Part A.

In an exchange-traded interest rate futures transaction, the Company agrees to purchase or sell a specified number of contracts, the value of which is determined by the different classes of interest rate securities, to post variation margin on a daily basis in an amount equal to the difference in the daily market values of those contracts, and to pledge initial margin based on futures exchange requirements. The Company enters into exchange-traded futures with regulated futures commission merchants that are members of the exchange. Exchange-traded interest rate futures are used by the Company to hedge various liabilities including those that are embedded in certain variable annuity products offered by the Company. In certain instances, the Company may lock in the economic impact of existing exchange-traded interest rate futures by entering into offsetting positions. See Schedule DB, Part B.

Swaptions are used by the Company to hedge interest rate risk associated with the Company's long-term liabilities and invested assets. A swaption is an option to enter into a swap with a forward starting effective date. The Company pays a premium for purchased swaptions and receives a premium for written swaptions. The Company also uses swaptions to hedge minimum guarantees embedded in certain variable annuity products offered by the Company. See Schedule DB, Part A.

Interest rate total rate of return swaps are swaps whereby the Company agrees with another party to exchange, at specified intervals, the difference between the economic risk and reward of an asset or a market index and a fixed or variable interest rate, calculated by reference to an agreed notional amount. No cash is exchanged at the outset of the contract. Cash is paid and received over the life of the contract based on the terms of the swap. These transactions are entered into pursuant to master agreements that provide for a single net payment to be made by the counterparty at

NOTES TO THE FINANCIAL STATEMENTS

each due date. Interest rate total rate of return swaps are used by the Company to reduce market risks from changes in interest rates and to alter interest rate exposure arising from duration mismatches between assets and liabilities. See Schedule DB, Part A.

Interest rate forwards are used by the Company to buy and sell securities. The price is agreed upon at the time of the contract and payment for such a contract is made at a specified future date. In certain instances, the Company may lock in the economic impact of existing interest rate forwards by entering into offsetting positions. See Schedule DB, Part A.

Covered call options are written by the Company on its portfolio of U.S. Treasury and agency securities as an income generation strategy. In a covered call option transaction, the Company receives a premium at the inception of the contract in exchange for giving the derivative counterparty the right to purchase the referenced security from the Company at a pre-determined price. The call option is covered because the Company owns the referenced security over the term of the option. The Company had no holdings of covered call options at December 31, 2020 and 2019. See Schedule DB, Part A.

Foreign Currency Exchange Rate Derivatives

The Company uses foreign currency exchange rate derivatives, including foreign currency swaps and forwards to reduce the risk from fluctuations in foreign currency exchange rates associated with its assets and liabilities denominated in foreign currencies.

In a foreign currency swap transaction, the Company agrees with another party to exchange, at specified intervals, the difference between one currency and another at a fixed exchange rate, generally set at inception, calculated by reference to an agreed upon notional amount. The notional amount of each currency is exchanged at the inception and termination of the currency swap by each party. See Schedule DB, Part A.

In a foreign currency forward transaction, the Company agrees with another party to deliver a specified amount of an identified currency at a specified future date. The price is agreed upon at the time of the contract and payment for such a contract is made in a specified currency at the specified future date. In certain instances, the Company may lock in the economic impact of existing forwards by entering into offsetting positions. See Schedule DB, Part A.

Credit Derivatives

Credit derivatives are used by the Company to hedge against credit-related changes in the value of its investments.

In a credit default swap transaction, the Company agrees with another party to pay, at specified intervals, a premium to hedge credit risk. If a credit event as defined by the contract occurs, the contract may be cash settled or it may be settled gross by the delivery of par quantities of the referenced investment equal to the specified swap notional in exchange for the payment of cash amounts by the counterparty equal to the par value of the investment surrendered. Credit events vary by type of issuer but typically include bankruptcy, failure to pay debt obligations, repudiation, moratorium, involuntary restructuring or governmental intervention. In each case, payout on a credit default swap is triggered only after the Credit Derivatives Determinations Committee of the International Swaps and Derivatives Association, Inc. (“ISDA”) deems that a credit event has occurred. See Schedule DB, Part A.

Credit default swaps are also used in RSATs to synthetically create investments that are either more expensive to acquire or otherwise unavailable in the cash markets. These transactions are a combination of a derivative and one or more cash instruments such as U.S. Treasury securities, agency securities or other bonds. These credit default swaps are not designated as hedging instruments. In certain instances, the Company may lock in the economic impact of existing credit default swaps used in RSATs by entering into offsetting positions. See Schedule DB, Part A.

Equity Market Derivatives

The Company uses a variety of equity derivatives to reduce its exposure to equity market risk, including equity index options, equity variance swaps, exchange-traded equity futures and total rate of return swaps.

Equity index options are used by the Company to primarily hedge various liabilities including those that are minimum guarantees embedded in certain variable annuity products offered by the Company and to hedge certain invested assets against adverse changes in equity indices. In an equity index option transaction, the Company enters into contracts to sell the equity index within a limited time at a contracted price. The contracts will be net settled in cash, based on differentials in the indices at the time of exercise and the strike price. Certain of these contracts may also contain settlement provisions linked to interest rates. In certain instances, the Company may enter into a combination of transactions to hedge adverse changes in equity indices within a pre-determined range through the purchase and sale of options. See Schedule DB, Part A.

Exchange-traded equity futures are used by the Company to hedge various liabilities including those that are embedded in certain variable annuity products offered by the Company. In exchange-traded equity futures transactions, the Company agrees to purchase or sell a specified number of contracts, the value of which is determined by the different classes of equity securities, to post variation margin on a daily basis in an amount equal to the difference in the daily market values of those contracts, and to pledge initial margin based on futures exchange requirements. The Company enters into exchange-traded futures with regulated futures commission merchants that are members of the exchange. In certain instances, the Company may lock in the economic impact of existing exchange-traded equity futures by entering into offsetting positions. See Schedule DB, Part B.

NOTES TO THE FINANCIAL STATEMENTS

Equity variance swaps are used by the Company primarily to hedge minimum guarantees embedded in certain variable annuity products offered by the Company. In an equity variance swap, the Company agrees with another party to exchange amounts in the future, based on changes in equity volatility over a defined period. These instruments are reported as equity forwards in Schedule DB, Part A.

Total rate of return swaps are swaps whereby the Company agrees with another party to exchange, at specified intervals, the difference between the economic risk and reward of an asset or a market index and a specified interest rate, calculated by reference to an agreed notional amount. No cash is exchanged at the outset of the contract. Cash is paid and received over the life of the contract based on the terms of the swap. These transactions are entered into pursuant to master agreements that provide for a single net payment to be made by the counterparty at each due date. Total rate of return swaps are used by the Company to hedge liabilities embedded in certain variable annuity products offered by the Company. See Schedule DB, Part A.

Fair Value Hedges

The Company designates and accounts for the following as fair value hedges when they have met the effectiveness requirements of SSAP 86: (i) interest rate swaps to convert fixed rate assets to floating rate assets; (ii) interest rate swaps to convert fixed rate liabilities to floating rate liabilities; and (iii) foreign currency swaps to hedge the foreign currency fair value exposure of foreign currency denominated assets and liabilities.

All components of each derivative's gain or loss were included in the assessment of hedge effectiveness.

For the years ended December 31, 2020 and 2019, there were no gains (losses) reported in change in net unrealized capital gains (losses) related to fair value derivatives that no longer qualify for hedge accounting or for which the Company removed the hedge designation.

Cash Flow Hedges

The Company designates and accounts for the following as cash flow hedges when they have met the effectiveness requirements of SSAP 86: (i) foreign currency swaps to hedge the foreign currency cash flow exposure of foreign currency denominated assets and liabilities; (ii) interest rate swaps to convert floating rate assets to fixed rate assets; and (iii) interest rate swaps and forwards to hedge the forecasted purchases of fixed rate investments.

All components of each derivative's gain or loss were included in the assessment of hedge effectiveness.

For the year ended December 31, 2020, there were net gains of \$36 million reported in change in net unrealized capital gains (losses) related to cash flow derivatives that no longer qualify for hedge accounting or for which the Company removed the hedge designation. For the year ended December 31, 2019, there were net gains of \$6 million reported in change in net unrealized capital gains (losses) related to cash flow derivatives that no longer qualify for hedge accounting or for which the Company removed the hedge designation.

In certain instances, the Company may discontinue cash flow hedge accounting because it is no longer probable that the forecasted transaction will occur by the end of the originally specified time period or within two months of the anticipated date. For the years ended December 31, 2020 and 2019, there were no gains (losses) related to such discontinued cash flow hedges.

At December 31, 2020 and 2019, the maximum length of time over which the Company was hedging its exposure to variability in future cash flows for forecasted transactions did not exceed eight years and three years, respectively.

Non-qualifying Derivatives

The Company enters into the following derivatives that do not qualify for hedge accounting under SSAP 86: (i) interest rate swaps, forwards, total rate of return swaps, futures, purchased caps and floors and swaptions to economically hedge its exposure to interest rates; (ii) basis swaps to better match the cash flows from assets and related liabilities; (iii) inflation swaps to reduce risk generated from inflation-indexed liabilities; (iv) foreign currency swaps and forwards to economically hedge its exposure to adverse movements in exchange rates; (v) credit default swaps to economically hedge its exposure to adverse movements in credit; (vi) equity index options to hedge certain invested assets against adverse changes in equity indices; (vii) equity index options, futures, equity variance swaps, total rate of return swaps and interest rate swaps and swaptions to economically hedge minimum guarantees embedded in certain variable annuity products offered by the Company; and (viii) equity index futures and options to economically hedge various liabilities.

Derivatives for Other than Hedging Purposes

The Company enters into the following derivatives for other than hedging purposes under SSAP 86: (i) credit default swaps and interest rate swaps used in RSATs; and (ii) covered call options for income generation. The Company's use of covered call options was not material as of or for the years ended December 31, 2020 and 2019.

Credit Risk

The Company enters into various collateral arrangements, which may require both the pledging and accepting of collateral in connection with its derivatives.

NOTES TO THE FINANCIAL STATEMENTS

The table below summarizes the collateral pledged by the Company in connection with its OTC and exchange-traded derivatives as of December 31, (in millions):

	Cash ⁽¹⁾		Securities ⁽²⁾		Total	
	2020	2019	2020	2019	2020	2019
Initial Margin:						
OTC-cleared	\$ —	\$ —	\$ 953	\$ 335	\$ 953	\$ 335
Variation Margin:						
OTC-bilateral	—	—	255	150	255	150
OTC-cleared	183	154	—	—	183	154
Total OTC	\$ 183	\$ 154	\$ 1,208	\$ 485	\$ 1,391	\$ 639
Initial Margin:						
Futures ⁽³⁾	\$ —	\$ —	\$ 134	\$ 71	\$ 134	\$ 71

(1) Cash collateral pledged for OTC-cleared is reported in aggregate write-ins for invested assets as cash collateral pledged on derivatives.

(2) Securities pledged as collateral are reported in bonds. Subject to certain constraints, the counterparties are permitted by contract to sell or repledge this collateral.

(3) Cash collateral pledged on exchange-traded futures is reported in derivatives within assets and not as a restricted asset.

The table below summarizes the collateral received by the Company in connection with its OTC derivatives as of December 31, (in millions):

	Cash ⁽¹⁾		Securities ⁽²⁾		Total	
	2020	2019	2020	2019	2020	2019
Variation Margin:						
OTC-bilateral	\$ 6,245	\$ 5,069	\$ 1,265	\$ 1,339	\$ 7,510	\$ 6,408
OTC-cleared	1,003	678	—	—	1,003	678
Total OTC	\$ 7,248	\$ 5,747	\$ 1,265	\$ 1,339	\$ 8,513	\$ 7,086

(1) Cash collateral received is reported in cash, cash equivalents and short-term investments and the obligation to return the collateral is reported in aggregate write-ins for liabilities as cash collateral received on derivatives.

(2) Securities collateral received is held in separate custodial accounts and is not reflected in the financial statements. These amounts are also reported in Note 16 because the securities are held off-balance sheet.

The Company's collateral arrangements for its OTC-bilateral derivatives generally require the counterparty in a net liability position, after considering the effect of netting agreements, to pledge collateral when the amount owed by that party reaches a minimum transfer amount. In addition, the Company's netting agreements for derivatives contain provisions that require both the Company and the counterparty to maintain a specific investment grade credit rating from each of Moody's Investors Service and Standard & Poor's Ratings Service. If a party's credit ratings were to fall below that specific investment grade credit rating, that party would be in violation of these provisions, and the other party to the derivatives could terminate the transactions and demand immediate settlement and payment based on such party's reasonable valuation of the derivatives.

Certain of the Company's derivative contracts require premiums to be paid at a series of specified future dates over the life of the contract or at maturity. The discounted value of these future settled premiums is included in the measurement of the estimated fair value of each derivative along with all other contractual cash flows.

The table below summarizes the net amount of undiscounted future settled premium payments (receipts), by year, as of December 31, 2020 (in millions):

Fiscal Year	Net undiscounted future settled premium payments (receipts)
2021	\$ 54
2022	63
2023	94
2024	51
Thereafter	57
Total	\$ 319

The following table summarizes the estimated fair value of the Company's derivatives with future settled premiums and the estimated fair value impact thereof as of December 31, (in millions):

	Net undiscounted future premium payments (receipts)	Estimated fair value of derivative net assets (liabilities), including discounted future premiums	Estimated fair value of derivative net assets (liabilities), excluding discounted future premiums
2019	\$ 583	(\$ 147)	\$ 419
2020	\$ 319	\$ 55	\$ 372

B. Derivatives under SSAP No. 108, *Derivatives Hedging Variable Annuity Guarantees*

The Company did not utilize derivatives hedging variable annuity guarantees in 2020.

NOTES TO THE FINANCIAL STATEMENTS**9. Income Taxes**

- A. The components of net deferred tax assets (“DTAs”) and deferred tax liabilities (“DTLs”) consisted of the following (in millions):

	December 31, 2020		
	Ordinary	Capital	Total
Gross DTAs	\$ 4,202	\$ —	\$ 4,202
Statutory valuation allowance adjustments	—	—	—
Adjusted gross DTAs	4,202	—	4,202
DTAs nonadmitted	(1,788)	—	(1,788)
Subtotal net admitted DTAs	2,414	—	2,414
DTLs	(897)	(43)	(940)
Net admitted DTAs/(Net DTLs)	\$ 1,517	\$ (43)	\$ 1,474

	December 31, 2019		
	Ordinary	Capital	Total
Gross DTAs	\$ 4,408	\$ —	\$ 4,408
Statutory valuation allowance adjustments	—	—	—
Adjusted gross DTAs	4,408	—	4,408
DTAs nonadmitted	(2,128)	—	(2,128)
Subtotal net admitted DTAs	2,280	—	2,280
DTLs	(754)	(107)	(861)
Net admitted DTAs/(Net DTLs)	\$ 1,526	\$ (107)	\$ 1,419

	Change		
	Ordinary	Capital	Total
Gross DTAs	\$ (206)	\$ —	\$ (206)
Statutory valuation allowance adjustments	—	—	—
Adjusted gross DTAs	(206)	—	(206)
DTAs nonadmitted	340	—	340
Subtotal net admitted DTAs	134	—	134
DTLs	(143)	64	(79)
Net admitted DTAs/(Net DTLs)	\$ (9)	\$ 64	\$ 55

Admission calculation components - SSAP No. 101 *Income Taxes*, (“SSAP 101”), (in millions):

	December 31, 2020		
	Ordinary	Capital	Total
Federal income taxes paid in prior years recoverable through loss carrybacks	\$ —	\$ —	\$ —
Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from above) after application of the threshold limitation (the lesser of 1 and 2 below)	1,474	—	1,474
1. Adjusted gross DTAs expected to be realized following the balance sheet date	1,976	—	1,976
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	1,474
Adjusted gross DTAs (excluding the amount of DTAs from above) offset by gross DTLs	940	—	940
DTAs admitted as the result of application of SSAP 101 total	\$ 2,414	\$ —	\$ 2,414

	December 31, 2019		
	Ordinary	Capital	Total
Federal income taxes paid in prior years recoverable through loss carrybacks	\$ —	\$ —	\$ —
Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from above) after application of the threshold limitation (the lesser of 1 and 2 below)	1,419	—	1,419
1. Adjusted gross DTAs expected to be realized following the balance sheet date	2,354	—	2,354
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	1,419
Adjusted gross DTAs (excluding the amount of DTAs from above) offset by gross DTLs	754	107	861
DTAs admitted as the result of application of SSAP 101 total	\$ 2,173	\$ 107	\$ 2,280

NOTES TO THE FINANCIAL STATEMENTS

	Ordinary	Capital	Change
	\$	\$	\$
	—	—	—
Federal income taxes paid in prior years recoverable through loss carrybacks	\$ —	\$ —	\$ —
Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from above) after application of the threshold limitation (the lesser of 1 and 2 below)	55	—	55
1. Adjusted gross DTAs expected to be realized following the balance sheet date	(378)	—	(378)
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	55
Adjusted gross DTAs (excluding the amount of DTAs from above) offset by gross DTLs	186	(107)	79
DTAs admitted as the result of application of SSAP 101 total	<u>\$ 241</u>	<u>\$ (107)</u>	<u>\$ 134</u>

	2020	2019
RBC percentage used to determine recovery period and threshold limitation amount	641 %	645 %
Amount of total adjusted capital used to determine recovery period and threshold limitation	\$ 13,658	\$ 13,143

Management believes the Company will be able to utilize the DTAs in the future without any tax planning strategies.

Do the Company's tax-planning strategies include the use of reinsurance? No

B. All DTLs were recognized as of December 31, 2020 and December 31, 2019.

C. Current income taxes incurred consisted of the following major components (in millions):

	December 31, 2020	December 31, 2019	Change
Current income tax:			
Federal	\$ 388	\$ 36	\$ 352
Foreign	<u>17</u>	<u>15</u>	<u>2</u>
Subtotal	<u>405</u>	<u>51</u>	<u>354</u>
Federal income tax on net capital gains/(losses)	(73)	(44)	(29)
Utilization of capital loss carryforwards	—	—	—
Other	—	—	—
Federal and foreign income taxes incurred	<u>\$ 332</u>	<u>\$ 7</u>	<u>\$ 325</u>

NOTES TO THE FINANCIAL STATEMENTS

The changes in the main components of deferred income tax amounts are as follows (in millions):

	<u>December 31, 2020</u>	<u>December 31, 2019</u>	<u>Change</u>
DTAs:			
Ordinary:			
Discounting of unpaid losses	\$ —	\$ —	\$ —
Unearned premium reserve	—	—	—
Policyholder reserves	1,608	1,431	177
Investments	—	—	—
Deferred acquisition costs	462	436	26
Policyholder dividends accrual	—	—	—
Fixed assets	44	66	(22)
Compensation and benefits accrual	—	—	—
Pension accrual	—	—	—
Receivables - nonadmitted	—	—	—
Net operating loss carryforward	—	—	—
Tax credit carryforwards	1,003	1,353	(350)
Other (including items <5% of total ordinary tax assets)	125	142	(17)
Ceding commissions	157	165	(8)
Employee benefits	538	515	23
Intangibles	—	—	—
Litigation reserves	96	119	(23)
Nonadmitted assets	169	181	(12)
Subtotal	<u>4,202</u>	<u>4,408</u>	<u>(206)</u>
Statutory valuation allowance adjustment	—	—	—
Nonadmitted	<u>(1,788)</u>	<u>(2,128)</u>	<u>340</u>
Admitted ordinary DTAs	<u>2,414</u>	<u>2,280</u>	<u>134</u>
Capital:			
Investments	—	—	—
Net capital loss carryforward	—	—	—
Real estate	—	—	—
Other (including items <5% of total capital tax assets)	—	—	—
Subtotal	—	—	—
Statutory valuation allowance adjustment	—	—	—
Nonadmitted	—	—	—
Admitted capital DTAs	—	—	—
Admitted DTAs	<u>\$ 2,414</u>	<u>\$ 2,280</u>	<u>\$ 134</u>
DTLs:			
Ordinary:			
Investments	\$ (897)	\$ (754)	\$ (143)
Fixed assets	—	—	—
Deferred and uncollected premiums	—	—	—
Policyholder reserves	—	—	—
Other (including items <5% of total ordinary tax liabilities)	—	—	—
Subtotal	<u>(897)</u>	<u>(754)</u>	<u>(143)</u>
Capital			
Investments	(43)	(107)	64
Real estate	—	—	—
Other (including items <5% of total capital tax liabilities)	—	—	—
Subtotal	<u>(43)</u>	<u>(107)</u>	<u>64</u>
DTLs	<u>\$ (940)</u>	<u>\$ (861)</u>	<u>\$ (79)</u>
Net DTAs/(DTLs)	<u><u>\$ 1,474</u></u>	<u><u>\$ 1,419</u></u>	<u><u>\$ 55</u></u>
		Change in nonadmitted DTAs	(340)
		Tax effect of unrealized gains (losses)	160
		Additional minimum pension liability	(23)
		Change in net DTAs	<u><u>\$ (148)</u></u>

NOTES TO THE FINANCIAL STATEMENTS

D. The provision for Federal and foreign income taxes incurred is different from that which would be obtained by applying the statutory Federal income tax rate to net gain (loss) from operations after dividends to policyholders and before Federal income tax. The significant items causing the difference were as follows (in millions):

	<u>December 31, 2020</u>
Net gain (loss) from operations after dividends to policyholders and before Federal income tax @ 21%	\$ 953
Net realized capital gains (losses) @ 21%	(136)
 Tax effect of:	
Tax credits	(239)
Prior years adjustments and accruals	166
Change in valuation reserve	(144)
Tax exempt income	(77)
Other invested assets & LLC adjustments	(58)
Separate Account dividend received deduction	(28)
ACA assessment	18
Change in nonadmitted assets	12
Prior period adjustments in surplus	12
Interest maintenance reserve	9
Fines, fees and other nondeductible expenses	3
Distribution of appreciated assets from a foreign affiliate	2
Excess tax benefits/deficiencies related to stock compensation	(1)
Total statutory income taxes (benefit)	<u><u>\$ 492</u></u>
 Federal and foreign income taxes incurred including tax on realized capital gains	\$ 332
Change in net DTAs	148
Prior period adjustments in surplus	12
Total statutory income taxes (benefit)	<u><u>\$ 492</u></u>

E. (1) As of December 31, 2020, the Company had no net operating loss or net capital loss carry forwards.

The Company had tax credit carryforwards which will expire as follows (in millions):

Year of Expiration	Tax credit carryforwards
2037-2040	\$ 1,003
	<u><u>\$ 1,003</u></u>

(2) The Company had no Federal income taxes available at December 31, 2020 for recoupment in the event of future net losses.

(3) The Company had no deposits under Section 6603 of the IRC, as amended during 2020.

NOTES TO THE FINANCIAL STATEMENTS

- F. (1) The Company joins with MetLife Inc. (“MetLife”), its parent, and MetLife’s includable affiliates in filing a consolidated Federal life/nonlife tax return.

The Company’s Federal income tax return is consolidated with the following entities:

23rd Street Investments, Inc.	MetLife Tower Resources Group, Inc.
American Life Insurance Company	MetLife
Bequest, Inc.	Metropolitan Casualty Insurance Company
Block Vision of Texas, Inc.*	Metropolitan Direct Property and Casualty Insurance Company
Block Vision Holdings Corporation *	Metropolitan General Insurance Company
Borderland Investments, Ltd.	Metropolitan Group Property & Casualty Insurance Company
Cova Life Management Company	Metropolitan Lloyds Insurance Company of Texas
Davis Vision IPA, Inc. *	Metropolitan Lloyds, Inc.
Davis Vision, Inc. *	Metropolitan Property & Casualty Insurance Company
Delaware American Life Insurance Company	Metropolitan Tower Life Insurance Company
Economy Fire & Casualty Company	Metropolitan Tower Realty Company, Inc.
Economy Preferred Insurance Company	Missouri Reinsurance, Inc.
Economy Premier Assurance Company	Newbury Insurance Company Limited
International Technical and Advisory Services, Ltd.	Park Tower REIT, Inc.
MEC Health Care, Inc. *	SafeGuard Health Enterprises, Inc.
MetLife Assignment Company, Inc.	SafeGuard Health Plans, Inc. (CA)
MetLife Auto & Home Insurance Agency, Inc.	SafeGuard Health Plans, Inc. (FL)
MetLife Consumer Services, Inc.	SafeGuard Health Plans, Inc. (TX)
MetLife Credit Corp.	SafeHealth Life Insurance Company
MetLife Digital Ventures, Inc.	Superior Procurement, Inc. *
MetLife Funding, Inc. (“MetLife Funding”)	Superior Vision Benefit Management, Inc. *
MetLife Global Benefits, Ltd.	Superior Vision Holdings, Inc.*
MetLife Global, Inc.	Superior Vision Insurance Plan of Wisconsin, Inc. *
MetLife Group, Inc. (“MetLife Group”)	Superior Vision Insurance, Inc. *
MetLife Health Plans, Inc.	Superior Vision of New Jersey, Inc. *
MetLife Holdings, Inc.	Superior Vision Services Inc. *
MetLife Home Loans, LLC	The Inheritance Company
MetLife Insurance Brokerage, Inc.	Transmountain Land & Livestock Company
MetLife Investment Management Holdings, LLC	UVC Independent Practice Association, Inc. *
MetLife Investors Distribution Company	Versant Health Consolidations Corp. (fka Superior Vision Corp.) *
MetLife Japan US Equity Owners (Blocker) LLC	Versant Health Holdco, Inc. *
MetLife Legal Plans of Florida, Inc.	Versant Health, Inc. *
MetLife Legal Plans, Inc.	Vision 21 Managed Eye Care of Tampa Bay, Inc. *
MetLife Pet Insurance Solutions, LLC	Vision 21 Physician Practice Management Co. *
MetLife Reinsurance Company of Charleston	Vision Twenty-One Managed Eye-Care IPA, Inc. *
MetLife Reinsurance Company of Vermont	WDV Acquisition Corporation *
MetLife Services and Solutions, LLC (“MSS”)	White Oak Royalty Company

* Following the December 30, 2020 acquisition of Versant Health, Inc. (“Versant Health”), the Company’s Federal income tax return is consolidated with Versant Health.

- (2) The consolidating companies join with MetLife and its includable subsidiaries in filing a consolidated U.S. life and non-life Federal income tax return in accordance with the provisions of the IRC. Current taxes (and the benefits of tax attributes such as losses) are allocated to MetLife and its subsidiaries under the consolidated tax return regulations and a tax sharing agreement. Under the consolidated tax return regulations, MetLife has elected the “percentage method” (and 100% under such method) of reimbursing companies for tax attributes, e.g., net operating losses. As a result, 100% of tax attributes are reimbursed by MetLife to the extent that consolidated Federal income tax of the consolidated Federal tax return group is reduced in a year by tax attributes. On an annual basis, each of the profitable subsidiaries pays to MetLife the Federal income tax which it would have paid based upon that year’s taxable income. If MetLife or the subsidiary has current or prior deductions and credits (including but not limited to losses) which reduce the consolidated tax liability of the consolidated Federal tax return group, the deductions and credits are characterized as realized (or realizable) by MetLife and its subsidiaries when those tax attributes are realized (or realizable) by the consolidated Federal tax return group, even if MetLife or the subsidiary would not have realized the attributes on a stand-alone basis under a “wait and see” method.
- G. As of December 31, 2020, the Company had a liability (asset) for unrecognized tax benefits of \$34 million. An estimate of the amount of any increase in the Company’s liability for unrecognized tax benefits during the twelve month period ending December 31, 2021 cannot be made.
- H. Repatriation Transition Tax (“RTT”)

As of December 31, 2020, the Company had no liability for RTT.

NOTES TO THE FINANCIAL STATEMENTS**I. Alternative Minimum Tax Credit ("AMT")**

The Company's recognized amount of AMT Credit was as follows (in millions):

	December 31, 2020
(1) Gross AMT Credit Recognized as:	
a. Current year recoverable	\$ —
b. DTAs	\$ —
(2) Beginning Balance of AMT Credit Carryforward	\$ 10
(3) Amounts Recovered	—
(4) Adjustments	<u>10</u>
(5) Ending Balance of AMT Credit Carryforward (5=2-3-4)	—
(6) Reduction for Sequestration	—
(7) Nonadmitted by Reporting Entity	—
(8) Reporting Entity Ending Balance (8=5-6-7)	<u>\$ —</u>

10. Information Concerning Parents, Subsidiaries, Affiliates and Other Related Parties

A-B. The Company paid ordinary dividends of \$825 million, \$830 million, \$784 million and \$393 million, in the form of cash, to MetLife on December 29, 2020, September 25, 2020, June 4, 2020 and March 26, 2020, respectively. The Company paid ordinary dividends of \$919 million, \$746 million, and \$1,400 million, in the form of cash, to MetLife on December 27, 2019, June 12, 2019 and March 27, 2019, respectively.

On September 30, 2020 a ¥26.5 billion (\$251 million) MetLife senior note matured and was not refinanced. The Company continues to hold investments in MetLife senior notes totaling ¥169.3 billion (\$1,643 million) as of December 31, 2020. These notes have interest rates ranging from 1.6% to 3.14% per annum and will mature at various dates starting July 2021 through October 2029.

In October 2019, a ¥26.5 billion 1.72% senior note, payable semi-annually, issued by MetLife to the Company matured and was refinanced with a ¥26.5 billion 1.81% senior note due October 2029 issued to the Company, payable semi-annually.

In July 2019, a ¥53.3 billion 1.45% senior note, payable semi-annually, issued by MetLife to the Company matured and was refinanced with a ¥37.3 billion 1.6025% senior note due July 2023 and a ¥16.0 billion 1.637% senior note due July 2026, both issued to the Company and payable semi-annually.

As of December 31, 2020 and 2019, the Company reported \$134 million and \$435 million, respectively, in dividend income from its subsidiaries. Detail is provided in Schedule D Part 2 and Part 4.

In 2020 and 2019, the Company recorded ordinary dividends from Sino-US United MetLife Insurance Co. Ltd., an affiliated operating joint venture, of \$96 million and \$71 million, respectively.

The Company's investment in the common stock of St. James Fleet Investments Two Limited ("St. James Fleet"), the parent of a group of wholly-owned investment subsidiaries that were formed to achieve certain investment strategies, had the following transactions in 2020 and 2019:

- (1) St. James Fleet declared and paid a \$2.5 million cash dividend on December 15, 2020.
- (2) On June 13, 2019, St. James Fleet declared a dividend of \$260 million to the Company in the form of investments, which was recorded as an affiliated dividend within net investment income. Additionally, St. James Fleet repurchased a portion of its ordinary shares from the Company, using investments, for \$190 million. After completing an analysis of St. James Fleet remaining net assets, the Company recorded an OTTI loss of \$260 million in realized capital gains (losses) for the year ended December 31, 2019.

The Company originates and acquires unaffiliated mortgage loans and simultaneously sells a portion to affiliates under master participation agreements. The aggregate amount of mortgage loan participation interests in unaffiliated mortgage loans sold by the Company to affiliates during the years ended 2020 and 2019 were \$59 million and \$85 million, respectively. In connection with the mortgage loan participations, the Company collected mortgage loan principal and interest payments from unaffiliated borrowers on behalf of affiliates and remitted such receipts to the affiliates in the amount of \$540 million and \$936 million during the years ended 2020 and 2019, respectively.

The Company purchases mortgage loan participations under a master agreement, from an affiliate, simultaneously with the affiliate's origination or acquisition of mortgage loans. The aggregate amount of mortgage loan participation interests purchased by the Company from such affiliate during the years ended 2020 and 2019 were \$3,839 million and \$4,026 million, respectively. In connection with the mortgage loan participations, the affiliate collected mortgage loan principal and interest on the Company's behalf and the affiliate remitted such payments to the Company in the amount of \$696 million and \$363 million during the years ended 2020 and 2019, respectively.

NOTES TO THE FINANCIAL STATEMENTS

In October 2020, the real estate and the real estate joint venture assets of Met Tower Realty Corp ("MTR"), the Company's wholly owned subsidiary, were distributed to the Company. As a result, the Company recorded a reduction in the cost basis of its investment in MTR of \$160 million. The Company continues to carry its investment in MTR at the amount of underlying GAAP equity of the entity, which at December 31, 2020 is zero.

In the normal course of business, the Company transfers invested assets to and from affiliates. The Company transferred invested assets, primarily consisting of bonds to affiliates with book adjusted carrying value of \$379 million and an estimated fair value of \$396 million, including accrued interest of \$2 million for the year ended December 31, 2020. The realized capital gain (loss) recognized on this transfer was \$15 million for the year ended December 31, 2020. The Company received transfers of invested assets, primarily consisting of real estate, with a fair value of \$420 million for the year ended December 31, 2020. The Company did not transfer invested assets but did receive transfers of invested assets, primarily consisting of bonds from affiliates with an estimated fair value of \$46 million for the year ended December 31, 2019.

- C. The Company does not have any material related party transactions that are not included in Schedule Y.
- D. The Company has receivables and payables with affiliates for services necessary to conduct its business. Receivables expected to be settled within 90 days are admitted. Receivables from affiliates totaled \$37 million and \$36 million at December 31, 2020 and 2019, respectively, of which none were nonadmitted for both December 31, 2020 and 2019. Payables to affiliates totaled \$233 million and \$285 million at December 31, 2020 and 2019, respectively.
- E. The Company is party to a master services and facilities agreement ("MSFA") with an affiliated services entity, MetLife Services and Solutions, LLC ("MSS"), and an Investment Management Agreement ("IMA") with MetLife Investment Management, LLC ("MIM"). The MSS MSFA provides for personnel, facilities and equipment to be made available and for a broad range of services to be rendered by MSS. The MIM IMA provides investment related services to be rendered by MIM. The Company is also a party to legacy master service agreements ("MSAs") between the Company and certain of its subsidiaries and affiliates.

The MSS MSFA and MIM IMA, the MSAs and a global service agreement with MSS, are enterprise service agreements. Under these agreements, generally, personnel, facilities, equipment, services and employee benefit plans participation may be requested by the Company as deemed necessary for its business and investment operations. Under the MSS MSFA, MSS further agrees to make available employee participation in employee benefit plans for which MetLife Group, Inc., the principal U.S. employer entity for the enterprise, is the plan sponsor or obligor. All of these agreements involve cost allocation arrangements, under which the Company pays or receives compensation for all expenses, direct and indirect, reasonably and equitably determined to be attributable to the personnel, facilities, equipment, services and employee benefit plan participation provided (subject to a transfer pricing mark-up as required). These expenses include, but are not limited to, compensation payable to enterprise employees performing services, such as salary, cash bonuses, stock-based compensation under MetLife incentive plans and expenses attributable to pension and post-retirement benefit plans benefiting such employees. The Company is also a party to an agreement with its affiliate, MetLife Investors Distribution Company ("MLIDC"), under which the Company renders certain services to MLIDC for a stated fee.

The Company is also a party to various other service agreements with affiliates.

- F. Except as disclosed in Note 14, the Company did not have guarantees or undertakings for the benefit of an affiliate that would result in a material contingent exposure of the Company's or any affiliate's assets or liabilities.
- G. The Company, domiciled in New York, is a wholly-owned subsidiary of MetLife.
- H. The Company did not own shares of another upstream or intermediate parent, either directly or indirectly, via a downstream SCA company.
- I. The Company had no investment in any applicable SCA company that exceeds 10% of the Company's admitted assets.
- J. The Company recognized an impairment write-down of \$10 million on an affiliated investment during the year ended December 31, 2020.
- K. Investments in foreign insurance subsidiaries are not calculated by adjusting annuity GAAP account value reserves using the CARVM and the related Actuarial Guidelines.

NOTES TO THE FINANCIAL STATEMENTS

L. The Company utilizes the look-through approach in valuing its investments in the following downstream non-insurance companies. At December 31, 2020, the carrying value is as shown below (in millions):

Name	Statement Value
23rd Street Investments, Inc.	\$ 17
500 Grant Street GP LLC	\$ 2
MC Portfolio JV Member, LLC	\$ 48
MCJV, LLC	\$ 96
MCPP Owners, LLC	\$ 421
MetLife 1201 TAB Member, LLC	\$ 150
MetLife 425 MKT Member, LLC	\$ 80
MetLife 555 12th Member, LLC	\$ 243
MetLife 8280 Member, LLC	\$ 8
MetLife Boro Station Member, LLC	\$ 32
MetLife Camino Ramon Member LLC	\$ 20
MetLife CC Member, LLC	\$ 158
MetLife Chino Member, LLC	\$ 23
MetLife ConSquare Member LLC	\$ 227
MetLife HCMJV 1 LP, LLC	\$ 300
MetLife Holdings, Inc.	\$ 21
MetLife Japan US Equity Owners LLC	\$ 63
MetLife LHH Member, LLC	\$ 39
MetLife OBS Member, LLC	\$ 296
MetLife OFC Member, LLC	\$ 118
MetLife Park Tower Member, LLC	\$ 119
MetLife Properties Ventures, LLC	\$ 11
ML 1065 Hotel, LLC	\$ 34
ML 300 Third Member LLC	\$ 16
ML Armature Member, LLC	\$ 17
ML Bellevue Member, LLC	\$ 98
ML Cerritos TC Member, LLC	\$ 8
ML CLAL Member, LLC	\$ 72
ML Matson Mills Member LLC	\$ 21
ML Mililani Member, LLC	\$ 38
ML Port Chester SC Member, LLC	\$ 16
ML Sentinel Square Member, LLC	\$ 18
ML Sloan's Lake Member, LLC	\$ 22
ML Southlands Member, LLC	\$ 12
ML Southmore, LLC	\$ 30
ML-AI MetLife Member 2, LLC	\$ 65
ML-AI MetLife Member 3, LLC	\$ 26
ML-AI MetLife Member 5, LLC	\$ 21
ML-AI Venture 4, LLC	\$ 6
MMP Owners, LLC	\$ 163
The Building at 575 Fifth Ave. Mezzanine LLC	\$ 60

The Company does not obtain GAAP audited financial statements for the companies listed above and has limited the admitted value of its investment in them to the value contained in the downstream GAAP audited financial statements, including adjustments required by SSAP 97, *Investments In Subsidiary, Controlled and Affiliated Entities* ("SSAP 97"), of SCA entities and/or non-SCA entities under SSAP 48, *Joint Ventures, Partnerships and Limited Liability Companies* ("SSAP 48"), that are owned by the downstream non-insurance company and valued in accordance with paragraphs 17 through 20 of SSAP 97. All liabilities, commitments, contingencies, guarantees or obligations of downstream non-insurance companies, which are required to be recorded as liabilities, commitments, contingencies, guarantees or obligations under applicable accounting guidance, are reflected in the Company's determination of the carrying value of the investment in these companies, if not already recorded in the financial statements of the Company.

NOTES TO THE FINANCIAL STATEMENTS

M. The Company's SCA investments, as of December 31, 2020, were as follows (dollars in millions):

SCA Entities	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount	Type of NAIC Filing ⁽¹⁾	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method Resubmission Required Y/N	Code ⁽²⁾
a. SSAP 97 8a Entities										
None	— %	\$ —	\$ —	\$ —	—	—	\$ —	—	—	—
Total SSAP 97 8a Entities	XXX	\$ —	\$ —	\$ —	XXX	XXX	\$ —	XXX	XXX	XXX
b. SSAP 97 8b(ii) Entities										
None	— %	\$ —	\$ —	\$ —	—	—	\$ —	—	—	—
Total SSAP 97 8b(ii) Entities	XXX	\$ —	\$ —	\$ —	XXX	XXX	\$ —	XXX	XXX	XXX
c. SSAP 97 8b(iii) Entities										
23rd Street Investments, Inc.	100 %	\$ 17	\$ 17	\$ —	S2	12/17/2020	\$ 11	Y	N	I
MetLife Legal Plans, Inc.	100 %	126	—	126	S1	10/17/2016	—	Y	N	I
MetLife Tower Resources Group Inc	100 %	16	—	16	S1	10/18/2016	—	Y	N	I
Metlife Holdings, Inc.	100 %	21	21	—	S2	6/25/2020	22	Y	N	I
Metropolitan Tower Realty Company, Inc.	100 %	—	—	—	S2	12/18/2020	97	Y	N	I
St. James Fleet	100 %	384	384	—	S2	12/18/2020	359	Y	N	I
Transmountain Land and Livestock Company	100 %	—	—	—	S1	10/18/2016	—	Y	N	I
White Oak Royalty Company	100 %	9	—	9	S1	10/18/2016	—	Y	N	I
Total SSAP 97 8b(iii) Entities	XXX	\$ 573	\$ 422	\$ 151	XXX	XXX	\$ 489	XXX	XXX	XXX
d. SSAP 97 8b(iv) Entities										
Missouri Reinsurance Inc. (Cayman Islands)	100 %	\$ —	\$ —	\$ —	S1	10/17/2016	\$ —	Y	N	I
Total SSAP 97 8b(iv) Entities	XXX	\$ —	\$ —	\$ —	XXX	XXX	\$ —	XXX	XXX	XXX
e. Total SSAP 97 8b Entities (except 8bi) (b+c+d)	XXX	\$ 573	\$ 422	\$ 151	XXX	XXX	\$ 489	XXX	XXX	XXX
f. Aggregate Total (a+e)	XXX	<u>\$ 573</u>	<u>\$ 422</u>	<u>\$ 151</u>	<u>XXX</u>	<u>XXX</u>	<u>\$ 489</u>	<u>XXX</u>	<u>XXX</u>	<u>XXX</u>

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

⁽²⁾ I - Immaterial or M - Material

N. The Company did not report any investments in an insurance SCA for which the statutory capital and surplus reflects a departure from the NAIC statutory accounting practices and procedures during the year ended December 31, 2020.

O. The Company has no SCA or SSAP 48 entities whose share of losses exceeds the investment in an SCA.

11. Debt

A. The Company did not have any debt, including capital notes, outstanding as of December 31, 2020.

B. Federal Home Loan Bank Agreements

(1) The Company is a member of the FHLB of New York. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds as a source of contingent liquidity as well as for spread margin businesses. The Company has determined the actual or estimated maximum borrowing capacity as \$20,462 million. The Company calculated this amount in accordance with New York regulatory and or FHLB specific borrowing limits.

(2) FHLB Capital Stock

a. The Company's aggregate total for FHLB capital stock was as follows at (in millions):

	December 31, 2020		
	Total	General Account	Separate Account
Membership stock - Class A	\$ —	\$ —	\$ —
Membership stock - Class B	79	79	—
Activity stock	686	686	—
Excess stock	—	—	—
Aggregate total	<u>\$ 765</u>	<u>\$ 765</u>	<u>\$ —</u>
Actual or estimated borrowing capacity as determined by the insurer	\$ 20,462	\$ 20,462	\$ —

NOTES TO THE FINANCIAL STATEMENTS

	December 31, 2019		
	Total	General Account	Separate Account
Membership stock - Class A	\$ —	\$ —	\$ —
Membership stock - Class B	87	87	—
Activity stock	650	650	—
Excess stock	—	—	—
Aggregate total	<u>\$ 737</u>	<u>\$ 737</u>	<u>\$ —</u>
Actual or estimated borrowing capacity as determined by the insurer	\$ 19,475	\$ 19,475	\$ —

- b. The Company's membership stock (Class A and B) eligible for redemption at December 31, 2020 was as follows (in millions):

	Total	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership stock						
Class A	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
Class B	\$ 79	\$ 79	\$ —	\$ —	\$ —	\$ —

- (3) The Company's collateral pledged to FHLB was as follows (in millions):

- a. Amount pledged as of:

	December 31, 2020		
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Total collateral pledged - Total General and Separate Accounts	\$ 17,358	\$ 15,565	\$ 15,245
2. Total collateral pledged - General Account	\$ 17,358	\$ 15,565	\$ 15,245
3. Total collateral pledged - Separate Account	\$ —	\$ —	\$ —
4. Total collateral pledged - Total General and Separate Accounts	\$ 16,575	\$ 15,607	\$ 14,445

- b. Maximum amount pledged during the reporting period ended:

	December 31, 2020		
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Maximum collateral pledged - Total General and Separate Accounts	\$ 18,142	\$ 16,518	\$ 15,245
2. Maximum collateral pledged - General Account	\$ 18,142	\$ 16,518	\$ 15,245
3. Maximum collateral pledged - Separate Account	\$ —	\$ —	\$ —
4. Maximum collateral pledged - Total General and Separate Accounts	\$ 18,605	\$ 17,079	\$ 14,245

- (4) The Company's borrowing from FHLB was as follows (in millions):

- a. Amount borrowed as of:

	December 31, 2020			
	Total	General Account	Separate Account	Funding Agreements Reserves Established
Debt	\$ —	\$ —	\$ —	\$ —
Funding agreements	15,245	15,245	—	40
Other	—	—	—	—
Aggregate total	<u>\$ 15,245</u>	<u>\$ 15,245</u>	<u>\$ —</u>	<u>\$ 40</u>

	December 31, 2019			
	Total	General Account	Separate Account	Funding Agreements Reserves Established
Debt	\$ —	\$ —	\$ —	\$ —
Funding agreements	14,445	14,445	—	40
Other	—	—	—	—
Aggregate total	<u>\$ 14,445</u>	<u>\$ 14,445</u>	<u>\$ —</u>	<u>\$ 40</u>

NOTES TO THE FINANCIAL STATEMENTS

- b. Maximum amount borrowed during the reporting period ended:

	December 31, 2020		
	Total	General Account	Separate Account
Debt	\$ —	\$ —	\$ —
Funding agreements	15,245	15,245	—
Other	—	—	—
Aggregate total	<u>\$ 15,245</u>	<u>\$ 15,245</u>	<u>\$ —</u>

- c. FHLB - Prepayment Obligations:

	Does the company have prepayment obligations under the following arrangement (yes/no)?
Debt	—
Funding agreements	no
Other	—

There were no prepayment obligations under funding agreements, other than in the event of default.

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

A. Defined Benefit Plan

The Company sponsors a U.S. nonqualified defined benefit pension plan covering employees who meet specified eligibility requirements of the sponsor and its participating affiliates. Participating affiliates are allocated a proportionate share of net expense related to the plans. Pension benefits are provided utilizing either a traditional formula or cash balance formula. The traditional formula provides benefits that are primarily based upon years of credited service and final average earnings. The cash balance formula utilizes hypothetical or notional accounts which credit participants with benefits equal to a percentage of eligible pay, as well as interest credits, determined annually based upon the annual rate of interest on 30-year U.S. Treasury securities, for each account balance. In September 2018, the nonqualified defined benefit pension plan were amended, effective January 1, 2023, to provide benefit accruals for all active participants under the cash balance formula and to cease future accruals under the traditional formula. The nonqualified pension plan provide supplemental benefits in excess of limits applicable to a qualified plan which is sponsored by an affiliate. The Company also provides pension benefits for certain U.S. retired employees and post retirement medical and life insurance benefits for certain non-U.S. retired employees.

A summary of assets, obligations and assumptions for those plans are as follows at December 31, 2020 and 2019, respectively (dollars in millions):

(1) Change in benefit obligation

- a. Pension Benefits:

	Overfunded		Underfunded	
	2020	2019	2020	2019
Benefit obligation at beginning of year	\$ —	\$ —	\$ 1,210	\$ 1,080
Service cost	—	—	17	17
Interest cost	—	—	40	46
Contribution by plan participants	—	—	—	—
Actuarial (gain) loss	—	—	143	162
Foreign currency exchange rate changes	—	—	—	—
Benefits paid	—	—	(67)	(98)
Plan Amendments	—	—	—	3
Business combinations, divestitures, curtailments, settlements and special termination benefits	—	—	—	—
Benefit obligation at end of year	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 1,343</u>	<u>\$ 1,210</u>

NOTES TO THE FINANCIAL STATEMENTS

b. Postretirement Benefits:

	Overfunded		Underfunded	
	2020	2019	2020	2019
Benefit obligation at beginning of year	\$ —	\$ —	\$ 21	\$ 19
Service cost	—	—	—	—
Interest cost	—	—	1	1
Contribution by plan participants	—	—	—	—
Actuarial (gain) loss	—	—	2	2
Foreign currency exchange rate changes	—	—	—	1
Benefits paid	—	—	(1)	(2)
Plan amendments	—	—	—	—
Business combinations, divestitures, curtailments, settlements and special termination benefits	—	—	—	—
Benefit obligation at end of year	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 23</u>	<u>\$ 21</u>

c. The Company did not have any special or contractual benefits per SSAP No. 11, *Postemployment Benefits & Compensated Absence* ("SSAP 11"), during 2020 and 2019.

(2) Change in plan assets:

	Pension Benefits		Postretirement Benefits	
	2020	2019	2020	2019
Fair value of plan assets at beginning of year	\$ —	\$ —	\$ 18	\$ 18
Actual return on plan assets	—	—	—	—
Foreign currency exchange rate changes	—	—	—	1
Reporting entity contribution	67	98	1	1
Plan participants' contributions	—	—	—	—
Benefits paid	(67)	(98)	(1)	(2)
Business combinations, divestitures, curtailments, settlements and special termination benefits	—	—	—	—
Fair value of plan assets at end of year	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 18</u>	<u>\$ 18</u>

(3) Fund status:

	Pension Benefits		Postretirement Benefits	
	2020	2019	2020	2019
a. Components:				
Prepaid benefit costs	\$ —	\$ —	\$ —	\$ —
Overfunded plan assets	\$ —	\$ —	\$ 2	\$ 3
Accrued benefit costs	\$ —	\$ —	\$ —	\$ —
Liability for pension benefits	\$ (1,343)	\$ (1,210)	\$ (7)	\$ (6)
b. Assets and liabilities recognized				
Assets (nonadmitted)	\$ —	\$ —	\$ 2	\$ 3
Liabilities recognized	\$ (1,343)	\$ (1,210)	\$ (7)	\$ (6)
c. Unrecognized liabilities	\$ —	\$ —	\$ —	\$ —

(4) Components of net periodic benefit cost:

	Pension Benefits		Postretirement Benefits	
	2020	2019	2020	2019
Service cost	\$ 16	\$ 13	\$ —	\$ 0
Interest cost	36	34	1	1
Expected return on plan assets	—	—	(1)	(1)
Transition asset or obligation	—	—	—	—
(Gains) and losses	22	19	—	—
Prior service cost or (credit)	(1)	(2)	—	—
Gain or loss recognized due to a curtailment	—	—	—	—
Total net periodic benefit cost	<u>\$ 73</u>	<u>\$ 64</u>	<u>\$ —</u>	<u>\$ —</u>

NOTES TO THE FINANCIAL STATEMENTS

- (5) Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost:

	Pension Benefits		Postretirement Benefits	
	2020	2019	2020	2019
Items not yet recognized as a component of net periodic cost - prior year	\$ 458	\$ 315	\$ (3)	\$ (5)
Net prior service cost or (credit) arising during the period	\$ —	\$ 3	\$ —	\$ —
Net prior service cost or (credit) recognized	\$ 2	\$ 3	\$ —	\$ —
Net (gain) and loss arising during the period	\$ 143	\$ 162	\$ 2	\$ 2
Net (gain) and loss recognized	\$ (38)	\$ (25)	\$ —	\$ —
Items not yet recognized as a component of net periodic cost - current year	\$ 565	\$ 458	\$ (1)	\$ (3)

- (6) Amounts in unassigned funds (surplus) that have not yet been recognized as components of net periodic benefit cost:

	Pension Benefits		Postretirement Benefits	
	2020	2019	2020	2019
Net transition asset or obligation	\$ —	\$ —	\$ —	\$ —
Net prior service cost or (credit)	\$ (14)	\$ (16)	\$ —	\$ —
Net recognized (gains) and losses	\$ 579	\$ 474	\$ (1)	\$ (2)

- (7) Weighted-average assumptions used to determine net periodic benefit cost as of December 31:

	2020	2019
Weighted-average discount rate - Pension	3.30%	4.35%
Weighted-average discount rate - Postretirement	3.00%	3.00%
Weighted-average interest crediting rate (for cash balance plans)	3.46%	4.05%
Expected long-term rate of return on plan assets - Pension	—%	—%
Expected long-term rate of return on plan assets - Postretirement	4.00%	4.00%
Rate of compensation increase - Pension	2.25% to 8.50%	2.25% to 8.50%

Weighted-average assumptions used to determine projected benefit obligations as of December 31:

	2020	2019
Weighted-average discount rate - Pension	2.65%	3.3%
Weighted-average discount rate - Postretirement	2.25%	3.00%
Weighted Average Interest Crediting Rate (for cash balance plans)	3.43%	4.03%
Rate of compensation increase - Pension	2.50% to 8.00%	2.25% to 8.50%

- (8) The amount of the accumulated benefit obligation for the defined benefit pension plans was \$1,275 million and \$1,143 million for the years ended December 31, 2020 and 2019, respectively.
- (9) The assumed health care cost trend rate used in measuring the accumulated postretirement benefit obligation was 6.36% gradually decreasing each year until 2040 reaching the ultimate rate of 4.00%.
- (10) The following estimated future payments, which reflect expected future service, as appropriate, are expected to be paid in the years indicated (in millions):

Year(s)	Amount
2021	\$ 74
2022	\$ 70
2023	\$ 78
2024	\$ 78
2025	\$ 75
2026 through 2030	\$ 406

- (11) Other than funding benefit payments, the Company does not expect to make any other contributions to its nonqualified pension plans during 2021.
- (12) There were no securities of the employer or related parties included in plan assets, or insurance contracts issued by the Company or related parties covering benefits of plan participants during the year.
- (13) The Company does not use any alternative method to amortize prior service amounts or unrecognized net gains or losses.
- (14) The Company does not use any substantive commitment as the basis for accounting for the benefit obligation.
- (15) The Company did not have any special termination benefits for the year ended December 31, 2020.
- (16) The Company's sources of actuarial pension (gains) losses include the impact of changes to the financial assumptions of \$106 million, demographic assumptions \$5 million and plan experience of \$32 million.
- (17) As of December 31, 2020, the Company's pension benefit obligation and accumulated postretirement benefit was \$1,343 million and \$23 million respectively. Plan assets for postretirement benefits were \$18 million as of

NOTES TO THE FINANCIAL STATEMENTS

December 31, 2020. The Company had a \$5 million underfunded status for the postretirement benefit plan as of December 31, 2020. The Company's surplus impact as of December 31, 2020 to reflect the full benefit obligation was \$107 million and \$2 million, respectively, for the pension and postretirement benefit plans.

(18) Unfunded liability transition impact

With the adoption of SSAP 92 and SSAP 102, effective January 1, 2013, the Company elected to recognize the transition impact on surplus over a period not exceeding ten years, in accordance with the guidelines. The total post-tax cumulative effect of adopting this pronouncement was a decrease of \$375 million for pension plans and \$605 million for other postretirement benefit plans. The total transition obligation was recognized as of December 31, 2016.

B. The Company's nonqualified pension plan does not have any plan assets. Life Insurance Funding Account ("LIFA") assets are invested in the General Account with guaranteed rates of return and no investment discretion or general allocation.

C. Fair Value Measurement

(1) The following table provides information about financial plan assets measured at estimated fair value at December 31, 2020 (in millions):

Description for each class of plan Assets	(Level 1)	(Level 2)	(Level 3)	Total
Fixed maturities	\$ —	\$ 18	\$ —	\$ 18
Equity securities	—	—	—	—
Other invested assets	—	—	—	—
Short term invested assets	—	—	—	—
Money market assets	—	—	—	—
Derivatives	—	—	—	—
Total	<u>\$ —</u>	<u>\$ 18</u>	<u>\$ —</u>	<u>\$ 18</u>

(2) The Company did not have any plan assets measured at estimated fair value using significant unobservable (Level 3) inputs for 2020.

D. Assets for the plans are held in a LIFA. A LIFA is used to pay premiums and receive experience credits on policies that provide life insurance benefits and survivor benefits to retirees of the plan. Interest is credited at a rate determined annually by MLIC, as insurer, in a manner consistent with its practices for determining such rates but that may not be less than three percent. We determine the expected rate of return on plan assets based upon historical experience and future expectations of the returns declared on the plan assets.

E. Defined Contribution Plans

The Company sponsors a nonqualified defined contribution plan for all MetLife employees who qualify. The nonqualified plan provides supplemental benefits in excess of limits applicable to a qualified plan which is sponsored by an affiliate. The Company contributed \$23 million and \$26 million for the years ended December 31, 2020 and 2019, respectively.

F. Multiemployer Plans

As of December 31, 2020, the Company has made no contributions to any multiemployer plans.

G. Consolidated/Holding Company Plans

The Company is allocated pension and postretirement expenses from MetLife Group, Inc. associated with benefits provided to its employees. The Company has no legal obligation for benefits under these plans. The Company's share of pension and postretirement expense was (\$40) million and \$55 million for the years ending December 31, 2020 and 2019, respectively. The allocated pension expenses and postretirement are based on the proportionate share of the general expenses of the Company.

H. Postemployment Benefits and Compensated Absences

As of December 31, 2020, the Company had no obligation for postemployment benefits or compensated absences that have not been accrued for in accordance with SSAP 11.

I. Impact of Medicare Modernization Act on Postretirement Benefits

As of December 31, 2020, the Company had not been impacted by the Medicare Modernization Act.

13. Capital and Surplus, Shareholder's Dividend Restrictions and Quasi Reorganizations

- (A) The Company's capital is comprised of 1,000,000,000 shares of common stock authorized, of which 494,466,664 shares are issued and outstanding, at \$0.01 per share par value.
- (B) The Company has no preferred stock.
- (C) Under New York State Insurance Law, the Company is permitted, without prior insurance regulatory clearance, to pay stockholder dividends to MetLife in any calendar year based on either of two standards. Under one standard, the

NOTES TO THE FINANCIAL STATEMENTS

Company is permitted, without prior insurance regulatory clearance, to pay dividends out of earned surplus (defined as positive unassigned funds (surplus)), excluding 85% of the change in net unrealized capital gains or losses (less capital gains tax), for the immediately preceding calendar year, in an amount up to the greater of: (i) 10% of its surplus to policyholders as of the end of the immediately preceding calendar year, or (ii) its statutory net gain from operations for the immediately preceding calendar year (excluding realized capital gains), not to exceed 30% of surplus to policyholders as of the end of the immediately preceding calendar year. In addition, under this standard, the Company may not, without prior insurance regulatory clearance, pay any dividends in any calendar year immediately following a calendar year for which its net gain from operations, excluding realized capital gains, was negative. Under the second standard, if dividends are paid out of other than earned surplus, the Company may, without prior insurance regulatory clearance, pay an amount up to the lesser of: (i) 10% of its surplus to policyholders as of the end of the immediately preceding calendar year, or (ii) its statutory net gain from operations for the immediately preceding calendar year (excluding realized capital gains). In addition, the Company will be permitted to pay a dividend to MetLife in excess of the amounts allowed under both standards only if it files notice of its intention to declare such a dividend and the amount thereof with the New York Superintendent of Financial Services (the "Superintendent") and the Superintendent either approves the distribution of the dividend or does not disapprove the dividend within 30 days of its filing. Under New York State Insurance Law, the Superintendent has broad discretion in determining whether the financial condition of a stock life insurance company would support the payment of such dividends to its stockholders. Based on amounts at December 31, 2020, the Company could pay MetLife a stockholder dividend in 2021 of \$3,393 million without prior approval of the Superintendent.

- (D) The Company paid ordinary dividends of \$825 millions, \$830 million, \$784 million and \$393 million, in the form of cash, to MetLife on December 29, 2020, September 25, 2020, June 4, 2020 and March 26, 2020, respectively. The Company paid ordinary dividends of \$919 million, \$746 million, and \$1,400 million, in the form of cash, to MetLife on December 27, 2019, June 12, 2019 and March 27, 2019, respectively.
- (E) Within the limitation of (C) above, there are no restrictions placed on the portion of the Company profits that may be paid as ordinary dividends to stockholders.
- (F) There were no restrictions on unassigned funds (surplus).
- (G) There were no advances on surplus.
- (H) The Company did not hold any of its own stock or SCA companies for special purposes.
- (I) The change in the balance in aggregate write-ins for special surplus funds was due to an estimated fee assessment related to Section 9010 of the Affordable Care Act ("ACA") as part of SSAP No. 106, *Affordable Care Act Section 9010 Assessment*. This segregation in special surplus funds had been accrued monthly throughout 2019, but is not necessary starting in 2020 from the Federal government's decision to repeal the annual assessment under ACA effective 2021.
- (J) The portion of unassigned funds (surplus) represented by cumulative unrealized gains (losses) was \$736 million at December 31, 2020.
- (K) The Company issued the following surplus debentures or similar obligations as of December 31, 2020 (dollars in millions):

Item Number	Date Issued	Interest Rate	Original Issue Amount of Note	Is Surplus Note Holder a Related Party (Y/N)	Carrying Value of Note Prior Year	Carrying Value of Note Current Year*	Unapproved Interest and/or Principal
1	2/15/1994	7.88%	\$ 150	N	\$ 150	\$ 150	\$ 5
2	11/1/1995	7.80%	250	N	250	250	3
3	12/15/2007	7.38%	700	Y	700	700	2
Total			<u><u>\$ 1,100</u></u>		<u><u>\$ 1,100</u></u>	<u><u>\$ 1,100</u></u>	<u><u>\$ 10</u></u>

Item Number	Current Year Interest Expense Recognized	Life-To-Date Interest Expense Recognized	Current Year Interest Offset Percentage (not including amounts paid to a 3rd party liquidity provider)	Current Year Principal Paid	Life-To-Date Principal Paid	Date of Maturity
1	\$ 12	\$ 316	— %	\$ —	\$ —	2/15/2024
2	20	491	— %	—	—	11/1/2025
3	51	673	— %	—	—	12/15/2037
Total	<u><u>\$ 83</u></u>	<u><u>\$ 1,480</u></u>		<u><u>\$ —</u></u>	<u><u>\$ —</u></u>	

Item Number	Are Surplus Note payments contractually linked? (Y/N)	Surplus Note payments subject to administrative offsetting provisions? (Y/N)	Were Surplus Note proceeds used to purchase an asset directly from the holder of the surplus note? (Y/N)	Is Asset Issuer a Related Party (Y/N)	Type of Assets Received Upon Issuance
1	N	N	N	N	N/A
2	N	N	N	N	N/A
3	N	N	N	N	N/A

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Item Number	Principal Amount of Assets Received Upon Issuance	Book/Adjusted Carrying Value of Assets	Is Liquidity Source a Related Party to the Surplus Note Issuer? (Y/N)
1	\$ —	\$ —	N
2	—	—	N
3	—	—	N
Total	\$ —	\$ —	

The Company issued surplus notes 1 and 2 in the table above pursuant to Rule 144A under the Securities Act of 1933, in exchange for cash. These surplus notes are registered in the name of a nominee, CEDE & Co., of the Depository Trust Company. As of December 31, 2020, surplus notes 1 and 2 had no approved accrued interest.

The Company issued surplus note 3 in the table above to MetLife Capital Trust IV, an affiliate, in exchange for cash. As of December 31, 2020, surplus note 3 had no approved accrued interest.

The surplus notes are subordinate in right of payment to policy claims, all existing and future indebtedness and all other creditor claims (each as defined in the surplus notes), but are senior to the claims of shareholders. The surplus notes have the following restrictions on payment:

Each payment of principal and interest on the surplus notes may be made only with the prior written approval of the Superintendent, which approval will only be granted if, in the judgment of the Superintendent, the financial condition of the Company warrants such payment. In addition, pursuant to applicable New York law, any payment of principal or interest on the surplus notes may be only out of free and divisible surplus of the Company.

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

(M) There have been no quasi reorganizations in the prior 10 years.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

(1) The Company makes commitments to fund partnership investments in the normal course of business. The amount of these unfunded commitments is \$3,226 million at December 31, 2020.

(2) At December 31, 2020, the Company was obligor under the following guarantees, indemnities and support obligations (in millions):

(1) Nature and circumstances of guarantee and key attributes, including date and duration of agreement.	(2) Liability recognition of guarantee. (Include amount recognized at inception. If no initial recognition, document exception allowed under SSAP No. 5R.)⁽¹⁾	(3) Ultimate financial statement impact if action under the guarantee is required.	(4) Maximum potential amount of future payments (undiscounted) the guarantor could be required to make under the guarantee. If unable to develop an estimate, this should be specifically noted.	(5) Current status of payment or performance risk of guarantee. Also provide additional discussion as warranted.
The Company is obligated to indemnify Canada Life Assurance Company (“Canada Life”) for, among other losses, losses arising with respect to certain pension obligations incurred by Albany Life Assurance Company Limited, a former subsidiary of the Company that was sold to Canada Life, as a result of specified customer complaints or regulatory actions.	No liability has been established as the indemnification is for future events for which neither a probability of occurrence nor a reasonable estimate can be established at this time.	Expense	\$ 22	The Company has made no payments on the guarantee since inception.
The Company is obligated to indemnify Shanghai Alliance Investment Limited for specified losses, including, but not limited to, losses caused by a director (including the Chairman), General Manager, or Deputy General Manager of a Chinese joint venture entity, and appointed by the Company to such position, arising out of intentional and material violations of relevant laws and regulations, a joint venture contract and/or the Articles of Association of the Chinese joint venture entity.	No liability has been established as the indemnification is for future events for which neither a probability of occurrence nor a reasonable estimate can be established at this time.	Joint Venture	\$ 15	The Company has made no payments on the guarantee since inception.

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(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.) ⁽¹⁾	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 has guaranteed the obligations of its subsidiary, MetLife Tower Resources Group, Inc. ("MTRG"), to payees under certain qualified assignment contracts that were issued by MTRG.	Guarantee made to/or on behalf of a wholly-owned subsidiary and as such are excluded from recognition.	Investments in SCA	Since this obligation is not subject to limitations, the Company does not believe that it is possible to determine the maximum potential amount that could become due under these guarantees in the future.	The Company did not make any capital contributions to its subsidiary or any payments to the beneficiary of the guarantee.
The Company is obligated to indemnify Pangburn Inc. for losses arising out of specified conduct by the Company, including but not limited to, the Company's negligence or willful misconduct.	No liability has been established as the indemnification is for future events for which neither a probability of occurrence nor a reasonable estimate can be established at this time.	Expense	\$ 1	The Company has made no payments on the guarantee since inception.
The Company is obligated to indemnify Great West Life and Annuity Insurance Company for losses arising out of breaches of representations and covenants by the Company under an Asset Purchase Agreement and certain ancillary agreements.	No liability has been established as the indemnification is for future events for which neither a probability of occurrence nor a reasonable estimate can be established at this time.	Expense	Less than \$1 million for losses arising out of breaches of representation; there is no cap on losses arising out of breaches of covenants.	The Company has made no payments on the guarantee since inception.
The Company has guaranteed the obligations of MTC Fund II, LLC, a wholly-owned subsidiary of the Company to provide credit support for amounts payable to Goldenrod Asset Management, Inc. in connection with a low income housing tax credit investment.	A liability of less than \$1 million has been established.	Investments in SCA	\$ 9	The Company did not make any capital contributions to its subsidiary or any payments to the beneficiary of the guarantee.
The Company has guaranteed the obligations of MTC Fund I, LLC, a wholly-owned subsidiary of the Company to provide credit support for amounts payable to Goldenrod Asset Management, Inc. in connection with a low income housing tax credit investment.	A liability of less than \$1 million has been established.	Investments in SCA	\$ 6	The Company did not make any capital contributions to its subsidiary or any payments to the beneficiary of the guarantee.
The Company has guaranteed the obligations of MTC Fund III, LLC, a wholly-owned subsidiary of the Company to provide credit support for amounts payable to Goldenrod Asset Management, Inc. in connection with a low income housing tax credit investment.	A liability of less than \$1 million has been established.	Investments in SCA	\$ 9	The Company did not make any capital contributions to its subsidiary or any payments to the beneficiary of the guarantee.
The Company is obligated to indemnify Unity Life of Canada ("Unity Life") for losses arising out of breaches by the Company of representations and warranties specified in a Business Transfer Agreement pursuant to which MetLife Canada Inc. (which was dissolved in 2013) ceded substantially all of its business to Unity Life. The Company is also obligated to indemnify Unity Life for claims for excluded liabilities and tax liabilities.	No liability has been established as the indemnification is for future events for which neither a probability of occurrence nor a reasonable estimate can be established at this time.	Expense	\$ 2	The Company has made no payments on the guarantee since inception.
The Company is obligated to indemnify certain third parties for losses arising out of breaches of various warranties and covenants, including, but not limited to, breaches of software licenses, market data subscriptions, services agreements (such as for consulting, telecommunications, hosting or application service agreements).	No liability has been established as the indemnification is for future events for which neither a probability of occurrence nor a reasonable estimate can be established at this time.	Expense	Since this obligation is not subject to limitations, the Company does not believe that it is possible to determine the maximum potential amount that could become due under these guarantees in the future.	The Company has made no payments on the guarantee since inception.

NOTES TO THE FINANCIAL STATEMENTS

(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.) ⁽¹⁾	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 is also obligated to indemnify certain parties for losses arising out of the provision of infringing materials to a vendor or on a web site hosted by a third party and for personal injuries or damage to property caused by an employee or subcontractor of MetLife, or by a guest at a conference.	No liability has been established as the indemnification is for future events for which neither a probability of occurrence nor a reasonable estimate can be established at this time.	Expense	Since this obligation is not subject to limitations, the Company does not believe that it is possible to determine the maximum potential amount that could become due under these guarantees in the future.	The Company has made no payments on the guarantee since inception.
The Company has agreed to cause MetLife Funding, its wholly-owned subsidiary, to have a tangible net worth of at least one dollar.	Guarantees made to/or on behalf of a wholly-owned subsidiary and as such are excluded from recognition.	Investments in SCA	Since this obligation is not subject to limitations, the Company does not believe that it is possible to determine the maximum potential amount that could become due under these guarantees in the future.	At December 31, 2020, MetLife Funding had a tangible net worth of \$12 million.
In the normal course of its business, the Company has provided certain indemnities, guarantees and commitments to third parties such that it may be required to make payments now or in the future. In the context of acquisition, disposition, investment and other transactions, the Company has provided indemnities and guarantees, including those related to tax, environmental and other specific liabilities and other indemnities and guarantees that are triggered by, among other things, breaches of representations, warranties or covenants provided by the Company.	No liability has been established as the indemnification is for future events for which neither a probability of occurrence nor a reasonable estimate can be established at this time.	Expense	Since this obligation is not subject to limitations, the Company does not believe that it is possible to determine the maximum potential amount that could become due under these guarantees in the future.	The Company has made no payments on the guarantee since inception.
The Company indemnifies its directors and officers as provided in its charters and by-laws.	No liability has been established as the indemnification is for future events for which neither a probability of occurrence nor a reasonable estimate can be established at this time.	Expense	Since this obligation is not subject to limitations, the Company does not believe that it is possible to determine the maximum potential amount that could become due under these guarantees in the future.	The Company has made no payments on the guarantee since inception.
The Company indemnifies its agents for liabilities incurred as a result of their representation of the Company's interests.	No liability has been established as the indemnification is for future events for which neither a probability of occurrence nor a reasonable estimate can be established at this time.	Expense	Since this obligation is not subject to limitations, the Company does not believe that it is possible to determine the maximum potential amount that could become due under these guarantees in the future.	The Company has made no payments on the guarantee since inception.
The Company is obligated to the Government Services Agency, an independent agency of the U.S. government, for payment of liabilities and performance obligations of Midtown Acquisitions, LLC not to exceed \$0.8 million in the aggregate which arise on or before April 1, 2018.	No liability has been established as the indemnification is for future events for which neither a probability of occurrence nor a reasonable estimate can be established at this time.	Expense	\$ 1	The Company has made no payments on the guarantee since inception.

NOTES TO THE FINANCIAL STATEMENTS

(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.) ⁽¹⁾	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 and various affiliates ("Contributors") contributed real property (or interests in real property) to MetLife Core Plus Partners, LLC ("MCP") pursuant to a contribution agreement. In exchange, the Contributors received limited liability company interests in MCPP Owners, LLC. The Company, along with MTL, is obligated to pay certain potential costs up to specified limits, as outlined in a tenant lease agreement, for one of the contributed properties. The Company and MTL have agreed to hold the other member within MCPP Owners, LLC harmless from any such potential payment.	\$ 2	Expense	\$ 15	The Company has made no payments on the guarantee since inception.
The Company has remained secondarily liable for the obligations of its affiliate, MSS, to various third party landlords under certain lease agreements.	Commitments for which the original lessee remains secondarily liable under an assignment of an existing lease that relieved the original lessee from being the primary obligor are excluded from recognition.	Expense	\$ 338	The Company has not been required to make any payments since the lease was assigned to MSS.
The Company has covenanted to make a cash capital contribution to the Company's subsidiary and to cause the subsidiary to perform its obligations under the joint venture agreement to contribute cash to the joint venture to satisfy its obligations regarding loan guarantee demands.	No liability has been established as the indemnification is for future events for which neither a probability of occurrence nor a reasonable estimate can be established at this time.	Joint Venture	\$ 52	The Company did not make any capital contributions to its subsidiary or any payments to the beneficiary of the guarantee.
The Company has covenanted to make a cash capital contribution to the Company's wholly-owned subsidiary and to cause the wholly-owned subsidiary to perform its obligations under the joint venture agreement to contribute cash to the joint venture to satisfy its obligations regarding loan guarantee demands.	No liability has been established as the indemnification is for future events for which neither a probability of occurrence nor a reasonable estimate can be established at this time.	Joint Venture	\$ 8	The Company did not make any capital contributions to its subsidiary or any payments to the beneficiary of the guarantee.
The Company has covenanted to make a cash capital contribution to the Company's wholly-owned subsidiary and to cause the wholly-owned subsidiary to perform its obligations under the joint venture agreement to contribute cash to the joint venture to satisfy its obligations regarding loan guarantee demands.	No liability has been established as the indemnification is for future events for which neither a probability of occurrence nor a reasonable estimate can be established at this time.	Joint Venture	\$ 40	The Company did not make any capital contributions to its subsidiary or any payments to the beneficiary of the guarantee.
The Company has covenanted to make a cash capital contribution to the Company's wholly-owned subsidiary and to cause the wholly-owned subsidiary to perform its obligations under the joint venture agreement to contribute cash to the joint venture to satisfy its obligations regarding loan guarantee demands.	No liability has been established as the indemnification is for future events for which neither a probability of occurrence nor a reasonable estimate can be established at this time.	Joint Venture	\$ 1	The Company did not make any capital contributions to its subsidiary or any payments to the beneficiary of the guarantee.

NOTES TO THE FINANCIAL STATEMENTS

(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.) ⁽¹⁾	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 has covenanted to make a cash capital contribution to the Company's wholly-owned subsidiary and to cause the wholly-owned subsidiary to perform its obligations under the joint venture agreement to contribute cash to the joint venture to satisfy its obligations regarding loan guarantee demands.	No liability has been established as the indemnification is for future events for which neither a probability of occurrence nor a reasonable estimate can be established at this time.	Joint Venture	\$ 43	The Company did not make any capital contributions to its subsidiary or any payments to the beneficiary of the guarantee.
Total	\$ 3		\$ 562	

⁽¹⁾ SSAP No. 5R, Liabilities, Contingencies and Impairments of Assets ("SSAP 5R")

- (3) At December 31, 2020, the Company's aggregate compilation of guarantee obligations was as follows (in millions):

a. Aggregate maximum potential of future payments of all guarantees (undiscounted) the guarantor could be required to make under guarantees. (Should equal total of column 4 for (2) above.)	\$ 562
b. Current liability recognized in financial statement:	
1. Noncontingent liabilities	\$ 3
2. Contingent liabilities	\$ —
c. Ultimate financial statement impact if action under the guarantee is required.	
1. Investments in SCA	\$ 24
2. Joint venture	159
3. Dividends to stockholders (capital contribution)	—
4. Expense	379
5. Other	—
6. Total (Should equal (3)a.)	<u><u>\$ 562</u></u>

B. Assessments

- (1) As of December 31, 2020, the Company had a \$51 million liability for retrospective premium-based guaranty fund assessments and a \$70 million asset for the related premium tax offset. As of December 31, 2019, the Company had a \$53 million liability for retrospective premium-based guaranty fund assessments and a \$77 million asset for the related premium tax offset. The periods over which the guaranty fund assessments are expected to be paid and the related premium tax offsets are expected to be realized are unknown at this time.
- (2) The change in the guaranty asset balance summarized below reflects estimated 2020 premium tax offsets used and revised estimated premium tax offsets for accrued liabilities.

Assets Recognized from Paid and Accrued Premium Tax Offsets (in millions)

a. Balance as of December 31, 2019	\$ 77
b. Decreases current year:	
Premium tax offset - applied Other	2
Premium tax offset - applied Penn Treaty	7
Est. premium tax offset - Other	—
c. Increases current year:	
Est. premium tax offset - Other	1
Est. premium tax offset - Penn Treaty	1
d. Balance as of December 31, 2020	<u><u>\$ 70</u></u>

NOTES TO THE FINANCIAL STATEMENTS

(3) The Company's guaranty fund assessments associated with Long Term Care are described in further detail below:

- a. The Company's discount rate applied as of December 31, 2020, for guaranty fund assessments was 4.25%.
- b. The Company's undiscounted and discounted amount of guaranty fund assessments and related assets by insolvency as December 31, 2020 were as follows (in millions):

Name of Insolvency	Guaranty Fund Assessment		Related Assets	
	Undiscounted	Discounted	Undiscounted	Discounted
Penn Treaty Network American Insurance Company	\$ 58	\$ 18	\$ 40	\$ 12
American Network Insurance Company	\$ 9	\$ 3	\$ 6	\$ 3

- c. The Company's number of jurisdictions, ranges of years used to discount and weighted average number of years of discounting period for payables and recoverables by insolvency as of December 31, 2020 were as follows:

Name of Insolvency	Payables			Recoverables		
	Number of Jurisdictions	Range of Years	Weighted Average Number of Years	Number of Jurisdictions	Range of Years	Weighted Average Number of Years
Penn Treaty Network American Insurance Company	50	1-70	1-70	42	1-20	6
American Network Insurance Company	50	1-70	1-70	42	1-20	6

C. Gain Contingencies

The Company did not recognize any gain contingencies during 2020 and 2019.

D. Claims Related Extra Contractual Obligations and Bad Faith Losses Stemming From Lawsuits

The Company's exposure to extra contractual obligations and bad faith losses is immaterial.

E. Joint and Several Liability Arrangements

The Company did not have any joint and several liability arrangements accounted for under SSAP 5R.

F. All Other Contingencies

Uncollectible Premium Receivables

The Company had admitted assets of \$2,824 million and \$2,896 million at December 31, 2020 and December 31, 2019, respectively, in receivables for uninsured plans and uncollected premiums and agents' balances in the course of collection. The Company routinely assesses the ability to collect these receivables. Based upon Company experience, the amount of premiums and other accounts receivable that may become uncollectible and result in a potential loss is not material to the Company's financial condition.

Litigation

The Company is a defendant in a large number of litigation matters. Putative or certified class action litigation and other litigation and claims and assessments against the Company, in addition to those discussed below and those otherwise provided for in the Company's financial statements, have arisen in the course of the Company's business, including, but not limited to, in connection with its activities as an insurer, mortgage lender, employer, investor, investment advisor, broker-dealer, and taxpayer.

The Company also receives and responds to subpoenas or other inquiries seeking a broad range of information from state regulators, including state insurance commissioners; state attorneys general or other state governmental authorities; federal regulators, including the U.S. Securities and Exchange Commission; federal governmental authorities, including congressional committees; and the Financial Industry Regulatory Authority, as well as from local and national regulators and government authorities in jurisdictions outside the United States where the Company conducts business. The issues involved in information requests and regulatory matters vary widely, but can include inquiries or investigations concerning the Company's compliance with applicable insurance and other laws and regulations. The Company cooperates in these inquiries.

In some of the matters, very large and/or indeterminate amounts, including punitive and treble damages, are sought. Modern pleading practice in the U.S. permits considerable variation in the assertion of monetary damages or other relief. Jurisdictions may permit claimants not to specify the monetary damages sought or may permit claimants to state only that the amount sought is sufficient to invoke the jurisdiction of the trial court. In addition, jurisdictions may permit plaintiffs to allege monetary damages in amounts well exceeding reasonably possible verdicts in the jurisdiction for similar matters. This variability in pleadings, together with the actual experience of the Company in litigating or resolving through settlement numerous claims over an extended period of time, demonstrates to management that the monetary relief which may be specified in a lawsuit or claim bears little relevance to its merits or disposition value.

NOTES TO THE FINANCIAL STATEMENTS

It is not possible to predict the ultimate outcome of all pending investigations and legal proceedings. The Company establishes liabilities for litigation and regulatory loss contingencies when it is probable that a loss has been incurred and the amount of the loss can be reasonably estimated. Liabilities have been established for a number of the matters noted below. In certain circumstances where liabilities have been established there may be coverage under one or more corporate insurance policies, pursuant to which there may be an insurance recovery. Insurance recoveries are recognized as gains when any contingencies relating to the insurance claim have been resolved, which is the earlier of when the gains are realized or realizable. It is possible that some of the matters could require the Company to pay damages or make other expenditures or establish accruals in amounts that could not be reasonably estimated at December 31, 2020. While the potential future charges could be material in the particular quarterly or annual periods in which they are recorded, based on information currently known to management, management does not believe any such charges are likely to have a material effect on the Company's financial position. Given the large and/or indeterminate amounts sought in certain of these matters and the inherent unpredictability of litigation, it is possible that an adverse outcome in certain matters could, from time to time, have a material effect on the Company's net income or cash flows in particular quarterly or annual periods.

Asbestos-Related Claims

The Company is and has been a defendant in a large number of asbestos-related suits filed primarily in state courts. These suits principally allege that the plaintiff or plaintiffs suffered personal injury resulting from exposure to asbestos and seek both actual and punitive damages. The Company has never engaged in the business of manufacturing, producing, distributing or selling asbestos or asbestos-containing products nor has the Company issued liability or workers' compensation insurance to companies in the business of manufacturing, producing, distributing or selling asbestos or asbestos-containing products. The lawsuits principally have focused on allegations with respect to certain research, publication and other activities of one or more of the Company's employees during the period from the 1920's through approximately the 1950's and allege that the Company learned or should have learned of certain health risks posed by asbestos and, among other things, improperly publicized or failed to disclose those health risks. The Company believes that it should not have legal liability in these cases. The outcome of most asbestos litigation matters, however, is uncertain and can be impacted by numerous variables, including differences in legal rulings in various jurisdictions, the nature of the alleged injury and factors unrelated to the ultimate legal merit of the claims asserted against the Company. The Company employs a number of resolution strategies to manage its asbestos loss exposure, including seeking resolution of pending litigation by judicial rulings and settling individual or groups of claims or lawsuits under appropriate circumstances.

Claims asserted against the Company have included negligence, intentional tort and conspiracy concerning the health risks associated with asbestos. The Company's defenses (beyond denial of certain factual allegations) include that: (i) the Company owed no duty to the plaintiffs - it had no special relationship with the plaintiffs and did not manufacture, produce, distribute or sell the asbestos products that allegedly injured plaintiffs; (ii) plaintiffs did not rely on any actions of the Company; (iii) the Company's conduct was not the cause of the plaintiffs' injuries; (iv) plaintiffs' exposure occurred after the dangers of asbestos were known; and (v) the applicable time with respect to filing suit has expired. During the course of the litigation, certain trial courts have granted motions dismissing claims against the Company, while other trial courts have denied the Company's motions. There can be no assurance that the Company will receive favorable decisions on motions in the future. While most cases brought to date have settled, the Company intends to continue to defend aggressively against claims based on asbestos exposure, including defending claims at trials.

The approximate total number of asbestos personal injury claims pending against the Company as of the dates indicated, the approximate number of new claims during the years ended on those dates and the approximate total settlement payments made to resolve asbestos personal injury claims at or during those years are set forth in the following table:

	At or For the Years Ended December 31,		
	2020	2019	2018
(In millions, except number of claims)			
Asbestos personal injury claims at year end	60,618	61,134	62,522
Number of new claims during the year	2,496	3,187	3,359
Settlement payments during the year ⁽¹⁾	\$ 53	\$ 49	\$ 51

⁽¹⁾ Settlement payments represent payments made by the Company during the year in connection with settlements made in that year and in prior years. Amounts do not include the Company's attorneys' fees and expenses.

The number of asbestos cases that may be brought, the aggregate amount of any liability that the Company may incur, and the total amount paid in settlements in any given year are uncertain and may vary significantly from year to year.

The ability of the Company to estimate its ultimate asbestos exposure is subject to considerable uncertainty, and the conditions impacting its liability can be dynamic and subject to change. The availability of reliable data is limited and it is difficult to predict the numerous variables that can affect liability estimates, including the number of future claims, the cost to resolve claims, the disease mix and severity of disease in pending and future claims, the impact of the number of new claims filed in a particular jurisdiction and variations in the law in the jurisdictions in which claims are filed, the possible impact of tort reform efforts, the willingness of courts to allow plaintiffs to pursue claims against the Company when exposure to asbestos took place after the dangers of asbestos exposure were well known, and the impact of any possible future adverse verdicts and their amounts.

NOTES TO THE FINANCIAL STATEMENTS

The ability to make estimates regarding ultimate asbestos exposure declines significantly as the estimates relate to years further in the future. In the Company's judgment, there is a future point after which losses cease to be probable and reasonably estimable. It is reasonably possible that the Company's total exposure to asbestos claims may be materially greater than the asbestos liability currently accrued and that future charges to income may be necessary. While the potential future charges could be material in the particular quarterly or annual periods in which they are recorded, based on information currently known by management, management does not believe any such charges are likely to have a material effect on the Company's financial position.

The Company believes adequate provision has been made in its financial statements for all probable and reasonably estimable losses for asbestos-related claims. The Company's recorded asbestos liability is based on its estimation of the following elements, as informed by the facts presently known to it, its understanding of current law and its past experiences: (i) the probable and reasonably estimable liability for asbestos claims already asserted against the Company, including claims settled but not yet paid; (ii) the probable and reasonably estimable liability for asbestos claims not yet asserted against the Company, but which the Company believes are reasonably probable of assertion; and (iii) the legal defense costs associated with the foregoing claims. Significant assumptions underlying the Company's analysis of the adequacy of its recorded liability with respect to asbestos litigation include: (i) the number of future claims; (ii) the cost to resolve claims; and (iii) the cost to defend claims.

The Company reevaluates on a quarterly and annual basis its exposure from asbestos litigation, including studying its claims experience, reviewing external literature regarding asbestos claims experience in the United States, assessing relevant trends impacting asbestos liability and considering numerous variables that can affect its asbestos liability exposure on an overall or per claim basis. These variables include bankruptcies of other companies involved in asbestos litigation, legislative and judicial developments, the number of pending claims involving serious disease, the number of new claims filed against it and other defendants and the jurisdictions in which claims are pending. Based upon its regular reevaluation of its exposure from asbestos litigation, the Company has updated its recorded liability for asbestos-related claims to \$425 million at December 31, 2020.

Other Litigation

Julian & McKinney v. Metropolitan Life Insurance Company (S.D.N.Y., filed February 9, 2017). Plaintiffs filed this putative class and collective action on behalf of themselves and all current and former long-term disability ("LTD") claims specialists between February 2011 and the present for alleged wage and hour violations under the Fair Labor Standards Act, the New York Labor Law, and the Connecticut Minimum Wage Act. The suit alleges that the Company improperly reclassified the plaintiffs and similarly situated LTD claims specialists from non-exempt to exempt from overtime pay in November 2013. As a result, they and members of the putative class were no longer eligible for overtime pay even though they allege they continued to work more than 40 hours per week. Plaintiffs seek unspecified compensatory and punitive damages, as well as other relief. On March 22, 2018, the court conditionally certified the case as a collective action, requiring that notice be mailed to LTD claims specialists who worked for the Company from February 8, 2014 to the present. The Company intends to defend this action vigorously.

Total Asset Recovery Services, LLC. v. MetLife, Inc., et al. (Supreme Court of the State of New York, County of New York, filed December 27, 2017). Total Asset Recovery Services (the "Relator") brought an action under the qui tam provision of the New York False Claims Act (the "Act") on behalf of itself and the State of New York. The Relator originally filed this action under seal in 2010, and the complaint was unsealed on December 19, 2017. The Relator alleges that MetLife, Inc., the Company, and several other insurance companies violated the Act by filing false unclaimed property reports with the State of New York from 1986 to 2017, to avoid having to escheat the proceeds of more than 25,000 life insurance policies, including policies for which the defendants escheated funds as part of their demutualizations in the late 1990s. The Relator seeks treble damages and other relief. On April 3, 2019, the court granted MetLife, Inc. and the Company's motion to dismiss and dismissed the complaint in its entirety. The Relator filed an appeal with the Appellate Division of the New York State Supreme Court, First Department. On December 10, 2020, the Appellate Division reversed the court's order granting MetLife, Inc. and the Company's motion to dismiss and remanded the case to the trial court where the Relator's counsel will be permitted to file an amended complaint.

Matters Related to Group Annuity Benefits

In 2018, the Company announced that it identified a material weakness in its internal control over financial reporting related to the practices and procedures for estimating reserves for certain group annuity benefits. Several regulators have made inquiries into this issue and it is possible that other jurisdictions may pursue similar investigations or inquiries. The Company is also exposed to lawsuits and could be exposed to additional legal actions relating to this issue. These may result in payments, including damages, fines, penalties, interest and other amounts assessed or awarded by courts or regulatory authorities under applicable escheat, tax, securities, Employee Retirement Income Security Act of 1974, or other laws or regulations. The Company could incur significant costs in connection with these actions.

15. Leases

A. Lessee Operating Leases

(1) Lessee leasing arrangements

The Company leases office space under various noncancelable operating lease agreements that expire through March 2031. Rental expense for which it is directly responsible for the year ended December 31, 2020 and 2019 was approximately \$132 million and \$119 million, respectively.

NOTES TO THE FINANCIAL STATEMENTS

(2) Leases having initial or remaining noncancelable lease terms in excess of one year

Future minimum gross rental payments having initial or remaining noncancelable lease terms in excess of one year at December 31, 2020, were as follows (in millions):

Year Ending December 31,	Future Operating Lease Payments
2021	\$ 133
2022	\$ 132
2023	\$ 121
2024	\$ 113
2025	\$ 114
Thereafter	\$ 351

The Company leases a portion of its leased office space to third parties under various noncancelable sublease arrangements that expire through April 2029. Future minimum lease payment receivables under noncancelable subleases as of December 31, 2020, were as follows (in millions):

Year Ending December 31,	Future Sublease Rental Income
2021	\$ 79
2022	\$ 80
2023	\$ 72
2024	\$ 62
2025	\$ 62
Thereafter	\$ 174

(3) Sale-leaseback transactions

The Company did not participate in any sale-leaseback transactions during 2020 and 2019.

B. Lessor Leases

(1) Operating leases

The Company did not participate in lessor activities that represented a significant part of business activities in 2020 and 2019.

(2) Leveraged leases

The Company did not participate in leveraged lease activities that represented a significant part of business activities in 2020 and 2019.

16. Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

- (1) The table below summarizes the notional amount of the Company's financial instruments (derivatives that are designated as effective hedging instruments and derivatives used in replications) with off-balance sheet credit risk at December 31, (in millions):

	Assets		Liabilities	
	2020	2019	2020	2019
Swaps	\$ 25,068	\$ 24,076	\$ 2,570	\$ 3,788
Futures	—	—	—	—
Options	—	—	—	—
Total	\$ 25,068	\$ 24,076	\$ 2,570	\$ 3,788

- (2) See Note 8 for a description of the nature and terms of the Company's derivatives, including market risks, cash requirements and related accounting policy.
- (3) The Company may be exposed to credit-related losses in the event of nonperformance by counterparties to derivatives. Generally, the current credit exposure of the Company's derivatives is limited to the net positive estimated fair value of derivatives at the reporting date after taking into consideration the existence of master netting or similar agreements and any collateral received pursuant to such agreements.

The Company manages its credit risk related to derivatives by entering into transactions with creditworthy counterparties and establishing and monitoring exposure limits. The Company's OTC-bilateral derivative transactions are governed by International Swaps and Derivatives Association, Inc. ("ISDA") Master Agreements which provide for legally enforceable set-off and close-out netting of exposures to specific counterparties in the event of early termination of a transaction, which includes, but is not limited to, events of default and bankruptcy. In the event of an early termination, the Company is permitted to set-off receivables from the counterparty against payables to the same counterparty arising out of all included transactions. Substantially all of the Company's ISDA Master Agreements

NOTES TO THE FINANCIAL STATEMENTS

also include Credit Support Annex provisions which may require both the pledging and accepting of collateral in connection with its OTC-bilateral derivatives.

The Company's OTC-cleared derivatives are effected through central clearing counterparties and its exchange-traded derivatives are effected through regulated exchanges. Such positions are marked to market and margined on a daily basis (both initial margin and variation margin), and the Company has minimal exposure to credit-related losses in the event of nonperformance by counterparties to such derivatives.

Off-balance sheet credit exposure is the excess of positive estimated fair value over positive book/adjusted carrying value for the Company's highly effective hedges and derivatives used in replications at the reporting date. All collateral received from counterparties to mitigate credit-related losses is deemed worthless for the purpose of calculating the Company's off-balance sheet credit exposure. The off-balance sheet credit exposure of the Company's swaps was \$4,014 million and \$2,482 million at December 31, 2020 and December 31, 2019, respectively.

- (4) At December 31, 2020 and December 31, 2019, the estimated fair value of collateral consisting of various securities received by the Company on its OTC-bilateral derivatives was \$1,265 million and \$1,339 million, respectively, which was held in separate custodial accounts and is not reflected in the financial statements.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables Reported as Sales

The Company did not have any transfer of receivables reported as sales during 2020 and 2019.

B. Transfer and Servicing of Financial Assets

- (1) The Company enters into securities lending transactions, whereby blocks of securities, which are included in invested assets, are loaned to third parties, primarily brokerage firms and commercial banks. Securities lending transactions are treated as financing arrangements and the associated liability is recorded as the amount of the cash received. The Company obtains collateral at the inception of the loan, usually cash, in an amount generally equal to 102% of the estimated fair value of the securities loaned, and maintains it at a level greater than or equal to 100% for the duration of the loan. Securities loaned under such transactions may be sold or re-pledged by the transferee. The Company is liable to return to the counterparties the cash collateral received. Security collateral on deposit from counterparties in connection with securities lending transactions may not be sold or re-pledged, unless the counterparty is in default, and is not reflected in the accompanying Statutory Statements of Admitted Assets, Liabilities and Capital and Surplus. The Company monitors the ratio of the collateral held to the estimated fair value of the securities loaned on a daily basis and additional collateral is obtained as necessary throughout the duration of the loan.

Securities with a cost or amortized cost of \$10,922 million and an estimated fair value of \$13,289 million were on loan under the program at December 31, 2020. The Company was liable for cash collateral under its control of \$13,566 million at December 31, 2020.

The Company does not hold any security collateral over which it does not have exclusive control at December 31, 2020.

The Company does not have collateral for securities lending that extends beyond one year from December 31, 2020.

The Company has \$16 million of loaned securities with the Separate Accounts. Of those loaned assets, securities with a cost or amortized cost of \$12 million, and an estimated fair value of \$12 million, is included within the General Account securities lending program. The policy and procedures for the Separate Accounts do not differ from the General Account.

- (2-3) The Company did not have any servicing assets or servicing liabilities during the year ended December 31, 2020.
- (4) The Company securitizes certain residential mortgage loans and acquires an interest in the related RMBS issued. While the Company has a variable interest in the issuer of the securities, it is not the primary beneficiary of the issuer of the securities since it does not have any rights to remove the servicer or veto rights over the servicer's actions.

During 2020, the Company securitized certain residential mortgage loans and acquired an interest in the related RMBS issued. While the Company has a variable interest in the issuer of the securities, it is not the primary beneficiary of the issuer of the securities since it does not have any rights to remove the servicer or veto rights over the servicer's actions. During the year ended December 31, 2020 the carrying value and the estimated fair value of mortgage loans sold were \$308 million and \$313 million, respectively, including carrying value and fair value of \$10 million and \$11 million with Separate Accounts, respectively, resulting in a gain of \$5 million, which was included within net realized capital gains (losses). The estimated fair value of RMBS acquired in connection with the securitization was \$43 million and \$2 million with the Separate Accounts as of December 31, 2020. See Note 20 for information on how the estimated fair value of RMBS are determined, the valuation techniques and key inputs, and their placement in the fair value hierarchy.

- (5) The Company did not have transfers of financial assets accounted for as secured borrowing, excluding repurchase and reverse repurchase transactions disclosed under Note 5F through 5I at December 31, 2020.

NOTES TO THE FINANCIAL STATEMENTS

- (6) The Company did not have any transfers of receivables with recourse during the year ended December 31, 2020.
- (7) The Company did not have securities underlying dollar reverse repurchase agreements and dollar repurchase agreements at December 31, 2020.

C. Wash Sales

- (1) In the course of the Company's asset management, securities are not sold and reacquired within 30 days of the sale date to enhance the Company's yield on its investment portfolio. There may be occasional isolated incidents where wash sales occur.
- (2) The details by NAIC designation 3 or below, of securities sold during December 2020 and reacquired within 30 days of the sale date are (in whole dollars):

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	1	\$ 358,517	\$ 344,909	\$ 6,976

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans**A. Administrative Services Only Plans**

The gain (loss) from operations from Administrative Services Only ("ASO") uninsured plans and the uninsured portion of partially insured plans was as follows during 2020 (in millions):

	ASO Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASO
Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	\$ 217	\$ —	\$ 217
Total net other income or (expenses) (including interest paid to or received from plans)	\$ (208)	\$ —	\$ (208)
Net gain (loss) from operations	\$ 9	\$ —	\$ 9
Total claim payment volume	\$ 2,397	\$ —	\$ 2,397

B. Administrative Services Contract Plans

The gain (loss) from operations from Administrative Services Contract ("ASC") uninsured plans and uninsured portion of partially insured plans were as follows during 2020 (in millions):

	ASC Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASC
Gross reimbursement for medical cost incurred	\$ 21	\$ —	\$ 21
Gross administrative fees accrued	\$ 1	\$ —	\$ 1
Other income or expenses (including interest paid to or received from plans)	\$ (1)	\$ —	\$ (1)
Gross expenses incurred (claims and administrative)	\$ 21	\$ —	\$ 21
Total net gain or loss from operations	\$ —	\$ —	\$ —

C. Medicare or Other Similarly Structured Cost Based Reimbursement Contract

The Company did not have Medicare or other similarly structured cost based reimbursement contracts.

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

Aggregate direct premiums written/produced by third party administrators for the year ended December 31, 2020 were \$19 million.

NOTES TO THE FINANCIAL STATEMENTS**20. Fair Value Measurement**

- A. (1) Assets and Liabilities Measured and Reported at Estimated Fair Value or Net Asset Value (“NAV”) at Reporting Date

Hierarchy Table

The following table provides information about financial assets and liabilities measured and reported at estimated fair value or NAV at (in millions):

	December 31, 2020				
	Fair Value Measurements at Reporting Date Using				
	Level 1	Level 2	Level 3	NAV	Total
Assets					
Bonds					
Industrial & Miscellaneous	\$ —	\$ —	\$ 22	\$ —	\$ 22
Unaffiliated Bank Loans	—	—	3	—	3
Total bonds	—	—	25	—	25
Perpetual preferred stocks					
Industrial & Miscellaneous	—	—	4	—	4
Common stocks					
Industrial & Miscellaneous ⁽¹⁾	137	765	22	295	1,219
Cash equivalents					
Industrial & Miscellaneous	—	—	—	—	—
Derivative assets ⁽²⁾					
Interest rate	—	2,233	—	—	2,233
Foreign currency exchange rate	—	298	—	—	298
Credit	—	8	—	—	8
Equity market	—	453	17	—	470
Total derivative assets	—	2,992	17	—	3,009
Separate Account assets ⁽³⁾	24,634	92,247	917	—	117,798
Total assets	\$ 24,771	\$ 96,004	\$ 985	\$ 295	\$ 122,055
Liabilities					
Derivative liabilities ⁽²⁾					
Interest rate	\$ —	\$ 953	\$ 68	\$ —	\$ 1,021
Foreign currency exchange rate	—	247	—	—	247
Credit	—	8	—	—	8
Equity market	—	463	9	—	472
Total derivative liabilities	—	1,671	77	—	1,748
Separate Account liabilities ⁽³⁾	12	7	6	—	25
Total liabilities	\$ 12	\$ 1,678	\$ 83	\$ —	\$ 1,773

⁽¹⁾ Common stocks as presented in the table above may differ from the amounts presented in the Statutory Statements of Assets, Liabilities, Surplus and Other Funds because certain of these investments are not measured at estimated fair value (e.g., affiliated common stocks carried at underlying equity, etc.).

⁽²⁾ Derivative assets and derivative liabilities presented in the table above represent only those derivatives that are carried at estimated fair value. Accordingly, the amounts above exclude derivatives carried at amortized cost, which include highly effective derivatives and RSATs. Futures are excluded from the amounts above because they are valued at the amount of cash deposits posted to futures exchanges for initial margin. The amounts are presented gross in the table above to reflect the presentation in the Statutory Statements of Assets, Liabilities, Surplus and Other Funds; but, the amounts are presented net for purposes of the rollforward in the following table.

⁽³⁾ Separate Account assets are subject to General Account claims only to the extent that the value of such assets exceeds the Separate Account liabilities. Investments (stated generally at estimated fair value) and liabilities of the Separate Accounts are reported separately as assets and liabilities. Separate Account assets as presented in the table above may differ from the amounts presented in the Statutory Statements of Assets, Liabilities, Surplus and Other Funds because certain of these investments are not measured at estimated fair value.

NOTES TO THE FINANCIAL STATEMENTS

(2) Assets and Liabilities Measured and Reported at Estimated Fair Value at Reporting Date

Rollforward Table – Level 3 Assets and Liabilities

A rollforward of the estimated fair value measurements for all assets and liabilities measured and reported at estimated fair value using significant unobservable (Level 3) inputs for their respective time periods was as follows (in millions):

Estimated Fair Value Measurements in Level 3 of the Fair Value Hierarchy												
	Balance, January 1, 2020	Transfer into Level 3 ⁽¹⁾	Transfer out of Level 3	Total Gains and Losses included in Net Income ⁽²⁾	Total Gains and Losses included in Capital and Surplus	Purchases ⁽³⁾	Sales ⁽³⁾	Issuances ⁽³⁾	Settlements ⁽³⁾	Balance, December 31, 2020		
Assets												
Bonds - Industrial & Miscellaneous	\$ 2	\$ 31	\$ —	\$ (9)	\$ (1)	\$ 1	\$ (2)	\$ —	\$ —	\$ —	\$ —	22
Bonds - Unaffiliated Bank Loans	3	18	—	(22)	12	1	(9)	—	—	—	—	3
Perpetual preferred stocks - Industrial & Miscellaneous	—	—	—	(2)	—	6	—	—	—	—	—	4
Common stocks - Industrial & Miscellaneous	30	—	—	(1)	(6)	1	(2)	—	—	—	—	22
Derivatives - Interest rate ⁽⁴⁾	(44)	—	—	156	(24)	—	—	—	—	(156)	(68)	
Derivatives - Equity market ⁽⁴⁾	7	—	—	(3)	3	—	—	—	—	1	8	
Separate Accounts ⁽⁴⁾	842	5	(5)	6	(6)	149	(77)	(4)	1	911		
Total	<u>\$ 840</u>	<u>\$ 54</u>	<u>\$ (5)</u>	<u>\$ 125</u>	<u>\$ (22)</u>	<u>\$ 158</u>	<u>\$ (90)</u>	<u>\$ (4)</u>	<u>\$ (154)</u>	<u>\$ 902</u>		

⁽¹⁾ Bonds that were measured at amortized cost at the beginning of the period, but were measured at estimated fair value at the end of the period, as estimated fair value was less than amortized cost at the end of the period - are reported within transfer into Level 3 column in the amount of \$46 million.

⁽²⁾ Interest and dividend accruals, as well as cash interest coupons and dividends received, are excluded from the rollforward.

⁽³⁾ The amount reported within purchases, sales, issuances and settlements is the purchase/issuance price (for purchases and issuances) and the sales/settlement proceeds (for sales and settlements) based upon the actual date purchased/issued or sold/settled.

⁽⁴⁾ Derivative and Separate Account assets and liabilities are presented net for purposes of the rollforward.

Transfers between Levels

Overall, transfers between levels occur when there are changes in the observability of inputs and market activity.

Transfers into or out of Level 3

Transfers into or out of Level 3 are presented in the table. Assets and liabilities are transferred into Level 3 when a significant input cannot be corroborated with market observable data. This occurs when market activity decreases significantly and underlying inputs cannot be observed, current prices are not available and/or when there are significant variances in quoted prices, thereby affecting transparency. Assets and liabilities are transferred out of Level 3 when circumstances change such that a significant input can be corroborated with market observable data. This may be due to a significant increase in market activity, a specific event or one or more significant input(s) becoming observable.

During the year ended December 31, 2020, transfers into Level 3 for Bonds of \$3 million and for Separate Accounts of \$5 million resulted primarily from current market conditions characterized by a lack of trading activity and decreased liquidity. These current market conditions have resulted in decreased transparency of valuations and an increased use of broker quotations and unobservable inputs to determine estimated fair value.

During the year ended December 31, 2020, transfers out of Level 3 for Separate Accounts of \$5 million resulted primarily from increased transparency of: (i) new issuances which, subsequent to issuance and establishment of trading activity, became priced by pricing services and (ii) existing issuances for which the Company, over time, was able to corroborate with pricing received from independent pricing services with observable inputs or increases in market activity.

During the year ended December 31, 2020, there were no transfers out of Level 3 for Bonds.

(3) Assets and Liabilities Measured and Reported at Estimated Fair Value at Reporting Date

Valuation Techniques and Inputs for Level 2 and Level 3 Assets and Liabilities by Major Classes of Assets and Liabilities:

When developing estimated fair values, the Company considers two broad valuation techniques: (i) the market approach and (ii) the income approach. The Company determines the most appropriate valuation technique to use, given what is being measured and the availability of sufficient inputs, giving priority to observable inputs.

The Company categorizes its financial assets and liabilities into a three-level hierarchy, based on the significant input with the lowest level in their valuation. The input levels are as follows. Level 1 - Unadjusted quoted prices in active markets for identical assets or liabilities. The Company defines active markets based on average trading volume for common stock. The size of the bid/ask spread is used as an indicator of market activity for bonds. Level 2 - Quoted

NOTES TO THE FINANCIAL STATEMENTS

prices in markets that are not active or inputs that are observable either directly or indirectly. These inputs can include quoted prices for similar but not identical assets or liabilities other than quoted prices in Level 1, quoted prices in markets that are not active, or other significant inputs that are observable or can be derived principally from or corroborated by observable market data for substantially the full term of the assets or liabilities. Level 3 - Unobservable inputs that are supported by little or no market activity and are significant to the determination of estimated fair value of the assets and liabilities. Unobservable inputs reflect the reporting entity's own assumptions about the assumptions that market participants would use in pricing the asset or liability.

In general, investments classified within Level 3 use many of the same valuation techniques and inputs as described in the Level 2 discussions. However, if key inputs are unobservable, or if the investments are less liquid and there is very limited trading activity, the investments are generally classified as Level 3. The use of independent non-binding broker quotations to value investments generally indicates there is a lack of liquidity or the general lack of transparency in the process to develop the valuation estimates generally causing such investments to be classified in Level 3.

The valuation of most instruments listed below are determined using independent pricing sources, matrix pricing, discounted cash flow methodologies or other similar techniques that use either observable market inputs or unobservable inputs.

Instrument	Level 2 Observable Inputs	Level 3 Unobservable Inputs
Bonds		
U.S. corporate and Foreign corporate securities - included within Industrial & Miscellaneous and Unaffiliated Bank Loans		
	<ul style="list-style-type: none"> • not applicable 	<p>Valuation Techniques: Principally the market approach. Key Inputs:</p> <ul style="list-style-type: none"> • illiquidity premium • delta spread adjustments to reflect specific credit-related issues • credit spreads • quoted prices in markets that are not active for identical or similar securities that are less liquid and based on lower levels of trading activity than securities classified in Level 2 • independent non-binding broker quotations
Common and preferred stocks		
	<p>Valuation Techniques: Principally the market approach. Key Inputs:</p> <ul style="list-style-type: none"> • quoted prices in markets that are not active 	<p>Valuation Techniques: Principally the market and income approaches. Key Inputs:</p> <ul style="list-style-type: none"> • credit ratings; issuance structures • quoted prices in markets that are not active for identical or similar securities that are less liquid and based on lower levels of trading activity than securities classified in Level 2 • independent non-binding broker quotations
Separate Account Assets and Separate Account Liabilities ^{(1), (2)}		
Mutual funds and hedge funds without readily determinable fair values as prices are not published publicly		
	<p>Key Inputs:</p> <ul style="list-style-type: none"> • quoted prices or reported NAV provided by the fund managers 	<ul style="list-style-type: none"> • not applicable
Other limited partnership interests		
	<ul style="list-style-type: none"> • not applicable 	<p>Valuation Techniques: Valued giving consideration to the underlying holdings of the partnerships and by applying a premium or discount, if appropriate. Key Inputs:</p> <ul style="list-style-type: none"> • liquidity • bid/ask spreads • the performance record of the fund manager • other relevant variables that may impact the exit value of the particular partnership interest

NOTES TO THE FINANCIAL STATEMENTS

Instrument	Level 2 Observable Inputs	Level 3 Unobservable Inputs
Derivatives ⁽³⁾		
Interest Rate		
	Valuation Techniques: Principally the income approach. Key Inputs: <ul style="list-style-type: none">• swap yield curves• basis curves• interest rate volatility ⁽⁴⁾	Valuation Techniques: Principally the market and income approaches. Key Inputs: <ul style="list-style-type: none">• swap yield curves ⁽⁵⁾• basis curves ⁽⁵⁾• repurchase rates
Foreign Currency Exchange Rate		
	Valuation Techniques: Principally the income approach. Key Inputs: <ul style="list-style-type: none">• swap yield curves• basis curves• currency spot rates• cross currency basis curves	<ul style="list-style-type: none">• not applicable
Credit		
	Valuation Techniques: Principally the income approach. Key Inputs: <ul style="list-style-type: none">• swap yield curves• credit curves• recovery rates	<ul style="list-style-type: none">• not applicable
Equity Market		
	Valuation Techniques: Principally the income approach. Key Inputs: <ul style="list-style-type: none">• swap yield curves• spot equity index levels• dividend yield curves• equity volatility ⁽⁴⁾	Valuation Techniques: Principally the market and income approaches. Key Inputs: <ul style="list-style-type: none">• dividend yield curves ⁽⁵⁾• equity volatility ^{(4), (5)}• correlation between model inputs ⁽⁴⁾

⁽¹⁾ Estimated fair value equals carrying value, based on the value of the underlying assets.⁽²⁾ Bonds, common and preferred stock and derivatives are similar in nature to the instruments described above.⁽³⁾ Valuations of non-option-based derivatives utilize present value techniques, whereas valuations of option-based derivatives utilize option pricing models.⁽⁴⁾ Option-based only⁽⁵⁾ Extrapolation beyond the observable limits of the curve(s).

B. The Company provides additional fair value information in Notes 5, 8, 10, 11, 12, 16, 17, 21, 32 and 35.

NOTES TO THE FINANCIAL STATEMENTS**C. Estimated Fair Value of All Financial Instruments**

Information related to the aggregate fair value of financial instruments is shown below at (in millions):

	December 31, 2020						
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	NAV	Not Practicable (Carrying Value)
Assets							
Bonds	\$ 170,376	\$ 146,020	\$ 12,380	\$ 140,087	\$ 17,909	\$ —	\$ —
Preferred stocks	366	360	—	362	4	—	—
Common stock - unaffiliated	1,219	1,219	137	765	22	295	—
Mortgage loans	62,440	59,048	—	208	62,232	—	—
Cash, cash equivalents and short-term investments	13,143	13,143	10,754	2,389	—	—	—
Contract loans	7,148	5,973	—	—	7,148	—	—
Derivative assets ⁽¹⁾	8,763	5,029	(16)	8,252	527	—	—
Other invested assets	3,028	2,901	—	546	2,482	—	—
Investment income due and accrued	4,067	4,067	—	4,067	—	—	—
Cash collateral pledged on derivatives	183	183	—	183	—	—	—
Receivables for investments other than securities	317	317	—	317	—	—	—
Separate Account assets	<u>137,844</u>	<u>136,387</u>	<u>28,837</u>	<u>106,539</u>	<u>2,468</u>	<u>—</u>	<u>—</u>
Total assets	<u>\$ 408,894</u>	<u>\$ 374,647</u>	<u>\$ 52,092</u>	<u>\$ 263,715</u>	<u>\$ 92,792</u>	<u>\$ 295</u>	<u>\$ —</u>
Liabilities							
Investment contracts included in:							
Reserves for life and health insurance and annuities	\$ 10,555	\$ 9,207	\$ —	\$ —	\$ 10,555	\$ —	\$ —
Liability for deposit-type contracts	73,321	69,387	—	—	73,321	—	—
Other reserves	9	9	—	—	9	—	—
Derivative liabilities ⁽¹⁾	3,107	3,315	—	3,032	75	—	—
Payable for collateral under securities loaned and other transactions	24,024	24,024	—	24,024	—	—	—
Investment contracts included in Separate Account liabilities	59,418	59,418	—	59,418	—	—	—
Separate Account liabilities	89	89	12	71	6	—	—
Total liabilities	<u>\$ 170,523</u>	<u>\$ 165,449</u>	<u>\$ 12</u>	<u>\$ 86,545</u>	<u>\$ 83,966</u>	<u>\$ —</u>	<u>\$ —</u>
	December 31, 2019						
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	NAV	Not Practicable (Carrying Value)
Assets							
Bonds	\$ 159,673	\$ 143,598	\$ 11,319	\$ 136,195	\$ 12,159	\$ —	\$ —
Preferred stocks	448	431	—	252	196	—	—
Common stock - unaffiliated	1,001	1,001	220	737	30	14	—
Mortgage loans	59,886	58,010	—	78	59,808	—	—
Cash, cash equivalents and short-term investments	9,370	9,368	5,481	3,712	15	162	—
Contract loans	7,198	6,100	—	263	6,935	—	—
Derivative assets ⁽¹⁾	6,974	4,710	(4)	6,848	130	—	—
Other invested assets	3,369	3,259	—	525	2,845	—	—
Investment income due and accrued	3,851	3,851	—	3,851	—	—	—
Cash collateral pledged on derivatives	154	154	—	154	—	—	—
Receivables for investments other than securities	349	349	—	349	—	—	—
Separate Account assets	<u>127,924</u>	<u>127,097</u>	<u>23,168</u>	<u>102,930</u>	<u>1,826</u>	<u>—</u>	<u>—</u>
Total assets	<u>\$ 380,197</u>	<u>\$ 357,928</u>	<u>\$ 40,184</u>	<u>\$ 255,894</u>	<u>\$ 83,944</u>	<u>\$ 176</u>	<u>\$ —</u>
Liabilities							
Investment contracts included in:							
Reserves for life and health insurance and annuities	\$ 10,898	\$ 10,129	\$ —	\$ —	\$ 10,898	\$ —	\$ —
Liability for deposit-type contracts	65,893	64,270	—	—	65,893	—	—
Other reserves	10	10	—	—	10	—	—
Derivative liabilities ⁽¹⁾	2,530	2,565	—	2,327	203	—	—
Payable for collateral under securities loaned and other transactions	20,853	20,853	—	20,853	—	—	—
Investment contracts included in Separate Account liabilities	58,449	58,449	—	58,449	—	—	—
Separate Account liabilities	49	49	1	41	7	—	—
Total liabilities	<u>\$ 158,682</u>	<u>\$ 156,325</u>	<u>\$ 1</u>	<u>\$ 81,670</u>	<u>\$ 77,011</u>	<u>\$ —</u>	<u>\$ —</u>

⁽¹⁾ Classification of derivatives is based on each derivative's positive (asset) or negative (liability) book/adjusted carrying value, which equals the net admitted assets and liabilities.

NOTES TO THE FINANCIAL STATEMENTS**Assets and Liabilities**

The methods and significant assumptions used to estimate the fair value of all admitted financial instruments are presented below.

The Company defines fair value as the price that would be received to sell an asset or paid to transfer a liability (an exit price) in the principal or most advantageous market for the asset or liability in an orderly transaction between market participants on the measurement date. In most cases, the exit price and the transaction (or entry) price will be the same at initial recognition.

Excluded from the disclosure are general account investments accounted for under the equity method.

Bonds, Stocks, Cash, Cash Equivalents and Short-term Investments, including Affiliated Securities

When available, the estimated fair value for bonds, including loan-backed securities, unaffiliated preferred stocks, unaffiliated common stocks, cash equivalents and short-term investments are based on quoted prices in active markets that are readily and regularly obtainable. Generally, these investments are classified in Level 1, are the most liquid of the Company's securities holdings and valuation of these securities does not involve management's judgment.

When quoted prices in active markets are not available, the determination of estimated fair value is based on market standard valuation methodologies, giving priority to observable inputs. The significant inputs to the market standard valuation methodologies for certain types of securities with reasonable levels of price transparency are inputs that are observable in the market or can be derived principally from or corroborated by observable market data. Generally, these investments are classified in Level 2.

When observable inputs are not available, the market standard valuation methodologies rely on inputs that are significant to the estimated fair value that are not observable in the market or cannot be derived principally from or corroborated by observable market data. These unobservable inputs can be based in large part on management's judgment or estimation, and cannot be supported by reference to market activity. Even though these inputs are unobservable, management believes they are consistent with what other market participants would use when pricing such securities and are considered appropriate given the circumstances. Generally, these investments are classified in Level 3.

The use of different methodologies, assumptions and inputs may have a material effect on the estimated fair values of the Company's securities holdings.

The estimated fair value for cash approximates carrying value and is classified as Level 1 given the nature of cash.

Mortgage Loans

For mortgage loans, estimated fair value is primarily determined by estimating expected future cash flows and discounting them using current interest rates for similar mortgage loans with similar credit risk, or is determined from pricing for similar mortgage loans. The estimated fair values for impaired mortgage loans are principally obtained by estimating the fair value of the underlying collateral using market standard appraisal and valuation methods. The estimated fair values of credit tenant loans, included in mortgage loans, are determined using the methodologies as described above for bonds. Mortgage loans valued using significant observable inputs are classified in Level 2 and those valued using significant unobservable inputs are classified in Level 3.

Contract Loans

The estimated fair value for contract loans with variable interest rates approximates carrying value due to the absence of borrower credit risk and the short time period between interest rate resets, using observable inputs and is classified as Level 2. For contract loans with fixed interest rates, estimated fair values are determined using a discounted cash flow model applied to groups of similar contract loans determined based on the nature of the underlying insurance liabilities, using unobservable inputs and is classified in Level 3.

Derivatives

The estimated fair value of exchange-traded derivatives is determined through the use of quoted market prices. Since the change in estimated fair value of exchange-traded futures is settled on a daily basis, the estimated fair value of exchange-traded futures equals the pending cash settlement amount, which is the difference between the cumulative variation margin and cumulative cash settlements. Generally, these derivatives are classified in Level 1.

The estimated fair value of OTC derivatives is determined through the use of pricing models. The determination of estimated fair value, when quoted market values are not available, is based on market standard valuation methodologies and inputs that management believes are consistent with what other market participants would use when pricing such instruments. The significant inputs to the pricing models for most OTC derivatives are inputs that are observable in the market or can be derived principally from, or corroborated by, observable market data. Significant inputs that are observable generally include interest rates, foreign currency exchange rates, interest rate curves, credit curves and volatility. Derivative valuations can be affected by changes in interest rates, foreign currency exchange rates, financial indices, credit spreads, default risk, nonperformance risk, volatility, liquidity and changes in estimates and assumptions used in pricing models. Generally, these derivatives are classified in Level 2.

Certain OTC derivatives may rely on inputs that are significant to the estimated fair value that are not observable in the market or cannot be derived principally from, or corroborated by, observable market data. Significant inputs that are

NOTES TO THE FINANCIAL STATEMENTS

unobservable generally include references to emerging market currencies and inputs that are outside the observable portion of the relevant curve, or other relevant market measure. These unobservable inputs may involve significant management judgment or estimation. Even though unobservable, these inputs are based on assumptions deemed appropriate given the circumstances and management believes they are consistent with what other market participants would use when pricing such instruments. Generally, these derivatives are classified in Level 3.

Most inputs for OTC derivatives are mid-market inputs but, in certain cases, liquidity adjustments are used when they are deemed more representative of exit value. Market liquidity, as well as the use of different methodologies, assumptions and inputs may have a material effect on the estimated fair values of the Company's derivatives and could materially affect the net change in capital and surplus.

Other Invested Assets

The estimated fair value of other invested assets is determined using the methodologies as described in the above sections titled "Bonds, Stocks, Cash, Cash Equivalents and Short-term Investments, Including Affiliated Securities" and "Mortgage Loans", based on the nature of the investment. Excluded from the disclosure are those other invested assets that are not considered to be financial instruments subject to this disclosure including investments carried on the equity method and leveraged leases.

Investment Income Due and Accrued

Due to the short-term nature of investment income due and accrued, the Company believes there is minimal risk of material changes in interest rates or the credit of the issuer such that estimated fair value approximates carrying value. These amounts are generally classified as Level 2.

Cash Collateral Pledged on Derivatives

The estimated fair value of receivables for cash collateral pledged on derivatives approximates carrying value as these receivables are short-term in nature and the Company believes that there is minimal risk of material changes in the credit of the counterparties. These amounts are generally classified in Level 2.

Receivables For Investments Other Than Securities

The estimated fair value of receivables for investments other than securities approximates carrying value. The receivable account, classified within Level 2, essentially represents the equivalent of demand receivable balances and is generally received over a short period. Excluded from the disclosure are those assets that are not considered to be financial instruments subject to this disclosure.

Investment Contracts Included in Reserves for Life and Health Insurance and Annuities and Liability for Deposit-Type Contracts

The fair value of investment contracts included in reserves for life and health insurance and annuities and in the liability for deposit-type contracts is estimated by discounting best estimate future cash flows based on assumptions that market participants would use in pricing such liabilities, with consideration of the Company's non-performance risk (own-credit risk) not reflected in the fair value calculation. The assumptions used in estimating these fair values are based in part on unobservable inputs classified in Level 3.

Other Reserves

The estimated fair value for other reserves approximates admitted value due to a contractual rate adjustment provision and is classified in Level 3.

Payable for Collateral Under Securities Loaned and Other Transactions

The estimated fair value of amounts payable for collateral under securities loaned and other transactions approximates carrying value as these obligations are short-term in nature. These amounts are generally classified in Level 2.

Separate Accounts

Separate Account assets and liabilities are generally carried at estimated fair value on the Statutory Statements of Assets, Liabilities, Surplus and Other Funds. Level 1 assets are comprised of common stock, derivative assets and liabilities, U.S. Treasury and agency securities, cash and cash equivalents and short-term investments. Common stock securities are valued based upon unadjusted quoted prices in active markets that are readily and regularly available. Derivative assets and derivative liabilities are comprised of exchange-traded interest rate derivatives (option-based). U.S. Treasury and agency securities are valued based upon unadjusted quoted prices in active markets that are readily and regularly available. The estimated fair value of cash equivalents and short-term investments approximates carrying value due to the short-term maturities of these instruments.

Level 2 assets consist of mutual funds and hedge funds without readily determinable fair values given prices are not published publicly, redeemable and non-redeemable preferred stock, certain bonds that include U.S. corporate and foreign corporate, foreign government, municipals and loan-backed securities and certain derivative assets and liabilities. Mutual funds and hedge funds are valued based upon quoted prices or reported net asset values provided by the fund manager. Redeemable and non-redeemable preferred stock securities are valued using the market approach where market quotes are available but are not considered actively traded. U.S. corporate and foreign corporate, foreign government and loan-backed securities are valued using the market approach where market quotes are available but

NOTES TO THE FINANCIAL STATEMENTS

not considered actively traded, and the income approach based primarily on discounting expected future cash flows or other similar techniques using standard market observable inputs. Derivative assets and derivative liabilities included in Level 2 includes all types of derivatives utilized by the Company with the exception of exchange-traded derivatives included within Level 1 and those derivatives with unobservable inputs as described in Level 3. These derivatives are principally valued using the income approach.

Interest rate

Non-option-based - Valuations are based on present value techniques, which utilize significant inputs that may include swap yield curves, interest rate curves and credit curves.

Foreign currency exchange rate

Non-option-based - Valuations are based on present value techniques, which utilize significant inputs that may include swap yield curves, currency spot rates and cross currency basis curves.

Credit

Non-option-based - Valuations are based on present value techniques, which utilize significant inputs that may include swap yield curves, credit curves and recovery rates.

Level 3 assets are comprised of common stock, certain bonds that include U.S. corporate and foreign corporate, municipals and loan-backed securities, mortgage loans, other invested assets and certain derivative assets and liabilities. Common stock securities are valued using the market or income approach within inactive markets resulting in decreased transparency of valuations and an increased use of broker quotations and unobservable inputs to determine estimated fair value. U.S. corporate and foreign corporate, municipals and loan-backed securities are valued using the market approach where market quotes are available but not considered actively traded or inputs are unobservable. Mortgage loans are valued based on expected future cash flows and discounting them using current interest rates for similar loans with similar credit risk. Other invested assets are valued under the equity method and are generally based on the Company's share of the net asset value as provided in the financial statements of the investees. Derivative assets and derivative liabilities are principally valued using the income approach. Valuations of non-option-based derivatives utilize present value techniques. These valuation methodologies generally use the same inputs as described in the corresponding sections above for Level 2 measurements of derivatives. However, these derivatives result in Level 3 classification because one or more of the significant inputs are not observable in the market or cannot be derived principally from, or corroborated by, observable market data.

Interest rate

Non-option-based - Valuations are based on present value techniques, which utilize significant inputs that may include swap yield curves, interest rate curves and credit curves. Certain of these derivatives are valued based on independent non-binding broker quotations.

Option-based - Valuations are based on option pricing models which utilize significant inputs that may include swap yield curves, and interest rate volatility. Certain of these derivatives are valued based on independent non-binding broker quotations.

Foreign currency exchange rate

Option-based - Valuations are based on option pricing models which utilize significant inputs that may include swap yield curves, and interest rate volatility. Certain of these derivatives are valued based on independent non-binding broker quotations.

The difference between the estimated fair value of Separate Account assets in the table above and the total recognized in the Statutory Statements of Assets, Liabilities, Surplus and Other Funds represents amounts that are considered non-financial instruments.

Investment contracts included in Separate Account liabilities represent those balances due to policyholders under contracts that are classified as investment contracts. The carrying value of these Separate Account liabilities, which represents an equivalent summary total of the Separate Account assets supporting these liabilities, approximates the estimated fair value. These investment contracts are classified as level 2 to correspond with the Separate Account assets backing the investment contracts.

The difference between the estimated fair value of investment contracts and derivatives included in Separate Account liabilities in the table above and the total recognized in the Statutory Statements of Assets, Liabilities, Surplus and Other Funds represents amounts due under contracts that are accounted for as insurance contracts.

- D. At December 31, 2020, the Company had no investments where it was not practicable to estimate fair value.
- E. The Company invests in money market mutual funds and bond mutual funds that primarily back certain non-qualified employee retirement plans and deferred compensation plans that are direct liabilities of the Company. All funds are registered under the Investment Company Act of 1940 (the "Act of 1940"). The money market funds, included in cash equivalents, comply with rule 2a-7 of the Act of 1940. These funds seek current income consistent with stability of principal by investing in U.S. treasury and government securities that have short term maturities. These cash equivalent assets are valued using a NAV of \$1 per share. The bond mutual fund, included in common stocks, is an intermediate-term fund that seeks to maximize capital appreciation and income by investing primarily in investment grade U.S. corporate and government fixed income securities. Its NAV fluctuates on a daily basis in line with the underlying estimated fair value of its investments, less associated fund liabilities.

NOTES TO THE FINANCIAL STATEMENTS**21. Other Items****A. Unusual or Infrequent Items**

The Company has issued \$191 million of premium refunds to accident and health policyholders related to COVID-19 for the period ended December 31, 2020. The Company accounted for these refunds as a reduction of premium in the Statement of Operations.

B. Troubled Debt Restructuring

The Company did not have troubled debt restructuring during 2020 and 2019.

C. Other Disclosures

Rounding and Truncating - Truncating has generally been used in the investment schedules and rounding (including forced rounding to add to relevant totals) has been used elsewhere in this statement.

The amounts in this statement pertain to the entire Company's business including, as appropriate, its Separate Account business.

D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries during 2020 and 2019.

E. State Transferable and Non-transferable Tax Credits**(1) Unused State Transferable and Non-transferable Tax Credits**

The carrying value of transferable and non-transferable state tax credits gross of any related tax liabilities and total unused transferable and non-transferable state tax credits by state and in total as of December 31, 2020 is as follows (in millions):

Description of State Transferable and Non-Transferable Tax Credits	State	Carrying Value	Unused Amount
Missouri Sugarcreek	MO	\$ 10	\$ 10
New Jersey Transit Urban HUB	NJ	13	13
Total		\$ 23	\$ 23

(2) Method of Estimating Utilization of Remaining State Transferable and Non-transferable Tax Credits

The Company estimates the utilization of the remaining state transferable tax credits by: (i) projecting future premiums, taking into consideration policy growth and rate changes; (ii) projecting future tax liabilities based on projected premium, tax rates and other tax credits; and (iii) comparing the projected future tax liability to the availability of remaining state transferable tax credits.

(3) Impairment Loss

The Company did not have any impairment loss during 2020.

(4) The Company's admitted and nonadmitted state tax credits as of December 31, 2020 is as follows (in millions):

	Total Admitted	Total Nonadmitted
a. Transferable	\$ 23	\$ —
b. Non-transferable	\$ —	\$ —

F. Subprime Mortgage Related Risk Exposure

(1) While there is no market standard definition, the Company defines subprime mortgage lending as the origination of residential mortgage loans to borrowers with weak credit profiles. The Company's exposure to subprime mortgage loans exists through investments in subprime RMBS and residential mortgage loans. The majority of the Company's subprime mortgage loan exposure is the result of purchases over the past several years at prices well below the par value or the outstanding unpaid principal balance of the securities and loans, respectively. The subprime RMBS and residential mortgage loan portfolios are performing within our expectations and are in a net unrealized gain position. The Company continues to closely monitor the performance of the subprime RMBS and mortgage portfolios and the credit quality of the underlying assets.

NOTES TO THE FINANCIAL STATEMENTS

(2) Direct exposure through investments in subprime mortgage loans at December 31, 2020 (in millions):

	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Value of Land and Building	OTTI Losses Recognized	Default Rate ⁽²⁾
Mortgages in the process of foreclosure	\$ 57	\$ 56	\$ 88	\$ —	N/A
Mortgages in good standing ⁽¹⁾	3,580	4,033	5,541	1	N/A
Mortgages with restructured terms	209	263	328	5	N/A
Total	\$ 3,846	\$ 4,352	\$ 5,957	\$ 6	— %

(1) As of December 31, 2020 the book/adjusted carrying value, fair value and value of land and building for mortgage loans greater than 60 days delinquent which were included in mortgages in good standing was \$181 million, \$187 million and \$296 million, respectively.

(2) Default rate was calculated using the current year loan loss as a percentage of subprime mortgage loans.

(3) At December 31, 2020, the Company had direct exposure to subprime mortgage risk through other investments as follows (in millions):

	Actual Cost	BACV (excluding interest)	Fair Value	OTTI Losses Recognized
RMBS	\$ 3,219	\$ 3,320	\$ 3,629	\$ —
CMBS	—	—	—	—
Collateralized debt obligations	—	—	—	—
Structured securities	—	—	—	—
Equity investment in SCA	—	—	—	—
Other assets	—	—	—	—
Total	\$ 3,219	\$ 3,320	\$ 3,629	\$ —

(4) The Company had no underwriting exposure to subprime mortgage risk through mortgage guaranty or financial guaranty insurance coverage during 2020 and 2019.

G. Retained Assets

(1) The Company's retained asset account, known as the TCA, is a settlement option or method of payment that may be used for amounts due under life insurance, critical illness insurance and annuity contracts. When the account is open, MetLife sends the accountholder a package which includes the Customer Agreement, a book of drafts, and details about the TCA. The TCA Customer Agreement is a contract that is supplementary to the insurance or annuity contract. TCAs are reported in the Annual Statement as amounts on deposit for ordinary supplementary contracts not involving life contingencies.

Each TCA has a guaranteed minimum annual effective interest rate. Guaranteed minimum interest rates for TCAs that were opened or remained open during calendar year 2020 were 3.5%, 3.0%, 1.5% and 0.5% depending on the age and origin of the account. According to the terms of the TCA Customer Agreement, the interest rate on the Account will always be the greater of the guaranteed rate or the rate established by one of two indices monitored by MetLife. For more information about interest rates, customers may call MetLife at 800-638-7283.

During calendar year 2020, all TCAs at the 3.5%, 3% and 1.5% minimum rates received interest at the account's guaranteed minimum annual effective interest rate. In the beginning of 2020, MetLife credited rates on accounts with 0.5% minimum at 0.9%. The rate steadily decreased through April 2020, where the rate remained flat at 0.5% through the end of the year.

For group life insurance, the group policyholder (i.e., the employer) may select a settlement option, including the TCA or a check, or may leave the election to the beneficiary. The TCA is generally utilized as the default method of payment of benefits under some of the Company's group life insurance programs, subject to state law and a minimum benefit amount. For individual life insurance, the individual policyholder may select a settlement option, including a TCA or a check, or he or she may leave the election to the beneficiary. The TCA is generally utilized as the default method of payment under most of the Company's individual life insurance policies, subject to state law and a minimum benefit amount. The Company always honors a beneficiary's request for a check. Certain administrative and recordkeeping services for TCAs and clearing services for drafts written from TCAs are provided by an unaffiliated bank (the "Administrator").

There are no fees or charges made to TCA account balances for basic account services. The following special service fees apply:

- Draft Copy: \$2.00
- Stop Payment: \$10.00
- Overdrawn TCA: \$15.00

Account holders are charged the same amount for these special services as the Administrator charges the Company.

In addition, any information requested to be sent via overnight delivery services may incur a fee of \$25.00.

NOTES TO THE FINANCIAL STATEMENTS

(2) At December 31, the Company's retained asset accounts in force, categorized by age, were as follows (dollars in millions):

	2020		2019	
	Number	Balance	Number	Balance
Up to and including 12 Months	29,649	\$ 1,600	26,461	\$ 1,283
13 to 24 Months	18,950	833	19,456	827
25 to 36 Months	15,937	668	17,068	704
37 to 48 Months	14,544	601	16,024	702
49 to 60 Months	14,162	627	15,735	682
Over 60 Months	204,093	7,250	207,675	7,018
Total	297,335	\$ 11,579	302,419	\$ 11,216

(3) A rollforward of the Company's retained asset accounts for the year ended December 31, 2020 is as follows (dollars in millions):

	Individual		Group	
	Number	Balance/ Amount	Number	Balance/ Amount
Retained asset accounts at the beginning of the year	18,971	\$ 1,271	283,448	\$ 9,944
Retained asset accounts issued/added during the year	1,226	132	49,365	2,929
Investment earnings credited to retained asset accounts during the year	N/A	37	N/A	196
Fees and other charges assessed to retained asset accounts during the year ⁽¹⁾	N/A	—	N/A	—
Retained asset accounts transferred to state unclaimed property funds during the year	—	—	—	—
Retained asset accounts closed/withdrawn during the year	(1,582)	(161)	(54,093)	(2,769)
Retained asset accounts at the end of the year	18,615	\$ 1,279	278,720	\$ 10,300

⁽¹⁾ Fees and other charges assessed may also include other account adjustments.

H. Insurance-Linked Securities Contracts

The Company did not engage in any transactions involving insurance-linked securities during 2020 and 2019.

I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy

Amount of admitted balance that could be realized from an investment vehicle	\$ 2,858,629,194
Percentage Bonds	78 %
Percentage Stocks	10 %
Percentage Mortgage Loans	12 %
Percentage Real Estate	— %
Percentage Cash and Short-Term Investments	— %
Percentage Derivatives	— %
Percentage Other Invested Assets	— %

22. Events Subsequent

The Company has evaluated events subsequent to December 31, 2020 through February 25, 2020, which is the date these financial statements were available to be issued, and has determined there are no material subsequent events requiring adjustment to or disclosure in the financial statements.

On January 1, 2021, the Company will not be subject to an annual fee under section 9010 of the ACA due to it being repealed. In previous years, the annual fee was allocated to individual health insurers based on the ratio of the amount of the entity's net premiums written during the preceding calendar year to the amount of health insurance for any U.S. health risk that is written during the preceding calendar year. A health insurance entity's portion of the annual fee becomes payable once the entity provides health insurance for any U.S. health risk for each calendar year beginning on or after January 1st of the year the fee is due.

	December 31, 2020		December 31, 2019	
	(in millions)			
A. Did the reporting entity write accident and health insurance premium that is subject to Section 9010 of the Federal Affordable Care Act? (YES/NO)			YES	YES
B. ACA fee assessment payable for the upcoming year	\$ —	\$ —	\$ 97	
C. ACA fee assessment paid	\$ 85	\$ —	—	
D. Premium written subject ACA 9010 assessment	\$ —	\$ —	\$ 4,456	
E. Total Adjusted Capital before surplus adjustment	N/A \$ —		\$ 14,561	
F. Total Adjusted Capital after surplus adjustment	N/A \$ —		\$ 14,464	
G. Authorized Control Level after surplus adjustment	N/A \$ —		\$ 2,038	
H. Would reporting the ACA assessment as of December 31, 2019 have triggered an RBC action level (YES/NO)?		NO		NO

NOTES TO THE FINANCIAL STATEMENTS**23. Reinsurance****A. Ceded Reinsurance Report****Section 1- General Interrogatories**

- (1) Are any of the reinsurers, listed in Schedule S as non-affiliated, 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?
 Yes () No (X)

- (2) Have any policies issued by the Company been 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?
 Yes () No (X)

Section 2 - Ceded Reinsurance Report - Part A

- (1) Does the Company have any 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?
 Yes () No (X)

- (2) Does the reporting entity have any 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 that, 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?
 Yes () No (X)

Section 3 - Ceded Reinsurance Report - Part B

- (1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of all reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate. \$2,450 million

- (2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the Company as of the effective date of the agreement?
 Yes () No (X)

If yes, what is the amount of reinsurance credits, whether an asset or a reduction of a liability, taken for such new agreements or amendments?

B. Uncollectible Reinsurance

The Company did not write off any uncollectible reinsurance during 2020 and 2019.

C. Commutation of Ceded Reinsurance

The Company did not commute any ceded reinsurance during 2020 and 2019.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

The Company did not have any certified reinsurer's rating downgraded or status subject to revocation during 2020.

E-F. The Company did not have any reinsurance of variable annuity contracts with an affiliated captive reinsurer during 2020.**G. Ceding Entities that Utilize Captive Reinsurers to Assume Reserves Subject to the XXX/AXXX Captive Framework**

The Company did not have any RBC shortfall for ceded XXX/AXXX reinsurance with a captive reinsurer subject to the XXX/AXXX captive framework during 2020.

H. Reinsurance Credit

- (1) The Company evaluates all reinsurance contracts subject to A-791, *Life and Health Reinsurance Agreements* ("A-791") for risk transfer. As of December 31, 2020, there are 3 contracts with provisions that limit significant risk transfer under A-791 which are accounted for under deposit accounting.
- (2) The Company has no contracts subject to A-791 that include a provision that limits the reinsurer's assumption of risk where reinsurance accounting is applied and there are no contracts not subject to A-791, and not yearly renewable term, that reflect reinsurance accounting credit.

NOTES TO THE FINANCIAL STATEMENTS

- (3) The Company has not entered into any reinsurance agreements that delay timely reimbursement to the ceding entity either through non quarterly settlements, delayed settlements or through payment schedules.
- (4) The Company has no contracts subject to A-791 that include a provision that limits the reinsurer's assumption of risk where reinsurance accounting is applied and there are no contracts not subject to A-791, and not yearly renewable term, that reflect reinsurance accounting credit.
- (5-6) The Company does not cede any risk which is not subject to A-791 and not yearly renewable term reinsurance, that is accounted for as reinsurance under statutory accounting principles and as deposit under generally accepted accounting principles or accounted for as reinsurance under GAAP and deposit for SAP.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

- A. The Company estimates accrued retrospective premium adjustments for its group life and health insurance business using criteria outlined in a chief actuary's file memorandum regarding retrospective experience rating of group policies.
- B. The Company records accrued retrospective premiums through written premiums.
- C. Life premiums totaling \$679 million are subject to retrospective rating feature that represented 11% of the total net premiums written for group life.

Health premiums totaling \$248 million are subject to retrospective rating feature that represented 3% of the total net premiums written for group health.

- D. The Company had zero medical loss ratio rebates required by the Public Health Service Act.
- E. The Company is not subject to the risk sharing provision of the ACA.

25. Change in Incurred Losses and Loss Adjustment Expenses

- A. Reserves as of December 31, 2019 were \$9,926 million. As of December 31, 2020, \$2,241 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$7,416 million as a result of re-estimation of unpaid claims and claims adjustment expenses. Therefore, there has been a \$270 million favorable prior year development from December 31, 2019 to December 31, 2020. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims.

Included in this increase, the Company experienced \$91 million of favorable prior year loss development on retrospectively rated policies. However, the business to which it relates is subject to premium adjustments.

- B. There were no significant changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses during 2020.

26. Intercompany Pooling Arrangements

The Company did not participate in any intercompany pooling arrangements during 2020 and 2019.

27. Structured Settlements

The Company is the assuming obligor for certain structured settlement agreements with unaffiliated insurance companies and beneficiaries. To satisfy its obligations under these agreements, the Company has purchased single premium structured settlement annuity contracts. The Company owns all rights, title and interest in these structured settlement annuity contracts. The Company has directed the annuity contract writers to make payments under the annuity contracts directly to the beneficiaries of the structured settlement agreements.

The structured settlement obligation and the carrying value of the annuity contracts are based upon the actuarially determined present value of expected future benefit payments, which are period certain or life contingent. The Company has reduced its structured settlement obligation as of December 31, 2020 by the carrying value of the funding annuity contracts.

- A. **Loss Reserves Eliminated by Annuities (in millions)** **Unrecorded Loss Contingencies (in millions)**
- | \$ | \$ |
|-------|-------|
| 1,036 | 1,036 |
- B. The aggregate value of annuities due from any life insurer for which the Company has not obtained a release of liability from the claimant as a result of the purchase of an annuity in excess of 1% of policyholders' surplus as of December 31, 2020 is as follows:

Life Insurance Company and Location	Licensed in Company's State of Domicile Yes/No	Statement Value (i.e Present Value) of Annuities
Brighthouse Life Insurance Company - Delaware	Yes	\$ 1,036

NOTES TO THE FINANCIAL STATEMENTS**28. Health Care Receivables**

The Company had no health care receivables during the years 2020, 2019 and 2018.

29. Participating Policies

Dividend paying policies in the open block with direct premiums on participating policies in the amount of \$631 million and \$661 million represented approximately 1.9% and 2% of the Company's direct premiums for December 31, 2020 and 2019, respectively.

Dividend paying policies in the closed block with direct premiums on participating policies in the amount of \$1,494 million and \$1,580 million represented approximately 4.6% and 4.8% of the Company's direct premiums for December 31, 2020 and 2019, respectively.

The amount of incurred policyholder dividends in 2020 and 2019, as reported in dividends to policyholders, was \$23 million and \$133 million, respectively. This is equal to the sum of dividends paid during the year, the change in the amount of dividends due and unpaid and the change in provision for dividends payable in the following year.

30. Premium Deficiency Reserves

(1) Liability carried for premium deficiency reserves	\$ 34,000,000
(2) Date of the most recent evaluation of this liability	12/31/2020
(3) Was anticipated investment income utilized in the calculation?	Yes

31. Reserves for Life Contracts and Annuity Contracts

- (1) The Company waives deduction of deferred fractional premiums upon death of insured and returns any portion of the final premium beyond the date of death. Reserves for surrender values in excess of the legally computed reserves are shown in Exhibit 5, Miscellaneous Reserves and amount to \$9 million.
- (2) The method employed in the valuation of substandard policies is identical to the method employed in the valuation of standard policies; a mean reserve method is used, but for substandard policies, the mean reserves are based on appropriate multiples of standard rates of mortality.
- (3) At December 31, 2020, the Company had \$326,276 million of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by New York. Reserves to cover the above insurance totaled \$643 million at December 31, 2020 and are reported in Exhibit 5, Miscellaneous Reserves section.
- (4) The Tabular Interest has been determined by formula as described in the instructions for all traditional product types. For universal life, variable universal life and the flexible premium annuity products, accrued interest credited to the fund balances was used in the calculations of tabular interest.
The Tabular Less Actual Reserve Released has been determined by formula as described in the instructions.

The Tabular Cost has been determined by formula as described in the instructions.

- (5) For the determination of Tabular Interest on funds not involving life contingencies for each valuation rate of interest, the tabular interest is calculated as one hundredth of the product of such valuation rate of interest times the mean of the amount of funds subject to such valuation rate of interest held at the beginning and end of the year of valuation.
- (6) The general nature of other reserve changes (Pages 7.1 through 7.4) are newer items that were not anticipated when the Analysis of Increase in Reserves During the Year exhibit was created. These items include reserves established as a result of asset adequacy analysis, reserves for secondary guarantees on universal life policies and General Account reserves held for variable annuity guaranteed minimum death benefits and guaranteed living benefits.

The details for other changes are as follows at December 31, 2020 (in millions):

Item	Total	Ordinary					Credit Life (Group and Individual)	Group	
		Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Life Insurance		Annuities	
Reinsurance ceded	\$ 2	\$ —	\$ 2	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
Dividends and other	54	—	1	—	—	—	—	53	—
Group conversion reserve	(12)	—	—	—	—	—	—	(12)	—
Guaranteed minimum death benefits	(1)	—	(1)	—	—	—	—	—	—
Variable annuity aggregate excess	859	—	—	785	—	—	—	—	74
Continued protection reserves	13	—	—	—	—	—	—	13	—
For excess of valuation net premiums over corresponding gross premiums	(33)	—	(33)	—	—	—	—	—	—
Reserves for previously missing group annuitants	6	—	—	—	—	—	—	—	6
Stop loss reserve	(2)	—	—	—	—	—	—	(2)	—
Total	<u>\$ 886</u>	<u>\$ —</u>	<u>\$ (31)</u>	<u>\$ 785</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 52</u>	<u>\$ 80</u>

NOTES TO THE FINANCIAL STATEMENTS**32. Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics****A. Individual Annuities**

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
	(in millions)				
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	\$ 576	\$ —	\$ —	\$ 576	1 %
b. At book value less current surrender charge of 5% or more	38	—	—	38	—
c. At fair value	—	—	32,740	32,740	74
d. Total with market value adjustment or at fair value	614	—	32,740	33,354	75
e. At book value without adjustment (minimal or no charge adjustment)	8,854	—	—	8,854	20
(2) Not subject to discretionary withdrawal	2,265	—	57	2,322	5
(3) Total (gross: direct + assumed)	11,733	—	32,797	44,530	<u>100 %</u>
(4) Reinsurance ceded	4	—	—	4	
(5) Total* (net) (3)-(4)	<u>\$ 11,729</u>	<u>\$ —</u>	<u>\$ 32,797</u>	<u>\$ 44,526</u>	
(6) Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	\$ 11	\$ —	\$ —	\$ 11	

* Reconciliation of total annuity actuarial reserves and deposits fund liabilities.

B. Group Annuities

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
	(in millions)				
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	\$ 1,372	\$ 35,470	\$ —	\$ 36,842	30 %
b. At book value less current surrender charge of 5% or more	135	—	—	135	—
c. At fair value	—	—	13,909	13,909	11
d. Total with market value adjustment or at fair value	1,507	35,470	13,909	50,886	41
e. At book value without adjustment (minimal or no charge adjustment)	4,765	—	47	4,812	4
(2) Not subject to discretionary withdrawal	36,820	29,293	68	66,181	55
(3) Total (gross: direct + assumed)	43,092	64,763	14,024	121,879	<u>100 %</u>
(4) Reinsurance ceded	860	—	—	860	
(5) Total* (net) (3)-(4)	<u>\$ 42,232</u>	<u>\$ 64,763</u>	<u>\$ 14,024</u>	<u>\$ 121,019</u>	
(6) Amount included in B(1)b above that will move to B(1)e for the first time within the year after the statement date:	\$ —	\$ —	\$ —	\$ —	

* Reconciliation of total annuity actuarial reserves and deposits fund liabilities.

C. Deposit-Type Contracts

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
	(in millions)				
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	\$ 402	\$ —	\$ —	\$ 402	1 %
b. At book value less current surrender charge of 5% or more	—	—	—	—	—
c. At fair value	—	—	1	1	—
d. Total with market value adjustment or at fair value	402	—	1	403	1
e. At book value without adjustment (minimal or no charge adjustment)	12,389	—	—	12,389	18
(2) Not subject to discretionary withdrawal	57,206	—	3	57,209	81
(3) Total (gross: direct + assumed)	69,997	—	4	70,001	<u>100 %</u>
(4) Reinsurance ceded	—	—	—	—	
(5) Total* (net)	<u>\$ 69,997</u>	<u>\$ —</u>	<u>\$ 4</u>	<u>\$ 70,001</u>	
(6) Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:	\$ —	\$ —	\$ —	\$ —	

* Reconciliation of total annuity actuarial reserves and deposits fund liabilities.

NOTES TO THE FINANCIAL STATEMENTS

	Amount (in millions)
Life & Accident & Health Annual Statement:	
(1) Exhibit 5, Annuities Section, Total (net)	\$ 52,624
(2) Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	1,337
(3) Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	<u>69,997</u>
(4) Subtotal	123,958
Separate Accounts Annual Statement:	
(5) Exhibit 3, Line 0299999, Column 2	111,513
(6) Exhibit 3, Line 0399999, Column 2	71
(7) Policyholder dividend and coupon accumulations	—
(8) Policyholder premiums	—
(9) Guaranteed interest contracts	—
(10) Other contract deposit funds	4
(11) Subtotal	<u>111,588</u>
(12) Total annuity actuarial reserves and deposit liabilities	<u><u>\$ 235,546</u></u>

The amount in the tables above reflect prescribed or permitted practices that depart from NAIC SAP, see Note 1A for additional information.

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

	Account Value (in millions)	Cash Value	Reserve
A. General Account			
(1) Subject to discretionary withdrawal, surrender values, or policy loans:			
a. Term Policies with Cash Value	\$ —	\$ 3	\$ 4
b. Universal Life	5,145	5,092	5,170
c. Universal Life with Secondary Guarantees	1,416	1,234	4,432
d. Indexed Universal Life	—	—	—
e. Indexed Universal Life with Secondary Guarantees	—	—	—
f. Indexed Life	—	—	—
g. Other Permanent Cash Value Life Insurance	2	43,872	45,142
h. Variable Life	373	373	383
i. Variable Universal Life	1,420	1,308	1,321
j. Miscellaneous Reserves	—	1,041	1,081
(2) Not subject to discretionary withdrawal or no cash values			
a. Term Policies without Cash Value	XXX	XXX	2,798
b. Accidental Death Benefits	XXX	XXX	41
c. Disability - Active Lives	XXX	XXX	124
d. Disability - Disabled Lives	XXX	XXX	1,406
e. Miscellaneous Reserves	XXX	XXX	1,288
(3) Total (gross: direct + assumed)	<u>8,356</u>	<u>52,923</u>	<u>63,190</u>
(4) Reinsurance Ceded	294	443	15,402
(5) Total (net)	<u><u>\$ 8,062</u></u>	<u><u>\$ 52,480</u></u>	<u><u>\$ 47,788</u></u>

	Account Value (in millions)	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	201	201	201
i. Variable Universal Life	212	212	212
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)	<u>413</u>	<u>413</u>	<u>413</u>
(4) Reinsurance Ceded	—	—	—
(5) Total (net)	<u><u>\$ 413</u></u>	<u><u>\$ 413</u></u>	<u><u>\$ 413</u></u>

NOTES TO THE FINANCIAL STATEMENTS

	Account Value (in millions)	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	24	24	143
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	10,982	10,982	10,990
i. Variable Universal Life	7,884	7,862	7,892
j. Miscellaneous Reserves	363	363	363
(2) Not subject to discretionary withdrawal or no cash values			
a. Term Policies without Cash Value	XXX	XXX	1,777
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)	<u>19,253</u>	<u>19,231</u>	<u>21,165</u>
(4) Reinsurance Ceded	—	—	—
(5) Total (net)	<u>\$ 19,253</u>	<u>\$ 19,231</u>	<u>\$ 21,165</u>

D. Amount

Life & Accident & Health Annual Statement:

(1) Exhibit 5, Life Insurance Section, Total (net)	\$ 45,193
(2) Exhibit 5, Accidental Death Benefits Section, Total (net)	25
(3) Exhibit 5, Disability - Active Lives Section, Total (net)	82
(4) Exhibit 5, Disability - Disabled Lives Section, Total (net)	1,347
(5) Exhibit 5, Miscellaneous Reserves Section, Total (net)	<u>1,142</u>
(6) Subtotal	<u>47,789</u>

Separate Accounts Annual Statement:

(7) Exhibit 3, Line 0199999, Column 2	21,578
(8) Exhibit 3, Line 0499999, Column 2	—
(9) Exhibit 3, Line 0599999, Column 2	—
(10) Subtotal	<u>21,578</u>
(11) Combined Total	<u>\$ 69,367</u>

34. Premiums and Annuity Considerations Deferred and Uncollected

- A. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2020 were as follows (in millions):

Type	Gross	Net of Loading
Industrial	\$ —	\$ —
Ordinary new business	1	—
Ordinary renewal	328	287
Credit life	—	—
Group life	2,333	2,312
Group annuity	2	2
Total	<u>\$ 2,664</u>	<u>\$ 2,601</u>

35. Separate Accounts

A. Separate Accounts Activity

- (1) The Company utilizes Separate Accounts to support and record segregated assets and liabilities related to ordinary life insurance, ordinary individual annuity and supplemental contracts, group life insurance and group annuity products. The liabilities consist of reserves established to meet withdrawal and future benefit payment contractual provisions. Investment risk associated with market value changes are generally borne by the clients, except to the extent of the minimum guarantees made by the Company with respect to certain Separate Accounts.

NOTES TO THE FINANCIAL STATEMENTS

- (2) As of December 31, 2020 and 2019, the Company's Separate Account Annual Statement included legally insulated assets of \$143,221 million and \$132,605 million, respectively. The assets legally insulated from the General Account as of December 31, 2020, are attributable to the following products/transactions (in millions):

Product/Transaction	Separate Account Assets		
	Legally Insulated	Not Legally Insulated	
Group Annuities	\$ 83,396	\$ 261	
Individual Annuities	32,842	—	
Group Life	19,801	133	
Individual Life	7,182	—	
Total	<u>\$ 143,221</u>	<u>\$ 394</u>	

- (3) To compensate the General Account for certain guarantee risks taken, the Separate Account has paid risk charges as follows (in millions):

Year Ended December 31,	Risk Charges Paid
2020	\$ 200
2019	\$ 171
2018	\$ 135
2017	\$ 79
2016	\$ 63
2015	\$ 47

As of December 31, 2020, the Company's General Account has paid \$0 million towards Separate Account guarantees. The total Separate Account guarantees paid by the General Account for the preceding four years ended December 31, 2019, 2018, 2017 and 2016 was \$4 million, \$3 million, \$4 million and \$0 million, respectively. This does not include funds transferred to a Supplemental Separate Account ("SSA") or General Account provisions established to meet the asset maintenance requirement of New York Regulation 128.

- (4) The Company engages in two types of securities lending programs/transactions within certain Separate Accounts, which is in accordance with the plans of operations of each Separate Account. For the first program, the Company has entered into a securities lending authorization agreement with Northern Trust, who serves as the custodian and provider of an agency lending program. This program was established based on the parameters outlined by the Company and is in accordance with the policies and procedures administered by the General Account. In the second program, the Company participates in a securities program whereby blocks of securities, which are included in Separate Account invested assets, are loaned to third parties, primarily major brokerage firms and commercial banks. The Company requires collateral of 102% of the fair value of the loaned securities to be separately maintained as collateral for the loans.

For the year ended December 31, 2020 the Company loaned securities in the amount of \$16 million attributable to group annuity products in accordance with securities lending transactions.

B. General Nature and Characteristics of Separate Accounts Business

Information regarding the Separate Accounts of the Company is as follows (in millions):

	Indexed	Nonindexed Guarantee Less than/Equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
(1) Premiums, considerations or deposits for year ended 12/31/2020	\$ —	\$ 8,646	\$ —	\$ 2,244	\$ 10,890
Reserves at 12/31/2020					
(2) For accounts with assets at:					
a. Fair value	\$ —	\$ 49,729	\$ 989	\$ 67,695	\$ 118,413
b. Amortized cost	—	14,294	—	460	\$ 14,754
c. Total reserves	<u>\$ —</u>	<u>\$ 64,023</u>	<u>\$ 989</u>	<u>\$ 68,155</u>	<u>\$ 133,167</u>

NOTES TO THE FINANCIAL STATEMENTS

	<u>Indexed</u>	<u>Nonindexed Guarantee Less than/Equal to 4%</u>	<u>Nonindexed Guarantee More than 4%</u>	<u>Nonguaranteed Separate Accounts</u>	<u>Total</u>
(3) By withdrawal characteristics:					
a. Subject to discretionary withdrawal	\$ —	\$ —	\$ —	\$ —	\$ —
1. With market value adjustment	—	35,470	—	—	35,470
2. At book value without market value adjustment and with current surrender charge of 5% or more	—	—	—	—	—
3. At fair value	—	250	—	68,026	68,276
4. At book value without market value adjustment and with current surrender charge less than 5%	—	—	—	—	—
5. Subtotal	—	35,720	—	68,026	103,746
b. Not subject to discretionary withdrawal	—	28,304	989	128	29,421
c. Total reserves	<u>\$ —</u>	<u>\$ 64,024</u>	<u>\$ 989</u>	<u>\$ 68,154</u>	<u>\$ 133,167</u>
(4) Reserves for Asset Default Risk in lieu of asset valuation reserve	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>

At December 31, 2020, the Company held an SSA of \$19 million to meet the asset maintenance requirements of New York Regulation 128.

C. Reconciliation of Net Transfers to or (from) Separate Accounts (in millions):

(1) Transfers as reported in the Summary of Operations of the Separate Accounts Annual Statement:	
a. Transfers to Separate Accounts (Page 4, Line 1.4)	\$ 10,889
b. Transfers from Separate Accounts (Page 4, Line 10)	<u>16,393</u>
c. Net transfers to (from) Separate Accounts (a) - (b)	<u>(5,504)</u>
(2) Reconciling Adjustments	<u>—</u>
(3) Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	<u>\$ (5,504)</u>

These amounts reflect prescribed or permitted practices that depart from the NAIC SAP, see Note 1.

36. Loss/Claim Adjustment Expenses

The Company had no expected recoveries from salvage and subrogation deducted from unpaid claims liability. All loss and claim adjustment expenses are embedded in Exhibit 6 and Exhibit 8 reserves.

Annual Statement for the year 2020 of the **Metropolitan Life Insurance Company**
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
If yes, complete Schedule Y, Parts 1, 1A and 2.
- 1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? Yes [X] No [] N/A []
- 1.3 State regulating? New York
- 1.4 Is the reporting entity publicly traded or a member of publicly traded group? Yes [X] No []
- 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. 1099219
- 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. 12/31/2018
- 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. 12/31/2018
- 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). 06/26/2020
- 3.4 By what department or departments?
New York State Department of Financial Services
- 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 the answer is YES, complete and file the merger history data file with the NAIC.
- 5.2 If yes, provide the name of 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	2 NAIC Company Code	3 State of Domicile
Name of Entity		

- 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

- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []
- 8.4 If the response to 8.3 is yes, please provide below the names and locations (city and state of the main office) of any affiliates regulated by a federal financial 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
MetLife Investment Management, LLC	Whippany, NJ				YES
MetLife Investors Distribution Company	New York, NY				YES
MetLife Investment Securities, LLC	Whippany, NJ				YES

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
Deloitte & Touche, LLP 30 Rockefeller Plaza, New York, NY 10112-0015
- 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:

Annual Statement for the year 2020 of the **Metropolitan Life Insurance Company**
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 10.3 Has the insurer been granted any exemptions related to 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?
Bryan E. Boudreau - Senior Vice President and Appointed Actuary, 200 Park Avenue, New York, NY 10066
- 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 | 261 |
| 12.12 Number of parcels involved | |
| 12.13 Total book/adjusted carrying value | <u>\$ 6,482,114,001</u> |
- 12.2 If yes, provide explanation
The company owns 85 securities of miscellaneous real estate investment trust investments that can be found on the Schedule D-Part 1 of the General Account. The company has 176 partnership interests in entities which own real estate directly or owns units and shares in real estate companies. See General Account Schedule BA, Part 1 Real Estate and Tax Credits for listing of investments and total book value.
13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**
- 13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?
- 13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? Yes [] No []
- 13.3 Have there been any changes made to any of the trust indentures during the year? Yes [] No []
- 13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? Yes [] No [] N/A []
- 14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 - (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 - (c) Compliance with applicable governmental laws, rules and regulations;
 - (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 - (e) Accountability for adherence to the code.
- 14.11 If the response to 14.1 is no, please explain:
- 14.2 Has the code of ethics for senior managers been amended? Yes [X] No []
- 14.21 If the response to 14.2 is yes, provide information related to amendment(s).
The Code of Business Ethics was updated in October of 2020. Policy links were updated, content sections were revised and expanded, and glossary terms were added.
- 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).
- 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 subordinator 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 | \$ 0 |
| 20.12 To stockholders not officers | \$ 0 |
| 20.13 Trustees, supreme or grand (Fraternal only) | \$ 0 |
- 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 | \$ 0 |
| 20.22 To stockholders not officers | \$ 0 |
| 20.23 Trustees, supreme or grand (Fraternal only) | \$ 0 |
- 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 | \$ 0 |
| 21.22 Borrowed from others | \$ 0 |
| 21.23 Leased from others | \$ 0 |
| 21.24 Other | \$ 0 |
- 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 [X] No []

Annual Statement for the year 2020 of the **Metropolitan Life Insurance Company**
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

22.2	If answer is yes:	
	22.21	Amount paid as losses or risk adjustment \$ 22,928
	22.22	Amount paid as expenses \$ 2,596,633
	22.23	Other amounts paid \$ 0

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:	\$ 25,033,039

INVESTMENT

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

24.02 If no, give full and complete information, relating thereto:

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

24.04	For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions.	\$ 13,566,090,306
-------	--	-------------------

24.05	For the reporting entity's securities lending program, report amount of collateral for other programs.	\$ 0
-------	--	------

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

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

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

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

24.091	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:	\$ 13,723,788,243
--------	--	-------------------

24.092	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:	\$ 13,562,651,617
--------	--	-------------------

24.093	Total payable for securities lending reported on the liability page:	\$ 13,566,656,981
--------	--	-------------------

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

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

25.21	Subject to repurchase agreements	\$ 2,330,365,683
-------	----------------------------------	------------------

25.22	Subject to reverse repurchase agreements	\$ 0
-------	--	------

25.23	Subject to dollar repurchase agreements	\$ 0
-------	---	------

25.24	Subject to reverse dollar repurchase agreements	\$ 0
-------	---	------

25.25	Placed under option agreements	\$ 0
-------	--------------------------------	------

25.26	Letter stock or securities restricted as sale – excluding FHLB Capital Stock	\$ 0
-------	--	------

25.27	FHLB Capital Stock	\$ 764,791,800
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25.28	On deposit with states	\$ 11,291,392
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25.29	On deposit with other regulatory bodies	\$ 126,994,644
-------	---	----------------

25.30	Pledged as collateral – excluding collateral pledged to an FHLB	\$ 3,982,791,299
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25.31	Pledged as collateral to FHLB – including assets backing funding agreements	\$ 15,564,713,900
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25.32	Other	\$ 0
-------	-------	------

25.3	For category (25.26) provide the following:	
	1 Nature of Restriction	2 Description

		3 Amount
--	--	----------

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

26.2	If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?	Yes [X] No [] N/A []
------	--	------------------------

If no, attach a description with this statement.

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

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

26.4	If the response to 26.3 is yes, does the reporting entity utilize:	
------	--	--

26.41	Special accounting provision of SSAP No. 108	Yes [] No []
-------	--	----------------

26.42	Permitted accounting practice	Yes [] No []
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26.43	Other accounting guidance	Yes [] No []
-------	---------------------------	----------------

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

- 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 Guidance 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 the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

27.1	Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity?	Yes [] No [X]
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27.2	If yes, state the amount thereof at December 31 of the current year:	\$ 0
------	--	------

Annual Statement for the year 2020 of the **Metropolitan Life Insurance Company**
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian's Address
JPMorgan Chase & Co.	4 New York Plaza - 12th Floor, New York, NY, 10004
RBC Dexia Investor Services Trust	155 Wellington Street West, Toronto, Ontario, Canada. M5V 3L3
Northern Trust Company	50 South LaSalle Street, Chicago, IL 60603
BNY Mellon	240 Greenwich Street, New York, NY 10286

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

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
MetLife Investment Management, LLC	A

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
142463	MetLife Investment Management, LLC	EAUO72Q8FCR1S0XGYJ21	SEC	DS

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

- 29.2 If yes, complete the following schedule:

1 CUSIP	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
		\$
29.2999 TOTAL		\$

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

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
		\$	

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

		1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1	Bonds	\$ 154,868,995,201	\$ 179,225,695,264	\$ 24,356,700,063
30.2	Preferred Stocks	\$ 360,410,691	\$ 366,038,818	\$ 5,628,127
30.3	Totals	\$ 155,229,405,892	\$ 179,591,734,082	\$ 24,362,328,190

- 30.4 Describe the sources or methods utilized in determining the fair values:

Per Part 5, Section 1 of the Purposes and Procedures Manual of the NAIC Investment Analysis Office. Insurance companies can elect to not use prices provided by the NAIC. They can select any of 5 price sources, as defined in this section, and identify them in their appropriate schedule. MetLife and its affiliate insurance companies have chosen to not use market prices obtained from the NAIC. First an external quoted price is sought. In cases where an external quoted price is not available, the fair value is internally estimated using present value or valuation techniques. Factors considered in estimating fair value include: coupon rate, maturity, estimated duration, call provisions, sinking fund requirements, credit rating, industry sector and issuer curves, as well as quoted market prices of comparable securities.

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

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

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

Annual Statement for the year 2020 of the **Metropolitan Life Insurance Company**
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 32.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes [] No [X]
- 32.2 If no, list exceptions:
As of December 31, 2020, nineteen issues did not meet the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office. These issues have not been filed due to lack of final documentation.
33. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designation 5GI security:
- 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.
 - Issuer or obligor is current on all contracted interest and principal payments.
 - The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes [X] No []
34. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
- The security was purchased prior to January 1, 2018.
 - The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as an NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
 - The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? Yes [] No [X]
35. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- The shares were purchased prior to January 1, 2019.
 - The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - 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.
 - The fund only or predominantly holds bonds in its portfolio.
 - 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.
 - 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 [X] No []
36. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E, Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
- The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
 - 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.
 - 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.
 - Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 36.a-36.c are reported as long-term investments.
- Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? Yes [X] No []

OTHER

- | | | | |
|------|--|------------------|------------|
| 37.1 | Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? | \$ | 15,300 |
| 37.2 | List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement. | | |
| | 1
Name | 2
Amount Paid | |
| | American Heart Association | \$ | 15,000 |
| 38.1 | Amount of payments for legal expenses, if any? | \$ | 68,697,048 |
| 38.2 | List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement. | | |
| | 1
Name | 2
Amount Paid | |
| | | \$ | |
| 39.1 | Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? | \$ | 1,122,765 |
| 39.2 | List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement. | | |
| | 1
Name | 2
Amount Paid | |
| | American Council of Life Insurers | \$ | 385,917 |

GENERAL INTERROGATORIES**PART 2 – LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES****Life, Accident and Health Companies/Fraterna 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.	\$ 1,369	
1.3	What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit?	\$ 0	
1.3	Reason for excluding:		
1.4	Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above.	\$ 0	
1.5	Indicate total incurred claims on all Medicare Supplement insurance.	\$ 1,351	
1.6	Individual policies:		
	Most current three years:		
1.61	Total premium earned	\$ 0	
1.62	Total incurred claims	\$ 0	
1.63	Number of covered lives	\$ 0	
	All years prior to most current three years:		
1.64	Total premium earned	\$ 1,369	
1.65	Total incurred claims	\$ 1,351	
1.66	Number of covered lives	\$ 1	
1.7	Group policies:		
	Most current three years:		
1.71	Total premium earned	\$ 0	
1.72	Total incurred claims	\$ 0	
1.73	Number of covered lives	\$ 0	
	All years prior to most current three years:		
1.74	Total premium earned	\$ 0	
1.75	Total incurred claims	\$ 0	
1.76	Number of covered lives	\$ 0	
2.	Health Test:		
		1 Current Year	2 Prior Year
2.1	Premium Numerator	\$ 4,153,209,819	\$ 4,455,685,497
2.2	Premium Denominator	\$ 26,331,723,211	\$ 25,210,419,435
2.3	Premium Ratio (2.1/2.2)	15.8%	17.7%
2.4	Reserve Numerator	\$ 590,725,505	\$ 568,481,896
2.5	Reserve Denominator	\$ 128,076,106,142	\$ 129,483,719,998
2.6	Reserve Ratio (2.4/2.5)	0.5%	0.4%
3.1	Does the 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?	\$ 158,963,157	
3.4	State the authority under which Separate Accounts are maintained: <u>Section 4240 of the New York Insurance Law</u>		
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 [X]	No []
3.7	If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"?	\$ 0	
4.	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:	\$ 254,000	
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)

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.	\$ 0	
5.3	Do you act as an administrator for health savings accounts?	Yes []	No [X]
5.4	If yes, please provide the balance of the funds administered as of the reporting date.	\$ 0	
6.1	Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers?	Yes [X]	No [] N/A []

Annual Statement for the year 2020 of the **Metropolitan Life Insurance Company**
GENERAL INTERROGATORIES

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

6.2

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

1 Company Name	2 NAIC Company Code	3 Domiciliary Jurisdiction	4 Reserve Credit	Assets Supporting Reserve Credit		
				5 Letters of Credit	6 Trust Agreements	7 Other
METLIFE REINSURANCE COMPANY OF CHARLESTON	13626	NY	\$ 11,924,946,641	\$	\$ 1,401,119,236	\$ 10,710,040,999

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 premiums written	\$ 2,034,137,670
7.2 Total incurred claims	\$ 2,270,010,113
7.3 Number of covered lives	3,146,524

*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 guarantee)	
Universal Life (with or without secondary guarantee)	
Variable Universal Life (with or without secondary guarantee)	

8. Is the reporting entity licensed or charted, 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	\$ 3,100,224,809
9.22 Received	\$ 217,278,273

10.1 Does the reporting entity write any guaranteed interest contracts?

Yes [X] No []

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

10.21 Page 3, Line 1	\$ 3,152,208,542
10.22 Page 4, Line 1	\$ 487,196,073

11. For stock reporting entities only:

11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity:	\$ 5,786,106,131
--	------------------

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

12.11 Cash	\$ 34,203,187,568
12.12 Stock	\$ 3,570,940,443

13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as:

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	\$ 0	\$ 0	\$ 0
13.32 Paid claims	\$ 0	\$ 0	\$ 0
13.33 Claim liability and reserve (beginning of year)	\$ 0	\$ 0	\$ 0
13.34 Claim liability and reserve (end of year)	\$ 0	\$ 0	\$ 0
13.35 Incurred claims	\$ 0	\$ 0	\$ 0

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		\$ 0	\$ 0
13.42 \$25,000 — 99,999		\$ 0	\$ 0
13.43 \$100,000 — 249,999		\$ 0	\$ 0
13.44 \$250,000 — 999,999		\$ 0	\$ 0
13.45 \$1,000,000 or more		\$ 0	\$ 0

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

\$ 0

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?

Annual Statement for the year 2020 of the **Metropolitan Life Insurance Company**
GENERAL INTERROGATORIES

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

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 a benefit certificate to applicants? Yes [] No []
25. Are applicants admitted to membership without filing an application with and becoming a member 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 total outstanding balance of liens that remain in surplus?
- | Date | Outstanding Lien Amount |
|------|-------------------------|
| | \$ _____ |

Annual Statement for the year 2020 of the **Metropolitan Life Insurance Company**
FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e., 17.6.

\$000 omitted for amounts of life insurance

	1 2020	2 2019	3 2018	4 2017	5 2016
Life Insurance in Force (Exhibit of Life Insurance)					
1. Ordinary - whole life and endowment (Line 34, Col. 4).....200,181,119206,786,272215,073,631224,683,662259,395,523
2. Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4).....147,402,101175,647,533186,902,452200,560,253445,558,579
3. Credit life (Line 21, Col. 6).....					
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4).....2,835,336,2112,860,629,3812,779,724,4942,438,153,6232,089,705,742
5. Industrial (Line 21, Col. 2).....1,286,4091,350,8001,508,3911,590,0931,636,129
6. FEGLI/SGLI (Lines 43 & 44, Col. 4).....1,117,246,4531,092,065,5071,007,664,7381,003,682,270995,110,779
7. Total (Line 21, Col. 10).....4,301,452,2934,336,479,4934,190,873,7063,868,669,9013,791,406,752
7.1 Total in force for which VM-20 deterministic/stochastic reserves are calculated.....					XXX.....
New Business Issued (Exhibit of Life Insurance)					
8. Ordinary - whole life and endowment (Line 34, Col. 2).....63,569131,521205,645867,9312,225,283
9. Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2).....		512998,1667,628,062
10. Credit life (Line 2, Col. 6).....					
11. Group (Line 2, Col. 9).....145,049,698122,830,02731,611,893246,378,873133,302,362
12. Industrial (Line 2, Col. 2).....					
13. Total (Line 2, Col. 10).....145,113,267122,961,54831,818,050248,244,970143,155,707
Premium Income - Lines of Business (Exhibit 1-Part 1)					
14. Industrial life (Line 20.4, Col. 2).....10,233,49030,325,8353,968,3116,603,7502,288,655
15.1 Ordinary life insurance (Line 20.4, Col. 3).....1,040,798,4831,624,594,4161,085,720,3381,097,781,5802,190,175,005
15.2 Ordinary individual annuities (Line 20.4, Col. 4).....143,018,274136,507,280168,894,200(6,072,211,477)(2,908,058,431)
16. Credit life (group and individual) (Line 20.4, Col. 5).....	6,3307,2115,61910,305
17.1 Group life insurance (Line 20.4, Col. 6).....6,204,639,7936,559,697,2638,360,885,8106,093,781,2425,828,639,529
17.2 Group annuities (Line 20.4, Col. 7).....10,711,322,6928,528,018,17214,230,630,1159,435,276,75212,114,649,001
18.1 A&H - group (Line 20.4, Col. 8).....7,445,484,7847,548,838,3937,068,483,0406,887,274,2766,846,330,909
18.2 A&H - credit (group and individual) (Line 20.4, Col. 9).....					
18.3 A&H - other (Line 20.4, Col. 10).....776,219,365782,430,865789,981,342807,541,711817,205,805
19. Aggregate of all other lines of business (Line 20.4, Col. 11).....					
20. Total.....26,331,723,21125,210,419,43531,708,568,77518,256,058,13924,891,230,473
Balance Sheet (Pages 2 and 3)					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)....265,630,049,952256,537,752,995252,778,431,359257,539,629,496257,621,632,655
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26).....254,360,877,803245,665,386,309241,785,762,717247,240,688,775246,549,481,926
23. Aggregate life reserves (Page 3, Line 1).....103,152,460,577104,400,485,521106,515,073,534106,318,839,486108,179,455,654
23.1 Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1.....					XXX.....
24. Aggregate A&H reserves (Page 3, Line 2).....23,938,068,14423,303,356,58122,484,557,04621,608,940,53620,483,965,488
25. Deposit-type contract funds (Page 3, Line 3).....69,997,369,94564,907,725,31362,654,466,89564,984,832,65861,969,255,463
26. Asset valuation reserve (Page 3, Line 24.01).....3,534,613,1493,300,489,3082,641,014,8753,452,725,9203,538,350,040
27. Capital (Page 3, Lines 29 & 30).....4,944,6674,944,6674,944,6674,944,6674,944,667
28. Surplus (Page 3, Line 37).....11,310,547,74110,909,815,05111,093,135,07010,379,524,28511,189,874,944
Cash Flow (Page 5)					
29. Net cash from operations (Line 11).....2,905,060,6761,792,857,7121,545,221,6941,662,084,7124,147,494,603
Risk-Based Capital Analysis					
30. Total adjusted capital.....15,128,627,08614,561,036,92214,093,429,60314,196,478,34515,099,837,537
31. Authorized control level risk-based capital.....2,130,735,3852,038,158,6001,984,372,2291,884,838,6341,868,105,380
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).....58.059.159.859.659.5
33. Stocks (Lines 2.1 and 2.2).....0.80.80.93.02.7
34. Mortgage loans on real estate (Lines 3.1 and 3.2).....23.523.923.521.821.5
35. Real estate (Line 4.1, 4.2 and 4.3).....0.70.60.50.70.8
36. Cash, cash equivalents and short-term investments (Line 5).....5.23.93.23.13.8
37. Contract loans (Line 6).....2.42.52.52.52.4
38. Derivatives (Line 7).....2.01.92.11.72.2
39. Other invested assets (Line 8).....7.27.07.27.26.9
40. Receivables for securities (Line 9).....0.00.00.00.00.0
41. Securities lending reinvested collateral assets (Line 10).....					
42. Aggregate write-ins for invested assets (Line 11).....0.20.20.10.40.1
43. Cash, cash equivalents and invested assets (Line 12).....100.0100.0100.0100.0100.0

Annual Statement for the year 2020 of the **Metropolitan Life Insurance Company**
FIVE-YEAR HISTORICAL DATA

(continued)

	1 2020	2 2019	3 2018	4 2017	5 2016
Investments in Parent, Subsidiaries and Affiliates					
44. Affiliated bonds (Sch. D Summary, Line 12, Col. 1).....2,021,427,0152,192,647,2942,184,149,7282,234,145,9472,241,434,743
45. Affiliated preferred stocks (Sch. D Summary, Line 18, Col. 1).....					
46. Affiliated common stocks (Sch. D Summary, Line 24, Col. 1).....573,580,309649,330,537973,889,6356,033,588,9095,127,814,527
47. Affiliated short-term investments (subtotal included in Sch. DA, Verif., Col. 5, Line 10).....					
48. Affiliated mortgage loans on real estate					
49. All other affiliated.....8,136,391,9167,383,507,6336,977,733,4336,923,940,6246,508,220,572
50. Total of above Lines 44 to 49.....10,731,399,24010,225,485,46410,135,772,79615,191,675,48013,877,469,842
51. Total investment in parent included in Lines 44 to 49 above.....1,643,444,3151,810,354,9381,798,034,7101,843,011,8101,847,482,159
Total Nonadmitted and Admitted Assets					
52. Total nonadmitted assets (Page 2, Line 28, Col. 2).....2,743,275,6973,140,575,1103,145,316,4583,871,064,7074,288,867,403
53. Total admitted assets (Page 2, Line 28, Col. 3).....409,245,420,761389,508,221,199378,079,610,239396,508,239,921396,366,830,418
Investment Data					
54. Net investment income (Exhibit of Net Investment Income).....10,356,917,82610,817,114,54111,961,541,89510,211,513,15310,776,067,881
55. Realized capital gains (losses) (Page 4, Line 34, Column 1).....(738,907,538)(424,194,459)(286,848,140)(1,093,555,537)720,648,124
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1).....562,814,419(82,438,762)1,342,971,253(1,686,289,010)(1,635,019,731)
57. Total of above Lines 54, 55 and 56.....10,180,824,70710,310,481,32013,017,665,0087,431,668,6069,861,696,274
Benefits and Reserve Increase (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 & 8).....28,016,477,33328,753,174,04936,380,998,37928,869,121,86623,131,685,068
59. Total contract/certificate benefits - A&H (Lines 13 & 14, Col. 6).....5,553,278,1726,157,145,0575,780,918,6325,571,838,7625,569,032,249
60. Increase in life reserves - other than group and annuities (Line 19, Col. 2).....(44,844,509)370,442,012249,449,470(230,001,469)706,718,792
61. Increase in A&H reserves (Line 19, Col. 6).....634,711,564828,280,104907,616,5101,124,975,0491,025,281,206
62. Dividends to policyholders and refunds to members (Line 30, Col 1).....22,977,092133,113,044147,779,798142,296,869157,039,299
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 100.00).....11.314.510.716.513.3
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 100.00.....2.74.04.33.43.2
65. A&H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2).....75.483.984.987.286.1
66. A&H cost containment percent (Schedule H, Part 1, Line 4, Col. 2).....0.10.10.20.10.1
67. A&H expense percent excluding cost containment expenses (Schedule H, Part 1, Line 10, Col. 2).....21.320.120.418.318.9
A&H Claim Reserve Adequacy					
68. Incurred losses on prior years' claims - group health (Sch. H, Part 3, Line 3.1, Col. 2).....7,262,898,2157,262,140,7377,344,814,6727,255,850,3257,017,132,079
69. Prior years' claim liability and reserve - group health (Sch. H, Part 3, Line 3.2, Col. 2).....7,619,876,6857,545,730,1397,462,233,7467,217,599,9136,944,906,036
70. Incurred losses on prior years' claims - health other than group (Sch. H, Part 3, Line 3.1, Col. 1 less Col. 2).....2,393,856,2272,223,344,0482,080,038,1201,869,257,7801,727,242,658
71. Prior years' claim liability and reserve - health other than group (Sch. H, Part 3, Line 3.2, Col. 1 less Col. 2).....2,306,585,0262,171,091,1771,943,212,0851,804,715,4971,717,010,436
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).....18,740,48111,278,28019,330,94617,861,07015,007,010
73. Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12).....601,778,221411,748,014730,527,585702,379,753672,740,653
74. Ordinary - individual annuities (Page 6, Col. 4).....655,801,4111,195,562,889379,192,9051,008,472,798502,495,167
75. Ordinary - supplementary contracts.....XXXXXX299,018,126163,230,947154,396,692
76. Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7).....5,5215,0686,4653,349	
77. Group life (Page 6.2, Col. 1 less Col. 7 less Col. 9).....102,165,934498,481,932377,338,510298,658,202170,818,346
78. Group annuities (Page 6, Col. 5).....1,621,777,4491,567,341,4591,505,264,197684,988,700782,700,983
79. A&H - group (Page 6.5, Col. 3).....		467,545,149131,878,616288,312,440
80. A&H - credit (Page 6.5, Col. 10).....				(0)
81. A&H - other (Page 6.5, Col. 1 less Cols. 3 and 10).....1,132,545,747601,938,371151,228,16567,004,656136,009,497
82. Aggregate of all other lines of business (Page 6, Col. 8).....50,767(2,984,363)14,076,0701,054,4691,088,873
83. Fraternal (Page 6, Col. 7).....					
84. Total (Page 6, Col. 1).....4,132,865,5304,283,371,6503,943,528,1183,075,532,5602,723,569,660

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 GRAND TOTAL DURING THE YEAR**

NAIC Group Code.....241

NAIC Company Code.....65978

LIFE INSURANCE

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS					
1. Life insurance.....	2,108,360,278		6,841,903,635		8,950,263,913
2. Annuity considerations.....	100,727,181		453,322,994		554,050,175
3. Deposit-type contract funds.....		XXX	71,949,691,321		71,949,691,321
4. Other considerations.....			10,172,275,546		10,172,275,546
5. Totals (Sum of Lines 1 to 4).....	2,209,087,459	.0	89,417,193,496	.0	91,626,280,955
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit.....	97,599,528			(508)	97,599,020
6.2 Applied to pay renewal premiums.....	94,306,859				94,306,859
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period.....	808,232,494			17,789,246	826,021,740
6.4 Other.....	10,263,821				10,263,821
6.5 Totals (Sum of Lines 6.1 to 6.4).....	1,010,402,702	.0	.0	17,788,738	1,028,191,440
Annuities:					
7.1 Paid in cash or left on deposit.....					.0
7.2 Applied to provide paid-up annuities.....		2,490			2,490
7.3 Other.....					.0
7.4 Totals (Sum of Lines 7.1 to 7.3).....		.0	.0	.0	2,490
8. Grand Totals (Lines 6.5 + 7.4).....		.0	.0	17,788,738	1,028,193,930
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits.....	2,977,595,715		9,777,809,032	71,467,529	12,826,872,276
10. Matured endowments.....	113,571,448			6,584,638	120,156,086
11. Annuity benefits.....	886,751,791		5,296,713,155		6,183,464,946
12. Surrender values and withdrawals for life contracts.....	5,003,217,186		10,883,018,495	6,236,879	15,892,472,560
13. Aggregate write-ins for miscellaneous direct claims and benefits paid.....	28,170,636	.0	52,943,655	.0	81,114,291
14. All other benefits, except accident and health.....					.0
15. Totals.....	9,009,306,776	.0	26,010,484,337	84,289,046	35,104,080,159

DETAILS OF WRITE-INS

1301. Group supplemental contracts.....			51,065,219		51,065,219
1302. Waived premium due to disability.....	28,050,365				28,050,365
1303. Group disability benefits.....			1,878,436		1,878,436
1398. Summary of remaining write-ins for Line 13 from overflow page.....	120,271	.0	.0	.0	120,271
1399. Total (Lines 1301 through 1303 plus 1398)(Line 13 above).....	28,170,636	.0	52,943,655	.0	81,114,291

	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	
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED											
16. Unpaid December 31, prior year.....	23,225	487,629,835			17,082	625,240,159	4,248	13,078,269	.44,555	1,125,948,263	
17. Incurred during current year.....	145,227	2,381,141,953			405,800	9,310,330,872	119,976	254,469,214	.671,003	11,945,942,039	
Settled during current year:											
18.1 By payment in full.....	151,106	2,434,356,443			398,999	9,017,689,794	42,478	127,787,781	.592,583	11,579,834,018	
18.2 By payment on compromised claims.....		124,000							0	124,000	
18.3 Totals paid.....	151,106	2,434,480,443	.0	.0	398,999	9,017,689,794	42,478	127,787,781	.592,583	11,579,958,018	
18.4 Reduction by compromise.....		176,000						77,648	127,787,780	.77,648	
18.5 Amount rejected.....	.2	241,703							2	241,703	
18.6 Total settlements.....	151,108	2,434,898,146	.0	.0	398,999	9,017,689,794	120,126	255,575,561	.670,233	11,708,163,501	
19. Unpaid Dec. 31, current year (Lines 16 + 17 - 18.6).....	17,344	433,873,642	.0	.0	23,883	917,881,237	4,098	11,971,922	.45,325	1,363,726,801	
POLICY EXHIBIT											
20. In force December 31, prior year.....	.3,450,046	.300,701,233,668	.76	(a)	.122,390	.3,504,200,478,920	.435,371	.1,350,799,300	.4,007,883	.3,806,252,511,888	
21. Issued during year.....	.357	.63,569,347	.76		.38,455	.99,271,307,274			.38,888	.99,334,876,621	
22. Other changes to in force (Net).....	-(213,792)	-(11,962,951,361)	.76		-(42,152)	-(83,250,370,353)	-(33,551)	-(64,391,238)	-(289,419)	-(95,277,712,952)	
23. In force December 31 of current year.....	.3,236,611	.288,801,851,654	.228	(a)	.0	.118,693	.3,520,221,415,841	.401,820	.1,286,408,062	.3,757,352	.3,810,309,675,557

(a) Includes Individual Credit Life Insurance, prior year \$.....0 current year \$.....0.

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$.....0 current year \$.....0.

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$.....0 current year \$.....0.

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).....	7,097,292,234	.6,891,565,643			.5,420,138,508
24.1 Federal Employee Health Benefits Plan premium (b).....					.5,362,037,436
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).....	.301,605,746	.312,888,184			.179,211,432
25.2 Guaranteed renewable (b).....	.447,416,479	.448,701,675			.269,338,385
25.3 Non-renewable for stated reasons only (b).....	.3,125,121	.3,559,847			.512,105
25.4 Other accident only.....					.233,163
25.5 All other (b).....					
25.6 Totals (Sum of Lines 25.1 to 25.5).....	.752,147,346	.765,149,706	.0	.449,061,922	.626,420,516
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6).....	.7,849,439,580	.7,656,715,349	.0	.5,869,200,430	.5,988,457,952

(b) For health business on indicated lines report: Number of persons insured under PPO managed 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 Total Amount of Insurance
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Individual Policies and Group Certificates	6 Amount of Insurance	7 Policies	8 Certificates	9 Amount of Insurance	
1. In force end of prior year.....	435,371	1,350,800	4,354,975	382,433,805			.57,752	34,909,716	3,952,694,888	.4,336,479,493
2. Issued during year.....			.357	.63,569			10,762	10,874,172	145,049,698	145,113,267
3. Reinsurance assumed.....			(84)	(454)					6,148,945	6,148,491
4. Revived during year.....	332	.836	.2,283	.362,710			.65	.21,023	.2,407,738	.2,771,284
5. Increased during year (net).....		1,170	.2	.710,157			.2	.148,066	.32,768,719	.33,480,046
6. Subtotals, Lines 2 to 5.....	332	2,006	2,558	1,135,982	0	0	10,829	11,043,261	186,375,100	187,513,088
7. Additions by dividends during year.....	XXX	21,483	XXX.	1,204,055	XXX		XXX	XXX		1,225,538
8. Aggregate write-ins for increases.....	0	0	0	0	0	0	0	0	0	0
9. Totals (Lines 1 and 6 to 8).....	435,703	1,374,289	4,357,533	384,773,842	0	0	.68,581	45,952,977	4,139,069,988	4,525,218,119
Deductions during year:										
10. Death.....	26,525	71,820	111,506	2,923,233			XXX	125,744	9,399,851	12,394,904
11. Maturity.....	3,976	7,788	11,428	117,358			XXX			125,146
12. Disability.....							XXX			0
13. Expiry.....	1,018	.602	19,151	1,031,168			8,142	.375,734	.28,367,545	.29,399,315
14. Surrender.....	2,353	7,655	.56,670	.5,057,831			17	14,837	.6,087,661	.11,153,147
15. Lapse.....			.59,358	.4,723,736				17,573	.8,424,269	.13,148,005
16. Conversion.....			.15	.5,115			XXX	XXX	XXX	.5,115
17. Decreased (net).....	11	.15	.5,008	.6,281,058			9,832	10,782,624	134,207,998	140,489,071
18. Reinsurance.....				246,046	17,051,123					.17,051,123
19. Aggregate write-ins for decreases.....	0	0	0	0	0	0	0	0	0	0
20. Totals (Lines 10 to 19).....	33,883	87,880	509,182	37,190,622	0	0	17,991	11,316,512	186,487,324	.223,765,826
21. In force end of year (b) (Line 9 minus Line 20).....	401,820	1,286,409	3,848,351	347,583,220	0	0	.50,590	34,636,465	3,952,582,664	4,301,452,293
22. Reinsurance ceded end of year.....	XXX	1,156,870	XXX.	236,351,046	XXX		XXX	XXX	2,161,330,605	.2,398,838,521
23. Line 21 minus Line 22.....	XXX	129,539	XXX.	111,232,174	XXX	(a).0	XXX	XXX	1,791,252,059	.1,902,613,772

DETAILS OF WRITE-INS

0801.....										0
0802.....										0
0803.....										0
0898. Summary of remaining write-ins for Line 8 from overflow page	0	0	0	0	0	0	0	0	0	0
0899. Totals (Lines 0801 through 0803 plus 0898) (Line 8 above).....	0	0	0	0	0	0	0	0	0	0
1901.....										0
1902.....										0
1903.....										0
1998. Summary of remaining write-ins for Line 19 from overflow page	0	0	0	0	0	0	0	0	0	0
1999. Totals (Lines 1901 through 1903 plus 1998) (Line 19 above).....	0	0	0	0	0	0	0	0	0	0

Life Accident and Health Companies Only:

(a) Group \$.....0; Individual \$.....0.

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates.....0, amount, \$.....0.

Additional accidental death benefits included in life certificates were in amount \$.....0. 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?.....

Annual Statement for the year 2020 of the **Metropolitan Life Insurance Company**
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.....960,576.....XXX.....25,241,170.....
25. Other paid-up insurance.....401,717.....325,782.....990,851.....10,591,911.....
26. Debit ordinary insurance.....XXX.....XXX.....		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

Term Insurance Excluding Extended Term Insurance	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27. Term policies-decreasing.....		2,227.....111,145.....
28. Term policies-other.....		809,907.....140,506,273.....
29. Other term insurance-decreasing.....XXX.....	XXX.....11,692.....
30. Other term insurance.....XXX.....	XXX.....1,541,641.....
31. Totals (Lines 27 to 30).....0.....0.....812,134.....142,170,751.....
Reconciliation to Lines 2 and 21:		XXX.....588,685.....
32. Term additions.....XXX.....	XXX.....	
33. Totals, extended term insurance.....XXX.....XXX.....235,492.....4,642,666.....
34. Totals, whole life and endowment.....357.....63,569.....2,800,725.....200,181,119.....
35. Totals (Lines 31 to 34).....357.....63,569.....3,848,351.....347,583,221.....

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.....		1,286,408.....	
37. Ordinary.....63,569.....	295,683,368.....51,899,853.....
38. Credit Life (Group and Individual).....				
39. Group.....145,049,698.....	3,952,582,663.....	
40. Totals (Lines 36 to 39).....145,113,267.....0.....4,249,552,439.....51,899,853.....

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.....	
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis.....	XXX.....34,634,291.....XXX.....
43. Federal Employees' Group Life Insurance included in Line 21.....		4,884,321.....679,058,037.....
44. Servicemen's Group Life Insurance included in Line 21.....		5,167,379.....438,188,416.....
45. Group Permanent Insurance included in Line 21.....		357,387.....113,987,292.....

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies.....	24,877,517.....
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BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.	
47.1 N/A	
47.2 Death Benefit Basis	

POLICIES WITH DISABILITY PROVISIONS

Disability Provision	Industrial		Ordinary		Credit		Group	
	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 Certificates	8 Amount of Insurance
48. Waiver of Premium.....		631,071.....62,700,939.....		7,896,552.....892,377,562.....
49. Disability Income.....						286,839.....13,932,862.....
50. Extended Benefits.....		XXX.....XXX.....				
51. Other.....								
52. Total.....0.....	(a)....0.....631,071.....	(a)....62,700,939.....0.....	(a)....0.....8,183,391.....	(a)....906,310,424.....

(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.....	25,269	317,323	.91	2,561
2. Issued during year.....	848	51,306		166
3. Reinsurance assumed.....			.10	55
4. Increased during year (net).....				
5. Total (Lines 1 to 4).....	26,117	368,629	101	2,782
Deductions during year:				
6. Decreased (net).....	1,944	57,413	.20	247
7. Reinsurance ceded.....				
8. Totals (Lines 6 and 7).....	1,944	57,413	.20	247
9. In force end of year (line 5 minus line 8).....	24,173	311,216	.81	2,535
10. Amount on deposit.....	(a)	11,930,843,572		(a) 129,660,331
11. Income now payable.....	23,542		.81	
12. Amount of income payable.....	(a) 146,413,773	(a) 68,485,092	(a) 290,675	(a) 654,457

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year.....	12,762	545,054	.6,724	1,361,517
2. Issued during year.....	.65	.232	.49	6,460
3. Reinsurance assumed.....				
4. Increased during year (net).....				
5. Total (Lines 1 to 4).....	12,827	545,286	.6,773	1,367,977
Deductions during year:				
6. Decreased (net).....	1,662	39,837	181	48,957
7. Reinsurance ceded.....				
8. Totals (Lines 6 and 7).....	1,662	39,837	181	48,957
9. In force end of year (Line 5 minus Line 8).....	11,165	505,449	.6,592	1,319,020
Income now payable:				
10. Amount of income payable.....	(a) 121,178,413	XXX	XXX	(a) 4,275,027,160
Deferred fully paid:				
11. Account balance.....	XXX	(a) 1,713,013,659	XXX	(a) 7,305,047,857
Deferred not fully paid:				
12. Account balance.....	XXX	(a) 42,458,483,591	XXX	(a) 13,317,439,040

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.....	34,361,921	8,227,181,417			.377,651	.805,575,377
2. Issued during year.....	55,320,898	1,179,458,403			3,291	9,981,946
3. Reinsurance assumed.....	(2,146)	(817,596)			(565)	(870,047)
4. Increased during year (net).....		XXX		XXX		XXX
5. Total (Lines 1 to 4).....	89,680,673	XXX	0	XXX	.380,377	XXX
Deductions during year:						
6. Conversions.....		XXX	XXX	XXX	XXX	XXX
7. Decreased (net).....	55,229,156	XXX		XXX	.17,497	XXX
8. Reinsurance ceded.....		XXX		XXX		XXX
9. Totals (Lines 6 to 8).....	55,229,156	XXX	0	XXX	.17,497	XXX
10. In force end of year (Line 5 minus Line 9)....	34,451,517	(a) 7,899,446,031	0	(a)	.362,880	(a) 783,776,789

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

			1 Deposit Funds	2 Dividend Accumulations
	Contracts	Contracts		
1. In force end of prior year.....			.688	
2. Issued during year.....			436	
3. Reinsurance assumed.....				
4. Increased during year (net).....				
5. Total (Lines 1 to 4).....			1,124	.0
Deductions during year:				
6. Decreased (net).....			403	
7. Reinsurance ceded.....				
8. Totals (Lines 6 and 7).....			403	.0
9. In force end of year (Line 5 minus Line 8).....			721	.0
10. Amount of account balance.....		(a) 59,635,680,894	(a)	

(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.....	487,426,205
2. Current year's realized pre-tax capital gains/(losses) of \$....209,563,406 transferred into the reserve net of taxes of \$....44,008,315.....	165,555,091
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).....	652,981,296
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4).....	(41,966,828)
6. Reserve as of December 31, current year (Line 4 minus Line 5).....	694,948,124

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 the Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2020.....	(31,146,555)	(10,820,272)		(41,966,828)
2. 2021.....	(28,519,276)	(5,380,481)		(33,899,757)
3. 2022.....	(20,450,565)	591,572		(19,858,993)
4. 2023.....	(12,502,652)	3,550,491		(8,952,160)
5. 2024.....	(2,303,870)	6,682,910		4,379,040
6. 2025.....	7,328,240	9,913,262		17,241,502
7. 2026.....	16,111,653	11,203,035		27,314,688
8. 2027.....	24,549,762	10,458,009		35,007,771
9. 2028.....	33,072,131	9,827,040		42,899,172
10. 2029.....	40,008,338	9,053,821		49,062,158
11. 2030.....	44,276,999	8,201,794		52,478,793
12. 2031.....	45,032,677	7,775,350		52,808,027
13. 2032.....	43,661,545	7,536,934		51,198,479
14. 2033.....	42,820,779	7,326,757		50,147,536
15. 2034.....	42,624,760	6,941,231		49,565,991
16. 2035.....	41,098,916	6,748,789		47,847,705
17. 2036.....	38,542,109	6,676,625		45,218,733
18. 2037.....	35,390,705	6,783,822		42,174,528
19. 2038.....	31,540,195	6,775,942		38,316,137
20. 2039.....	25,988,917	7,017,140		33,006,057
21. 2040.....	21,014,309	6,958,208		27,972,516
22. 2041.....	16,745,595	6,880,973		23,626,568
23. 2042.....	12,310,690	6,335,241		18,645,931
24. 2043.....	7,851,833	5,993,097		13,844,930
25. 2044.....	4,735,433	5,404,346		10,139,779
26. 2045.....	3,406,767	5,051,698		8,458,465
27. 2046.....	2,118,907	4,247,851		6,366,758
28. 2047.....	1,236,208	3,378,972		4,615,180
29. 2048.....	657,681	2,413,552		3,071,232
30. 2049.....	223,974	1,544,673		1,768,647
31. 2050 and Later.....		482,710		482,710
32. Total (Lines 1 to 31).....	487,426,205	165,555,091	0	652,981,296

ASSET VALUATION RESERVE

	Default Component			Equity Component			7 Total Amount (Cols. 3 + 6)
	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)	
1. Reserve as of December 31, prior year.....	1,450,134,313	.633,298,681	2,083,432,995	0	1,217,056,313	1,217,056,313	3,300,489,308
2. Realized capital gains/(losses) net of taxes - General Account.....	(683,619,725)	(141,630,789)	(825,250,514)	(80,244,674)	(4,004,296)	(84,248,970)	(909,499,484)
3. Realized capital gains/(losses) net of taxes - Separate Accounts.....	(13,445,108)	304,671	(13,140,437)	(6)		(6)	(13,140,443)
4. Unrealized capital gains/(losses) - net of deferred taxes - General Account.....	477,101,776	122,575,720	599,677,496	3,462,854	94,614,905	98,077,759	697,755,255
5. Unrealized capital gains/(losses) - net of deferred taxes - Separate Accounts.....	10,092,639	5,275,978	15,368,617	16,162	(68,938)	(52,776)	15,315,841
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves.....			0			0	0
7. Basic contribution.....	319,497,102	158,618,441	478,115,543	612,029	16,897,827	17,509,856	495,625,398
8. Accumulated balances (Lines 1 through 5, minus 6 plus 7).....	1,559,760,997	.778,442,702	2,338,203,699	(76,153,635)	1,324,495,811	1,248,342,176	3,586,545,875
9. Maximum reserve.....	1,415,143,025	677,462,893	2,092,605,918	94,388,001	2,144,744,199	2,239,132,200	4,331,738,118
10. Reserve objective.....	873,620,685	.518,100,245	1,391,720,930	90,397,382	2,126,270,075	2,216,667,457	3,608,388,387
11. 20% of (Line 10 minus Line 8).....	(137,228,062)	(52,068,491)	(189,296,554)	33,310,203	160,354,853	193,665,056	4,368,502
12. Balance before transfers (Lines 8 + 11).....	1,422,532,935	.726,374,211	2,148,907,146	(42,843,432)	1,484,850,663	1,442,007,232	3,590,914,377
13. Transfers.....			0	42,843,432	(42,843,432)	0	0
14. Voluntary contribution.....			0			0	0
15. Adjustment down to maximum/up to zero.....	(7,389,910)	(48,911,318)	(56,301,228)			0	(56,301,228)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15).....	1,415,143,025	677,462,893	2,092,605,918	0	1,442,007,231	1,442,007,232	3,534,613,149

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		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
LONG-TERM BONDS												
1		Exempt obligations.....	20,552,166,540	XXX.....	XXX.....	20,552,166,5400.000000.000000.00000
2.1	1	NAIC Designation Category 1.A.....	34,719,647,633XXX.....XXX.....	34,719,647,6330.000517,359,8240.001655,551,4360.0033114,574,837
2.2	1	NAIC Designation Category 1.B.....	2,282,610,144XXX.....XXX.....	2,282,610,1440.00051,141,3050.00163,652,1760.00337,532,613
2.3	1	NAIC Designation Category 1.C.....	5,431,196,744XXX.....XXX.....	5,431,196,7440.00052,715,5980.00168,689,9150.003317,922,949
2.4	1	NAIC Designation Category 1.D.....	6,037,942,117XXX.....XXX.....	6,037,942,1170.00053,018,9710.00169,660,7070.003319,925,209
2.5	1	NAIC Designation Category 1.E.....	4,514,663,231XXX.....XXX.....	4,514,663,2310.00052,257,3320.00167,223,4610.003314,898,389
2.6	1	NAIC Designation Category 1.F.....	9,423,153,844XXX.....XXX.....	9,423,153,8440.00054,711,5770.001615,077,0460.003331,096,408
2.7	1	NAIC Designation Category 1.G.....	12,550,328,412XXX.....XXX.....	12,550,328,4120.00056,275,1640.001620,080,5250.003341,416,084
2.8		Subtotal NAIC (2.1+2.2+2.3+2.4+2.5+2.6+2.7).....	74,959,542,125XXX.....XXX.....	74,959,542,125XXX.....37,479,771XXX.....119,935,267XXX.....247,366,489
3.1	2	NAIC Designation Category 2.A.....	12,654,094,936XXX.....XXX.....	12,654,094,9360.002126,573,5990.006480,986,2080.0106134,133,406
3.2	2	NAIC Designation Category 2.B.....	16,245,994,714XXX.....XXX.....	16,245,994,7140.002134,116,5890.0064103,974,3660.0106172,207,544
3.3	2	NAIC Designation Category 2.C.....	11,592,665,473XXX.....XXX.....	11,592,665,4730.002124,344,5970.006474,193,0590.0106122,882,254
3.4		Subtotal NAIC (3.1+3.2+3.3).....	40,492,755,123XXX.....XXX.....	40,492,755,123XXX.....85,034,786XXX.....259,153,633XXX.....429,223,204
4.1	3	NAIC Designation Category 3.A.....	1,967,134,969XXX.....XXX.....	1,967,134,9690.009919,474,6360.026351,735,6500.037673,964,275
4.2	3	NAIC Designation Category 3.B.....	2,161,886,397XXX.....XXX.....	2,161,886,3970.009921,402,6750.026356,857,6120.037681,286,929
4.3	3	NAIC Designation Category 3.C.....	2,708,899,383XXX.....XXX.....	2,708,899,3830.009926,818,1040.026371,244,0540.0376101,854,617
4.4		Subtotal NAIC (4.1+4.2+4.3).....	6,837,920,749XXX.....XXX.....	6,837,920,749XXX.....67,695,415XXX.....179,837,316XXX.....257,105,820
5.1	4	NAIC Designation Category 4.A.....	813,292,232XXX.....XXX.....	813,292,2320.024519,925,6600.057246,520,3160.081766,445,975
5.2	4	NAIC Designation Category 4.B.....	1,335,150,337XXX.....XXX.....	1,335,150,3370.024532,711,1830.057276,370,5990.0817109,081,783
5.3	4	NAIC Designation Category 4.C.....	500,606,892XXX.....XXX.....	500,606,8920.024512,264,8690.057228,634,7140.081740,899,583
5.4		Subtotal NAIC (5.1+5.2+5.3).....	2,649,049,461XXX.....XXX.....	2,649,049,461XXX.....64,901,712XXX.....151,525,629XXX.....216,427,341
6.1	5	NAIC Designation Category 5.A.....	159,834,842XXX.....XXX.....	159,834,8420.063010,069,5950.112818,029,3700.188030,048,950
6.2	5	NAIC Designation Category 5.B.....	245,790,225XXX.....XXX.....	245,790,2250.063015,484,7840.112827,725,1370.188046,208,562
6.3	5	NAIC Designation Category 5.C.....	76,041,194XXX.....XXX.....	76,041,1940.06304,790,5950.11288,577,4470.188014,295,744
6.4		Subtotal NAIC (6.1+6.2+6.3).....	481,666,261XXX.....XXX.....	481,666,261XXX.....30,344,974XXX.....54,331,954XXX.....90,553,257
7	6	NAIC 6.....	46,735,172XXX.....XXX.....	46,735,1720.000000.237011,076,2360.237011,076,236
8		Total unrated multi-class securities acquired by conversion.....	0XXX.....XXX.....	0XXX.....XXX.....XXX.....XXX.....XXX.....XXX.....
9		Total long-term bonds (1+2.8+3.4+4.4+5.4+6.4+7+8).....	146,019,835,431XXX.....XXX.....	146,019,835,431XXX.....285,456,658XXX.....775,860,035XXX.....1,251,752,347
PREFERRED STOCKS												
10	1	Highest quality.....	274,129,213XXX.....XXX.....	274,129,2130.0005137,0650.0016438,6070.0033904,626
11	2	High quality.....	81,586,935XXX.....XXX.....	81,586,9350.0021171,3330.0064522,1560.0106864,822
12	3	Medium quality.....	825,141XXX.....XXX.....	825,1410.00998,1690.026321,7010.037631,025
13	4	Low quality.....	0XXX.....XXX.....	00.024500.057200.08170
14	5	Lower quality.....	3,869,402XXX.....XXX.....	3,869,4020.0630243,7720.1128436,4690.1880727,448
15	6	In or near default.....	0XXX.....XXX.....	00.000000.237000.23700
16		Affiliated life with AVR.....	0XXX.....XXX.....	00.000000.000000.00000
17		Total preferred stocks (sum of Lines 10 through 16).....	360,410,691XXX.....XXX.....	360,410,691XXX.....560,338XXX.....1,418,933XXX.....2,527,921

Annual Statement for the year 2020 of the **Metropolitan Life Insurance Company**

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		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
SHORT-TERM BONDS												
18		Exempt obligations.....	1,215,761,361	XXX.....	XXX.....	1,215,761,361	0.0000	0	0.0000	0	0.0000	0
19.1	1	NAIC Designation Category 1.A.....	340,360,000	XXX.....	XXX.....	340,360,000	0.0005	170,180	0.0016	.544,576	0.0033	1,123,188
19.2	1	NAIC Designation Category 1.B.....		XXX.....	XXX.....	0	0.0005	0	0.0016	0	0.0033	0
19.3	1	NAIC Designation Category 1.C.....	21,935,593	XXX.....	XXX.....	21,935,593	0.0005	10,968	0.0016	.35,097	0.0033	72,387
19.4	1	NAIC Designation Category 1.D.....	39,150	XXX.....	XXX.....	39,150	0.0005	20	0.0016	.63	0.0033	129
19.5	1	NAIC Designation Category 1.E.....	1,000,841,857	XXX.....	XXX.....	1,000,841,857	0.0005	500,421	0.0016	1,601,347	0.0033	3,302,778
19.6	1	NAIC Designation Category 1.F.....	8,486,355	XXX.....	XXX.....	8,486,355	0.0005	4,243	0.0016	.13,578	0.0033	28,005
19.7	1	NAIC Designation Category 1.G.....		XXX.....	XXX.....	0	0.0005	0	0.0016	0	0.0033	0
19.8		Subtotal NAIC (19.1+19.2+19.3+19.4+19.5+19.6+19.7).....	1,371,662,955	XXX.....	XXX.....	1,371,662,955	XXX.....	685,831	XXX.....	.2,194,661	XXX.....	4,526,488
20.1	2	NAIC Designation Category 2.A.....		XXX.....	XXX.....	0	0.0021	0	0.0064	0	0.0106	0
20.2	2	NAIC Designation Category 2.B.....	17,345,545	XXX.....	XXX.....	17,345,545	0.0021	36,426	0.0064	.111,011	0.0106	183,863
20.3	2	NAIC Designation Category 2.C.....		XXX.....	XXX.....	0	0.0021	0	0.0064	0	0.0106	0
20.4		Subtotal NAIC (20.1+20.2+20.3).....	17,345,545	XXX.....	XXX.....	17,345,545	XXX.....	36,426	XXX.....	.111,011	XXX.....	183,863
21.1	3	NAIC Designation Category 3.A.....		XXX.....	XXX.....	0	0.0099	0	0.0263	0	0.0376	0
21.2	3	NAIC Designation Category 3.B.....	857,146	XXX.....	XXX.....	857,146	0.0099	8,486	0.0263	.22,543	0.0376	32,229
21.3	3	NAIC Designation Category 3.C.....		XXX.....	XXX.....	0	0.0099	0	0.0263	0	0.0376	0
21.4		Subtotal NAIC (21.1+21.2+21.3).....	857,146	XXX.....	XXX.....	857,146	XXX.....	8,486	XXX.....	.22,543	XXX.....	32,229
22.1	4	NAIC Designation Category 4.A.....		XXX.....	XXX.....	0	0.0245	0	0.0572	0	0.0817	0
22.2	4	NAIC Designation Category 4.B.....		XXX.....	XXX.....	0	0.0245	0	0.0572	0	0.0817	0
22.3	4	NAIC Designation Category 4.C.....		XXX.....	XXX.....	0	0.0245	0	0.0572	0	0.0817	0
22.4		Subtotal NAIC (22.1+22.2+22.3).....	0	XXX.....	XXX.....	0	XXX.....	0	XXX.....	0	XXX.....	0
23.1	5	NAIC Designation Category 5.A.....		XXX.....	XXX.....	0	0.0630	0	0.1128	0	0.1880	0
23.2	5	NAIC Designation Category 5.B.....		XXX.....	XXX.....	0	0.0630	0	0.1128	0	0.1880	0
23.3	5	NAIC Designation Category 5.C.....		XXX.....	XXX.....	0	0.0630	0	0.1128	0	0.1880	0
23.4		Subtotal NAIC (23.1+23.2+23.3).....	0	XXX.....	XXX.....	0	XXX.....	0	XXX.....	0	XXX.....	0
24	6	NAIC 6.....		XXX.....	XXX.....	0	0.0000	0	0.2370	0	0.2370	0
25		Total short-term bonds (18+19.8+20.4+21.4+22.4+23.4+24).....	2,605,627,007	XXX.....	XXX.....	2,605,627,007	XXX.....	730,743	XXX.....	.2,328,215	XXX.....	4,742,579
DERIVATIVE INSTRUMENTS												
26		Exchange traded.....		XXX.....	XXX.....	0	0.0005	0	0.0016	0	0.0033	0
27	1	Highest quality.....		XXX.....	XXX.....	0	0.0005	0	0.0016	0	0.0033	0
28	2	High quality.....		XXX.....	XXX.....	0	0.0021	0	0.0064	0	0.0106	0
29	3	Medium quality.....		XXX.....	XXX.....	0	0.0099	0	0.0263	0	0.0376	0
30	4	Low quality.....		XXX.....	XXX.....	0	0.0245	0	0.0572	0	0.0817	0
31	5	Lower quality.....		XXX.....	XXX.....	0	0.0630	0	0.1128	0	0.1880	0
32	6	In or near default.....		XXX.....	XXX.....	0	0.0000	0	0.2370	0	0.2370	0
33		Total derivative instruments.....	0	XXX.....	XXX.....	0	XXX.....	0	XXX.....	0	XXX.....	0
34		Total (Lines 9 + 17 + 25 + 33).....	148,985,873,129	XXX.....	XXX.....	148,985,873,129	XXX.....	.286,747,740	XXX.....	.779,607,183	XXX.....	1,259,022,847

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		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
MORTGAGE LOANS												
35		In good standing:										
35		Farm mortgages - CM1 - highest quality.....	11,702,377,474XXX.....11,702,377,4740.001112,872,6150.005766,703,5520.007486,597,593	
36		Farm mortgages - CM2 - high quality.....	2,585,491,973XXX.....2,585,491,9730.004010,341,9680.011429,474,6080.014938,523,830	
37		Farm mortgages - CM3 - medium quality.....	456,326,691XXX.....456,326,6910.00693,148,6540.02009,126,5340.025711,727,596	
38		Farm mortgages - CM4 - low medium quality.....	XXX.....00.012000.034300.04280	
39		Farm mortgages - CM5 - low quality.....	XXX.....00.018300.048600.06280	
40		Residential mortgages-insured or guaranteed.....	XXX.....00.000300.000700.00110	
41		Residential mortgages-all other.....	10,302,168,559XXX.....10,302,168,5590.001515,453,2530.003435,027,3730.004647,389,975	
42		Commercial mortgages-insured or guaranteed.....	XXX.....00.000300.000700.00110	
43		Commercial mortgages-all other - CM1 - highest quality.....	14,578,253,068XXX.....14,578,253,0680.001116,036,0780.005783,096,0420.0074107,879,073	
44		Commercial mortgages-all other - CM2 - high quality.....	17,192,933,478XXX.....17,192,933,4780.004068,771,7340.0114195,999,4420.0149256,174,709	
45		Commercial mortgages-all other - CM3 - medium quality.....	1,539,048,243XXX.....1,539,048,2430.006910,619,4330.020030,780,9650.025739,553,540	
46		Commercial mortgages-all other - CM4 - low medium quality.....	XXX.....00.012000.034300.04280	
47		Commercial mortgages-all other - CM5 - low quality.....	80,310,662XXX.....80,310,6620.01831,469,6850.04863,903,0980.06285,043,510	
Overdue, not in process:												
48		Farm mortgages.....	162,724,429XXX.....162,724,4290.04807,810,7730.086814,124,4800.137122,309,519	
49		Residential mortgages-insured or guaranteed.....	XXX.....00.000600.001400.00230	
50		Residential mortgages-all other.....	300,659,945XXX.....300,659,9450.0029871,9140.00661,984,3560.01033,096,797	
51		Commercial mortgages-insured or guaranteed.....	XXX.....00.000600.001400.00230	
52		Commercial mortgages-all other.....	XXX.....00.048000.086800.13710	
In process of foreclosure:												
53		Farm mortgages.....	48,507,707XXX.....48,507,7070.000000.19429,420,1970.19429,420,197	
54		Residential mortgages-insured or guaranteed.....	XXX.....00.000000.004600.00460	
55		Residential mortgages-all other.....	99,212,905XXX.....99,212,9050.000000.01491,478,2720.01491,478,272	
56		Commercial mortgages-insured or guaranteed.....	XXX.....00.000000.004600.00460	
57		Commercial mortgages-all other.....	XXX.....00.000000.194200.19420	
58		Total Schedule B mortgages (sum of Lines 35 through 57).....	59,048,015,1340XXX.....59,048,015,134XXX.....147,396,107XXX.....481,118,919XXX.....	
59		Schedule DA mortgages.....		XXX.....00.003400.011400.01490
60		Total mortgage loans on real estate (Lines 58 + 59).....	59,048,015,1340XXX.....59,048,015,134XXX.....147,396,107XXX.....481,118,919XXX.....	
										629,194,612	

ASSET VALUATION RESERVE

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Equity and Other Invested Asset Component

Line Number	NAIC Designation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
33		COMMON STOCK										
1		Unaffiliated public.....	431,514,502	XXX.....	XXX.....	431,514,502	0.0000	0	(a).....0.1672	72,149,225	(a).....0.1672	72,149,225
2		Unaffiliated private.....	22,248,414	XXX.....	XXX.....	22,248,414	0.0000	00.1945	4,327,3170.1945	4,327,317
3		Federal Home Loan Bank.....	764,791,800	XXX.....	XXX.....	764,791,800	0.0000	00.0061	4,665,2300.0097	7,418,480
4		Affiliated life with AVR.....		XXX.....	XXX.....	0	0.0000	00.0000	00.0000	0
		Affiliated Investment Subsidiary:										
5		Fixed income exempt obligations.....	13,711,201			13,711,201	XXX.....	XXX.....	XXX.....	
6		Fixed income highest quality.....	140,214,008			140,214,008	XXX.....	70,107XXX.....	224,342XXX.....	462,706
7		Fixed income high quality.....	211,004,421			211,004,421	XXX.....	443,109XXX.....	1,350,428XXX.....	2,236,647
8		Fixed income medium quality.....	9,981,085			9,981,085	XXX.....	98,813XXX.....	262,503XXX.....	375,289
9		Fixed income low quality.....				0	XXX.....	XXX.....	XXX.....	
10		Fixed income lower quality.....				0	XXX.....	XXX.....	XXX.....	
11		Fixed income in or near default.....				0	XXX.....	XXX.....	XXX.....	
12		Unaffiliated common stock public.....				0	0.0000	0	(a).....0.1672	0	(a).....0.1672	0
13		Unaffiliated common stock private.....				0	0.0000	00.1945	00.1945	0
14		Real estate.....				0	(b).....	0	(b).....	0	(b).....	0
15		Affiliated - certain other (see SVO Purposes and Procedures Manual).....		XXX.....	XXX.....	0	0.0000	00.1580	00.1580	0
16		Affiliated - all other.....	38,140,553	XXX.....	XXX.....	38,140,553	0.0000	00.1945	7,418,3380.1945	7,418,338
17		Total common stock (sum of Lines 1 through 16).....	1,631,605,984	0	0	1,631,605,984	XXX.....	612,029XXX.....	90,397,382XXX.....	94,388,001
		REAL ESTATE										
18		Home office property (General Account only).....	56,697,717			56,697,717	0.0000	00.0912	5,170,8320.0912	5,170,832
19		Investment properties.....	1,786,420,010		50,600,000	1,837,020,010	0.0000	00.0912	167,536,2250.0912	167,536,225
20		Properties acquired in satisfaction of debt.....	7,292,277			7,292,277	0.0000	00.1337	974,9770.1337	974,977
21		Total real estate (sum of Lines 18 through 20).....	1,850,410,004	0	50,600,000	1,901,010,004	XXX.....	0XXX.....	173,682,034XXX.....	173,682,034
		OTHER INVESTED ASSETS										
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22		Exempt obligations.....		XXX.....	XXX.....	0	0.0000	00.0000	00.0000	0
23	1	Highest quality.....		XXX.....	XXX.....	0	0.0005	00.0016	00.0033	0
24	2	High quality.....	125,024,719	XXX.....	XXX.....	125,024,719	0.0021	262,5520.0064	800,1580.0106	1,325,262
25	3	Medium quality.....	14,549,903	XXX.....	XXX.....	14,549,903	0.0099	144,0440.0263	382,6620.0376	547,076
26	4	Low quality.....		XXX.....	XXX.....	0	0.0245	00.0572	00.0817	0
27	5	Lower quality.....	2,226,128	XXX.....	XXX.....	2,226,128	0.0630	140,2460.1128	251,1070.1880	418,512
28	6	In or near default.....		XXX.....	XXX.....	0	0.0000	00.2370	00.2370	0
29		Total with bond characteristics (sum of Lines 22 through 28).....	141,800,750	XXX.....	XXX.....	141,800,750	XXX.....	546,842XXX.....	1,433,928XXX.....	2,290,850

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Equity and Other Invested Asset Component

Line Number	NAIC Designation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30	1	Highest quality.....	361,655,303	XXX.....	XXX.....	361,655,303	.00005	.180,828	.0016	.578,648	.0033	.1,193,462
31	2	High quality.....	62,013,377	XXX.....	XXX.....	62,013,377	.0021	.130,228	.0064	.396,886	.0106	.657,342
32	3	Medium quality.....		XXX.....	XXX.....	0	.0099	0	.0263	0	.0376	0
33	4	Low quality.....		XXX.....	XXX.....	0	.0245	0	.0572	0	.0817	0
34	5	Lower quality.....		XXX.....	XXX.....	0	.0630	0	.1128	0	.1880	0
35	6	In or near default.....		XXX.....	XXX.....	0	.0000	0	.2370	0	.2370	0
36		Affiliated life with AVR.....		XXX.....	XXX.....	0	.0000	0	.0000	0	.0000	0
37		Total with preferred stock characteristics (sum of Lines 30 through 36).....	423,668,680	XXX.....	XXX.....	423,668,680	XXX.....	.311,056	XXX.....	.975,534	XXX.....	.1,850,804
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38		Mortgages - CM1 - highest quality.....			XXX.....	0	.0011	0	.0057	0	.0074	0
39		Mortgages - CM2 - high quality.....	1,565,148,574		XXX.....	1,565,148,574	.0040	.6,260,594	.0114	.17,842,694	.0149	.23,320,714
40		Mortgages - CM3 - medium quality.....	145,821,855		XXX.....	145,821,855	.0069	.1,006,171	.0200	.2,916,437	.0257	.3,747,622
41		Mortgages - CM4 - low medium quality.....			XXX.....	0	.0120	0	.0343	0	.0428	0
42		Mortgages - CM5 - low quality.....			XXX.....	0	.0183	0	.0486	0	.0628	0
43		Residential mortgages-insured or guaranteed.....			XXX.....	0	.0003	0	.0007	0	.0011	0
44		Residential mortgages-all other.....			XXX.....	0	.0015	0	.0034	0	.0046	0
45		Commercial mortgages-insured or guaranteed.....			XXX.....	0	.0003	0	.0007	0	.0011	0
		Overdue, Not in Process Affiliated:										
46		Farm mortgages.....			XXX.....	0	.0480	0	.0868	0	.1371	0
47		Residential mortgages-insured or guaranteed.....			XXX.....	0	.0006	0	.0014	0	.0023	0
48		Residential mortgages-all other.....			XXX.....	0	.0029	0	.0066	0	.0103	0
49		Commercial mortgages-insured or guaranteed.....			XXX.....	0	.0006	0	.0014	0	.0023	0
50		Commercial mortgages-all other.....			XXX.....	0	.0480	0	.0868	0	.1371	0
		In Process of foreclosure Affiliated:										
51		Farm mortgages.....	24,969,738		XXX.....	24,969,738	.0000	0	.1942	.4,849,123	.1942	.4,849,123
52		Residential mortgages-insured or guaranteed.....			XXX.....	0	.0000	0	.0046	0	.0046	0
53		Residential mortgages-all other.....			XXX.....	0	.0000	0	.0149	0	.0149	0
54		Commercial mortgages-insured or guaranteed.....			XXX.....	0	.0000	0	.0046	0	.0046	0
55		Commercial mortgages-all other.....			XXX.....	0	.0000	0	.1942	0	.1942	0
56		Total Affiliated (Sum of Lines 38 through 55).....	1,735,940,167	0	XXX.....	1,735,940,167	XXX.....	.7,266,765	XXX.....	.25,608,254	XXX.....	.31,917,459
57		Unaffiliated - In Good Standing with Covenants.....	2,319,909,850		XXX.....	2,319,909,850	(c) .0011	.2,551,901	(c) .0057	.13,223,486	(c) .0074	.17,167,333
58		Unaffiliated - In Good Standing Defeased with Government Securities.....			XXX.....	0	.0011	0	.0057	0	.0074	0
59		Unaffiliated - In Good Standing Primarily Senior.....			XXX.....	0	.0040	0	.0114	0	.0149	0
60		Unaffiliated - In Good Standing All Other.....	183,339,090		XXX.....	183,339,090	.0069	.1,265,040	.0200	.3,666,782	.0257	.4,711,815
61		Unaffiliated - Overdue, Not in Process.....			XXX.....	0	.0480	0	.0868	0	.1371	0
62		Unaffiliated - In Process of Foreclosure.....			XXX.....	0	.0000	0	.1942	0	.1942	0
63		Total Unaffiliated (Sum of Lines 57 through 62).....	2,503,248,940	0	XXX.....	2,503,248,940	XXX.....	.3,816,941	XXX.....	.16,890,268	XXX.....	.21,879,148
64		Total with Mortgage Loan Characteristics (Lines 56 + 63).....	4,239,189,107	0	XXX.....	4,239,189,107	XXX.....	.11,083,706	XXX.....	.42,498,522	XXX.....	.53,796,606

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Equity and Other Invested Asset Component

Line Number	NAIC Designation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
65		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
66		Unaffiliated public.....	XXX.....	XXX.....00.00000	(a).....0.16720	(a).....0.16720
67		Unaffiliated private.....	5,086,348,115	XXX.....	XXX.....	5,086,348,1150.000000.1945	989,294,7080.1945	989,294,708
68		Affiliated life with AVR.....	XXX.....	XXX.....00.000000.000000.00000
69		Affiliated certain other (see SVO Purposes and Procedures Manual).....	XXX.....	XXX.....00.000000.158000.15800
70		Affiliated other - all other.....	2,020,852,481	XXX.....	XXX.....	2,020,852,4810.000000.1945	393,055,8080.1945	393,055,808
		Total with Common Stock Characteristics (Sum of Lines 65 through 69).....	7,107,200,596	XXX.....	XXX.....	7,107,200,596XXX0XXX	1,382,350,516XXX	1,382,350,516
71		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
72		Home office property (general account only).....00.000000.091200.09120
73		Investment properties.....	5,009,071,857			5,009,071,8570.000000.0912	456,827,3530.0912	456,827,353
74		Properties acquired in satisfaction of debt.....00.000000.133700.13370
		Total with Real Estate Characteristics (Sum of Lines 71 through 73).....	5,009,071,85700	5,009,071,857XXX0XXX	456,827,353XXX	456,827,353
75		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
76		Guaranteed federal low income housing tax credit.....	4,798,791			4,798,7910.00031,4400.00062,8790.00104,799
77		Non-guaranteed federal low income housing tax credit.....	746,496,246			746,496,2460.0063	4,702,9260.0120	8,957,9550.0190	14,183,429
78		Guaranteed state low income housing tax credit.....00.000300.000600.00100
79		Non-guaranteed state low income housing tax credit.....	13,916,696			13,916,6960.0063	87,6750.0120	167,0000.0190	264,417
80		All other low income housing tax credit.....00.027300.060000.09750
		Total LIHTC (Sum of Lines 75 through 79).....	765,211,73300	765,211,733XXX4,792,041XXX9,127,835XXX14,452,645
81		ALL OTHER INVESTMENTS										
82		NAIC 1 working capital finance investments.....	XXX.....	00.000000.004200.00420
83		NAIC 2 working capital finance investments.....	XXX.....	00.000000.013700.01370
84		Other invested assets - Schedule BA.....	351,307,449	XXX.....		351,307,4490.000000.1580	55,506,5770.1580	55,506,577
85		Other short-term invested assets - Schedule DA.....	XXX.....	00.000000.158000.15800
		Total All Other (sum of Lines 81, 82, 83 and 84).....	351,307,449	XXX.....0	351,307,449XXX0XXX	55,506,577XXX	55,506,577
86		Total Other Invested Assets - Schedule BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85).....	18,037,450,17200	18,037,450,172XXX16,733,645XXX1,948,720,265XXX1,967,075,352

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

(b) Determined using same factors and breakdowns used for directly owned real estate.

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

ASSET VALUATION RESERVE (continued)

Basic Contributions, 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
Other Than Mortgage Loans								
76027#CF0.....	.R.....		Replication of Structured Note.....	1.....	10,663,122	5,332	17,061	35,188
76027#CF0.....	.CN.....	912803 DM 2	TREASURY STRIP (PRIN).....	1.....	1,604,039	-	-	-
76027#CF0.....	.CN.....	912803 DZ 3	TREASURY STRIP (PRIN).....	1.....	1,800,243	-	-	-
76027#CF0.....	.CN.....	912803 EP 4	TREASURY STRIP (PRIN).....	1.....	3,593,048	-	-	-
76027#CG8.....	.R.....		Replication of Structured Note.....	1.....	11,408,349	5,704	18,253	37,648
76027#CG8.....	.CN.....	110122 AP 3	BRISTOL-MYERS SQUIBB CO.....	1.....	1,572,810	-	-	-
76027#CG8.....	.CN.....	136375 BN 1	CANADIAN NATIONAL RAILWAY COMPANY.....	1.....	1,299,681	-	-	-
76027#CG8.....	.CN.....	912803 DZ 3	TREASURY STRIP (PRIN).....	1.....	4,616,494	-	-	-
76027#DF9.....	.R.....		Replication of Structured Note.....	1.....	57,926,030	28,963	92,682	191,156
76027#DF9.....	.CN.....	110122 AP 3	BRISTOL-MYERS SQUIBB CO.....	1.....	1,000,060	-	-	-
76027#DF9.....	.CN.....	20825V AB 8	BURLINGTON RESOURCES LLC.....	1.....	8,775,904	-	-	-
76027#DF9.....	.CN.....	912803 DV 2	TREASURY STRIP (PRIN).....	1.....	3,343,378	-	-	-
76027#DF9.....	.CN.....	912803 EA 7	TREASURY STRIP (PRIN).....	1.....	2,563,999	-	-	-
76027#DF9.....	.CN.....	912803 ER 0	TREASURY STRIP (PRIN).....	1.....	4,770,978	-	-	-
76027#DF9.....	.CN.....	912803 FA 6	TREASURY STRIP (PRIN).....	1.....	2,514,396	-	-	-
76027#DS1.....	.R.....		Replication of Structured Note.....	1.....	38,161,366	19,081	61,058	125,933
76027#DS1.....	.CN.....	136375 BN 1	CANADIAN NATIONAL RAILWAY COMPANY.....	1.....	1,318,337	-	-	-
76027#DS1.....	.CN.....	912803 EA 7	TREASURY STRIP (PRIN).....	1.....	6,179,256	-	-	-
76027#DS1.....	.CN.....	912803 EP 4	TREASURY STRIP (PRIN).....	1.....	9,299,253	-	-	-
76027#DR3.....	.R.....		Replication of Structured Note.....	1.....	21,940,190	10,970	35,104	72,403
76027#DR3.....	.CN.....	136375 BN 1	CANADIAN NATIONAL RAILWAY COMPANY.....	1.....	499,877	-	-	-
76027#DR3.....	.CN.....	912803 EA 7	TREASURY STRIP (PRIN).....	1.....	4,074,646	-	-	-
76027#DR3.....	.CN.....	912803 EP 4	TREASURY STRIP (PRIN).....	1.....	5,497,964	-	-	-
76027#DG7.....	.R.....		Replication of Structured Note.....	1.....	33,448,899	16,724	53,518	110,381
76027#DG7.....	.CN.....	29364W BB 3	ENTERGY LOUISIANA LLC.....	1.....	590,853	-	-	-
76027#DG7.....	.CN.....	912803 EA 7	TREASURY STRIP (PRIN).....	1.....	11,933,084	-	-	-
76027#DG7.....	.CN.....	912833 Z6 0	TREASURY STRIP (INT).....	1.....	1,506,244	-	-	-
76027#DH5.....	.R.....		Replication of Structured Note.....	1.....	35,600,307	17,800	56,960	117,481
76027#DH5.....	.CN.....	020002 AT 8	ALLSTATE CORPORATION (THE).....	1.....	4,555,435	-	-	-
76027#DH5.....	.CN.....	136375 BN 1	CANADIAN NATIONAL RAILWAY COMPANY.....	1.....	5,724,698	-	-	-
76027#DH5.....	.CN.....	912803 DV 2	TREASURY STRIP (PRIN).....	1.....	2,173,449	-	-	-
76027#DH5.....	.CN.....	912803 FA 6	TREASURY STRIP (PRIN).....	1.....	422,952	-	-	-
76027#DH5.....	.CN.....	912833 Z6 0	TREASURY STRIP (INT).....	1.....	1,501,202	-	-	-
76027#CW3.....	.R.....		Replication of Structured Note.....	1.....	126,110,417	63,055	201,777	416,164
76027#CW3.....	.CN.....	341099 CH 0	FLORIDA POWER CORPORATION.....	1.....	9,800,429	-	-	-
76027#CW3.....	.CN.....	912803 DZ 3	TREASURY STRIP (PRIN).....	1.....	7,390,012	-	-	-

ASSET VALUATION RESERVE (continued)

Basic Contributions, 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
76027#CW3.....	.CN.....	912803 ER 0	TREASURY STRIP (PRIN).....	1.....	9,052,217	-.....	-.....	-.....
76027#CW3.....	.CN.....	912834 AD 0	TREASURY STRIP (INT).....	1.....	8,621,177	-.....	-.....	-.....
76027#CX1.....	.R.....		Replication of Structured Note.....	1.....	123,693,940	.61,847	197,910	408,190
76027#CX1.....	.CN.....	171232 AQ 4	CHUBB CORPORATION.....	1.....	2,871,671	-.....	-.....	-.....
76027#CX1.....	.CN.....	912803 DV 2	TREASURY STRIP (PRIN).....	1.....	5,010,659	-.....	-.....	-.....
76027#CX1.....	.CN.....	912803 EA 7	TREASURY STRIP (PRIN).....	1.....	10,355,274	-.....	-.....	-.....
76027#CX1.....	.CN.....	912803 EP 4	TREASURY STRIP (PRIN).....	1.....	12,376,674	-.....	-.....	-.....
76027#CX1.....	.CN.....	912810 RY 6	TREASURY BOND.....	1.....	2,172,839	-.....	-.....	-.....
76027#CY9.....	.R.....		Replication of Structured Note.....	1.....	13,639,663	.6,820	21,823	45,011
76027#CY9.....	.CN.....	055328 AA 6	BMMC 2018-1A A1A.....	1.....	5,000,000	-.....	-.....	-.....
76027#CY9.....	.CN.....	912803 CG 6	TREASURY STRIP (PRIN).....	1.....	708,237	-.....	-.....	-.....
76027#CZ6.....	.R.....		Replication of Structured Note.....	1.....	90,800,255	.45,400	145,280	299,641
76027#CZ6.....	.CN.....	912803 EA 7	TREASURY STRIP (PRIN).....	1.....	13,206,076	-.....	-.....	-.....
76027#CZ6.....	.CN.....	912803 EP 4	TREASURY STRIP (PRIN).....	1.....	6,860,988	-.....	-.....	-.....
76027#DJ1.....	.R.....		Replication of Structured Note.....	1.....	30,521,118	.15,261	.48,834	100,720
76027#DJ1.....	.CN.....	20030N AK 7	COMCAST CORPORATION.....	1.....	642,844	-.....	-.....	-.....
76027#DJ1.....	.CN.....	912803 EA 7	TREASURY STRIP (PRIN).....	1.....	4,398,157	-.....	-.....	-.....
76027#DJ1.....	.CN.....	912803 EP 4	TREASURY STRIP (PRIN).....	1.....	3,241,580	-.....	-.....	-.....
76027#DK8.....	.R.....		Replication of Structured Note.....	1.....	75,375,665	.37,688	120,601	248,740
76027#DK8.....	.CN.....	084664 CQ 2	BERKSHIRE HATHAWAY FINANCE CORP.....	1.....	7,961,129	-.....	-.....	-.....
76027#DK8.....	.CN.....	172967 MD 0	CITIGROUP INC.....	2.....	3,399,621	-.....	-.....	-.....
76027#DK8.....	.CN.....	912803 EP 4	TREASURY STRIP (PRIN).....	1.....	2,122,322	-.....	-.....	-.....
76027#DK8.....	.CN.....	912810 RY 6	TREASURY BOND.....	1.....	1,401,727	-.....	-.....	-.....
76027#DA0.....	.R.....		Replication of Structured Note.....	1.....	36,041,999	.18,021	.57,667	118,939
76027#DA0.....	.CN.....	209111 FN 8	CONSOLIDATED EDISON CO OF NEW YORK.....	1.....	1,055,258	-.....	-.....	-.....
76027#DA0.....	.CN.....	68389X BG 9	ORACLE CORP.....	1.....	4,223,646	-.....	-.....	-.....
76027#DB8.....	.R.....		Replication of Structured Note.....	1.....	11,989,756	.5,995	19,184	39,566
76027#DB8.....	.CN.....	912803 EA 7	TREASURY STRIP (PRIN).....	1.....	3,235,197	-.....	-.....	-.....
76027#DB8.....	.CN.....	912803 ER 0	TREASURY STRIP (PRIN).....	1.....	1,458,060	-.....	-.....	-.....
76027#DC6.....	.R.....		Replication of Structured Note.....	1.....	12,987,046	.6,494	20,779	42,857
76027#DC6.....	.CN.....	341099 CH 0	FLORIDA POWER CORPORATION.....	1.....	3,086,350	-.....	-.....	-.....
76027#DC6.....	.CN.....	912803 DZ 3	TREASURY STRIP (PRIN).....	1.....	1,535,682	-.....	-.....	-.....
76027#DL6.....	.R.....		Replication of Structured Note.....	1.....	75,627,278	.37,814	121,004	249,570
76027#DL6.....	.CN.....	002824 BH 2	ABBOTT LABORATORIES.....	1.....	399,348	-.....	-.....	-.....
76027#DL6.....	.CN.....	172967 MD 0	CITIGROUP INC.....	2.....	10,694,739	-.....	-.....	-.....
76027#DL6.....	.CN.....	912803 EP 4	TREASURY STRIP (PRIN).....	1.....	2,526,111	-.....	-.....	-.....
76027#CH6.....	.R.....		Replication of Structured Note.....	1.....	100,093,459	.50,047	160,150	330,308

ASSET VALUATION RESERVE (continued)

Basic Contributions, 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
76027#CH6.....	.CN.....	21685W CJ 4	RABOBANK NEDERLAND.....	1.....	9,869,408	-.....	-.....	-.....
76027#CH6.....	.CN.....	912803 EA 7	TREASURY STRIP (PRIN).....	1.....	11,675,059	-.....	-.....	-.....
76027#DD4.....	.R.....		Replication of Structured Note.....	1.....	57,349,404	.28,675	.91,759	.189,253
76027#DD4.....	.CN.....	912803 FA 6	TREASURY STRIP (PRIN).....	1.....	2,906,094	-.....	-.....	-.....
76027#DD4.....	.CN.....	912810 RZ 3	TREASURY BOND.....	1.....	8,929,410	-.....	-.....	-.....
76027#DE2.....	.R.....		Replication of Structured Note.....	1.....	29,880,295	.14,940	.47,808	.98,605
76027#DE2.....	.CN.....	912803 EA 7	TREASURY STRIP (PRIN).....	1.....	3,978,448	-.....	-.....	-.....
76027#DE2.....	.CN.....	912833 Z6 0	TREASURY STRIP (INT).....	1.....	3,928,232	-.....	-.....	-.....
76027#DT9.....	.R.....		Replication of Structured Note.....	1.....	6,281,512	.3,141	.10,050	.20,729
76027#DT9.....	.CN.....	209111 FG 3	CONSOLIDATED EDISON.....	2.....	2,009,905	-.....	-.....	-.....
76027#DT9.....	.CN.....	912803 EA 7	TREASURY STRIP (PRIN).....	1.....	.921,400	-.....	-.....	-.....
76027#DU6.....	.R.....		Replication of Structured Note.....	1.....	6,274,901	.3,137	.10,040	.20,707
76027#DU6.....	.CN.....	209111 FG 3	CONSOLIDATED EDISON.....	2.....	2,003,210	-.....	-.....	-.....
76027#DU6.....	.CN.....	912803 EA 7	TREASURY STRIP (PRIN).....	1.....	.921,484	-.....	-.....	-.....
76027#DV4.....	.R.....		Replication of Structured Note.....	1.....	7,431,051	.3,716	.11,890	.24,522
76027#DV4.....	.CN.....	00176C AN 1	AMMC 2013-12A AR.....	1.....	3,000,000	-.....	-.....	-.....
76027#DW2.....	.R.....		Replication of Structured Note.....	1.....	13,541,871	.6,771	.21,667	.44,688
76027#DW2.....	.CN.....	880591 DZ 2	TENNESSEE VALLEY AUTHORITY.....	1.....	5,767,543	-.....	-.....	-.....
76027#DX0.....	.R.....		Replication of Structured Note.....	1.....	13,332,756	.6,666	.21,332	.43,998
76027#DX0.....	.CN.....	209111 FG 3	CONSOLIDATED EDISON.....	2.....	.5,715,600	-.....	-.....	-.....
76027#DX0.....	.CN.....	912834 AD 0	TREASURY STRIP (INT).....	1.....	.440,483	-.....	-.....	-.....
76027#DY8.....	.R.....		Replication of Structured Note.....	1.....	.25,361,279	.12,681	.40,578	.83,692
76027#DY8.....	.CN.....	3132A4 PD 4	FHLMC 30YR UMBS MIRROR.....	1.....	1,299,412	-.....	-.....	-.....
76027#DY8.....	.CN.....	3137FG ZT 5	FMHS K079 A2.....	1.....	2,295,138	-.....	-.....	-.....
76027#DY8.....	.CN.....	912828 3F 5	TREASURY NOTE.....	1.....	8,528,696	-.....	-.....	-.....
76027#DZ5.....	.R.....		Replication of Structured Note.....	1.....	12,363,721	.6,182	.19,782	.40,800
76027#DZ5.....	.CN.....	049560 AK 1	ATMOS ENERGY CORPORATION.....	1.....	.5,733,998	-.....	-.....	-.....
76027#EA9.....	.R.....		Replication of Structured Note.....	1.....	11,444,478	.5,722	.18,311	.37,767
76027#EA9.....	.CN.....	209111 FG 3	CONSOLIDATED EDISON.....	2.....	.3,506,199	-.....	-.....	-.....
76027#EA9.....	.CN.....	912803 EA 7	TREASURY STRIP (PRIN).....	1.....	.1,025,589	-.....	-.....	-.....
76027#EA9.....	.CN.....	912810 RZ 3	TREASURY BOND.....	1.....	1,066,696	-.....	-.....	-.....
76027#EA9.....	.CN.....	912833 Y3 8	TREASURY STRIP (INT).....	1.....	.401,603	-.....	-.....	-.....
76027#EB7.....	.R.....		Replication of Structured Note.....	1.....	6,101,431	.3,051	.9,762	.20,135
76027#EB7.....	.CN.....	00178L AB 5	AMMC 2017-21A A.....	1.....	3,000,000	-.....	-.....	-.....
76027#EC5.....	.R.....		Replication of Structured Note.....	1.....	.24,143,010	.12,072	.38,629	.79,672
76027#EC5.....	.CN.....	912803 FE 8	TREASURY STRIP (PRIN).....	1.....	3,869,314	-.....	-.....	-.....
76027#EC5.....	.CN.....	912810 RG 5	TREASURY BOND.....	1.....	7,741,747	-.....	-.....	-.....

ASSET VALUATION RESERVE (continued)

Basic Contributions, 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
76027#ED3.....	.R.....		Replication of Structured Note.....	1.....	12,161,253	6,081	19,458	40,132
76027#ED3.....	.CN....	01039X AA 8	ALABAMA POWER COMPANY.....	1.....	5,919,000	-	-	-
76027#EH4.....	.R.....		Replication of Structured Note.....	1.....	12,049,783	6,025	19,280	39,764
76027#EH4.....	.CN....	01039X AA 8	ALABAMA POWER COMPANY.....	1.....	2,600,000	-	-	-
76027#EH4.....	.CN....	3137FG ZT 5	FHMS K079 A2.....	1.....	3,288,293	-	-	-
76027#EE1.....	.R.....		Replication of Structured Note.....	1.....	6,109,879	3,055	9,776	20,163
76027#EE1.....	.CN....	020002 AP 6	ALLSTATE CORPORATION (THE).....	1.....	1,589,702	-	-	-
76027#EE1.....	.CN....	912803 DZ 3	TREASURY STRIP (PRIN).....	1.....	1,361,033	-	-	-
76027#EF8.....	.R.....		Replication of Structured Note.....	1.....	6,712,506	3,356	10,740	22,151
76027#EF8.....	.CN....	912803 DZ 3	TREASURY STRIP (PRIN).....	1.....	2,801,664	-	-	-
76027#EF8.....	.CN....	912803 EA 7	TREASURY STRIP (PRIN).....	1.....	672,768	-	-	-
76027#DN2.....	.R.....		Replication of Structured Note.....	1.....	34,111,844	17,056	54,579	112,569
76027#DN2.....	.CN....	00440E AW 7	ACE INA HOLDINGS INC.....	1.....	4,068,725	-	-	-
76027#DN2.....	.CN....	912803 EL 3	TREASURY STRIP (PRIN).....	1.....	22,368,452	-	-	-
76027#DP7.....	.R.....		Replication of Structured Note.....	1.....	27,694,352	13,847	44,311	91,391
76027#DP7.....	.CN....	00037B AC 6	ABB FINANCE USA INC.....	1.....	3,012,640	-	-	-
76027#DP7.....	.CN....	110122 AU 2	BRISTOL-MYERS SQUIBB CO.....	1.....	4,023,057	-	-	-
76027#DP7.....	.CN....	20030N BG 5	COMCAST CORPORATION.....	1.....	10,285,515	-	-	-
76027#DP7.....	.CN....	25468P CR 5	WALT DISNEY COMPANY (THE).....	2.....	2,788,437	-	-	-
76027#DP7.....	.CN....	912810 RY 6	TREASURY BOND.....	1.....	600,217	-	-	-
76027#CJ2.....	.R.....		Replication of Structured Note.....	1.....	39,013,056	19,507	62,421	128,743
76027#CJ2.....	.CN....	20030N CM 1	COMCAST CORPORATION.....	1.....	4,496,511	-	-	-
76027#CJ2.....	.CN....	209111 FN 8	CONSOLIDATED EDISON CO OF NEW YORK.....	1.....	2,760,347	-	-	-
76027#CJ2.....	.CN....	29364W BB 3	ENTERGY LOUISIANA LLC.....	1.....	4,400,198	-	-	-
76027#CJ2.....	.CN....	68389X BG 9	ORACLE CORP.....	1.....	11,002,094	-	-	-
76027#CJ2.....	.CN....	912803 ER 0	TREASURY STRIP (PRIN).....	1.....	10,490,044	-	-	-
76027#EG6.....	.R.....		Replication of Structured Note.....	1.....	11,149,906	5,575	17,840	36,795
76027#EG6.....	.CN....	013716 AQ 8	ALCAN INC.....	1.....	5,779,462	-	-	-
76027#EG6.....	.CN....	912803 DQ 3	TREASURY STRIP (PRIN).....	1.....	1,494,932	-	-	-
76027#EJ0.....	.R.....		Replication of Structured Note.....	1.....	11,221,359	5,611	17,954	37,030
76027#EJ0.....	.CN....	020002 AP 6	ALLSTATE CORPORATION (THE).....	1.....	5,819,407	-	-	-
76027#EJ0.....	.CN....	912803 EN 9	TREASURY STRIP (PRIN).....	1.....	1,352,108	-	-	-
76027#EK7.....	.R.....		Replication of Structured Note.....	1.....	19,583,684	9,792	31,334	64,626
76027#EK7.....	.CN....	912803 DZ 3	TREASURY STRIP (PRIN).....	1.....	12,336,687	-	-	-
76027#EL5.....	.R.....		Replication of Structured Note.....	1.....	19,333,904	9,667	30,934	63,802
76027#EL5.....	.CN....	912810 RZ 3	TREASURY BOND.....	1.....	11,865,260	-	-	-

ASSET VALUATION RESERVE (continued)

Basic Contributions, 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
76027#EM3.....	.R.....		Replication of Structured Note.....	1.....	.40,204,740	.20,102	.64,328	.132,676
76027#EM3.....	.CN....	912803 DZ 3	TREASURY STRIP (PRIN).....	1.....	.19,608,864	-	-	-
76027#EM3.....	.CN....	912810 RZ 3	TREASURY BOND.....	1.....	.3,510,123	-	-	-
76027#EN1.....	.R.....		Replication of Structured Note.....	1.....	.10,713,036	.5,357	.17,141	.35,353
76027#EN1.....	.CN....	209111 FG 3	CONSOLIDATED EDISON.....	2.....	.901,337	-	-	-
76027#EN1.....	.CN....	912803 DZ 3	TREASURY STRIP (PRIN).....	1.....	.402,233	-	-	-
76027#EN1.....	.CN....	912810 RZ 3	TREASURY BOND.....	1.....	.4,589,099	-	-	-
76027#DQ5.....	.R.....		Replication of Structured Note.....	1.....	.16,521,670	.8,261	.26,435	.54,522
76027#DQ5.....	.CN....	040555 CM 4	ARIZONA PUBLIC SERVICE CO.....	1.....	.7,110,043	-	-	-
76027#DQ5.....	.CN....	912810 RY 6	TREASURY BOND.....	1.....	.1,604,891	-	-	-
76027#EP6.....	.R.....		Replication of Structured Note.....	1.....	.13,056,231	.6,528	.20,890	.43,086
76027#EP6.....	.CN....	880591 DZ 2	TENNESSEE VALLEY AUTHORITY.....	1.....	.10,701,004	-	-	-
76027#CL7.....	.R.....		Replication of Structured Note.....	1.....	.8,192,403	.4,096	.13,108	.27,035
76027#CL7.....	.CN....	00440E AW 7	ACE INA HOLDINGS INC.....	1.....	.499,019	-	-	-
76027#CL7.....	.CN....	3136AF 2P 8	FNR 2013-86 ZM.....	1.....	.7,493,679	-	-	-
76027#CK9.....	.R.....		Replication of Structured Note.....	1.....	.17,397,393	.8,699	.27,836	.57,411
76027#CK9.....	.CN....	06739F HV 6	BARCLAYS BANK PLC.....	1.....	.2,974,085	-	-	-
76027#CK9.....	.CN....	133131 AS 1	CAMDEN PROPERTY TRUST.....	1.....	.3,102,784	-	-	-
76027#CK9.....	.CN....	207597 CZ 6	CONNECTICUT LIGHT AND POWER COMPAN.....	1.....	.10,584,054	-	-	-
76027#CK9.....	.CN....	3131WQ AT 4	FHLMC 30YR UMBS MIRROR.....	1.....	.299,917	-	-	-
76027#CM5.....	.R.....		Replication of Structured Note.....	1.....	.8,216,470	.4,108	.13,146	.27,114
76027#CM5.....	.CN....	207597 DV 4	CONNECTICUT LIGHT AND POWER CO.....	1.....	.1,679,342	-	-	-
76027#CM5.....	.CN....	209111 EM 1	CONSOLIDATED EDISON COMPANY OF NEW.....	2.....	.5,993,508	-	-	-
76027#CM5.....	.CN....	912803 DZ 3	TREASURY STRIP (PRIN).....	1.....	.309,378	-	-	-
76027#CN3.....	.R.....		Replication of Structured Note.....	1.....	.8,049,050	.4,025	.12,878	.26,562
76027#CN3.....	.CN....	110122 AP 3	BRISTOL-MYERS SQUIBB CO.....	1.....	.7,829,348	-	-	-
76027#CP8.....	.R.....		Replication of Structured Note.....	1.....	.13,120,833	.6,560	.20,993	.43,299
76027#CP8.....	.CN....	133131 AS 1	CAMDEN PROPERTY TRUST.....	1.....	.11,535,464	-	-	-
76027#CP8.....	.CN....	38141G CU 6	GOLDMAN SACHS GROUP INC.....	2.....	.699,728	-	-	-
76027#CQ6.....	.R.....		Replication of Structured Note.....	1.....	.12,612,169	.6,306	.20,179	.41,620
76027#CQ6.....	.CN....	61746B CY 0	MORGAN STANLEY.....	2.....	.11,385,914	-	-	-
76027#CQ6.....	.CN....	912810 RU 4	TREASURY BOND.....	1.....	.300,131	-	-	-
76027#CR4.....	.R.....		Replication of Structured Note.....	1.....	.10,581,885	.5,291	.16,931	.34,920
76027#CR4.....	.CN....	010392 FM 5	ALABAMA POWER CO.....	1.....	.1,219,535	-	-	-
76027#CR4.....	.CN....	172967 AR 2	CITIGROUP INC.....	2.....	.4,728,153	-	-	-
76027#CR4.....	.CN....	61746B CY 0	MORGAN STANLEY.....	2.....	.3,875,863	-	-	-
76027#CS2.....	.R.....		Replication of Structured Note.....	1.....	.12,438,222	.6,219	.19,901	.41,046

ASSET VALUATION RESERVE (continued)

Basic Contributions, 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
76027#CS2.....	.CN.....	06051G FB 0	BANK OF AMERICA CORP.....	1.....	2,894,898	-	-	-
76027#CS2.....	.CN.....	13067W LD 2	CALIFORNIA ST DEPT WTR RES CEN.....	1.....	3,568,238	-	-	-
76027#CS2.....	.CN.....	133131 AS 1	CAMDEN PROPERTY TRUST.....	1.....	5,104,581	-	-	-
76027#CT0.....	.R.....		Replication of Structured Note.....	1.....	.46,656,129	.23,328	.74,650	.153,965
76027#CT0.....	.CN.....	00440E AQ 0	ACE INA HOLDINGS INC.....	1.....	4,990,634	-	-	-
76027#CT0.....	.CN.....	020002 AP 6	ALLSTATE CORPORATION (THE).....	1.....	4,678,408	-	-	-
76027#CT0.....	.CN.....	020002 AS 0	ALLSTATE CORPORATION (THE).....	1.....	12,159,427	-	-	-
76027#CT0.....	.CN.....	15189X AT 5	CENTERPOINT ENERGY HOUSTON ELECTRI.....	1.....	3,200,174	-	-	-
76027#CT0.....	.CN.....	78448W AD 7	SMB 2017-A B.....	1.....	8,814,992	-	-	-
76027#CT0.....	.CN.....	912803 DK 6	TREASURY STRIP (PRIN).....	1.....	4,474,988	-	-	-
76027#CT0.....	.CN.....	912810 QS 0	TREASURY BOND.....	1.....	.904,590	-	-	-
13061*AA7.....	.R.....		The State of California.....	1.....	12,451,246	.6,226	.19,922	.41,089
13061*AA7.....	.CN.....	059165 EK 2	BALTIMORE GAS AND ELECTRIC CO.....	1.....	.800,131	-	-	-
13061*AA7.....	.CN.....	3131WQ AT 4	FHLMC 30YR UMBS MIRROR.....	1.....	.997,899	-	-	-
13061*AA7.....	.CN.....	31359M EU 3	FNMA BENCHMARK NOTES.....	1.....	.367,934	-	-	-
13061*AA7.....	.CN.....	912803 CG 6	TREASURY STRIP (PRIN).....	1.....	2,241,410	-	-	-
13061*AA7.....	.CN.....	912803 DM 2	TREASURY STRIP (PRIN).....	1.....	7,808,168	-	-	-
13061*AA7.....	.CN.....	912810 FT 0	TREASURY BOND.....	1.....	.261,239	-	-	-
58039#AF6.....	.R.....		MCDX.NA.22.10Y.....	1.....	17,200,497	.8,600	.27,521	.56,762
58039#AF6.....	.CN.....	912810 RE 0	TREASURY BOND.....	1.....	.11,453,608	-	-	-
58039#AF6.....	.CN.....	912810 RG 5	TREASURY BOND.....	1.....	.5,816,272	-	-	-
58039#AH2.....	.R.....		MCDX.NA.23.10Y.....	1.....	.27,635,906	.13,818	.44,217	.91,198
58039#AH2.....	.CN.....	31358D DR 2	FNMA.....	1.....	.718,913	-	-	-
58039#AH2.....	.CN.....	31359M EU 3	FNMA BENCHMARK NOTES.....	1.....	.866,796	-	-	-
58039#AH2.....	.CN.....	912803 CZ 4	TREASURY STRIP (PRIN).....	1.....	4,147,691	-	-	-
58039#AH2.....	.CN.....	912803 DA 8	TREASURY STRIP (PRIN).....	1.....	1,367,151	-	-	-
58039#AH2.....	.CN.....	912803 EZ 2	TREASURY STRIP (PRIN).....	1.....	2,522,280	-	-	-
58039#AH2.....	.CN.....	912803 FA 6	TREASURY STRIP (PRIN).....	1.....	5,447,849	-	-	-
58039#AH2.....	.CN.....	912810 FT 0	TREASURY BOND.....	1.....	8,369,392	-	-	-
58039#AH2.....	.CN.....	912833 XP 0	TREASURY STRIP (INT).....	1.....	1,855,177	-	-	-
58039#AH2.....	.CN.....	912834 AD 0	TREASURY STRIP (INT).....	1.....	2,573,113	-	-	-
76027#CU7.....	.R.....		Replication of Structured Note.....	1.....	.47,399,747	.23,700	.75,840	.156,419
76027#CU7.....	.CN.....	00440E AW 7	ACE INA HOLDINGS INC.....	1.....	6,041,846	-	-	-
76027#CU7.....	.CN.....	071813 BP 3	BAXTER INTERNATIONAL INC.....	2.....	2,322,730	-	-	-
76027#CU7.....	.CN.....	202795 JG 6	COMMONWEALTH EDISON CO.....	1.....	1,366,947	-	-	-
76027#CU7.....	.CN.....	210518 CY 0	CONSUMERS ENERGY COMPANY.....	1.....	.17,012,832	-	-	-
76027#CU7.....	.CN.....	912803 ET 6	TREASURY STRIP (PRIN).....	1.....	.661,520	-	-	-

ASSET VALUATION RESERVE (continued)

Basic Contributions, 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
455780M#0.....	.R.....		REPUBLIC OF INDONESIA.....	2.....	12,442,644	.26,130	79,633	131,892
455780M#0.....	.CN....	61744Y AL 2	MORGAN STANLEY.....	2.....	1,387,537	-	-	-
455780M#0.....	.CN....	912803 BH 5	TREASURY STRIP (PRIN).....	1.....	3,485,330	-	-	-
455780M#0.....	.CN....	912803 CX 9	TREASURY STRIP (PRIN).....	1.....	1,217,515	-	-	-
455780M#0.....	.CN....	912803 DP 5	TREASURY STRIP (PRIN).....	1.....	3,089,855	-	-	-
455780M#0.....	.CN....	912803 ER 0	TREASURY STRIP (PRIN).....	1.....	1,035,947	-	-	-
455780M#0.....	.CN....	912834 DU 9	TREASURY STRIP (INT).....	1.....	2,245,649	-	-	-
455780N*3.....	.R.....		REPUBLIC OF INDONESIA.....	2.....	12,394,632	.26,029	79,326	131,383
455780N*3.....	.CN....	3138A6 SC 5	FNMA 30YR.....	1.....	1,698,667	-	-	-
455780N*3.....	.CN....	61744Y AL 2	MORGAN STANLEY.....	2.....	1,387,537	-	-	-
455780N*3.....	.CN....	912803 BH 5	TREASURY STRIP (PRIN).....	1.....	3,080,168	-	-	-
455780N*3.....	.CN....	912803 DP 5	TREASURY STRIP (PRIN).....	1.....	3,191,296	-	-	-
455780N*3.....	.CN....	912810 FT 0	TREASURY BOND.....	1.....	.808,795	-	-	-
455780N*3.....	.CN....	912834 DU 9	TREASURY STRIP (INT).....	1.....	2,245,649	-	-	-
78307AP#4.....	.R.....		RUSSIAN FEDERATION.....	2.....	18,672,452	.39,212	119,504	197,928
78307AP#4.....	.CN....	3133XE XR 5	FHLB.....	1.....	.600,434	-	-	-
78307AP#4.....	.CN....	880591 DM 1	TVA.....	1.....	.589,949	-	-	-
78307AP#4.....	.CN....	912803 BH 5	TREASURY STRIP (PRIN).....	1.....	5,362,047	-	-	-
78307AP#4.....	.CN....	912803 DM 2	TREASURY STRIP (PRIN).....	1.....	1,287,373	-	-	-
78307AP#4.....	.CN....	912803 DP 5	TREASURY STRIP (PRIN).....	1.....	4,595,466	-	-	-
78307AP#4.....	.CN....	912803 EA 7	TREASURY STRIP (PRIN).....	1.....	2,173,596	-	-	-
78307AP#4.....	.CN....	912828 5D 8	TREASURY NOTE.....	1.....	1,194,671	-	-	-
78307AP#4.....	.CN....	92938E AW 3	WFRBS 2013-C16 AS.....	1.....	2,935,844	-	-	-
560904D@0.....	.R.....		FEDERATION OF MALAYSIA.....	1.....	15,617,866	.7,809	24,989	51,539
560904D@0.....	.CN....	31358D DS 0	FNMA.....	1.....	.759,121	-	-	-
560904D@0.....	.CN....	3137BM HG 4	FHR 4535 LZ.....	1.....	1,071,772	-	-	-
560904D@0.....	.CN....	31385J EL 8	FNMA 30YR.....	1.....	.668,636	-	-	-
560904D@0.....	.CN....	61744Y AL 2	MORGAN STANLEY.....	2.....	1,750,000	-	-	-
560904D@0.....	.CN....	912803 DP 5	TREASURY STRIP (PRIN).....	1.....	4,090,312	-	-	-
560904D@0.....	.CN....	912803 EA 7	TREASURY STRIP (PRIN).....	1.....	2,068,600	-	-	-
560904D@0.....	.CN....	912810 FT 0	TREASURY BOND.....	1.....	1,006,135	-	-	-
560904D@0.....	.CN....	912810 QB 7	TREASURY BOND.....	1.....	4,113,788	-	-	-
560904D@0.....	.CN....	912810 SK 5	TREASURY BOND.....	1.....	.99,998	-	-	-
455780M*4.....	.R.....		REPUBLIC OF INDONESIA.....	2.....	.17,198,157	.36,116	110,068	182,300
455780M*4.....	.CN....	31358D CS 1	FNMA.....	1.....	.514,916	-	-	-
455780M*4.....	.CN....	31418U VN 1	FNMA 30YR.....	1.....	1,658,583	-	-	-
455780M*4.....	.CN....	36202E VP 1	GNMA2 30YR.....	1.....	1,979,324	-	-	-

ASSET VALUATION RESERVE (continued)

Basic Contributions, 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
455780M*4.....	..CN....	61744Y AL 2	MORGAN STANLEY.....	2.....	2,081,305	-.....	-.....	-.....
455780M*4.....	..CN....	912803 BH 5	TREASURY STRIP (PRIN).....	1.....	4,617,263	-.....	-.....	-.....
455780M*4.....	..CN....	912803 DP 5	TREASURY STRIP (PRIN).....	1.....	4,242,201	-.....	-.....	-.....
455780M*4.....	..CN....	912810 FT 0	TREASURY BOND.....	1.....	1,056,441	-.....	-.....	-.....
455780M*4.....	..CN....	912834 DU 9	TREASURY STRIP (INT).....	1.....	1,075,609	-.....	-.....	-.....
560904D#8.....	.R.....		FEDERATION OF MALAYSIA.....	1.....	22,283,906	11,142	35,654	73,537
560904D#8.....	..CN....	3133XE XR 5	FHLB.....	1.....	500,041	-.....	-.....	-.....
560904D#8.....	..CN....	31397H JJ 8	FHR 3316 ED.....	1.....	2,223,058	-.....	-.....	-.....
560904D#8.....	..CN....	837004 BW 9	DOMINION ENERGY SOUTH CAROLINA INC.....	1.....	3,992,106	-.....	-.....	-.....
560904D#8.....	..CN....	912803 BH 5	TREASURY STRIP (PRIN).....	1.....	5,443,587	-.....	-.....	-.....
560904D#8.....	..CN....	912803 DM 2	TREASURY STRIP (PRIN).....	1.....	1,600,609	-.....	-.....	-.....
560904D#8.....	..CN....	912803 DP 5	TREASURY STRIP (PRIN).....	1.....	5,623,486	-.....	-.....	-.....
560904D#8.....	..CN....	912803 EA 7	TREASURY STRIP (PRIN).....	1.....	2,920,376	-.....	-.....	-.....
560904E*1.....	.R.....		FEDERATION OF MALAYSIA.....	1.....	14,634,446	7,317	23,415	48,294
560904E*1.....	..CN....	08161C AE 1	BMARK 2018-B2 A5.....	1.....	1,603,132	-.....	-.....	-.....
560904E*1.....	..CN....	312902 LX 5	FHLMC.....	1.....	2,014,290	-.....	-.....	-.....
560904E*1.....	..CN....	31358D DS 0	FNMA.....	1.....	2,222,817	-.....	-.....	-.....
560904E*1.....	..CN....	912803 BH 5	TREASURY STRIP (PRIN).....	1.....	1,340,512	-.....	-.....	-.....
560904E*1.....	..CN....	912803 DM 2	TREASURY STRIP (PRIN).....	1.....	4,941,785	-.....	-.....	-.....
560904E*1.....	..CN....	912803 DP 5	TREASURY STRIP (PRIN).....	1.....	607,020	-.....	-.....	-.....
560904E*1.....	..CN....	912810 QA 9	TREASURY BOND.....	1.....	1,914,140	-.....	-.....	-.....
455780M@2.....	.R.....		REPUBLIC OF INDONESIA.....	2.....	11,179,150	23,476	71,547	118,499
455780M@2.....	..CN....	3138A6 SC 5	FNMA 30YR.....	1.....	1,205,965	-.....	-.....	-.....
455780M@2.....	..CN....	61744Y AL 2	MORGAN STANLEY.....	2.....	1,271,909	-.....	-.....	-.....
455780M@2.....	..CN....	912803 BH 5	TREASURY STRIP (PRIN).....	1.....	3,083,177	-.....	-.....	-.....
455780M@2.....	..CN....	912803 DP 5	TREASURY STRIP (PRIN).....	1.....	2,935,992	-.....	-.....	-.....
455780M@2.....	..CN....	912810 FT 0	TREASURY BOND.....	1.....	702,876	-.....	-.....	-.....
455780M@2.....	..CN....	912834 DU 9	TREASURY STRIP (INT).....	1.....	1,996,132	-.....	-.....	-.....
78307AP@6.....	.R.....		RUSSIAN FEDERATION.....	2.....	30,038,067	63,080	192,244	318,404
78307AP@6.....	..CN....	12591Y BD 6	COMM 2014-UBS3 AM.....	1.....	2,489,488	-.....	-.....	-.....
78307AP@6.....	..CN....	2027A0 JN 0	COMMONWEALTH BANK OF AUSTRALIA.....	1.....	399,591	-.....	-.....	-.....
78307AP@6.....	..CN....	312902 LX 5	FHLMC.....	1.....	4,279,080	-.....	-.....	-.....
78307AP@6.....	..CN....	3133XE XR 5	FHLB.....	1.....	400,623	-.....	-.....	-.....
78307AP@6.....	..CN....	912803 DK 6	TREASURY STRIP (PRIN).....	1.....	7,885,116	-.....	-.....	-.....
78307AP@6.....	..CN....	912803 DP 5	TREASURY STRIP (PRIN).....	1.....	8,222,374	-.....	-.....	-.....
78307AP@6.....	..CN....	912803 FA 6	TREASURY STRIP (PRIN).....	1.....	1,966,604	-.....	-.....	-.....

ASSET VALUATION RESERVE (continued)

Basic Contributions, 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
78307AP@6.....	.CN.....	912828 2R 0	TREASURY NOTE.....	1.....	4,657,980	-	-	-
560904E@9.....	.R.....		FEDERATION OF MALAYSIA.....	1.....	11,703,445	5,852	18,726	38,621
560904E@9.....	.CN.....	912803 EP 4	TREASURY STRIP (PRIN).....	1.....	11,726,008	-	-	-
46573*CQ1.....	.R.....		CDT12-100_ITRAXX_S26_5Y.....	1.....	237,833,780	118,917	380,534	784,851
46573*CQ1.....	.CN.....	05525M AA 4	BAMLL 2014-520M A.....	1.....	10,224,407	-	-	-
46573*CQ1.....	.CN.....	08160B AD 6	BMARK 2018-B5 A4.....	1.....	2,562,265	-	-	-
46573*CQ1.....	.CN.....	08161B AY 9	BMARK 2018-B3 A5.....	1.....	7,476,579	-	-	-
46573*CQ1.....	.CN.....	08161C AE 1	BMARK 2018-B2 A5.....	1.....	1,302,554	-	-	-
46573*CQ1.....	.CN.....	08162C AD 2	BMARK 2018-B6 A4.....	1.....	8,932,956	-	-	-
46573*CQ1.....	.CN.....	08162P AX 9	BMARK 2018-B1 A5.....	1.....	2,560,933	-	-	-
46573*CQ1.....	.CN.....	12512J AW 4	CD 2018-CD7 A4.....	1.....	2,866,054	-	-	-
46573*CQ1.....	.CN.....	12635W AA 5	COMM 2016-787S A.....	1.....	2,037,358	-	-	-
46573*CQ1.....	.CN.....	17322A AF 9	CGCMT 2014-GC19 AS.....	1.....	5,290,551	-	-	-
46573*CQ1.....	.CN.....	17327F AD 8	CGCMT 2018-B2 A4.....	1.....	4,751,171	-	-	-
46573*CQ1.....	.CN.....	2027A0 JN 0	COMMONWEALTH BANK OF AUSTRALIA	1.....	799,244	-	-	-
46573*CQ1.....	.CN.....	23307D BA 0	DBGS 2018-C1 A4.....	1.....	9,232,853	-	-	-
46573*CQ1.....	.CN.....	3133XE XR 5	FHLB.....	1.....	5,004,911	-	-	-
46573*CQ1.....	.CN.....	31359M GK 3	FNMA BENCHMARK NOTES.....	1.....	891,149	-	-	-
46573*CQ1.....	.CN.....	3136AJ 4R 4	FNMA 2014-23 VZ.....	1.....	2,423,172	-	-	-
46573*CQ1.....	.CN.....	3136AR UZ 9	FNR 2016-23 Z.....	1.....	1,999,221	-	-	-
46573*CQ1.....	.CN.....	3136AY 3Y 7	FNR 2017-99 MZ.....	1.....	6,068,627	-	-	-
46573*CQ1.....	.CN.....	3136FK AA 6	FNS 399 1.....	1.....	2,901,121	-	-	-
46573*CQ1.....	.CN.....	31393F UP 9	FHR 2534 PH.....	1.....	835,746	-	-	-
46573*CQ1.....	.CN.....	31395N FS 1	FNR 2006-45 NX.....	1.....	18,140,558	-	-	-
46573*CQ1.....	.CN.....	31396N VQ 6	FHR 3161 PE.....	1.....	3,637,080	-	-	-
46573*CQ1.....	.CN.....	31396R EU 7	FHR 3149 HE.....	1.....	1,898,050	-	-	-
46573*CQ1.....	.CN.....	31397G 5Y 2	FHR 3287 GD.....	1.....	3,473,191	-	-	-
46573*CQ1.....	.CN.....	31397G RB 8	FHR 3300 PD.....	1.....	1,572,288	-	-	-
46573*CQ1.....	.CN.....	31397H H9 2	FHR 3320 PE.....	1.....	3,376,024	-	-	-
46573*CQ1.....	.CN.....	3140FX KM 3	FNMA 40YR REPERFORMING MODIFIED.....	1.....	11,951,040	-	-	-
46573*CQ1.....	.CN.....	31411D TD 1	FNMA 30YR.....	1.....	1,480,820	-	-	-
46573*CQ1.....	.CN.....	55316L AA 4	MMCLO 2019-2A A1.....	1.....	14,681,594	-	-	-
46573*CQ1.....	.CN.....	880591 DM 1	TVA.....	1.....	9,792,291	-	-	-
46573*CQ1.....	.CN.....	912803 EA 7	TREASURY STRIP (PRIN).....	1.....	42,670,594	-	-	-
46573*CQ1.....	.CN.....	912803 EP 4	TREASURY STRIP (PRIN).....	1.....	3,110,501	-	-	-
46573*CQ1.....	.CN.....	912803 ER 0	TREASURY STRIP (PRIN).....	1.....	4,225,319	-	-	-
46573*CQ1.....	.CN.....	912803 ET 6	TREASURY STRIP (PRIN).....	1.....	18,933,185	-	-	-

ASSET VALUATION RESERVE (continued)

Basic Contributions, 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
46573*CQ1.....	.CN.....	912803 FE 8	TREASURY STRIP (PRIN).....	1.....	1,070,863	-.....	-.....	-.....
46573*CQ1.....	.CN.....	912803 FF 5	TREASURY STRIP.....	1.....	4,417,822	-.....	-.....	-.....
46573*CQ1.....	.CN.....	912810 FT 0	TREASURY BOND.....	1.....	4,897,047	-.....	-.....	-.....
46573*CQ1.....	.CN.....	912828 5D 8	TREASURY NOTE.....	1.....	9,159,145	-.....	-.....	-.....
46573*CS7.....	.R.....		CDT12-100_ITRAXX_S26_5Y.....	1.....	236,979,930	118,490	379,168	782,034
46573*CS7.....	.CN.....	08162P AX 9	BMARK 2018-B1 A5.....	1.....	.852,355	-.....	-.....	-.....
46573*CS7.....	.CN.....	3133XG AY 0	FHLB.....	1.....	15,253,190	-.....	-.....	-.....
46573*CS7.....	.CN.....	31358D DR 2	FNMA.....	1.....	24,899,249	-.....	-.....	-.....
46573*CS7.....	.CN.....	3137FJ EH 8	FHMS K081 A2.....	1.....	2,991,495	-.....	-.....	-.....
46573*CS7.....	.CN.....	38141G CU 6	GOLDMAN SACHS GROUP INC.....	2.....	3,047,426	-.....	-.....	-.....
46573*CS7.....	.CN.....	641062 AL 8	NESTLE HOLDINGS INC.....	1.....	.750,624	-.....	-.....	-.....
46573*CS7.....	.CN.....	73102Q AA 4	POLAR TANKERS INC.....	1.....	4,000,000	-.....	-.....	-.....
46573*CS7.....	.CN.....	912803 BL 6	TREASURY STRIP (PRIN).....	1.....	1,039,603	-.....	-.....	-.....
46573*CS7.....	.CN.....	912803 DG 5	TREASURY STRIP (PRIN).....	1.....	.209,930	-.....	-.....	-.....
46573*CS7.....	.CN.....	912803 DH 3	TREASURY STRIP (PRIN).....	1.....	6,172,733	-.....	-.....	-.....
46573*CS7.....	.CN.....	912803 DM 2	TREASURY STRIP (PRIN).....	1.....	4,729,883	-.....	-.....	-.....
46573*CS7.....	.CN.....	912803 EP 4	TREASURY STRIP (PRIN).....	1.....	64,919,793	-.....	-.....	-.....
46573*CS7.....	.CN.....	912803 EQ 2	TREASURY STRIP (PRIN).....	1.....	.87,645,663	-.....	-.....	-.....
46573*CS7.....	.CN.....	912810 FT 0	TREASURY BOND.....	1.....	.634,305	-.....	-.....	-.....
46573*CS7.....	.CN.....	912810 SC 3	TREASURY BOND.....	1.....	2,695,360	-.....	-.....	-.....
46573*CS7.....	.CN.....	912828 3F 5	TREASURY NOTE.....	1.....	7,215,086	-.....	-.....	-.....
46573*CS7.....	.CN.....	912834 DU 9	TREASURY STRIP (INT).....	1.....	.8,762,283	-.....	-.....	-.....
46573*CW8.....	.R.....		CDT12-100_ITRAXX_S26_5Y.....	2.....	204,616,868	429,695	1,309,548	2,168,939
46573*CW8.....	.CN.....	010392 EE 4	ALABAMA POWER COMPANY.....	1.....	.999,735	-.....	-.....	-.....
46573*CW8.....	.CN.....	23307D BC 6	DBGS 2018-C1 AM.....	1.....	1,994,354	-.....	-.....	-.....
46573*CW8.....	.CN.....	264399 DK 9	DUKE ENERGY CAROLINAS LLC.....	1.....	4,021,429	-.....	-.....	-.....
46573*CW8.....	.CN.....	3133XE XR 5	FHLB.....	1.....	5,289,887	-.....	-.....	-.....
46573*CW8.....	.CN.....	3136AJ 4R 4	FNMA 2014-23 VZ.....	1.....	2,101,458	-.....	-.....	-.....
46573*CW8.....	.CN.....	3137FH HM 8	FHLMC 4821 ZK.....	1.....	4,373,386	-.....	-.....	-.....
46573*CW8.....	.CN.....	31388N GQ 3	FNMA 30YR.....	1.....	.127,017	-.....	-.....	-.....
46573*CW8.....	.CN.....	31397H JJ 8	FHR 3316 ED.....	1.....	.200,959	-.....	-.....	-.....
46573*CW8.....	.CN.....	641062 AL 8	NESTLE HOLDINGS INC.....	1.....	3,135,146	-.....	-.....	-.....
46573*CW8.....	.CN.....	86787E BB 2	TRUIST BANK.....	1.....	8,499,203	-.....	-.....	-.....
46573*CW8.....	.CN.....	904764 AH 0	UNILEVER CAPITAL CORP.....	1.....	5,881,181	-.....	-.....	-.....
46573*CW8.....	.CN.....	912803 DM 2	TREASURY STRIP (PRIN).....	1.....	.30,186,038	-.....	-.....	-.....
46573*CW8.....	.CN.....	912803 EA 7	TREASURY STRIP (PRIN).....	1.....	.11,715,887	-.....	-.....	-.....
46573*CW8.....	.CN.....	912803 EQ 2	TREASURY STRIP (PRIN).....	1.....	4,120,531	-.....	-.....	-.....

ASSET VALUATION RESERVE (continued)

Basic Contributions, 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
46573*CW8.....	..CN....	912803 ER 0	TREASURY STRIP (PRIN).....	1.....	32,916,004	-	-	-
46573*CW8.....	..CN....	912803 ET 6	TREASURY STRIP (PRIN).....	1.....	42,689,143	-	-	-
46573*CW8.....	..CN....	912803 FE 8	TREASURY STRIP (PRIN).....	1.....	9,559,409	-	-	-
46573*CW8.....	..CN....	912803 FF 5	TREASURY STRIP.....	1.....	1,622,600	-	-	-
46573*CW8.....	..CN....	912810 FT 0	TREASURY BOND.....	1.....	1,599,095	-	-	-
46573*CW8.....	..CN....	912810 RD 2	TREASURY BOND.....	1.....	10,828,938	-	-	-
46573*CW8.....	..CN....	912810 RG 5	TREASURY BOND.....	1.....	1,593,175	-	-	-
46573*CW8.....	..CN....	912810 RU 4	TREASURY BOND.....	1.....	2,023,178	-	-	-
46573*CW8.....	..CN....	912810 SC 3	TREASURY BOND.....	1.....	6,499,133	-	-	-
46573*CW8.....	..CN....	912828 5D 8	TREASURY NOTE.....	1.....	2,986,678	-	-	-
46573*CW8.....	..CN....	912834 DU 9	TREASURY STRIP (INT).....	1.....	8,605,560	-	-	-
46573*CX6.....	.R.....		CDT12-100_ITRAXX_S26_5Y.....	2.....	136,410,934	.286,463	.873,030	.1,445,956
46573*CX6.....	..CN....	12512J AW 4	CD 2018-CD7 A4.....	1.....	2,224,395	-	-	-
46573*CX6.....	..CN....	3133XE XR 5	FHLB.....	1.....	1,673,400	-	-	-
46573*CX6.....	..CN....	3136AR UZ 9	FNR 2016-23 Z.....	1.....	2,998,831	-	-	-
46573*CX6.....	..CN....	3137FH HJ 5	FHR 4821 YV.....	1.....	10,776,373	-	-	-
46573*CX6.....	..CN....	3137FH QV 8	FHLMC 4834 AZ.....	1.....	9,690,717	-	-	-
46573*CX6.....	..CN....	3137FJ EH 8	FHMS K081 A2.....	1.....	4,016,640	-	-	-
46573*CX6.....	..CN....	31397H JJ 8	FHR 3316 ED.....	1.....	1,844,377	-	-	-
46573*CX6.....	..CN....	31397W CP 8	FHR 3465 EB.....	1.....	1,276,155	-	-	-
46573*CX6.....	..CN....	31398M LT 1	FNR 2010-13 AC.....	1.....	3,219,000	-	-	-
46573*CX6.....	..CN....	880591 DM 1	TVA.....	1.....	16,970,648	-	-	-
46573*CX6.....	..CN....	912803 BL 6	TREASURY STRIP (PRIN).....	1.....	19,679,947	-	-	-
46573*CX6.....	..CN....	912803 DH 3	TREASURY STRIP (PRIN).....	1.....	8,809,437	-	-	-
46573*CX6.....	..CN....	912803 DK 6	TREASURY STRIP (PRIN).....	1.....	10,321,299	-	-	-
46573*CX6.....	..CN....	912803 DM 2	TREASURY STRIP (PRIN).....	1.....	5,077,329	-	-	-
46573*CX6.....	..CN....	912803 EA 7	TREASURY STRIP (PRIN).....	1.....	1,041,623	-	-	-
46573*CX6.....	..CN....	912803 ET 6	TREASURY STRIP (PRIN).....	1.....	3,643,256	-	-	-
46573*CX6.....	..CN....	912803 EZ 2	TREASURY STRIP (PRIN).....	1.....	6,332,593	-	-	-
46573*CX6.....	..CN....	912810 FT 0	TREASURY BOND.....	1.....	3,866,928	-	-	-
46573*CX6.....	..CN....	912810 SC 3	TREASURY BOND.....	1.....	6,476,500	-	-	-
46573*CX6.....	..CN....	912828 5D 8	TREASURY NOTE.....	1.....	6,073,068	-	-	-
46573*CX6.....	..CN....	912833 Z6 0	TREASURY STRIP (INT).....	1.....	5,521,690	-	-	-
46573*CX6.....	..CN....	912834 DU 9	TREASURY STRIP (INT).....	1.....	4,266,156	-	-	-
76027#EQ4.....	.R.....		Replication of Structured Note.....	1.....	89,120,580	.44,560	.142,593	.294,098
76027#EQ4.....	..CN....	3133XG AY 0	FHLB.....	1.....	14,538,835	-	-	-

ASSET VALUATION RESERVE (continued)

Basic Contributions, 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
76027#EQ4.....	.CN.....	912803 EQ 2	TREASURY STRIP (PRIN).....	1.....	9,703,661	-.....	-.....	-.....
76027#EQ4.....	.CN.....	912810 RZ 3	TREASURY BOND.....	1.....	40,068,248	-.....	-.....	-.....
76027#ER2.....	.R.....	037833 BX 7	Replication of Structured Note.....	1.....	65,821,076	.32,911	105,314	.217,210
76027#ER2.....	.CN.....	040555 CM 4	APPLE INC.....	1.....	4,948,254	-.....	-.....	-.....
76027#ER2.....	.CN.....	05723K AF 7	ARIZONA PUBLIC SERVICE CO.....	1.....	4,440,110	-.....	-.....	-.....
76027#ER2.....	.CN.....	06051G EN 5	BAKER HUGHES A GE COMPANY LLC.....	1.....	4,251,686	-.....	-.....	-.....
76027#ER2.....	.CN.....	071813 BP 3	BANK OF AMERICA CORPORATION.....	1.....	11,010,509	-.....	-.....	-.....
76027#ER2.....	.CN.....	172967 MD 0	BAXTER INTERNATIONAL INC.....	2.....	2,017,817	-.....	-.....	-.....
76027#ER2.....	.CN.....	20030N BZ 3	CITIGROUP INC.....	2.....	4,947,576	-.....	-.....	-.....
76027#ER2.....	.CN.....	2027A0 JN 0	COMCAST CORPORATION.....	1.....	3,988,454	-.....	-.....	-.....
76027#ER2.....	.CN.....	912803 DZ 3	COMMONWEALTH BANK OF AUSTRALIA	1.....	.925,776	-.....	-.....	-.....
76027#ER2.....	.CN.....	912803 EQ 2	TREASURY STRIP (PRIN).....	1.....	14,644,617	-.....	-.....	-.....
76027#ER2.....	.CN.....	912810 RZ 3	TREASURY BOND.....	1.....	2,340,890	-.....	-.....	-.....
76027#CV5.....	.R.....	009279 AC 4	GEORGIA TECH FOUNDATION INC.	1.....	2,420,599	-.....	-.....	-.....
76027#CV5.....	.CN.....	01609W AV 4	ALIBABA GROUP HOLDING LTD.	1.....	.49,204,278	.24,602	78,727	.162,374
76027#CV5.....	.CN.....	20030N BZ 3	CORNING INCORPORATED	1.....	8,714,648	-.....	-.....	-.....
76027#CV5.....	.CN.....	2027A0 JN 0	COMCAST CORPORATION.....	1.....	1,667,045	-.....	-.....	-.....
76027#CV5.....	.CN.....	37363J AK 7	GEORGIA TECH FOUNDATION INC.	1.....	2,592,389	-.....	-.....	-.....
76027#CV5.....	.CN.....	61746B EG 7	MORGAN STANLEY.....	1.....	5,554,658	-.....	-.....	-.....
76027#CV5.....	.CN.....	912803 FA 6	TREASURY STRIP (PRIN).....	2.....	.501,776	-.....	-.....	-.....
76027#CV5.....	.CN.....	912810 RY 6	TREASURY BOND.....	1.....	6,015,664	-.....	-.....	-.....
219350D#9.....	.R.....	912803 DK 6	TREASURY STRIP (PRIN).....	2.....	.611,448	-.....	-.....	-.....
219350D#9.....	.CN.....	912803 DK 6	TREASURY STRIP (PRIN).....	1.....	2,901,050	-.....	-.....	-.....
12524*AA0.....	.R.....	08161C AE 1	CDT12-100_ITRAXX_S28_5Y	2.....	.21,043,841	.44,192	134,681	.223,065
12524*AA0.....	.CN.....	31339M FD 5	TREASURY BOND.....	1.....	.21,095,562	-.....	-.....	-.....
12524*AA0.....	.CN.....	31339M FD 5	BMARK 2018-B2 A5	1.....	.110,834,091	.55,417	177,335	.365,753
12524*AA0.....	.CN.....	31339M FD 5	FHR 2389 ZA	1.....	.9,212,515	-.....	-.....	-.....
12524*AA0.....	.CN.....	31339M FD 5	FHLB	1.....	.2,513,824	-.....	-.....	-.....
12524*AA0.....	.CN.....	31359T Z4 3	FNR 1998-39 GZ	1.....	.1,000,164	-.....	-.....	-.....
12524*AA0.....	.CN.....	34960J AS 4	FCO 2015-6A A1TR	1.....	.567,765	-.....	-.....	-.....
12524*AA0.....	.CN.....	912803 DK 6	TREASURY STRIP (PRIN).....	1.....	.7,268,973	-.....	-.....	-.....
12524*AA0.....	.CN.....	912803 EA 7	TREASURY STRIP (PRIN).....	1.....	.17,687,433	-.....	-.....	-.....
12524*AA0.....	.CN.....	912803 ET 6	TREASURY STRIP (PRIN).....	1.....	.1,012,418	-.....	-.....	-.....
12524*AA0.....	.CN.....	912803 FE 8	TREASURY STRIP (PRIN).....	1.....	.2,526,566	-.....	-.....	-.....
12524*AA0.....	.CN.....	912810 RG 5	TREASURY BOND.....	1.....	.14,813,889	-.....	-.....	-.....
12524*AA0.....	.CN.....	912810 RJ 9	TREASURY BOND.....	1.....	.6,652,094	-.....	-.....	-.....
12524*AA0.....	.CN.....	912810 RJ 9	TREASURY BOND.....	1.....	.31,540,578	-.....	-.....	-.....

ASSET VALUATION RESERVE (continued)

Basic Contributions, 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
12524*AA0.....	.CN.....	912828 2R 0	TREASURY NOTE.....	1.....	7,129,404	-.....	-.....	-.....
12524*AA0.....	.CN.....	912828 3F 5	TREASURY NOTE.....	1.....	499,947	-.....	-.....	-.....
12524*AA0.....	.CN.....	912833 4U 1	TREASURY STRIP (INT).....	1.....	400,890	-.....	-.....	-.....
12524*AA0.....	.CN.....	912833 4W 7	TREASURY STRIP (INT).....	1.....	200,518	-.....	-.....	-.....
12524*AA0.....	.CN.....	912833 7W 4	TREASURY STRIP (INT).....	1.....	1,201,949	-.....	-.....	-.....
12524*AA0.....	.CN.....	912833 LN 8	TREASURY STRIP (INT).....	1.....	4,150,853	-.....	-.....	-.....
12524*AA0.....	.CN.....	912834 DU 9	TREASURY STRIP (INT).....	1.....	1,077,095	-.....	-.....	-.....
12524#AD0.....	R.....		CDT6-12_ITRAXX_S28_5Y.....	1.....	55,793,437	.27,897	.89,269	.184,118
12524#AD0.....	.CN.....	149123 BK 6	CATERPILLAR INC.....	1.....	1,295,589	-.....	-.....	-.....
12524#AD0.....	.CN.....	171232 AQ 4	CHUBB CORPORATION.....	1.....	1,996,340	-.....	-.....	-.....
12524#AD0.....	.CN.....	3136AF BG 8	FNR 2013-72 Z.....	1.....	623,626	-.....	-.....	-.....
12524#AD0.....	.CN.....	3136AP 3S 9	FNR 2015-65 LZ.....	1.....	5,668,254	-.....	-.....	-.....
12524#AD0.....	.CN.....	438516 AT 3	HONEYWELL INTERNATIONAL INC.....	1.....	2,929,394	-.....	-.....	-.....
12524#AD0.....	.CN.....	46647P AK 2	JPMORGAN CHASE & CO.....	1.....	2,850,000	-.....	-.....	-.....
12524#AD0.....	.CN.....	912803 CX 9	TREASURY STRIP (PRIN).....	1.....	2,801,561	-.....	-.....	-.....
12524#AD0.....	.CN.....	912803 DA 8	TREASURY STRIP (PRIN).....	1.....	1,085,574	-.....	-.....	-.....
12524#AD0.....	.CN.....	912803 DH 3	TREASURY STRIP (PRIN).....	1.....	1,198,386	-.....	-.....	-.....
12524#AD0.....	.CN.....	912803 DM 2	TREASURY STRIP (PRIN).....	1.....	1,892,550	-.....	-.....	-.....
12524#AD0.....	.CN.....	912803 ET 6	TREASURY STRIP (PRIN).....	1.....	3,749,550	-.....	-.....	-.....
12524#AD0.....	.CN.....	912803 FA 6	TREASURY STRIP (PRIN).....	1.....	22,403,689	-.....	-.....	-.....
12524#AD0.....	.CN.....	912810 SD 1	TREASURY BOND.....	1.....	501,145	-.....	-.....	-.....
12524#AD0.....	.CN.....	912828 2R 0	TREASURY NOTE.....	1.....	3,396,076	-.....	-.....	-.....
12524#AD0.....	.CN.....	912828 3F 5	TREASURY NOTE.....	1.....	1,006,508	-.....	-.....	-.....
12524#AD0.....	.CN.....	912833 LN 8	TREASURY STRIP (INT).....	1.....	2,244,222	-.....	-.....	-.....
12603*AA4.....	R.....		CDT7-15_IG29_5Y.....	1.....	52,612,054	.26,306	.84,179	.173,620
12603*AA4.....	.CN.....	31358D DS 0	FNMA.....	1.....	542,229	-.....	-.....	-.....
12603*AA4.....	.CN.....	3137FH LU 5	FHLMC 4824 ZE.....	1.....	197,915	-.....	-.....	-.....
12603*AA4.....	.CN.....	638671 AE 7	NATIONWIDE MUTUAL INSURANCE COMPAN.....	1.....	9,836,143	-.....	-.....	-.....
12603*AA4.....	.CN.....	912803 BJ 1	TREASURY STRIP (PRIN).....	1.....	1,287	-.....	-.....	-.....
12603*AA4.....	.CN.....	912803 BL 6	TREASURY STRIP (PRIN).....	1.....	8,617,237	-.....	-.....	-.....
12603*AA4.....	.CN.....	912810 FT 0	TREASURY BOND.....	1.....	7,184,410	-.....	-.....	-.....
12603*AA4.....	.CN.....	912810 QY 7	TREASURY BOND.....	1.....	20,120,855	-.....	-.....	-.....
12603*AA4.....	.CN.....	912828 3F 5	TREASURY NOTE.....	1.....	3,534,198	-.....	-.....	-.....
12603*AA4.....	.CN.....	912833 LN 8	TREASURY STRIP (INT).....	1.....	2,244,222	-.....	-.....	-.....
12524#AE8.....	R.....		CDT6-12_ITRAXX_S30_5Y.....	1.....	41,072,155	.20,536	.65,715	.135,538
12524#AE8.....	.CN.....	3133XE XR 5	FHLB.....	1.....	1,000,081	-.....	-.....	-.....
12524#AE8.....	.CN.....	31397W 6U 4	FHR 3456 CK.....	1.....	5,223,065	-.....	-.....	-.....

ASSET VALUATION RESERVE (continued)

Basic Contributions, 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
12524#AE8.....	.CN.....	38148Y AA 6	GOLDMAN SACHS GROUP INC/THE	2.....	1,001,436	-	-	-
12524#AE8.....	.CN.....	880591 DM 1	TVA	1.....	3,928,135	-	-	-
12524#AE8.....	.CN.....	912803 EQ 2	TREASURY STRIP (PRIN)	1.....	8,499,932	-	-	-
12524#AE8.....	.CN.....	912803 EZ 2	TREASURY STRIP (PRIN)	1.....	19,497,197	-	-	-
12524#AE8.....	.CN.....	912810 RG 5	TREASURY BOND	1.....	1,291,689	-	-	-
12524#AE8.....	.CN.....	912828 3F 5	TREASURY NOTE	1.....	299,968	-	-	-
12524#AE8.....	.CN.....	912833 4W 7	TREASURY STRIP (INT)	1.....	401,036	-	-	-
12524#AF5.....	R.....		CDT6-12_ITRAXX_S30_5Y	1.....	43,478,257	.21,739	.69,565	.143,478
12524#AF5.....	.CN.....	912803 CG 6	TREASURY STRIP (PRIN)	1.....	12,215,190	-	-	-
12524#AF5.....	.CN.....	912803 EQ 2	TREASURY STRIP (PRIN)	1.....	16,866,403	-	-	-
12524#AF5.....	.CN.....	912803 FF 5	TREASURY STRIP	1.....	13,713,685	-	-	-
12524#AF5.....	.CN.....	912810 RH 3	TREASURY BOND	1.....	784,091	-	-	-
12516@AD2.....	R.....		CDT7-15_IG31_5Y	1.....	25,043,784	.12,522	.40,070	.82,644
12516@AD2.....	.CN.....	912803 ER 0	TREASURY STRIP (PRIN)	1.....	3,598,516	-	-	-
12516@AD2.....	.CN.....	912803 EZ 2	TREASURY STRIP (PRIN)	1.....	18,103,413	-	-	-
12516@AD2.....	.CN.....	912803 FE 8	TREASURY STRIP (PRIN)	1.....	3,224,193	-	-	-
12524#AG3.....	R.....		CDT6-12_ITRAXX_S30_5Y	1.....	26,629,195	.13,315	.42,607	.87,876
12524#AG3.....	.CN.....	34960J AS 4	FCO 2015-6A A1TR	1.....	7,138,002	-	-	-
12524#AG3.....	.CN.....	912803 DH 3	TREASURY STRIP (PRIN)	1.....	710,256	-	-	-
12524#AG3.....	.CN.....	912803 FA 6	TREASURY STRIP (PRIN)	1.....	4,275,830	-	-	-
12524#AG3.....	.CN.....	912810 QS 0	TREASURY BOND	1.....	7,275,684	-	-	-
12524#AG3.....	.CN.....	912810 RD 2	TREASURY BOND	1.....	6,005,622	-	-	-
12524#AG3.....	.CN.....	912810 RH 3	TREASURY BOND	1.....	1,521,148	-	-	-
12606@AA9.....	R.....		CDT7-15_IG31_5Y	1.....	35,888,266	.17,944	.57,421	.118,431
12606@AA9.....	.CN.....	3133XE XR 5	FHLB	1.....	9,497,467	-	-	-
12606@AA9.....	.CN.....	3136AU J2 8	FNR 2016-100 EZ	1.....	6,789,590	-	-	-
12606@AA9.....	.CN.....	34960J AS 4	FCO 2015-6A A1TR	1.....	9,524,647	-	-	-
12606@AA9.....	.CN.....	880591 DM 1	TVA	1.....	293,231	-	-	-
12606@AA9.....	.CN.....	912803 EA 7	TREASURY STRIP (PRIN)	1.....	6,988,329	-	-	-
12606@AA9.....	.CN.....	912803 FE 8	TREASURY STRIP (PRIN)	1.....	2,044,644	-	-	-
12606@AA9.....	.CN.....	912810 FT 0	TREASURY BOND	1.....	1,006,202	-	-	-
12607*AA0.....	R.....		CDT15-100_MET_2019_A	1.....	168,601,149	.84,301	.269,762	.556,384
12607*AA0.....	.CN.....	002364 AB 3	EXPORT-IMPORT BANK OF CHINA	1.....	1,000,415	-	-	-
12607*AA0.....	.CN.....	312902 LX 5	FHLMC	1.....	3,307,582	-	-	-
12607*AA0.....	.CN.....	3133XE XR 5	FHLB	1.....	2,740,919	-	-	-
12607*AA0.....	.CN.....	3134A2 G7 7	FHLMC	1.....	408,401	-	-	-
12607*AA0.....	.CN.....	3134A4 AB 0	FHLMC	1.....	12,040,443	-	-	-

ASSET VALUATION RESERVE (continued)

Basic Contributions, 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
12607*AA0.....	..CN....	31358D CS 1	FNMA.....	1.....	4,384,844	-.....	-.....	-.....
12607*AA0.....	..CN....	31359M EU 3	FNMA BENCHMARK NOTES.....	1.....	2,294,697	-.....	-.....	-.....
12607*AA0.....	..CN....	3136AR QF 8	FNR 2016-11 JZ.....	1.....	1,698,935	-.....	-.....	-.....
12607*AA0.....	..CN....	31371N J5 5	FNMA 30YR.....	1.....	800,849	-.....	-.....	-.....
12607*AA0.....	..CN....	31371N P5 8	FNMA 30YR.....	1.....	804,665	-.....	-.....	-.....
12607*AA0.....	..CN....	3137FE GP 9	FHR 4769 QL.....	1.....	2,000,933	-.....	-.....	-.....
12607*AA0.....	..CN....	31385W 2S 7	FNMA 30YR.....	1.....	181,237	-.....	-.....	-.....
12607*AA0.....	..CN....	31388N GQ 3	FNMA 30YR.....	1.....	17,797	-.....	-.....	-.....
12607*AA0.....	..CN....	3138LT JD 1	FNMA 30YR.....	1.....	4,963,549	-.....	-.....	-.....
12607*AA0.....	..CN....	31402R DF 3	FNMA 30YR.....	1.....	1,244,135	-.....	-.....	-.....
12607*AA0.....	..CN....	31410Q A9 2	FNMA 30YR.....	1.....	1,319,058	-.....	-.....	-.....
12607*AA0.....	..CN....	31411A JT 3	FNMA 30YR.....	1.....	1,323,022	-.....	-.....	-.....
12607*AA0.....	..CN....	31414G GZ 6	FNMA 30YR.....	1.....	1,980,074	-.....	-.....	-.....
12607*AA0.....	..CN....	76116E GJ 3	RESOLUTION FUNDING STRIP.....	1.....	18,926,389	-.....	-.....	-.....
12607*AA0.....	..CN....	76116E GP 9	RESOLUTION FUNDING CORP.....	1.....	4,030,199	-.....	-.....	-.....
12607*AA0.....	..CN....	912803 BL 6	TREASURY STRIP (PRIN).....	1.....	7,747,591	-.....	-.....	-.....
12607*AA0.....	..CN....	912803 CG 6	TREASURY STRIP (PRIN).....	1.....	5,130,325	-.....	-.....	-.....
12607*AA0.....	..CN....	912803 EQ 2	TREASURY STRIP (PRIN).....	1.....	14,636,274	-.....	-.....	-.....
12607*AA0.....	..CN....	912803 FF 5	TREASURY STRIP.....	1.....	683,897	-.....	-.....	-.....
12607*AA0.....	..CN....	912810 RG 5	TREASURY BOND.....	1.....	25,633,144	-.....	-.....	-.....
12607*AA0.....	..CN....	912810 SD 1	TREASURY BOND.....	1.....	18,014,626	-.....	-.....	-.....
12607*AA0.....	..CN....	912828 2R 0	TREASURY NOTE.....	1.....	2,002,404	-.....	-.....	-.....
12607*AA0.....	..CN....	912833 7V 6	TREASURY STRIP (INT).....	1.....	861,653	-.....	-.....	-.....
12607*AA0.....	..CN....	912833 QB 9	TREASURY STRIP (INT).....	1.....	24,657,714	-.....	-.....	-.....
12607*AA0.....	..CN....	912833 XU 9	TREASURY STRIP (INT).....	1.....	3,765,379	-.....	-.....	-.....
12524#AJ7.....	.R.....		CDT6-12_ITRAXX_S30_5Y.....	1.....	40,747,171	.20,374	.65,195	.134,466
12524#AJ7.....	..CN....	3131XQ ST 4	FHLMC 30YR UMBS MIRROR.....	1.....	1,998,643	-.....	-.....	-.....
12524#AJ7.....	..CN....	3132A4 PD 4	FHLMC 30YR UMBS MIRROR.....	1.....	1,990,151	-.....	-.....	-.....
12524#AJ7.....	..CN....	3132A5 FB 6	FHLMC 30YR UMBS MIRROR.....	1.....	1,499,744	-.....	-.....	-.....
12524#AJ7.....	..CN....	3137FG ZT 5	FHMS K079 A2.....	1.....	1,797,318	-.....	-.....	-.....
12524#AJ7.....	..CN....	3140J5 SF 7	FNMA 30YR.....	1.....	1,199,596	-.....	-.....	-.....
12524#AJ7.....	..CN....	3140JA ND 6	FNMA 30YR.....	1.....	21,790,979	-.....	-.....	-.....
12524#AJ7.....	..CN....	31418S AA 7	FNMA 30YR.....	1.....	1,676,373	-.....	-.....	-.....
12524#AJ7.....	..CN....	31418T DY 0	FNMA 30YR.....	1.....	3,392,789	-.....	-.....	-.....
12524#AJ7.....	..CN....	912828 2R 0	TREASURY NOTE.....	1.....	2,000,129	-.....	-.....	-.....
12524#AJ7.....	..CN....	912828 3F 5	TREASURY NOTE.....	1.....	3,604,120	-.....	-.....	-.....

ASSET VALUATION RESERVE (continued)

Basic Contributions, 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
12524#AK4.....	.R.....	CDT6-12_ITRAXX_S30_5Y.....	1.....	.40,837,816	.20,419	.65,341	.134,765	
12524#AK4.....	.CN....	3131XQ ST 4 FHLMC 30YR UMBS MIRROR.....	1.....	.2,997,964	-	-	-	
12524#AK4.....	.CN....	3132A4 PD 4 FHLMC 30YR UMBS MIRROR.....	1.....	.1,990,412	-	-	-	
12524#AK4.....	.CN....	3132A5 FB 6 FHLMC 30YR UMBS MIRROR.....	1.....	.1,599,727	-	-	-	
12524#AK4.....	.CN....	3137FG ZT 5 FHMS K079 A2.....	1.....	.1,496,967	-	-	-	
12524#AK4.....	.CN....	3140J5 SF 7 FNMA 30YR.....	1.....	.999,663	-	-	-	
12524#AK4.....	.CN....	31418C U7 7 FNMA 30YR.....	1.....	.12,432,522	-	-	-	
12524#AK4.....	.CN....	31418T DY 0 FNMA 30YR.....	1.....	.3,464,890	-	-	-	
12524#AK4.....	.CN....	31419K F7 5 FNMA 30YR.....	1.....	.1,998,881	-	-	-	
12524#AK4.....	.CN....	912828 2R 0 TREASURY NOTE.....	1.....	.2,000,129	-	-	-	
12524#AK4.....	.CN....	912828 3F 5 TREASURY NOTE.....	1.....	.10,550,112	-	-	-	
12524#AK4.....	.CN....	912828 XB 1 TREASURY NOTE.....	1.....	.1,505,264	-	-	-	
12524#AH1.....	.R.....	CDT6-12_ITRAXX_S30_5Y.....	1.....	.40,525,754	.20,263	.64,841	.133,735	
12524#AH1.....	.CN....	3131XQ ST 4 FHLMC 30YR UMBS MIRROR.....	1.....	.2,498,303	-	-	-	
12524#AH1.....	.CN....	3132A4 PD 4 FHLMC 30YR UMBS MIRROR.....	1.....	.1,990,151	-	-	-	
12524#AH1.....	.CN....	3132A5 FB 6 FHLMC 30YR UMBS MIRROR.....	1.....	.699,880	-	-	-	
12524#AH1.....	.CN....	3136A6 LB 8 FNR 2012-62 PI.....	1.....	.1,042,229	-	-	-	
12524#AH1.....	.CN....	3137A4 FA 0 FHR 3779 KI.....	1.....	.304,342	-	-	-	
12524#AH1.....	.CN....	3137AT B6 8 FHR 4096 GI.....	1.....	.344,396	-	-	-	
12524#AH1.....	.CN....	3140J5 SF 7 FNMA 30YR.....	1.....	.30,489,449	-	-	-	
12524#AH1.....	.CN....	31418T DY 0 FNMA 30YR.....	1.....	.2,515,551	-	-	-	
12524#AH1.....	.CN....	912828 2R 0 TREASURY NOTE.....	1.....	.900,058	-	-	-	
12524*AB8.....	.R.....	CDT12-100_ITRAXX_S30_5Y.....	1.....	.138,977,321	.69,489	.222,364	.458,625	
12524*AB8.....	.CN....	3132A5 FB 6 FHLMC 30YR UMBS MIRROR.....	1.....	.599,897	-	-	-	
12524*AB8.....	.CN....	31418U BP 8 FNMA 30YR.....	1.....	.5,755,095	-	-	-	
12524*AB8.....	.CN....	31419K F7 5 FNMA 30YR.....	1.....	.2,998,432	-	-	-	
12524*AB8.....	.CN....	912828 3F 5 TREASURY NOTE.....	1.....	.5,005,722	-	-	-	
12524*AB8.....	.CN....	912828 XB 1 TREASURY NOTE.....	1.....	.118,471,368	-	-	-	
12524*AB8.....	.CN....	912828 YS 3 TREASURY NOTE.....	1.....	.3,500,142	-	-	-	
12730@AA8.....	.R.....	CDT30-100_MET_2020_A.....	1.....	.114,795,139	.57,398	.183,672	.378,824	
12730@AA8.....	.CN....	3133XE XR 5 FHLB.....	1.....	.39,917,782	-	-	-	
12730@AA8.....	.CN....	3136AR UZ 9 FNR 2016-23 Z.....	1.....	.9,543,492	-	-	-	
12730@AA8.....	.CN....	3137BQ FT 9 FHR 4590 TZ.....	1.....	.2,786,035	-	-	-	
12730@AA8.....	.CN....	3137FE GP 9 FHR 4769 QL.....	1.....	.5,751,134	-	-	-	
12730@AA8.....	.CN....	912803 CZ 4 TREASURY STRIP (PRIN).....	1.....	.15,501,411	-	-	-	
12730@AA8.....	.CN....	912803 DA 8 TREASURY STRIP (PRIN).....	1.....	.9,352,463	-	-	-	
12730@AA8.....	.CN....	912803 DJ 9 TREASURY STRIP (PRIN).....	1.....	.8,227,686	-	-	-	

ASSET VALUATION RESERVE (continued)

Basic Contributions, 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
12730@AA8.....	.CN.....	912803 DP 5	TREASURY STRIP (PRIN).....	1.....	7,090,719	-.....	-.....	-.....
12730@AA8.....	.CN.....	912803 EZ 2	TREASURY STRIP (PRIN).....	1.....	4,213,313	-.....	-.....	-.....
12730@AA8.....	.CN.....	912803 FA 6	TREASURY STRIP (PRIN).....	1.....	2,044,777	-.....	-.....	-.....
12730@AA8.....	.CN.....	912828 6T 2	TREASURY NOTE.....	1.....	8,145,879	-.....	-.....	-.....
12730@AA8.....	.CN.....	912833 QB 9	TREASURY STRIP (INT).....	1.....	2,220,448	-.....	-.....	-.....
78307AV#7.....	.R.....		RUSSIAN FEDERATION.....	2Z.....	20,563,401	.43,183	131,606	.217,972
78307AV#7.....	.CN.....	912803 DJ 9	TREASURY STRIP (PRIN).....	1.....	7,207,728	-.....	-.....	-.....
78307AV#7.....	.CN.....	912803 DP 5	TREASURY STRIP (PRIN).....	1.....	7,252,045	-.....	-.....	-.....
78307AV#7.....	.CN.....	912810 RH 3	TREASURY BOND.....	1.....	7,062,074	-.....	-.....	-.....
455780T*7.....	.R.....		REPUBLIC OF INDONESIA.....	2Z.....	20,360,756	.42,758	130,309	.215,824
455780T*7.....	.CN.....	912803 DJ 9	TREASURY STRIP (PRIN).....	1.....	7,098,854	-.....	-.....	-.....
455780T*7.....	.CN.....	912810 RJ 9	TREASURY BOND.....	1.....	6,924,618	-.....	-.....	-.....
455780T*7.....	.CN.....	912833 RZ 5	TREASURY STRIP (INT).....	1.....	7,156,576	-.....	-.....	-.....
455780T@5.....	.R.....		REPUBLIC OF INDONESIA.....	2Z.....	20,082,713	.42,174	128,529	.212,877
455780T@5.....	.CN.....	912803 DJ 9	TREASURY STRIP (PRIN).....	1.....	7,094,380	-.....	-.....	-.....
455780T@5.....	.CN.....	912803 DM 2	TREASURY STRIP (PRIN).....	1.....	7,057,172	-.....	-.....	-.....
455780T@5.....	.CN.....	912833 RZ 5	TREASURY STRIP (INT).....	1.....	7,150,816	-.....	-.....	-.....
990506798.....	.R.....		CDX.NA.IG.35.....	2Z.....	706,300,381	.1,483,231	4,520,322	.7,486,784
990506798.....	.CN.....	08162V AG 3	BMARK 2019-B10 AM.....	1.....	1,537,735	-.....	-.....	-.....
990506798.....	.CN.....	3131Y7 TD 9	FHLMC 30YR UMBS MIRROR.....	1.....	3,113,073	-.....	-.....	-.....
990506798.....	.CN.....	3132A5 FB 6	FHLMC 30YR UMBS MIRROR.....	1.....	17,534,890	-.....	-.....	-.....
990506798.....	.CN.....	31339D KW 7	FHR 2415 PE.....	1.....	.953,449	-.....	-.....	-.....
990506798.....	.CN.....	3134A4 AA 2	FHLMC REFERENCE NOTES.....	1.....	1,199,739	-.....	-.....	-.....
990506798.....	.CN.....	3134A4 AB 0	FHLMC.....	1.....	15,120,097	-.....	-.....	-.....
990506798.....	.CN.....	31358D CS 1	FNMA.....	1.....	1,175,607	-.....	-.....	-.....
990506798.....	.CN.....	31359M EU 3	FNMA BENCHMARK NOTES.....	1.....	.20,266,161	-.....	-.....	-.....
990506798.....	.CN.....	3136AD F6 1	FNR 2013-40 VZ.....	1.....	6,486,030	-.....	-.....	-.....
990506798.....	.CN.....	3136AU C7 4	FNR 2016-99 KZ.....	1.....	1,982,941	-.....	-.....	-.....
990506798.....	.CN.....	3137B2 A9 1	FHR 4199 DZ.....	1.....	.599,556	-.....	-.....	-.....
990506798.....	.CN.....	3137B5 4G 5	FHR 4259 MY.....	1.....	.200,212	-.....	-.....	-.....
990506798.....	.CN.....	3137BJ LM 3	FHR 4468 JL.....	1.....	.7,842,370	-.....	-.....	-.....
990506798.....	.CN.....	3137FE GP 9	FHR 4769 QL.....	1.....	4,000,186	-.....	-.....	-.....
990506798.....	.CN.....	31393Y YT 6	FNR 2004-45 DB.....	1.....	.800,000	-.....	-.....	-.....
990506798.....	.CN.....	3140J9 FA 4	FNMA 30YR.....	1.....	2,199,184	-.....	-.....	-.....
990506798.....	.CN.....	3140X4 PR 1	FNMA 30YR UMBS SUPER.....	1.....	12,056,048	-.....	-.....	-.....
990506798.....	.CN.....	38378Y G9 4	GNR 2014-2 IM.....	1.....	1,313,095	-.....	-.....	-.....
990506798.....	.CN.....	912803 CG 6	TREASURY STRIP (PRIN).....	1.....	.26,099,070	-.....	-.....	-.....

ASSET VALUATION RESERVE (continued)

Basic Contributions, 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
990506798.....	..CN....	912803 CX 9	TREASURY STRIP (PRIN).....	1.....	90,413,723	-.....	-.....	-.....
990506798.....	..CN....	912803 DA 8	TREASURY STRIP (PRIN).....	1.....	13,926,051	-.....	-.....	-.....
990506798.....	..CN....	912803 DH 3	TREASURY STRIP (PRIN).....	1.....	22,217,705	-.....	-.....	-.....
990506798.....	..CN....	912803 DJ 9	TREASURY STRIP (PRIN).....	1.....	9,511,464	-.....	-.....	-.....
990506798.....	..CN....	912803 DK 6	TREASURY STRIP (PRIN).....	1.....	1,219,366	-.....	-.....	-.....
990506798.....	..CN....	912803 DM 2	TREASURY STRIP (PRIN).....	1.....	26,063,581	-.....	-.....	-.....
990506798.....	..CN....	912803 DP 5	TREASURY STRIP (PRIN).....	1.....	42,555,864	-.....	-.....	-.....
990506798.....	..CN....	912803 EA 7	TREASURY STRIP (PRIN).....	1.....	29,423,063	-.....	-.....	-.....
990506798.....	..CN....	912803 EH 2	TREASURY STRIP (PRIN).....	1.....	18,807,531	-.....	-.....	-.....
990506798.....	..CN....	912803 EQ 2	TREASURY STRIP (PRIN).....	1.....	31,232,527	-.....	-.....	-.....
990506798.....	..CN....	912803 ER 0	TREASURY STRIP (PRIN).....	1.....	78,770,726	-.....	-.....	-.....
990506798.....	..CN....	912803 FA 6	TREASURY STRIP (PRIN).....	1.....	24,860,560	-.....	-.....	-.....
990506798.....	..CN....	912803 FF 5	TREASURY STRIP.....	1.....	4,371,312	-.....	-.....	-.....
990506798.....	..CN....	912810 FT 0	TREASURY BOND.....	1.....	7,976,524	-.....	-.....	-.....
990506798.....	..CN....	912810 PT 9	TREASURY BOND.....	1.....	2,650,155	-.....	-.....	-.....
990506798.....	..CN....	912810 QA 9	TREASURY BOND.....	1.....	28,689,442	-.....	-.....	-.....
990506798.....	..CN....	912810 SD 1	TREASURY BOND.....	1.....	14,417,326	-.....	-.....	-.....
990506798.....	..CN....	912810 SK 5	TREASURY BOND.....	1.....	399,905	-.....	-.....	-.....
990506798.....	..CN....	912828 2R 0	TREASURY NOTE.....	1.....	8,112,192	-.....	-.....	-.....
990506798.....	..CN....	912828 3F 5	TREASURY NOTE.....	1.....	439,821	-.....	-.....	-.....
990506798.....	..CN....	912828 4V 9	TREASURY NOTE.....	1.....	995,311	-.....	-.....	-.....
990506798.....	..CN....	912828 YS 3	TREASURY NOTE.....	1.....	94,025,463	-.....	-.....	-.....
990506798.....	..CN....	912833 QB 9	TREASURY STRIP (INT).....	1.....	2,447,134	-.....	-.....	-.....
990506798.....	..CN....	912833 XU 9	TREASURY STRIP (INT).....	1.....	9,262,430	-.....	-.....	-.....
990506798.....	..CN....	912833 XZ 8	TREASURY STRIP (INT).....	1.....	3,253,037	-.....	-.....	-.....
990506798.....	..CN....	912834 QH 4	TREASURY STRIP (INT).....	1.....	603,600	-.....	-.....	-.....
990506801.....	.R....		CDX.NA.IG.35.....	2Z.....	533,366,969	1,120,071	3,413,549	5,653,690
990506801.....	..CN....	12593J BE 5	COMM 2015-CR24 A4.....	1.....	1,932,595	-.....	-.....	-.....
990506801.....	..CN....	141781 AE 4	CARGILL INC.....	1.....	1,487,598	-.....	-.....	-.....
990506801.....	..CN....	17305E GS 8	CCCIT 2018-A7 A7.....	1.....	8,691,972	-.....	-.....	-.....
990506801.....	..CN....	31329J G9 2	FHLMC 30YR UMBS MIRROR.....	1.....	13,954,045	-.....	-.....	-.....
990506801.....	..CN....	3133XE XR 5	FHLB.....	1.....	1,819,932	-.....	-.....	-.....
990506801.....	..CN....	3134A4 AB 0	FHLMC.....	1.....	270,095	-.....	-.....	-.....
990506801.....	..CN....	31358D CS 1	FNMA.....	1.....	24,268,701	-.....	-.....	-.....
990506801.....	..CN....	3136AQ 5N 6	FNR 2016-9 A.....	1.....	99,991	-.....	-.....	-.....
990506801.....	..CN....	3137A4 MP 9	FHR 3770 QZ.....	1.....	799,340	-.....	-.....	-.....
990506801.....	..CN....	3137F4 FT 4	FHR 4778 LZ.....	1.....	2,949,262	-.....	-.....	-.....

ASSET VALUATION RESERVE (continued)

Basic Contributions, 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
990506801.....	.CN....	31396E XR 2	FHR 3061 ZE.....	1.....	6,324,118	-.....	-.....	-.....
990506801.....	.CN....	31396K BG 6	FNR 2006-65 HG.....	1.....	8,097,286	-.....	-.....	-.....
990506801.....	.CN....	31398T LP 4	FNR 2010-75 ZA.....	1.....	932,643	-.....	-.....	-.....
990506801.....	.CN....	3140H5 JV 4	FNMA 30YR.....	1.....	4,985,097	-.....	-.....	-.....
990506801.....	.CN....	76116E GP 9	RESOLUTION FUNDING CORP.....	1.....	404,382	-.....	-.....	-.....
990506801.....	.CN....	76116F AB 3	RESOLUTION FUNDING CORP.....	1.....	2,545,247	-.....	-.....	-.....
990506801.....	.CN....	78413M AC 2	SFAVE 2015-5AVE A2A.....	1.....	6,304,314	-.....	-.....	-.....
990506801.....	.CN....	912803 BJ 1	TREASURY STRIP (PRIN).....	1.....	2,267,700	-.....	-.....	-.....
990506801.....	.CN....	912803 BL 6	TREASURY STRIP (PRIN).....	1.....	57,477,340	-.....	-.....	-.....
990506801.....	.CN....	912803 CG 6	TREASURY STRIP (PRIN).....	1.....	11,734,822	-.....	-.....	-.....
990506801.....	.CN....	912803 CK 7	TREASURY STRIP (PRIN).....	1.....	25,065,325	-.....	-.....	-.....
990506801.....	.CN....	912803 CX 9	TREASURY STRIP (PRIN).....	1.....	6,793,131	-.....	-.....	-.....
990506801.....	.CN....	912803 DA 8	TREASURY STRIP (PRIN).....	1.....	606,618	-.....	-.....	-.....
990506801.....	.CN....	912803 DH 3	TREASURY STRIP (PRIN).....	1.....	2,339,007	-.....	-.....	-.....
990506801.....	.CN....	912803 DM 2	TREASURY STRIP (PRIN).....	1.....	6,660,262	-.....	-.....	-.....
990506801.....	.CN....	912803 DP 5	TREASURY STRIP (PRIN).....	1.....	43,251,996	-.....	-.....	-.....
990506801.....	.CN....	912803 EA 7	TREASURY STRIP (PRIN).....	1.....	49,379,922	-.....	-.....	-.....
990506801.....	.CN....	912803 ER 0	TREASURY STRIP (PRIN).....	1.....	2,735,800	-.....	-.....	-.....
990506801.....	.CN....	912803 ET 6	TREASURY STRIP (PRIN).....	1.....	19,783,763	-.....	-.....	-.....
990506801.....	.CN....	912803 FA 6	TREASURY STRIP (PRIN).....	1.....	13,765,768	-.....	-.....	-.....
990506801.....	.CN....	912803 FE 8	TREASURY STRIP (PRIN).....	1.....	3,005,617	-.....	-.....	-.....
990506801.....	.CN....	912810 FT 0	TREASURY BOND.....	1.....	20,876,753	-.....	-.....	-.....
990506801.....	.CN....	912810 PT 9	TREASURY BOND.....	1.....	12,000,607	-.....	-.....	-.....
990506801.....	.CN....	912810 PU 6	TREASURY BOND.....	1.....	19,992,093	-.....	-.....	-.....
990506801.....	.CN....	912810 QA 9	TREASURY BOND.....	1.....	16,629,396	-.....	-.....	-.....
990506801.....	.CN....	912810 QD 3	TREASURY BOND.....	1.....	11,422,079	-.....	-.....	-.....
990506801.....	.CN....	912810 QE 1	TREASURY BOND.....	1.....	5,286,210	-.....	-.....	-.....
990506801.....	.CN....	912810 RU 4	TREASURY BOND.....	1.....	1,000,366	-.....	-.....	-.....
990506801.....	.CN....	912810 SD 1	TREASURY BOND.....	1.....	22,545,190	-.....	-.....	-.....
990506801.....	.CN....	912828 2R 0	TREASURY NOTE.....	1.....	13,041,858	-.....	-.....	-.....
990506801.....	.CN....	912828 3F 5	TREASURY NOTE.....	1.....	6,851,470	-.....	-.....	-.....
990506801.....	.CN....	912828 YS 3	TREASURY NOTE.....	1.....	60,219,620	-.....	-.....	-.....
990506801.....	.CN....	912833 QB 9	TREASURY STRIP (INT).....	1.....	1,165,022	-.....	-.....	-.....
9906845-1.....	R.....		CDX.NA.IG.35	2Z.....	266,297,596	559,225	1,704,305	2,822,755
9906845-1.....	.CN....	06035R AS 5	BANK 2018-BN14 A4.....	1.....	199,698	-.....	-.....	-.....
9906845-1.....	.CN....	3132A5 FB 6	FHLMC 30YR UMBS MIRROR.....	1.....	7,980,387	-.....	-.....	-.....

ASSET VALUATION RESERVE (continued)

Basic Contributions, 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
9906845-1.....	.CN.....	3134A2 G7 7	FHLMC.....	1.....	405,581	-.....	-.....	-.....
9906845-1.....	.CN.....	31358D CS 1	FNMA.....	1.....	807,304	-.....	-.....	-.....
9906845-1.....	.CN.....	31358D DR 2	FNMA.....	1.....	1,764,424	-.....	-.....	-.....
9906845-1.....	.CN.....	31358D DS 0	FNMA.....	1.....	11,938,919	-.....	-.....	-.....
9906845-1.....	.CN.....	3137BP KS 7	FHR 4586 AI.....	1.....	599,005	-.....	-.....	-.....
9906845-1.....	.CN.....	3137BQ FT 9	FHR 4590 TZ.....	1.....	1,431,181	-.....	-.....	-.....
9906845-1.....	.CN.....	3137BT LR 0	FHR 4640 KZ.....	1.....	7,397,180	-.....	-.....	-.....
9906845-1.....	.CN.....	3137F4 Y7 1	FHR 4783 JZ.....	1.....	572,298	-.....	-.....	-.....
9906845-1.....	.CN.....	880591 DM 1	TVA.....	1.....	13,826,512	-.....	-.....	-.....
9906845-1.....	.CN.....	912803 BL 6	TREASURY STRIP (PRIN).....	1.....	43,999,985	-.....	-.....	-.....
9906845-1.....	.CN.....	912803 CK 7	TREASURY STRIP (PRIN).....	1.....	9,264,205	-.....	-.....	-.....
9906845-1.....	.CN.....	912803 CX 9	TREASURY STRIP (PRIN).....	1.....	2,578,561	-.....	-.....	-.....
9906845-1.....	.CN.....	912803 CZ 4	TREASURY STRIP (PRIN).....	1.....	1,439,210	-.....	-.....	-.....
9906845-1.....	.CN.....	912803 DV 2	TREASURY STRIP (PRIN).....	1.....	12,524,208	-.....	-.....	-.....
9906845-1.....	.CN.....	912803 EA 7	TREASURY STRIP (PRIN).....	1.....	2,128,614	-.....	-.....	-.....
9906845-1.....	.CN.....	912803 EF 6	TREASURY STRIP (PRIN).....	1.....	302,293	-.....	-.....	-.....
9906845-1.....	.CN.....	912803 ER 0	TREASURY STRIP (PRIN).....	1.....	1,012,144	-.....	-.....	-.....
9906845-1.....	.CN.....	912803 EZ 2	TREASURY STRIP (PRIN).....	1.....	16,470,144	-.....	-.....	-.....
9906845-1.....	.CN.....	912803 FA 6	TREASURY STRIP (PRIN).....	1.....	4,687,250	-.....	-.....	-.....
9906845-1.....	.CN.....	912803 FE 8	TREASURY STRIP (PRIN).....	1.....	6,102,339	-.....	-.....	-.....
9906845-1.....	.CN.....	912810 FT 0	TREASURY BOND.....	1.....	2,311,991	-.....	-.....	-.....
9906845-1.....	.CN.....	912810 PT 9	TREASURY BOND.....	1.....	36,205,911	-.....	-.....	-.....
9906845-1.....	.CN.....	912810 RE 0	TREASURY BOND.....	1.....	14,580,066	-.....	-.....	-.....
9906845-1.....	.CN.....	912810 SD 1	TREASURY BOND.....	1.....	1,000,784	-.....	-.....	-.....
9906845-1.....	.CN.....	912828 2R 0	TREASURY NOTE.....	1.....	300,412	-.....	-.....	-.....
9906845-1.....	.CN.....	912828 3F 5	TREASURY NOTE.....	1.....	4,430,462	-.....	-.....	-.....
9906845-1.....	.CN.....	912828 YS 3	TREASURY NOTE.....	1.....	35,517,931	-.....	-.....	-.....
9906845-1.....	.CN.....	912833 4U 1	TREASURY STRIP (INT).....	1.....	17,239,699	-.....	-.....	-.....
9906845-1.....	.CN.....	912833 QB 9	TREASURY STRIP (INT).....	1.....	1,045,422	-.....	-.....	-.....
9906845-1.....	.CN.....	912834 QH 4	TREASURY STRIP (INT).....	1.....	1,006,668	-.....	-.....	-.....
9906897-1.....	R.....		CDX.NA.IG.35.....	2Z.....	253,372,894	.532,083	1,621,587	2,685,753
9906897-1.....	.CN.....	166764 BL 3	CHEVRON CORP.....	1.....	2,011,989	-.....	-.....	-.....
9906897-1.....	.CN.....	3132A4 6H 6	FHLMC 30YR UMBS MIRROR.....	1.....	1,499,473	-.....	-.....	-.....
9906897-1.....	.CN.....	3133XE XR 5	FHLB.....	1.....	500,063	-.....	-.....	-.....
9906897-1.....	.CN.....	3134A2 G7 7	FHLMC.....	1.....	1,013,953	-.....	-.....	-.....
9906897-1.....	.CN.....	3134A4 AA 2	FHLMC REFERENCE NOTES.....	1.....	299,176	-.....	-.....	-.....
9906897-1.....	.CN.....	31358D DS 0	FNMA.....	1.....	2,168,917	-.....	-.....	-.....

ASSET VALUATION RESERVE (continued)

Basic Contributions, 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
9906897-1.....	.CN.....	3136B1 DF 8	FNR 2018-11 ZB.....	1.....	6,378,955	-.....	-.....	-.....
9906897-1.....	.CN.....	3137FG ZT 5	FHMS K079 A2.....	1.....	998,159	-.....	-.....	-.....
9906897-1.....	.CN.....	3138A4 X7 5	FNMA 30YR.....	1.....	2,998,358	-.....	-.....	-.....
9906897-1.....	.CN.....	3140J5 SF 7	FNMA 30YR.....	1.....	4,429,760	-.....	-.....	-.....
9906897-1.....	.CN.....	3140J9 FA 4	FNMA 30YR.....	1.....	12,097,391	-.....	-.....	-.....
9906897-1.....	.CN.....	3140X4 PR 1	FNMA 30YR UMBS SUPER.....	1.....	8,286,757	-.....	-.....	-.....
9906897-1.....	.CN.....	36202D NL 1	GNMA2 30YR.....	1.....	23,876	-.....	-.....	-.....
9906897-1.....	.CN.....	36202D QZ 7	GNMA2 30YR.....	1.....	44,160	-.....	-.....	-.....
9906897-1.....	.CN.....	36202D TF 8	GNMA2 30YR.....	1.....	131,143	-.....	-.....	-.....
9906897-1.....	.CN.....	880591 DM 1	TVA.....	1.....	16,799,272	-.....	-.....	-.....
9906897-1.....	.CN.....	912803 BL 6	TREASURY STRIP (PRIN).....	1.....	43,192,471	-.....	-.....	-.....
9906897-1.....	.CN.....	912803 CK 7	TREASURY STRIP (PRIN).....	1.....	303,295	-.....	-.....	-.....
9906897-1.....	.CN.....	912803 CX 9	TREASURY STRIP (PRIN).....	1.....	1,084,230	-.....	-.....	-.....
9906897-1.....	.CN.....	912803 DM 2	TREASURY STRIP (PRIN).....	1.....	1,486,543	-.....	-.....	-.....
9906897-1.....	.CN.....	912803 EA 7	TREASURY STRIP (PRIN).....	1.....	13,238,534	-.....	-.....	-.....
9906897-1.....	.CN.....	912803 EF 6	TREASURY STRIP (PRIN).....	1.....	2,099,600	-.....	-.....	-.....
9906897-1.....	.CN.....	912803 ER 0	TREASURY STRIP (PRIN).....	1.....	1,060,265	-.....	-.....	-.....
9906897-1.....	.CN.....	912803 ET 6	TREASURY STRIP (PRIN).....	1.....	40,230,813	-.....	-.....	-.....
9906897-1.....	.CN.....	912803 EZ 2	TREASURY STRIP (PRIN).....	1.....	10,556,889	-.....	-.....	-.....
9906897-1.....	.CN.....	912803 FA 6	TREASURY STRIP (PRIN).....	1.....	4,262,488	-.....	-.....	-.....
9906897-1.....	.CN.....	912810 FT 0	TREASURY BOND.....	1.....	6,248,567	-.....	-.....	-.....
9906897-1.....	.CN.....	912810 PT 9	TREASURY BOND.....	1.....	1,099,974	-.....	-.....	-.....
9906897-1.....	.CN.....	912810 QA 9	TREASURY BOND.....	1.....	6,304,087	-.....	-.....	-.....
9906897-1.....	.CN.....	912810 SD 1	TREASURY BOND.....	1.....	27,729,993	-.....	-.....	-.....
9906897-1.....	.CN.....	912828 3F 5	TREASURY NOTE.....	1.....	1,001,068	-.....	-.....	-.....
9906897-1.....	.CN.....	912828 YS 3	TREASURY NOTE.....	1.....	26,506,462	-.....	-.....	-.....
9906897-1.....	.CN.....	912833 5A 4	TREASURY STRIP (INT).....	1.....	431,469	-.....	-.....	-.....
9906897-1.....	.CN.....	912833 QB 9	TREASURY STRIP (INT).....	1.....	558,840	-.....	-.....	-.....
9906897-1.....	.CN.....	912834 AT 5	TREASURY STRIP (INT).....	1.....	1,179,690	-.....	-.....	-.....
990506930.....	.R.....		ITRAXX.EUROPE.34.....	1Z.....	360,895,598	180,448	577,433	1,190,955
990506930.....	.CN.....	268317 AC 8	EDF SA.....	2.....	970,655	-.....	-.....	-.....
990506930.....	.CN.....	3132A3 G5 3	FHLMC 30YR UMBS MIRROR.....	1.....	1,499,496	-.....	-.....	-.....
990506930.....	.CN.....	3133XE XR 5	FHLB.....	1.....	2,196,158	-.....	-.....	-.....
990506930.....	.CN.....	3134A2 G7 7	FHLMC.....	1.....	2,195,906	-.....	-.....	-.....
990506930.....	.CN.....	3134A4 AA 2	FHLMC REFERENCE NOTES.....	1.....	4,972,570	-.....	-.....	-.....
990506930.....	.CN.....	3134A4 AB 0	FHLMC.....	1.....	1,125,987	-.....	-.....	-.....
990506930.....	.CN.....	31358D CS 1	FNMA.....	1.....	2,433,915	-.....	-.....	-.....

ASSET VALUATION RESERVE (continued)

Basic Contributions, 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
990506930.....	..CN....	31358D DR 2	FNMA.....	1.....	12,161,605	-.....	-.....	-.....
990506930.....	..CN....	31368H M2 6	FNMA 30YR.....	1.....	518,559	-.....	-.....	-.....
990506930.....	..CN....	3136A3 NU 1	FNMA 2011-142 PE	1.....	8,039,436	-.....	-.....	-.....
990506930.....	..CN....	3136AH UC 2	FNR 2013-134 KZ	1.....	4,299,337	-.....	-.....	-.....
990506930.....	..CN....	3137BJ LM 3	FHR 4468 JL	1.....	1,875,247	-.....	-.....	-.....
990506930.....	..CN....	3137BM HG 4	FHR 4535 LZ	1.....	697,490	-.....	-.....	-.....
990506930.....	..CN....	3137FJ EH 8	FHMS K081 A2	1.....	799,405	-.....	-.....	-.....
990506930.....	..CN....	31397W 3V 5	FHR 3464 B	1.....	4,834,123	-.....	-.....	-.....
990506930.....	..CN....	31398T LP 4	FNR 2010-75 ZA	1.....	4,151,582	-.....	-.....	-.....
990506930.....	..CN....	76116E GP 9	RESOLUTION FUNDING CORP	1.....	7,647,791	-.....	-.....	-.....
990506930.....	..CN....	880591 CS 9	TVA	1.....	3,441,077	-.....	-.....	-.....
990506930.....	..CN....	880591 DM 1	TVA	1.....	15,966,454	-.....	-.....	-.....
990506930.....	..CN....	912803 BH 5	TREASURY STRIP (PRIN)	1.....	9,268,927	-.....	-.....	-.....
990506930.....	..CN....	912803 CK 7	TREASURY STRIP (PRIN)	1.....	19,442,381	-.....	-.....	-.....
990506930.....	..CN....	912803 CX 9	TREASURY STRIP (PRIN)	1.....	16,036,280	-.....	-.....	-.....
990506930.....	..CN....	912803 DA 8	TREASURY STRIP (PRIN)	1.....	2,413,489	-.....	-.....	-.....
990506930.....	..CN....	912803 DK 6	TREASURY STRIP (PRIN)	1.....	15,321,425	-.....	-.....	-.....
990506930.....	..CN....	912803 DM 2	TREASURY STRIP (PRIN)	1.....	1,176,584	-.....	-.....	-.....
990506930.....	..CN....	912803 DZ 3	TREASURY STRIP (PRIN)	1.....	15,739,475	-.....	-.....	-.....
990506930.....	..CN....	912803 EC 3	TREASURY STRIP (PRIN)	1.....	10,766,566	-.....	-.....	-.....
990506930.....	..CN....	912803 EE 9	TREASURY STRIP (PRIN)	1.....	6,334,257	-.....	-.....	-.....
990506930.....	..CN....	912803 EN 9	TREASURY STRIP (PRIN)	1.....	1,082,400	-.....	-.....	-.....
990506930.....	..CN....	912803 EQ 2	TREASURY STRIP (PRIN)	1.....	2,215,161	-.....	-.....	-.....
990506930.....	..CN....	912803 FA 6	TREASURY STRIP (PRIN)	1.....	101,666,624	-.....	-.....	-.....
990506930.....	..CN....	912810 PU 6	TREASURY BOND	1.....	2,536,667	-.....	-.....	-.....
990506930.....	..CN....	912810 QA 9	TREASURY BOND	1.....	6,122,746	-.....	-.....	-.....
990506930.....	..CN....	912810 QE 1	TREASURY BOND	1.....	3,441,770	-.....	-.....	-.....
990506930.....	..CN....	912810 QS 0	TREASURY BOND	1.....	21,831,018	-.....	-.....	-.....
990506930.....	..CN....	912810 QY 7	TREASURY BOND	1.....	2,842,671	-.....	-.....	-.....
990506930.....	..CN....	912810 RU 4	TREASURY BOND	1.....	4,000,935	-.....	-.....	-.....
990506930.....	..CN....	912810 SD 1	TREASURY BOND	1.....	3,002,352	-.....	-.....	-.....
990506930.....	..CN....	912828 3F 5	TREASURY NOTE	1.....	3,089,134	-.....	-.....	-.....
990506930.....	..CN....	912833 5A 4	TREASURY STRIP (INT)	1.....	217,809	-.....	-.....	-.....
990506930.....	..CN....	912833 LZ 1	TREASURY STRIP (INT)	1.....	780,698	-.....	-.....	-.....
990506930.....	..CN....	912833 QB 9	TREASURY STRIP (INT)	1.....	4,175,578	-.....	-.....	-.....
990506930.....	..CN....	912833 WQ 9	TREASURY STRIP (INT)	1.....	900,440	-.....	-.....	-.....

ASSET VALUATION RESERVE (continued)

Basic Contributions, 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
990506930.....	..CN....	912833 X9 6	TREASURY STRIP (INT).....	1.....	.231,348	-.....	-.....	-.....
990506930.....	..CN....	912833 XS 4	TREASURY STRIP (INT).....	1.....	1,576,765	-.....	-.....	-.....
990506930.....	..CN....	912833 XZ 8	TREASURY STRIP (INT).....	1.....	3,739,108	-.....	-.....	-.....
990506930.....	..CN....	912834 AU 2	TREASURY STRIP (INT).....	1.....	5,101,037	-.....	-.....	-.....
990506930.....	..CN....	912834 DU 9	TREASURY STRIP (INT).....	1.....	9,631,131	-.....	-.....	-.....
990506945.....	..R....		CDX.NA.IG.35.10Y.....	2Z.....	159,619,311	.335,201	1,021,564	1,691,965
990506945.....	..CN....	3133XE XR 5	FHLB.....	1.....	4,000,590	-.....	-.....	-.....
990506945.....	..CN....	3137B2 A9 1	FHR 4199 DZ.....	1.....	9,617,688	-.....	-.....	-.....
990506945.....	..CN....	3137BM JD 9	FHR 4532 AZ.....	1.....	2,971,714	-.....	-.....	-.....
990506945.....	..CN....	31396E XR 2	FHR 3061 ZE.....	1.....	2,665,263	-.....	-.....	-.....
990506945.....	..CN....	3140J9 FA 4	FNMA 30YR.....	1.....	16,284,362	-.....	-.....	-.....
990506945.....	..CN....	36202E 7H 6	GNMA2 30YR.....	1.....	.999,810	-.....	-.....	-.....
990506945.....	..CN....	880591 CS 9	TVA.....	1.....	.399,732	-.....	-.....	-.....
990506945.....	..CN....	912803 DH 3	TREASURY STRIP (PRIN).....	1.....	.66,020,963	-.....	-.....	-.....
990506945.....	..CN....	912803 EA 7	TREASURY STRIP (PRIN).....	1.....	13,536,489	-.....	-.....	-.....
990506945.....	..CN....	912803 ER 0	TREASURY STRIP (PRIN).....	1.....	6,082,117	-.....	-.....	-.....
990506945.....	..CN....	912810 PT 9	TREASURY BOND.....	1.....	.499,978	-.....	-.....	-.....
990506945.....	..CN....	912810 QA 9	TREASURY BOND.....	1.....	.10,503,386	-.....	-.....	-.....
990506945.....	..CN....	912810 RE 0	TREASURY BOND.....	1.....	11,964,715	-.....	-.....	-.....
990506945.....	..CN....	912834 QH 4	TREASURY STRIP (INT).....	1.....	13,423,792	-.....	-.....	-.....
990506948.....	..R....		CDX.NA.IG.35.10Y.....	2Z.....	313,470,966	.658,289	2,006,214	3,322,792
990506948.....	..CN....	3131XQ ST 4	FHLMC 30YR UMBS MIRROR.....	1.....	2,172,036	-.....	-.....	-.....
990506948.....	..CN....	3132A4 6K 9	FHLMC 30YR UMBS MIRROR.....	1.....	4,808,252	-.....	-.....	-.....
990506948.....	..CN....	3136A3 NU 1	FNMA 2011-142 PE.....	1.....	1,072,860	-.....	-.....	-.....
990506948.....	..CN....	3136AD F6 1	FNR 2013-40 VZ.....	1.....	14,797,359	-.....	-.....	-.....
990506948.....	..CN....	3136AP 3S 9	FNR 2015-65 LZ.....	1.....	.22,468,192	-.....	-.....	-.....
990506948.....	..CN....	3137BG ZY 8	FHR 4454 DL.....	1.....	.19,516,576	-.....	-.....	-.....
990506948.....	..CN....	31393Y P2 5	FNR 2004-37 GM.....	1.....	5,428,965	-.....	-.....	-.....
990506948.....	..CN....	3140J5 SF 7	FNMA 30YR.....	1.....	.20,908,556	-.....	-.....	-.....
990506948.....	..CN....	88059E PJ 7	TVA.....	1.....	.213,631	-.....	-.....	-.....
990506948.....	..CN....	912803 CK 7	TREASURY STRIP (PRIN).....	1.....	1,187,619	-.....	-.....	-.....
990506948.....	..CN....	912803 CX 9	TREASURY STRIP (PRIN).....	1.....	4,990,975	-.....	-.....	-.....
990506948.....	..CN....	912803 CZ 4	TREASURY STRIP (PRIN).....	1.....	.488,421	-.....	-.....	-.....
990506948.....	..CN....	912803 DC 4	TREASURY STRIP (PRIN).....	1.....	1,071,016	-.....	-.....	-.....
990506948.....	..CN....	912803 DH 3	TREASURY STRIP (PRIN).....	1.....	.5,071,334	-.....	-.....	-.....
990506948.....	..CN....	912803 DK 6	TREASURY STRIP (PRIN).....	1.....	.11,623,603	-.....	-.....	-.....
990506948.....	..CN....	912803 DM 2	TREASURY STRIP (PRIN).....	1.....	.6,353,002	-.....	-.....	-.....

ASSET VALUATION RESERVE (continued)

Basic Contributions, 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
990506948.....	..CN....	912803 DU 4	TREASURY STRIP (PRIN).....	1.....	13,247,689	-.....	-.....	-.....
990506948.....	..CN....	912803 DZ 3	TREASURY STRIP (PRIN).....	1.....	15,660,913	-.....	-.....	-.....
990506948.....	..CN....	912803 EA 7	TREASURY STRIP (PRIN).....	1.....	16,649,250	-.....	-.....	-.....
990506948.....	..CN....	912803 EC 3	TREASURY STRIP (PRIN).....	1.....	15,030,561	-.....	-.....	-.....
990506948.....	..CN....	912803 EQ 2	TREASURY STRIP (PRIN).....	1.....	33,760,612	-.....	-.....	-.....
990506948.....	..CN....	912803 FA 6	TREASURY STRIP (PRIN).....	1.....	5,818,743	-.....	-.....	-.....
990506948.....	..CN....	912803 FE 8	TREASURY STRIP (PRIN).....	1.....	6,371,248	-.....	-.....	-.....
990506948.....	..CN....	912810 PT 9	TREASURY BOND.....	1.....	1,000,463	-.....	-.....	-.....
990506948.....	..CN....	912810 PW 2	TREASURY BOND.....	1.....	4,507,774	-.....	-.....	-.....
990506948.....	..CN....	912810 QA 9	TREASURY BOND.....	1.....	14,849,891	-.....	-.....	-.....
990506948.....	..CN....	912810 SD 1	TREASURY BOND.....	1.....	20,421,358	-.....	-.....	-.....
990506948.....	..CN....	912810 SK 5	TREASURY BOND.....	1.....	4,998,348	-.....	-.....	-.....
990506948.....	..CN....	912833 5A 4	TREASURY STRIP (INT).....	1.....	606,403	-.....	-.....	-.....
990506948.....	..CN....	912834 DU 9	TREASURY STRIP (INT).....	1.....	1,052,274	-.....	-.....	-.....
990506948.....	..CN....	912834 RK 6	TREASURY STRIP (INT).....	1.....	14,687,394	-.....	-.....	-.....
990506948.....	..CN....	92938C AF 4	WFRBS 2013-C15 AS.....	1.....	20,995,096	-.....	-.....	-.....
990506969.....	.R....		CDX.NA.IG.35.10Y.....	2Z.....	157,916,457	.331,625	1,010,665	1,673,914
990506969.....	..CN....	3132AC S3 5	FHLMC 30YR UMBS MIRROR.....	1.....	14,799,212	-.....	-.....	-.....
990506969.....	..CN....	3136AB 3N 1	FNR 2013-2 MI.....	1.....	789,467	-.....	-.....	-.....
990506969.....	..CN....	3137BM 2Z 8	FHR 4526 PZ.....	1.....	701,619	-.....	-.....	-.....
990506969.....	..CN....	88059E PJ 7	TVA.....	1.....	710,817	-.....	-.....	-.....
990506969.....	..CN....	912803 DH 3	TREASURY STRIP (PRIN).....	1.....	53,170,082	-.....	-.....	-.....
990506969.....	..CN....	912803 DK 6	TREASURY STRIP (PRIN).....	1.....	14,161,525	-.....	-.....	-.....
990506969.....	..CN....	912803 EA 7	TREASURY STRIP (PRIN).....	1.....	16,554,847	-.....	-.....	-.....
990506969.....	..CN....	912803 FF 5	TREASURY STRIP.....	1.....	18,301,666	-.....	-.....	-.....
990506969.....	..CN....	912810 PT 9	TREASURY BOND.....	1.....	400,080	-.....	-.....	-.....
990506969.....	..CN....	912810 PU 6	TREASURY BOND.....	1.....	4,998,552	-.....	-.....	-.....
990506969.....	..CN....	912810 QA 9	TREASURY BOND.....	1.....	10,603,434	-.....	-.....	-.....
990506969.....	..CN....	912810 RG 5	TREASURY BOND.....	1.....	8,317,425	-.....	-.....	-.....
990506969.....	..CN....	912833 4U 1	TREASURY STRIP (INT).....	1.....	5,661,306	-.....	-.....	-.....
990506969.....	..CN....	912834 RK 6	TREASURY STRIP (INT).....	1.....	8,063,430	-.....	-.....	-.....
990506970.....	.R....		CDX.NA.IG.35.....	2Z.....	162,468,530	.341,184	1,039,799	1,722,166
990506970.....	..CN....	06540R AE 4	BANK 2017-BNK9 A4.....	1.....	300,604	-.....	-.....	-.....
990506970.....	..CN....	31329J G9 2	FHLMC 30YR UMBS MIRROR.....	1.....	10,559,764	-.....	-.....	-.....
990506970.....	..CN....	3133XG AY 0	FHLB.....	1.....	1,598,627	-.....	-.....	-.....
990506970.....	..CN....	31358D CS 1	FNMA.....	1.....	204,733	-.....	-.....	-.....
990506970.....	..CN....	31358D DR 2	FNMA.....	1.....	1,217,268	-.....	-.....	-.....

ASSET VALUATION RESERVE (continued)

Basic Contributions, 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
990506970.....	.CN.....	3137FH LU 5	FHLMC 4824 ZE.....	1.....	3,990,559	-.....	-.....	-.....
990506970.....	.CN.....	31394E FS 2	FNR 2005-64 PD.....	1.....	8,084,180	-.....	-.....	-.....
990506970.....	.CN.....	31394Y 6J 8	FHR 2794 PH.....	1.....	4,257,840	-.....	-.....	-.....
990506970.....	.CN.....	3140Q9 NW 9	FNMA 30YR.....	1.....	1,499,832	-.....	-.....	-.....
990506970.....	.CN.....	38378Y G8 6	GNR 2014-2 BI.....	1.....	1,613,860	-.....	-.....	-.....
990506970.....	.CN.....	61691Q AH 1	MSC 2018-L1 AS.....	1.....	4,074,717	-.....	-.....	-.....
990506970.....	.CN.....	880591 DM 1	TVA.....	1.....	10,544,698	-.....	-.....	-.....
990506970.....	.CN.....	912803 BL 6	TREASURY STRIP (PRIN).....	1.....	2,632,623	-.....	-.....	-.....
990506970.....	.CN.....	912803 CG 6	TREASURY STRIP (PRIN).....	1.....	3,475,114	-.....	-.....	-.....
990506970.....	.CN.....	912803 CK 7	TREASURY STRIP (PRIN).....	1.....	3,178,601	-.....	-.....	-.....
990506970.....	.CN.....	912803 DP 5	TREASURY STRIP (PRIN).....	1.....	2,688,366	-.....	-.....	-.....
990506970.....	.CN.....	912803 DZ 3	TREASURY STRIP (PRIN).....	1.....	8,081,699	-.....	-.....	-.....
990506970.....	.CN.....	912803 EA 7	TREASURY STRIP (PRIN).....	1.....	15,503,269	-.....	-.....	-.....
990506970.....	.CN.....	912803 EP 4	TREASURY STRIP (PRIN).....	1.....	3,086,806	-.....	-.....	-.....
990506970.....	.CN.....	912803 ER 0	TREASURY STRIP (PRIN).....	1.....	8,263,302	-.....	-.....	-.....
990506970.....	.CN.....	912803 FA 6	TREASURY STRIP (PRIN).....	1.....	9,357,423	-.....	-.....	-.....
990506970.....	.CN.....	912803 FE 8	TREASURY STRIP (PRIN).....	1.....	2,537,649	-.....	-.....	-.....
990506970.....	.CN.....	912810 FT 0	TREASURY BOND.....	1.....	2,012,923	-.....	-.....	-.....
990506970.....	.CN.....	912810 PT 9	TREASURY BOND.....	1.....	549,966	-.....	-.....	-.....
990506970.....	.CN.....	912810 PX 0	TREASURY BOND.....	1.....	1,339,846	-.....	-.....	-.....
990506970.....	.CN.....	912810 QS 0	TREASURY BOND.....	1.....	3,029,295	-.....	-.....	-.....
990506970.....	.CN.....	912810 SD 1	TREASURY BOND.....	1.....	23,006,866	-.....	-.....	-.....
990506970.....	.CN.....	912828 2R 0	TREASURY NOTE.....	1.....	4,002,920	-.....	-.....	-.....
990506970.....	.CN.....	912828 3F 5	TREASURY NOTE.....	1.....	1,509,543	-.....	-.....	-.....
990506970.....	.CN.....	912828 YS 3	TREASURY NOTE.....	1.....	10,002,438	-.....	-.....	-.....
990506970.....	.CN.....	912833 5A 4	TREASURY STRIP (INT).....	1.....	323,796	-.....	-.....	-.....
990506970.....	.CN.....	912834 DU 9	TREASURY STRIP (INT).....	1.....	5,225,507	-.....	-.....	-.....
990506970.....	.CN.....	912834 MM 7	TREASURY STRIP (INT).....	1.....	1,228,774	-.....	-.....	-.....
990507125.....	.R.....		ITRAXX.EUROPE.34.....	12.....	295,560,947	147,780	472,898	.975,351
990507125.....	.CN.....	3131WN RU 0	FHLMC 30YR UMBS MIRROR.....	1.....	2,700,712	-.....	-.....	-.....
990507125.....	.CN.....	31339M RU 4	FHR 2401 Z.....	1.....	1,866,349	-.....	-.....	-.....
990507125.....	.CN.....	3133XE XR 5	FHLB.....	1.....	3,005,846	-.....	-.....	-.....
990507125.....	.CN.....	3134A4 AB 0	FHLMC.....	1.....	8,507,785	-.....	-.....	-.....
990507125.....	.CN.....	3136AD 4R 7	FNR 2013-50 QY.....	1.....	4,361,691	-.....	-.....	-.....
990507125.....	.CN.....	3137AM 3B 1	FHR 4002 MZ.....	1.....	9,032,101	-.....	-.....	-.....
990507125.....	.CN.....	3137AM VG 9	FHR 4010 Z.....	1.....	3,769,590	-.....	-.....	-.....
990507125.....	.CN.....	3137AT C8 3	FHR 4096 MY.....	1.....	3,925,613	-.....	-.....	-.....

ASSET VALUATION RESERVE (continued)

Basic Contributions, 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
990507125.....	..CN....	3137BL FG 8	FHR 4514 Z.....	1.....	8,928,586	-.....	-.....	-.....
990507125.....	..CN....	3137BW YF 5	FHLMC 4676 VD.....	1.....	5,250,160	-.....	-.....	-.....
990507125.....	..CN....	31393D M7 3	FNR 2003-80 ZC.....	1.....	7,491,994	-.....	-.....	-.....
990507125.....	..CN....	31393V 7G 0	FHR 2634 LJ.....	1.....	1,400,895	-.....	-.....	-.....
990507125.....	..CN....	31393Y HN 8	FNR 2004-33 QG.....	1.....	1,712,715	-.....	-.....	-.....
990507125.....	..CN....	31394A XL 5	FNGT 2004-T4 A8.....	1.....	8,429,839	-.....	-.....	-.....
990507125.....	..CN....	31394B R8 9	FNR 2004-97 C.....	1.....	2,904,916	-.....	-.....	-.....
990507125.....	..CN....	31394F Y3 3	FNR 2005-87 AZ.....	1.....	1,893,039	-.....	-.....	-.....
990507125.....	..CN....	31394N 4X 3	FHR 2713 EJ.....	1.....	2,938,871	-.....	-.....	-.....
990507125.....	..CN....	31394P ZH 9	FHR 2745 KG.....	1.....	4,193,596	-.....	-.....	-.....
990507125.....	..CN....	31394T VG 7	FHR 2764 PG.....	1.....	3,415,414	-.....	-.....	-.....
990507125.....	..CN....	31394U 5Q 1	FNR 2005-99 KZ.....	1.....	2,585,695	-.....	-.....	-.....
990507125.....	..CN....	31394W M8 8	FHR 2777 PG.....	1.....	6,731,160	-.....	-.....	-.....
990507125.....	..CN....	31394Y 6E 9	FHR 2794 OT.....	1.....	3,333,112	-.....	-.....	-.....
990507125.....	..CN....	31394Y C9 3	FHR 2792 PE.....	1.....	1,842,860	-.....	-.....	-.....
990507125.....	..CN....	31395L LZ 2	FHR 2920 PE.....	1.....	4,817,086	-.....	-.....	-.....
990507125.....	..CN....	31395N NS 2	FNR 2006-48 TE.....	1.....	2,553,165	-.....	-.....	-.....
990507125.....	..CN....	31395U C7 4	FHR 2975 OH.....	1.....	9,713,815	-.....	-.....	-.....
990507125.....	..CN....	31395U ST 9	FHR 2977 NX.....	1.....	4,218,678	-.....	-.....	-.....
990507125.....	..CN....	31395V KK 4	FHR 2984 NE.....	1.....	3,235,630	-.....	-.....	-.....
990507125.....	..CN....	31396G 4A 6	FHR 3088 CZ.....	1.....	8,024,573	-.....	-.....	-.....
990507125.....	..CN....	31397G YK 0	FHR 3324 PE.....	1.....	1,399,782	-.....	-.....	-.....
990507125.....	..CN....	31397H JW 9	FHR 3316 GE.....	1.....	4,354,491	-.....	-.....	-.....
990507125.....	..CN....	31397M HL 4	FNR 2008-70 AY.....	1.....	3,565,625	-.....	-.....	-.....
990507125.....	..CN....	31416T L5 6	FNMA 30YR.....	1.....	6,497,767	-.....	-.....	-.....
990507125.....	..CN....	31416X BQ 2	FNMA 30YR.....	1.....	26,588,955	-.....	-.....	-.....
990507125.....	..CN....	31417B AP 2	FNMA 30YR.....	1.....	9,501,008	-.....	-.....	-.....
990507125.....	..CN....	36202E 6E 4	GNMA2 30YR.....	1.....	1,399,757	-.....	-.....	-.....
990507125.....	..CN....	38374G RN 4	GNR 2004-38 NE.....	1.....	2,798,754	-.....	-.....	-.....
990507125.....	..CN....	38380A A5 6	GNR 2016-121 AZ.....	1.....	7,077,573	-.....	-.....	-.....
990507125.....	..CN....	38380X K6 3	GNMA 2018-97 VD.....	1.....	2,993,575	-.....	-.....	-.....
990507125.....	..CN....	38380Y GU 3	GNMA 2018-103.....	1.....	5,654,651	-.....	-.....	-.....
990507125.....	..CN....	38381A QN 9	GNR 2018-137 VD.....	1.....	8,546,569	-.....	-.....	-.....
990507125.....	..CN....	912803 CK 7	TREASURY STRIP (PRIN).....	1.....	902,395	-.....	-.....	-.....
990507125.....	..CN....	912803 CX 9	TREASURY STRIP (PRIN).....	1.....	501,281	-.....	-.....	-.....
990507125.....	..CN....	912803 DA 8	TREASURY STRIP (PRIN).....	1.....	2,690,081	-.....	-.....	-.....

ASSET VALUATION RESERVE (continued)

Basic Contributions, 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
990507125.....	.CN.....	912803 DH 3	TREASURY STRIP (PRIN).....	1.....	2,819,705	-.....	-.....	-.....
990507125.....	.CN.....	912803 EA 7	TREASURY STRIP (PRIN).....	1.....	1,340,463	-.....	-.....	-.....
990507125.....	.CN.....	912803 EF 6	TREASURY STRIP (PRIN).....	1.....	3,023,698	-.....	-.....	-.....
990507125.....	.CN.....	912803 EP 4	TREASURY STRIP (PRIN).....	1.....	36,239,394	-.....	-.....	-.....
990507125.....	.CN.....	912810 FT 0	TREASURY BOND.....	1.....	12,663,632	-.....	-.....	-.....
990507125.....	.CN.....	912810 PT 9	TREASURY BOND.....	1.....	1,488,719	-.....	-.....	-.....
990507125.....	.CN.....	912810 RU 4	TREASURY BOND.....	1.....	3,260,912	-.....	-.....	-.....
990507125.....	.CN.....	912828 3F 5	TREASURY NOTE.....	1.....	3,800,282	-.....	-.....	-.....
990507125.....	.CN.....	912828 4V 9	TREASURY NOTE.....	1.....	3,231,779	-.....	-.....	-.....
990507125.....	.CN.....	912828 YS 3	TREASURY NOTE.....	1.....	3,000,317	-.....	-.....	-.....
990507125.....	.CN.....	912828 Z9 4	TREASURY NOTE.....	1.....	449,850	-.....	-.....	-.....
990507125.....	.CN.....	912833 4W 7	TREASURY STRIP (INT).....	1.....	601,554	-.....	-.....	-.....
990507125.....	.CN.....	912833 XX 3	TREASURY STRIP (INT).....	1.....	1,002,487	-.....	-.....	-.....
990507129.....	R.....		ITRAXX.EUROPE.34.....	1Z.....	173,444,122	.86,722	277,511	.572,366
990507129.....	.CN.....	3132A2 MP 4	FHLMC 30YR UMBS MIRROR.....	1.....	2,648,708	-.....	-.....	-.....
990507129.....	.CN.....	3134A4 NP 5	FHLMC.....	1.....	2,132,228	-.....	-.....	-.....
990507129.....	.CN.....	3136A3 NU 1	FNMA 2011-142 PE.....	1.....	.200,133	-.....	-.....	-.....
990507129.....	.CN.....	3136A4 U4 9	FNR 2012-32 YZ.....	1.....	2,232,085	-.....	-.....	-.....
990507129.....	.CN.....	3136A6 J9 6	FNR 2012-77 PL.....	1.....	1,531,487	-.....	-.....	-.....
990507129.....	.CN.....	3136AB RF 2	FNR 2013-9 GZ.....	1.....	.11,272,034	-.....	-.....	-.....
990507129.....	.CN.....	3136AD F6 1	FNR 2013-40 VZ.....	1.....	5,566,281	-.....	-.....	-.....
990507129.....	.CN.....	3136AP D4 1	FNR 2015-55 ZE.....	1.....	.16,375,544	-.....	-.....	-.....
990507129.....	.CN.....	3137A4 MP 9	FHR 3770 QZ.....	1.....	3,568,689	-.....	-.....	-.....
990507129.....	.CN.....	3137AM 3B 1	FHR 4002 MZ.....	1.....	2,000,008	-.....	-.....	-.....
990507129.....	.CN.....	3137AT RR 5	FHR 4097 ZA.....	1.....	2,649,079	-.....	-.....	-.....
990507129.....	.CN.....	31393Y HN 8	FNR 2004-33 QG.....	1.....	1,164,656	-.....	-.....	-.....
990507129.....	.CN.....	31394G LZ 4	FHR 2649 ZT.....	1.....	1,839,261	-.....	-.....	-.....
990507129.....	.CN.....	31395M HK 8	FHR 2937 ZK.....	1.....	2,107,799	-.....	-.....	-.....
990507129.....	.CN.....	31397M MV 6	FNR 2008-65 BA.....	1.....	1,010,976	-.....	-.....	-.....
990507129.....	.CN.....	31397W 4B 8	FHR 3460 AY.....	1.....	1,865,808	-.....	-.....	-.....
990507129.....	.CN.....	31398M LT 1	FNR 2010-13 AC.....	1.....	2,709,698	-.....	-.....	-.....
990507129.....	.CN.....	31416J DS 7	FNMA 30YR.....	1.....	2,368,945	-.....	-.....	-.....
990507129.....	.CN.....	912803 CK 7	TREASURY STRIP (PRIN).....	1.....	.86,573,059	-.....	-.....	-.....
990507129.....	.CN.....	912810 FT 0	TREASURY BOND.....	1.....	2,600,203	-.....	-.....	-.....
990507129.....	.CN.....	912810 QD 3	TREASURY BOND.....	1.....	18,004,201	-.....	-.....	-.....
990507136.....	R.....		CDX.NA.IG.35.....	2Z.....	.108,858,431	.228,603	.696,694	.1,153,899
990507136.....	.CN.....	3134A4 AA 2	FHLMC REFERENCE NOTES.....	1.....	4,277,326	-.....	-.....	-.....

ASSET VALUATION RESERVE (continued)

Basic Contributions, 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
990507136.....	.CN.....	31358D CS 1	FNMA.....	1.....	1,138,432	-.....	-.....	-.....
990507136.....	.CN.....	31358D DR 2	FNMA.....	1.....	10,016,713	-.....	-.....	-.....
990507136.....	.CN.....	31358D DS 0	FNMA.....	1.....	4,353,323	-.....	-.....	-.....
990507136.....	.CN.....	3137BA P7 1	FHR 4341 ZX.....	1.....	6,439,672	-.....	-.....	-.....
990507136.....	.CN.....	3137FH LU 5	FHLMC 4824 ZE.....	1.....	6,423,172	-.....	-.....	-.....
990507136.....	.CN.....	31395M YQ 6	FHR 2931 BL.....	1.....	1,200,126	-.....	-.....	-.....
990507136.....	.CN.....	38381A NX 0	GNR 2018-139 ZK.....	1.....	6,490,436	-.....	-.....	-.....
990507136.....	.CN.....	76116E GP 9	RESOLUTION FUNDING CORP.....	1.....	1,325,367	-.....	-.....	-.....
990507136.....	.CN.....	880591 CS 9	TVA.....	1.....	.199,867	-.....	-.....	-.....
990507136.....	.CN.....	912803 BM 4	TREASURY STRIP (PRIN).....	1.....	6,143,139	-.....	-.....	-.....
990507136.....	.CN.....	912803 CX 9	TREASURY STRIP (PRIN).....	1.....	13,724,842	-.....	-.....	-.....
990507136.....	.CN.....	912803 DA 8	TREASURY STRIP (PRIN).....	1.....	11,325,347	-.....	-.....	-.....
990507136.....	.CN.....	912803 DV 2	TREASURY STRIP (PRIN).....	1.....	13,364,954	-.....	-.....	-.....
990507136.....	.CN.....	912803 FF 5	TREASURY STRIP.....	1.....	.806,495	-.....	-.....	-.....
990507136.....	.CN.....	912810 PT 9	TREASURY BOND.....	1.....	1,305,270	-.....	-.....	-.....
990507136.....	.CN.....	912828 3F 5	TREASURY NOTE.....	1.....	.16,870,285	-.....	-.....	-.....
990507136.....	.CN.....	912833 5A 4	TREASURY STRIP (INT).....	1.....	1,214,903	-.....	-.....	-.....
990507148.....	R.....		CDX.NA.IG.35.10Y.....	2Z.....	154,664,711	.324,796	989,854	1,639,446
990507148.....	.CN.....	3132AE A4 8	FR ZT1827.....	1.....	3,999,079	-.....	-.....	-.....
990507148.....	.CN.....	3132AE KL 9	FHLMC 30YR UMBS MIRROR.....	1.....	1,299,700	-.....	-.....	-.....
990507148.....	.CN.....	3136A4 3X 5	FNR 2012-38 ZB.....	1.....	18,339,947	-.....	-.....	-.....
990507148.....	.CN.....	3136A6 LK 8	FNR 2012-62 EL.....	1.....	8,030,426	-.....	-.....	-.....
990507148.....	.CN.....	3136AR TS 7	FNR 2016-16 PZ.....	1.....	6,372,517	-.....	-.....	-.....
990507148.....	.CN.....	3136B0 YC 4	FNMA 2018-1 EM.....	1.....	21,386,957	-.....	-.....	-.....
990507148.....	.CN.....	3136B1 5G 5	FNR 2018-37 LZ.....	1.....	5,498,186	-.....	-.....	-.....
990507148.....	.CN.....	3136B3 NM 8	FNR 2018-90 EZ.....	1.....	.400,212	-.....	-.....	-.....
990507148.....	.CN.....	3137A8 US 5	FHR 3837 JZ.....	1.....	8,598,336	-.....	-.....	-.....
990507148.....	.CN.....	3137BK Y3 8	FHR 4502 JZ.....	1.....	5,426,990	-.....	-.....	-.....
990507148.....	.CN.....	3137BK YL 8	FHR 4499 DZ.....	1.....	9,000,164	-.....	-.....	-.....
990507148.....	.CN.....	3137BQ FR 3	FHR 4590 NZ.....	1.....	2,176,590	-.....	-.....	-.....
990507148.....	.CN.....	3137BT PD 7	FHR 4636 EZ.....	1.....	16,933,973	-.....	-.....	-.....
990507148.....	.CN.....	3140KE SH 2	FNMA 30YR UMBS.....	1.....	5,192,250	-.....	-.....	-.....
990507148.....	.CN.....	3140QE XP 2	FNMA 30YR UMBS.....	1.....	15,979,530	-.....	-.....	-.....
990507148.....	.CN.....	35563P KK 4	SCRT 2019-2 MZ.....	1.....	1,133,070	-.....	-.....	-.....
990507148.....	.CN.....	38379V U4 4	GNR 2016-33 PZ.....	1.....	6,536,174	-.....	-.....	-.....
990507148.....	.CN.....	38381B 6X 7	GNR 2019-21 LZ.....	1.....	.400,169	-.....	-.....	-.....
990507148.....	.CN.....	912803 FE 8	TREASURY STRIP (PRIN).....	1.....	17,790,216	-.....	-.....	-.....

ASSET VALUATION RESERVE (continued)

Basic Contributions, 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
990507151.....	.R.....	CDX.NA.IG.35.10Y.....	2Z.....	79,805,558	167,592	510,756	845,939	
990507151.....	.CN....	31329Q ZD 6	FHLMC 30YR UMBS MIRROR.....	1.....	699,803	-	-	-
990507151.....	.CN....	3136AH HW 3	FNR 2013-120 ZJ.....	1.....	28,152,050	-	-	-
990507151.....	.CN....	3136AH KG 4	FNR 2013-122 ZC.....	1.....	501,242	-	-	-
990507151.....	.CN....	3137BD BN 5	FHR 4377 KZ.....	1.....	7,990,851	-	-	-
990507151.....	.CN....	3137BK TW 0	FHR 4491 Z.....	1.....	7,200,319	-	-	-
990507151.....	.CN....	3137F4 YK 2	FHR 4783 Z.....	1.....	999,770	-	-	-
990507151.....	.CN....	3137FE GP 9	FHR 4769 QL.....	1.....	3,004,392	-	-	-
990507151.....	.CN....	3137FH P2 3	FHLMC 4827 LZ.....	1.....	2,301,382	-	-	-
990507151.....	.CN....	3137FM VH 2	FHR 4905 BY.....	1.....	1,000,583	-	-	-
990507151.....	.CN....	31394R ZC 6	FHR 2769 GH.....	1.....	200,097	-	-	-
990507151.....	.CN....	3140EV HA 8	FNMA 30YR.....	1.....	8,001,123	-	-	-
990507151.....	.CN....	3140QD ET 7	FNMA 30YR UMBS.....	1.....	2,992,881	-	-	-
990507151.....	.CN....	35563P KK 4	SCRT 2019-2 MZ.....	1.....	8,062,368	-	-	-
990507151.....	.CN....	38381A FV 3	GNMA 2018-147 BZ.....	1.....	3,501,163	-	-	-
990507151.....	.CN....	38381A X5 0	GNR 2018-153 ZG.....	1.....	2,001,651	-	-	-
990507151.....	.CN....	38381B NW 0	GNR 2019-13 CZ.....	1.....	300,047	-	-	-
990507151.....	.CN....	38381R KW 8	GNR 2019-15 CZ.....	1.....	2,810,725	-	-	-
990507261.....	.R.....	ITRAXX.EUROPE.34.....	1Z.....	414,886,529	207,443	663,818	1,369,126	
990507261.....	.CN....	3133A3 CV 8	FHLMC 30YR UMBS.....	1.....	8,093,117	-	-	-
990507261.....	.CN....	3133XE XR 5	FHLB.....	1.....	13,110,793	-	-	-
990507261.....	.CN....	31358D DR 2	FNMA.....	1.....	42,862,711	-	-	-
990507261.....	.CN....	31359M EU 3	FNMA BENCHMARK NOTES.....	1.....	4,325,939	-	-	-
990507261.....	.CN....	3136AJ 5U 6	FNR 2014-27 ZC.....	1.....	2,164,925	-	-	-
990507261.....	.CN....	3136AJ 6D 3	FNR 2014-27 NZ.....	1.....	19,218,464	-	-	-
990507261.....	.CN....	3136AJ YH 3	FNR 2014-17 DY.....	1.....	17,153,729	-	-	-
990507261.....	.CN....	3136AQ D6 4	FNR 2015-97 Z.....	1.....	20,110,446	-	-	-
990507261.....	.CN....	3136B3 NM 8	FNR 2018-90 EZ.....	1.....	4,683,833	-	-	-
990507261.....	.CN....	3137BQ FT 9	FHR 4590 TZ.....	1.....	2,999,371	-	-	-
990507261.....	.CN....	3137F1 FN 3	FHR 4691 PB.....	1.....	3,099,331	-	-	-
990507261.....	.CN....	3138A2 KB 4	FNMA 30YR.....	1.....	4,552,743	-	-	-
990507261.....	.CN....	31395T G3 2	FHR 2961 ZD.....	1.....	10,796,889	-	-	-
990507261.....	.CN....	31395T S9 6	FHR 2962 XE.....	1.....	8,116,401	-	-	-
990507261.....	.CN....	31395U E2 3	FHR 2980 LE.....	1.....	8,105,622	-	-	-
990507261.....	.CN....	31396G GT 2	FHRR R004 ZA.....	1.....	436,148	-	-	-
990507261.....	.CN....	3140X6 H4 6	FNMA 30YR UMBS SUPER.....	1.....	6,983,930	-	-	-
990507261.....	.CN....	912803 BL 6	TREASURY STRIP (PRIN).....	1.....	100,273	-	-	-

ASSET VALUATION RESERVE (continued)

Basic Contributions, 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
990507261.....	..CN....	912803 EE 9	TREASURY STRIP (PRIN).....	1.....	51,785,128	-.....	-.....	-.....
990507261.....	..CN....	912803 EF 6	TREASURY STRIP (PRIN).....	1.....	7,051,867	-.....	-.....	-.....
990507261.....	..CN....	912803 EH 2	TREASURY STRIP (PRIN).....	1.....	7,765,397	-.....	-.....	-.....
990507261.....	..CN....	912803 EQ 2	TREASURY STRIP (PRIN).....	1.....	43,266,558	-.....	-.....	-.....
990507261.....	..CN....	912810 FT 0	TREASURY BOND.....	1.....	3,800,296	-.....	-.....	-.....
990507261.....	..CN....	912810 QB 7	TREASURY BOND.....	1.....	4,699,068	-.....	-.....	-.....
990507261.....	..CN....	912810 SF 6	TREASURY BOND.....	1.....	25,840,859	-.....	-.....	-.....
990507261.....	..CN....	912828 Z9 4	TREASURY NOTE.....	1.....	34,937,740	-.....	-.....	-.....
990507261.....	..CN....	912833 4U 1	TREASURY STRIP (INT).....	1.....	200,445	-.....	-.....	-.....
990507261.....	..CN....	912833 4W 7	TREASURY STRIP (INT).....	1.....	1,002,590	-.....	-.....	-.....
990507261.....	..CN....	912833 7V 6	TREASURY STRIP (INT).....	1.....	200,486	-.....	-.....	-.....
990507261.....	..CN....	912833 RZ 5	TREASURY STRIP (INT).....	1.....	1,504,032	-.....	-.....	-.....
990507261.....	..CN....	912833 XP 0	TREASURY STRIP (INT).....	1.....	1,803,970	-.....	-.....	-.....
990507261.....	..CN....	912834 PT 9	TREASURY STRIP (INT).....	1.....	26,609,480	-.....	-.....	-.....
990507261.....	..CN....	912834 QP 6	TREASURY STRIP (INT).....	1.....	20,815,758	-.....	-.....	-.....
990507529.....	..R....		ITRAXX.EUROPE.34.....	1Z.....	801,922,213	.400,961	1,283,076	2,646,343
990507529.....	..CN....	110709 DL 3	BRITISH COLUMBIA (PROVINCE OF).....	1.....	58,227	-.....	-.....	-.....
990507529.....	..CN....	23307D BC 6	DBGS 2018-C1 AM.....	1.....	1,396,048	-.....	-.....	-.....
990507529.....	..CN....	25468P BW 5	WALT DISNEY COMPANY (THE).....	2.....	497,446	-.....	-.....	-.....
990507529.....	..CN....	312902 LX 5	FHLMC.....	1.....	2,387,813	-.....	-.....	-.....
990507529.....	..CN....	3131WQ 3C 9	FHLMC 30YR UMBS MIRROR.....	1.....	3,409,003	-.....	-.....	-.....
990507529.....	..CN....	31329Q WH 0	FHLMC 30YR UMBS MIRROR.....	1.....	1,993,472	-.....	-.....	-.....
990507529.....	..CN....	3133XE XR 5	FHLB.....	1.....	2,000,330	-.....	-.....	-.....
990507529.....	..CN....	3134A4 AA 2	FHLMC REFERENCE NOTES.....	1.....	15,985,610	-.....	-.....	-.....
990507529.....	..CN....	31358D DR 2	FNMA.....	1.....	17,967,797	-.....	-.....	-.....
990507529.....	..CN....	31364E BA 1	FNMA.....	1.....	2,022,947	-.....	-.....	-.....
990507529.....	..CN....	3136AM Q4 4	FNR 2015-15 HZ.....	1.....	2,472,582	-.....	-.....	-.....
990507529.....	..CN....	3137B2 A9 1	FHR 4199 DZ.....	1.....	9,988,025	-.....	-.....	-.....
990507529.....	..CN....	3137BG ZV 4	FHR 4454 BZ.....	1.....	3,636,848	-.....	-.....	-.....
990507529.....	..CN....	31396W F3 5	FNR 2007-65 PE.....	1.....	5,405,955	-.....	-.....	-.....
990507529.....	..CN....	36202E UU 1	GNMA2 30YR.....	1.....	722,876	-.....	-.....	-.....
990507529.....	..CN....	38141G CU 6	GOLDMAN SACHS GROUP INC.....	2.....	997,579	-.....	-.....	-.....
990507529.....	..CN....	38148Y AA 6	GOLDMAN SACHS GROUP INC/THE.....	2.....	600,772	-.....	-.....	-.....
990507529.....	..CN....	61744Y AL 2	MORGAN STANLEY.....	2.....	1,000,000	-.....	-.....	-.....
990507529.....	..CN....	76116E GP 9	RESOLUTION FUNDING CORP.....	1.....	9,156,468	-.....	-.....	-.....
990507529.....	..CN....	76116F AB 3	RESOLUTION FUNDING CORP.....	1.....	1,427,795	-.....	-.....	-.....

ASSET VALUATION RESERVE (continued)

Basic Contributions, 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
990507529.....	.CN.....	880591 DM 1	TVA.....	1.....	19,363,519	-.....	-.....	-.....
990507529.....	.CN.....	880591 EH 1	TENNESSEE VALLEY AUTHORITY.....	1.....	5,003,636	-.....	-.....	-.....
990507529.....	.CN.....	88059F BA 8	TVA.....	1.....	460,386	-.....	-.....	-.....
990507529.....	.CN.....	912803 BL 6	TREASURY STRIP (PRIN).....	1.....	11,276,742	-.....	-.....	-.....
990507529.....	.CN.....	912803 BM 4	TREASURY STRIP (PRIN).....	1.....	28,593,711	-.....	-.....	-.....
990507529.....	.CN.....	912803 CG 6	TREASURY STRIP (PRIN).....	1.....	32,318,307	-.....	-.....	-.....
990507529.....	.CN.....	912803 CK 7	TREASURY STRIP (PRIN).....	1.....	26,693,459	-.....	-.....	-.....
990507529.....	.CN.....	912803 DJ 9	TREASURY STRIP (PRIN).....	1.....	16,289,507	-.....	-.....	-.....
990507529.....	.CN.....	912803 DK 6	TREASURY STRIP (PRIN).....	1.....	5,759,642	-.....	-.....	-.....
990507529.....	.CN.....	912803 DM 2	TREASURY STRIP (PRIN).....	1.....	7,621,103	-.....	-.....	-.....
990507529.....	.CN.....	912803 DP 5	TREASURY STRIP (PRIN).....	1.....	2,129,798	-.....	-.....	-.....
990507529.....	.CN.....	912803 DZ 3	TREASURY STRIP (PRIN).....	1.....	7,114,619	-.....	-.....	-.....
990507529.....	.CN.....	912803 EA 7	TREASURY STRIP (PRIN).....	1.....	74,740,292	-.....	-.....	-.....
990507529.....	.CN.....	912803 EF 6	TREASURY STRIP (PRIN).....	1.....	2,023,334	-.....	-.....	-.....
990507529.....	.CN.....	912803 EP 4	TREASURY STRIP (PRIN).....	1.....	9,302,519	-.....	-.....	-.....
990507529.....	.CN.....	912803 EQ 2	TREASURY STRIP (PRIN).....	1.....	3,265,905	-.....	-.....	-.....
990507529.....	.CN.....	912803 ER 0	TREASURY STRIP (PRIN).....	1.....	31,210,317	-.....	-.....	-.....
990507529.....	.CN.....	912803 FA 6	TREASURY STRIP (PRIN).....	1.....	26,984,017	-.....	-.....	-.....
990507529.....	.CN.....	912803 FE 8	TREASURY STRIP (PRIN).....	1.....	101,385,501	-.....	-.....	-.....
990507529.....	.CN.....	912810 FT 0	TREASURY BOND.....	1.....	1,999,906	-.....	-.....	-.....
990507529.....	.CN.....	912810 PT 9	TREASURY BOND.....	1.....	74,241,195	-.....	-.....	-.....
990507529.....	.CN.....	912810 QA 9	TREASURY BOND.....	1.....	60,826,286	-.....	-.....	-.....
990507529.....	.CN.....	912810 QD 3	TREASURY BOND.....	1.....	3,003,836	-.....	-.....	-.....
990507529.....	.CN.....	912810 QS 0	TREASURY BOND.....	1.....	8,702,004	-.....	-.....	-.....
990507529.....	.CN.....	912810 QY 7	TREASURY BOND.....	1.....	2,940,513	-.....	-.....	-.....
990507529.....	.CN.....	912810 RG 5	TREASURY BOND.....	1.....	562,367	-.....	-.....	-.....
990507529.....	.CN.....	912810 RH 3	TREASURY BOND.....	1.....	4,022,360	-.....	-.....	-.....
990507529.....	.CN.....	912810 RU 4	TREASURY BOND.....	1.....	19,603,950	-.....	-.....	-.....
990507529.....	.CN.....	912810 SC 3	TREASURY BOND.....	1.....	1,601,044	-.....	-.....	-.....
990507529.....	.CN.....	912810 SD 1	TREASURY BOND.....	1.....	18,287,556	-.....	-.....	-.....
990507529.....	.CN.....	912810 SK 5	TREASURY BOND.....	1.....	43,515,854	-.....	-.....	-.....
990507529.....	.CN.....	912833 5A 4	TREASURY STRIP (INT).....	1.....	16,068,148	-.....	-.....	-.....
990507529.....	.CN.....	912833 7T 1	TREASURY STRIP (INT).....	1.....	2,629,384	-.....	-.....	-.....
990507529.....	.CN.....	912833 7V 6	TREASURY STRIP (INT).....	1.....	667,725	-.....	-.....	-.....
990507529.....	.CN.....	912833 QB 9	TREASURY STRIP (INT).....	1.....	3,834,348	-.....	-.....	-.....
990507529.....	.CN.....	912833 XU 9	TREASURY STRIP (INT).....	1.....	2,885,806	-.....	-.....	-.....
990507529.....	.CN.....	912834 AT 5	TREASURY STRIP (INT).....	1.....	5,059,329	-.....	-.....	-.....

ASSET VALUATION RESERVE (continued)

Basic Contributions, 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
990507529.....	.CN.....	912834 DU 9	TREASURY STRIP (INT).....	1.....	5,168,995	-.....	-.....	-.....
990507529.....	.CN.....	912834 QH 4	TREASURY STRIP (INT).....	1.....	18,794,718	-.....	-.....	-.....
990512864.....	.R.....		CDT6-12_ITRAXX_S34_5Y.....	1Z.....	44,537,469	.22,269	.71,260	.146,974
990512864.....	.CN.....	3134A4 AA 2	FHLMC REFERENCE NOTES.....	1.....	2,145,764	-.....	-.....	-.....
990512864.....	.CN.....	3134A4 AB 0	FHLMC.....	1.....	3,249,037	-.....	-.....	-.....
990512864.....	.CN.....	912803 BL 6	TREASURY STRIP (PRIN).....	1.....	2,017,381	-.....	-.....	-.....
990512864.....	.CN.....	912803 CK 7	TREASURY STRIP (PRIN).....	1.....	1,044,323	-.....	-.....	-.....
990512864.....	.CN.....	912803 DM 2	TREASURY STRIP (PRIN).....	1.....	3,244,773	-.....	-.....	-.....
990512864.....	.CN.....	912810 QS 0	TREASURY BOND.....	1.....	16,056,263	-.....	-.....	-.....
990512864.....	.CN.....	912810 SK 5	TREASURY BOND.....	1.....	5,366,276	-.....	-.....	-.....
990512864.....	.CN.....	912828 2R 0	TREASURY NOTE.....	1.....	1,610,400	-.....	-.....	-.....
990512864.....	.CN.....	912834 DV 7	TREASURY STRIP (INT).....	1.....	10,277,120	-.....	-.....	-.....
990512943.....	.R.....		CDT6-12_ITRAXX_S34_5Y.....	1Z.....	.47,361,059	.23,681	.75,778	.156,291
990512943.....	.CN.....	3131XQ ST 4	FHLMC 30YR UMBS MIRROR.....	1.....	.399,910	-.....	-.....	-.....
990512943.....	.CN.....	3134A4 AA 2	FHLMC REFERENCE NOTES.....	1.....	1,843,994	-.....	-.....	-.....
990512943.....	.CN.....	3134A4 AB 0	FHLMC.....	1.....	2,792,109	-.....	-.....	-.....
990512943.....	.CN.....	31358D DR 2	FNMA.....	1.....	.456,808	-.....	-.....	-.....
990512943.....	.CN.....	3137FG BE 4	FHLMC_4811.....	1.....	.499,906	-.....	-.....	-.....
990512943.....	.CN.....	912803 CG 6	TREASURY STRIP (PRIN).....	1.....	2,516,442	-.....	-.....	-.....
990512943.....	.CN.....	912803 CK 7	TREASURY STRIP (PRIN).....	1.....	.929,736	-.....	-.....	-.....
990512943.....	.CN.....	912803 CX 9	TREASURY STRIP (PRIN).....	1.....	1,897,828	-.....	-.....	-.....
990512943.....	.CN.....	912803 DM 2	TREASURY STRIP (PRIN).....	1.....	2,788,444	-.....	-.....	-.....
990512943.....	.CN.....	912803 DZ 3	TREASURY STRIP (PRIN).....	1.....	1,001,625	-.....	-.....	-.....
990512943.....	.CN.....	912803 FF 5	TREASURY STRIP.....	1.....	.758,560	-.....	-.....	-.....
990512943.....	.CN.....	912810 RH 3	TREASURY BOND.....	1.....	14,158,234	-.....	-.....	-.....
990512943.....	.CN.....	912810 SK 5	TREASURY BOND.....	1.....	4,611,589	-.....	-.....	-.....
990512943.....	.CN.....	912828 2R 0	TREASURY NOTE.....	1.....	1,283,893	-.....	-.....	-.....
990512943.....	.CN.....	912834 DV 7	TREASURY STRIP (INT).....	1.....	8,831,797	-.....	-.....	-.....
990512943.....	.CN.....	912834 PT 9	TREASURY STRIP (INT).....	1.....	3,011,457	-.....	-.....	-.....
990512944.....	.R.....		CDT6-12_ITRAXX_S34_5Y.....	1Z.....	.19,336,391	.9,668	.30,938	.63,810
990512944.....	.CN.....	3134A4 AA 2	FHLMC REFERENCE NOTES.....	1.....	.919,613	-.....	-.....	-.....
990512944.....	.CN.....	3134A4 AB 0	FHLMC.....	1.....	1,392,445	-.....	-.....	-.....
990512944.....	.CN.....	912803 CK 7	TREASURY STRIP (PRIN).....	1.....	3,471,062	-.....	-.....	-.....
990512944.....	.CN.....	912803 DK 6	TREASURY STRIP (PRIN).....	1.....	2,016,858	-.....	-.....	-.....
990512944.....	.CN.....	912803 DM 2	TREASURY STRIP (PRIN).....	1.....	1,390,617	-.....	-.....	-.....
990512944.....	.CN.....	912810 RH 3	TREASURY BOND.....	1.....	2,348,615	-.....	-.....	-.....
990512944.....	.CN.....	912810 RU 4	TREASURY BOND.....	1.....	3,600,945	-.....	-.....	-.....

ASSET VALUATION RESERVE (continued)

Basic Contributions, 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
990512944.....	..CN....	912810 SK 5	TREASURY BOND.....	1.....	2,299,833	-.....	-.....	-.....
990512944.....	..CN....	912828 2R 0	TREASURY NOTE.....	1.....	690,171	-.....	-.....	-.....
990512944.....	..CN....	912834 DV 7	TREASURY STRIP (INT).....	1.....	1,380,704	-.....	-.....	-.....
990512945.....	.R.....		CDT7-15_IG35_5Y.....	1Z.....	51,500,298	.25,750	.82,400	.169,951
990512945.....	..CN....	912803 DK 6	TREASURY STRIP (PRIN).....	1.....	21,752,362	-.....	-.....	-.....
990512945.....	..CN....	912803 DM 2	TREASURY STRIP (PRIN).....	1.....	3,626,933	-.....	-.....	-.....
990512945.....	..CN....	912803 FE 8	TREASURY STRIP (PRIN).....	1.....	6,275,157	-.....	-.....	-.....
990512945.....	..CN....	912810 QA 9	TREASURY BOND.....	1.....	960,170	-.....	-.....	-.....
990512945.....	..CN....	912810 SN 9	TREASURY BOND.....	1.....	3,486,579	-.....	-.....	-.....
990512945.....	..CN....	912828 2R 0	TREASURY NOTE.....	1.....	1,560,490	-.....	-.....	-.....
990512945.....	..CN....	912833 WQ 9	TREASURY STRIP (INT).....	1.....	2,174,846	-.....	-.....	-.....
990512945.....	..CN....	912834 AU 2	TREASURY STRIP (INT).....	1.....	11,484,873	-.....	-.....	-.....
990513065.....	.R.....		CDT15-100_IG35_5Y.....	1Z.....	106,942,459	.53,471	.171,108	.352,910
990513065.....	..CN....	912803 BM 4	TREASURY STRIP (PRIN).....	1.....	4,035,675	-.....	-.....	-.....
990513065.....	..CN....	912803 CG 6	TREASURY STRIP (PRIN).....	1.....	13,337,055	-.....	-.....	-.....
990513065.....	..CN....	912803 DK 6	TREASURY STRIP (PRIN).....	1.....	10,115,310	-.....	-.....	-.....
990513065.....	..CN....	912803 DM 2	TREASURY STRIP (PRIN).....	1.....	7,253,866	-.....	-.....	-.....
990513065.....	..CN....	912803 ET 6	TREASURY STRIP (PRIN).....	1.....	2,008,069	-.....	-.....	-.....
990513065.....	..CN....	912803 FE 8	TREASURY STRIP (PRIN).....	1.....	10,539,045	-.....	-.....	-.....
990513065.....	..CN....	912810 QA 9	TREASURY BOND.....	1.....	1,920,340	-.....	-.....	-.....
990513065.....	..CN....	912810 SN 9	TREASURY BOND.....	1.....	6,973,157	-.....	-.....	-.....
990513065.....	..CN....	912828 2R 0	TREASURY NOTE.....	1.....	3,120,981	-.....	-.....	-.....
990513065.....	..CN....	912833 WQ 9	TREASURY STRIP (INT).....	1.....	4,349,693	-.....	-.....	-.....
990513065.....	..CN....	912834 AU 2	TREASURY STRIP (INT).....	1.....	22,969,745	-.....	-.....	-.....
990513065.....	..CN....	912834 PM 4	TREASURY STRIP (INT).....	1.....	16,430,237	-.....	-.....	-.....
0199999. Subtotal - Other Than Mortgage Loans.....					17,065,804,887	10,002,687	30,913,806	54,864,741
0599999. Total.....					17,065,804,887	10,002,687	30,913,806	54,864,741

Annual Statement for the year 2020 of the **Metropolitan Life Insurance Company**
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
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CLAIMS DISPOSED OF DURING CURRENT YEAR

Death Claims - Ordinary

881146426UL.....	11111.....	AR.....	2018.....	.41,703			29-OTHER -LIFE.....
216024341MLU.....	23746.....	NY.....	2018.....	100,000	.50,000		26-Misrepresentation.....
977111067PR.....	11111.....	NY.....	2020.....	100,000	.9,000		29-OTHER -LIFE.....
932700616PR.....	11111.....	SC.....	2019.....	100,000	.65,000		26-Misrepresentation.....
206142598ET.....	11111.....	WI.....	2019.....	200,000			26-Misrepresentation.....
0199999. Death Claims - Ordinary.....				.541,703	.124,000	0	.XXX.....

Death Claims - Credit

(99).....	405541.....	NY.....	2020.....	.50,000	.1,500		Settlement Payment By MetLife.....
(99).....	403182.....	TX.....	2020.....	.3,919	.3,919		Settlement.....
(99).....	385131.....	OK.....	2020.....	.165,600			Win/Motions.....
(99).....	404810.....	CO.....	2020.....	.1,500,000	.500,000		Settlement Payment By MetLife.....
(99).....	390984.....	MS.....	2020.....	.9,983	.5,750		Settlement Payment By MetLife.....
(99).....	414033.....	MD.....	2020.....	.80,000			Settlement.....
(99).....	391107.....	IL.....	2020.....	.100,000	.25,000		Settlement.....
(99).....	404645.....	CO.....	2020.....	.250,000	.270,000		Settlement.....
(99).....	388812.....	NJ.....	2020.....	.509,000	.20,000		Settlement.....
(99).....	378057.....	TX.....	2020.....	.452,800			Win/Motions.....
(99).....	411277.....	NC.....	2020.....	.50,000			Voluntary Withdrawal.....
(99).....	408172.....	NY.....	2020.....	.7,000			Settlement.....
(99).....	404253.....	CA.....	2020.....	.150,000	.80,000		Settlement.....
(99).....	413461.....	KY.....	2020.....	.136,800	.134,000		Settlement.....
(99).....	410632.....	NY.....	2020.....	.350,000			Win/Motions.....
(99).....	388362.....	FL.....	2020.....	.6,000			Win/Motions.....
(99).....	421688.....	CA.....	2020.....	.30,000	.30,000		Settlement.....
(99).....	415965.....	CA.....	2020.....	.496,800	.30,000		Settlement.....
(99).....	411923.....	SC.....	2020.....	.100,000	.25,000		Settlement.....
(99).....	416530.....	NY.....	2020.....	.100,000	.9,000		Settlement.....
200697.....	318018.....	TX.....	2009.....	.275,000			Settlement.....
(99).....	368339.....	LA.....	2016.....	.1,034,000			Win/Appeal.....
(99).....	415068.....	NJ.....	2020.....	.20,182	.4,000		Settlement.....
(99).....	423343.....	IN.....	2020.....	.20,000	.20,000		Settlement.....
(99).....	418141.....	NY.....	2020.....	.24,814	.4,400		Settlement.....
(99).....	376054.....	NY.....	2020.....	.100,000	.50,000		Settlement.....
(99).....	420550.....	FL.....	2020.....	.60,000	.14,000		Settlement.....
0299999. Death Claims - Credit.....				.6,081,898	.1,226,569	0	.XXX.....
0599999. Subtotal - Disposed Death Claims.....				.6,623,601	.1,350,569	0	.XXX.....

Additional Accidental Death Benefit Claims - Group

113652.....	367018.....	CA.....	2016.....	.518,768	.400,000		Settlement Payment By MetLife.....
(99).....	374124.....	WY.....	2017.....	.575,000	.100,000		Win/Motions.....
(99).....	402686.....	CO.....	2020.....	.150,000			Voluntary Withdrawal.....
(99).....	376978.....	TX.....	2020.....	.175,000			Win/Motions.....
154301.....	375519.....	GA.....	2020.....	.315,000	.60,000		Settlement.....
(99).....	377263.....	CA.....	2020.....	.10,000	.2,500		Settlement.....
(99).....	385350.....	KS.....	2020.....	.316,000			Voluntary Withdrawal.....
(99).....	405590.....	WA.....	2020.....	.100,000	.150,000		Settlement.....
157418.....	370786.....	FL.....	2017.....	.1,750,000	.10,000		Settlement.....
(99).....	377998.....	WI.....	2020.....	.1,353,786			Win/Motions.....
(99).....	422629.....	SC.....	2020.....	.50,000	.10,000		Settlement.....
(99).....	424124.....	CO.....	2020.....	.250,000	.30,000		Settlement.....
0899999. Additional Accidental Death Benefit Claims - Group.....				.5,563,554	.762,500	0	.XXX.....
1099999. Subtotal - Disposed-Add'l Acc. Death Benefit Claims.....				.5,563,554	.762,500	0	.XXX.....
2699999. Subtotal - Claims Disposed of During Current Year.....				.12,187,155	.2,113,069	0	.XXX.....

CLAIMS RESISTED DURING CURRENT YEAR

Death Claims - Ordinary

217012877A.....	11111.....	CO.....	2018.....	.732,000		.732,000	29-OTHER -LIFE.....
200136621UM.....	99999.....	NJ.....	2020.....	.25,000		.25,000	26-Misrepresentation.....
208097103MLU.....	11111.....	NY.....	2013.....	.5,000,000		.5,000,000	25-Lapse.....
7071754.....	99999.....	NY.....	2017.....	.10,000		.10,000	26-Misrepresentation.....
75479253.....	11111.....	NY.....	2018.....	.170,000		.170,000	29-OTHER -LIFE.....
202083441UM.....	99999.....	NY.....	2019.....	.100,000		.100,000	26-Misrepresentation.....
201066762UM.....	99999.....	NY.....	2020.....	.200,000		.200,000	26-Misrepresentation.....
220000347A.....	11111.....	PA.....	2020.....	.275,000		.275,000	29-OTHER -LIFE.....
2799999. Death Claims - Ordinary.....				.6,512,000	0	.6,512,000	.XXX.....

Death Claims - Group

5279447.....	378101.....	AR.....	2019.....	.25,500		.25,500	Disease.....
190315.....	427021.....	CA.....	2020.....	.189,000		.189,000	Actively at Work.....
2126080.....	403671.....	CA.....	2019.....	.250,000		.250,000	Conversion.....
225143.....	428372.....	SD.....	2020.....	.51,000		.51,000	Amount of Coverage.....
96754.....	377564.....	TN.....	2018.....	.228,000		.228,000	Eligibility.....

Annual Statement for the year 2020 of the **Metropolitan Life Insurance Company**
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
29900.....	423353.....	OK.....	2020.....100,000100,000	Eligibility.....
5050060.....	424635.....	CA.....	2020.....800,000800,000	Eligibility.....
5947740.....	427223.....	NY.....	2020.....240,000240,000	Eligibility.....
(99).....	429782.....	MS.....	2020.....25,00025,000	Breach of Contract/Amount of Coverage.....
218218.....	429392.....	CA.....	2020.....196,000196,000	Eligibility.....
310464.....	430645.....	ME.....	2020.....196,000196,000	Eligibility.....
(99).....	415720.....	NY.....	2020.....1,000,0001,000,000	Breach of Contract/Good Faith Payment, Unfair and Deceptive Act and Practices
5947740.....	375037.....	CO.....	2018.....732,000732,000	Conversion.....
230064.....	428342.....	LA.....	2020.....100,000100,000	Bene. Question.....
5067418.....	430642.....	MO.....	2020.....25,00025,000	Eligibility.....
96767.....	399142.....	PA.....	2019.....300,000300,000	Eligibility.....
(99).....	416013.....	KY.....	2020.....7,5007,500	Eligibility.....
5050060.....	427644.....	MI.....	2020.....692,700692,700	Eligibility.....
(99).....	378374.....	IL.....	2019.....43,00043,000	Eligibility.....
200967.....	406314.....	CO.....	2019.....663,000663,000	Conversion.....
2999999. Death Claims - Group.....			5,863,70005,863,700	XXX.....
3199999. Subtotal - Resisted Death Claims.....			12,375,700012,375,700	XXX.....

Additional Accidental Death Benefit Claims - Group

165515.....	421116.....	SC.....	2020.....300,000300,000	Accidental Death.....
94694.....	425031.....	LA.....	2020.....1,000,0001,000,000	Accidental Death.....
165515.....	426391.....	SC.....	2020.....75,00075,000	Accidental Death.....
216355.....	422438.....	NJ.....	2020.....318,000318,000	Accidental Death.....
161896.....	423622.....	SC.....	2020.....29,00029,000	Accidental Death.....
5127187.....	425022.....	LA.....	2020.....150,000150,000	Accidental Death.....
93471.....	424825.....	FL.....	2020.....61,95061,950	Accidental Death.....
3499999. Additional Accidental Death Benefit Claims - Group.....			1,933,95001,933,950	XXX.....
3699999. Subtotal - Resisted-Add'l Acc. Death Benefit Claims.....			1,933,95001,933,950	XXX.....
5299999. Subtotal - Claims Resisted of During Current Year.....			14,309,650014,309,650	XXX.....
5399999. Totals.....			26,496,8052,113,06914,309,650	XXX.....

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit A&H (Group and Individual)		Collectively Renewable		Other Individual Contracts											
			1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS																				
1. Premiums written.....	.8,189,025,032XXX....	.7,417,593,148XXX....XXX....XXX....XXX....XXX....273,574,863XXX....495,012,751XXX....2,842,066XXX....1,843XXX....361XXX....		
2. Premiums earned.....	.8,227,265,631XXX....	.7,443,301,059XXX....XXX....XXX....00.01,2120.0261,532,21993.0416,379,06983.3(108,905)(3.7)10,332796.620,7995,761.4
3. Incurred claims.....	.5,636,050,83368.5	.4,958,216,10766.600.00.00.01,2120.01,946,0020.71,796,3100.40.00.00.00.00.0	
4. Cost containment expenses.....	.9,355,7790.1	.5,613,4670.10.00.00.00.00.00.01,946,0020.71,796,3100.40.00.00.00.00.0	
5. Incurred claims and cost containment expenses (Lines 3 and 4).....	.5,645,406,61268.6	.4,963,829,57466.700.00.00.01,2120.0263,478,22193.7418,175,37983.7(108,905)(3.7)10,332796.620,7995,761.4
6. Increase in contract reserves.....	.559,688,0776.8	.137,924,9941.900.00.00.00.00.06,727,7972.4415,123,64183.0(88,355)(3.0)00.00.00.0
7. Commissions (a).....	.440,464,3535.4	.402,414,5155.40.00.00.00.00.00.022,850,7668.115,193,3273.05,7450.20.00.00.00.0
8. Other general insurance expenses.....	.1,032,775,57512.6	.937,085,40112.60.00.00.00.00.00.035,791,69612.759,466,72711.9431,75114.60.00.00.00.0
9. Taxes, licenses and fees.....	.277,939,9333.4	.258,212,1313.50.00.00.00.00.00.06,727,4402.412,923,1732.677,1562.6332.50.00.0
10. Total other expenses incurred.....	.1,751,179,86121.3	.1,597,712,04721.500.00.00.00.00.065,369,90223.387,583,22717.5514,65217.4332.50.00.0
11. Aggregate write-ins for deductions.....	.118,487,8931.4	.117,391,2151.600.00.00.00.00.06,5760.01,090,1020.200.000.000.0
12. Gain from underwriting before dividends or refunds.....	.152,503,1881.9	.626,443,2298.400.00.0(1,212)0.00.0(54,478,981)(19.4)(422,066,703)(84.4)2,636,36089.3(9,068)(699.2)(20,438)(5,661.4)
13. Dividends or refunds.....	00.00.00.00.00.00.00.00.00.00.00.00.00.00.00.00.00.00.0	
14. Gain from underwriting after dividends or refunds.....	.152,503,1881.9	.626,443,2298.400.00.0(1,212)0.00.0(54,478,981)(19.4)(422,066,703)(84.4)2,636,36089.3(9,068)(699.2)(20,438)(5,661.4)

DETAILS OF WRITE-INS

1101. Reserves transferred under reinsurance agreements.....	.134,484,8201.6	.134,484,8201.80.00.00.00.00.00.00.00.00.00.00.00.00.00.00.0
1102. Transfers-Group package34,4430.0	.34,4430.00.00.00.00.00.00.00.00.00.00.00.00.00.00.00.0
1103. Group Conversions.....	.449,4040.0	.449,4040.00.00.00.00.00.00.00.00.00.00.00.00.00.00.00.0
1198. Summary of remaining write-ins for Line 11 from overflow page.....(16,480,774)(0.2)(17,577,452)(0.2)00.00.00.00.06,5760.01,090,1020.200.00.000.00.0
1199. Total (Lines 1101 through 1103 plus 1198) (Line 11 above). .	.118,487,8931.4	.117,391,2151.600.00.00.00.06,5760.01,090,1020.200.00.000.00.0

(a) Includes \$.....0 reported as 'Contract, membership and other fees retained by agents.'

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (continued)

	1 Total	2 Group Accident and Health	3 Credit A&H (Group and Individual)	4 Collectively Renewable	Other Individual Contracts				
					5 Non-Cancelable	6 Guaranteed Renewable	7 Non-Renewable for Stated Reasons Only	8 Other Accident Only	9 All Other
PART 2 - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums.....	44,586,737	774,970			39,498,809	3,350,560	797,451	164,947	
2. Advance premiums.....	235,760,362	117,641,608			(1,833,256)	119,926,949	25,061		
3. Reserve for rate credits.....	4,719,973	4,719,973							
4. Total premium reserves, current year.....	285,067,072	123,136,551	0	0	37,665,553	123,277,509	822,512	164,947	0
5. Total premium reserves, prior year.....	323,307,671	148,844,462			45,194,274	128,170,413	934,121	164,401	
6. Increase in total premium reserves.....	(38,240,599)	(25,707,911)	0	0	(7,528,721)	(4,892,904)	(111,609)	546	0
B. Contract Reserves:									
1. Additional reserves (a).....	14,380,332,304	5,153,229,854			491,651,082	8,728,399,308	7,052,060		
2. Reserve for future contingent benefits.....		7,726,375							
3. Total contract reserves, current year.....	14,388,058,679	5,160,956,229	0	0	491,651,082	8,728,399,308	7,052,060	0	0
4. Total contract reserves, prior year.....	13,828,370,602	5,023,031,235			484,923,285	8,313,275,667	7,140,415		
5. Increase in contract reserves.....	559,688,077	137,924,994	0	0	6,727,797	415,123,641	(88,355)	0	0
C. Claim Reserves and Liabilities:									
1. Total current year.....	10,038,805,572	7,526,823,196	0	0	1,356,006,865	1,155,263,288	689,119	7,908	15,196
2. Total prior year.....	9,926,461,711	7,619,876,685			1,265,911,990	1,039,618,978	1,054,055		3
3. Increase.....	112,343,861	(93,053,489)	0	0	90,094,875	115,644,310	(364,936)	7,908	15,193

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PART 3 - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims Paid During the Year:									
1.1 On claims incurred prior to current year.....	2,241,226,276	1,800,393,745		1,191	166,871,481	273,710,734	241,234	2,382	5,509
1.2 On claims incurred during current year.....	3,282,480,697	3,250,875,851		21	4,565,863	27,024,026	14,797	42	97
2. Claim Reserves and Liabilities, December 31, current year:									
2.1 On claims incurred prior to current year.....	7,415,528,166	5,462,504,470			1,184,416,248	768,584,031	313	7,908	15,196
2.2 On claims incurred during current year.....	2,623,277,406	2,064,318,726			171,590,616	386,679,258	688,806		
3. Test:									
3.1 Lines 1.1 and 2.1.....	9,656,754,442	7,262,898,215	0	1,191	1,351,287,729	1,042,294,764	241,547	10,290	20,705
3.2 Claim reserves and liabilities, December 31, prior year.....	9,926,461,711	7,619,876,685			1,265,911,990	1,039,618,978	1,054,055		3
3.3 Line 3.1 minus Line 3.2.....	(269,707,270)	(356,978,470)	0	1,191	85,375,739	2,675,786	(812,508)	10,290	20,702

PART 4 - REINSURANCE

A. Reinsurance Assumed:									
1. Premiums written.....	39,505,305	10,585,740			8,611,691	20,246,923	58,747	1,843	361
2. Premiums earned.....	39,773,983	10,585,740			8,816,709	20,308,524	61,351	1,297	361
3. Incurred claims.....	86,918,905	20,953,700		1,212	32,487,087	33,449,059	(3,287)	10,332	20,802
4. Commissions.....	1,732,133	1,281,660			448,414	1	2,058		
B. Reinsurance Ceded:									
1. Premiums written.....	344,685,693	298,005,372			44,659,773	1,552,149	468,399		
2. Premiums earned.....	346,067,285	298,002,625			46,005,846	1,590,415	468,399		
3. Incurred claims.....	439,326,015	384,231,141			53,072,871	1,882,710	139,293		
4. Commissions.....	31,612,786	23,340,526		788,668	8,272,260	(788,668)			

(a) Includes \$.....0 premium deficiency reserve.

Annual Statement for the year 2020 of the **Metropolitan Life Insurance Company**
SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred claims.....	547,752	2,988,457,958	2,999,452,237	5,988,457,946
2. Beginning claim reserves and liabilities.....	7,020,504	264,982,697	9,685,655,749	9,957,658,950
3. Ending claim reserves and liabilities.....	6,862,098	252,643,949	9,817,410,418	10,076,916,465
4. Claims paid.....	706,158	3,000,796,706	2,867,697,568	5,869,200,431
B. Assumed Reinsurance:				
5. Incurred claims.....			86,918,905	86,918,905
6. Beginning claim reserves and liabilities.....			416,821,370	416,821,370
7. Ending claim reserves and liabilities.....			403,392,119	403,392,119
8. Claims paid.....	0	0	100,348,156	100,348,156
C. Ceded Reinsurance:				
9. Incurred claims.....	1,514,139	205,449,487	232,362,390	439,326,015
10. Beginning claim reserves and liabilities.....	2,025,786		499,949,711	501,975,497
11. Ending claim reserves and liabilities.....	1,940,405	120,760,994	487,422,804	610,124,203
12. Claims paid.....	1,599,520	84,688,493	244,889,296	331,177,309
D. Net:				
13. Incurred claims.....	(966,387)	2,783,008,471	2,854,008,751	5,636,050,835
14. Beginning claim reserves and liabilities.....	4,994,718	264,982,697	9,602,527,408	9,872,504,823
15. Ending claim reserves and liabilities.....	4,921,693	131,882,955	9,733,379,733	9,870,184,381
16. Claims paid.....	(893,362)	2,916,108,213	2,723,156,427	5,638,371,277
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred claims and cost containment expenses.....	(966,387)	2,783,008,471	2,863,364,530	5,645,406,614
18. Beginning reserves and liabilities.....	4,994,718	264,982,697	9,602,527,408	9,872,504,823
19. Ending reserves and liabilities.....	4,921,693	131,882,955	9,733,200,448	9,870,005,096
20. Paid claims and cost containment expenses.....	(893,362)	2,916,108,213	2,732,691,491	5,647,906,341

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
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General Account - Affiliates - U.S. - Other

97136....	13-3114906....	03/01/1985	METROPOLITAN TOWER LIFE INSURANCE COMPANY.....	NE.....	YRT/I.....	OL.....888,66718,21124,910987
97136....	13-3114906....	03/01/1985	METROPOLITAN TOWER LIFE INSURANCE COMPANY.....	NE.....	YRT/I.....	OL.....14,536,771534,561
97136....	13-3114906....	07/01/1995	METROPOLITAN TOWER LIFE INSURANCE COMPANY.....	NE.....	CO/I.....	OL.....156,061,427979,957
97136....	13-3114906....	12/31/1999	METROPOLITAN TOWER LIFE INSURANCE COMPANY.....	NE.....	MCO/I.....	OL.....209,111,3523,514,912219,91158,857,567
97136....	13-3114906....	12/31/1999	METROPOLITAN TOWER LIFE INSURANCE COMPANY.....	NE.....	MCO/I.....	VA.....6,522,735
97136....	13-3114906....	12/31/1999	METROPOLITAN TOWER LIFE INSURANCE COMPANY.....	NE.....	MCO/I.....	OL.....7,866,370245,3332,6881,355,603
97136....	13-3114906....	05/02/2000	METROPOLITAN TOWER LIFE INSURANCE COMPANY.....	NE.....	CO/G.....	FA.....2,577,048
97136....	13-3114906....	01/01/2001	METROPOLITAN TOWER LIFE INSURANCE COMPANY.....	NE.....	YRT/I.....	OL.....77,481,7052,005,2221,449,5516,009
97136....	13-3114906....	01/01/2001	METROPOLITAN TOWER LIFE INSURANCE COMPANY.....	NE.....	CO/I.....	OL.....862,802,704
97136....	13-3114906....	07/01/2001	METROPOLITAN TOWER LIFE INSURANCE COMPANY.....	NE.....	CO/G.....	OL.....2,960,6146,534,678107,25498,314
97136....	13-3114906....	03/01/2005	METROPOLITAN TOWER LIFE INSURANCE COMPANY.....	NE.....	YRT/I.....	OL.....2,500,00068,87372,4082,593
0299999.	Total - General Account - Affiliates - U.S. - Other.....					315,345,4791,030,602,7246,394,325330,50266,735,9050
0399999.	Total - General Account - Affiliates - U.S. - Totals.....					315,345,4791,030,602,7246,394,325330,50266,735,9050

General Account - Affiliates - Non-U.S. - Captives

00000....	00-0000000....	07/01/2017	METLIFE REINSURANCE COMPANY OF BERMUDA, LTD.....	BMU.....	CAT/I.....	OL.....9,52429,256
00000....	00-0000000....	07/01/2017	METLIFE REINSURANCE COMPANY OF BERMUDA, LTD.....	BMU.....	CAT/G.....	OL.....90,932182,341
0499999.	Total - General Account - Affiliates - Non-U.S. - Captives.....					0100,456211,597000

General Account - Affiliates - Non-U.S. - Other

00000....	AA-1930041....	01/01/2008	METLIFE INSURANCE LTD.....	AUS.....	CO/G.....	OL.....410,079,000426,853661,055
00000....	AA-1930041....	01/01/2008	METLIFE INSURANCE LTD.....	AUS.....	CO/G.....	OL.....369,167,782524,248
00000....	AA-2730030....	01/01/2008	METLIFE MEXICO, S. A.....	MEX.....	CO/G.....	OL.....67,435,00071,399
00000....	AA-1780108....	04/01/2015	METLIFE EUROPE D.A.C.....	IRL.....	CAT/I.....	OL.....2,5795,159
00000....	AA-1780108....	04/01/2015	METLIFE EUROPE D.A.C.....	IRL.....	CAT/G.....	OL.....381,0853,455,245
00000....	AA-1780108....	07/01/2017	METLIFE EUROPE D.A.C.....	IRL.....	CAT/I.....	OL.....69,851139,701
00000....	AA-1780108....	07/01/2017	METLIFE EUROPE D.A.C.....	IRL.....	CAT/I.....	OL.....6,18612,373
00000....	AA-1780108....	07/01/2017	METLIFE EUROPE D.A.C.....	IRL.....	CAT/G.....	OL.....2,0584,116
0599999.	Total - General Account - Affiliates - Non-U.S. - Other.....					846,681,782461,7594,639,094661,05500
0699999.	Total - General Account - Affiliates - Non-U.S. - Totals.....					846,681,782562,2154,850,691661,05500
0799999.	Total - General Account - Affiliates.....					1,162,027,2611,031,164,93911,245,016991,55766,735,9050

General Account - Non-Affiliates - U.S. Non-Affiliates

60348....	22-1771521....	04/01/2002	ACE LIFE INSURANCE COMPANY.....	CT.....	CO/I.....	VA.....412,913
60054....	06-6033492....	02/01/1960	AETNA LIFE INSURANCE COMPANY.....	CT.....	CO/G.....	OL.....56,4588,816
60054....	06-6033492....	01/01/1995	AETNA LIFE INSURANCE COMPANY.....	CT.....	CO/G.....	OL.....238,2197,645
64190....	13-3191369....	07/01/1993	ALLIANZ LIFE INSURANCE COMPANY OF NEW YORK.....	NY.....	CO/G.....	OL.....5,440,00099,428
90611....	41-1366075....	07/01/1993	ALLIANZ LIFE INSURANCE COMPANY OF NORTH AMERICA.....	MN.....	CO/G.....	OL.....5,302,05089,18824,530
90611....	41-1366075....	07/01/1993	ALLIANZ LIFE INSURANCE COMPANY OF NORTH AMERICA.....	MN.....	CO/G.....	OL.....2,960,00056,442

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
60186....	36-2554642....	03/01/1982	ALLSTATE LIFE INSURANCE COMPANY.....	IL.....	CO/G.....	FA.....		75,278				
60186....	36-2554642....	01/01/1989	ALLSTATE LIFE INSURANCE COMPANY.....	IL.....	CO/G.....	OL.....		235,547				
70874....	36-2608394....	01/01/1989	ALLSTATE LIFE INSURANCE COMPANY OF NEW YORK.....	NY.....	CO/G.....	OL.....		92,744				
61476....	04-1106240....	03/01/1979	BOSTON MUTUAL LIFE INSURANCE COMPANY.....	MA.....	CO/G.....	OL.....			(1,349)			
87726....	06-0566090....	01/03/1995	BRIGHTHOUSE LIFE INSURANCE COMPANY.....	DE.....	CO/G.....	OL.....	48,458,929	87,839,965				
87726....	06-0566090....	12/31/1999	BRIGHTHOUSE LIFE INSURANCE COMPANY.....	DE.....	MCO/I.....	OL.....	23,091		(715,143)			
87726....	06-0566090....	12/31/1999	BRIGHTHOUSE LIFE INSURANCE COMPANY.....	DE.....	MCO/I.....	OL.....	506,000					6,498
87726....	06-0566090....	01/01/2001	BRIGHTHOUSE LIFE INSURANCE COMPANY.....	DE.....	CO/I.....	OL.....		279,705,114				
87726....	06-0566090....	01/01/2014	BRIGHTHOUSE LIFE INSURANCE COMPANY.....	DE.....	MCO/I.....	VA.....		457,344,853	30,398,958	13,462,363		
87726....	06-0566090....	01/01/2014	BRIGHTHOUSE LIFE INSURANCE COMPANY.....	DE.....	MCO/G.....	FA.....		187,577,366		10,871		
87726....	06-0566090....	01/01/2014	BRIGHTHOUSE LIFE INSURANCE COMPANY.....	DE.....	MCO/I.....	OL.....	605,556,103	2,874,764	2,445,515	1,300,520		
60992....	13-3690700....	01/01/2006	BRIGHTHOUSE LIFE INSURANCE COMPANY OF NY.....	NY.....	CO/I.....	OL.....		7,639,096				
N5876....	53-0183181....	11/01/2011	DEFENDERS OF WILDLIFE.....	PA.....	CO/G.....	OA.....		801,748				
69140....	04-1867050....	10/11/1962	FIRST ALLAMERICA FINANCIAL LIFE INSURANCE COMPANY.....	MA.....	CO/G.....	OL.....		3,121				
00000....	59-2174510....	01/07/1997	FOOD FOR THE POOR, INC.....	NY.....	CO/G.....	FA.....		3,226,358	21,922			
63967....	74-0651020....	11/01/2012	GOVERNMENT PERSONNEL MUTUAL LIFE INSURANCE COMPANY.....	TX.....	CO/G.....	OL.....		77,688		1,909,028		
65056....	38-1659835....	12/15/1990	JACKSON NATIONAL LIFE INSURANCE COMPANY.....	MI.....	CO/I.....	VA.....		362,429				
86375....	13-3646501....	05/01/2003	JOHN HANCOCK LIFE & HEALTH INS CO.....	NY.....	CO/G.....	OL.....		39,597,913	1,205,533	964,969		
N6496....	06-1500606....	04/01/2016	LEGION OF CHRIST.....	NY.....	CO/G.....	OA.....		393,313				
62057....	22-0832760....	01/01/1982	LINCOLN LIFE & ANNUITY COMPANY OF NEW YORK.....	NY.....	YRT/I.....	OL.....	133,649	9,685				
65676....	35-0472300....	12/02/1974	LINCOLN NATIONAL LIFE INSURANCE COMPANY.....	IN.....	YRT/I.....	OL.....	6,265,731	1,336,195	120,155			
65676....	35-0472300....	03/01/1977	LINCOLN NATIONAL LIFE INSURANCE COMPANY.....	IN.....	YRT/I.....	OL.....	338,462	133,649				
65676....	35-0472300....	01/01/1982	LINCOLN NATIONAL LIFE INSURANCE COMPANY.....	IN.....	YRT/I.....	OL.....	1,068,520	547,580	4,961			
65676....	35-0472300....	01/01/1982	LINCOLN NATIONAL LIFE INSURANCE COMPANY.....	IN.....	YRT/I.....	OL.....	242,438	12,416				
65676....	35-0472300....	01/01/1986	LINCOLN NATIONAL LIFE INSURANCE COMPANY.....	IN.....	YRT/I.....	OL.....	9,473,270	266,020				
65676....	35-0472300....	03/01/1987	LINCOLN NATIONAL LIFE INSURANCE COMPANY.....	IN.....	YRT/I.....	OL.....	338,462	66,825				
91626....	04-2708937....	01/01/2001	NEW ENGLAND LIFE INSURANCE COMPANY.....	MA.....	CO/I.....	OL.....		123,288,430				
66915....	13-5582869....	01/01/1975	NEW YORK LIFE INSURANCE COMPANY.....	NY.....	CO/G.....	OL.....		1,310		6,401		
67091....	39-0509570....	10/01/2008	NORTHWESTERN MUTUAL LIFE INSURANCE COMPANY.....	WI.....	YRT/I.....	OL.....	13,498,945,655	101,388,827	203,332,240	42,777,406		
67091....	39-0509570....	10/01/2008	NORTHWESTERN MUTUAL LIFE INSURANCE COMPANY.....	WI.....	CO/I.....	OL.....	44,218,663,111	168,781,082	97,130,950	19,597,646		
57282....	16-0592770....	12/01/2010	POLISH UNION OF AMERICA.....	NY.....	CO/I.....	OL.....	17,552,785	3,578,043	16,491			
57282....	16-0592770....	12/01/2010	POLISH UNION OF AMERICA.....	NY.....	CO/I.....	VA.....		3,272,651	5,101			
N9286....	23-1440115....	01/05/2011	PRESBYTERIAN CHURCH (USA) FOUNDATION.....	IN.....	CO/G.....	OA.....		4,269,697		890		
68241....	22-1211670....	09/29/1965	PRUDENTIAL INSURANCE COMPANY OF AMERICA.....	NJ.....	CO/G.....	OL.....	438,188,415,822		533,484,863	106,657,853		
68241....	22-1211670....	05/01/1966	PRUDENTIAL INSURANCE COMPANY OF AMERICA.....	NJ.....	CO/G.....	OL.....			328,000			
68241....	22-1211670....	04/01/1974	PRUDENTIAL INSURANCE COMPANY OF AMERICA.....	NJ.....	CO/G.....	OL.....			2,500			
00000....	38-2385975....	04/01/2003	RENEWAL MINISTRIES, INC.....	MI.....	CO/G.....	FA.....		17,236				

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
93572....	43-1235868....	03/01/1985	RGA REINSURANCE COMPANY.....	MO.....	CO/G.....	OL.....			81,212			
93572....	43-1235868....	12/01/2005	RGA REINSURANCE COMPANY.....	MO.....	CO/G.....	OL.....			935,331	1,065,648		
93572....	43-1235868....	01/01/2008	RGA REINSURANCE COMPANY.....	MO.....	CO/G.....	OL.....	1,711,637,131		2,327,660	751,973		
68713....	84-0499703....	08/11/1983	SECURITY LIFE OF DENVER INSURANCE COMPANY.....	CO.....	YRTI/.....	OL.....	309,369	23,393	31,320			
69396....	74-0940890....	01/01/2001	TEXAS LIFE INSURANCE COMPANY.....	TX.....	CO/I.....	OL.....		5,251,317				
69396....	74-0940890....	01/01/2014	TEXAS LIFE INSURANCE COMPANY.....	TX.....	CO/G.....	OL.....	24,211,760	1,542,217	1,309,347	123,439		
00000....	43-6003755....	07/15/2002	TRINITY LUTHERAN EVANGELICAN CHURCH OF ORCHARD FARM.....	MO.....	CO/G.....	FA.....		119,608				
N8227....	11-6037948....	01/01/2009	UNITED STATES MERCHANT MARINE ACADEMY ALUMNI ASSOC FOUNDATION.....	NY.....	CO/G.....	FA.....		149,478				
N6238....	13-1635294....	03/01/2012	UNITED WAY WORLDWIDE.....	VA.....	CO/G.....	OA.....		1,392,163	196,041			
70319....	36-1933760....	12/31/1985	WASHINGTON NATIONAL INSURANCE COMPANY.....	IN.....	OTH/I.....	OL.....	513,235	125,501				
0899999.	Total - General Account - Non-Affiliates - U.S. Non-Affiliates.....						498,346,355,573	1,484,128,210	872,576,166	189,000,498	6,498	0

General Account - Non-Affiliates - Non-U.S. Non-Affiliates

00000....	AA-1320000....	01/01/2008	AXA FRANCE VIE.....	FRA.....	CO/G.....	OL.....	3,527,023,678	683,692	4,940,813	4,381,958		
00000....	AA-1320000....	01/01/2008	AXA FRANCE VIE.....	FRA.....	CO/G.....	OL.....	2,882,034,000		3,264,984	7,796,972		
00000....	AA-1320000....	09/30/2008	AXA FRANCE VIE.....	FRA.....	CO/G.....	OL.....	1,032,488,272	89,723		575,056		
00000....	AA-1564114....	07/01/1990	CANADIAN ACCIDENT REINSURANCE FACILITY.....	CAN.....	COFW/G.....	OL.....				.99,757		99,757
00000....	CR-3191275....	01/01/2008	RGA AMERICAS REINSURANCE COMPANY, LTD.....	BMU.....	CO/G.....	OL.....	162,873,165	29,984	191,282	192,170		
00000....	AA-1560188....	01/01/2008	RGA LIFE REINSURANCE COMPANY OF CANADA.....	CAN.....	COFW/G.....	OL.....	384,100,696	76,411	573,730	583,938		85,763
00000....	AA-1560188....	03/01/2008	RGA LIFE REINSURANCE COMPANY OF CANADA.....	CAN.....	COFW/G.....	OL.....	645,009,750	160,453	1,374,863	1,861,484		823,859
0999999.	Total - General Account - Non-Affiliates - Non-U.S. Non-Affiliates.....						8,633,529,561	1,040,263	10,345,672	15,491,335	0	1,009,379
1099999.	Total - General Account - Non-Affiliates.....						506,979,885,134	1,485,168,473	882,921,838	204,491,833	6,498	1,009,379
1199999.	Total - General Account.....						508,141,912,395	2,516,333,412	894,166,854	205,483,390	66,742,403	1,009,379

Separate Accounts - Affiliates - U.S. - Other

97136....	13-3114906....	12/31/1999	METROPOLITAN TOWER LIFE INSURANCE COMPANY.....	NE.....	MCO/I.....	OL.....					26,180,144	
97136....	13-3114906....	12/31/1999	METROPOLITAN TOWER LIFE INSURANCE COMPANY.....	NE.....	MCO/I.....	VA.....					870,000	
1399999.	Total - Separate Accounts - Affiliates - U.S. - Other.....						.0	0	0	0	27,050,144	0
1499999.	Total - Separate Accounts - Affiliates - U.S. - Totals.....						.0	0	0	0	27,050,144	0
1899999.	Total - Separate Accounts - Affiliates.....						.0	0	0	0	27,050,144	0

Separate Accounts - Non-Affiliates - U.S. Non-Affiliates

87726....	06-0566090....	12/31/1999	BRIGHTHOUSE LIFE INSURANCE COMPANY.....	DE.....	MCO/I.....	OL.....					445,507	
87726....	06-0566090....	12/31/1999	BRIGHTHOUSE LIFE INSURANCE COMPANY.....	DE.....	MCO/I.....	OA.....					13,468,675	
87726....	06-0566090....	01/01/2014	BRIGHTHOUSE LIFE INSURANCE COMPANY.....	DE.....	MCO/I.....	FA.....					2,545,891,496	
87726....	06-0566090....	01/01/2014	BRIGHTHOUSE LIFE INSURANCE COMPANY.....	DE.....	MCO/G.....	FA.....					624,366	
87726....	06-0566090....	01/01/2014	BRIGHTHOUSE LIFE INSURANCE COMPANY.....	DE.....	MCO/I.....	FA.....					107,529,796	
1999999.	Total - Separate Accounts - Non-Affiliates - U.S. Non-Affiliates.....						.0	0	0	0	2,667,959,840	0
2199999.	Total - Separate Accounts - Non-Affiliates.....						.0	0	0	0	2,667,959,840	0

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
2299999.	Total - Separate Accounts.....					0000	2,695,009,9840
2399999.	Total U.S.....						498,661,701,052	2,514,730,934	878,970,491	189,331,000	2,761,752,3870
2499999.	Total Non-U.S.....					9,480,211,3431,602,47815,196,36316,152,3900	1,009,379
9999999.	Total.....						508,141,912,395	2,516,333,412	894,166,854	205,483,390	2,761,752,387	1,009,379

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
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Affiliates - U.S. - Other

97136....	13-3114906....	07/01/2001	METROPOLITAN TOWER LIFE INSURANCE COMPANY.....	NE.....	QA/G.....	OH.....	1,481,427
0299999.	Total - Affiliates - U.S. - Other.....						0	0	1,481,427	0	0
0399999.	Total - Affiliates - U.S. - Total.....						0	0	1,481,427	0	0

Affiliates - Non-U.S. - Captive

00000....	00-0000000....	07/01/2017	METLIFE REINSURANCE COMPANY OF BERMUDA, LTD.....	BMU.....	CAT/G.....	A.....	28,383
00000....	00-0000000....	07/01/2017	METLIFE REINSURANCE COMPANY OF BERMUDA, LTD.....	BMU.....	CAT/I.....	A.....	11,309
0499999.	Total - Affiliates - Non-U.S. - Captive.....						28,383	11,309	0	0	0	0

Affiliates - Non-U.S. - Other

00000....	AA-1780108...	04/01/2015	METLIFE EUROPE D.A.C.....	IRL.....	CAT/G.....	A.....	299,822
00000....	AA-1780108...	04/01/2015	METLIFE EUROPE D.A.C.....	IRL.....	CAT/I.....	A.....	149,911
00000....	AA-1780108...	07/01/2017	METLIFE EUROPE D.A.C.....	IRL.....	CAT/G.....	A.....	1,500
00000....	AA-1780108...	07/01/2017	METLIFE EUROPE D.A.C.....	IRL.....	CAT/I.....	A.....	750
00000....	AA-1780108...	07/01/2017	METLIFE EUROPE D.A.C.....	IRL.....	CAT/G.....	A.....	5,954
00000....	AA-1780108...	07/01/2017	METLIFE EUROPE D.A.C.....	IRL.....	CAT/I.....	A.....	2,977
00000....	AA-1930041...	01/01/2008	METLIFE INSURANCE, LTD.....	AUS.....	QA/G.....	A.....	148,926
00000....	AA-2730030...	01/01/2008	METLIFE MEXICO S.A.....	MEX.....	QA/G.....	A.....	19,383
0599999.	Total - Affiliates - Non-U.S. - Other.....						475,585	153,638	0	0	0	0
0699999.	Total - Affiliates - Non-U.S. - Total.....						503,968	164,947	0	0	0	0
0799999.	Total Affiliates.....						503,968	164,947	1,481,427	0	0	0

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Non-Affiliates - U.S. Non-Affiliates

64190....	13-3191369....	07/01/1993	ALLIANZ LIFE INSURANCE COMPANY OF NEW YORK.....	NY.....	QA/G.....	A.....	178,609	49,863
60186....	36-2554642....	01/01/2002	ALLSTATE LIFE INSURANCE COMPANY.....	IL.....	QA/G.....	OH.....	72,168
70874....	36-2608394....	01/01/2002	ALLSTATE LIFE INSURANCE COMPANY OF NEW YORK.....	NY.....	QA/G.....	OH.....	799
00000....	00-0000000....	12/01/1990	AMERICAN DISABILITY REINSURANCE UNDERWRITERS SYNDICATE.....	ME.....	QA/G.....	OH.....	36,236
87726....	06-0566090....	01/03/1995	BRIGHTHOUSE LIFE INSURANCE COMPANY.....	DE.....	QA/G.....	LTDI.....	557,614	86,293,475
61832....	52-0676509....	07/01/2013	CHESAPEAKE LIFE INSURANCE COMPANY.....	OK.....	QA/G.....	OH.....	11,962
84824....	04-6145677....	10/01/1997	COMMONWEALTH ANNUITY & LIFE INSURANCE COMPANY.....	MA.....	QA/G.....	OH.....	201,695	10,037	6,603,828	13,992
69140....	04-1867050....	10/01/1997	FIRST ALLMERICA FINANCIAL LIFE INSURANCE COMPANY.....	MA.....	QA/G.....	OH.....	(95)	93	637,045	113
86375....	13-3646501....	05/01/2003	JOHN HANCOCK LIFE & HEALTH INS CO.....	NY.....	QA/G.....	A.....	1,146	232
62057....	22-0832760....	11/01/1999	LINCOLN LIFE AND ANNUITY COMPANY OF NEW YORK.....	NY.....	SS/G.....	OH.....	7,448	61,166	13,697,574	9,419
65676....	35-0472300....	11/01/1999	LINCOLN NATIONAL LIFE INSURANCE COMPANY.....	IN.....	SS/G.....	OH.....	9,324,706	1,249,259	260,550,166	4,310,457
76112....	86-0216483....	11/01/2008	OXFORD LIFE INSURANCE COMPANY.....	AZ.....	QA/G.....	OH.....	665,031
68241....	22-1211670....	01/01/1998	PRUDENTIAL INSURANCE COMPANY OF AMERICA.....	NJ.....	QA/G.....	OH.....	141,542	4,175,495
93572....	43-1235868....	01/01/2008	RGA REINSURANCE COMPANY.....	MO.....	QA/G.....	OH.....	254,920	144,092
69345....	13-1624203....	05/01/2004	TEACHERS INSURANCE & ANNUITY ASSOCIATION OF AMERICA.....	NY.....	QAI/.....	A.....	665,325	253,301,135
69345....	13-1624203....	05/01/2004	TEACHERS INSURANCE & ANNUITY ASSOCIATION OF AMERICA.....	NY.....	QA/G.....	OH.....	283,481	5,419,817
60142....	13-3917848....	05/01/2004	TIAA CREF LIFE INSURANCE COMPANY.....	NY.....	QA/I/.....	A.....	18,349,142	116,420,929
65900....	04-2299444....	05/01/1980	WILCO LIFE INSURANCE COMPANY.....	IN.....	QA/G.....	OH.....	21,827
0899999.	Total - Non-Affiliates - U.S. Non-Affiliates.....						29,977,495	1,320,555	747,895,525	4,528,168	0	0

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
Non-Affiliates - Non-U.S. Non-Affiliates												
00000....	AA-1320000...	01/01/2008	AXA FRANCE VIE.....	FRA.....	QA/G.....	OH.....807,7611,847,583
00000....	CR-3191275...	01/01/2008	RGA AMERICAS REINSURANCE COMPANY, LTD.....	BMU.....	QA/G.....	OH.....26,63017,240
00000....	AA-1560188...	03/01/2008	RGA LIFE REINSURANCE COMPANY OF CANADA.....	CAN.....	QA/G.....	OH.....8,165,7261,036,7202,557,37413,545,225
0999999.	Total - Non-Affiliates - Non-U.S. Non-Affiliates.....					9,000,11701,036,7204,422,197013,545,225
1099999.	Total - Non-Affiliates.....					38,977,6121,320,555748,932,2458,950,365013,545,225
1199999.	Total - U.S.....					29,977,4951,320,555749,376,9524,528,16800
1299999.	Total Non-U.S.....					9,504,085164,9471,036,7204,422,197013,545,225
9999999.	Total.....					39,481,5801,485,502750,413,6728,950,365013,545,225

Annual Statement for the year 2020 of the **Metropolitan Life Insurance Company**
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
Life and Annuity - Affiliates - U.S. - Captive						
13626.....	20-5819518....	12/31/2007	METLIFE REINSURANCE COMPANY OF CHARLESTON.....	SC.....	152,183,814	
13092.....	26-1511401....	12/31/2009	METLIFE REINSURANCE COMPANY OF VERMONT.....	VT.....	3,796,215	
0199999.	Total - Life and Annuity Affiliates - U.S. - Captive.....				155,980,029	0
Life and Annuity - Affiliates - U.S. - Other						
97136.....	13-3114906....	01/01/2011	METROPOLITAN TOWER LIFE INSURANCE COMPANY.....	NE.....	1,371,022	1,935,678
0299999.	Total - Life and Annuity Affiliates - U.S. - Other.....				1,371,022	1,935,678
0399999.	Total - Life and Annuity Affiliates - U.S. - Total.....				157,351,051	1,935,678
Life and Annuity - Affiliates - Non-U.S. - Captive						
00000.....	AA-3160080...	01/01/2002	MISSOURI REINSURANCE, INC.....	CYM.....	15,118,559	
00000.....	AA-3160080...	01/01/2003	MISSOURI REINSURANCE, INC.....	CYM.....	15,315,195	
00000.....	AA-3160080...	10/01/2010	MISSOURI REINSURANCE, INC.....	CYM.....	293,232,228	
0499999.	Total - Life and Annuity Affiliates - Non-U.S. - Captive.....				323,665,982	0
0699999.	Total - Life and Annuity Affiliates - Non-U.S. - Total.....				323,665,982	0
0799999.	Total - Life and Annuity Affiliates.....				481,017,033	1,935,678
Life and Annuity - Non-Affiliates - U.S. Non-Affiliates						
90611.....	41-1366075....	04/01/1996	ALLIANZ LIFE INSURANCE COMPANY OF NORTH AMERICA.....	MN.....		1,020
60895.....	35-0145825....	07/01/2000	AMERICAN UNITED LIFE INSURANCE COMPANY.....	IN.....	40,000	39,239
61093.....	58-0146380....	01/01/2003	ATLANTA LIFE INSURANCE COMPANY.....	GA.....	724,592	
61093.....	58-0146380....	01/01/2004	ATLANTA LIFE INSURANCE COMPANY.....	GA.....	.535,730	676,145
61093.....	58-0146380....	01/01/2005	ATLANTA LIFE INSURANCE COMPANY.....	GA.....	.643,900	100,880
61093.....	58-0146380....	01/01/2005	ATLANTA LIFE INSURANCE COMPANY.....	GA.....		17,120
61093.....	58-0146380....	01/01/2005	ATLANTA LIFE INSURANCE COMPANY.....	GA.....	.71,325	182,543
61093.....	58-0146380....	02/01/2006	ATLANTA LIFE INSURANCE COMPANY.....	GA.....		8,193
61093.....	58-0146380....	07/01/2012	ATLANTA LIFE INSURANCE COMPANY.....	GA.....	.30,053	48,712
61093.....	58-0146380....	01/01/2020	ATLANTA LIFE INSURANCE COMPANY.....	GA.....	.1,286,505	1,445,650
62345.....	47-0766667....	01/01/1994	BERKSHIRE HATHAWAY LIFE INSURANCE COMPANY OF NEBRASKA.....	NE.....	.80,691	38,000
62345.....	47-0766667....	12/31/1996	BERKSHIRE HATHAWAY LIFE INSURANCE COMPANY OF NEBRASKA.....	NE.....		15,260
62345.....	47-0766667....	12/31/1996	BERKSHIRE HATHAWAY LIFE INSURANCE COMPANY OF NEBRASKA.....	NE.....	.1,960,412	
00000.....	03-0368411....	11/01/2003	CIRCLETREE INSURANCE COMPANY.....	VT.....	.2,744,080	2,643,172
79782.....	86-0262046....	01/01/2002	ELECTRIC COOPERATIVE LIFE INSURANCE COMPANY.....	AZ.....	.3,524,772	
68276.....	48-1024691....	02/01/1985	EMPLOYERS REASSURANCE CORPORATION.....	KS.....	.36,911	53,382
68276.....	48-1024691....	02/01/1992	EMPLOYERS REASSURANCE CORPORATION.....	KS.....		3
68276.....	48-1024691....	05/12/1997	EMPLOYERS REASSURANCE CORPORATION.....	KS.....	(121,991)	11,211
86258.....	13-2572994....	03/01/1971	GENERAL RE LIFE CORPORATION.....	CT.....		2,082
86258.....	13-2572994....	01/01/1976	GENERAL RE LIFE CORPORATION.....	CT.....		1,470
86258.....	13-2572994....	02/01/1992	GENERAL RE LIFE CORPORATION.....	CT.....		5
86258.....	13-2572994....	04/01/1996	GENERAL RE LIFE CORPORATION.....	CT.....		7,262,825
86258.....	13-2572994....	10/01/1996	GENERAL RE LIFE CORPORATION.....	CT.....	.107,160	480,751
86258.....	13-2572994....	07/01/1998	GENERAL RE LIFE CORPORATION.....	CT.....	.819,222	1,750,899
86258.....	13-2572994....	04/01/1999	GENERAL RE LIFE CORPORATION.....	CT.....	.160,000	160,000
86258.....	13-2572994....	04/01/2009	GENERAL RE LIFE CORPORATION.....	CT.....		24,876
88340.....	59-2859797....	01/01/1977	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA.....	FL.....		4,379
88340.....	59-2859797....	10/01/1996	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA.....	FL.....	.98,340	72,954
88340.....	59-2859797....	04/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA.....	FL.....	.452,737	318,798
88340.....	59-2859797....	01/01/2012	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA.....	FL.....	.39,347	265,930
88340.....	59-2859797....	08/01/2014	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA.....	FL.....	.2,315,767	212,630
65676.....	35-0472300....	04/01/1973	LINCOLN NATIONAL LIFE INSURANCE COMPANY.....	IN.....		1,693
65676.....	35-0472300....	03/01/1976	LINCOLN NATIONAL LIFE INSURANCE COMPANY.....	IN.....		35,255
65676.....	35-0472300....	11/01/1987	LINCOLN NATIONAL LIFE INSURANCE COMPANY.....	IN.....		29,684
65676.....	35-0472300....	03/28/1989	LINCOLN NATIONAL LIFE INSURANCE COMPANY.....	IN.....		2,156
65676.....	35-0472300....	09/01/1996	LINCOLN NATIONAL LIFE INSURANCE COMPANY.....	IN.....		10,299,177
65676.....	35-0472300....	07/01/1998	LINCOLN NATIONAL LIFE INSURANCE COMPANY.....	IN.....	.1,609,399	3,417,214
65676.....	35-0472300....	03/01/2000	LINCOLN NATIONAL LIFE INSURANCE COMPANY.....	IN.....	.636,801	27,645
66346.....	58-0828824....	01/01/1977	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....		104
66346.....	58-0828824....	04/01/1977	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....		2,208
66346.....	58-0828824....	05/20/1977	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....		534
66346.....	58-0828824....	01/01/1985	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	.300,230	73,923
66346.....	58-0828824....	01/01/1996	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	.42,774	589
66346.....	58-0828824....	10/01/1996	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	.1,291,590	864,589
66346.....	58-0828824....	10/01/1996	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....		36
66346.....	58-0828824....	05/12/1997	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	.90,444	7,888
66346.....	58-0828824....	01/01/1998	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	.10,066,815	5,606,016
66346.....	58-0828824....	01/01/1998	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	.4,921,924	2,083,665
66346.....	58-0828824....	01/01/1998	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	.561,938	232,830
66346.....	58-0828824....	03/01/2000	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	.477,500	581,474
66346.....	58-0828824....	07/01/2000	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	.277,205	46,595
66346.....	58-0828824....	04/01/2002	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	.183,060	113,897
66346.....	58-0828824....	04/01/2002	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....		21,058
66346.....	58-0828824....	07/01/2002	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	.1,224,878	1,146,306
66346.....	58-0828824....	07/01/2004	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	.200,599	310,064

Annual Statement for the year 2020 of the **Metropolitan Life Insurance Company**
SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
66346.....	58-0828824....	04/01/2005	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	3,006,682	2,891,142
66346.....	58-0828824....	07/31/2008	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....		5,516
66346.....	58-0828824....	01/01/2009	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	1,573,624	2,022,966
66346.....	58-0828824....	01/01/2012	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	59,020	426,280
66346.....	58-0828824....	01/14/2013	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....		10,247
66346.....	58-0828824....	01/01/2014	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	.390,769	24,669
66346.....	58-0828824....	08/01/2014	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	1,736,825	182,299
88099.....	75-1608507....	08/01/2004	OPTIMUM RE INSURANCE COMPANY.....	TX.....	(467,316)	332
88099.....	75-1608507....	04/01/2005	OPTIMUM RE INSURANCE COMPANY.....	TX.....	.313,954	584,010
67466.....	95-1079000....	09/16/2002	PACIFIC LIFE INSURANCE COMPANY.....	NE.....	(1,266,107)	2,577
00000.....	20-4487684....	01/01/2013	RED RE, INC.	SC.....	2,050,459	3,004,528
93572.....	43-1235868....	02/01/1976	RGA REINSURANCE COMPANY.....	MO.....		7,957
93572.....	43-1235868....	04/01/1977	RGA REINSURANCE COMPANY.....	MO.....		1,020
93572.....	43-1235868....	06/01/1981	RGA REINSURANCE COMPANY.....	MO.....		8,720
93572.....	43-1235868....	11/01/1982	RGA REINSURANCE COMPANY.....	MO.....		203
93572.....	43-1235868....	01/01/1989	RGA REINSURANCE COMPANY.....	MO.....	.752,355	429,662
93572.....	43-1235868....	01/01/1989	RGA REINSURANCE COMPANY.....	MO.....	.125,000	500,501
93572.....	43-1235868....	03/28/1989	RGA REINSURANCE COMPANY.....	MO.....	.262,003	2,156
93572.....	43-1235868....	01/01/1991	RGA REINSURANCE COMPANY.....	MO.....	.403,044	410,508
93572.....	43-1235868....	01/01/1992	RGA REINSURANCE COMPANY.....	MO.....	.218,237	229,856
93572.....	43-1235868....	02/01/1992	RGA REINSURANCE COMPANY.....	MO.....		13
93572.....	43-1235868....	06/01/1994	RGA REINSURANCE COMPANY.....	MO.....	.40,000	27
93572.....	43-1235868....	01/01/1996	RGA REINSURANCE COMPANY.....	MO.....		593,636
93572.....	43-1235868....	08/01/1996	RGA REINSURANCE COMPANY.....	MO.....	.1,153,938	4,311,199
93572.....	43-1235868....	10/01/1996	RGA REINSURANCE COMPANY.....	MO.....	.985,022	212,210
93572.....	43-1235868....	05/12/1997	RGA REINSURANCE COMPANY.....	MO.....	(155,933)	10,892
93572.....	43-1235868....	01/01/1998	RGA REINSURANCE COMPANY.....	MO.....	.5,178,657	2,716,853
93572.....	43-1235868....	01/01/1998	RGA REINSURANCE COMPANY.....	MO.....	.554,614	291,057
93572.....	43-1235868....	07/01/1998	RGA REINSURANCE COMPANY.....	MO.....	.6,858,023	3,501,800
93572.....	43-1235868....	03/01/2000	RGA REINSURANCE COMPANY.....	MO.....	.383,750	262,152
93572.....	43-1235868....	03/01/2000	RGA REINSURANCE COMPANY.....	MO.....	.2,085,403	783,037
93572.....	43-1235868....	04/01/2002	RGA REINSURANCE COMPANY.....	MO.....	.130,787	.57,265
93572.....	43-1235868....	04/01/2002	RGA REINSURANCE COMPANY.....	MO.....		16,466
93572.....	43-1235868....	07/01/2002	RGA REINSURANCE COMPANY.....	MO.....	.1,609,141	663,222
93572.....	43-1235868....	07/01/2002	RGA REINSURANCE COMPANY.....	MO.....	.1,686,845	437,659
93572.....	43-1235868....	07/01/2002	RGA REINSURANCE COMPANY.....	MO.....	.1,917,013	581,794
93572.....	43-1235868....	03/01/2004	RGA REINSURANCE COMPANY.....	MO.....		.281
93572.....	43-1235868....	07/01/2004	RGA REINSURANCE COMPANY.....	MO.....	.923,701	186,504
93572.....	43-1235868....	04/01/2005	RGA REINSURANCE COMPANY.....	MO.....	.10,463,148	4,218,002
93572.....	43-1235868....	07/31/2008	RGA REINSURANCE COMPANY.....	MO.....		.899
93572.....	43-1235868....	10/01/2008	RGA REINSURANCE COMPANY.....	MO.....		.62,375,051
93572.....	43-1235868....	01/01/2009	RGA REINSURANCE COMPANY.....	MO.....	.1,044,409	580,922
93572.....	43-1235868....	01/01/2012	RGA REINSURANCE COMPANY.....	MO.....	.243,526	279,942
93572.....	43-1235868....	01/01/2014	RGA REINSURANCE COMPANY.....	MO.....	.254,086	24,669
64688.....	75-6020048....	11/15/2000	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE.....		.2,983
64688.....	75-6020048....	07/01/2002	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE.....	.161,834	397,711
64688.....	75-6020048....	09/16/2002	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE.....		.718
64688.....	75-6020048....	01/01/2007	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE.....	.49,424	398,218
87017.....	62-1003368....	04/01/1996	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE.....		469,426
87017.....	62-1003368....	08/01/1996	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE.....		.22,821
87017.....	62-1003368....	10/01/1996	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE.....	.34,170	.34,850
87017.....	62-1003368....	01/01/1998	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE.....	.2,229,520	1,490,401
87017.....	62-1003368....	01/01/1998	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE.....	.472,282	.285,035
87017.....	62-1003368....	07/01/1998	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE.....	.2,659,904	1,750,899
87017.....	62-1003368....	08/01/1998	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE.....		.3,141
87017.....	62-1003368....	03/01/2000	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE.....	.20,000	.7,085
87017.....	62-1003368....	01/01/2009	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE.....	.309,084	500,446
87017.....	62-1003368....	01/01/2014	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE.....	.143,892	
97071.....	13-3126819....	02/15/1977	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE.....		.5,123
97071.....	13-3126819....	07/01/1990	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE.....		.173
97071.....	13-3126819....	08/01/1992	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE.....	.25,772	.14
97071.....	13-3126819....	01/01/2012	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE.....	.9,836	.71,036
97071.....	13-3126819....	08/01/2014	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE.....	.2,894,708	.255,128
97071.....	13-3126819....	02/01/2016	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE.....		.963,186
87572.....	23-2038295....	06/01/1996	SCOTTISH RE (U.S.), INC.	DE.....		2,363,143
87572.....	23-2038295....	05/12/1997	SCOTTISH RE (U.S.), INC.	DE.....	.68,757	.2,130
87572.....	23-2038295....	04/01/2005	SCOTTISH RE (U.S.), INC.	DE.....	.12,208	
87572.....	23-2038295....	01/01/2014	SCOTTISH RE (U.S.), INC.	DE.....	.68,683	.19,735
68713.....	84-0499703....	01/01/1992	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO.....	.218,237	.229,947
68713.....	84-0499703....	02/01/1992	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO.....		.5
68713.....	84-0499703....	03/01/1993	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO.....		.36
68713.....	84-0499703....	01/01/1996	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO.....	.29,881	.4,049

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
68713.....	84-0499703....	04/01/1996	SECURITY LIFE OF DENVER INSURANCE COMPANY.....	CO.....553	
68713.....	84-0499703....	10/01/1996	SECURITY LIFE OF DENVER INSURANCE COMPANY.....	CO.....	.941,268	350,832
68713.....	84-0499703....	01/01/1998	SECURITY LIFE OF DENVER INSURANCE COMPANY.....	CO.....	(1,464,460)	
68713.....	84-0499703....	03/01/2000	SECURITY LIFE OF DENVER INSURANCE COMPANY.....	CO.....	.7,379,006	3,991,828
68713.....	84-0499703....	07/01/2002	SECURITY LIFE OF DENVER INSURANCE COMPANY.....	CO.....19	
68713.....	84-0499703....	07/01/2004	SECURITY LIFE OF DENVER INSURANCE COMPANY.....	CO.....	.300,000	
82627.....	06-0839705....	03/01/1969	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....5,594	
82627.....	06-0839705....	04/01/1977	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....38	
82627.....	06-0839705....	09/01/1981	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....21,513	
82627.....	06-0839705....	12/01/1988	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....45,816	
82627.....	06-0839705....	03/28/1989	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....3,483	
82627.....	06-0839705....	07/01/1990	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	.1,724,909	
82627.....	06-0839705....	02/01/1992	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....7	
82627.....	06-0839705....	06/01/1994	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....3,234	
82627.....	06-0839705....	06/01/1994	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	.30,000	49
82627.....	06-0839705....	05/01/1995	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	.662,016	
82627.....	06-0839705....	10/01/1995	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....26,321	
82627.....	06-0839705....	01/01/1996	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	.55,206	.413
82627.....	06-0839705....	03/15/1996	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....2,150,132	
82627.....	06-0839705....	08/01/1996	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....33,222	
82627.....	06-0839705....	01/01/1998	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	.5,862,960	3,852,917
82627.....	06-0839705....	01/01/1998	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	.4,411,681	2,188,062
82627.....	06-0839705....	03/01/1998	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....24,012	
82627.....	06-0839705....	07/01/1998	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	.5,251,614	3,417,214
82627.....	06-0839705....	03/01/2000	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	.116,801	145,073
82627.....	06-0839705....	07/01/1990	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	.1,437,514	
82627.....	06-0839705....	04/01/2002	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	.1,258,705	.895,559
82627.....	06-0839705....	04/01/2002	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....5,066	
82627.....	06-0839705....	07/01/2002	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	.161,834	404,382
82627.....	06-0839705....	04/01/2003	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	.975,000	1,036,505
82627.....	06-0839705....	07/01/2004	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	.12,613	.62,287
82627.....	06-0839705....	04/01/2005	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	.953,136	755,429
82627.....	06-0839705....	01/01/2007	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	.247,117	1,949,255
82627.....	06-0839705....	01/01/2009	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	.772,707	1,278,913
82627.....	06-0839705....	12/01/2010	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	.1,857,854	1,181,643
82627.....	06-0839705....	01/01/2012	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	.11,762	366,035
82627.....	06-0839705....	12/09/2013	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....766,912	
82627.....	06-0839705....	08/01/2014	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....471,175	
82627.....	06-0839705....	01/04/2017	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	.419,707	
10531.....	25-1438780....	02/01/2005	THREE RIVERS INSURANCE COMPANY.....	VT.....	.1,367,385	1,131,232
70688.....	36-6071399....	03/01/1977	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY.....	NY.....1,464	
70688.....	36-6071399....	01/01/1982	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY.....	NY.....829	
70688.....	36-6071399....	08/01/1996	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY.....	NY.....25,822	
70688.....	36-6071399....	10/01/1996	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY.....	NY.....	.743,004	.395,654
70688.....	36-6071399....	01/01/1998	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY.....	NY.....	.561,938	.234,180
70688.....	36-6071399....	01/01/1998	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY.....	NY.....49,395	
70688.....	36-6071399....	03/01/2000	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY.....	NY.....	.525,000	.599,856
70688.....	36-6071399....	03/01/2000	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY.....	NY.....	.360,000	.329,609
70688.....	36-6071399....	01/01/2007	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY.....	NY.....	.123,559	.976,779
70688.....	36-6071399....	01/01/2009	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY.....	NY.....	.154,541	.285,078
86231....	39-0989781....	06/01/1994	TRANSAMERICA LIFE INSURANCE COMPANY.....	IA.....	.30,000	.21
80659.....	82-4533188....	06/01/1983	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY.....	MI.....734	
80659.....	82-4533188....	09/27/1983	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY.....	MI.....1,213	
80659.....	82-4533188....	04/01/1999	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY.....	MI.....	.60,000	.60,000
80659.....	82-4533188....	04/01/1999	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY.....	MI.....	.1,245,350	
80659.....	82-4533188....	01/01/2014	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY.....	MI.....	.71,947	
80659.....	82-4533188....	07/01/2001	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY.....	MI.....	(671,520)	.2,432
80659.....	82-4533188....	05/01/2008	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY.....	MI.....3,049	
80659.....	82-4533188....	08/01/2014	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY.....	MI.....63,074	
80659.....	82-4533188....	01/02/2016	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY.....	MI.....	.409,259,030	
66133.....	41-1760577....	01/01/1986	WILTON REASSURANCE COMPANY.....	MN.....	.200,080	.71,737
15294.....	00-0000000....	01/01/2018	XENIA ASSURANCE CO. INC.....	AZ.....	.687,060	.720,510
0899999....	Total - Life and Annuity Non-Affiliates - U.S. Non-Affiliates.....				.539,453,905	.173,257,030

Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates

00000.....	AA-1320000....	01/01/2005	AXA FRANCE VIE.....	FRA.....	.33,486	
00000.....	AA-1320000....	01/01/2006	AXA FRANCE VIE.....	FRA.....	.1,006,069	.66,963
00000.....	AA-1320000....	01/01/2016	AXA FRANCE VIE.....	FRA.....	.2,011,050	.771,993
00000.....	CR-3191255....	12/01/2020	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (BERMUDA) LTD.....	BMU.....	.116,581,108	
00000.....	00-0000000....	01/02/2016	NEW REINSURANCE COMPANY LTD.....	CHE.....	.178,337,001	
00000.....	AA-3160036....	01/02/2016	RGA REINSURANCE COMPANY (BARBADOS) LTD.....	BRB.....	.107,002,200	
00000.....	AA-1780072....	08/01/1996	XL RE EUROPE SE.....	IRL.....4,265	

Annual Statement for the year 2020 of the **Metropolitan Life Insurance Company**
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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
00000.....	AA-1580095...	05/01/2017	THE TOA REINSURANCE COMPANY LTD.....	JPN.....	775,167	1,443,975
0999999.....	Total - Life and Annuity Non-Affiliates - Non-U.S. Non-Affiliates.....				405,746,081	2,287,196
1099999.....	Total - Life and Annuity Non-Affiliates.....				945,199,986	175,544,226
1199999.....	Total - Life and Annuity.....				1,426,217,019	177,479,904

Accident and Health - Affiliates - Non-U.S. - Captive

00000.....	AA-3160080...	12/31/2009	MISSOURI REINSURANCE, INC.....	CYM.....	31,140,177	
1599999.....	Total - Accident and Health Affiliates - Non-U.S. - Captive.....				31,140,177	0
1799999.....	Total - Accident and Health Affiliates - Non-U.S. - Total.....				31,140,177	0
1899999.....	Total - Accident and Health Affiliates.....				31,140,177	0

Accident and Health - Non-Affiliates - U.S. Non-Affiliates

61093.....	58-0146380...	01/01/2005	ATLANTA LIFE INSURANCE COMPANY.....	GA.....	27,267	
62944.....	13-5570651...	07/01/1986	AXA EQUITABLE LIFE INSURANCE COMPANY.....	NY.....	1,188,931	
37273.....	39-1338397....	01/01/2016	AXIS INSURANCE COMPANY.....	IL.....	681,268	
00000.....	03-0368411....	07/01/2007	CIRCLETREE INSURANCE COMPANY.....	VT.....	191,935	
71404.....	47-0463747...	07/01/1995	CONTINENTAL GENERAL INSURANCE COMPANY.....	TX.....	15,440	
71404.....	47-0463747...	07/01/1995	CONTINENTAL GENERAL INSURANCE COMPANY.....	TX.....	295,800	
71404.....	47-0463747....	07/01/1995	CONTINENTAL GENERAL INSURANCE COMPANY.....	TX.....	326,400	
86258.....	13-2572994....	01/01/2015	GENERAL RE LIFE CORPORATION.....	CT.....	50,000	
14015.....	27-4186184...	01/01/2015	IMI ASSURANCE, INC.....	HI.....	266,549	
65676.....	35-0472300....	03/01/1982	LINCOLN NATIONAL LIFE INSURANCE COMPANY.....	IN.....	1,190,126	
65676.....	35-0472300....	04/01/1994	LINCOLN NATIONAL LIFE INSURANCE COMPANY.....	IN.....	54	
66346.....	58-0828824....	01/01/1992	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	622	
66346.....	58-0828824....	01/01/2000	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	14,427	
66346.....	58-0828824....	10/01/2001	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	1,975,834	
66346.....	58-0828824....	01/01/2008	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	19,862	
66346.....	58-0828824....	05/06/2013	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	866,323	
19445.....	25-0687550....	05/01/2017	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTSBURGH.....	PA.....	891,728	
19445.....	25-0687550....	07/01/2018	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTSBURGH.....	PA.....	11,994	
19445.....	25-0687550....	02/01/2019	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTSBURGH.....	PA.....	507,583	
67466.....	95-1079000....	04/01/1983	PACIFIC LIFE INSURANCE COMPANY.....	NE.....	55	
67598.....	04-1768571....	01/01/1990	PAUL REVERE LIFE INSURANCE COMPANY.....	MA.....	1,756,475	
00000.....	20-4487684....	01/01/2013	RED RE, INC.....	SC.....	122,203	
93572.....	43-1235868....	01/01/2005	RGA REINSURANCE COMPANY.....	MO.....	35,622	
93572.....	43-1235868....	01/01/2007	RGA REINSURANCE COMPANY.....	MO.....	482,695	
82627.....	06-0839705....	04/01/1983	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	122	
82627.....	06-0839705....	01/01/1984	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	21,163	
82627.....	06-0839705....	07/01/1985	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	228,000	
10531.....	25-1438780....	02/01/2005	THREE RIVERS INSURANCE COMPANY.....	VT.....	138,609	
70688.....	36-6071399....	01/01/1998	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY.....	NY.....	92,848	
62235.....	01-0278678....	01/01/2003	UNUM LIFE INSURANCE COMPANY OF AMERICA.....	ME.....	328	
80659.....	38-0397420....	04/01/1983	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY.....	MI.....	46	
80659.....	38-0397420....	01/02/2016	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY.....	MI.....	120,760,994	
15294.....	00-0000000....	01/01/2018	XENIA ASSURANCE CO. INC.....	AZ.....	160,093	
1999999.....	Total - Accident and Health Non-Affiliates - U.S. Non-Affiliates.....				135,627,518	10,772,958

Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates

00000.....	AA-1320000...	01/01/2006	AXA FRANCE VIE.....	FRA.....	40,862	
00000.....	AA-1320000...	06/01/2013	AXA FRANCE VIE.....	FRA.....	30,563	
00000.....	AA-1320000...	06/01/2013	AXA FRANCE VIE.....	FRA.....	41,690	
00000.....	AA-5420050...	01/01/2019	KOREAN REINSURANCE CO.....	KOR.....	67,715	
00000.....	AA-1580095...	05/01/2017	THE TOA REINSURANCE COMPANY LTD.....	JPN.....	111,466	
00000.....	AA-1580095...	01/01/2018	THE TOA REINSURANCE COMPANY LTD.....	JPN.....	23,439	
00000.....	AA-1580095...	01/01/2019	THE TOA REINSURANCE COMPANY LTD.....	JPN.....	738,789	
2099999.....	Total - Accident and Health Non-Affiliates - Non-U.S. Non-Affiliates.....				1,853,495	285,172
2199999.....	Total - Accident and Health Non-Affiliates.....				137,481,013	11,058,130
2299999.....	Total - Accident and Health.....				168,621,190	11,058,130
2399999.....	Total U.S.....				832,432,474	185,965,666
2499999.....	Total Non-U.S.....				762,405,735	2,572,368
9999999.....	Total.....				1,594,838,209	188,538,034

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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 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9	10		12	13		
General Account - Authorized - Affiliates - U.S. - Captive														
13626.....	20-5819518....	12/31/2007	METLIFE REINSURANCE COMPANY OF CHARLESTON.....	SC.....	COFW/I.....	OL.....	24,268,369,213	...11,591,950,093	...11,757,635,505446,805,221575,131,015601,273,33410,420,144,717
13626.....	20-5819518....	12/31/2007	METLIFE REINSURANCE COMPANY OF CHARLESTON.....	SC.....	COFW/I.....	IL.....	395,264,166	...332,996,548	...348,192,0745,461,96038,861,03340,627,444	289,896,282
0199999.	Total - General Account - Authorized - Affiliates - U.S. - Captive.....						24,663,633,379	...11,924,946,641	...12,105,827,579452,267,181613,992,048641,900,7780	..10,710,040,999
General Account - Authorized - Affiliates - U.S. - Other														
97136.....	13-3114906....	01/01/2011	METROPOLITAN TOWER LIFE INSURANCE COMPANY.....	NE.....	CO/I.....	OL.....	5,084,227,283624,328,850536,450,146109,388,262
0299999.	Total - General Account - Authorized - Affiliates - U.S. - Other.....						5,084,227,283624,328,850536,450,146109,388,2620000
0399999.	Total - General Account - Authorized - Affiliates - U.S. - Total.....						29,747,860,662	...12,549,275,491	...12,642,277,725561,655,443613,992,048641,900,7780	..10,710,040,999
0799999.	Total - General Account - Authorized - Affiliates.....						29,747,860,662	...12,549,275,491	...12,642,277,725561,655,443613,992,048641,900,7780	..10,710,040,999
General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates														
60216.....	13-5501223....	08/29/1954	AMALGAMATED LIFE INSURANCE COMPANY.....	NY.....	OTH/G.....	OL.....				28,126,110			
60895.....	35-0145825....	05/01/1994	AMERICAN UNITED LIFE INSURANCE COMPANY.....	IN.....	YRT/I.....	OL.....				(28,755)			
60895.....	35-0145825....	07/01/2000	AMERICAN UNITED LIFE INSURANCE COMPANY.....	IN.....	CO/I.....	XXXL.....	40,527,894848,660995,599183,967				
68365.....	04-2729166....	06/01/1999	AXA CORPORATE SOLUTIONS LIFE REINSURANCE COMPANY.....	DE.....	CO/I.....	VA.....				18,000			
68365.....	04-2729166....	01/01/2000	AXA CORPORATE SOLUTIONS LIFE REINSURANCE COMPANY.....	DE.....	CO/I.....	VA.....				37,448			
62944.....	13-5570651....	01/01/1991	AXA EQUITABLE LIFE INSURANCE COMPANY.....	NY.....	YRT/G.....	OL.....				83,580			
37273.....	39-1338397....	06/01/2018	AXIS INSURANCE COMPANY.....	IL.....	CAT/G.....	OL.....				86,028			
37273.....	39-1338397....	06/01/2020	AXIS INSURANCE COMPANY.....	IL.....	CAT/G.....	OL.....	28,876		69,304			
62345.....	47-0766667....	01/01/1994	BERKSHIRE HATHAWAY LIFE INSURANCE COMPANY OF NEBRASKA.....	NE.....	YRT/I.....	OL.....	4,386,713184,253181,469141,409				
62345.....	47-0766667....	01/01/1994	BERKSHIRE HATHAWAY LIFE INSURANCE COMPANY OF NEBRASKA.....	NE.....	YRT/G.....	OL.....	39,657,899599,636557,795377,112				
62345.....	47-0766667....	12/31/1996	BERKSHIRE HATHAWAY LIFE INSURANCE COMPANY OF NEBRASKA.....	NE.....	CO/G.....	FA.....	294,072,003304,410,985					
62308.....	06-0303370....	01/01/2014	CONNECTICUT GENERAL LIFE INSURANCE COMPANY.....	CT.....	CO/I.....	VA.....	366,180367,28652,183				
62308.....	06-0303370....	01/01/2014	CONNECTICUT GENERAL LIFE INSURANCE COMPANY.....	CT.....	CO/I.....	VA.....	1,0481,788582				
62308.....	06-0303370....	01/01/2014	CONNECTICUT GENERAL LIFE INSURANCE COMPANY.....	CT.....	CO/I.....	VA.....	118,404165,39613,935				
86258.....	13-2572994....	03/01/1971	GENERAL RE LIFE CORPORATION.....	CT.....	YRT/I.....	OL.....	19,307,448157,527155,275351,449				
86258.....	13-2572994....	01/01/1976	GENERAL RE LIFE CORPORATION.....	CT.....	YRT/I.....	OL.....	2,400,40468,55449,179182,828				
86258.....	13-2572994....	02/01/1992	GENERAL RE LIFE CORPORATION.....	CT.....	CO/I.....	OL.....	14,590316286574				
86258.....	13-2572994....	05/01/1994	GENERAL RE LIFE CORPORATION.....	CT.....	YRT/I.....	OL.....	7,168,99440,05541,04350,631				
86258.....	13-2572994....	04/01/1996	GENERAL RE LIFE CORPORATION.....	CT.....	YRT/I.....	OL.....	58,924,283454,305428,748253,934				
86258.....	13-2572994....	04/01/1996	GENERAL RE LIFE CORPORATION.....	CT.....	YRT/G.....	OL.....	34,133,951173,706162,241143,677				
86258.....	13-2572994....	10/01/1996	GENERAL RE LIFE CORPORATION.....	CT.....	CO/I.....	XXXL.....	595,496,1333,774,7203,799,8092,446,486				
86258.....	13-2572994....	07/01/1998	GENERAL RE LIFE CORPORATION.....	CT.....	YRT/I.....	OL.....	833,866,28810,988,26211,076,9179,291,054				
86258.....	13-2572994....	04/01/1999	GENERAL RE LIFE CORPORATION.....	CT.....	YRT/G.....	OL.....		393,748(12,142)				
86258.....	13-2572994....	04/01/1999	GENERAL RE LIFE CORPORATION.....	CT.....	YRT/I.....	OL.....	68,716,5281,219,6061,174,849907,871				
86258.....	13-2572994....	04/01/2009	GENERAL RE LIFE CORPORATION.....	CT.....	YRT/I.....	OL.....	102,377,440292,672281,593310,299				
86258.....	13-2572994....	01/01/2010	GENERAL RE LIFE CORPORATION.....	CT.....	YRT/G.....	OL.....			688,991				
86258.....	13-2572994....	01/01/2014	GENERAL RE LIFE CORPORATION.....	CT.....	YRT/I.....	OL.....	22,082,55047,92839,88354,260				
86258.....	13-2572994....	01/01/2014	GENERAL RE LIFE CORPORATION.....	CT.....	CO/I.....	VA.....			74,910				

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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 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9	10		12	13		
68322.....	84-0467907....	12/31/1991	GREAT-WEST LIFE & ANNUITY INSURANCE COMPANY.....	CO.....	CO/G.....	OL.....520,807610,575
68322.....	84-0467907....	10/02/2006	GREAT-WEST LIFE & ANNUITY INSURANCE COMPANY.....	CO.....	CO/G.....	OA.....55,323,18556,426,508509,520
88340.....	59-2859797....	01/01/1977	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA.....	FL.....	YRT/I.....	OL.....3,603,08942,17743,98384,079
88340.....	59-2859797....	10/01/1996	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA.....	FL.....	CO/I.....	XXXL.....67,792,966447,161466,640486,077
88340.....	59-2859797....	04/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA.....	FL.....	YRT/I.....	XXXLO.....256,863,1991,963,369(519,452)1,975,391
88340.....	59-2859797....	01/01/2012	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA.....	FL.....	YRT/G.....	OL.....1,085
88340.....	59-2859797....	01/01/2012	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA.....	FL.....	YRT/I.....	XXXLO.....462,390,4341,696,8771,560,3681,034,221
88340.....	59-2859797....	08/01/2014	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA.....	FL.....	YRT/I.....	XXXLO.....932,787,9991,565,9791,540,216691,921
66346.....	58-0828824....	01/01/1977	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	YRT/I.....	OL.....315,1008,82711,08011,053
66346.....	58-0828824....	04/01/1977	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	YRT/I.....	OL.....2,634,69455,76053,536112,503
66346.....	58-0828824....	05/20/1977	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	YRT/I.....	OL.....262,1815,6365,2909,876
66346.....	58-0828824....	01/01/1985	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	YRT/I.....	OL.....12,065,040286,092287,037342,705
66346.....	58-0828824....	01/01/1996	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	YRT/I.....	OL.....1,698,69720,61518,98828,526
66346.....	58-0828824....	10/01/1996	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	CO/I.....	XXXL.....1,034,550,0226,443,1656,462,4994,483,826
66346.....	58-0828824....	10/01/1996	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	YRT/I.....	OL.....102,9851,4871,3541,763
66346.....	58-0828824....	05/12/1997	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	YRT/I.....	OL.....22,768,147390,090355,833307,510
66346.....	58-0828824....	01/01/1998	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	YRT/I.....	OL.....5,098,611,94836,889,29236,693,78726,040,665
66346.....	58-0828824....	01/01/1998	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	YRT/I.....	OL.....2,910,227,14416,194,53116,167,25911,160,571
66346.....	58-0828824....	01/01/1998	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	YRT/I.....	OL.....34,049,398819,649815,726902,942
66346.....	58-0828824....	03/01/2000	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	CO/I.....	XXXL.....1,107,522,69229,999,63833,127,1711,974,561
66346.....	58-0828824....	07/01/2000	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	CO/I.....	XXXL.....204,398,695985,942973,308793,351
66346.....	58-0828824....	04/01/2002	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	YRT/I.....	OL.....29,682,766761,204759,934296,970
66346.....	58-0828824....	04/01/2002	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	YRT/I.....	OL.....60,779,881780,682682,499472,113
66346.....	58-0828824....	07/01/2002	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	YRT/I.....	OL.....2,596,992,77212,287,49412,055,5906,981,325
66346.....	58-0828824....	07/01/2004	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	YRT/I.....	OL.....106,386,6532,311,2392,311,5341,738,612
66346.....	58-0828824....	04/01/2005	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	YRT/I.....	XXXLO.....1,963,460,94119,700,01418,806,24320,411,604
66346.....	58-0828824....	07/31/2008	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	YRT/G.....	OL.....117,671
66346.....	58-0828824....	07/31/2008	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	YRT/I.....	XXXLO.....65,936,020345,680422,103410,656
66346.....	58-0828824....	01/01/2009	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	YRT/I.....	OL.....1,936,061,78112,447,71211,770,8819,859,394
66346.....	58-0828824....	01/01/2012	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	YRT/G.....	OL.....3,852
66346.....	58-0828824....	01/01/2012	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	YRT/I.....	XXXLO.....779,856,9722,705,8782,483,3351,850,775
66346.....	58-0828824....	01/14/2013	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	YRT/I.....	XXXLO.....44,950,00032,56731,239(3,174)
66346.....	58-0828824....	01/14/2013	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	YRT/G.....	OL.....29,244
66346.....	58-0828824....	01/01/2014	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	YRT/I.....	OL.....90,7037272562
66346.....	58-0828824....	01/01/2014	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	YRT/I.....	OL.....76,6792221215
66346.....	58-0828824....	01/01/2014	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	YRT/I.....	OL.....67,845,271359,196340,048406,824
66346.....	58-0828824....	08/01/2014	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	YRT/I.....	XXXLO.....796,032,4501,431,2281,417,212744,734

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Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9	10		12	13		
66915.....	13-5582869....	08/29/1954	NEW YORK LIFE INSURANCE COMPANY.....	NY.....	OTH/G.....	OL.....				204,454,891				
68241.....	22-1211670....	09/29/1965	PRUDENTIAL INSURANCE COMPANY OF AMERICA.....	NJ.....	YRT/I.....	OL.....				264,022				
68241.....	22-1211670....	08/01/1986	PRUDENTIAL INSURANCE COMPANY OF AMERICA.....	NJ.....	CO/G.....	OL.....				54,091	(49,831)			
93572.....	43-1235868....	02/01/1976	RGA REINSURANCE COMPANY.....	MO.....	YRT/I.....	OL.....	4,444,297	120,414	118,496	157,936				
93572.....	43-1235868....	04/01/1977	RGA REINSURANCE COMPANY.....	MO.....	YRT/I.....	OL.....	3,451,009	65,697	65,718	162,733				
93572.....	43-1235868....	06/01/1981	RGA REINSURANCE COMPANY.....	MO.....	YRT/I.....	OL.....	8,640,319	240,588	428,165	318,464				
93572.....	43-1235868....	11/01/1982	RGA REINSURANCE COMPANY.....	MO.....	YRT/I.....	OL.....	585,222	7,611	6,932	20,342				
93572.....	43-1235868....	01/01/1989	RGA REINSURANCE COMPANY.....	MO.....	YRT/I.....	OL.....	322,845,103	3,108,149	3,098,573	4,523,648				
93572.....	43-1235868....	01/01/1989	RGA REINSURANCE COMPANY.....	MO.....	YRT/I.....	OL.....	70,895,621	882,702	916,630	847,391				
93572.....	43-1235868....	03/28/1989	RGA REINSURANCE COMPANY.....	MO.....	YRT/I.....	OL.....	8,932,410	366,111	385,014	8,680				
93572.....	43-1235868....	01/01/1991	RGA REINSURANCE COMPANY.....	MO.....	MCO/I.....	OL.....	124,631,768			1,876,408			51,458,706	
93572.....	43-1235868....	01/01/1992	RGA REINSURANCE COMPANY.....	MO.....	MCO/I.....	OL.....	69,785,082			1,108,504			28,179,602	
93572.....	43-1235868....	01/01/1992	RGA REINSURANCE COMPANY.....	MO.....	CO/G.....	OL.....		230,528	235,679					
93572.....	43-1235868....	02/01/1992	RGA REINSURANCE COMPANY.....	MO.....	YRT/I.....	OL.....	38,906	842	764	1,761				
93572.....	43-1235868....	06/01/1994	RGA REINSURANCE COMPANY.....	MO.....	YRT/I.....	OL.....	79,030	432	1,118	2,050				
93572.....	43-1235868....	01/01/1996	RGA REINSURANCE COMPANY.....	MO.....	YRT/I.....	OL.....	4,834,471	28,680	27,215	28,569				
93572.....	43-1235868....	01/01/1996	RGA REINSURANCE COMPANY.....	MO.....	YRT/G.....	OL.....	4,291,446	15,571	14,333	22,100				
93572.....	43-1235868....	08/01/1996	RGA REINSURANCE COMPANY.....	MO.....	YRT/I.....	OL.....	74,854,007	1,329,323	1,171,373	715,599				
93572.....	43-1235868....	08/01/1996	RGA REINSURANCE COMPANY.....	MO.....	YRT/G.....	OL.....			1,348	456				
93572.....	43-1235868....	10/01/1996	RGA REINSURANCE COMPANY.....	MO.....	CO/I.....	XXXL.....	382,564,682	3,708,338	6,207,598	1,946,927				
93572.....	43-1235868....	05/12/1997	RGA REINSURANCE COMPANY.....	MO.....	YRT/I.....	OL.....	31,438,473	844,330	765,528	626,251				
93572.....	43-1235868....	01/01/1998	RGA REINSURANCE COMPANY.....	MO.....	YRT/I.....	OL.....	2,731,291,080	19,485,634	19,375,951	14,102,912				
93572.....	43-1235868....	01/01/1998	RGA REINSURANCE COMPANY.....	MO.....	YRT/I.....	OL.....	272,281,695	2,333,317	2,439,573	1,601,891				
93572.....	43-1235868....	07/01/1998	RGA REINSURANCE COMPANY.....	MO.....	YRT/I.....	OL.....	1,667,732,842	21,976,533	22,153,849	18,952,652				
93572.....	43-1235868....	03/01/2000	RGA REINSURANCE COMPANY.....	MO.....	CO/I.....	XXXL.....	340,635,239	8,899,030	9,995,540	1,017,497				
93572.....	43-1235868....	03/01/2000	RGA REINSURANCE COMPANY.....	MO.....	CO/I.....	XXXL.....	1,618,851,160	28,905,690	34,740,880	3,525,496				
93572.....	43-1235868....	04/01/2002	RGA REINSURANCE COMPANY.....	MO.....	YRT/I.....	OL.....	15,749,850	409,698	406,346	185,528				
93572.....	43-1235868....	04/01/2002	RGA REINSURANCE COMPANY.....	MO.....	YRT/I.....	OL.....	47,525,102	.683,331	.594,639	.455,233				
93572.....	43-1235868....	07/01/2002	RGA REINSURANCE COMPANY.....	MO.....	YRT/I.....	OL.....	1,389,072,493	6,901,319	6,778,541	3,905,116				
93572.....	43-1235868....	07/01/2002	RGA REINSURANCE COMPANY.....	MO.....	YRT/I.....	OL.....	1,182,242,157	5,164,790	5,049,610	3,180,740				
93572.....	43-1235868....	07/01/2002	RGA REINSURANCE COMPANY.....	MO.....	YRT/I.....	OL.....	648,929,644	4,733,051	4,763,075	4,587,408				
93572.....	43-1235868....	03/01/2004	RGA REINSURANCE COMPANY.....	MO.....	YRT/I.....	OL.....	810,599	7,552	6,899	7,027				
93572.....	43-1235868....	07/01/2004	RGA REINSURANCE COMPANY.....	MO.....	YRT/I.....	OL.....	65,176,926	1,459,148	1,454,081	1,270,062				
93572.....	43-1235868....	04/01/2005	RGA REINSURANCE COMPANY.....	MO.....	YRT/I.....	XXXLO.....	3,103,388,441	26,162,254	24,966,119	25,808,820				
93572.....	43-1235868....	07/31/2008	RGA REINSURANCE COMPANY.....	MO.....	YRT/G.....	OL.....				78,565				
93572.....	43-1235868....	07/31/2008	RGA REINSURANCE COMPANY.....	MO.....	YRT/I.....	XXXLO.....	26,297,444	216,999	.420,037	.327,919				
93572.....	43-1235868....	10/01/2008	RGA REINSURANCE COMPANY.....	MO.....	YRT/I.....	XXXLO.....	57,717,608,766	270,169,909	364,692,739	300,463,189				

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								9	10		12	13		
93572.....	43-1235868....	01/01/2009	RGA REINSURANCE COMPANY.....	MO.....	YRT/I.....	OL.....	907,031,7944,092,6303,879,2913,374,747
93572.....	43-1235868....	11/15/2011	RGA REINSURANCE COMPANY.....	MO.....	YRT/I.....	OL.....	70,200,955533,883539,566605,675
93572.....	43-1235868....	01/01/2012	RGA REINSURANCE COMPANY.....	MO.....	YRT/I.....	XXXLO.....	442,927,1441,452,5611,357,5481,090,362
93572.....	43-1235868....	01/01/2012	RGA REINSURANCE COMPANY.....	MO.....	YRT/G.....	OL.....16,929
93572.....	43-1235868....	01/01/2014	RGA REINSURANCE COMPANY.....	MO.....	YRT/I.....	OL.....	3,498,5032,4582,40124,345
93572.....	43-1235868....	01/01/2014	RGA REINSURANCE COMPANY.....	MO.....	YRT/I.....	OL.....	132,7105234574,460
93572.....	43-1235868....	01/01/2014	RGA REINSURANCE COMPANY.....	MO.....	YRT/I.....	OL.....	600,4375865575,011
93572.....	43-1235868....	01/01/2014	RGA REINSURANCE COMPANY.....	MO.....	YRT/I.....	OL.....	71,148,368296,867280,657410,424
93572.....	43-1235868....	01/01/2014	RGA REINSURANCE COMPANY.....	MO.....	CO/I.....	OL.....	72,3686058445
87017.....	62-1003368....	04/01/1996	SCOR GLOBAL LIFE RE INSURANCE COMPANY OF DELAWARE.....	DE.....	YRT/I.....	OL.....	4,972,92635,40333,59322,024
87017.....	62-1003368....	04/01/1996	SCOR GLOBAL LIFE RE INSURANCE COMPANY OF DELAWARE.....	DE.....	YRT/G.....	OL.....	8,541,73731,34928,85636,268
87017.....	62-1003368....	08/01/1996	SCOR GLOBAL LIFE RE INSURANCE COMPANY OF DELAWARE.....	DE.....	YRT/I.....	XXXLO.....	92,641,068447,940433,009479,353
87017.....	62-1003368....	10/01/1996	SCOR GLOBAL LIFE RE INSURANCE COMPANY OF DELAWARE.....	DE.....	CO/I.....	XXXL.....	26,757,158157,292154,406182,126
87017.....	62-1003368....	01/01/1998	SCOR GLOBAL LIFE RE INSURANCE COMPANY OF DELAWARE.....	DE.....	YRT/I.....	OL.....	1,425,799,49510,248,72310,188,3038,522,202
87017.....	62-1003368....	01/01/1998	SCOR GLOBAL LIFE RE INSURANCE COMPANY OF DELAWARE.....	DE.....	YRT/I.....	OL.....	562,342,1642,002,4351,975,4281,250,807
87017.....	62-1003368....	07/01/1998	SCOR GLOBAL LIFE RE INSURANCE COMPANY OF DELAWARE.....	DE.....	YRT/I.....	OL.....	833,866,28810,988,26211,076,9179,642,034
87017.....	62-1003368....	08/01/1998	SCOR GLOBAL LIFE RE INSURANCE COMPANY OF DELAWARE.....	DE.....	YRT/I.....	OL.....	4,208,136409,319373,688176,086
87017.....	62-1003368....	08/01/1998	SCOR GLOBAL LIFE RE INSURANCE COMPANY OF DELAWARE.....	DE.....	YRT/G.....	OL.....	4,856,99846,18541,85428,168
87017.....	62-1003368....	03/01/2000	SCOR GLOBAL LIFE RE INSURANCE COMPANY OF DELAWARE.....	DE.....	CO/I.....	XXXL.....	31,080,040185,572217,084219,709
87017.....	62-1003368....	01/01/2009	SCOR GLOBAL LIFE RE INSURANCE COMPANY OF DELAWARE.....	DE.....	YRT/I.....	OL.....	469,363,5403,002,2372,810,3202,273,183
87017.....	62-1003368....	01/01/2014	SCOR GLOBAL LIFE RE INSURANCE COMPANY OF DELAWARE.....	DE.....	YRT/I.....	OL.....	66,082,717149,976146,264264,735
87017.....	62-1003368....	01/01/2014	SCOR GLOBAL LIFE RE INSURANCE COMPANY OF DELAWARE.....	DE.....	YRT/I.....	OL.....	2,594,9841,9421,95518,751
87017.....	62-1003368....	01/01/2014	SCOR GLOBAL LIFE RE INSURANCE COMPANY OF DELAWARE.....	DE.....	YRT/I.....	OL.....	450,1574093963,526
87017.....	62-1003368....	01/01/2014	SCOR GLOBAL LIFE RE INSURANCE COMPANY OF DELAWARE.....	DE.....	YRT/I.....	OL.....	144,737120116873
97071.....	13-3126819....	02/15/1977	SCOR GLOBAL LIFE USA REINSURANCE COMPANY.....	DE.....	YRT/I.....	OL.....	3,303,00014,31614,06327,705
97071.....	13-3126819....	07/01/1990	SCOR GLOBAL LIFE USA REINSURANCE COMPANY.....	DE.....	CO/I.....	OL.....	499,4055,3984,97011,726
97071.....	13-3126819....	06/01/1994	SCOR GLOBAL LIFE USA REINSURANCE COMPANY.....	DE.....	YRT/I.....	OL.....	1,632,8581,2721,60210,982
97071.....	13-3126819....	01/01/2012	SCOR GLOBAL LIFE USA REINSURANCE COMPANY.....	DE.....	YRT/G.....	OL.....264
97071.....	13-3126819....	01/01/2012	SCOR GLOBAL LIFE USA REINSURANCE COMPANY.....	DE.....	YRT/I.....	XXXLO.....	134,464,029516,981476,579326,129
97071.....	13-3126819....	08/01/2014	SCOR GLOBAL LIFE USA REINSURANCE COMPANY.....	DE.....	YRT/I.....	XXXLO.....	1,120,197,3361,927,2691,916,845798,880
97071.....	13-3126819....	02/01/2016	SCOR GLOBAL LIFE USA REINSURANCE COMPANY.....	DE.....	CO/I.....	OL.....28,461
97071.....	13-3126819....	02/01/2016	SCOR GLOBAL LIFE USA REINSURANCE COMPANY.....	DE.....	CO/I.....	XXXL.....	2,251,185,06814,062,10510,471,3232,781,967
87572.....	23-2038295....	06/01/1996	SCOTTISH RE (U.S.), INC.....	DE.....	YRT/I.....	OL.....	13,536,04688,50483,85551,491
87572.....	23-2038295....	05/12/1997	SCOTTISH RE (U.S.), INC.....	DE.....	YRT/I.....	OL.....	6,147,433(117,629)(52,495)94,645
87572.....	23-2038295....	07/01/2004	SCOTTISH RE (U.S.), INC.....	DE.....	YRT/I.....	OL.....225,473
87572.....	23-2038295....	01/01/2014	SCOTTISH RE (U.S.), INC.....	DE.....	YRT/I.....	OL.....	8,841,2885,2955,09742,240
68713.....	84-0499703....	01/01/1992	SECURITY LIFE OF DENVER INSURANCE COMPANY.....	CO.....	MCO/I.....	OL.....	69,812,8191,108,50428,190,982

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1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9	10		12	13		
68713.....	84-0499703....	02/01/1992	SECURITY LIFE OF DENVER INSURANCE COMPANY.....	CO.....	CO/I.....	OL.....14,590316286489
68713.....	84-0499703....	03/01/1993	SECURITY LIFE OF DENVER INSURANCE COMPANY.....	CO.....	CO/I.....	OL.....105,3295,8915,3199,693
68713.....	84-0499703....	06/01/1994	SECURITY LIFE OF DENVER INSURANCE COMPANY.....	CO.....	YRT/I.....	OL.....1,398
68713.....	84-0499703....	01/01/1996	SECURITY LIFE OF DENVER INSURANCE COMPANY.....	CO.....	YRT/I.....	OL.....2,070
68713.....	84-0499703....	04/01/1996	SECURITY LIFE OF DENVER INSURANCE COMPANY.....	CO.....	CO/I.....	OL.....1,595,40118,37016,918(21,164)
68713.....	84-0499703....	10/01/1996	SECURITY LIFE OF DENVER INSURANCE COMPANY.....	CO.....	CO/I.....	XXXL497,150,4053,903,9115,384,7252,222,619
68713.....	84-0499703....	05/12/1997	SECURITY LIFE OF DENVER INSURANCE COMPANY.....	CO.....	YRT/I.....	OL.....2,900
68713.....	84-0499703....	01/01/1998	SECURITY LIFE OF DENVER INSURANCE COMPANY.....	CO.....	YRT/I.....	OL.....4,818,943(983,336)
68713.....	84-0499703....	01/01/1998	SECURITY LIFE OF DENVER INSURANCE COMPANY.....	CO.....	YRT/I.....	OL.....315,56382,060
68713.....	84-0499703....	03/01/2000	SECURITY LIFE OF DENVER INSURANCE COMPANY.....	CO.....	CO/I.....	XXXL8,395,366,611218,105,947245,082,29418,229,284
68713.....	84-0499703....	07/01/2002	SECURITY LIFE OF DENVER INSURANCE COMPANY.....	CO.....	YRT/I.....	OL.....54,884567536(73,830)
68713.....	84-0499703....	09/16/2002	SECURITY LIFE OF DENVER INSURANCE COMPANY.....	CO.....	YRT/I.....	OL.....11,685,382268,438243,157216,604
68713.....	84-0499703....	01/01/2014	SECURITY LIFE OF DENVER INSURANCE COMPANY.....	CO.....	YRT/I.....	OL.....498,1335,9145,38113,355
68713.....	84-0499703....	01/01/2014	SECURITY LIFE OF DENVER INSURANCE COMPANY.....	CO.....	YRT/I.....	OL.....19,129465
68713.....	84-0499703....	01/01/2014	SECURITY LIFE OF DENVER INSURANCE COMPANY.....	CO.....	CO/I.....	OL.....498,7604504373,668
68772.....	15-0442730....	01/01/1984	SECURITY MUTUAL LIFE INSURANCE COMPANY OF NEW YORK.....	NY.....	YRT/I.....	OL.....72,992
82627.....	06-0839705....	03/01/1969	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	YRT/I.....	OL.....12,251,209151,004145,191401,408
82627.....	06-0839705....	01/01/1974	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	CO/G.....	OL.....121,379121,545
82627.....	06-0839705....	04/01/1977	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	YRT/I.....	OL.....140,8501,4991,4492,807
82627.....	06-0839705....	09/01/1981	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	YRT/I.....	OL.....7,524,097388,917441,180500,548
82627.....	06-0839705....	12/01/1988	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	YRT/I.....	OL.....13,909,801391,410346,449(3,864)
82627.....	06-0839705....	03/28/1989	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	YRT/I.....	OL.....13,770,431485,012498,32313,221
82627.....	06-0839705....	07/01/1990	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	YRT/G.....	OL.....97,775,8401,008,9611,358,217974,182
82627.....	06-0839705....	07/01/1990	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	YRT/I.....	OL.....584,253,7675,716,5455,431,5626,825,181
82627.....	06-0839705....	02/01/1992	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	YRT/I.....	OL.....19,453421382866
82627.....	06-0839705....	06/01/1994	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	YRT/I.....	OL.....981,95658,07456,99871,100
82627.....	06-0839705....	06/01/1994	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	YRT/I.....	OL.....140,8412,0402,3913,630
82627.....	06-0839705....	05/01/1995	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	YRT/I.....	OL.....3,421,701188,499263,369168,716
82627.....	06-0839705....	10/01/1995	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	YRT/I.....	OL.....17,954,800236,708233,76546,274
82627.....	06-0839705....	10/01/1995	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	YRT/G.....	OL.....61,224,677400,486383,337324,227
82627.....	06-0839705....	01/01/1996	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	YRT/I.....	OL.....1,192,45313,74512,68819,443
82627.....	06-0839705....	03/15/1996	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	YRT/I.....	OL.....23,531,204132,681125,71672,373
82627.....	06-0839705....	03/15/1996	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	YRT/G.....	OL.....7,694,41043,45939,75436,643
82627.....	06-0839705....	08/01/1996	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	YRT/I.....	XXXLO129,720,610698,884672,244750,868
82627.....	06-0839705....	10/01/1996	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	CO/I.....	XXXL1,471,264,14711,244,42714,349,7717,723,479
82627.....	06-0839705....	07/01/1997	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	YRT/G.....	OL.....24,292,539364,469339,918256,235
82627.....	06-0839705....	07/01/1997	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	YRT/G.....	OL.....578,26426,31046,47125,668

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1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9	10		12	13		
82627.....	06-0839705....	01/01/1998	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	YRT/I.....	OL.....	3,655,857,460	26,479,744	26,387,600	18,940,230
82627.....	06-0839705....	01/01/1998	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	YRT/I.....	OL.....	3,063,344,425	16,866,511	16,874,084	11,905,140
82627.....	06-0839705....	03/01/1998	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	YRT/I.....	OL.....	71,120,603	2,799,037	2,605,547	1,021,644
82627.....	06-0839705....	03/01/1998	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	YRT/G.....	OL.....	19,725,137	187,425	177,556	116,891
82627.....	06-0839705....	03/15/1998	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	YRT/I.....	OL.....	(125,457)
82627.....	06-0839705....	07/01/1998	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	YRT/I.....	OL.....	1,645,394,536	21,632,543	21,797,978	18,762,943
82627.....	06-0839705....	03/01/2000	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	CO/I.....	XXXL	274,488,159	2,558,230	3,984,064	1,348,172
82627.....	06-0839705....	04/01/2002	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	YRT/I.....	OL.....	348,956,775	9,176,419	9,097,741	3,544,958
82627.....	06-0839705....	04/01/2002	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	YRT/I.....	OL.....	14,622,542	36,159	32,168	195,157
82627.....	06-0839705....	07/01/2002	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	YRT/I.....	OL.....	994,548,038	4,508,113	4,404,631	2,852,059
82627.....	06-0839705....	04/01/2003	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	CO/I.....	XXXL	2,217,491,391	71,135,872	76,602,547	3,335,636
82627.....	06-0839705....	07/01/2004	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	YRT/I.....	OL.....	22,072,477	.491,164	.488,289	.406,973
82627.....	06-0839705....	04/01/2005	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	YRT/I.....	XXXLO	629,582,705	5,024,266	4,727,599	5,151,912
82627.....	06-0839705....	01/01/2007	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	YRT/I.....	XXXLO	1,172,936,102	9,658,510	9,333,876	10,592,638
82627.....	06-0839705....	01/01/2009	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	YRT/I.....	OL.....	1,289,741,159	8,168,480	7,756,661	7,379,386
82627.....	06-0839705....	01/01/2010	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	YRT/I.....	OL.....	629,623
82627.....	06-0839705....	12/01/2010	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	CO/I.....	OL.....	1,973,202	9,819	10,808	88,023
82627.....	06-0839705....	01/01/2012	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	YRT/G.....	OL.....	3,455
82627.....	06-0839705....	01/01/2012	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	YRT/I.....	XXXLO	686,759,418	2,346,491	2,190,027	1,814,741
82627.....	06-0839705....	12/09/2013	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	YRT/I.....	XXXLO	600,590,698	.699,463	.659,821	(8,492)
82627.....	06-0839705....	12/09/2013	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	YRT/G.....	OL.....410,689
82627.....	06-0839705....	01/01/2014	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	CO/I.....	VA.....3,144	.5,364	11,793
82627.....	06-0839705....	01/01/2014	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	CO/I.....	VA.....203,511	.206,089	.6,069
82627.....	06-0839705....	01/01/2014	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	YRT/I.....	OL.....	2,390,000	1,585	1,565	14,906
82627.....	06-0839705....	01/01/2014	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	YRT/I.....	OL.....	.409,660	.384	.366	.3,283
82627.....	06-0839705....	01/01/2014	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	YRT/I.....	OL.....	.68,028	.54	.54	.425
82627.....	06-0839705....	01/01/2014	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	CO/I.....	VA.....2,337
82627.....	06-0839705....	01/01/2014	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	CO/I.....	VA.....75,315	.96,226	.3,653
82627.....	06-0839705....	08/01/2014	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	YRT/I.....	XXXLO	2,053,025,140	3,676,605	3,569,699	1,822,014
82627.....	06-0839705....	01/04/2017	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	YRT/I.....	OL.....	2,534,104
82627.....	06-0839705....	10/01/2019	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	YRT/I.....	OL.....	45,327,303	1,099,922	.931,653	.414,312	373,089
70688.....	36-6071399....	03/01/1977	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY.....	NY.....	YRT/I.....	OL.....	5,308,302	.53,823	.51,164	.118,386
70688.....	36-6071399....	01/01/1982	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY.....	NY.....	YRT/I.....	OL.....	.4,383,215	.100,791	.117,548	.13,349
70688.....	36-6071399....	08/01/1991	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY.....	NY.....	CO/G.....	OA.....43,824,990	.48,106,167
70688.....	36-6071399....	08/01/1996	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY.....	NY.....	YRT/I.....	XXXLO	99,628,430	.569,260	.547,292	.587,669
70688.....	36-6071399....	10/01/1996	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY.....	NY.....	CO/I.....	XXXL	.534,755,466	.4,244,590	.6,200,144	.2,542,347
70688.....	36-6071399....	01/01/1998	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY.....	NY.....	YRT/I.....	OL.....	.39,186,969	.871,150	.853,652	.957,705

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								9	10		12	13		
70688.....	36-6071399....	01/01/1998	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY.....	NY.....	CO/G.....	OL.....	13,121,450	.669,645	.357,734	.260,338
70688.....	36-6071399....	01/01/1998	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY.....	NY.....	CO/I.....	OL.....	5,645,000	.17,495	.11,379	.95,483
70688.....	36-6071399....	03/01/2000	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY.....	NY.....	CO/I.....	XXXL.....	1,275,895,412	.37,408,337	.41,068,685	.1,939,782
70688.....	36-6071399....	03/01/2000	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY.....	NY.....	CO/I.....	XXXL.....	656,287,716	.4,994,005	.9,652,567	.2,884,173
70688.....	36-6071399....	01/01/2007	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY.....	NY.....	YRT/I.....	XXXLO.....	591,230,460	.4,981,609	.4,796,851	.4,594,186
70688.....	36-6071399....	01/01/2009	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY.....	NY.....	YRT/I.....	OL.....	435,954,989	.2,048,928	.1,981,977	.1,720,910
70688.....	36-6071399....	01/01/2014	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY.....	NY.....	YRT/I.....	OL.....	4,761,385	.16,418	.14,992	.21,540
80659.....	82-4533188....	06/01/1983	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY.....	MI.....	YRT/I.....	OL.....	3,739,740	.28,364	.26,880	.38,760
80659.....	82-4533188....	09/27/1983	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY.....	MI.....	YRT/I.....	OL.....	368,246	.18,633	.17,971	.24,997
80659.....	82-4533188....	04/01/1999	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY.....	MI.....	YRT/G.....	OL.....295,311	.(32,766)
80659.....	82-4533188....	04/01/1999	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY.....	MI.....	YRT/I.....	OL.....	38,460,013	.608,188	.586,491	.448,334
80659.....	82-4533188....	07/01/2001	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY.....	MI.....	YRT/I.....	OL.....	7,236,219	.138,637	.125,385	.140,710
80659.....	82-4533188....	09/16/2002	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY.....	MI.....	YRT/I.....	OL.....	30,215,456	.61,524	.59,979	.129,931
80659.....	82-4533188....	05/01/2008	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY.....	MI.....	YRT/I.....	XXXLO.....	12,806,802	.44,279	.40,075	.40,861
80659.....	82-4533188....	08/01/2014	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY.....	MI.....	YRT/I.....	XXXLO.....	277,472,548	.487,413	.478,628	.255,574
80659.....	82-4533188....	01/02/2016	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY.....	MI.....	YRT/G.....	OL.....	1,329,061,194,2031,943,110,108
80659.....	82-4533188....	10/01/2019	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY.....	MI.....	YRT/I.....	OL.....	164,283,588	.507,516	.464,082	.255,995164,803
16535.....	36-4233459....	06/01/2019	ZURICH AMERICAN INSURANCE COMPANY.....	NY.....	CAT/G.....	OL.....86,028
16535.....	36-4233459....	06/01/2020	ZURICH AMERICAN INSURANCE COMPANY.....	NY.....	CAT/G.....	OL.....115,506277,214
0899999.	Total - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates.....						1,466,459,689,665	.1,511,942,397	.1,676,986,993	.2,860,351,1930	.537,892	.107,829,2900

General Account - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates

00000.....	AA-1126033....	06/01/2019	LLOYDS SYNDICATE NUMBER 0033.....	GBR.....	CAT/G.....	OL.....86,028
00000.....	AA-1126033....	06/01/2020	LLOYDS SYNDICATE NUMBER 0033.....	GBR.....	CAT/G.....	OL.....85,186204,445
00000.....	AA-1126566....	06/01/2020	LLOYDS SYNDICATE NUMBER 0566.....	GBR.....	CAT/G.....	OL.....70,747169,794
00000.....	AA-1126609....	06/01/2019	LLOYDS SYNDICATE NUMBER 0609.....	GBR.....	CAT/G.....	OL.....14,33834,652
00000.....	AA-1126609....	06/01/2020	LLOYDS SYNDICATE NUMBER 0609.....	GBR.....	CAT/G.....	OL.....14,438
00000.....	AA-1126727....	06/01/2019	LLOYDS SYNDICATE NUMBER 0727.....	GBR.....	CAT/G.....	OL.....8,603
00000.....	AA-1126727....	06/01/2020	LLOYDS SYNDICATE NUMBER 0727.....	GBR.....	CAT/G.....	OL.....8,66320,791
00000.....	AA-1127084....	06/01/2020	LLOYDS SYNDICATE NUMBER 1084.....	GBR.....	CAT/G.....	OL.....36,09686,629
00000.....	AA-1127200....	06/01/2019	LLOYDS SYNDICATE NUMBER 1200.....	GBR.....	CAT/G.....	OL.....43,014
00000.....	AA-1127200....	06/01/2020	LLOYDS SYNDICATE NUMBER 1200.....	GBR.....	CAT/G.....	OL.....28,87669,304
00000.....	CR-1127301....	06/01/2019	LLOYDS SYNDICATE NUMBER 1301.....	GBR.....	CAT/G.....	OL.....43,014
00000.....	CR-1120102....	06/01/2020	LLOYDS SYNDICATE NUMBER 1458.....	GBR.....	CAT/G.....	OL.....4,33110,396
00000.....	AA-1127861....	06/01/2019	LLOYDS SYNDICATE NUMBER 1861.....	GBR.....	CAT/G.....	OL.....64,521
00000.....	CR-1120064....	06/01/2019	LLOYDS SYNDICATE NUMBER 1919.....	GBR.....	CAT/G.....	OL.....71,690
00000.....	CR-1120064....	06/01/2020	LLOYDS SYNDICATE NUMBER 1919.....	GBR.....	CAT/G.....	OL.....72,191173,259
00000.....	CR-1120124....	06/01/2019	LLOYDS SYNDICATE NUMBER 1945.....	GBR.....	CAT/G.....	OL.....43,014
00000.....	CR-1120124....	06/01/2020	LLOYDS SYNDICATE NUMBER 1945.....	GBR.....	CAT/G.....	OL.....34,65283,164

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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 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9	10		12	13		
00000.....	CR-1128003...	06/01/2019	LLOYD'S SYNDICATE NUMBER 2003.....	GBR.....	CAT/G.....	OL.....			.57,352					
00000.....	CR-1128003...	06/01/2020	LLOYD'S SYNDICATE NUMBER 2003.....	GBR.....	CAT/G.....	OL.....		.57,753		.138,607				
00000.....	CR-1128987...	06/01/2019	LLOYD'S SYNDICATE NUMBER 2987.....	GBR.....	CAT/G.....	OL.....			.49,466					
00000.....	CR-1128987...	06/01/2019	LLOYD'S SYNDICATE NUMBER 2987.....	GBR.....	CAT/G.....	OL.....			.7,169					
00000.....	CR-1128987...	06/01/2020	LLOYD'S SYNDICATE NUMBER 2987.....	GBR.....	CAT/G.....	OL.....		.49,812		.119,549				
00000.....	CR-1129000...	06/01/2019	LLOYDS SYNDICATE NUMBER 3000.....	GBR.....	CAT/G.....	OL.....			.10,753					
00000.....	CR-1129000...	06/01/2020	LLOYDS SYNDICATE NUMBER 3000.....	GBR.....	CAT/G.....	OL.....		.10,829		.25,989				
00000.....	AA-1120113...	06/01/2019	LLOYD'S SYNDICATE NUMBER 3334.....	GBR.....	CAT/G.....	OL.....			.17,206					
00000.....	AA-1120113...	06/01/2020	LLOYD'S SYNDICATE NUMBER 3334.....	GBR.....	CAT/G.....	OL.....		.14,438		.34,652				
00000.....	AA-1120055...	06/01/2019	LLOYDS SYNDICATE NUMBER 3623.....	GBR.....	CAT/G.....	OL.....			.71,690					
00000.....	AA-1120055...	06/01/2020	LLOYDS SYNDICATE NUMBER 3623.....	GBR.....	CAT/G.....	OL.....		.85,186		.204,445				
00000.....	AA-1120055...	06/01/2019	LLOYDS SYNDICATE NUMBER 3902.....	GBR.....	CAT/G.....	OL.....			.14,338					
00000.....	AA-1120055...	06/01/2020	LLOYDS SYNDICATE NUMBER 3902.....	GBR.....	CAT/G.....	OL.....		.57,753		.138,607				
00000.....	CR-1126005...	06/01/2019	LLOYDS SYNDICATE NUMBER 4000.....	GBR.....	CAT/G.....	OL.....			.14,338					
00000.....	CR-1126005...	06/01/2020	LLOYDS SYNDICATE NUMBER 4000.....	GBR.....	CAT/G.....	OL.....		.31,764		.76,234				
00000.....	AA-1120075...	06/01/2019	LLOYDS SYNDICATE NUMBER 4020.....	GBR.....	CAT/G.....	OL.....			.21,507					
00000.....	AA-1120075...	06/01/2020	LLOYDS SYNDICATE NUMBER 4020.....	GBR.....	CAT/G.....	OL.....		.21,657		.51,978				
00000.....	AA-1126006...	06/01/2019	LLOYD'S SYNDICATE NUMBER 4444.....	GBR.....	CAT/G.....	OL.....			.35,845					
00000.....	AA-1126006...	06/01/2020	LLOYD'S SYNDICATE NUMBER 4444.....	GBR.....	CAT/G.....	OL.....		.86,629		.207,911				
00000.....	AA-1126006...	06/01/2019	LLOYD'S SYNDICATE NUMBER 4472.....	GBR.....	CAT/G.....	OL.....			.71,690					
00000.....	AA-1126006...	06/01/2020	LLOYD'S SYNDICATE NUMBER 4472.....	GBR.....	CAT/G.....	OL.....		.86,629		.207,911				
00000.....	CR-1120090...	06/01/2019	LLOYDS SYNDICATE NUMBER 4711.....	GBR.....	CAT/G.....	OL.....			.71,690					
00000.....	CR-1120090...	06/01/2019	LLOYDS SYNDICATE NUMBER 4711.....	GBR.....	CAT/G.....	OL.....			.14,338					
00000.....	CR-1120090...	06/01/2020	LLOYDS SYNDICATE NUMBER 4711.....	GBR.....	CAT/G.....	OL.....		.72,191		.173,259				
00000.....	AA-1126510...	06/01/2019	LLOYDS SYNDICATE NUMBER 510.....	GBR.....	CAT/G.....	OL.....			.28,676					
00000.....	AA-1126510...	06/01/2020	LLOYDS SYNDICATE NUMBER 510.....	GBR.....	CAT/G.....	OL.....		.28,876		.69,304				
00000.....	AA-1120080...	06/01/2019	LLOYD'S SYNDICATE NUMBER 5151.....	GBR.....	CAT/G.....	OL.....			.28,676					
00000.....	AA-1126566...	06/01/2019	LLOYD'S SYNDICATE NUMBER 566 (INCIDENTAL TO 2999).....	GBR.....	CAT/G.....	OL.....			.57,352					
00000.....	CR-1120163...	06/01/2019	LLOYD'S SYNDICATE NUMBER 5678.....	GBR.....	CAT/G.....	OL.....			.7,169					
00000.....	00-0000000...	06/01/2019	LLOYD'S SYNDICATE NUMBER 9938.....	GBR.....	CAT/G.....	OL.....			.14,338					
00000.....	AA-1840000...	06/01/2019	MAPFRE RE COMPANIA DE REASEGUROS SA.....	ESP.....	CAT/G.....	OL.....			.28,676					
00000.....	AA-1840000...	06/01/2020	MAPFRE RE COMPANIA DE REASEGUROS SA.....	ESP.....	CAT/G.....	OL.....		.28,876		.69,304				
0999999.	Total - General Account - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates.....						.0	.987,573	.996,491	.2,370,184	.0	.0	.0	.0
1099999.	Total - General Account - Authorized - Non-Affiliates.....						.1,466,459,689,665	.1,512,929,970	.1,677,983,484	.2,862,721,377	.0	.537,892	.107,829,290	.0
1199999.	Total - General Account - Authorized.....						.1,496,207,550,327	.14,062,205,461	.14,320,261,209	.3,424,376,820	.613,992,048	.642,438,670	.107,829,290	.10,710,040,999

General Account - Unauthorized - Affiliates - U.S. - Captive

13092.....	26-1511401....	12/31/2009	METLIFE REINSURANCE COMPANY OF VERMONT.....	VT.....	COFWI.....	XXXL.....	.7,788,308,247	.277,359,339	.275,844,495	.2,269,728	.23,124,689	.24,341,778		.137,695,227
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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 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9	10		12	13		
13092.....	26-1511401....	12/31/2009	METLIFE REINSURANCE COMPANY OF VERMONT.....	VT.....	COFW/I.....	AXXX.....	1,097,483,529	1,038,634,268	996,778,640	7,894,717	100,840,294	106,147,678	290,951,901
1288888.....	Total - General Account - Unauthorized - Affiliates - U.S. - Captive.....						8,885,791,776	1,315,993,607	1,272,623,135	10,164,445	123,964,983	130,489,456	0	428,647,128
1499999.....	Total - General Account - Unauthorized - Affiliates - U.S. - Total.....						8,885,791,776	1,315,993,607	1,272,623,135	10,164,445	123,964,983	130,489,456	0	428,647,128

General Account - Unauthorized - Affiliates - Non-U.S. - Captive

00000.....	AA-3160080...	01/01/2002	MISSOURI REINSURANCE, INC.....	CYM.....	COMB/I.....	OL.....	1,134,704,593	50,454,403	51,330,812	4,545,816	512,067,201
00000.....	AA-3160080...	01/01/2003	MISSOURI REINSURANCE, INC.....	CYM.....	COMB/I.....	OL.....	9,355,214,955	325,524,872	332,349,945	161,382,382	11,437,610	13,343,878	2,104,487,872
00000.....	AA-3160080...	10/01/2010	MISSOURI REINSURANCE, INC.....	CYM.....	MCO/I.....	IL.....	761,605,999	2,067,021	661,328,652
00000.....	AA-3160080...	10/01/2010	MISSOURI REINSURANCE, INC.....	CYM.....	MCO/I.....	OL.....	46,761,003,858	771,293,485	22,950,726,246
1599999.....	Total - General Account - Unauthorized - Affiliates - Non-U.S. - Captive.....						58,012,529,405	375,979,275	383,680,757	939,288,704	11,437,610	13,343,878	26,228,609,971	0
1799999.....	Total - General Account - Unauthorized - Affiliates - Non-U.S. - Total.....						58,012,529,405	375,979,275	383,680,757	939,288,704	11,437,610	13,343,878	26,228,609,971	0
1899999.....	Total - General Account - Unauthorized - Affiliates.....						66,898,321,181	1,691,972,882	1,656,303,892	949,453,149	135,402,593	143,833,334	26,228,609,971	428,647,128

General Account - Unauthorized - Non-Affiliates - U.S. Non-Affiliates

90611.....	41-1366075....	04/01/1996	ALLIANZ LIFE INSURANCE COMPANY OF NORTH AMERICA.....	MN.....	YRT/I.....	OL.....	2,943,015	157,161	171,856	116,037
61093.....	58-0146380....	10/01/1975	ATLANTA LIFE INSURANCE COMPANY.....	GA.....	OTH/G.....	OL.....	187,500,000
61093.....	58-0146380....	12/01/1979	ATLANTA LIFE INSURANCE COMPANY.....	GA.....	OTH/G.....	OL.....	88,556,793
61093.....	58-0146380....	01/01/2003	ATLANTA LIFE INSURANCE COMPANY.....	GA.....	MCO/G.....	OL.....	641,264,693	3,560,546	994,799	(3,677)
61093.....	58-0146380....	04/01/2003	ATLANTA LIFE INSURANCE COMPANY.....	GA.....	COFW/G.....	OL.....	164	199	5,391
61093.....	58-0146380....	01/01/2004	ATLANTA LIFE INSURANCE COMPANY.....	GA.....	COFW/G.....	OL.....	916,988,119	433,888	450,053	2,836,694	780,346
61093.....	58-0146380....	01/01/2004	ATLANTA LIFE INSURANCE COMPANY.....	GA.....	COWF/G.....	OL.....	1,131
61093.....	58-0146380....	01/01/2004	ATLANTA LIFE INSURANCE COMPANY.....	GA.....	COFW/G.....	OL.....	8,203	10,025	57,370
61093.....	58-0146380....	01/01/2004	ATLANTA LIFE INSURANCE COMPANY.....	GA.....	COFW/G.....	OL.....	33,273	47,824	343,563
61093.....	58-0146380....	01/01/2005	ATLANTA LIFE INSURANCE COMPANY.....	GA.....	COFW/G.....	OL.....	273,429,360	145,169	166,596	992,471	(191,143)
61093.....	58-0146380....	01/01/2005	ATLANTA LIFE INSURANCE COMPANY.....	GA.....	COFW/G.....	OL.....	328,089	416,674	1,217,138
61093.....	58-0146380....	01/01/2005	ATLANTA LIFE INSURANCE COMPANY.....	GA.....	COFW/G.....	OL.....	9,740	12,665	208,469
61093.....	58-0146380....	01/01/2005	ATLANTA LIFE INSURANCE COMPANY.....	GA.....	COFW/G.....	OL.....	(144,389)
61093.....	58-0146380....	01/01/2005	ATLANTA LIFE INSURANCE COMPANY.....	GA.....	COFW/G.....	OL.....	62,946
61093.....	58-0146380....	01/01/2005	ATLANTA LIFE INSURANCE COMPANY.....	GA.....	COFW/G.....	OL.....	81,723	86,231	213,976
61093.....	58-0146380....	01/01/2005	ATLANTA LIFE INSURANCE COMPANY.....	GA.....	COFW/G.....	OL.....	378,679,455	50,854	55,601	555,404	430,898
61093.....	58-0146380....	02/01/2006	ATLANTA LIFE INSURANCE COMPANY.....	GA.....	COFW/G.....	OL.....	(219,878)
61093.....	58-0146380....	01/01/2008	ATLANTA LIFE INSURANCE COMPANY.....	GA.....	COFW/G.....	OL.....	67,531
61093.....	58-0146380....	01/01/2008	ATLANTA LIFE INSURANCE COMPANY.....	GA.....	OTH/G.....	OL.....	596,324,910	9,480	11,374	83,241
61093.....	58-0146380....	01/01/2008	ATLANTA LIFE INSURANCE COMPANY.....	GA.....	COFW/G.....	OL.....	26,579
61093.....	58-0146380....	01/01/2009	ATLANTA LIFE INSURANCE COMPANY.....	GA.....	COFW/G.....	OL.....	352,149	119,550
61093.....	58-0146380....	07/01/2012	ATLANTA LIFE INSURANCE COMPANY.....	GA.....	COFW/G.....	OL.....	1,885,596,297	5,241,632	1,445,647
61395.....	87-0115120....	12/24/2002	BENEFICIAL LIFE INSURANCE COMPANY.....	UT.....	CO/G.....	OL.....	284,684	366,983
00000.....	03-0368411....	11/01/2003	CIRCLETREE INSURANCE COMPANY.....	VT.....	COFW/G.....	OL.....	2,817,176,458	16,066,052	4,183,313

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Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9	10		12	13		
73547.....	75-1237547....	08/29/1954	COLONIAL SECURITY LIFE INSURANCE COMPANY.....	TX.....	OTH/G.....	OL.....				53,088				
79782.....	86-0262046....	01/01/2002	ELECTRIC COOPERATIVE LIFE INSURANCE COMPANY.....	AZ.....	YRT/G.....	OL.....	14,339,948			3,853,471				
68276.....	48-1024691....	02/01/1985	EMPLOYERS REASSURANCE CORPORATION.....	KS.....	YRT/I.....	OL.....	42,190,650	.500,343	.550,009	1,129,713				
68276.....	48-1024691....	06/01/1991	EMPLOYERS REASSURANCE CORPORATION.....	KS.....	YRT/I.....	OL.....	9,727	.210	.191	.278				
68276.....	48-1024691....	05/12/1997	EMPLOYERS REASSURANCE CORPORATION.....	KS.....	YRT/I.....	OL.....	32,358,791	.156,048	.142,499	.429,888				
00000.....	98-0579287....	06/01/2019	LIBERTY SPECIALTY MARKETS BERMUDA LIMITED.....	MA.....	OTH/G.....	OL.....			.21,507					
65412.....	63-0321291....	08/29/1954	LIFE INSURANCE COMPANY OF ALABAMA.....	AL.....	OTH/G.....	OL.....				.3,396				
65676.....	35-0472300....	04/01/1973	LINCOLN NATIONAL LIFE INSURANCE COMPANY.....	IN.....	YRT/I.....	OL.....	.830,249	.64,953	.64,125	.71,726				
65676.....	35-0472300....	03/01/1976	LINCOLN NATIONAL LIFE INSURANCE COMPANY.....	IN.....	YRT/I.....	OL.....	11,033,378	.145,983	.155,743	.226,871				
65676.....	35-0472300....	11/01/1987	LINCOLN NATIONAL LIFE INSURANCE COMPANY.....	IN.....	YRT/I.....	OL.....	9,012,226	.115,876	.552,982	.2,130,315				
65676.....	35-0472300....	03/28/1989	LINCOLN NATIONAL LIFE INSURANCE COMPANY.....	IN.....	YRT/I.....	OL.....	.8,932,405	.366,111	.385,014	.8,680				
65676.....	35-0472300....	06/01/1996	LINCOLN NATIONAL LIFE INSURANCE COMPANY.....	IN.....	YRT/G.....	OL.....	.47,031,198	.701,268	.716,056	.461,417				
65676.....	35-0472300....	09/01/1996	LINCOLN NATIONAL LIFE INSURANCE COMPANY.....	IN.....	YRT/I.....	OL.....	.118,103,293	.1,201,265	.1,155,015	.473,354				
65676.....	35-0472300....	07/01/1998	LINCOLN NATIONAL LIFE INSURANCE COMPANY.....	IN.....	YRT/I.....	OL.....	.1,645,394,536	.21,632,543	.21,797,978	.17,793,833				
65676.....	35-0472300....	03/01/2000	LINCOLN NATIONAL LIFE INSURANCE COMPANY.....	IN.....	CO/I.....	XXXL.....	.121,270,354	.2,054,841	.2,065,267	.460,091				
67032.....	56-0340860....	08/29/1954	NORTH CAROLINA MUTUAL LIFE INSURANCE COMPANY.....	NC.....	OTH/G.....	OL.....				.18,209,417				
67032.....	56-0340860....	10/01/1971	NORTH CAROLINA MUTUAL LIFE INSURANCE COMPANY.....	NC.....	OTH/G.....	OL.....	125,000,000							
67032.....	56-0340860....	01/01/1976	NORTH CAROLINA MUTUAL LIFE INSURANCE COMPANY.....	NC.....	OTH/G.....	OL.....	10,000,000							
67032.....	56-0340860....	03/01/1985	NORTH CAROLINA MUTUAL LIFE INSURANCE COMPANY.....	NC.....	OTH/G.....	OL.....	20,000,000							
67032.....	56-0340860....	01/01/2002	NORTH CAROLINA MUTUAL LIFE INSURANCE COMPANY.....	NC.....	OTH/G.....	OL.....	.101,287,278							
67032.....	56-0340860....	01/01/2002	NORTH CAROLINA MUTUAL LIFE INSURANCE COMPANY.....	NC.....	OTH/G.....	OL.....	.88,053,075							
67032.....	56-0340860....	01/01/2004	NORTH CAROLINA MUTUAL LIFE INSURANCE COMPANY.....	NC.....	OTH/G.....	OL.....	.81,587,721							
67032.....	56-0340860....	01/01/2005	NORTH CAROLINA MUTUAL LIFE INSURANCE COMPANY.....	NC.....	COFW/G.....	OL.....								(10,904)
67032.....	56-0340860....	01/01/2009	NORTH CAROLINA MUTUAL LIFE INSURANCE COMPANY.....	NC.....	OTH/G.....	OL.....	.1,234,776,118							
67032.....	56-0340860....	01/01/2014	NORTH CAROLINA MUTUAL LIFE INSURANCE COMPANY.....	NC.....	OTH/G.....	OL.....	.1,200,000,000							
88099.....	75-1608507....	08/01/2004	OPTIMUM RE INSURANCE COMPANY.....	TX.....	YRT/I.....	OL.....	.8,838,017	.36,793	.31,248	.33,393				
88099.....	75-1608507....	04/01/2005	OPTIMUM RE INSURANCE COMPANY.....	TX.....	YRT/I.....	XXXLO.....	.365,031,558	.2,778,523	.2,651,734	.2,660,233				
67466.....	95-1079000....	09/16/2002	PACIFIC LIFE INSURANCE COMPANY.....	NE.....	YRT/I.....	OL.....	.7,802,786	.158,643	.143,317	.127,506				
00000.....	20-4487684....	01/01/2013	RED RE, INC.	SC.....	CO/G.....	OL.....	.4,141,237,073			.14,161,070				
64688.....	75-6020048....	11/15/2000	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE.....	YRT/I.....	OL.....	.8,610,719	.134,572	.100,816	.147,074				
64688.....	75-6020048....	07/01/2002	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE.....	YRT/I.....	OL.....	.963,710,050	.4,329,734	.4,231,788	.2,489,220				
64688.....	75-6020048....	09/16/2002	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE.....	YRT/I.....	OL.....	.2,072,782	.51,785	.67,977	.40,448				
64688.....	75-6020048....	01/01/2007	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE.....	YRT/I.....	XXXLO.....	.269,791,291	.2,064,536	.2,005,103	.1,547,833				
10531.....	25-1438780....	02/01/2005	THREE RIVERS INSURANCE COMPANY.....	VT.....	CO/G.....	OL.....	.1,294,179,004	.630,844	.882,707	.4,476,579				
86231.....	39-0989781....	06/01/1994	TRANSAMERICA LIFE INSURANCE COMPANY.....	IA.....	YRT/I.....	OL.....	.59,272	.324	.839	.1,556				
66281.....	52-0419790....	05/17/1983	TRANSAMERICA LIFE INSURANCE COMPANY.....	IA.....	CO/G.....	OL.....				.13,825				
66133.....	41-1760577....	01/01/1986	WILTON REASSURANCE COMPANY.....	MN.....	YRT/I.....	OL.....	.26,448,756	.151,132	.155,755	.760,209				

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Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

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								9	10		12	13		
66281.....	52-0419790....	01/01/2018	XENIA ASSURANCE CO. INC.....	IA.....	OTH/G.....	OL.....	1,518,304,046	385,798	270,414	2,651,136
1999999.	Total - General Account - Unauthorized - Non-Affiliates - U.S. Non-Affiliates.....						21,305,755,401	39,204,553	39,944,165	104,136,605	0	0	994,799	8,677,098

General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates

00000.....	AA-3194128...	06/01/2019	ALLIED WORLD ASSURANCE COMPANY LTD.....	BMU.....	CAT/G.....	OL.....	100,366
00000.....	AA-3194128...	06/01/2020	ALLIED WORLD ASSURANCE COMPANY LTD.....	BMU.....	CAT/G.....	OL.....	86,629	207,911
00000.....	AA-1780091...	06/01/2019	ARCH REINSURANCE EUROPE UNDERWRITING LTD.....	IRL.....	CAT/G.....	OL.....	57,352
00000.....	AA-1780091...	06/01/2020	ARCH REINSURANCE EUROPE UNDERWRITING LTD.....	IRL.....	CAT/G.....	OL.....	57,753	138,607
00000.....	AA-1320000...	01/01/2006	AXA FRANCE VIE.....	FRA.....	COFW/G...	OL.....	522,637,448	282,184	168,707	713,316	(28,484)
00000.....	AA-1320000...	01/01/2007	AXA FRANCE VIE.....	FRA.....	COFW/G...	OL.....	449,254
00000.....	AA-1320000...	10/01/2009	AXA FRANCE VIE.....	FRA.....	COFW/G...	OL.....	105,425
00000.....	AA-1320000...	06/01/2013	AXA FRANCE VIE.....	FRA.....	COFW/G...	OL.....	(15,368)
00000.....	AA-1320000...	01/01/2016	AXA FRANCE VIE.....	FRA.....	COFW/G...	OL.....	1,499,991,934	1,690,595	702,328	3,856,961	2,553,861
00000.....	CR-1784122...	12/30/1997	CANADA LIFE INTERNATIONAL RE LTD.....	IRL.....	CO/G...	FA.....	466,936,827	497,538,543
00000.....	CR-1784122...	12/30/1997	CANADA LIFE INTERNATIONAL RE LTD.....	IRL.....	CO/I...	VA.....	4,314,517	4,681,836
00000.....	CR-3194130...	06/01/2020	ENDURANCE SPECIALTY INSURANCE LTD.....	BMU.....	CAT/G...	OL.....	72,191	173,259
00000.....	AA-5340310...	06/01/2019	GENERAL INSURANCE CORPORATION OF INDIA.....	IND.....	CAT/G...	OL.....	28,676
00000.....	AA-5340310...	06/01/2020	GENERAL INSURANCE CORPORATION OF INDIA.....	IND.....	CAT/G...	OL.....	28,876	69,304
00000.....	CR-3191255...	12/01/2020	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (BERMUDA) LTD.....	BMU.....	YRT/G...	OL.....	808,681,542,425	118,446,752
00000.....	AA-5420050...	06/01/2019	KOREAN REINSURANCE CO.....	KOR.....	CAT/G...	OL.....	14,338
00000.....	AA-5420050...	06/01/2020	KOREAN REINSURANCE CO.....	KOR.....	CAT/G...	OL.....	14,438	34,652
00000.....	00-0000000...	01/02/2016	NEW REINSURANCE COMPANY LTD.....	CHE.....	YRT/G...	OL.....	1,054,003,468
00000.....	00-0000000...	01/02/2016	NOMURA AMERICA USA RE LTD.....	BMU.....	YRT/G...	OL.....	689,823,167
00000.....	AA-1460023...	06/01/2019	RENAISSANCE RE EUROPE AG (UK).....	GBR.....	CO/G...	OL.....	14,338
00000.....	AA-3160036...	01/02/2016	RGA REINSURANCE COMPANY (BARBADOS) LTD.....	BRB.....	YRT/G...	OL.....	632,450,098
00000.....	AA-1440076...	06/01/2020	SIRIUS INTERNATIONAL INSURANCE CORPORATION.....	BEL.....	CAT/G...	OL.....	23,101	55,443
00000.....	AA-1780072...	08/01/1996	XL RE EUROPE SE.....	IRL.....	YRT/I...	XXXL...	15,576,667	83,890	83,227	87,656
00000.....	AA-1580095...	05/01/2017	THE TOA REINSURANCE COMPANY LTD.....	JPN.....	CO/G...	OL.....	3,707,145,700	2,195,086
00000.....	AA-3191179...	06/01/2019	THIRD POINT REINSURANCE COMPANY LTD.....	BMU.....	CAT/G...	OL.....	28,676
00000.....	AA-3191179...	06/01/2020	THIRD POINT REINSURANCE COMPANY LTD.....	BMU.....	CAT/G...	OL.....	28,876	69,304
00000.....	AA-3194164...	10/01/2005	UNION HAMILTON REINSURANCE LTD.....	BMU.....	COFW/I...	XXXL	3,742,077	(1)
2099999.	Total - General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates.....				814,426,894,174	473,619,877	503,418,387	2,506,067,061	0	0	0	0	0	3,064,687
2199999.	Total - General Account - Unauthorized - Non-Affiliates.....				835,732,649,575	512,824,430	543,362,552	2,610,203,666	0	0	0	0	994,799	11,741,785
2299999.	Total - General Account - Unauthorized.....				902,630,970,756	2,204,797,312	2,199,666,444	3,559,656,815	135,402,593	143,833,334	26,229,604,770	26,337,434,060	440,388,913	
4599999.	Total - General Account - Authorized, Reciprocal Jurisdiction, Unauthorized and Certified.....				2,398,838,521,083	16,267,002,773	16,519,927,653	6,984,033,635	749,394,641	786,272,004	11,150,429,912	11,150,429,912	11,150,429,912	

Separate Accounts - Unauthorized - Affiliates - Non-U.S. - Captive

00000.....	AA-3160080...	01/01/2002	MISSOURI REINSURANCE, INC.....	CYM.....	COMB/I...	OL.....	42,724,822
00000.....	AA-3160080...	01/01/2003	MISSOURI REINSURANCE, INC.....	CYM.....	COMB/I...	OL.....	110,070,428

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 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9	10		12	13		
6099999.	Total - Separate Accounts - Unauthorized - Affiliates - Non-U.S. - Captive.....					000000	152,795,2500
6299999.	Total - Separate Accounts - Unauthorized - Affiliates - Non-U.S. - Total.....					000000	152,795,2500
6399999.	Total - Separate Accounts - Unauthorized - Affiliates.....					000000	152,795,2500
6799999.	Total - Separate Accounts - Unauthorized.....					000000	152,795,2500
9099999.	Total - Separate Accounts - Authorized, Reciprocal Jurisdiction, Unauthorized and Certified.....					000000	152,795,2500
9199999.	Total U.S.						1,526,399,097,504	15,416,416,048	15,631,832,018	3,536,307,686	737,957,031	772,928,126	108,824,089	..11,147,365,225
9299999.	Total Non-U.S.						872,439,423,579	850,586,725	888,095,635	3,447,725,949	11,437,610	13,343,878	26,381,405,221	3,064,687
9999999.	Total.....						2,398,838,521,083	16,267,002,773	16,519,927,653	6,984,033,635	749,394,641	786,272,004	26,490,229,310	..11,150,429,912

SCHEDULE S - PART 3 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Premiums	9 Unearned Premiums (Estimated)	10 Reserve Credit Taken Other Than for Unearned Premiums	Outstanding Surplus Relief		13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
										11 Current Year	12 Prior Year		

General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates

62944....	13-5570651....	.07/01/1986	AXA EQUITABLE LIFE INSURANCE COMPANY.....	NY.....	SS/G.....	LTDI.....161,6542,75023,757,360
37273....	39-1338397....	.01/01/2016	AXIS INSURANCE COMPANY.....	IL.....	QA/G.....	A.....1,305,047
86258....	13-2572994....	.01/01/2015	GENERAL RE LIFE CORPORATION.....	CT.....	OTH/I.....	LTDI.....1,821,574
68322....	84-0467907....	.12/31/1991	GREAT-WEST LIFE & ANNUITY INSURANCE COMPANY.....	CO.....	QA/G.....	OH.....199,939
66346....	58-0828824....	.01/01/1992	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	QA/G.....	LTDI.....76,64849225,025
66346....	58-0828824....	.10/01/2001	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	SS/I.....	LTDI.....19,855,6692,310,33292,309,511
66346....	58-0828824....	.01/01/2008	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	QA/G.....	LTC.....853,367
66346....	58-0828824....	.01/01/2008	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	QA/G.....	LTDI.....2,458,5181,595,227
66346....	58-0828824....	.05/06/2013	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	SS/I.....	LTDI.....7,143,3881,343,29215,704,014
19445....	25-0687550....	.05/01/2017	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTSBURGH.....	PA.....	QA/G.....	A.....5,006,206
19445....	25-0687550....	.07/01/2018	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTSBURGH.....	PA.....	QA/G.....	A.....(45,685)
19445....	25-0687550....	.02/01/2019	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTSBURGH.....	PA.....	QA/G.....	A.....1,693,478
67598....	04-1768571....	.01/01/1990	PAUL REVERE LIFE INSURANCE COMPANY.....	MA.....	QA/G.....	LTDI.....16,878,793765,134190,335,026
93572....	43-1235868....	.01/01/1995	RGA REINSURANCE COMPANY.....	MO.....	QA/G.....	LTC.....12,536,911
93572....	43-1235868....	.01/01/1995	RGA REINSURANCE COMPANY.....	MO.....	QA/G.....	LTDI.....890,256
93572....	43-1235868....	.01/01/2005	RGA REINSURANCE COMPANY.....	MO.....	QA/G.....	A.....676,77536,440
93572....	43-1235868....	.09/01/2008	RGA REINSURANCE COMPANY.....	MO.....	QA/G.....	LTC.....8,475,9159,674,270
93572....	43-1235868....	.09/01/2015	RGA REINSURANCE COMPANY.....	MO.....	QA/G.....	LTC.....14,203,81410,170,201
82627....	06-0839705....	.04/01/1983	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	QA/G.....	LTDI.....(552)64,182,986
82627....	06-0839705....	.01/01/1984	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	SS/I.....	LTDI.....256,09219,0537,213,306
82627....	06-0839705....	.07/01/1985	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	SS/G.....	LTDI.....279,833261,6503,192,729
70688....	36-6071399....	.01/01/1998	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY.....	NY.....	QA/G.....	A.....365,2026,5261,737,149
80659....	38-0397420....	.04/01/1983	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY.....	MI.....	QA/G.....	LTDI.....(837)2968,708
80659....	38-0397420....	.01/02/2016	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY.....	MI.....	QA/G.....	LTDI.....218,547,265
0899999.	Total - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates.....					297,337,2234,745,677377,167,5590000

General Account - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates

00000....	AA-1780091....	.07/26/2020	ARCH REINSURANCE EUROPE UNDERWRITING LTD.....	IRL.....	CAT/G.....	A.....13,040
00000....	00-0000000....	.07/26/2020	BEAZLEY PA CONSORTIUM NUMBER 9364.....	GBR.....	CAT/G.....	A.....12,400
00000....	00-0000000....	.07/26/2020	LANCASHIRE ACCIDENT & HEALTH CONSORCITUM 4608.....	GBR.....	CAT/G.....	A.....3,033
00000....	AA-1120156....	.07/26/2020	LLOYDS SYNDICATE NUMBER 1686.....	GBR.....	CAT/G.....	A.....12,000
00000....	AA-1120084....	.06/01/2014	LLOYD'S SYNDICATE 1955 (BARBICAN).....	GBR.....	CAT/G.....	A.....13,500
00000....	CR-1120064....	.02/01/2020	LLOYD'S SYNDICATE NUMBER 1919.....	GBR.....	CAT/G.....	A.....20,250
00000....	CR-1128001....	.07/26/2020	LLOYD'S SYNDICATE NUMBER 2001 (MS AMLIN).....	GBR.....	CAT/G.....	A.....6,100
00000....	CR-1128003....	.06/01/2014	LLOYD'S SYNDICATE NUMBER 2003.....	GBR.....	CAT/G.....	A.....25,500
00000....	AA-1120104....	.07/26/2020	LLOYD'S SYNDICATE NUMBER 2012.....	GBR.....	CAT/G.....	A.....16,000
00000....	AA-1128791....	.07/26/2020	LLOYD'S SYNDICATE NUMBER 2791.....	GBR.....	CAT/G.....	A.....16,000
00000....	AA-1120055....	.06/01/2014	LLOYD'S SYNDICATE NUMBER 3623.....	GBR.....	CAT/G.....	A.....32,400

SCHEDULE S - PART 3 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Premiums	9 Unearned Premiums (Estimated)	10 Reserve Credit Taken Other Than for Unearned Premiums	Outstanding Surplus Relief		13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
										11	12		
00000....	AA-1120116...	.07/26/2020	LLOYDS SYNDICATE 3902 (NOA).....	BMU.....	CAT/G.....	A.....	.21,034						
00000....	CR-1126005....	.06/01/2014	LLOYD'S SYNDICATE NUMBER 4000.....	GBR.....	CAT/G.....	A.....	.20,250						
00000....	AA-1120086....	.07/26/2020	LLOYD'S SYNDICATE NUMBER 4141.....	GBR.....	CAT/G.....	A.....	.7,994						
00000....	CR-1126510....	.06/01/2014	LLOYD'S SYNDICATE NUMBER 510.....	GBR.....	CAT/G.....	A.....	.20,250						
00000....	CR-1126510....	.02/01/2019	LLOYD'S SYNDICATE NO. 4444 CANOPIUS (CNP).....	GBR.....	CAT/G.....	A.....	.25,650						
0999999.	Total - General Account - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates.....						.265,401	.0		.0	.0	.0	.0
1099999.	Total - General Account - Authorized - Non-Affiliates.....						.297,602,624	.4,745,677	.377,167,559	.0	.0	.0	.0
1199999.	Total - General Account - Authorized.....						.297,602,624	.4,745,677	.377,167,559	.0	.0	.0	.0
General Account - Unauthorized - Affiliates - Non-U.S. - Captive													
00000....	AA-3160080....	.12/31/2009	MISSOURI REINSURANCE, INC.....	CYM.....	QA/G.....	LTC.....						.597,230,897	
1599999.	Total - General Account - Unauthorized - Affiliates - Non-U.S. - Captive.....						.0	.0		.0	.0	.597,230,897	.0
1799999.	Total - General Account - Unauthorized - Affiliates - Non-U.S. - Total.....						.0	.0		.0	.0	.597,230,897	.0
1899999.	Total - General Account - Unauthorized - Affiliates.....						.0	.0		.0	.0	.597,230,897	.0
General Account - Unauthorized - Non-Affiliates - U.S. Non-Affiliates													
61093....	58-0146380....	.01/01/2004	ATLANTA LIFE INSURANCE COMPANY.....	GA.....	QA/G.....	A.....							.679
61093....	58-0146380....	.02/01/2006	ATLANTA LIFE INSURANCE COMPANY.....	GA.....	QA/G.....	A.....	.45,300						.10,022
61093....	58-0146380....	.01/01/2008	ATLANTA LIFE INSURANCE COMPANY.....	GA.....	QA/G.....	A.....							.4,191
61093....	58-0146380....	.01/01/2009	ATLANTA LIFE INSURANCE COMPANY.....	GA.....	QA/G.....	A.....							.815
00000....	03-0368411....	.11/01/2003	CIRCLETREE INSURANCE COMPANY.....	VT.....	QA/G.....	A.....	.728,103						.1,067,620
71404....	47-0463747....	.07/01/1995	CONTINENTAL GENERAL INSURANCE COMPANY.....	TX.....	QA/G.....	STM.....	.60,018						
71404....	47-0463747....	.07/01/1995	CONTINENTAL GENERAL INSURANCE COMPANY.....	TX.....	QA/G.....	STM.....	.69,610	.58,225	.10,572,354				
71404....	47-0463747....	.07/01/1995	CONTINENTAL GENERAL INSURANCE COMPANY.....	TX.....	QA/G.....	STM.....	.1,413,847	.185,962	.2,214,949				
14015....	27-4186184....	.01/01/2015	IMI ASSURANCE, INC.....	HI.....	QA/G.....	LTC.....	.33,773,781		.81,091,666				
65676....	35-0472300....	.03/01/1982	LINCOLN NATIONAL LIFE INSURANCE COMPANY.....	IN.....	SS/G.....	LTDI.....	.788,177	.35,709	.20,978,847				
65676....	35-0472300....	.04/01/1994	LINCOLN NATIONAL LIFE INSURANCE COMPANY.....	IN.....	SS/G.....	LTDI.....		.332	.219,106				
67466....	95-1079000....	.04/01/1983	PACIFIC LIFE INSURANCE COMPANY.....	NE.....	QA/G.....	LTDI.....	.203	.2	.968,770				
00000....	20-4487684....	.01/01/2013	RED RE, INC.	SC.....	QA/G.....	A.....	.629,515						
10531....	25-1438780....	.02/01/2005	THREE RIVERS INSURANCE COMPANY.....	VT.....	QA/G.....	A.....	.607,088						
15294....	00-0000000....	.01/01/2018	XENIA ASSURANCE CO. INC.....	AZ.....	OTH/G.....	LTC.....	.905,731		.2,398,575				.2,224,771
15294....	00-0000000....	.01/01/2018	XENIA ASSURANCE CO. INC.....	AZ.....	OTH/G.....	STDI.....	.4,332,468		.413,298				
1999999.	Total - General Account - Unauthorized - Non-Affiliates - U.S. Non-Affiliates.....						.43,353,841	.280,230	.118,857,565	.0	.0	.0	.3,308,098
General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates													
00000....	AA-1320000....	.01/01/2006	AXA FRANCE VIE.....	FRA.....	QA/G.....	A.....	.150,048						.6,853
00000....	AA-1320000....	.01/01/2006	AXA FRANCE VIE.....	FRA.....	QA/G.....	LTC.....	.662,308		.2,035,775				.1,231,920
00000....	AA-1320000....	.01/01/2006	AXA FRANCE VIE.....	FRA.....	QA/G.....	STDI.....	.483,000		.64,285				.14,756
00000....	AA-1320000....	.10/01/2009	AXA FRANCE VIE.....	FRA.....	QA/G.....	A.....							.9,185
00000....	AA-1320000....	.10/01/2009	AXA FRANCE VIE.....	FRA.....	QA/G.....	LTC.....							.924,044
00000....	AA-1320000....	.01/01/2016	AXA FRANCE VIE.....	FRA.....	QA/G.....	LTC.....	.624,938		.1,527,651				.1,462,495

SCHEDULE S - PART 3 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Premiums	9 Unearned Premiums (Estimated)	10 Reserve Credit Taken Other Than for Unearned Premiums	Outstanding Surplus Relief		13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
										11	12		
00000....	AA-1320000...	.01/01/2016	AXA FRANCE VIE.....	FRA.....	QA/G.....	A.....	156,729		3,642				34,668
00000....	AA-5420050...	.01/01/2019	KOREAN REINSURANCE COMPANY.....	KOR.....	QA/G.....	A.....	364,679						
00000....	AA-1580095...	.05/01/2017	THE TOA REINSURANCE COMPANY LTD.....	JPN.....	QA/G.....	A.....	52,765						
00000....	AA-1580095...	.01/01/2018	THE TOA REINSURANCE COMPANY LTD.....	JPN.....	QA/G.....	A.....	1,305,047						
00000....	AA-1580095...	.01/01/2019	THE TOA REINSURANCE COMPANY LTD.....	JPN.....	QA/G.....	A.....	171,918						
2099999.	Total - General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates.....						3,971,432	.0	3,631,353	.0	.0	0	3,683,921
2199999.	Total - General Account - Unauthorized - Non-Affiliates.....						47,325,273	.280,230	122,488,918	.0	.0	0	6,992,019
2299999.	Total - General Account - Unauthorized.....						47,325,273	.280,230	122,488,918	.0	.0	597,230,897	6,992,019
4599999.	Total - General Account - Authorized, Reciprocal Jurisdiction, Unauthorized and Certified.....						344,927,897	.5,025,907	499,656,477	.0	.0	597,230,897	6,992,019
9199999.	Total - U.S.....						340,691,064	.5,025,907	496,025,124	.0	.0	0	3,308,098
9299999.	Total - Non-U.S.....						4,236,833	.0	3,631,353	.0	.0	597,230,897	3,683,921
9999999.	Total.....						344,927,897	.5,025,907	499,656,477	.0	.0	597,230,897	6,992,019

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
General Account - Life and Annuity - Affiliates - U.S. - Captive														
13092.....	26-1511401..	.12/31/2009	METLIFE REINSURANCE COMPANY OF VERMONT.....	..1,315,993,6083,796,2153,077,984	..1,322,867,807396,000,000	0001.....580,321,709428,647,12812,981,906	..1,322,867,807
0199999..	Total - General Account - Life and Annuity - Affiliates - U.S. - Captive.....			..1,315,993,6083,796,2153,077,984	..1,322,867,807396,000,000XXX.....580,321,709428,647,128012,981,906	..1,322,867,807
0399999..	Total - General Account - Life and Annuity - Affiliates - U.S. - Total.....			..1,315,993,6083,796,2153,077,984	..1,322,867,807396,000,000XXX.....580,321,709428,647,128012,981,906	..1,322,867,807
General Account - Life and Annuity - Affiliates - Non-U.S. - Captive														
00000.....	AA-3160080..	.01/01/2002	MISSOURI REINSURANCE, INC.....50,454,40315,118,5597,225,57572,798,53750,523,199	0003.....27,934,57972,798,537
00000.....	AA-3160080..	.01/01/2003	MISSOURI REINSURANCE, INC.....325,524,87215,315,19535,599,087376,439,154356,558,787	0003.....59,819,486376,439,154
00000.....	AA-3160080..	.10/01/2010	MISSOURI REINSURANCE, INC.....293,232,228293,232,228297,116,308293,232,228
0499999..	Total - General Account - Life and Annuity - Affiliates - Non-U.S. - Captive.....		375,979,275323,665,98242,824,662742,469,919407,081,986XXX.....000384,870,373742,469,919
0699999..	Total - General Account - Life and Annuity - Affiliates - Non-U.S. - Total.....		375,979,275323,665,98242,824,662742,469,919407,081,986XXX.....000384,870,373742,469,919
0799999..	Total - General Account - Life and Annuity - Affiliates.....			..1,691,972,883327,462,19745,902,646	..2,065,337,726803,081,986XXX.....580,321,709428,647,1280397,852,279	..2,065,337,726
General Account - Life and Annuity - Non-Affiliates - U.S. Non-Affiliates														
90611.....	41-1366075..	.04/01/1996	ALLIANZ LIFE INSURANCE COMPANY OF NORTH AMERICA.....157,1611,02029158,210403403
61093....	58-0146380..	.10/01/1975	ATLANTA LIFE INSURANCE COMPANY.....051,5630
61093....	58-0146380..	.12/01/1979	ATLANTA LIFE INSURANCE COMPANY.....08,1120
61093....	58-0146380..	.01/01/2003	ATLANTA LIFE INSURANCE COMPANY.....724,592584,0581,308,650(3,677)(3,677)
61093....	58-0146380..	.04/01/2003	ATLANTA LIFE INSURANCE COMPANY.....1641645,3914,260
61093....	58-0146380..	.01/01/2004	ATLANTA LIFE INSURANCE COMPANY.....433,8881,211,87577,9291,723,692780,346681,082
61093....	58-0146380..	.01/01/2004	ATLANTA LIFE INSURANCE COMPANY.....01,1311,461,428
61093....	58-0146380..	.01/01/2004	ATLANTA LIFE INSURANCE COMPANY.....8,2038,20357,3703,701
61093....	58-0146380..	.01/01/2004	ATLANTA LIFE INSURANCE COMPANY.....33,27333,273343,5635,900
61093....	58-0146380..	.01/01/2005	ATLANTA LIFE INSURANCE COMPANY.....062,946895
61093....	58-0146380..	.01/01/2005	ATLANTA LIFE INSURANCE COMPANY.....145,169744,780889,949(191,143)261,894
61093....	58-0146380..	.01/01/2005	ATLANTA LIFE INSURANCE COMPANY.....328,08917,120345,2091,217,13834,078
61093....	58-0146380..	.01/01/2005	ATLANTA LIFE INSURANCE COMPANY.....01,217
61093....	58-0146380..	.01/01/2005	ATLANTA LIFE INSURANCE COMPANY.....9,7409,740208,4692,776
61093....	58-0146380..	.01/01/2005	ATLANTA LIFE INSURANCE COMPANY.....0(144,389)9,740
61093....	58-0146380..	.01/01/2005	ATLANTA LIFE INSURANCE COMPANY.....81,72381,723213,9766,808
61093....	58-0146380..	.01/01/2005	ATLANTA LIFE INSURANCE COMPANY.....50,854253,86862,831367,553430,898152,535
61093....	58-0146380..	.02/01/2006	ATLANTA LIFE INSURANCE COMPANY.....8,1938,193(219,878)367,553
61093....	58-0146380..	.01/01/2008	ATLANTA LIFE INSURANCE COMPANY.....067,5311,106
61093....	58-0146380..	.01/01/2008	ATLANTA LIFE INSURANCE COMPANY.....9,4809,48083,2411,453
61093....	58-0146380..	.01/01/2008	ATLANTA LIFE INSURANCE COMPANY.....09,480
61093....	58-0146380..	.01/01/2009	ATLANTA LIFE INSURANCE COMPANY.....026,5797,777
61093....	58-0146380..	.01/01/2012	ATLANTA LIFE INSURANCE COMPANY.....78,7652,54281,307119,5501,674
61093....	58-0146380..	.01/01/2020	ATLANTA LIFE INSURANCE COMPANY.....2,732,155564,7563,296,9111,445,6471,244,836
61395....	87-0115120..	.12/24/2002	BENEFICIAL LIFE INSURANCE COMPANY.....284,6845,387,252328,2125,715,4642,476,4650010.....4,183,3135,715,464
11390....	03-0368411..	.11/01/2003	CIRCLETREE INSURANCE COMPANY.....4,166,8704,166,870

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	
79782.....	86-0262046.	.01/01/2002	ELECTRIC COOPERATIVE LIFE INSURANCE COMPANY.....		3,524,772	283,968	3,808,740							3,867,492	3,808,740
68276.....	48-1024691.	.02/01/1985	EMPLOYERS REASSURANCE CORPORATION.....	500,343	90,293	230,001	820,637							255,381	255,381
68276.....	48-1024691.	.02/01/1992	EMPLOYERS REASSURANCE CORPORATION.....	210	3	6	219							278	219
68276.....	48-1024691.	.05/12/1997	EMPLOYERS REASSURANCE CORPORATION.....	445,742	(110,780)	2,582	337,544							180,186	180,186
65676.....	35-0472300.	.04/01/1973	LINCOLN NATIONAL LIFE INSURANCE COMPANY.....	64,953	1,693	.705	67,351							24,986	67,351
65676.....	35-0472300.	.03/01/1976	LINCOLN NATIONAL LIFE INSURANCE COMPANY.....	145,983	35,255	1,604	182,842							19,594	182,842
65676.....	35-0472300.	.11/01/1987	LINCOLN NATIONAL LIFE INSURANCE COMPANY.....	115,876	29,684	.780	146,340							850,324	146,340
65676.....	35-0472300.	.03/28/1989	LINCOLN NATIONAL LIFE INSURANCE COMPANY.....	366,111	2,156	.67	368,334							2,924	368,334
65676.....	35-0472300.	.09/01/1996	LINCOLN NATIONAL LIFE INSURANCE COMPANY.....	1,902,533	10,299,177	1,485	12,203,195							114,551	12,203,195
65676.....	35-0472300.	.07/01/1998	LINCOLN NATIONAL LIFE INSURANCE COMPANY.....	21,632,543	5,026,613	22,120	26,681,276							1,901,219	26,681,276
65676.....	35-0472300.	.03/01/2000	LINCOLN NATIONAL LIFE INSURANCE COMPANY.....	2,054,841	664,446	191,259	2,910,546							255,840	2,910,546
67032.....	56-0340860.	.10/01/1971	NORTH CAROLINA MUTUAL LIFE INSURANCE COMPANY.....				0							6,250	0
67032.....	56-0340860.	.01/01/1976	NORTH CAROLINA MUTUAL LIFE INSURANCE COMPANY.....				0							1,050	0
67032.....	56-0340860.	.03/01/1985	NORTH CAROLINA MUTUAL LIFE INSURANCE COMPANY.....				0							1,560	0
67032.....	56-0340860.	.07/01/1997	NORTH CAROLINA MUTUAL LIFE INSURANCE COMPANY.....				0							6,292	0
67032.....	56-0340860.	.01/01/2002	NORTH CAROLINA MUTUAL LIFE INSURANCE COMPANY.....				0							5,533	0
67032.....	56-0340860.	.01/01/2002	NORTH CAROLINA MUTUAL LIFE INSURANCE COMPANY.....				0							4,385	0
67032.....	56-0340860.	.11/01/2004	NORTH CAROLINA MUTUAL LIFE INSURANCE COMPANY.....				0							3,395	0
67032.....	56-0340860.	.01/01/2005	NORTH CAROLINA MUTUAL LIFE INSURANCE COMPANY.....				0							(10,904)	(10,904)
67032.....	56-0340860.	.01/01/2009	NORTH CAROLINA MUTUAL LIFE INSURANCE COMPANY.....				0							22,085	0
67032.....	56-0340860.	.01/01/2014	NORTH CAROLINA MUTUAL LIFE INSURANCE COMPANY.....				0							180,000	0
88099.....	75-1608507.	.04/01/2005	OPTIMUM RE INSURANCE COMPANY.....	2,778,523	897,964	5,451	3,681,938							584,121	584,121
88099.....	75-1608507.	.08/01/2004	OPTIMUM RE INSURANCE COMPANY.....	36,793	(466,984)		(430,191)							3,229	(430,191)
67466.....	95-1079000.	.09/16/2002	PACIFIC LIFE INSURANCE COMPANY.....	158,643	(1,263,530)	73	(1,104,814)							265,793	(1,104,814)
00000....	20-4487684.	.01/01/2013	RED RE, INC.		5,054,987	254,805	5,309,792	9,000,000	0004					3,544,856	5,309,792
64688....	75-6020048.	.11/15/2000	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY.....	134,572	2,983	.576	138,131							24,540	24,540
64688....	75-6020048.	.07/01/2002	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY.....	4,329,734	559,545	189,039	5,078,318	4,787,981	0005					1,021,113	5,078,318
64688....	75-6020048.	.09/16/2002	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY.....	51,785	.718	1,488	53,991							73,368	53,991
64688....	75-6020048.	.01/01/2007	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY.....	2,064,536	447,642	.57,315	2,569,493	2,601,905	0005					364,678	2,569,493
10531....	25-1438780.	.02/01/2005	THREE RIVERS INSURANCE COMPANY.....	630,844	2,498,617	78,702	3,208,163	3,913,000	0002					928,088	3,208,163
86231....	39-0989781.	.06/01/1994	TRANSAMERICA LIFE INSURANCE COMPANY.....	324	30,021	7	30,352							305	305
66281....	52-0419790.	.05/17/1983	TRANSAMERICA PREMIER LIFE INSURANCE COMPANY.....			.190	.190							2,327	.190
66133....	41-1760577.	.01/01/1986	WILTON REASSURANCE COMPANY.....	151,132	271,817	.5,178	428,127							70,026	70,026
15294....	00-0000000.	.01/01/2018	XENIA ASSURANCE COMPANY INC.....	385,798	1,407,570	214,207	2,007,575	1,370,978	0008					433,120	1,804,098
0899999.	Total - General Account - Life and Annuity - Non-Affiliates - U.S. Non-Affiliates.....			39,494,247	40,164,282	3,161,965	82,820,494	24,150,329	XXX	51,218,097	8,677,098	0		21,677,599	74,475,583

General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates

00000....	AA-3194128	.06/01/2020	ALLIED WORLD ASSURANCE COMPANY LIMITED.....	86,629			86,629							0	
00000....	AA-1320000	.01/01/2005	AXA FRANCE VIE.....		33,486	18,539	52,025							85,419	52,025

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	
00000....	AA-1320000	.01/01/2006	AXA FRANCE VIE.....	282,184	1,073,032	279,724	1,634,940				(28,484)		723,929	695,445	
00000....	AA-1320000	.01/01/2007	AXA FRANCE VIE.....				0				449,254			0	
00000....	AA-1320000	.10/01/2009	AXA FRANCE VIE.....				0				105,425			0	
00000....	AA-1320000	.06/30/2013	AXA FRANCE VIE.....			15,198	15,198				(15,368)		69,606	15,198	
00000....	AA-1320000	.01/01/2016	AXA FRANCE VIE.....	1,690,595	2,783,043	1,743,266	6,216,904				2,553,861		3,178,257	5,732,118	
00000....	AA-1784122	.12/30/1997	CANADA LIFE INTERNATIONAL RE LTD.....	471,251,344			471,251,344	39,000,000	0006.....	807,553,577				471,251,344	
00000....	CR-3194130	.06/30/2020	ENDURANCE SPECIALTY INSURANCE LTD.....	72,191			72,191							0	
00000....	00-0000000.	.06/30/2020	GENERAL INSURANCE CORPORATION OF INDIA.....	28,876			28,876							0	
00000....	CR-3191255	.12/01/2020	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (BERMUDA) LTD.....		116,581,108	17,514,883	134,095,991						118,700,160	118,700,160	
00000....	AA-5420050	.06/30/2020	KOREAN REINSURANCE CO.....	14,438			14,438							0	
00000....	00-0000000.	.01/02/2016	NEW REINSURANCE COMPANY LTD.....		178,337,001	415,417,822	593,754,823						594,535,896	593,754,823	
00000....	AA-3160036	.01/02/2016	RGA REINSURANCE COMPANY (BARBADOS) LTD.....		107,002,200	289,146,418	396,148,618						396,631,335	396,148,618	
00000....	AA?1440076	.06/30/2020	SIRIUS INTERNATIONAL INSURANCE CORPORATION.....	23,101			23,101							0	
00000....	AA-3191179	.06/30/2020	THIRD POINT REINSURANCE COMPANY LTD.....	28,876			28,876							0	
00000....	AA-1580095	.05/01/2017	THE TOA REINSURANCE COMPANY LTD.....		2,219,142	3,041,203	5,260,345						1,258,129	1,258,129	
00000....	AA-1780072	.08/01/1996	XL RE EUROPE SE.....	83,890	4,265	6,018	94,173						19,321	19,321	
0999999.	Total - General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates.....			473,562,124	408,033,277	727,183,071	1,608,778,472	39,000,000	XXX.....	807,553,577	3,064,688	0	1,115,202,052	1,587,627,181	
1099999.	Total - General Account - Life and Annuity - Non-Affiliates.....				513,056,371	448,197,559	730,345,036	1,691,598,966	63,150,329	XXX.....	858,771,674	11,741,786	0	1,136,879,651	1,662,102,764
1199999.	Total - General Account - Life and Annuity.....				2,205,029,254	775,659,756	776,247,682	3,756,936,692	866,232,315	XXX.....	1,439,093,383	440,388,914	0	1,534,731,930	3,727,440,490

General Account - Accident and Health - Affiliates - Non-U.S. - Captive

00000....	AA-3160080	.12/31/2009	MISSOURI REINSURANCE, INC.....		31,140,177	3,892,522	35,032,699	2,918,015	0003.....					32,441,540	35,032,699
1599999.	Total - General Account - Accident and Health - Affiliates - Non-U.S. - Captive.....			0	31,140,177	3,892,522	35,032,699	2,918,015	XXX.....	0	0	0	0	32,441,540	35,032,699
1799999.	Total - General Account - Accident and Health - Affiliates - Non-U.S. - Total.....			0	31,140,177	3,892,522	35,032,699	2,918,015	XXX.....	0	0	0	0	32,441,540	35,032,699
1899999.	Total - General Account - Accident and Health - Affiliates.....			0	31,140,177	3,892,522	35,032,699	2,918,015	XXX.....	0	0	0	0	32,441,540	35,032,699

General Account - Accident and Health - Non-Affiliates - U.S. Non-Affiliates

61093....	58-0146380.	.12/01/1979	ATLANTA LIFE INSURANCE COMPANY.....				0							15	0
61093....	58-0146380.	.01/01/2004	ATLANTA LIFE INSURANCE COMPANY.....				0							453	0
61093....	58-0146380.	.01/01/2004	ATLANTA LIFE INSURANCE COMPANY.....				0							329	0
61093....	58-0146380.	.01/01/2005	ATLANTA LIFE INSURANCE COMPANY.....				0							15	0
61093....	58-0146380.	.01/01/2005	ATLANTA LIFE INSURANCE COMPANY.....		27,267		27,267							13,750	23,772
61093....	58-0146380.	.01/01/2008	ATLANTA LIFE INSURANCE COMPANY.....				0							4,673	0
61093....	58-0146380.	.01/01/2008	ATLANTA LIFE INSURANCE COMPANY.....				0							22	0
61093....	58-0146380.	.01/01/2009	ATLANTA LIFE INSURANCE COMPANY.....				0							14	0
11390....	03-0368411.	.11/01/2003	CIRCLETREE INSURANCE COMPANY.....		423,991	15,317	439,308	761,495	0010.....					181,845	439,308
71404....	47-0463747.	.07/01/1995	CONTINENTAL GENERAL INSURANCE COMPANY.....		19,550	85	19,635							4,974	19,635
71404....	47-0463747.	.07/01/1995	CONTINENTAL GENERAL INSURANCE COMPANY.....		10,630,579	297,013	10,927,694							6,025	10,927,694
71404....	47-0463747.	.07/01/1995	CONTINENTAL GENERAL INSURANCE COMPANY.....		2,400,911	470,804	2,015	2,873,730						118,354	2,873,730
14015....	27-4186184.	.01/01/2015	IMI ASSURANCE, INC.....		81,091,666	2,322,595	1,400,612	84,814,873	95,100,000	0009.....				8,645,755	84,814,873

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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	
65676.....	35-0472300.	.03/01/1983	LINCOLN NATIONAL LIFE INSURANCE COMPANY.....	..21,014,5566,064,126348,88527,427,567		34,257,745			610,00027,427,567
65676.....	35-0472300.	.03/01/1983	LINCOLN NATIONAL LIFE INSURANCE COMPANY.....219,43854	219,492		280,387				219,492
67032.....	56-0340860.	.11/01/2004	NORTH CAROLINA MUTUAL LIFE INSURANCE COMPANY.....			0						3,9690
67032.....	56-0340860.	.01/01/2009	NORTH CAROLINA MUTUAL LIFE INSURANCE COMPANY.....			0						21,2340
67466.....	95-1079000.	.04/01/1983	PACIFIC LIFE INSURANCE COMPANY.....968,77249,055	1,017,827							0
00000.....	20-4487684.	.01/01/2013	RED RE, INC.....	122,20313,631135,834						162,276135,834
10531.....	25-1438780.	.02/01/2005	THREE RIVERS INSURANCE COMPANY.....	138,60910,012148,621387,000	0002				136,253148,621
62235.....	01-0278678.	.01/01/2003	UNUM LIFE INSURANCE COMPANY OF AMERICA.....	328	328150,000	0007				328	
15294.....	00-0000000.	.01/01/2018	XENIA ASSURANCE COMPANY INC.....2,811,873662,97080,5943,555,437466,022	0008	2,224,771		795,4783,486,271
1999999.	Total - General Account - Accident and Health - Non-Affiliates - U.S. Non-Affiliates.....		119,137,79510,598,5651,871,253131,607,61396,864,517XXX61,117,4453,308,098010,705,434130,517,125	

General Account - Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates

00000.....	AA-1320000	.01/01/2005	AXA FRANCE VIE.....	8,3098,309							37,4988,309
00000.....	AA-1320000	.01/01/2006	AXA FRANCE VIE.....2,100,060938,375359,9263,398,361						1,327,9072,581,436
00000.....	AA-1320000	.01/01/2009	AXA FRANCE VIE.....			0					933,229		
00000.....	AA-1320000	.06/30/2013	AXA FRANCE VIE.....	30,56317,57648,139						67,65348,139
00000.....	AA-1320000	.01/01/2016	AXA FRANCE VIE.....1,531,293121,755280,1461,933,194						462,5221,933,194
00000.....	AA-5420050	.01/01/2019	KOREAN REINSURANCE CO.....	102,3642,259104,623						124,164104,623
00000.....	AA-1580095	.05/01/2017	THE TOA REINSURANCE COMPANY LTD.....	183,382457,534640,916						122,272122,272
00000.....	AA-1580095	.01/01/2019	THE TOA REINSURANCE COMPANY LTD.....	23,439	23,439							0
00000.....	AA-1580095	.01/01/2018	THE TOA REINSURANCE COMPANY LTD.....	738,789	738,789						323,982323,982
2099999.	Total - General Account - Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates.....		3,631,3532,138,6671,125,7506,895,7700XXX03,683,92102,465,9985,121,955	
2199999.	Total - General Account - Accident and Health - Non-Affiliates.....		122,769,14812,737,2322,997,003138,503,38396,864,517XXX61,117,4456,992,019013,171,432135,639,080	
2299999.	Total - General Account - Accident and Health.....		122,769,14843,877,4096,889,525173,536,08299,782,532XXX61,117,4456,992,019045,612,972170,671,779	
2399999.	Total - General Account.....		2,327,798,402819,537,165783,137,2073,930,472,774966,014,847XXX1,500,210,828447,380,93301,580,344,9023,898,112,269	
3599999.	Total - U.S.1,474,625,65054,559,0628,111,2021,537,295,914517,014,846XXX692,657,251440,632,324045,364,9391,527,860,515	
3699999.	Total - Non-U.S.853,172,752764,978,103775,026,0052,393,176,860449,000,001XXX807,553,5776,748,60901,534,979,9632,370,251,754	
9999999.	Total.....		2,327,798,402819,537,165783,137,2073,930,472,774966,014,847XXX1,500,210,828447,380,93301,580,344,9023,898,112,269	

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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
(a)														
			Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number									Letters of Credit Amount
0001.....			3.....	026008073.....	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK.....									396,000,000
0002.....			1.....	211174123.....	TD BANK NA.....									4,300,000
0003.....			2.....	026009917.....	AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.....									5,125,000
0003.....			2.....	026007692.....	SANTANDER BANK NA.....									8,712,500
0003.....			2.....	056009110.....	BANK OF AMERICA NA.....									32,287,500
0003.....			2.....	031100351.....	BANK OF NEW YORK MELLON.....									7,687,500
0003.....			2.....	113025765.....	BANK OF NOVA SCOTIA.....									11,787,500
0003.....			2.....	026009632.....	BANK OF TOKYO MITSUBISHI UFJ LTD THE TOKYO.....									13,837,500
0003.....			2.....	026002574.....	BARCLAYS BANK PLC.....									16,912,500
0003.....			2.....	026007689.....	BNP PARIBAS.....									16,912,500
0003.....			2.....	026009645.....	CITIBANK NA.....									16,912,500
0003.....			2.....	026008303.....	COMMERZBANK AG NEW YORK BRANCH AND GRAND CAYMAN BRANCH.....									8,712,500
0003.....			2.....	026008073.....	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK.....									5,125,000
0003.....			2.....	026009179.....	CREDIT SUISSE AG.....									16,912,500
0003.....			2.....	021001033.....	DEUTSCHE BANK AG NEW YORK BRANCH.....									16,912,500
0003.....			2.....	026014601.....	GOLDMAN SACHS BANK USA.....									16,912,500
0003.....			2.....	021001088.....	HSBC BANK USA NA.....									16,912,500
0003.....			2.....	111000614.....	JP MORGAN CHASE BANK NA.....									18,450,000
0003.....			2.....	026010948.....	INDUSTRIAL AND COMMERCIAL BANK OF CHINA LIMITED NEW YORK BRANCH.....									9,737,500
0003.....			2.....	026008206.....	MIZUHO CORPORATE BANK LTD.....									16,912,500
0003.....			2.....	026014630.....	MORGAN STANLEY BANK NATIONAL ASSOCIATION.....									13,837,500
0003.....			2.....	026010786.....	NORDEA BANK FINLAND PLC NEW YORK.....									8,712,500
0003.....			2.....	071000152.....	NORTHERN TRUST COMPANY.....									8,712,500
0003.....			2.....	026002561.....	STANDARD CHARTERED BANK.....									5,125,000
0003.....			2.....	400931052.....	ROYAL BANK OF SCOTLAND PLC.....									10,762,500
0003.....			2.....	026007728.....	NATIONAL AUSTRALIA BANK LIMITED.....									5,125,000
0003.....			2.....	026004226.....	SOCIETE GENERALE.....									11,787,500
0003.....			2.....	102007008.....	STATE STREET BANK AND TRUST COMPANY.....									8,712,500
0003.....			2.....	026009674.....	SUMITOMO MITSUI BANKING CORPORATION.....									13,837,500
0003.....			2.....	026003243.....	TORONTO DOMINION BANK.....									8,712,500
0003.....			2.....	026007993.....	UBS AG STAMFORD BRANCH.....									16,912,500
0003.....			2.....	026008808.....	UNICREDIT BANK AG FKA BAYERISCHE.....									8,712,500
0003.....			2.....	322285846.....	US BANK NATIONAL ASSOCIATION.....									13,837,500
0003.....			2.....	111915563.....	WELLS FARGO BANK NATIONAL.....									18,450,000

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
0004.			1.....322285846.....				US BANK NA.....							9,000,000
0005.			1.....111000614.....				JP MORGAN CHASE BANK NA.....							7,389,886
0006.			1.....113025765.....				BANK OF NOVA SCOTIA.....							39,000,000
0007.			1.....111915563.....				WELLS FARGO BANK NA.....							150,000
0008.			1.....113025765.....				BANK OF NOVA SCOTIA.....							1,837,000
0009.			1.....111915563.....				WELLS FARGO BANK NA.....							.95,100,000
0010.			1.....026008905.....				MIZUHO AMERICAS.....							3,237,960

SCHEDULE S - PART 5

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domic iliary Jurisdi ction	6 Certi fied Rein sure r Rati ng 1 thru 6)	7 Effective Date of Certified Reinsurer	8 Percent Collateral Required for Full Credit (0% - 100%)	9 Reserve Credit Taken	10 Paid and Unpaid Losses Recoverable (Debit)	11 Other Debits	12 Total Recoverable Reserve Credit Taken (Cols. 9 + 10 + 11)	13 Miscellaneous Balances (Credit)	14 Net Obligation Subject to Collateral (Col. 12 - 13)	15 Dollar Amount of Collateral Required for Full Credit (Col. 14 x Col. 8)	Collateral							23 Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	24 Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	25 Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	26 Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)	
															16 Multiple Beneficiary Trust	17 Letters of Cred it	18 Issuing or Confirming Bank Reference Number (a)	19 Trust Agreements	20 Funds Deposited by and Withheld from Reinsurers	21 Other	22 Total Collateral Provided (Cols. 16 + 17 + 19 + 20 + 21)					

NONE

Annual Statement for the year 2020 of the **Metropolitan Life Insurance Company**
SCHEDULE S - PART 6

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

	1 2020	2 2019	3 2018	4 2017	5 2016
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts.....	7,328,962	5,556,485	4,212,936	5,760,991	5,652,919
2. Commissions and reinsurance expense allowances.....	266,287	79,249	292,369	354,385	361,933
3. Contract claims.....	7,665,677	6,330,229	5,502,351	6,178,334	6,421,727
4. Surrender benefits and withdrawals for life contracts.....	939,146	1,116,979	1,078,790	1,071,161	1,158,062
5. Dividends to policyholders and refunds to members.....	809,056	899,578	952,381	961,930	980,237
6. Reserve adjustments on reinsurance ceded.....	(1,730,378)	(1,915,578)	(1,641,253)	(1,648,360)	(3,403,480)
7. Increase in aggregate reserves for life and accident and health contracts.....	273,319	554,583	1,200,659	217,483	(877,449)
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected.....	1,682,960	1,120,773	1,513,586	1,726,800	2,050,874
9. Aggregate reserves for life and accident and health contracts.....	16,771,685	17,040,645	17,595,228	18,794,325	19,011,808
10. Liability for deposit-type contracts.....					
11. Contract claims unpaid.....	188,538	146,911	159,408	936,174	921,217
12. Amounts recoverable on reinsurance.....	1,594,838	1,383,721	1,372,334	1,260,238	1,115,614
13. Experience rating refunds due or unpaid.....	744,200	1,349,936	870,859	727,293	582,396
14. Policyholders' dividends and refunds to members (not included in Line 10)....	465,478	545,250	579,682	581,300	576,027
15. Commissions and reinsurance expense allowances due.....	32,299	(167,321)	34,107	35,316	44,039
16. Unauthorized reinsurance offset.....	32,361	14,369	15,326	15,735	43,780
17. Offset for reinsurance with certified reinsurers.....					
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F).....	447,381	520,707	689,968	659,044	630,851
19. Letters of credit (L).....	966,015	843,677	835,956	881,120	1,084,120
20. Trust agreements (T).....	1,500,211	1,953,298	1,534,895	1,896,463	1,932,777
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).....					
24. Letters of credit (L).....					
25. Trust agreements (T).....					
26. Other (O).....					

Annual Statement for the year 2020 of the **Metropolitan Life Insurance Company**
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).....	251,667,043,454		251,667,043,454
2. Reinsurance (Line 16).....	2,276,344,456	(2,254,137,679)	22,206,777
3. Premiums and considerations (Line 15).....	3,009,436,965	127,852,481	3,137,289,446
4. Net credit for ceded reinsurance.....	XXX.	5,901,038,465	5,901,038,465
5. All other admitted assets (balance).....	8,677,225,077	(42,058,010)	8,635,167,067
6. Total assets excluding Separate Accounts (Line 26).....	265,630,049,952	3,732,695,257	269,362,745,209
7. Separate Account assets (Line 27).....	143,615,370,809		143,615,370,809
8. Total assets (Line 28).....	409,245,420,761	3,732,695,257	412,978,116,018
LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9. Contract reserves (Lines 1 and 2).....	127,090,528,721	16,771,685,151	143,862,213,872
10. Liability for deposit-type contracts (Line 3).....	69,997,369,945		69,997,369,945
11. Claim reserves (Line 4).....	3,779,070,143	188,538,032	3,967,608,175
12. Policyholder dividends/member refunds/reserves (Lines 5 through 7).....	382,591,316	465,478,279	848,069,595
13. Premium & annuity considerations received in advance (Line 8).....	312,927,882	8,222,559	321,150,441
14. Other contract liabilities (Line 9).....	3,278,408,249	(2,513,807,020)	764,601,229
15. Reinsurance in unauthorized companies (Line 24.02 minus inset amount).....	32,360,506	(32,360,506)	0
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount).....	447,380,931	(447,380,931)	0
17. Reinsurance with certified reinsurers (Line 24.02 inset amount).....			0
18. Funds held under reinsurance treaties with certified reinsurers (Line 24.03 inset amount).....			0
19. All other liabilities (balance).....	49,040,240,110	(10,707,680,307)	38,332,559,803
20. Total liabilities excluding Separate Accounts (Line 26).....	254,360,877,803	3,732,695,257	258,093,573,060
21. Separate Account liabilities (Line 27).....	143,569,050,550		143,569,050,550
22. Total liabilities (Line 28).....	397,929,928,353	3,732,695,257	401,662,623,610
23. Capital & surplus (Line 38).....	11,315,492,408	XXX.	11,315,492,408
24. Total liabilities, capital & surplus (Line 39).....	409,245,420,761	3,732,695,257	412,978,116,018
NET CREDIT FOR CEDED REINSURANCE			
25. Contract reserves.....	16,771,685,151		
26. Claim reserves.....	188,538,032		
27. Policyholder dividends/reserves.....	465,478,279		
28. Premium & annuity considerations received in advance.....	8,222,559		
29. Liability for deposit-type contracts.....	0		
30. Other contract liabilities.....	(2,513,807,020)		
31. Reinsurance ceded assets.....	2,254,137,679		
32. Other ceded reinsurance recoverables.....	42,058,010		
33. Total ceded reinsurance recoverables.....	17,216,312,690		
34. Premiums and considerations.....	127,852,481		
35. Reinsurance in unauthorized companies.....	32,360,506		
36. Funds held under reinsurance treaties with unauthorized reinsurers.....	447,380,931		
37. Reinsurance with certified reinsurers.....	0		
38. Funds held under reinsurance treaties with certified reinsurers.....	0		
39. Other ceded reinsurance payables/offsets.....	10,707,680,307		
40. Total ceded reinsurance payables/offsets.....	11,315,274,225		
41. Total net credit for ceded reinsurance.....	5,901,038,465		

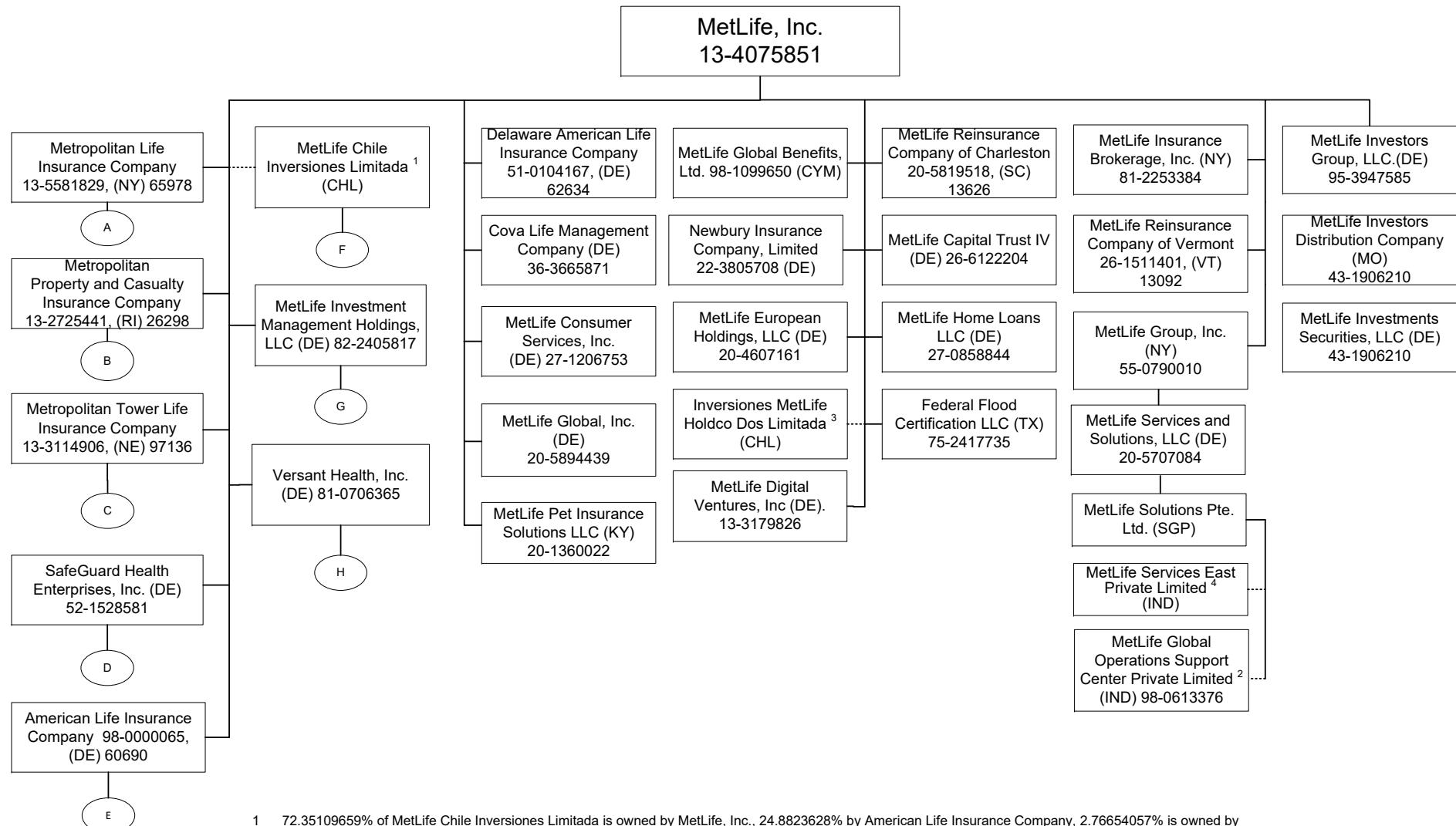
SCHEDULE T - PART 2**INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN**

Allocated by States and Territories

	States, Etc.	Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1.	Alabama.....	.AL	107,414,266	4,189,382	30,272,116	9,591,137	151,466,901
2.	Alaska.....	.AK	13,445,712	287,447	3,352,615	1,123,935	18,209,709
3.	Arizona.....	.AZ	116,967,820	6,498,772	54,844,154	11,348,731	189,659,477
4.	Arkansas.....	.AR	47,171,775	1,061,049	9,737,495	2,561,464	60,531,783
5.	California.....	.CA	894,038,332	34,704,140	270,031,208	66,341,209	29,074,167 1,294,189,056
6.	Colorado.....	.CO	105,635,609	3,931,199	37,688,919	12,642,504	159,898,231
7.	Connecticut.....	.CT	139,427,655	21,689,505	31,742,495	20,517,955	213,377,610
8.	Delaware.....	.DE	62,150,792	608,975	9,429,109	3,792,442	39,329,601,970 39,405,583,288
9.	District of Columbia.....	.DC	23,461,728	1,186,695	14,066,272	3,016,322	250,000,000 291,731,017
10.	Florida.....	.FL	430,920,997	29,862,143	151,764,073	36,119,063	648,666,276
11.	Georgia.....	.GA	321,018,055	8,091,341	80,371,546	14,344,436	423,825,378
12.	Hawaii.....	.HI	21,107,942	2,780,074	7,928,265	5,566,238	37,382,519
13.	Idaho.....	.ID	14,353,050	334,254	5,418,121	1,695,426	2,000,000 23,800,851
14.	Illinois.....	.IL	408,025,633	11,765,788	94,689,770	37,308,547	551,789,738
15.	Indiana.....	.IN	168,074,296	40,672,936	32,165,450	9,655,899	250,568,581
16.	Iowa.....	.IA	32,379,078	958,380	8,114,904	8,030,020	49,482,382
17.	Kansas.....	.KS	48,143,548	1,365,142	13,512,305	6,393,924	69,414,919
18.	Kentucky.....	.KY	86,216,448	2,616,793	22,546,159	5,602,185	116,981,585
19.	Louisiana.....	.LA	136,451,716	3,585,129	46,893,816	5,557,335	192,487,996
20.	Maine.....	.ME	22,280,895	3,508,072	4,642,513	3,860,315	34,291,795
21.	Maryland.....	.MD	228,376,851	17,119,181	48,223,092	17,904,035	311,623,159
22.	Massachusetts.....	.MA	233,001,214	29,714,168	58,811,860	26,575,638	348,102,880
23.	Michigan.....	.MI	536,424,384	14,669,616	53,862,664	17,567,585	622,524,249
24.	Minnesota.....	.MN	90,718,377	4,892,270	36,583,152	10,308,322	142,502,121
25.	Mississippi.....	.MS	48,123,526	2,043,454	9,197,649	2,960,085	62,324,714
26.	Missouri.....	.MO	138,893,648	3,372,184	24,920,382	17,696,721	184,882,935
27.	Montana.....	.MT	8,957,230	(2,401)	2,153,270	1,304,132	12,412,231
28.	Nebraska.....	.NE	32,198,578	413,580	12,060,147	4,358,766	4,359,370 .53,390,441
29.	Nevada.....	.NV	44,276,090	649,350	15,884,311	2,928,755	63,738,506
30.	New Hampshire.....	.NH	36,978,723	6,582,788	9,175,729	4,396,628	57,133,868
31.	New Jersey.....	.NJ	379,868,102	44,150,957	87,940,785	42,975,890	554,935,734
32.	New Mexico.....	.NM	26,293,254	5,904,055	8,959,381	2,826,470	43,983,160
33.	New York.....	.NY	1,156,540,522	95,122,818	259,689,056	98,049,240	32,334,655,814 33,944,057,450
34.	North Carolina.....	.NC	263,139,144	5,168,695	76,237,987	17,416,925	361,962,751
35.	North Dakota.....	.ND	8,839,486	47,574	5,367,680	792,142	15,046,882
36.	Ohio.....	.OH	359,395,686	27,573,973	59,290,816	20,426,192	466,686,667
37.	Oklahoma.....	.OK	69,683,464	3,213,701	14,483,282	4,436,992	91,817,439
38.	Oregon.....	.OR	42,846,094	900,524	24,849,144	7,656,787	76,252,549
39.	Pennsylvania.....	.PA	346,171,769	24,555,449	99,791,476	36,684,415	507,203,109
40.	Rhode Island.....	.RI	22,735,792	7,296,016	4,222,297	3,615,527	37,869,632
41.	South Carolina.....	.SC	171,132,475	3,133,997	27,822,370	7,187,749	209,276,591
42.	South Dakota.....	.SD	11,484,255	(29,826)	4,569,356	1,270,658	17,294,443
43.	Tennessee.....	.TN	162,081,382	26,528,711	36,280,492	16,300,554	241,191,139
44.	Texas.....	.TX	698,934,966	25,714,252	183,505,130	34,425,055	942,579,403
45.	Utah.....	.UT	48,446,251	603,461	12,943,514	3,254,582	65,247,808
46.	Vermont.....	.VT	13,820,872	1,174,953	2,297,979	1,726,440	19,020,244
47.	Virginia.....	.VA	208,671,466	11,948,252	60,282,228	22,874,621	303,776,567
48.	Washington.....	.WA	179,581,443	2,504,924	35,376,114	13,936,539	231,399,020
49.	West Virginia.....	.WV	30,270,134	2,230,400	5,007,345	2,489,754	39,997,633
50.	Wisconsin.....	.WI	110,100,153	6,988,420	22,604,542	7,555,568	147,248,683
51.	Wyoming.....	.WY	9,205,262	200,678	1,621,331	957,516	11,984,787
52.	American Samoa.....	.AS	722,072		14,500		736,572
53.	Guam.....	.GU	2,051,425		421,938		2,473,363
54.	Puerto Rico.....	.PR	15,958,858	(68,220)	12,662,411	42,284	28,595,333
55.	US Virgin Islands.....	.VI	1,533,423	33,936	699,172	71,028	2,337,559
56.	Northern Mariana Islands.....	.MP	373,847		41,910		415,757
57.	Canada.....	.CAN	7,845,895	235	2,257,742		10,103,872
58.	Aggregate Other Alien.....	.OT	5,902,453	834	1,712,248		7,615,535
59.	Totals.....		8,950,263,913	554,050,175	2,251,035,787	718,042,682	84,423,083,878

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

PART 1 - ORGANIZATIONAL CHART



1 72.35109659% of MetLife Chile Inversiones Limitada is owned by MetLife, Inc., 24.8823628% by American Life Insurance Company, 2.76654057% is owned by Inversiones MetLife Holdco Dos Limitada and 0.00000004% is owned by Natiloportem Holdings, LLC.

2 99.99999% of MetLife Global Operations Support Center Private Limited is owned by MetLife Solutions Pte. Ltd. and 0.00001% is owned by Natiloportem Holdings, LLC.

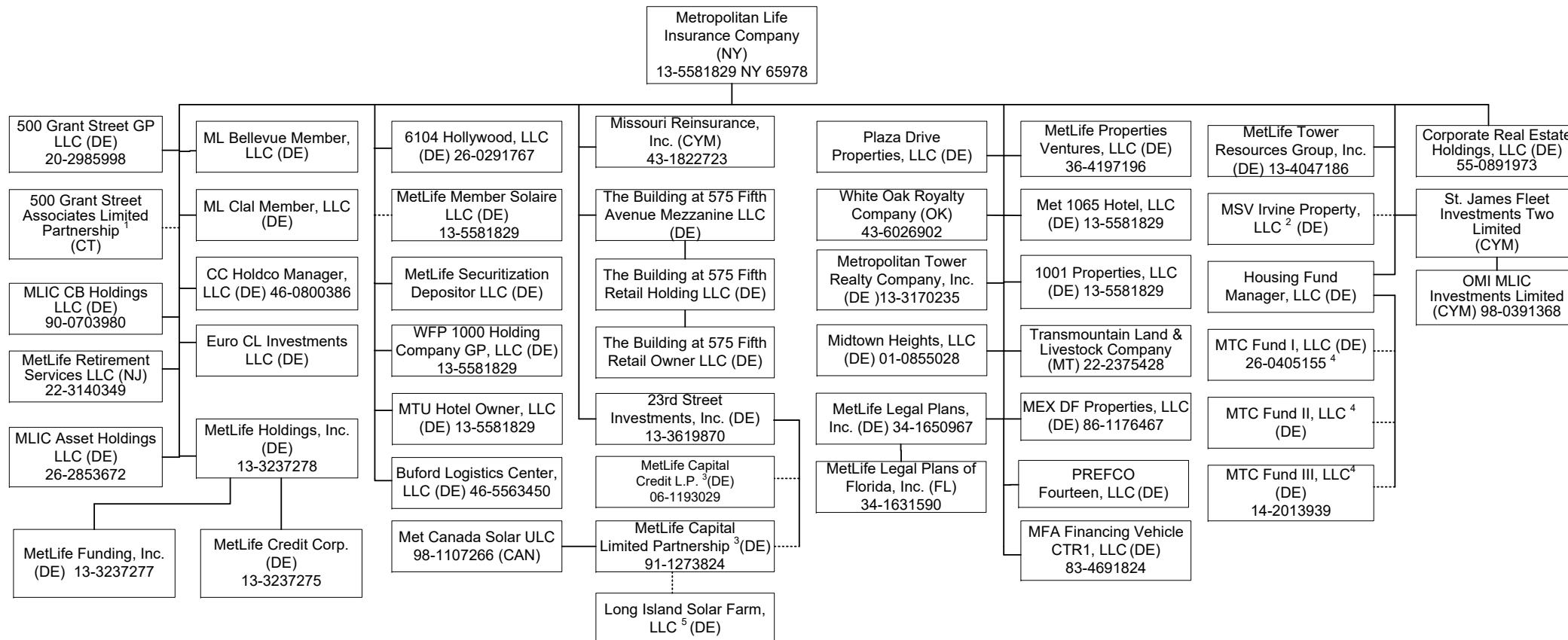
3 99.99946% of Inversiones MetLife Holdco Dos Limitada is owned by MetLife, Inc., 0.000535% is owned by MetLife International Holdings, LLC. and 0.0000054% is owned by Natiloportem Holdings, LLC.

4 99.99% of MetLife Services East Private Limited is owned by MetLife Solutions Pte. Ltd and .01% is owned by Natiloportem Holdings, LLC.

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

PART 1 - ORGANIZATIONAL CHART

A



1 99% of 500 Grant Street Associates Limited Partnership is held by Metropolitan Life Insurance Company and 1% by 500 Grant Street GP LLC.

2 96% of MSV Irvine Property, LLC is owned by Metropolitan Life Insurance Company and 4% is owned by Metropolitan Tower Realty Company, Inc.

3 1% General Partnership interest is held by 23rd Street Investment, Inc. and 99% Limited Partnership interest is held by Metropolitan Life Insurance Company.

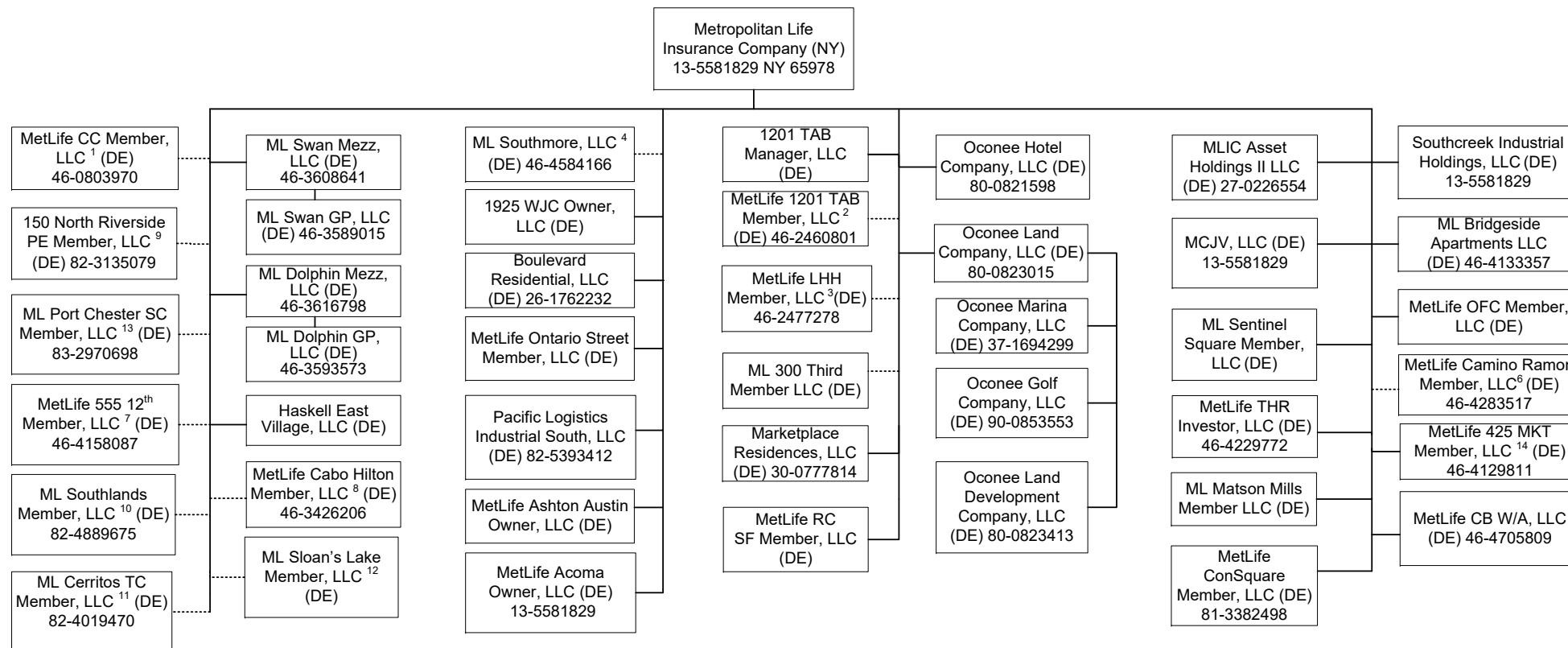
4 Housing Fund Manager, LLC is the managing member and owns .01% and the remaining interests are held by a third party member.

5 90.39% membership interest is held by LISF Solar Trust in which MetLife Capital Limited Partnership has a 100% beneficial interest and the remaining 9.61% is owned by a third party.

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

PART 1 - ORGANIZATIONAL CHART

A-1



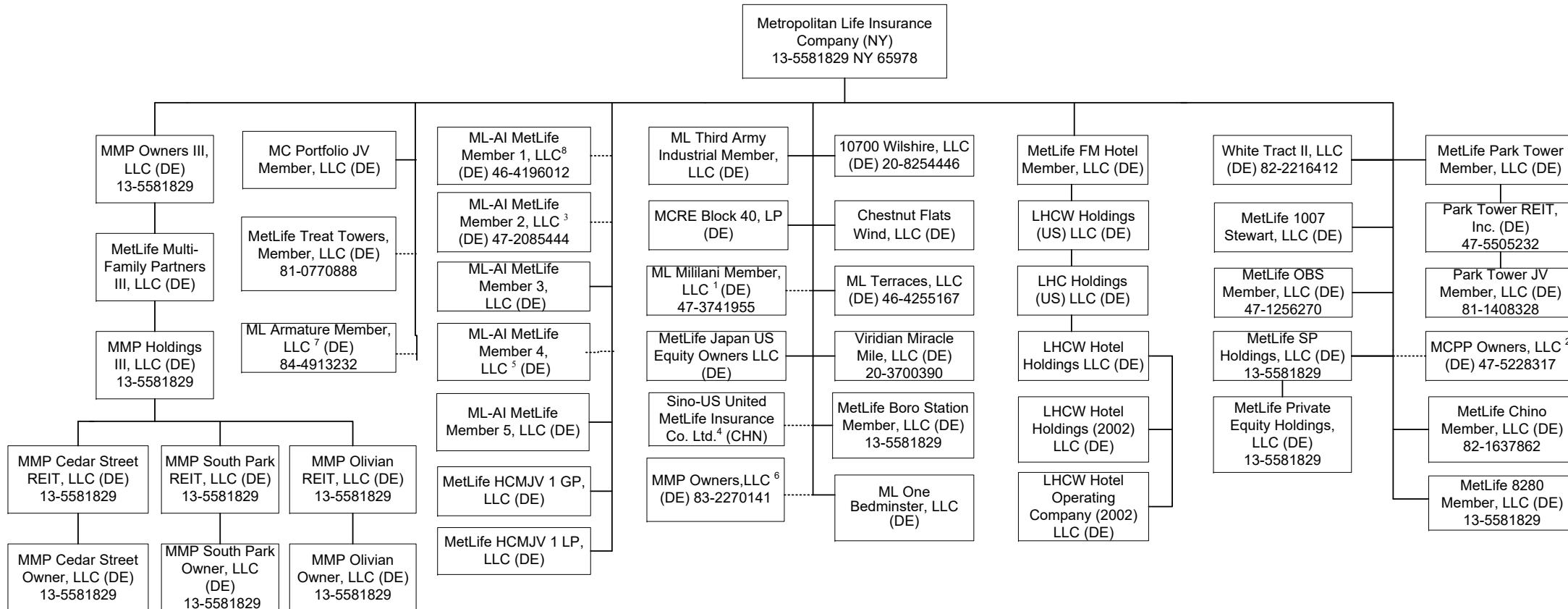
- 1 95.122% of MetLife CC Member, LLC is held by Metropolitan Life Insurance Company and 4.878% by Metropolitan Tower Life Insurance Company.
 2 96.9% of MetLife 1201 TAB Member, LLC is owned by Metropolitan Life Insurance Company and 3.10% is owned by Metropolitan Property and Casualty Insurance Company.
 3 99% of MetLife LHH Member, LLC is owned by Metropolitan Life Insurance Company and 1% by Metropolitan Tower Life Insurance Company.
 4 99% of ML Southmore, LLC is owned by Metropolitan Life Insurance Company and 1% by Metropolitan Tower Life Insurance Company.
 5 95.199% of the membership interest is owned by Metropolitan Life Insurance Company and 4.801% by Metropolitan Property and Casualty Insurance Company.
 6 99% of MetLife Camino Ramon Member, LLC is owned by Metropolitan Life Insurance Company and 1% by Metropolitan Tower Life Insurance Company.
 7 94.6% of MetLife 555 12th Member, LLC is owned by Metropolitan Life Insurance Company and 5.4% is owned by Metropolitan Tower Life Insurance Company.

- 8 83.1% of MetLife Cabo Hilton Member, LLC is owned by Metropolitan Life Insurance Company and 16.9% by Metropolitan Tower Life Insurance Company.
 9 81.45% of 150 North Riverside PE Member, LLC is owned by Metropolitan Life Insurance Company, 18.55% is owned by Metropolitan Tower Life Insurance Company.
 10 60% of ML Southlands Member, LLC is owned by Metropolitan Life Insurance Company and 40% is owned by Metropolitan Tower Life Insurance Company.
 11 60% of ML Cerritos TC Member, LLC is owned by Metropolitan Life Insurance Company and 40% is owned by Metropolitan Tower Life Insurance Company.
 12 55% of ML Sloan's Lake Member, LLC is owned by Metropolitan Life Insurance Company and 45% is owned by Metropolitan Tower Life Insurance Company.
 13 60% of ML Port Chester SC Member, LLC is owned by Metropolitan Life Insurance Company and 40% is owned by Metropolitan Tower Life Insurance Company.
 14 66.91% of MetLife 425 MKT Member, LLC is owned by Metropolitan Life Insurance Company and 33.09% is owned by MREF 425 MKT, LLC.

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

PART 1 - ORGANIZATIONAL CHART

A-2



1 95% of ML Lilian Member, LLC is owned by Metropolitan Life Insurance Company and 5% is owned by Metropolitan Tower Life Insurance Company.

2 87.34% of MCPP Owners, LLC is owned by Metropolitan Life Insurance Company, 1.81% by Metropolitan Tower Life Insurance Company and 10.85% by MTL Leasing, LLC.

3 98.97% of ML-AI MetLife Member 2, LLC is owned by Metropolitan Life Insurance Company and 1.03% by Metropolitan Tower Life Insurance Company.

4 50% of Sino-US United MetLife Insurance Co. Ltd. is owned by Metropolitan Life Insurance Company and 50% is owned by a third party.

5 60% of ML-AI Member 4, LLC is owned by Metropolitan Life Insurance Company and 40% is owned by Metropolitan Tower Life Insurance Company.

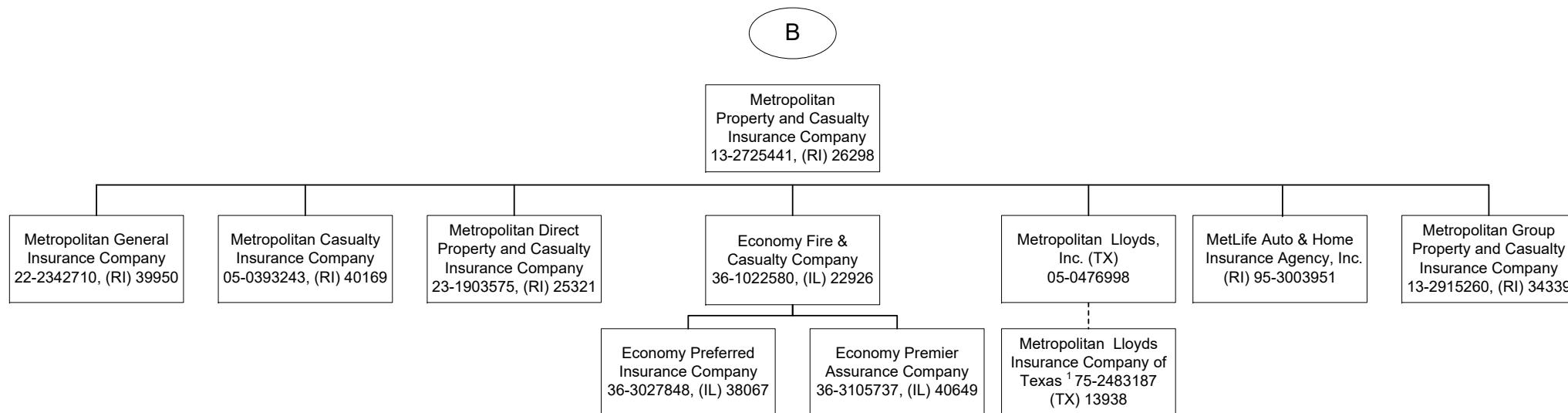
6 98.82% of MMP Owners, LLC is owned by Metropolitan Life Insurance Company and 1.18% is owned by Metropolitan Property and Casualty Insurance Company.

7 87.34% of ML Armature Member, LLC is owned by Metropolitan Life Insurance Company and 12.66% is owned by Metropolitan Tower Life Insurance Company.

8 95.199% of the membership interest is owned by Metropolitan Life Insurance Company and 4.801% by Metropolitan Property and Casualty Insurance Company.

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

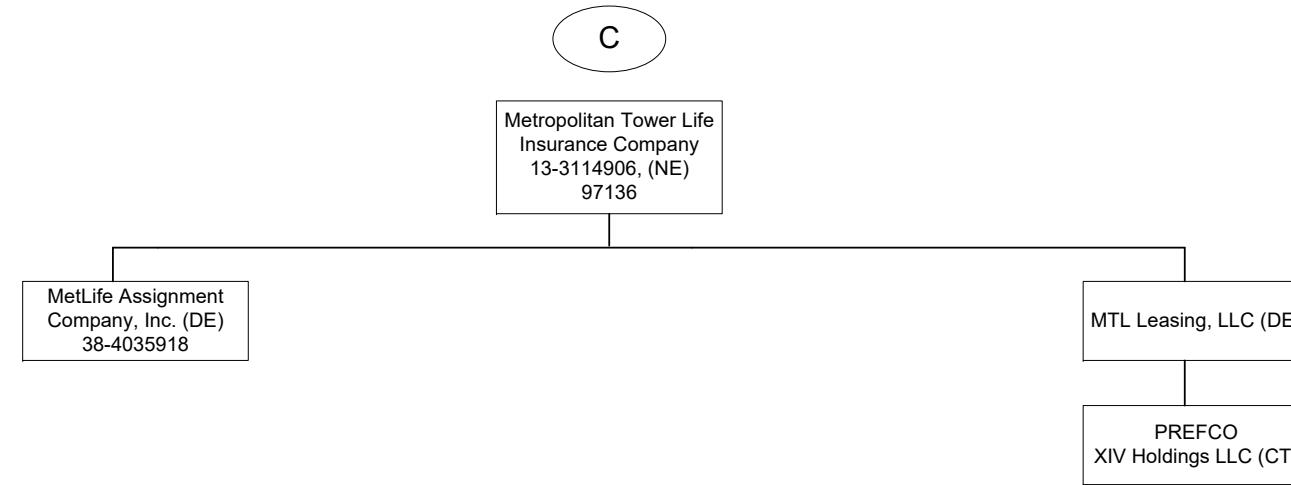
PART 1 - ORGANIZATIONAL CHART



¹ Metropolitan Lloyds Insurance Company of Texas, an affiliated association, provides automobile, homeowner and related insurance for the Texas market. It is an association of individuals designated as underwriters. Metropolitan Lloyds, Inc., a subsidiary of Metropolitan Property and Casualty Insurance Company, serves as the attorney-in-fact and manages the association.

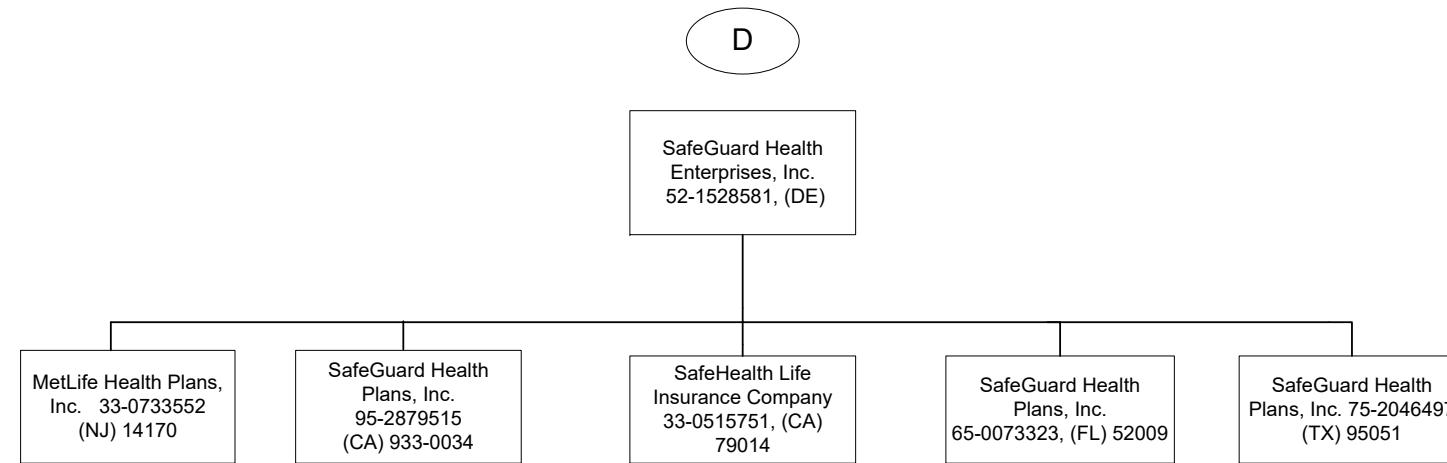
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



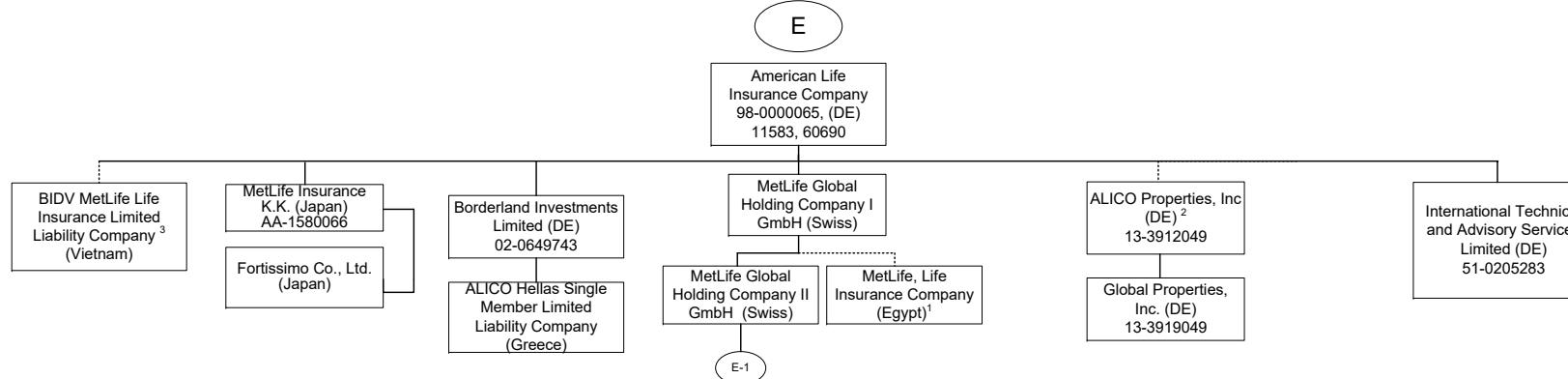
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



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

PART 1 - ORGANIZATIONAL CHART



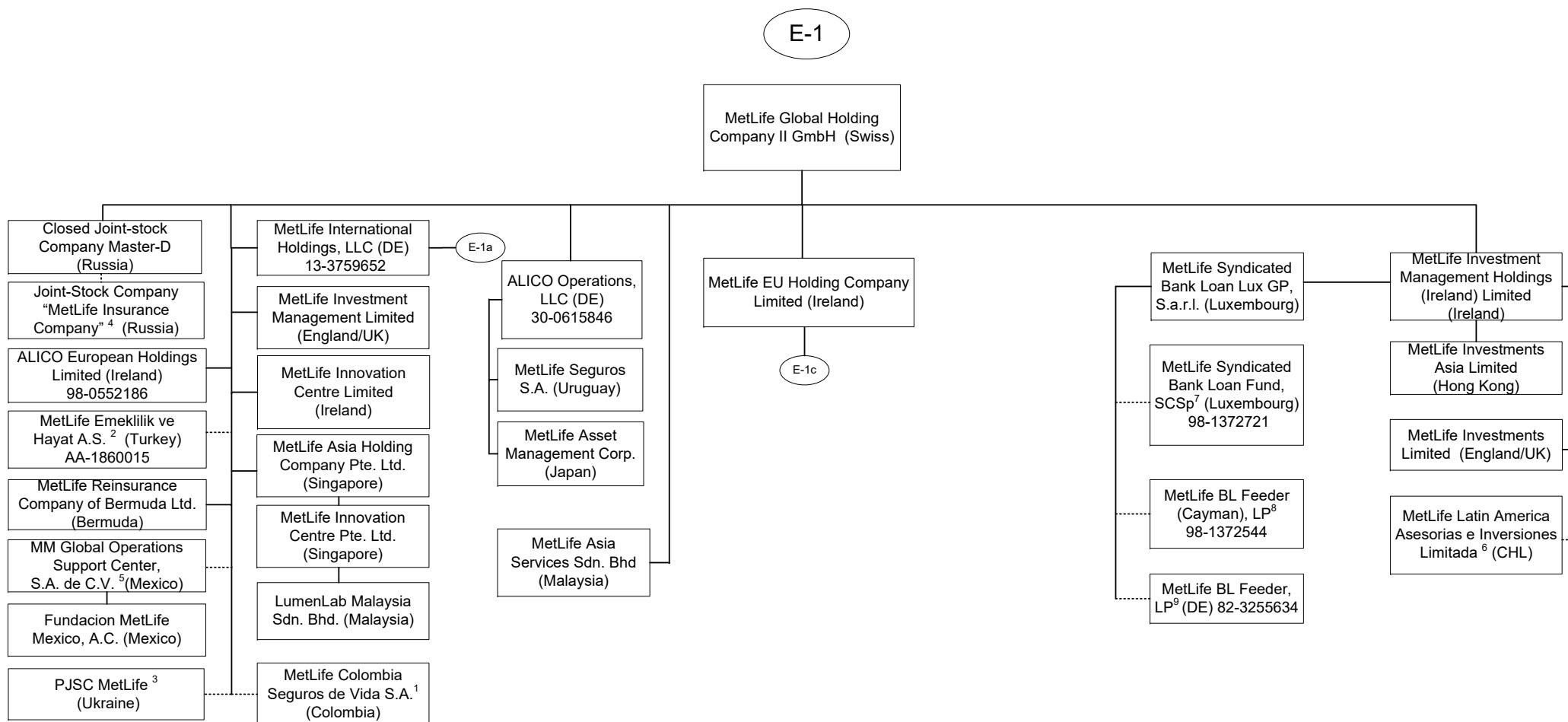
¹ 84.125% of MetLife, Life Insurance Company (Egypt) is owned by MetLife Global Holding Company I GmbH and the remaining interest by third parties.

² 51% of ALICO Properties, Inc. is owned by American Life Insurance Company and the remaining interest by third parties.

³ 63.44% of BIDV MetLife Life Insurance Limited Liability Company is held by American Life Insurance Company and the remainder by third parties.

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

PART 1 - ORGANIZATIONAL CHART



¹ 89.9999657134583% of MetLife Colombia Seguros de Vida S.A. is owned by MetLife Global Holding Company II GmbH, 10.0000315938813% is owned by MetLife Global Holding Company I GmbH, International Technical and Advisory Services Limited, Borderland Investments Limited and Natloportem Holdings, LLC each own 0.000000897553447019009%.

² 99.98% of MetLife Emeklilik ve Hayat A.S. is owned by MetLife Global Holding Company II GmbH (Swiss) and the remaining by third parties.

³ 99.9988% of PJSC MetLife is owned by MetLife Global Holding Company II GmbH, .0006% is owned by International Technical and Advisory Services Limited and the remaining .0006% is owned by Borderland Investments Limited

⁴ 51% of Joint-stock Company MetLife Insurance Company is owned by Closed Joint-stock Company Master D and 49% is owned by MetLife Global Holding Company II GmbH.

⁵ 99.999509% of MM Global Operations Support Center S.A. de C.V. (Mexico) is held by MetLife Global Holding Company II GmbH (Swiss) and 0.000491% is held by MetLife Global Holding Company I GmbH (Swiss).

⁶ 99.99% of MetLife Latin American Asesorias e Inversiones Limitada is owned by MetLife Investment Management Holdings (Ireland) Limited and .01% is owned by MetLife Global Holding Company II GmbH (Swiss).

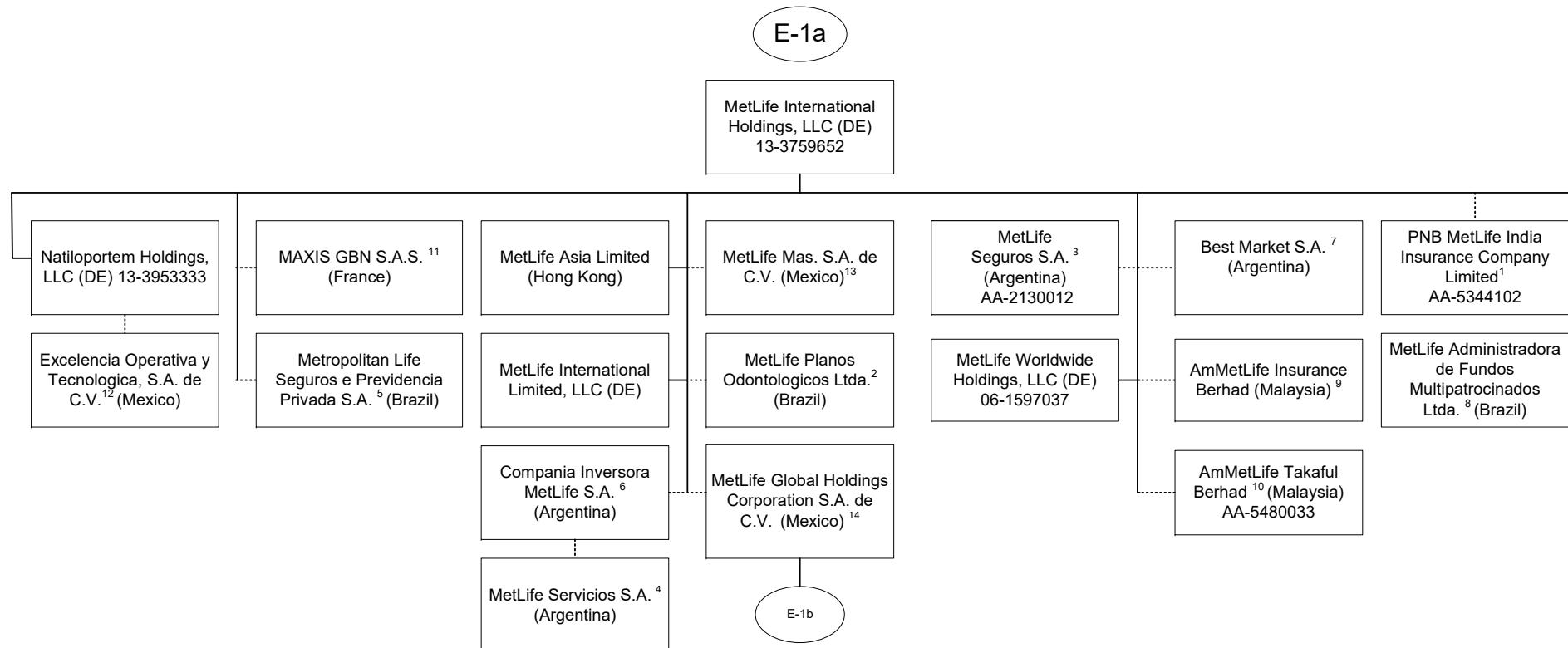
⁷ MetLife Syndicated Bank Loan Lux GP, S.a.r.l. is the general partner of MetLife Syndicated Bank Loan Fund, SCSp (the "Fund"). The only investors in the Fund are MetLife BL Feeder (Cayman), LP and MetLife BL Feeder, LP.

⁸ MetLife BL Feeder (Cayman), LP is an investor in the Fund. The following affiliates hold limited partnership interest in the feeder: MetLife Insurance K.K. (96.48%) and MetLife Insurance Company of Korea Limited (3.52%).

⁹ MetLife BL Feeder, LP is an investor in the Fund. The following affiliate holds limited partnership interest in the feeder: Metropolitan Life Insurance Company (73.33%). In addition, there is one third party investor (26.67%).

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

PART 1 - ORGANIZATIONAL CHART



¹ 32.0526% of PNB MetLife India Insurance Company Limited is owned by MetLife International Holdings, LLC and 67.9474% is owned by third parties.

² 99.999% of MetLife Planos Odontologicos Ltda. is owned by MetLife International Holdings, LLC and .001% is owned by Natiportoem Holdings, LLC.

³ 95.5242% of MetLife Seguros S.A. is owned by MetLife International Holdings, LLC and 2.6753% is owned by Natiportoem Holdings, LLC and 1.8005% is owned by International Technical and Advisory Services Limited.

⁴ 19.13% of the shares of MetLife Servicios S.A. are held by Compania Inversora MetLife S.A., 79.88% is owned by MetLife Seguros S.A. and .99% is held by Natiportoem Holdings, LLC.

⁵ 66.662% is owned by MetLife International Holdings, LLC, 33.337% is owned by MetLife Worldwide Holdings, LLC and 0.001% is owned by Natiportoem Holdings, LLC.

⁶ 95.46% is owned by MetLife International Holdings, LLC and 4.54% is owned by Natiportoem Holdings, LLC.

⁷ 5% of the shares are held by Natiportoem Holdings, LLC and 95% is owned by MetLife International Holdings, LLC.

⁸ 99.99998% of MetLife Administradora de Fondos Multipatrocinados Ltda. is owned by MetLife International Holdings, LLC and .00002% by Natiportoem Holdings, LLC.

⁹ 50.000002% of AmMetLife Insurance Berhad is owned by MetLife International Holdings, LLC and the remainder by a third party.

¹⁰ 49.999997% of AmMetLife Takaful Berhad is owned by MetLife International Holdings, LLC and the remainder by a third party.

¹¹ 50% of MAXIS GBN S.A.S. is held by MetLife International Holdings, LLC and the remainder by third parties.

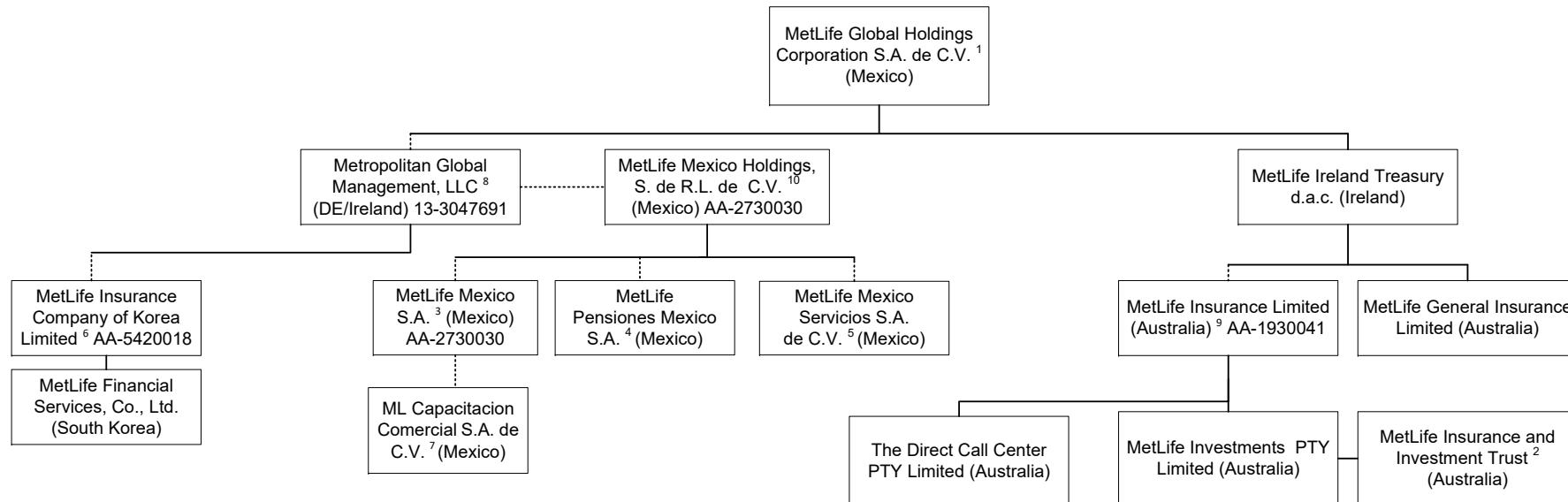
¹² 99.9% of Excelencia Operativa y Tecnologica, S.A. de C.V. is held by Natiportoem Holdings, LLC and .1% by MetLife Mexico Servicios S.A. de C.V.

¹³ 99.99964399% MetLife Mas, SA de C.V. is owned by MetLife International Holdings, LLC and .00035601% is owned by International Technical and Advisory Services Limited.

¹⁴ 98.9% is owned by MetLife International Holdings, LLC and 1.1% is owned by MetLife International Limited, LLC.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

E-1b



52.10

1 98.9% is owned by MetLife International Holdings, LLC and 1.1% is owned by MetLife International Limited, LLC.

2 MetLife Insurance and Investment Trust is a trust vehicle, the trustee of which is MetLife Investments PTY Limited ("MIPL"). MIPL is a wholly owned subsidiary of MetLife Insurance PTY Limited.

3 99.050271% is owned by MetLife Mexico Holdings, S. de R.L. de C.V. and .949729% is owned by MetLife International Holdings, LLC.

4 97.5125% is owned by MetLife Mexico Holdings, S. de R.L. de C.V. and 2.4875% is owned by MetLife International Holdings, LLC.

5 98% is owned by MetLife Mexico Holdings, S. de R.L. de C.V. and 2% is owned by MetLife International Holdings, LLC.

6 14.64% is owned by MetLife Mexico, S.A. and 85.36% is owned by Metropolitan Global Management, LLC.

7 99% is owned by MetLife Mexico S.A. and 1% is owned by MetLife Mexico Servicios, S.A. de C.V.

8 99.7% is owned by MetLife Global Holdings Corporation S.A. de C.V. and 0.3% is owned by MetLife International Holdings, LLC.

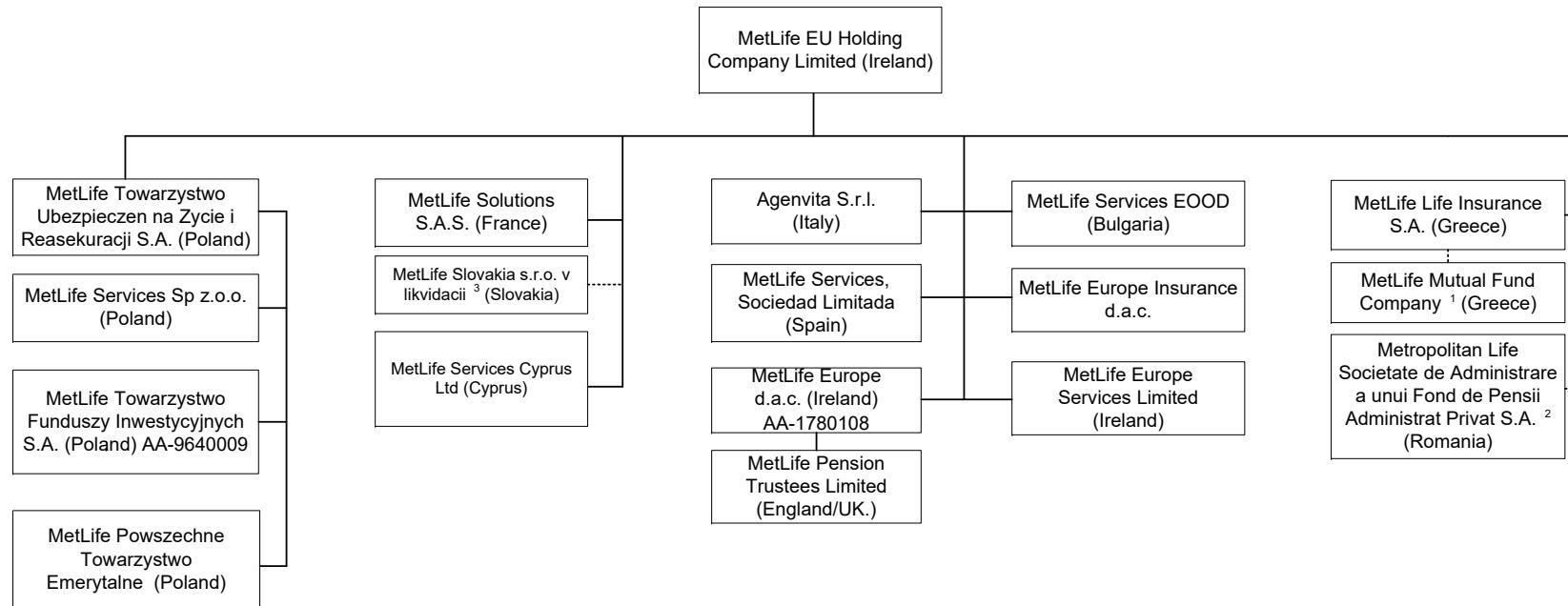
9 91.16468% of MetLife Insurance Limited (Australia) is owned by MetLife Ireland Treasury d.a.c. and 8.83532% by MetLife Global Holdings Corp. S.A. de C.V..

10 99.99995% is owned by Metropolitan Global Management, LLC and .00005% is owned by MetLife International Holdings, LLC.

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

PART 1 - ORGANIZATIONAL CHART

E-1c

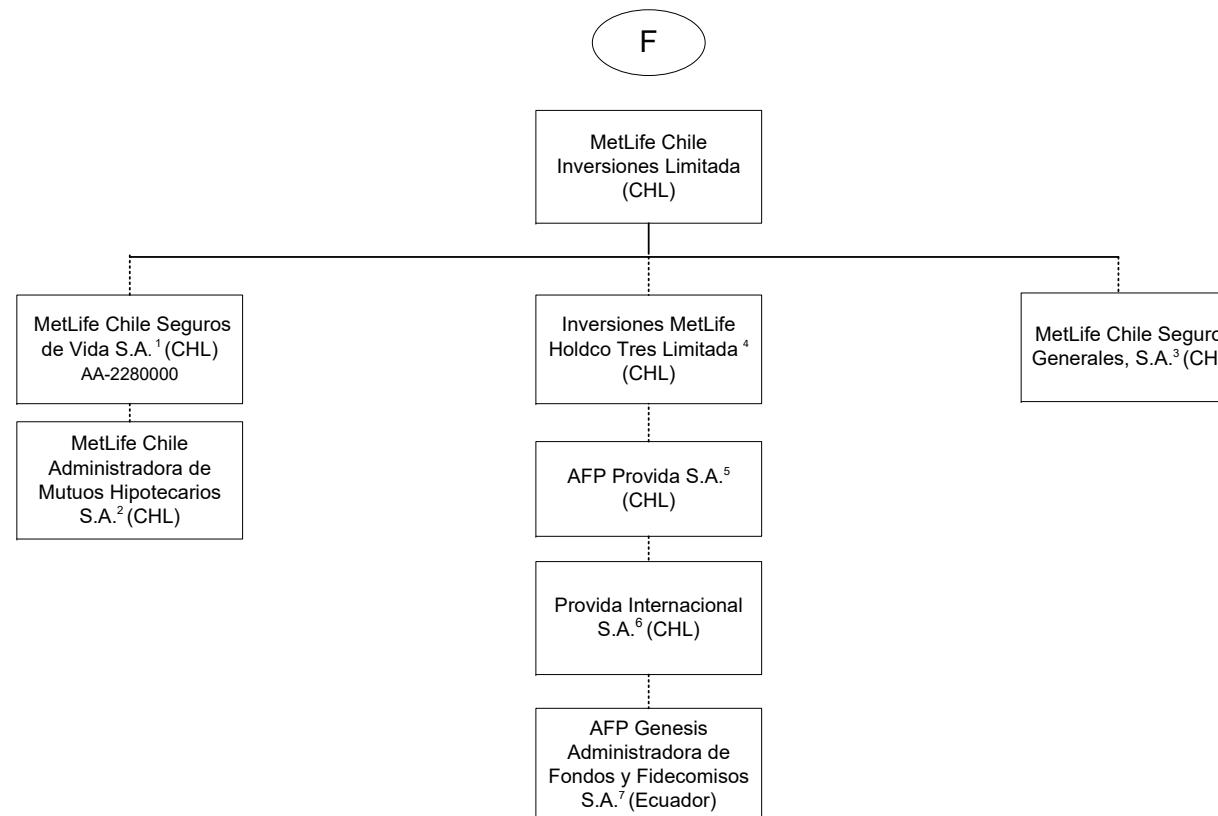


¹ 90% of MetLife Mutual Fund Company is owned by MetLife Life Insurance S.A. and the remaining interest by a third party.

² 99.9903% of Metropolitan Life Societate de Administrare a unui Fond de Pensii Administrat Privat S.A. is owned by MetLife EU Holding Company Limited and 0.0097% by MetLife Services Sp z.o.o.

³ 99.956% of MetLife Slovakia s.r.o. v likvidacii (Slovakia) is owned by MetLife EU Holding Company Limited and 0.044% is owned by International Technical and Advisory Services Limited.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



1 99.997% is held by MetLife Chile Inversiones Limitada and .003% by International Technical and Advisory Services Limited.

2 99.9% is held by MetLife Chile Seguros de Vida S.A. and 0.1% by MetLife Chile Inversiones Limitada.

3 99.99% of MetLife Chile Seguros Generales, S.A. is owned by MetLife Chile Inversiones Limitada and 0.01% by Inversiones MetLife Holdco Dos Limitada.

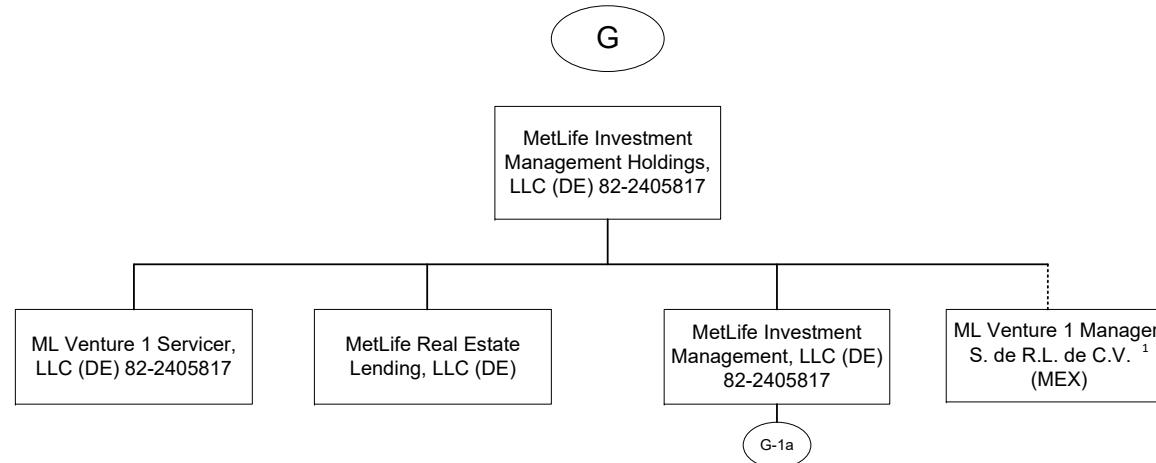
4 97.13% of Inversiones MetLife Holdco Tres Limitada is owned by MetLife Chile Inversiones Limitada and 2.87% is owned by Inversiones MetLife Holdco Dos Limitada.

5 42.3815% of AFP Provida S.A. is owned by Inversiones MetLife Holdco Dos Limitada, 42.3815% owned by Inversiones MetLife Holdco Tres Limitada and 10.9224% by MetLife Chile Inversiones Limitada and the remainder is owned by the public.

6 99.99% of Provida Internacional S.A. is owned by AFP Provida S.A. and .01% by MetLife Chile Inversiones Limitada.

7 99.9% of AFP Genesis Administradora de Fondos y Fideicomisos S.A. is owned by Provida Internacional S.A. and 0.1% by MetLife Chile Inversiones Limitada.

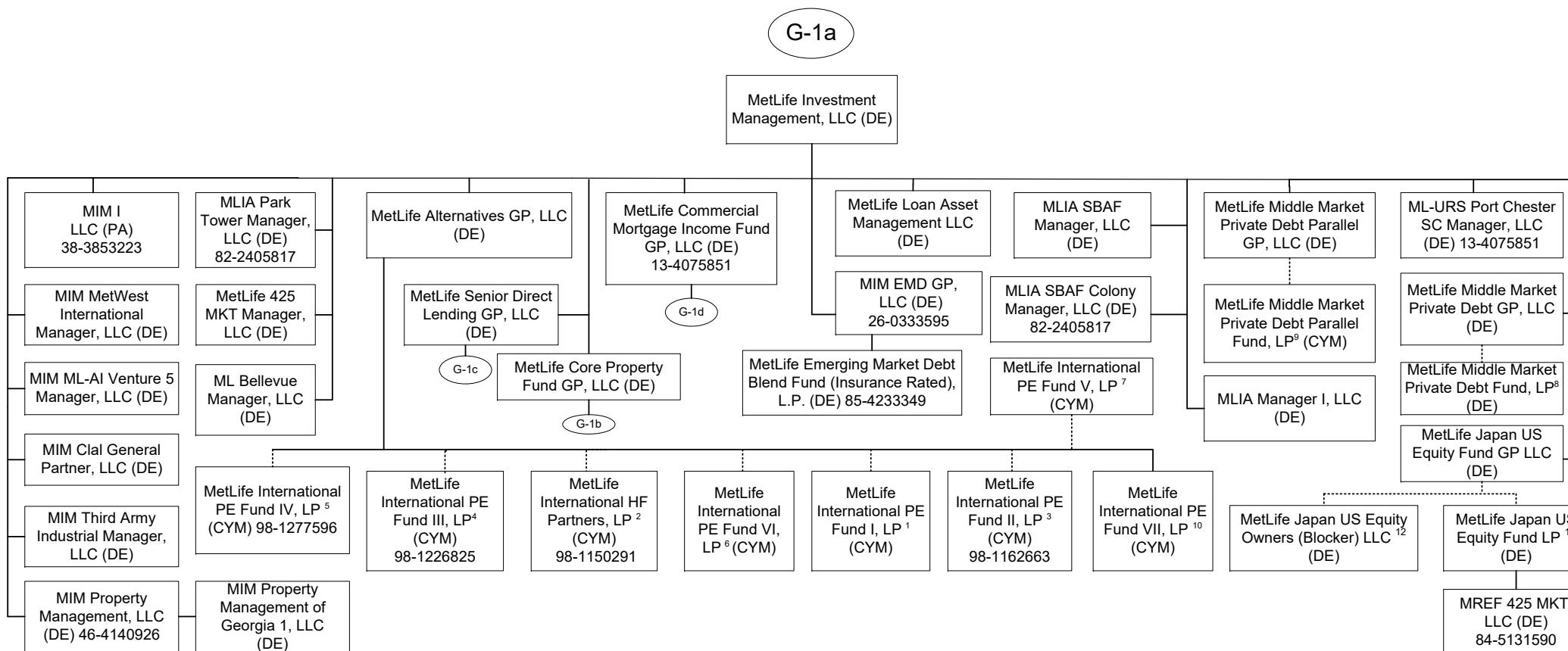
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



1. 99.9% of ML Venture1 Manager, S. de R.L. de C.V. is owned by MetLife Investment Management Holdings, LLC and 0.1% is owned by MetLife Investment Management Holdings (Ireland) Limited.

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

PART 1 - ORGANIZATIONAL CHART



52.14

1 95.88% of the limited partnership interests of MetLife International PE Fund I, LP is owned by MetLife Insurance K.K. (Japan), and 4.12% is owned by MetLife Mexico S.A.

2 90.30% of the limited partnership interests of MetLife International HF Partners, LP is owned by MetLife Insurance K.K. (Japan) and 9.70% is owned by MetLife Insurance Company of Korea Limited.

3 97.90% of the limited partnership interest of MetLife International PE Fund II, LP is owned by MetLife Insurance K.K. (Japan) and 2.1% is owned by MetLife Mexico, S.A.

4 92.09% of the limited partnership interest of MetLife International PE Fund III, LP is owned by MetLife Insurance K.K. (Japan) and 7.91% is owned by MetLife Insurance Company of Korea Limited.

5 96.21% of the limited partnership interests of MetLife International PE Fund IV, LP is owned by MetLife Insurance K.K. (Japan) 3.79% is owned by MetLife Insurance Company of Korea Limited.

6 96.53% of the limited partnership interests of MetLife International PE Fund VI, LP entity is owned by MetLife Insurance K.K. (Japan) and 3.47% is owned by MetLife Insurance Company of Korea.

7 96.73% of the limited partnership interests of MetLife International PE Fund V, LP is owned by MetLife Insurance K.K. (Japan) and 3.27% is owned by MetLife Insurance Company of Korea.

8 MetLife Middle Market Private Debt, GP, LLC is the general partner of MetLife Middle Market Private Debt Fund, L.P. (the "Fund"). The following affiliates hold limited partnership interests in the Fund: 30.96% is held by MetLife Private Equity Holdings, LLC, 30.96% is held by Metropolitan Life Insurance Company, .99% is held by MetLife Middle Market Private Debt, GP, LLC. The remainder is held by a third party.

9 MetLife Middle Market Private Debt Parallel GP is the general partner of MetLife Middle Market Private Debt Parallel Fund, LP. The following affiliate holds a limited partnership interest in the Fund: MetLife Insurance K.K. (Japan) (100%).

10 MetLife Alternatives GP, LLC is the general partner of MetLife International PE Fund VII, LP. MetLife Insurance K.K. (Japan) is the sole limited partner.

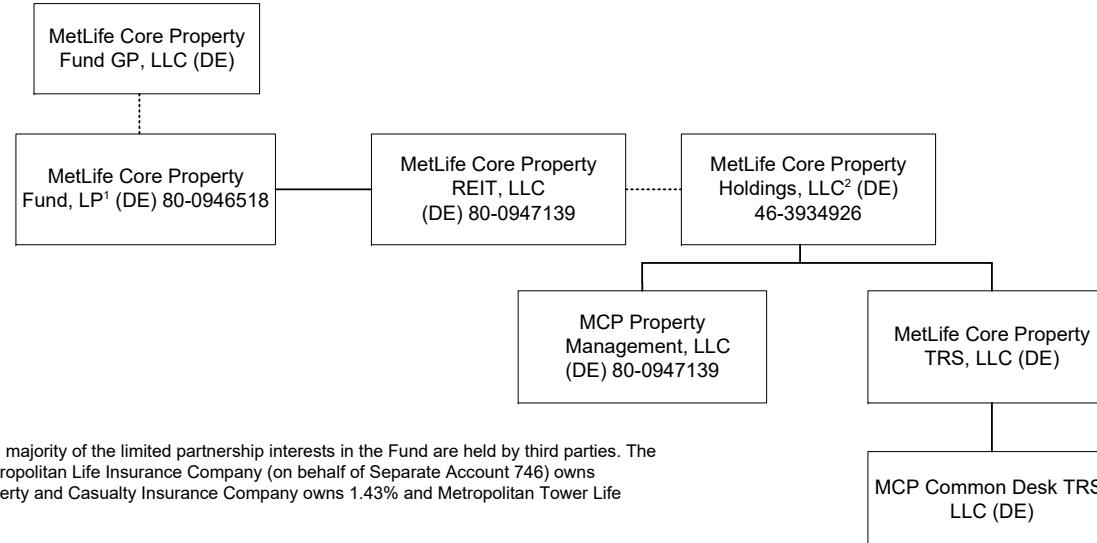
11 MetLife Japan US Equity Fund GP, LLC is general partner of MetLife Japan US Equity Fund LP ("Fund"). The following affiliates hold a limited partnership interest in the Fund LP: 51% is owned by MetLife Japan US Equity Owners LLC and 49% by MetLife Japan US Equity Owners (Blocker).

12 MetLife Japan US Equity Fund GP, LLC is the manager of MetLife Japan US Equity Owners (Blocker) LLC. MetLife Insurance K.K. (Japan) is the sole member.

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

PART 1 - ORGANIZATIONAL CHART

G-1b

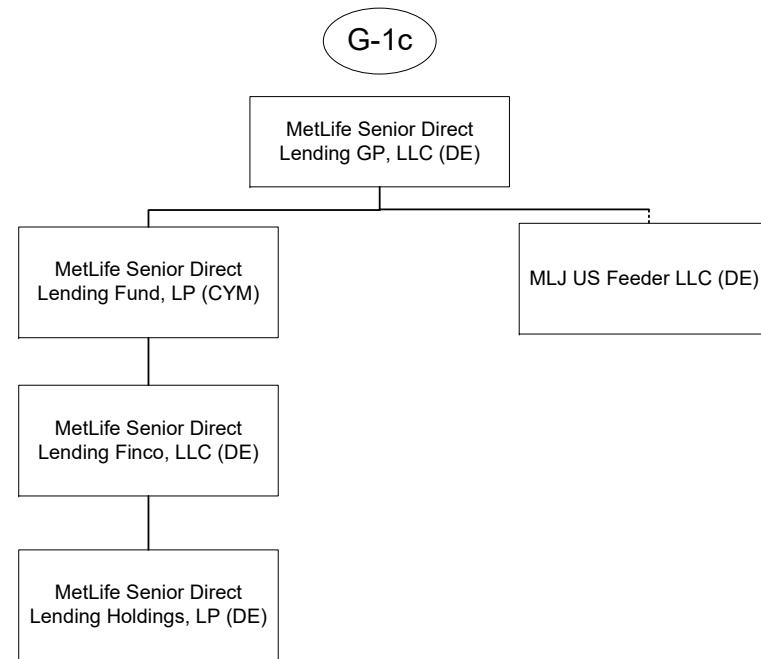


- 1 MetLife Core Property Fund GP, LLC is the general partner of MetLife Core Property Fund, LP (the "Fund"). A substantial majority of the limited partnership interests in the Fund are held by third parties. The following affiliates hold limited partnership interests in the Fund: Metropolitan Life Insurance Company owns 12.65%, Metropolitan Life Insurance Company (on behalf of Separate Account 746) owns 2.04%, MetLife Insurance Company of Korea Limited owns 1.53%, MetLife Insurance KK owns 6.93%, Metropolitan Property and Casualty Insurance Company owns 1.43% and Metropolitan Tower Life Insurance Company (on behalf of Separate Account 152) owns 3.61%.

- 2 MetLife Core Property Holdings, LLC also holds, directly or indirectly, the following limited liability companies (indirect ownership indicated in parenthesis): MCP Alley24 East, LLC; MCPF Foxborough, LLC (100%); MCP One Westside, LLC; MCP 7 Riverway, LLC; MCPF Acquisition, LLC; MCP SoCal Industrial – Springdale, LLC; MCP SoCal Industrial – Concourse, LLC; MCP SoCal Industrial – Kellwood, LLC; MCP SoCal Industrial – Redondo, LLC; MCP SoCal Industrial – Fullerton, LLC; MCP SoCal Industrial – Loker, LLC; MCP Paragon Point, LLC; MCP 4600 South Syracuse, LLC; MCP The Palms at Doral, LLC; MCP Waterford Atrium, LLC; MCP EnV Chicago, LLC; MCP 1900 McKinney, LLC; MCP 550 West Washington, LLC; MCP 3040 Post Oak, LLC; MCP Plaza at Legacy, LLC; MCP SoCal Industrial – LAX, LLC; MCP SoCal Industrial - Anaheim, LLC; MCP SoCal Industrial - Canyon, LLC; MCP SoCal Industrial – Bernardo, LLC; MCP Ashton South End, LLC; MCP Lodge At Lakecrest, LLC; MCP Main Street Village, LLC; MCP Trimble Campus, LLC; MCP Stateline, LLC; MCP Highland Park Lender, LLC; MCP Buford Logistics Center Bldg B, LLC; MCP 22745 & 22755 Relocation Drive, LLC; MCP 9020 Murphy Road, LLC; MCP Northyards Holdco, LLC; MCP Northyards Owner, LLC (100%); MCP Northyards Master Lessee, LLC (100%); MCP VOA Holdings, LLC; MCP VOA I & III, LLC (100%); MCP VOA II, LLC (100%); MCP West Broad Marketplace, LLC; MCP Grapevine, LLC; MCP Union Row, LLC; MCP Fife Enterprise Center, LLC; MCP 2 Ames, LLC; MCP 2 Ames Two, LLC (100%); MCP 2 Ames One, LLC (100%); MCP 2 Ames Owner, LLC (100%); MCP 350 Rohlwing, LLC; MCP – Wellington, LLC; MCP Onyx, LLC; MCP Valley Forge, LLC; MCP Valley Forge Two, LLC (100%); MCP Valley Forge One, LLC (100%); MCP Valley Forge Owner, LLC; MCP MA Property REIT, LLC; MCPF – Needham, LLC (100%); MCP 60 11th Street Member, LLC; 60 11th Street, LLC (100%); MCP-English Village, LLC; MCP 100 Congress Member, LLC; Des Moines Creek Business Park Phase II, LLC (100%); MCP Magnolia Park Member, LLC; MCP Denver Pavilions Member, LLC; MCP Buford Logistics Center 2 Member, LLC; MCP Seattle Gateway Industrial 1, LLC; MCP 249 Industrial Business Park Member, LLC; MCP Seattle Gateway Industrial II, LLC; MCP Seventh and Osborn Retail Member, LLC; MCP Seventh and Osborn MF Member, LLC; High Street Seventh and Osborn Apartments, LLC; Seventh and Osborn MF Venture, LLC; MCP Block 23 Member, LLC; MCP Burnside Member, LLC; MCP Mountain Technology Center Member TRS, LLC; MCP Vineyard Avenue Member, LLC; MCP 93 Red River Member, LLC; MCP Frisco Office, LLC; MCP Center Avenue Industrial Member, LLC; MCP 220 York, LLC; MCP 1500 Michael, LLC; MCP Vance Jackson, LLC; MCP Sleepy Hollow Member, LLC; MCP Clawitter Innovation Member, LLC; MCP Hub I, LLC; MCP Hub 1 Property, LLC (100%); MCP Shakopee, LLC; MCP Bradford, LLC; MCP Dillon, LLC; MCP Dillon Residential, LLC.

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

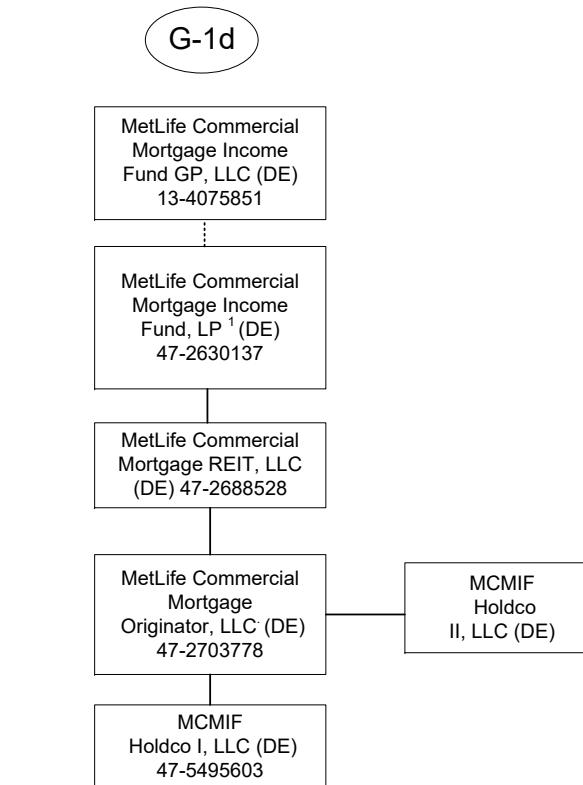
PART 1 - ORGANIZATIONAL CHART



1. MetLife Senior Direct Lending GP, LLC is the Manager of MLJ US Feeder LLC. MetLife Insurance K.K. is the sole member

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

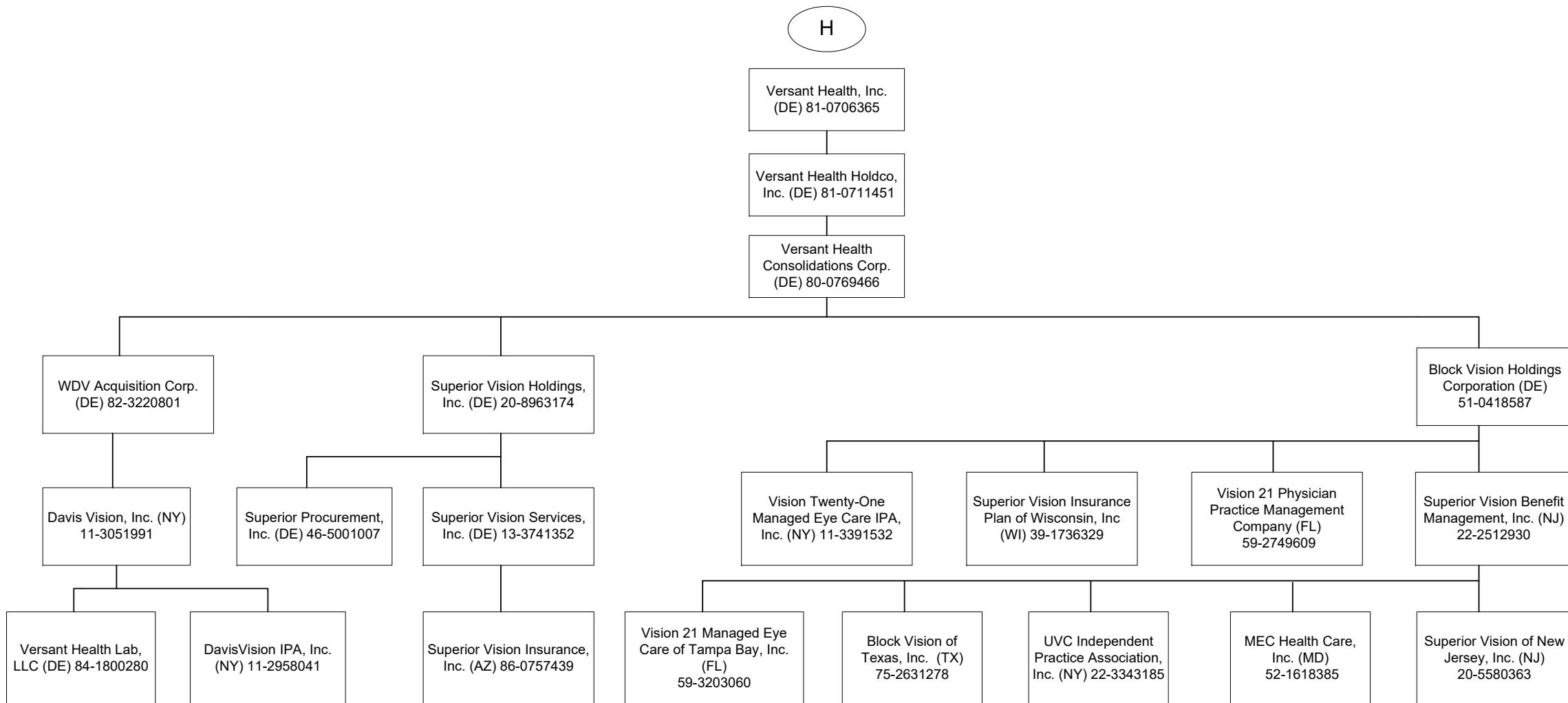
PART 1 - ORGANIZATIONAL CHART



¹ MetLife Commercial Mortgage Income Fund GP, LLC is the general partner of MetLife Commercial Mortgage Income Fund, LP (the "Fund"). A majority of the limited partnership interests in the Fund are held by third parties. The following affiliates hold limited partnership interests in the Fund: Metropolitan Life Insurance Company owns 32.15%, MetLife Insurance Company of Korea, Limited. owns 1.44%, and Metropolitan Tower Life Insurance Company owns 3.68%.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

52.18



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

PART 1 - ORGANIZATIONAL CHART

- 52.19
- 1) The voting securities (excluding directors' qualifying shares, if any) of each subsidiary shown on the organizational chart are 100% owned by their respective parent corporation, unless otherwise indicated.
 - 2) The Metropolitan Money Market Pool and MetLife Intermediate Income Pool are pass-through investments pools, of which Metropolitan Life Insurance Company and/or its subsidiaries and/or affiliates are general partners.
 - 3) The MetLife, Inc. organizational chart does not include real estate joint ventures and partnerships of which MetLife, Inc. and/or its subsidiaries is an investment partner. In addition, certain inactive subsidiaries have also been omitted.
 - 4) MetLife Services EEIG is a cost-sharing mechanism used in European Union for European Union-affiliated members.

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
0241	MetLife.....		13-4075851..	2945824	1099219	NYSE, ISE.....	MetLife, Inc.....	DE.....	UDP.....	Board of Directors.....	Board of Directors		Board of Directors.....	Y.....	
0241	MetLife.....		20-5894439..	3373639			MetLife Global, Inc.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....		20-1360022..				MetLife Pet Insurance Solutions LLC.....	KY.....	NIA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....			4189837			Inversiones MetLife Holdco Dos Limitada (Chile)	CHL.....	NIA.....	MetLife International Holdings, LLC.....	Ownership.....	0.001	MetLife, Inc.....	N.....	
0241	MetLife.....			4189837			Inversiones MetLife Holdco Dos Limitada (Chile)	CHL.....	NIA.....	Natiloportem Holdings, LLC.....	Ownership.....		MetLife, Inc.....	N.....	
0241	MetLife.....			4189837			Inversiones MetLife Holdco Dos Limitada (Chile)	CHL.....	NIA.....	MetLife, Inc.....	Ownership.....	99.999	MetLife, Inc.....	N.....	
0241	MetLife.....		98-1099650..				MetLife Global Benefits, Ltd.....	CYM.....	IA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....		36-3665871..	3165900			Cova Life Management Company.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....		20-5707084..	3817825			MetLife Services and Solutions, LLC.....	DE.....	NIA.....	MetLife Group, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....			3818523			MetLife Solutions Pte. Ltd.....	SGP.....	NIA.....	MetLife Services and Solutions, LLC.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....		98-0613376..	3818550			MetLife Global Operations Support Center Private Limited	IND.....	NIA.....	MetLife Solutions Pte. Ltd.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....		98-0613376..	3818550			MetLife Global Operations Support Center Private Limited	IND.....	NIA.....	Natiloportem Holdings, LLC.....	Ownership.....		MetLife, Inc.....	N.....	
0241	MetLife.....			3818541			MetLife Services East Private Limited.....	IND.....	NIA.....	MetLife Solutions Pte. Ltd.....	Ownership.....	99.990	MetLife, Inc.....	N.....	
0241	MetLife.....			3818541			MetLife Services East Private Limited.....	IND.....	NIA.....	Natiloportem Holdings, LLC.....	Ownership.....	0.010	MetLife, Inc.....	N.....	
0241	MetLife.....		22-3805708..	3302488			Newbury Insurance Company, Limited.....	DE.....	IA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....		13-3179826..	3219782			MetLife Digital Ventures, Inc.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	13626..	20-5819518..	3921870			MetLife Reinsurance Company of Charleston.....	SC.....	IA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....		26-6122204..	4254959			MetLife Capital Trust IV.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....		27-0858844..	4278786			MetLife Home Loans LLC.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....		75-2417735..	2602211			Federal Flood Certification LLC.....	TX.....	NIA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....		55-0790010..	3165807			MetLife Group, Inc.....	NY.....	NIA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....		20-4607161..				MetLife European Holdings, LLC.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	13092..	26-1511401..	4300892			MetLife Reinsurance Company of Vermont.....	VT.....	IA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	62634..	51-0104167..	4255107			Delaware American Life Insurance Company.....	DE.....	IA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....		27-1206753..				MetLife Consumer Services, Inc.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....		81-2253384..				MetLife Insurance Brokerage, Inc.....	NY.....	NIA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....		95-3947585..	3166064			MetLife Investors Group, LLC.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....		43-1906210..	3373563	1130412		MetLife Investments Securities LLC (DE).....	DE.....	NIA.....	MetLife Investors Group, LLC.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....		43-1906210..				MetLife Investors Distribution Company.....	MO.....	NIA.....	MetLife Investors Group, LLC.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....		65978..	13-5581829..	1583845	937834	Metropolitan Life Insurance Company.....	NY.....	RE.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0241	MetLife.....		20-2985998..			500 Grant Street GP, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....	.100.000	MetLife, Inc.....		N.....	
0241	MetLife.....			1584785		500 Grant Street Associates Limited Partnership	CT.....	DS.....	500 Grant Street GP LLC.....	Management.....		MetLife, Inc.....		N.....	
0241	MetLife.....		22-3140349..			MetLife Retirement Services LLC.....	NJ.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....	.100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		90-0703980..			MLIC CB Holdings LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Management.....		MetLife, Inc.....		N.....	
0241	MetLife.....					ML Clal Member, LLC	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....	.100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		46-0800386..			CC Holdco Manager, LLC	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....	.100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					Euro CL Investments LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....	.100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		13-5581829..			1001 Properties, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....	.100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		26-0291767..			6104 Hollywood, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....	.100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					The Building at 575 Fifth Avenue Mezzanine LLC	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....	.100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					The Building at 575 Fifth Retail Holding LLC.....	DE.....	DS.....	The Building at 575 Fifth Avenue Mezzanine LLC	Ownership.....	.100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					The Building at 575 Fifth Retail Owner LLC.....	DE.....	DS.....	The Building at 575 Fifth Retail Holding LLC..	Ownership.....	.100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		98-1107266..			Met Canada Solar ULC.....	CAN.....	DS.....	MetLife Capital, Limited Partnership.....	Ownership.....	.100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		86-1176467..			MEX DF Properties, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....	.100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		13-5581829..			Met 1065 Hotel, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....	.100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		55-0891973..			Corporate Real Estate Holdings, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....	.100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		13-5581829..			WFP 1000 Holding Company GP, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....	.100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		13-5581829..			MTU Hotel Owner, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....	.100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					ML Bellevue Member, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....	.100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		84-1717470..			MSV Irvine Property, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Management.....		MetLife, Inc.....		N.....	
0241	MetLife.....		13-3619870..			23rd Street Investments, Inc.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....	.100.000	MetLife, Inc.....		Y.....	
0241	MetLife.....		06-1193029..			MetLife Capital Credit L.P.....	DE.....	DS.....	23rd Street Investments, Inc.....	Management.....		MetLife, Inc.....		N.....	
0241	MetLife.....		91-1273824..	4600453		MetLife Capital, Limited Partnership.....	DE.....	DS.....	23rd Street Investments, Inc.....	Management.....		MetLife, Inc.....		N.....	
0241	MetLife.....					Long Island Solar Farm, LLC.....	DE.....	DS.....	MetLife Capital, Limited Partnership.....	Management.....		MetLife, Inc.....		N.....	
0241	MetLife.....		43-1822723..	4275507		Missouri Reinsurance, Inc.....	CYM.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....	.100.000	MetLife, Inc.....		Y.....	
0241	MetLife.....		13-3237278..			MetLife Holdings, Inc.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....	.100.000	MetLife, Inc.....		Y.....	
0241	MetLife.....		13-3237275..			MetLife Credit Corp.....	DE.....	DS.....	MetLife Holdings, Inc. (DE).....	Ownership.....	.100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		13-3237277..			MetLife Funding, Inc.....	DE.....	DS.....	MetLife Holdings, Inc. (DE).....	Ownership.....	.100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		46-5563450..			Buford Logistics Center, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....	.100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		13-3170235..			Metropolitan Tower Realty Company, Inc.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....	.100.000	MetLife, Inc.....		Y.....	
0241	MetLife.....		01-0855028..			Midtown Heights, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....	.100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		43-6026902..			White Oak Royalty Company.....	OK.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....	.100.000	MetLife, Inc.....		Y.....	
0241	MetLife.....		26-2853672..			Plaza Drive Properties, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....	.100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					MLIC Asset Holdings LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Management.....		MetLife, Inc.....		N.....	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0241	MetLife.....	36-4197196..					MetLife Properties Ventures, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....	...100.000	MetLife, Inc.....		N.....
0241	MetLife.....	22-2375428..					Transmountain Land & Livestock Company.....	MT.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....	...100.000	MetLife, Inc.....		Y.....
0241	MetLife.....	34-1650967..					MetLife Legal Plans, Inc.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....	...100.000	MetLife, Inc.....		Y.....
0241	MetLife.....	34-1631590..					MetLife Legal Plans of Florida, Inc.....	FL.....	DS.....	MetLife Legal Plans, Inc.....	Ownership.....	...100.000	MetLife, Inc.....		N.....
0241	MetLife.....	13-4047186..					MetLife Tower Resources Group, Inc.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....	...100.000	MetLife, Inc.....		Y.....
0241	MetLife.....	26-0404927..					Housing Fund Manager, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....	...100.000	MetLife, Inc.....		N.....
0241	MetLife.....	26-0405155..					MTC Fund I, LLC.....	DE.....	DS.....	Housing Fund Manager, LLC.....	Management.....		MetLife, Inc.....		N.....
0241	MetLife.....	13-5581829..					MTC Fund II, LLC.....	DE.....	DS.....	Housing Fund Manager, LLC.....	Management.....		MetLife, Inc.....		N.....
0241	MetLife.....	14-2013939..	3727429				MTC Fund III, LLC.....	DE.....	DS.....	Housing Fund Manager, LLC.....	Management.....		MetLife, Inc.....		N.....
0241	MetLife.....		4254454				St. James Fleet Investments Two Limited.....	CYM.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....	...100.000	MetLife, Inc.....		Y.....
0241	MetLife.....	98-0391368..	4254520				OMI MLIC Investments Limited.....	CYM.....	DS.....	St. James Fleet Investments Two Limited.....	Ownership.....	...100.000	MetLife, Inc.....		N.....
0241	MetLife.....			1719327			MetLife Securitization Depositor LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....	...100.000	MetLife, Inc.....		N.....
0241	MetLife.....	13-5581829..					MetLife Member Solaire LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....	...100.000	MetLife, Inc.....		N.....
0241	MetLife.....	06-1535895..					PREFCO Fourteen, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....	...100.000	MetLife, Inc.....		N.....
0241	MetLife.....	83-4691824..					MFA Financing Vehicle CTR1, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....	...100.000	MetLife, Inc.....		N.....
0241	MetLife.....	82-5393412..					Pacific Logistics Industrial South, LLC	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....	...100.000	MetLife, Inc.....		N.....
0241	MetLife.....	30-0777814..					Marketplace Residences, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....	...100.000	MetLife, Inc.....		N.....
0241	MetLife.....	27-0226554..	4600435				MLIC Asset Holdings II LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Management.....		MetLife, Inc.....		N.....
0241	MetLife.....						MetLife RC SF Member, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....	...100.000	MetLife, Inc.....		N.....
0241	MetLife.....	46-3608641..					ML Swan Mezz, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....	...100.000	MetLife, Inc.....		N.....
0241	MetLife.....	46-3589015..					ML Swan GP, LLC.....	DE.....	DS.....	ML Swan Mezz, LLC.....	Ownership.....	...100.000	MetLife, Inc.....		N.....
0241	MetLife.....	46-3616798..					ML Dolphin Mezz, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....	...100.000	MetLife, Inc.....		N.....
0241	MetLife.....	82-4889675..					ML Southlands Member, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Management.....		MetLife, Inc.....		N.....
0241	MetLife.....	83-2970698..					ML Port Chester SC Member, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Management.....		MetLife, Inc.....		N.....
0241	MetLife.....	82-4019470..					ML Cerritos TC Member, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Management.....		MetLife, Inc.....		N.....
0241	MetLife.....	82-5351346..					ML Sloan's Lake Member, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Management.....		MetLife, Inc.....		N.....
0241	MetLife.....	46-3593573..					ML Sentinel Square Member, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....	...100.000	MetLife, Inc.....		N.....
0241	MetLife.....						ML Dolphin GP, LLC.....	DE.....	DS.....	ML Dolphin Mezz, LLC.....	Ownership.....	...100.000	MetLife, Inc.....		N.....
0241	MetLife.....						Haskell East Village, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....	...100.000	MetLife, Inc.....		N.....
0241	MetLife.....	46-3426206..					MetLife Cabo Hilton Member, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Management.....		MetLife, Inc.....		N.....
0241	MetLife.....	46-0803970..					MetLife CC Member, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Management.....		MetLife, Inc.....		N.....
0241	MetLife.....	80-0821598..					Oconee Hotel Company, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....	...100.000	MetLife, Inc.....		N.....
0241	MetLife.....	80-0823015..					Oconee Land Company, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....	...100.000	MetLife, Inc.....		N.....
0241	MetLife.....	80-0823413..					Oconee Land Development Company, LLC.....	DE.....	DS.....	Oconee Land Company, LLC.....	Ownership.....	...100.000	MetLife, Inc.....		N.....
0241	MetLife.....	90-0853553..					Oconee Golf Company, LLC.....	DE.....	DS.....	Oconee Land Company, LLC.....	Ownership.....	...100.000	MetLife, Inc.....		N.....
0241	MetLife.....	37-1694299..					Oconee Marina Company, LLC.....	DE.....	DS.....	Oconee Land Company, LLC.....	Ownership.....	...100.000	MetLife, Inc.....		N.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? *	
0241	MetLife.....	46-2460801..				1201 TAB Manager, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	46-2460801..				MetLife 1201 TAB Member, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Management.....		MetLife, Inc.....		N.....	
0241	MetLife.....	46-2477278..				MetLife LHH Member, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Management.....		MetLife, Inc.....		N.....	
0241	MetLife.....					MetLife Ashton Austin Owner, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	13-5581829..				MetLife Acoma Owner, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					ML Matson Mills Member LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					ML 300 Third Member LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					1925 WJC Owner, LLC	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	26-1762232..				Boulevard Residential, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					MetLife Ontario Street Member, LLC	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	46-4158087..				MetLife 555 12th Member, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Management.....		MetLife, Inc.....		N.....	
0241	MetLife.....	82-3135079..				150 North Riverside PE Member, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Management.....		MetLife, Inc.....		N.....	
0241	MetLife.....	81-3382498..				MetLife ConSquare Member, LLC	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	46-4133357..				ML Bridgeside Apartments, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	46-4283517..				MetLife Camino Ramon Member, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Management.....		MetLife, Inc.....		N.....	
0241	MetLife.....	46-4705809..				MetLife CB W/A, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	46-4129811..				MetLife 425 MKT Member, LLC	DE.....	DS.....	Metropolitan Life Insurance Company.....	Management.....		MetLife, Inc.....		N.....	
0241	MetLife.....	13-5581829..				Southcreek Industrial Holdings, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	46-4229772..				MetLife THR Investor, LLC	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	13-5581829..				MCJV, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					MetLife OFC Member, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	46-4584166..				ML Southmore, LLC	DE.....	DS.....	Metropolitan Life Insurance Company.....	Management.....		MetLife, Inc.....		N.....	
0241	MetLife.....	13-5581829..				MetLife Private Equity Holdings, LLC.....	DE.....	DS.....	MetLife SP Holdings, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	20-8254446..				10700 Wilshire, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	47-3741955..				ML Mililani Member, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Management.....		MetLife, Inc.....		N.....	
0241	MetLife.....	47-5228317..				MCPP Owners, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Management.....		MetLife, Inc.....		N.....	
0241	MetLife.....	20-3700390..				Viridian Miracle Mile, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					ML-AI MetLife Member 5, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					MetLife Park Tower Member , LLC	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	47-5505232..				Park Tower REIT, Inc.....	DE.....	DS.....	MetLife Park Tower Member, LLC	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	81-1408328..				Park Tower JV Member, LLC	DE.....	DS.....	Park Tower REIT, Inc	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	82-1637862..				MetLife Chino Member, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	13-5581829..				MetLife Boro Station Member, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					ML One Bedminster, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	83-2270141..				MMP Owners, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Management.....		MetLife, Inc.....		N.....	
0241	MetLife.....	13-5581829..				MetLife 8280 Member, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....100.000	MetLife, Inc.....		N.....	

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

1	2	3	4	5	6	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? * (Y/N)	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK										
0241	MetLife.....						MC Portfolio JV Member, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....		13-5581829..				MMP Owners III, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....						MetLife Multi-Family Partners III, LLC.....	DE.....	DS.....	MMP Owners III, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....		13-5581829..				MMP Holdings III, LLC.....	DE.....	DS.....	MetLife Multi-Family Partners III, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....		13-5581829..				MMP Cedar Street REIT, LLC.....	DE.....	DS.....	MMP Holdings III, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....		13-5581829..				MMP Cedar Street Owner, LLC.....	DE.....	DS.....	MMP Cedar Street REIT, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....		13-5581829..				MMP South Park REIT, LLC.....	DE.....	DS.....	MMP Holdings III, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....		13-5581829..				MMP South Park Owner, LLC.....	DE.....	DS.....	MMP South Park REIT, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....		13-5581829..				MMP Olivian REIT, LLC.....	DE.....	DS.....	MMP Holdings III, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....		13-5581829..				MMP Olivian Owner, LLC.....	DE.....	DS.....	MMP Olivian REIT, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....						MCRE Block 40, LP.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....						MetLife Japan US Equity Owners LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....		13-5581829..				MetLife SP Holdings, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....		47-2085444..				ML-AI MetLife Member 2, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Management.....		MetLife, Inc.....		N.....
0241	MetLife.....						ML-AI MetLife Member 3, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....						ML-AI MetLife Member 4, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Management.....		MetLife, Inc.....		N.....
0241	MetLife.....		82-2216412..				White Tract II, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....		81-0770888..				MetLife Treat Towers Member, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....		46-4255167..				ML Terraces, LLC	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....						MetLife 1007 Stewart, LLC	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....						Chestnut Flats Wind, LLC	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....		47-1256270..				MetLife OBS Member, LLC	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....						MetLife FM Hotel Member, LLC	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....						LHCW Holdings (U.S.) LLC.....	DE.....	DS.....	MetLife FM Hotel Member, LLC	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....						LHC Holdings (U.S.) LLC.....	DE.....	DS.....	LHCW Holdings (U.S.) LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....						LHCW Hotel Holding (U.S.) LLC.....	DE.....	DS.....	LHC Holdings (U.S.) LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....						LHCW Hotel Holding (2002) LLC.....	DE.....	DS.....	LHCW Hotel Holding (U.S.) LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....						LHCW Hotel Operating Company (2002) LLC..	DE.....	DS.....	LHCW Hotel Holding (U.S.) LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....						MetLife HCMJV 1 GP, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....						MetLife HCMJV 1 LP, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....						ML Third Army Industrial Member, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....		46-4196012..				ML-AI MetLife Member 1, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Management.....		MetLife, Inc.....		N.....
0241	MetLife.....						Sino-US United MetLife Insurance Co. Ltd.....	CHN.....	DS.....	Metropolitan Life Insurance Company.....	Ownership.....50.000	MetLife, Inc.....		N.....
0241	MetLife.....		84-4913232..				ML Armature Member, LLC.....	DE.....	DS.....	Metropolitan Life Insurance Company.....	Management.....		MetLife, Inc.....		N.....
0241	MetLife.....	26298..	13-2725441..	3219728			Metropolitan Property and Casualty Insurance Company	RI.....	IA.....	MetLife, Inc.....	Ownership.....100.000	MetLife, Inc.....		N.....

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0241	MetLife.....	39950..	22-2342710..			Metropolitan General Insurance Company.....	RI.....	IA.....	Metropolitan Property and Casualty Insurance Company	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	40169..	05-0393243..			Metropolitan Casualty Insurance Company.....	RI.....	IA.....	Metropolitan Property and Casualty Insurance Company	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	25321..	23-1903575..			Metropolitan Direct Property and Casualty Insurance Company	RI.....	IA.....	Metropolitan Property and Casualty Insurance Company	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	22926..	36-1022580..			Economy Fire & Casualty Company.....	IL.....	IA.....	Metropolitan Property and Casualty Insurance Company	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	38067..	36-3027848..			Economy Preferred Insurance Company.....	IL.....	IA.....	Economy Fire & Casualty Company.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	40649..	36-3105737..			Economy Premier Assurance Company.....	IL.....	IA.....	Economy Fire & Casualty Company.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		95-3003951..			MetLife Auto & Home Insurance Agency, Inc.....	RI.....	IA.....	Metropolitan Property and Casualty Insurance Company	Ownership.....100.000	MetLife, Inc.....		Y.....	
0241	MetLife.....	34339..	13-2915260..			Metropolitan Group Property and Casualty Insurance Company	RI.....	IA.....	Metropolitan Property and Casualty Insurance Company	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		05-0476998..			Metropolitan Lloyds, Inc.....	TX.....	NIA.....	Metropolitan Property and Casualty Insurance Company	Ownership.....100.000	MetLife, Inc.....		Y.....	
0241	MetLife.....	13938..	75-2483187..			Metropolitan Lloyds Insurance Company of Texas	TX.....	IA.....	Metropolitan Lloyds, Inc.....	Attorney-in-fact.....		MetLife, Inc.....		N.....	
0241	MetLife.....	97136..	13-3114906..	3219773		Metropolitan Tower Life Insurance Company.....	NE.....	IA.....	MetLife, Inc.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		38-4035918..			MetLife Assignment Company, Inc (DE).....	DE.....	NIA.....	Metropolitan Tower Life Insurance Company.....	Ownership.....100.000	MetLife, Inc.....		Y.....	
0241	MetLife.....		13-3114906..			MTL Leasing, LLC.....	DE.....	NIA.....	Metropolitan Tower Life Insurance Company.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		06-1535895..			PREFCO XIV Holdings LLC.....	CT.....	NIA.....	MTL Leasing, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		52-1528581..	3921834	727303	SafeGuard Health Enterprises, Inc.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	14170..	33-0733552..			MetLife Health Plans, Inc.....	NJ.....	NIA.....	SafeGuard Health Enterprises, Inc.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		95-2879515..			SafeGuard Health Plans, Inc. (CA).....	CA.....	NIA.....	SafeGuard Health Enterprises, Inc.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	79014..	33-0515751..			SafeHealth Life Insurance Company.....	CA.....	NIA.....	SafeGuard Health Enterprises, Inc.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	52009..	65-0073323..			SafeGuard Health Plans, Inc. (FL).....	FL.....	NIA.....	SafeGuard Health Enterprises, Inc.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	95051..	75-2046497..			SafeGuard Health Plans, Inc. (TX).....	TX.....	NIA.....	SafeGuard Health Enterprises, Inc.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	60690..	98-0000065..	4247326		American Life Insurance Company	DE.....	IA.....	MetLife, Inc.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					BIDV MetLife Life Insurance Limited Liability Company	VNM.....	IA.....	American Life Insurance Company	Ownership.....63.440	MetLife, Inc.....		N.....	
0241	MetLife.....		AA-1580066.			MetLife Insurance K.K. (Japan).....	JPN.....	IA.....	American Life Insurance Company	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					Fortissimo Co., Ltd.....	JPN.....	IA.....	MetLife Insurance K.K. (Japan).....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					MetLife Life Insurance Company (Egypt).....	EGY.....	IA.....	MetLife Global Holding Company I GmbH (Swiss)	Ownership.....84.125	MetLife, Inc.....		N.....	
0241	MetLife.....		51-0205283..			International Technical and Advisory Services Limited	DE.....	NIA.....	American Life Insurance Company	Ownership.....100.000	MetLife, Inc.....		Y.....	

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0241	MetLife.....		02-0649743..			Borderland Investments Limited (USA-Delaware)	American Life Insurance Company	DE.....	NIA.....	American Life Insurance Company	Ownership.....100.000	MetLife, Inc.....Y.....	
0241	MetLife.....					ALICO Hellas Single Member Limited Liability Company (Greece)	Borderland Investments Limited (DE).....	GRC.....	NIA.....	Borderland Investments Limited (DE).....	Ownership.....100.000	MetLife, Inc.....N.....	
0241	MetLife.....		13-3912049..			ALICO Properties, Inc. (USA-Delaware).....	American Life Insurance Company	DE.....	NIA.....	American Life Insurance Company	Ownership.....51.000	MetLife, Inc.....Y.....	
0241	MetLife.....		13-3919049..			Global Properties, Inc. (USA-Delaware).....	ALICO Properties, Inc.	DE.....	NIA.....	ALICO Properties, Inc.	Ownership.....100.000	MetLife, Inc.....N.....	
0241	MetLife.....					MetLife Global Holding Company I GmbH (Swiss)	American Life Insurance Company.....	CHE.....	NIA.....	American Life Insurance Company.....	Ownership.....100.000	MetLife, Inc.....N.....	
0241	MetLife.....		13-3759652..	3166279		MetLife International Holdings, LLC.....	MetLife Global Holding Company II GmbH (Swiss)	DE.....	NIA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....100.000	MetLife, Inc.....N.....	
0241	MetLife.....			4240907		MM Global Operations Support Center, S.A. de C.V.	MetLife Global Holding Company II GmbH (Swiss)	MEX.....	NIA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....100.000	MetLife, Inc.....N.....	
0241	MetLife.....			4240907		MM Global Operations Support Center, S.A. de C.V.	MetLife Global Holding Company I GmbH (Swiss)	MEX.....	NIA.....	MetLife Global Holding Company I GmbH (Swiss)	Ownership.....	MetLife, Inc.....N.....	
0241	MetLife.....			4254995		Fundacion MetLife Mexico, A.C.....	MM Global Operations Support Center, S.A. de C.V., S.A. de C.V.	MEX.....	NIA.....	MM Global Operations Support Center, S.A. de C.V., S.A. de C.V.	Ownership.....100.000	MetLife, Inc.....N.....	
0241	MetLife.....					MetLife Asia Services Sdn. Bhd.....	MetLife Global Holding Company II GmbH (Swiss)	MY.....	NIA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....100.000	MetLife, Inc.....N.....	
0241	MetLife.....		AA-1860015..			MetLife Emeklilik ve Hayat A.S. (Turkey).....	MetLife Global Holding Company II GmbH (Swiss)	TUR.....	IA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....99.980	MetLife, Inc.....N.....	
0241	MetLife.....			4250072		PJSC MetLife (Ukraine).....	MetLife Global Holding Company II GmbH (Swiss)	UKR.....	IA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....99.999	MetLife, Inc.....N.....	
0241	MetLife.....			4250072		PJSC MetLife (Ukraine).....	International Technical and Advisory Services Limited (DE)	UKR.....	IA.....	International Technical and Advisory Services Limited (DE)	Ownership.....0.001	MetLife, Inc.....N.....	
0241	MetLife.....			4250072		PJSC MetLife (Ukraine).....	Borderland Investments Limited (DE).....	UKR.....	IA.....	Borderland Investments Limited (DE).....	Ownership.....0.001	MetLife, Inc.....N.....	
0241	MetLife.....					MetLife Innovation Centre Limited.....	MetLife Global Holding Company II GmbH (Swiss)	IRL.....	NIA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....99.999	MetLife, Inc.....N.....	
0241	MetLife.....					MetLife Asset Management Corp. (Japan).....	ALICO Operations, LLC (DE).....	JPN.....	NIA.....	ALICO Operations, LLC (DE).....	Ownership.....100.000	MetLife, Inc.....N.....	
0241	MetLife.....			4251293		MetLife Seguros S.A. (Uruguay).....	ALICO Operations, LLC (DE).....	URY.....	IA.....	ALICO Operations, LLC (DE).....	Ownership.....100.000	MetLife, Inc.....N.....	
0241	MetLife.....					MetLife Colombia Seguros de Vida S.A. (Columbia)	MetLife Global Holding Company II GmbH (Swiss)	COL.....	IA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....90.000	MetLife, Inc.....N.....	
0241	MetLife.....					MetLife Colombia Seguros de Vida S.A. (Columbia)	MetLife Global Holding Company I GmbH (Swiss)	COL.....	IA.....	MetLife Global Holding Company I GmbH (Swiss)	Ownership.....10.000	MetLife, Inc.....N.....	
0241	MetLife.....					MetLife Colombia Seguros de Vida S.A. (Columbia)	International Technical and Advisory Services Limited (DE)	COL.....	IA.....	International Technical and Advisory Services Limited (DE)	Ownership.....	MetLife, Inc.....N.....	
0241	MetLife.....					MetLife Colombia Seguros de Vida S.A. (Columbia)	Borderland Investments Limited (DE).....	COL.....	IA.....	Borderland Investments Limited (DE).....	Ownership.....	MetLife, Inc.....N.....	

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0241	MetLife.....					MetLife Colombia Seguros de Vida S.A. (Columbia)	COL.....	IA.....	Natiloportem Holdings, LLC.....	Ownership.....		MetLife, Inc.....		N.....	
0241	MetLife.....			4254445		MetLife Latin America Asesorias e Inversiones Limitada (Chile)	CHL.....	NIA.....	MetLife Investment Management Holdings (Ireland) Limited (Ireland)	Ownership.....99.990	MetLife, Inc.....		N.....	
0241	MetLife.....			4254445		MetLife Latin America Asesorias e Inversiones Limitada (Chile)	CHL.....	NIA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....0.010	MetLife, Inc.....		N.....	
0241	MetLife.....			4275534		MetLife Investments Asia Limited (Hong Kong)	HKG.....	NIA.....	MetLife Investment Management Holdings (Ireland) Limited (Ireland)	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....			4254427		MetLife Investments Limited (UK)	GBR.....	NIA.....	MetLife Investment Management Holdings (Ireland) Limited (Ireland)	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					MetLife Investment Management Holdings (Ireland) Limited (Ireland)	IRL.....	NIA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					MetLife Syndicated Bank Loan Lux GP, S.à.r.l.	LUX.....	NIA.....	MetLife Investment Management Holdings (Ireland) Limited (Ireland)	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	98-1372544..				MetLife BL Feeder (Cayman), LP	CYM.....	NIA.....	MetLife Syndicated Bank Loan Lux GP, S.à.r.l.	Management.....		MetLife, Inc.....		N.....	
0241	MetLife.....	82-3255634..				MetLife BL Feeder, LP	DE.....	NIA.....	MetLife Syndicated Bank Loan Lux GP, S.à.r.l.	Management.....		MetLife, Inc.....		N.....	
0241	MetLife.....	98-1372721..				MetLife Syndicated Bank Loan Fund, SCSp (Luxembourg)	LUX.....	NIA.....	MetLife Syndicated Bank Loan Lux GP, S.à.r.l.	Management.....		MetLife, Inc.....		N.....	
0241	MetLife.....	30-0615846..				ALICO Operations, LLC (DE)	DE.....	NIA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	98-0552186..	4249302			ALICO European Holding Limited (Ireland)	IRL.....	NIA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					MetLife Asia Holding Company Pte. Ltd.	SGP.....	NIA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					MetLife Innovation Centre Pte. Ltd	SGP.....	NIA.....	MetLife Asia Holding Company Pte. Ltd.	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					LumenLab Malaysia Sdn. Bhd. (Malaysia)	MYS.....	NIA.....	MetLife Innovation Centre Pte. Ltd	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					MetLife Reinsurance Company of Bermuda Ltd.	BMU.....	IA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					MetLife Investment Management Limited (UK)..	GBR.....	NIA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....			4249469		Closed Joint-stock Company Master-D (Russia)	RUS.....	NIA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....			4249991		Joint-Stock Company "MetLife Insurance Company" (Russia)	RUS.....	IA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....49.000	MetLife, Inc.....		N.....	
0241	MetLife.....			4249991		Joint-Stock Company "MetLife Insurance Company" (Russia)	RUS.....	IA.....	Closed Joint-stock Company Master-D (Russia)	Ownership.....51.000	MetLife, Inc.....		N.....	

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0241	MetLife.....						MetLife Global Holding Company II GmbH (Swiss)	CHE.....	NIA.....	MetLife Global Holding Company I GmbH (Swiss)	Ownership.....100.000	MetLife, Inc.....	N.....	
0241	MetLife.....		13-3953333..	3166372			Natiloportem Holdings, LLC.....	DE.....	NIA.....	MetLife International Holdings, LLC.....	Ownership.....100.000	MetLife, Inc.....	N.....	
0241	MetLife.....			3166402			Excelencia Operativa y Tecnologica, S.A. de C.V. (Mexico)	MEX.....	NIA.....	Natiloportem Holdings, LLC.....	Ownership.....99.900	MetLife, Inc.....	N.....	
0241	MetLife.....			3166402			Excelencia Operativa y Tecnologica, S.A. de C.V. (Mexico)	MEX.....	NIA.....	MetLife Mexico Servicios, S.A. de C.V.....	Ownership.....0.100	MetLife, Inc.....	N.....	
0241	MetLife.....			3166318			Metropolitan Life Seguros e Previdencia Privada S.A. (Brazil)	BRA.....	IA.....	MetLife International Holdings, LLC.....	Ownership.....66.662	MetLife, Inc.....	N.....	
0241	MetLife.....			3166318			Metropolitan Life Seguros e Previdencia Privada S.A. (Brazil)	BRA.....	IA.....	MetLife Worldwide Holdings, LLC.....	Ownership.....33.337	MetLife, Inc.....	N.....	
0241	MetLife.....			3166318			Metropolitan Life Seguros e Previdencia Privada S.A. (Brazil)	BRA.....	IA.....	Natiloportem Holdings, LLC.....	Ownership.....0.001	MetLife, Inc.....	N.....	
0241	MetLife.....						MetLife International Limited, LLC (DE).....	DE.....	NIA.....	MetLife International Holdings, LLC.....	Ownership.....100.000	MetLife, Inc.....	N.....	
0241	MetLife.....						AmMetLife Insurance Berhad.....	MYS.....	IA.....	MetLife International Holdings, LLC.....	Ownership.....50.000	MetLife, Inc.....	N.....	
0241	MetLife.....						MAXIS GBN S.A.S.....	FRA.....	NIA.....	MetLife International Holdings, LLC.....	Ownership.....50.000	MetLife, Inc.....	N.....	
0241	MetLife.....		AA-5480033.				AmMetLife Takaful Berhad.....	MYS.....	IA.....	MetLife International Holdings, LLC.....	Ownership.....50.000	MetLife, Inc.....	N.....	
0241	MetLife.....						MetLife Asia Limited (Hong Kong).....	HKG.....	NIA.....	MetLife International Holdings, LLC.....	Ownership.....100.000	MetLife, Inc.....	N.....	
0241	MetLife.....			4195913			MetLife Planos Odontologicos Ltda. (Brazil).....	BRA.....	IA.....	MetLife International Holdings, LLC.....	Ownership.....99.999	MetLife, Inc.....	N.....	
0241	MetLife.....			4195913			MetLife Planos Odontologicos Ltda. (Brazil).....	BRA.....	IA.....	Natiloportem Holdings, LLC.....	Ownership.....0.001	MetLife, Inc.....	N.....	
0241	MetLife.....		AA-2130012.	1641857			MetLife Seguros S.A. (Argentina).....	ARG.....	IA.....	MetLife International Holdings, LLC.....	Ownership.....95.524	MetLife, Inc.....	N.....	
0241	MetLife.....		AA-2130012.	1641857			MetLife Seguros S.A. (Argentina).....	ARG.....	IA.....	Natiloportem Holdings, LLC.....	Ownership.....2.675	MetLife, Inc.....	N.....	
0241	MetLife.....		AA-2130012.	4251145			MetLife Seguros S.A. (Argentina).....	ARG.....	IA.....	International Technical and Advisory Services Limited (DE)	Ownership.....1.801	MetLife, Inc.....	N.....	
0241	MetLife.....			2327738			Compania Inversora MetLife S.A. (Argentina).....	ARG.....	NIA.....	MetLife International Holdings, LLC.....	Ownership.....95.460	MetLife, Inc.....	N.....	
0241	MetLife.....			2327738			Compania Inversora MetLife S.A. (Argentina).....	ARG.....	NIA.....	Natiloportem Holdings, LLC.....	Ownership.....4.540	MetLife, Inc.....	N.....	
0241	MetLife.....			4247296			MetLife Servicios S.A. (Argentina).....	ARG.....	NIA.....	Compania Inversora MetLife S.A.....	Ownership.....19.130	MetLife, Inc.....	N.....	
0241	MetLife.....			4247296			MetLife Servicios S.A. (Argentina).....	ARG.....	NIA.....	MetLife Seguros S.A.....	Ownership.....79.880	MetLife, Inc.....	N.....	
0241	MetLife.....			4247296			MetLife Servicios S.A. (Argentina).....	ARG.....	NIA.....	Natiloportem Holdings, LLC.....	Ownership.....0.990	MetLife, Inc.....	N.....	
0241	MetLife.....		06-1597037..	2985727			MetLife Worldwide Holdings, LLC.....	DE.....	NIA.....	MetLife International Holdings, LLC.....	Ownership.....100.000	MetLife, Inc.....	N.....	
0241	MetLife.....			2704610			Best Market S.A. (Argentina).....	ARG.....	NIA.....	MetLife International Holdings, LLC.....	Ownership.....95.000	MetLife, Inc.....	N.....	
0241	MetLife.....			2704610			Best Market S.A. (Argentina).....	ARG.....	NIA.....	Natiloportem Holdings, LLC.....	Ownership.....5.000	MetLife, Inc.....	N.....	
0241	MetLife.....		AA-5344102.	3166411			PNB MetLife India Insurance Company Limited.	IND.....	IA.....	MetLife International Holdings, LLC.....	Ownership.....32.053	MetLife, Inc.....	N.....	
0241	MetLife.....			3373648			MetLife Administradora de Fondos Multipatrocinados Ltda. (Brazil)	BRA.....	NIA.....	MetLife International Holdings, LLC.....	Ownership.....100.000	MetLife, Inc.....	N.....	
0241	MetLife.....			3373648			MetLife Administradora de Fondos Multipatrocinados Ltda. (Brazil)	BRA.....	NIA.....	Natiloportem Holdings, LLC.....	Ownership.....MetLife, Inc.....	N.....		

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0241	MetLife.....			4249311			MetLife Mas, S.A. de C.V (Mexico).....	MEX.....	IA.....	MetLife International Holdings, LLC.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....			4249311			MetLife Mas, S.A. de C.V (Mexico).....	MEX.....	IA.....	International Technical and Advisory Services Limited (DE)	Ownership.....		MetLife, Inc.....	N.....	
0241	MetLife.....			4189846			MetLife Global Holdings Corporation S.A. de C.V. (Mexico)	MEX.....	NIA.....	MetLife International Holdings, LLC.....	Ownership.....	98.900	MetLife, Inc.....	N.....	
0241	MetLife.....			4189846			MetLife Global Holdings Corporation S.A. de C.V. (Mexico)	MEX.....	NIA.....	MetLife International Limited, LLC.....	Ownership.....	1.100	MetLife, Inc.....	N.....	
0241	MetLife.....		13-3047691..				Metropolitan Global Management, LLC.....	IRL.....	NIA.....	MetLife Global Holdings Corporation S.A. de C.V.	Management.....		MetLife, Inc.....	N.....	
0241	MetLife.....	AA-2730030.	3165740				MetLife Mexico Holding S. de R.L. de C.V.....	MEX.....	IA.....	Metropolitan Global Management , LLC.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	AA-2730030.	3165740				MetLife Mexico Holding S. de R.L. de C.V.....	MEX.....	IA.....	MetLife International Holdings, LLC.....	Ownership.....		MetLife, Inc.....	N.....	
0241	MetLife.....	AA-2730030.	3165740				MetLife Mexico S.A.....	MEX.....	IA.....	MetLife Mexico Holdings, S. de R.L. de C.V....	Ownership.....	.99.050	MetLife, Inc.....	N.....	
0241	MetLife.....	AA-2730030.	3165740				MetLife Mexico S.A.....	MEX.....	IA.....	MetLife International Holdings, LLC.....	Ownership.....	.0950	MetLife, Inc.....	N.....	
0241	MetLife.....			4241061			ML Capacitacion Comercial S.A. de C.V. (Mexico)	MEX.....	NIA.....	MetLife Mexico S.A.....	Ownership.....	.99.000	MetLife, Inc.....	N.....	
0241	MetLife.....			4241061			ML Capacitacion Comercial S.A. de C.V. (Mexico)	MEX.....	NIA.....	MetLife Mexico Servicios, S.A. de C.V.....	Ownership.....	1.000	MetLife, Inc.....	N.....	
0241	MetLife.....			3165795			MetLife Pensiones Mexico S.A.....	MEX.....	IA.....	MetLife Mexico Holdings, S. de R.L. de C.V....	Ownership.....	.97.513	MetLife, Inc.....	N.....	
0241	MetLife.....			3165795			MetLife Pensiones Mexico S.A.....	MEX.....	IA.....	MetLife International Holdings, LLC.....	Ownership.....	.2.488	MetLife, Inc.....	N.....	
0241	MetLife.....			3267390			MetLife Mexico Servicios S.A. de C.V.....	MEX.....	NIA.....	MetLife Mexico Holdings, S. de R.L. de C.V....	Ownership.....	.98.000	MetLife, Inc.....	N.....	
0241	MetLife.....			3267390			MetLife Mexico Servicios S.A. de C.V.....	MEX.....	NIA.....	MetLife International Holdings, LLC.....	Ownership.....	.2.000	MetLife, Inc.....	N.....	
0241	MetLife.....	AA-5420018.	3166288				MetLife Insurance Company of Korea, Limited..	KOR.....	IA.....	MetLife Mexico S.A.....	Ownership.....	.14.640	MetLife, Inc.....	N.....	
0241	MetLife.....	AA-5420018.	3166288				MetLife Insurance Company of Korea, Limited..	KOR.....	IA.....	Metropolitan Global Management , LLC.....	Ownership.....	.85.360	MetLife, Inc.....	N.....	
0241	MetLife.....						MetLife Financial Services, Co., Ltd. (South Korea)	KOR.....	NIA.....	MetLife Insurance Company of Korea, Limited	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....			4200880			MetLife Ireland Treasury d.a.c.....	IRL.....	NIA.....	MetLife Global Holdings Corporation S.A. de C.V.	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	AA-1930041.	1173714				MetLife Insurance Limited (Australia).....	AUS.....	IA.....	MetLife Ireland Treasury d.a.c.....	Ownership.....	.91.165	MetLife, Inc.....	N.....	
0241	MetLife.....	AA-1930041.	1173714				MetLife Insurance Limited (Australia).....	AUS.....	IA.....	MetLife Global Holdings Corporation S.A. de C.V.	Ownership.....	.8.835	MetLife, Inc.....	N.....	
0241	MetLife.....						The Direct Call Center PTY Limited (Australia).....	AUS.....	NIA.....	MetLife Insurance Limited (Australia).....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....			4239358			MetLife Investments PTY Limited (Australia)....	AUS.....	NIA.....	MetLife Insurance Limited (Australia).....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....			4239367			MetLife Insurance and Investment Trust (Australia)	AUS.....	NIA.....	MetLife Investments PTY Limited.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....			1173732			MetLife General Insurance Limited (Australia)...	AUS.....	IA.....	MetLife Ireland Treasury d.a.c.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....						MetLife EU Holding Company Limited (Ireland)	IRL.....	NIA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	100.000	MetLife, Inc.....	N.....	

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0241	MetLife.....			4255349			MetLife Life Insurance S.A. (Greece).....	GRC.....	IA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....100.000	MetLife, Inc.....	N.....	
0241	MetLife.....			AA-1780108.			MetLife Mutual Fund Company (Greece).....	GRC.....	NIA.....	MetLife Life Insurance Company S.A.....	Ownership.....90.000	MetLife, Inc.....	N.....	
0241	MetLife.....						MetLife Europe d.a.c.	IRL.....	IA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....100.000	MetLife, Inc.....	N.....	
0241	MetLife.....						MetLife Services EOOD (Bulgaria)	BGR.....	NIA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....100.000	MetLife, Inc.....	N.....	
0241	MetLife.....						MetLife Pension Trustees Limited (UK).....	GBR.....	IA.....	MetLife Europe d.a.c.	Ownership.....100.000	MetLife, Inc.....	N.....	
0241	MetLife.....		4258407				MetLife Solutions S.A.S. (France).....	FRA.....	NIA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....100.000	MetLife, Inc.....	N.....	
53.10	MetLife.....		4255246				Metropolitan Life Societate de Administrare a unui Fond de Pensii Administrat Privat S.A. (Romania)	ROU.....	IA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....99.990	MetLife, Inc.....	N.....	
	MetLife.....		4255246				Metropolitan Life Societate de Administrare a unui Fond de Pensii Administrat Privat S.A. (Romania)	ROU.....	IA.....	MetLife Services Sp. z o.o	Ownership.....0.010	MetLife, Inc.....	N.....	
	MetLife.....		4255198				MetLife Slovakia s.r.o. likvidacii.....	SVK.....	NIA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....99.956	MetLife, Inc.....	N.....	
	MetLife.....		4255198				MetLife Slovakia s.r.o. likvidacii.....	SVK.....	NIA.....	International Technical and Advisory Services Limited (DE)	Ownership.....0.044	MetLife, Inc.....	N.....	
	MetLife.....						MetLife Services Cyprus Ltd.....	CYP.....	NIA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....100.000	MetLife, Inc.....	N.....	
	MetLife.....		4247335				MetLife Towarzystwo Ubezpieczen na Zycie i Reasekuracji S.A.	POL.....	IA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....100.000	MetLife, Inc.....	N.....	
	MetLife.....		4255264				MetLife Powszechnie Towarzystwo Emerytalne (Poland)	POL.....	NIA.....	MetLife Towarzystwo Ubezpieczen na Zycie i Reasekuracji S.A.	Ownership.....100.000	MetLife, Inc.....	N.....	
	MetLife.....		4251154				MetLife Towarzystwo Funduszy Inwestycyjnych S.A.	POL.....	IA.....	MetLife Towarzystwo Ubezpieczen na Zycie i Reasekuracji S.A.	Ownership.....100.000	MetLife, Inc.....	N.....	
	MetLife.....	AA-9640009.	4255255				Agenvita S.r.l. (Italy).....	ITA.....	IA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....100.000	MetLife, Inc.....	N.....	
	MetLife.....		4258331				MetLife Services, Sociedad Limitada (Spain).....	ESP.....	NIA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....100.000	MetLife, Inc.....	N.....	
0241	MetLife.....						MetLife Europe Insurance d.a.c	IRL.....	IA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....100.000	MetLife, Inc.....	N.....	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
53.11	MetLife.....			..4189864			MetLife Europe Services Limited (Ireland).....	IRL.....	NIA.....	MetLife EU Holding Company Limited (Ireland).....	Ownership.....100.000	MetLife, Inc.....		N.....
	MetLife.....			..3077272			MetLife Chile Inversiones Limitada.....	CHL.....	NIA.....	MetLife, Inc.....	Ownership.....72.351	MetLife, Inc.....		N.....
	MetLife.....			..3077272			MetLife Chile Inversiones Limitada.....	CHL.....	NIA.....	Inversiones MetLife Holdco Dos Limitada.....	Ownership.....2.767	MetLife, Inc.....		N.....
	MetLife.....			..3077272			MetLife Chile Inversiones Limitada.....	CHL.....	NIA.....	Natiloportem Holdings, LLC.....	Ownership.....		MetLife, Inc.....		N.....
	MetLife.....			..3077272			MetLife Chile Inversiones Limitada.....	CHL.....	NIA.....	American Life Insurance Company.....	Ownership.....24.882	MetLife, Inc.....		N.....
	MetLife.....	AA-2280000.	..3179774				MetLife Chile Seguros de Vida S.A.....	CHL.....	IA.....	MetLife Chile Inversiones Limitada.....	Ownership.....99.997	MetLife, Inc.....		N.....
	MetLife.....	AA-2280000.	..3179774				MetLife Chile Seguros de Vida S.A.....	CHL.....	IA.....	International Technical and Advisory Services Limited (DE)	Ownership.....0.003	MetLife, Inc.....		N.....
	MetLife.....						Inversiones MetLife Holdco Tres Limitada (Chile)	CHL.....	NIA.....	MetLife Chile Inversiones Limitada.....	Ownership.....97.130	MetLife, Inc.....		N.....
	MetLife.....						Inversiones MetLife Holdco Tres Limitada (Chile)	CHL.....	NIA.....	Inversiones MetLife Holdco Dos Limitada.....	Ownership.....2.870	MetLife, Inc.....		N.....
	MetLife.....					Santiago Stock Exchange (SSE)	AFP Provida S.A. (Chile)	CHL.....	NIA.....	MetLife Chile Inversiones Limitada.....	Ownership.....10.922	MetLife, Inc.....		N.....
	MetLife.....					Santiago Stock Exchange (SSE)	AFP Provida S.A. (Chile)	CHL.....	NIA.....	Inversiones MetLife Holdco Tres Limitada.....	Ownership.....42.382	MetLife, Inc.....		N.....
	MetLife.....					Santiago Stock Exchange (SSE)	AFP Provida S.A. (Chile)	CHL.....	NIA.....	Inversiones MetLife Holdco Dos Limitada.....	Ownership.....42.382	MetLife, Inc.....		N.....
	MetLife.....						MetLife Chile Administradora de Mutuos Hipotecarios S.A.	CHL.....	NIA.....	MetLife Chile Seguros de Vida S.A.....	Ownership.....99.900	MetLife, Inc.....		N.....
	MetLife.....			..4255282			MetLife Chile Administradora de Mutuos Hipotecarios S.A.	CHL.....	NIA.....	MetLife Chile Inversiones Limitada.....	Ownership.....0.100	MetLife, Inc.....		N.....
	MetLife.....			..4255282			Provida Internacional S.A. (Chile)	CHL.....	NIA.....	AFP Provida S.A.....	Ownership.....99.990	MetLife, Inc.....		N.....
	MetLife.....			..4255282			Provida Internacional S.A. (Chile)	CHL.....	NIA.....	MetLife Chile Inversiones Limitada.....	Ownership.....0.010	MetLife, Inc.....		N.....
	MetLife.....						AFP Genesis Administradora de Fondos y Fideicomisos S.A. (Ecuador)	ECU.....	NIA.....	Provida Internacional S.A.	Ownership.....99.900	MetLife, Inc.....		N.....
	MetLife.....						AFP Genesis Administradora de Fondos y Fideicomisos S.A. (Ecuador)	ECU.....	NIA.....	MetLife Chile Inversiones Limitada.....	Ownership.....0.100	MetLife, Inc.....		N.....
	MetLife.....						MetLife Chile Seguros Generales S.A. (Chile).....	CHL.....	IA.....	MetLife Chile Inversiones Limitada.....	Ownership.....99.990	MetLife, Inc.....		N.....
	MetLife.....						MetLife Chile Seguros Generales S.A. (Chile).....	CHL.....	IA.....	Inversiones MetLife Holdco Dos Limitada.....	Ownership.....0.010	MetLife, Inc.....		N.....
	MetLife.....	82-2405817..					MetLife Investment Management Holdings, LLC	DE.....	NIA.....	MetLife, Inc.....	Ownership.....100.000	MetLife, Inc.....		N.....
	MetLife.....	82-3238385..					MetLife Real Estate Lending LLC.....	DE.....	NIA.....	MetLife Investment Management Holdings, LLC	Ownership.....100.000	MetLife, Inc.....		N.....

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

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5312	MetLife.....		82-2405817..			ML Venture 1 Servicer, LLC.....	DE.....	NIA.....	MetLife Investment Management Holdings, LLC	Ownership.....100.000	MetLife, Inc.....		N.....	
	MetLife.....					ML Venture 1 Manager, S. de R.L. de C.V. (Mexico)	MEX.....	NIA.....	MetLife Investment Management Holdings, LLC	Ownership.....99.900	MetLife, Inc.....		N.....	
	MetLife.....					ML Venture 1 Manager, S. de R.L. de C.V. (Mexico)	MEX.....	NIA.....	MetLife Investment Management Holdings (Ireland) Limited (Ireland)	Ownership.....0.100	MetLife, Inc.....		N.....	
	MetLife.....					MetLife Investment Management, LLC.....	DE.....	NIA.....	MetLife Investment Management Holdings, LLC	Ownership.....100.000	MetLife, Inc.....		N.....	
	MetLife.....					MetLife Japan US Equity Fund LP.....	DE.....	NIA.....	MetLife Japan US Equity Fund GP LLC.....	Management.....		MetLife, Inc.....		N.....	
	MetLife.....		84-5131590..			MREF 425 MKT, LLC.....	DE.....	NIA.....	MetLife Japan US Equity Fund LP.....	Ownership.....100.000	MetLife, Inc.....		N.....	
	MetLife.....		38-3853223..			MIM I LLC.....	PA.....	NIA.....	MetLife Investment Management, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....	
	MetLife.....		26-0333595..			MIM EMD GP, LLC.....	DE.....	NIA.....	MetLife Investment Management, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....	
	MetLife.....		85-4233349..			MetLife Emerging Market Debt Blend Fund (Insurance Rated), L.P.	DE.....	NIA.....	MIM EMD GP, LLC.....	Management.....		MetLife, Inc.....		N.....	
	MetLife.....					MLIA SBAF Manager, LLC (DE).....	DE.....	NIA.....	MetLife Investment Management, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....	
	MetLife.....		82-2405817..			MLIA SBAF Colony Manager, LLC (DE).....	DE.....	NIA.....	MetLife Investment Management, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....	
	MetLife.....					MetLife Middle Market Private Debt GP, LLC (DE)	DE.....	NIA.....	MetLife Investment Management, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....	
	MetLife.....					MetLife Middle Market Private Debt Fund, LP (DE)	DE.....	NIA.....	MetLife Middle Market Private Debt GP, LLC (DE)	Management.....		MetLife, Inc.....		N.....	
	MetLife.....					MetLife Middle Market Private Debt Parallel GP, LLC (DE)	DE.....	NIA.....	MetLife Investment Management, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....	
	MetLife.....					MetLife Middle Market Private Debt Parallel Fund, LP	CYM.....	NIA.....	MetLife Middle Market Private Debt Parallel GP, LLC (DE)	Management.....		MetLife, Inc.....		N.....	
	MetLife.....					MLIA Manager I, LLC (DE).....	DE.....	NIA.....	MetLife Investment Management, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....	
	MetLife.....					ML Bellevue Manager, LLC.....	DE.....	NIA.....	MetLife Investment Management, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....	
	MetLife.....		13-4075851..			ML-URS Port Chester SC Manager, LLC.....	DE.....	NIA.....	MetLife Investment Management, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....	
	MetLife.....					MetLife Core Property Fund GP, LLC	DE.....	NIA.....	MetLife Investment Management, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....	
	MetLife.....					MetLife International PE Fund I, LP.....	CYM.....	NIA.....	MetLife Alternatives GP, LLC.....	Management.....		MetLife, Inc.....		N.....	
	MetLife.....					MetLife Alternatives GP, LLC.....	DE.....	NIA.....	MetLife Investment Management, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....	
	MetLife.....		98-1150291..			MetLife International HF Partners, LP.....	CYM.....	NIA.....	MetLife Alternatives GP, LLC.....	Management.....		MetLife, Inc.....		N.....	
	MetLife.....		98-1162663..			MetLife International PE Fund II, LP.....	CYM.....	NIA.....	MetLife Alternatives GP, LLC.....	Management.....		MetLife, Inc.....		N.....	
	MetLife.....		98-1226825..			MetLife International PE Fund III, LP.....	CYM.....	NIA.....	MetLife Alternatives GP, LLC.....	Management.....		MetLife, Inc.....		N.....	
	MetLife.....		98-1277596..			MetLife International PE Fund IV, LP.....	CYM.....	NIA.....	MetLife Alternatives GP, LLC.....	Management.....		MetLife, Inc.....		N.....	
	MetLife.....		98-1339546..			MetLife International PE Fund V, LP.....	CYM.....	NIA.....	MetLife Alternatives GP, LLC.....	Management.....		MetLife, Inc.....		N.....	
	MetLife.....		98-1396743..			MetLife International PE Fund VI, LP.....	CYM.....	NIA.....	MetLife Alternatives GP, LLC.....	Management.....		MetLife, Inc.....		N.....	

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0241	MetLife.....	98-1515673..					MetLife International PE Fund VII, LP.....	CYM.....	NIA.....	MetLife Alternatives GP, LLC.....	Management.....		MetLife, Inc.....		N.....
0241	MetLife.....						MetLife Loan Asset Management, LLC.....	DE.....	NIA.....	MetLife Investment Management, LLC.....	Ownership.....	100.000	MetLife, Inc.....		N.....
0241	MetLife.....	82-2405817..					MLIA Park Tower Manager, LLC.....	DE.....	NIA.....	MetLife Investment Management, LLC.....	Ownership.....	100.000	MetLife, Inc.....		N.....
0241	MetLife.....	46-4140926..					MIM Property Management, LLC.....	DE.....	NIA.....	MetLife Investment Management, LLC.....	Ownership.....	100.000	MetLife, Inc.....		N.....
0241	MetLife.....						MetLife Japan US Equity Fund GP LLC.....	DE.....	NIA.....	MetLife Investment Management, LLC.....	Ownership.....	100.000	MetLife, Inc.....		N.....
0241	MetLife.....						MIM MetWest International Manager, LLC.....	DE.....	NIA.....	MetLife Investment Management, LLC.....	Ownership.....	100.000	MetLife, Inc.....		N.....
0241	MetLife.....						MIM ML-AI Venture 5 Manager, LLC.....	DE.....	NIA.....	MetLife Investment Management, LLC.....	Ownership.....	100.000	MetLife, Inc.....		N.....
0241	MetLife.....						MIM Clal General Partner, LLC.....	DE.....	NIA.....	MetLife Investment Management, LLC.....	Ownership.....	100.000	MetLife, Inc.....		N.....
0241	MetLife.....						MIM Third Army Industrial Manager, LLC.....	DE.....	NIA.....	MetLife Investment Management, LLC.....	Ownership.....	100.000	MetLife, Inc.....		N.....
0241	MetLife.....						MetLife 425 MKT Manager, LLC.....	DE.....	NIA.....	MetLife Investment Management, LLC.....	Ownership.....	100.000	MetLife, Inc.....		N.....
0241	MetLife.....						MetLife Japan US Equity Owners (Blocker) LLC	DE.....	NIA.....	MetLife Insurance K.K. (Japan).....	Ownership.....	100.000	MetLife, Inc.....		N.....
0241	MetLife.....						MIM Property Management of Georgia 1, LLC..	DE.....	NIA.....	MIM Property Management, LLC.....	Ownership.....	100.000	MetLife, Inc.....		N.....
0241	MetLife.....	80-0946518..					MetLife Core Property Fund, LP	DE.....	NIA.....	MetLife Core Property Fund GP, LLC	Management.....		MetLife, Inc.....		N.....
0241	MetLife.....	80-0947139..					MetLife Core Property REIT, LLC	DE.....	NIA.....	MetLife Core Property Fund, LP	Ownership.....	100.000	MetLife, Inc.....		N.....
0241	MetLife.....	46-3934926..					MetLife Core Property Holdings, LLC	DE.....	NIA.....	MetLife Core Property REIT, LLC	Ownership.....	100.000	MetLife, Inc.....		N.....
0241	MetLife.....	80-0947139..					MCP Property Management LLC	DE.....	NIA.....	MetLife Core Property Holdings, LLC	Management.....		MetLife, Inc.....		N.....
0241	MetLife.....						MetLife Core Property TRS, LLC	DE.....	NIA.....	MetLife Core Property Holdings, LLC	Management.....		MetLife, Inc.....		N.....
0241	MetLife.....						MCP Common Desk TRS, LLC.....	DE.....	NIA.....	MetLife Core Property TRS, LLC (DE).....	Ownership.....	100.000	MetLife, Inc.....		N.....
0241	MetLife.....	47-1946750..					60 11th Street, LLC	DE.....	NIA.....	MCP 60 11th Street Member, LLC.....	Ownership.....	100.000	MetLife, Inc.....		N.....
0241	MetLife.....						MCP Hub 1 Property, LLC	DE.....	NIA.....	MCP Hub I, LLC.....	Ownership.....	100.000	MetLife, Inc.....		N.....
0241	MetLife.....						Des Moines Creek Business Park Phase II, LLC	DE.....	NIA.....	MetLife Core Property Holdings, LLC	Ownership.....	100.000	MetLife, Inc.....		N.....
0241	MetLife.....	80-0947139..					MCP One Westside, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC	Ownership.....	100.000	MetLife, Inc.....		N.....
0241	MetLife.....	46-4032606..					MCP 100 Congress Member, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC	Ownership.....	100.000	MetLife, Inc.....		N.....
0241	MetLife.....						MCP 1500 Michael, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC	Ownership.....	100.000	MetLife, Inc.....		N.....
0241	MetLife.....	46-4012463..					MCP 1900 McKinney, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC	Ownership.....	100.000	MetLife, Inc.....		N.....
0241	MetLife.....						MCP 2 Ames One, LLC.....	DE.....	NIA.....	MCP 2 Ames, LLC.....	Management.....		MetLife, Inc.....		N.....
0241	MetLife.....						MCP 2 Ames Owner, LLC	DE.....	NIA.....	MCP 2 Ames, LLC.....	Management.....		MetLife, Inc.....		N.....
0241	MetLife.....	47-5525469..					MCP 2 Ames Two, LLC.....	DE.....	NIA.....	MCP 2 Ames, LLC.....	Ownership.....	100.000	MetLife, Inc.....		N.....
0241	MetLife.....	82-2695637..					MCP 2 Ames, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC	Ownership.....	100.000	MetLife, Inc.....		N.....
0241	MetLife.....						MCP 220 York, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC	Ownership.....	100.000	MetLife, Inc.....		N.....
0241	MetLife.....						MCP 22745 & 22755 Relocation Drive, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC	Ownership.....	100.000	MetLife, Inc.....		N.....
0241	MetLife.....						MCP 249 Industrial Business Park Member, LLC	DE.....	NIA.....	MetLife Core Property Holdings, LLC	Ownership.....	100.000	MetLife, Inc.....		N.....
0241	MetLife.....	47-1279384..					MCP 3040 Post Oak, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC	Ownership.....	100.000	MetLife, Inc.....		N.....

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1	2	3	4	5	6	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? * (Y/N)	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK										
0241	MetLife.....	83-2471234..					MCP 350 Rohlwing, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....						MCP 4600 South Syracuse, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....	46-4043244..					MCP 550 West Washington, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....	47-2080224..					MCP 60 11th Street Member, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....	46-4009393..					MCP 7 Riverway, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....	47-3463114..					MCP 9020 Murphy Road, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....						MCP 93 Red River Member, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....	81-0993429..					MCP Alley24 East, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....	46-3935124..					MCP Ashton South End, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....	82-2161491..					MCP Block 23 Member, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....						MCP Bradford, LLC	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....	47-4801287..					MCP Buford Logistics Center 2 Member, LLC...	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....						MCP Buford Logistics Center Bldg B, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....						MCP Burnside Member, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....						MCP Center Avenue Industrial Member, LLC...	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....						MCP Clawitter Innovation Member, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....						MCP Denver Pavilions Member, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....	80-0947139..					MCP Dillon, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Management.....		MetLife, Inc.....		N.....
0241	MetLife.....	80-0947139..					MCP Dillon Residential, LLC, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Management.....		MetLife, Inc.....		N.....
0241	MetLife.....	46-4024112..					MCP EnV Chicago, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....						MCP Fife Enterprise Center, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....						Fife Enterprise Center Venture, LLC.....	DE.....	NIA.....	MCP Fife Enterprise Center, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....						MCP Frisco Office, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....						MCP Grapevine, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....	80-0947139..					MCP Highland Park Lender, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....						MCP Hub I, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....	46-4009454..					MCP Lodge At Lakecrest, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....	83-1015971..					MCP MA Property REIT, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....	47-2338963..					MCP Magnolia Park Member, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....	46-4012567..					MCP Main Street Village, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
							MCP Mountain Technology Center Member TRS, LLC	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....						MCP Northyards Holdco, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....	81-1655046..					MCP Northyards Master Lessee, LLC	DE.....	NIA.....	MCP Northyards Holdco, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....	81-1500869..					MCP Northyards Owner, LLC	DE.....	NIA.....	MCP Northyards Holdco, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
0241	MetLife.....	46-4054412..					MCP Onyx, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....
							MCP Paragon Point, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? * (Y/N)	16
0241	MetLife.....	47-1567737..				MCP Plaza at Legacy, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....	...100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					MCP Seattle Gateway Industrial 1, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....	...100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					MCP Seattle Gateway Industrial II, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....	...100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					MCP Seventh and Osborn MF Member, LLC....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....	...100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					MCP Seventh and Osborn Retail Member, LLC	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....	...100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					High Street Seventh and Osborn Apartments, LLC	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....	...100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					Seventh and Osborn MF Venture, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....	...100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					MCP Shakopee, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....	...100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					MCP Sleepy Hollow Member, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....	...100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	46-4075562..				MCP SoCal Industrial - Anaheim, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....	...100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	46-4388617..				MCP SoCal Industrial – Bernardo, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....	...100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	46-4075259..				MCP SoCal Industrial - Canyon, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....	...100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	46-4100416..				MCP SoCal Industrial – Concourse, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....	...100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	46-4064679..				MCP SoCal Industrial – Fullerton, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....	...100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	46-4088528..				MCP SoCal Industrial – Kellwood, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....	...100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	46-4111195..				MCP SoCal Industrial – LAX, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....	...100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	46-4054257..				MCP SoCal Industrial – Loker, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....	...100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	46-411426..				MCP SoCal Industrial – Redondo, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....	...100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	46-4100363..				MCP SoCal Industrial – Springdale, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....	...100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					MCP Stateline, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....	...100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	46-4023987..				MCP The Palms at Doral, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....	...100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	47-4062730..				MCP Trimble Campus, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....	...100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					MCP Union Row, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....	...100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					MCP Valley Forge One, LLC	DE.....	NIA.....	MCP Valley Forge, LLC.....	Management.....		MetLife, Inc.....		N.....	
0241	MetLife.....					MCP Valley Forge Owner, LLC.....	DE.....	NIA.....	MCP Valley Forge, LLC.....	Management.....		MetLife, Inc.....		N.....	
0241	MetLife.....					MCP Valley Forge Two, LLC	DE.....	NIA.....	MCP Valley Forge, LLC.....	Ownership.....	...100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					MCP Valley Forge, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....	...100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					MCP Vance Jackson, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....	...100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					MCP Vineyard Avenue Member, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....	...100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	47-1967401..				MCP VOA I & III, LLC	DE.....	NIA.....	MCP VOA Holdings, LLC.....	Ownership.....	...100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	47-1975006..				MCP VOA Holdings, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....	...100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	47-1966785..				MCP VOA II, LLC	DE.....	NIA.....	MCP VOA Holdings, LLC.....	Ownership.....	...100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	46-4032507..				MCP Waterford Atrium, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....	...100.000	MetLife, Inc.....		N.....	
0241	MetLife.....	83-2524541..				MCP Wellington, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....	...100.000	MetLife, Inc.....		N.....	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? *	
0241	MetLife.....					MCP West Broad Marketplace, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					MCP-English Village, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					MCPF – Needham, LLC	DE.....	NIA.....	MCP MA Property REIT, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					MCPF Acquisition, LLC.....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		83-1015971..			MCPF Foxborough, LLC	DE.....	NIA.....	MCP MA Property REIT, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					MetLife Senior Direct Lending GP, LLC.....	DE.....	NIA.....	MetLife Investment Management, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					MetLife Senior Direct Lending Fund, LP	CYM.....	NIA.....	MetLife Senior Direct Lending GP, LLC.....	Management.....		MetLife, Inc.....		N.....	
0241	MetLife.....					MLJ US Feeder LLC.....	DE.....	NIA.....	MetLife Senior Direct Lending GP, LLC.....	Management.....		MetLife, Inc.....		N.....	
0241	MetLife.....					MetLife Senior Direct Lending Finco, LLC	DE.....	NIA.....	MetLife Senior Direct Lending Fund GP, LLC..	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					MetLife Senior Direct Lending Holdings, LP	DE.....	NIA.....	MetLife Senior Direct Lending Finco, LLC	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		13-4075851..			MetLife Commercial Mortgage Income Fund GP, LLC	DE.....	NIA.....	MetLife Investment Management, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		47-2630137..			MetLife Commercial Mortgage Income Fund, LP	DE.....	NIA.....	MetLife Commercial Mortgage Income Fund GP, LLC	Management.....		MetLife, Inc.....		N.....	
0241	MetLife.....		47-2688528..			MetLife Commercial Mortgage REIT, LLC.....	DE.....	NIA.....	MetLife Commercial Mortgage Income Fund, LP	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		47-2703778..			MetLife Commercial Mortgage Originator, LLC..	DE.....	NIA.....	MetLife Commercial Mortgage REIT, LLC.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		47-5495603..			MCMIF Holdco I, LLC.....	DE.....	NIA.....	MetLife Commercial Mortgage Originator, LLC	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....					MCMIF Holdco II, LLC.....	DE.....	NIA.....	MetLife Commercial Mortgage Originator, LLC	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		81-0706365..			Versant Health, Inc.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		81-0711451..			Versant Health Holdco, Inc.....	DE.....	NIA.....	Versant Health, Inc.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		80-0769466..			Versant Health Consolidations Corp.....	DE.....	NIA.....	Versant Health Holdco, Inc.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		82-3220801..			WDV Acquisition Corp.....	DE.....	NIA.....	Versant Health Consolidations Corp.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		20-8963174..			Superior Vision Holdings, Inc.....	DE.....	NIA.....	Versant Health Consolidations Corp.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		51-0418587..			Block Vision Holdings Corporation.....	DE.....	NIA.....	Versant Health Consolidations Corp.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		11-3051991..			Davis Vision, Inc.....	NY.....	NIA.....	WDV Acquisition Corp.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		11-2958041..			DavisVision IPA, Inc.....	NY.....	NIA.....	Davis Vision, Inc.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		84-1800280..			Versant Health Lab, LLC.....	DE.....	NIA.....	Davis Vision, Inc.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		46-5001007..			Superior Procurement, Inc.	DE.....	NIA.....	Superior Vision Holdings, Inc.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		13-3741352..			Superior Vision Services, Inc.....	DE.....	NIA.....	Superior Vision Holdings, Inc.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		86-0757439..			Superior Vision Insurance, Inc.....	AZ.....	IA.....	Superior Vision Services, Inc.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		11-3391532..			Vision Twenty-One Managed Eye Care IPA, Inc.	NY.....	NIA.....	Block Vision Holdings Corporation.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		39-1736329..			Superior Vision Insurance Plan of Wisconsin, Inc.	WI.....	IA.....	Block Vision Holdings Corporation.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		59-2749609..			Vision 21 Physician Practice Management Company	FL.....	NIA.....	Block Vision Holdings Corporation.....	Ownership.....100.000	MetLife, Inc.....		N.....	

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? * (Y/N)	16
0241	MetLife.....		22-2512390..			Superior Vision Benefit Management, Inc.....	NJ.....	NIA.....	Block Vision Holdings Corporation.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		59-3203060..			Vision 21 Managed Eye Care of Tampa Bay, Inc.	FL.....	NIA.....	Superior Vision Benefit Management, Inc.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		75-2631278..			Block Vision of Texas, Inc.	TX.....	IA.....	Superior Vision Benefit Management, Inc.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		22-3343185..			UVC Independent Practice Association, Inc.....	NY.....	NIA.....	Superior Vision Benefit Management, Inc.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		52-1618385..			MEC Health Care, Inc.....	MD.....	NIA.....	Superior Vision Benefit Management, Inc.....	Ownership.....100.000	MetLife, Inc.....		N.....	
0241	MetLife.....		20-5580363..			Superior Vision of New Jersey, Inc.....	NJ.....	IA.....	Superior Vision Benefit Management, Inc.....	Ownership.....100.000	MetLife, Inc.....		N.....	

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 * Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	11	12	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
Affiliated Transactions												
65978.....	13-4075851.....	MetLife, Inc.....	4,290,000,000	(322,555,888)	(2,057,988,603)		103,116,074		57,045,196		2,069,616,779	
	13-5581829.....	Metropolitan Life Insurance Company.....	(2,698,110,000)	(710,649,766)	(3,083,291,378)		(2,412,963,092)	143,251,298	252,370,101	(8,509,392,837)	(13,721,538,391)	
	20-2985998.....	500 Grant Street GP, LLC.....		(155,000)						(155,000)		
	90-0703980.....	MLIC CB Holdings LLC.....		(57,712)						(57,712)		
	13-5581829.....	ML Clal Member, LLC		72,633,742						.72,633,742		
		MetLife Private Equity Holdings, LLC.....		(25,000,000)						(25,000,000)		
	13-5581829.....	1001 Properties, LLC.....		9,000						9,000		
	26-0291767.....	6104 Hollywood, LLC.....		36,634						36,634		
		The Building at 575 Fifth Avenue Mezzanine LLC.....		8,536,484						8,536,484		
		The Building at 575 Fifth Retail Holding LLC.....		1,147,652						1,147,652		
	47-3741955.....	ML Mililani Member, LLC.....		(1,280,402)						(1,280,402)		
	47-5228317.....	MCPP Owners, LLC.....		31,942,191						31,942,191		
	20-3700390.....	Viridian Miracle Mile, LLC.....		(34,091)						(34,091)		
	13-5581829.....	Met 1065 Hotel, LLC.....		1,965,560						1,965,560		
		ML Bellevue Member, LLC.....		62,409,033						62,409,033		
	13-3619870.....	23rd Street Investments, Inc.....		(1,801,985)			338,832			(1,463,153)		
	06-1193029.....	MetLife Capital Credit L.P.....		(29,123,762)						(29,123,762)		
	91-1273824.....	MetLife Capital, Limited Partnership.....		(149,272,787)						(149,272,787)		
		Long Island Solar Farm, LLC.....		(4,309,655)						(4,298,103)	(8,607,758)	
	43-1822723.....	Missouri Reinsurance, Inc.....		22,164,263			(3,695,715)	645,192		19,113,740	(730,785,434)	
	13-3237278.....	MetLife Holdings, Inc.....					118			118		
	13-3237275.....	MetLife Credit Corp.....	5,597,189				3,114,959		(5,396,112)	3,316,036		
	13-3237277.....	MetLife Funding, Inc.....					(75,568)			(75,568)		
	46-5563450.....	Buford Logistics Center, LLC.....		16,337						16,337		
	47-5505232.....	Park Tower REIT, Inc.....					(54,478,974)			(54,478,974)		
	81-1408328.....	Park Tower JV Member, LLC		(22,016,979)						(22,016,979)		
	81-3382498.....	MetLife Chino Member, LLC.....		(499,620)						(499,620)		
	13-5581829.....	MetLife Boro Station Member, LLC.....		(1,049,432)						(1,049,432)		
	83-2270141.....	MMP Owners, LLC.....		(4,533,214)						(4,533,214)		
	13-5581829.....	MetLife 8280 Member, LLC.....		(660,998)						(660,998)		
		MC Portfolio JV Member, LLC.....		2,453,540						2,453,540		
	13-5581829.....	MMP Cedar Street Owner, LLC.....		150,758						150,758		
	13-5581829.....	MMP South Park Owner, LLC.....		(19,226)						(19,226)		
	13-5581829.....	MMP Olivian Owner, LLC.....		(6,081,137)						(6,081,137)		
		ML Block 40, LLC.....		(13,369,376)						(13,369,376)		
		MetLife Japan US Equity Owners LLC.....		62,883,886						62,883,886		
	13-3170235.....	Metropolitan Tower Realty Company, Inc.....		(96,414,476)			828,480			(95,585,996)		
		Midtown Heights, LLC.....		(70,000)						(70,000)		
	43-6026902.....	White Oak Royalty Company.....					(227,379)			(227,379)		
		MLIC Asset Holdings LLC.....		(1,843,529)						(1,843,529)		
	22-2375428.....	Transmountain Land & Livestock Company.....	(390,000)				(2,907)			(392,907)		

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	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
34-1650967.		MetLife Legal Plans, Inc.....	(131,000,000)				125,349					(130,874,651)
		Bequest, Inc.....					.942,711					.942,711
13-4047186.		MetLife Tower Resources Group, Inc.....					(61,123)					(61,123)
		St. James Fleet Investments Two Limited.....	(2,500,000)									(2,500,000)
		ML Swan GP, LLC.....		(346,423)								(346,423)
		ML Dolphin GP, LLC.....		(796,423)								(796,423)
82-4889675.		ML Southlands Member, LLC.....		(373,296)								(373,296)
82-4019470.		ML Cerritos TC Member, LLC.....		(859,500)								(859,500)
82-5351346.		ML Sloan's Lake Member, LLC.....		3,641								3,641
		ML Sentinel Square Member, LLC.....		140,441								140,441
		Haskell East Village, LLC.....		(7,558)								(7,558)
46-0803970.		MetLife CC Member, LLC.....		(11,700,000)								(11,700,000)
80-0821598.		Oconee Hotel Company, LLC.....		13,668,159								13,668,159
		Oconee Land Development Company, LLC.....		(24,490,792)								(24,490,792)
		Oconee Golf Company, LLC.....		(7,000,000)								(7,000,000)
		Oconee Marina Company, LLC.....		1,736,603								1,736,603
46-2460801.		MetLife 1201 TAB Member, LLC.....		(2,000,000)								(2,000,000)
46-2477278.		MetLife LHH Member, LLC.....		7,044,500								7,044,500
		MetLife Ashton Austin Owner, LLC.....		(6,167,552)								(6,167,552)
13-5581829.		MetLife Acoma Owner, LLC.....		(3,252,663)								(3,252,663)
		ML Matson Mills Member LLC.....		20,866,728								20,866,728
		ML 300 Third Member LLC.....		12,827,722								12,827,722
26-1762232.		Boulevard Residential, LLC.....		.270,000								.270,000
		MetLife Ontario Street Member, LLC		1,696,600								1,696,600
46-4158087.		MetLife 555 12th Member, LLC.....		(2,031,007)								(2,031,007)
82-3135079.		150 North Riverside PE Member, LLC.....		(15,390,000)								(15,390,000)
47-2085444.		ML-AI MetLife Member 2, LLC.....		(847,400)								(847,400)
		ML-AI MetLife Member 3, LLC.....		(2,481,150)								(2,481,150)
		ML-AI MetLife Member 4, LLC.....		(1,302,500)								(1,302,500)
82-2216412.		White Tract II, LLC.....		(3,825,610)								(3,825,610)
81-3382498.		MetLife ConSquare Member, LLC		9,222,672								9,222,672
13-5581829.		MetLife Member Solaire LLC.....		(31,917,368)								(31,917,368)
81-0770888.		MetLife Treat Towers Member, LLC.....		(289,220)								(289,220)
46-4283517.		MetLife Camino Ramon Member, LLC.....		(5,681,421)								(5,681,421)
46-4255167.		ML Terraces, LLC		4,536,766								4,536,766
46-4705809.		MetLife CB W/A, LLC.....		(333,932)								(333,932)
		Chestnut Flats Wind, LLC		(3,874,614)								(3,874,614)
46-4129811.		MetLife 425 MKT Member, LLC		(104,965,438)								(104,965,438)
13-5581829.		Southcreek Industrial Holdings. LLC.....		(518,977)								(518,977)
46-4229772.		MetLife THR Investor, LLC		4,832,990								4,832,990
13-5581829.		MCJV, LLC.....		20,000,000								.20,000,000
		MetLife OFC Member, LLC.....		(211,817)								(211,817)

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	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
47-1256270.		MetLife OBS Member, LLC		(9,002,111)								(9,002,111)
		LHCW Hotel Operating Company (2002) LLC.....		5,459,280								5,459,280
46-4584166.		ML Southmore, LLC		(3,120)								(3,120)
13-3759652.		MetLife HCMJV 1 LP, LLC.....		(12,999,980)								(12,999,980)
		MetLife International Holdings, LLC.....										574,132,320
		Natiloportem Holdings, LLC.....										(7,838)
		MM Global Operations Support Center, S.A. de C.V.....										6,016,182
		MetLife Asia Services Sdn. Bhd.....										4,316,305
		Metropolitan Life Seguros e Previdencia Privada S.A. (Brazil).....										2,001,887
AA-2730030.		MetLife Mexico S.A.....										(8,192,564)
		MetLife Pensiones Mexico S.A.....										(312,337)
		MetLife Mexico Servicios S.A. de C.V.....										(22,113)
AA-5420018		MetLife Insurance Company of Korea, Limited.....										3,107,756
AA-1930041		MetLife Insurance Limited (Australia).....										(943,048)
		MetLife Asia Limited (Hong Kong).....										(3,793,088)
		Metropolitan Life Insurance Company of Hong Kong Limited.....										(24,426,073)
		MetLife Planos Odontologicos Ltda. (Brazil).....										24,014,485
20-5894439.		MetLife Global, Inc.....										(360,650)
AA-2130012.		MetLife Seguros S.A. (Argentina).....										(5,590,963)
		Compania Inversora MetLife S.A. (Argentina).....										(506,036)
		MetLife Servicios S.A. (Argentina).....										(3,512,913)
AA-5324104.		MetLife Limited (Hong Kong).....										12,475
		Best Market S.A. (Argentina).....										(17,181,403)
		MetLife Seguros de Retiro S.A. (Argentina).....										(1,704,689)
		MetLife Administradora de Fondos Multipatrocinados Ltda. (Brazil).....										.44
26298.	13-2725441.	Metropolitan Property and Casualty Insurance Company.....	(180,597,189)	115,561	(22,448,732)							(175,878)
39950.	22-2342710.	Metropolitan General Insurance Company.....	(5,000,000)									1,213,676
40169.	05-0393243.	Metropolitan Casualty Insurance Company.....										(450,181,890)
25321.	23-1903575.	Metropolitan Direct Property and Casualty Insurance Company.....										290,742,159
22926.	36-1022580.	Economy Fire & Casualty Company.....	(20,000,000)									(228,054)
38067.	36-2027848.	Economy Preferred Insurance Company.....										(4,444,132)
40649.	36-3105737.	Economy Premier Assurance Company.....										(391,871)
95-3003951.		MetLife Auto & Home Insurance Agency, Inc.....										(47,703,247)
34339.	13-2915260.	Metropolitan Group Property and Casualty Insurance Company.....	(50,000,000)									(249,024)
13938.	75-2483187.	Metropolitan Lloyds Insurance Company of Texas.....										(29,776,267)
		Sino-US United MetLife Insurance Co. Ltd.....										(1,548,392)
97136.	13-3114906.	Metropolitan Tower Life Insurance Company.....		360,598,956	(1,161,303,200)							(118,647)
	38-4035918.	MetLife Assignment Company, Inc (DE).....										(165,527)
		PREFCO Fourteen Limited Partnership.....										(1,359,956)
		Plaza Drive Properties, LLC.....										(3,046,818)
	84-4913232.	ML Armature Member, LLC.....			15,296,327							(86,143,605)
		MetLife Chile Inversiones Limitada.....										2,613,474

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

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82-2405817.		MetLife Investment Management Holdings, LLC					2,894,687				2,894,687		
		MetLife Investment Management, LLC.....					380,843,374				380,843,374		
82-3238385.		MetLife Real Estate Lending LLC.....			5,066,947,175						5,066,947,175		
AA-2280000.		MetLife Chile Seguros de Vida S.A.....				(13,564,918)		(4,757,806)			(18,322,724)	1,696,178	
		AFP Provida S.A. (Chile)				(3,896,417)					(3,896,417)		
		MetLife Chile Seguros Generales S.A. (Chile).....				(50,359)					(50,359)		
52-1528581.		SafeGuard Health Enterprises, Inc.....					3,537,734				3,537,734		
14170.	33-0733552.	MetLife Health Plans, Inc.....					(63,100)				(63,100)		
95-2879515.		SafeGuard Health Plans, Inc. (CA).....					(2,821,942)				(2,821,942)		
79014.	33-0515751.	SafeHealth Life Insurance Company.....					112,158				112,158		
52009.	65-0073323.	SafeGuard Health Plans, Inc. (FL).....					(3,482,750)				(3,482,750)		
95051.	75-2046497.	SafeGuard Health Plans, Inc. (TX).....					(1,667,497)				(1,667,497)		
	98-1099650.	MetLife Global Benefits, Ltd.....					(1,350,786)		(5,189,212)			(6,539,998)	(712,434)
	36-3665871.	Cova Life Management Company.....					(6,513)					(6,513)	
	20-5707084.	MetLife Services and Solutions, LLC.....					2,696,217,294				2,696,217,294		
	22-3805708.	MetLife Solutions Pte. Ltd.....					.806,479				.806,479		
	13-3179826.	Newbury Insurance Company, Limited.....					(405,805)				(405,805)		
13626.	20-5819518.	MetLife Digital Ventures, Inc.....		1,800,000			176				1,800,176		
	26-6122204.	MetLife Reinsurance Company of Charleston.....		150,000,000	2,657,175		(4,041,434)		(264,362,419)			(115,746,678)	(12,077,130,456)
	55-0790010.	MetLife Capital Trust IV.....					15,947,704				51,410,100	.51,410,100	
		MetLife Group, Inc.....										15,947,704	
		MetLife Middle Market Private Debt Fund, LP (DE).....		19,190,902								19,190,902	
	47-2630137.	MetLife Commercial Mortgage Income Fund LP.....		192,662,911								192,662,911	
13092.	26-1511401.	MetLife Reinsurance Company of Vermont.....		755,888				6,541,636		14,809,703		.22,107,227	(1,374,375,776)
62634.	51-0104167.	Delaware American Life Insurance Company.....	(8,000,000)				(17,660,340)		10,885,877			(14,774,463)	(2,620,947)
	27-1206753.	MetLife Consumer Services, Inc.....					445,037					445,037	
	81-2253384.	MetLife Insurance Brokerage, Inc.....					37,768					37,768	
60690.	98-0000065.	American Life Insurance Company	284,702,979	(100,000,000)	238,807,356		(677,262,520)		.88,564,855		(104,178,000)	(269,365,330)	(130,659,367)
	AA-1580066.	MetLife Insurance K.K. (Japan).....	(542,703,054)		(569,065,331)		(115,092,067)		(1,877,520)		(250,000,000)		(1,478,737,972)
		Communication One Kabushiki Kaisha (Japan).....					.5,066,966					.5,066,966	
		MetLife Life Insurance Company (Egypt).....					(3,940,594)		(8,228,948)			(12,169,542)	28,443,187
	AA-1860015.	MetLife Emeklilik ve Hayat A.S. (Turkey).....					(3,272,092)		(8,671,477)			(11,943,569)	3,514,379
		MetLife Life Insurance S.A. (Greece).....					(1,118,528)		(888,504)			(2,007,032)	710,159
		MetLife Mutual Fund Company (Greece).....					(1,097,111)					(1,097,111)	
		PJSC MetLife (Ukraine).....					(1,364,256)		(883,609)			(2,247,865)	582,926
		MetLife Innovation Centre Limited.....					1,723,848					1,723,848	
51-0205283.		International Technical and Advisory Services Limited					(8,735)					(8,735)	
		ALICO Hellas Single Member Limited Liability Company (Greece).....					(14,978)					(14,978)	
		MetLife Asset Management Corp. (Japan).....					.55,286,407					.55,286,407	
		MetLife Mas, S.A. de C.V (Mexico).....					(238,100)					(238,100)	
		MetLife Seguros S.A. (Uruguay).....					(1,206,741)		(942,337)			(2,149,078)	213,041
		MetLife Colombia Seguros de Vida S.A. (Columbia).....					(4,372,071)		(292,866)			(4,664,937)	540,051

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

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		MetLife Latin America Asesorias e Inversiones Limitada (Chile).					4,574,816					4,574,816
		MetLife Investments Asia Limited (Hong Kong).					1,398,101					1,398,101
		MetLife Investments Limited (UK).					2,371,129					2,371,129
13-3919049.		Global Properties, Inc. (USA-Delaware).					2,404,733					2,404,733
82-3255634.		MetLife Global Holding Company I GmbH (Swiss).	(941,999,925)		(238,806,556)							(1,180,806,481)
AA-1780108		MetLife BL Feeder (Cayman), LP.		9,499,427								9,499,427
		MetLife Europe d.a.c.					(28,376,268)	(8,092,598)		(277,361)	(36,746,227)	2,000,088
		MetLife Pension Trustees Limited (UK).					(64,929)			277,361		212,432
		MetLife Innovation Centre Pte. Ltd.					1,882,412					1,882,412
		MetLife Reinsurance Company of Bermuda Ltd.					(6,183,430)		182,667			(6,000,763)
		Metropolitan Life Societate de Administrare a unui Fond de Pensii Admir					(21,065)					(21,065)
		Joint-Stock Company "MetLife Insurance Company" (Russia).					(2,888,820)	(461,673)				(3,350,493)
		MetLife Services Cyprus Ltd.					(93,379)					(93,379)
		MetLife Towarzystwo Ubezpieczen na Zycie i Reasekuracji S.A.					(6,516,343)					(6,516,343)
		MetLife Services Sp. z o.o.					5,085,994					5,085,994
		MetLife Powszechnie Towarzystwo Emerytalne (Poland).					(343,250)					(343,250)
		MetLife Towarzystwo Funduszy Inwestycyjnych S.A.					(1,643,340)					(1,643,340)
		MetLife Services, Sociedad Limitada (Spain).					(15,953)					(15,953)
		MetLife Europe Insurance d.a.c.					(2,019,566)	(40,624,067)				(42,643,633)
		MetLife Europe Services Limited (Ireland).					37,905,853					37,905,853
43-1906210.		MetLife Investors Distribution Company.					74,001,536					74,001,536
13-5581829.		MTU Hotel Owner, LLC		18,496,128								18,496,128
		ML-AI MetLife Member 5, LLC		21,276,896		(800)						21,276,896
		International Investment Holding Company Limited										(800)
81-0706365.		Versant Health Inc.										0
		ML One Bedminster, LLC		156,864,218		1,806,638,286						1,963,502,504
		MFA Financing Vehicle CTR1, LLC		516,310,026								516,310,026
9999999.	Control Totals.....		.0	.0	.0	.0	.0	.0	XXX	.0	.0	(55,021,910)

Pooling Information

NAIC Code	Name of Insurer
20-5894439	

Pooling %

NAIC Code	Name of Insurer
-----------	-----------------

Pooling %

Detailed Explanation

Stochastic calculation of reserves is done at the company level with assumptions specific to the company and different mixes of business of each company can produce different results. Therefore there are different reserves for the affiliated assuming/ceding companies that reinsure certain products' risks.

Annual Statement for the year 2020 of the Metropolitan Life Insurance Company
SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

MARCH FILING

1. Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?
2. Will the confidential Risk-Based Capital Report be filed with the NAIC by March 1?
3. Will the confidential Risk-Based Capital Report be filed with the state of domicile, if required, by March 1?
4. Will an actuarial opinion be filed by March 1?

Responses
YES
YES
YES
YES

APRIL FILING

5. Will Management's Discussion and Analysis be filed by April 1?
6. Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)
7. Will the Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)
8. Will the Supplemental Investment Risk Interrogatories be filed by April 1?

YES
YES
YES
YES

JUNE FILING

9. Will an audited financial report be filed by June 1?
10. Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?

YES
YES

AUGUST FILING

11. Will regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1?

YES

The following supplemental reports are required to be filed as part of your statement filing **if your company is engaged in the type of business covered by the supplement. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below.**

If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

MARCH FILING

12. Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)
13. Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?
14. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?
15. Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?
16. Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?
17. Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?
18. Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?
19. Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?
20. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?
21. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?
22. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?
23. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?
24. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?
25. Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?
26. Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?
27. Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?
28. Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?
29. Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?
30. Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?
31. Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?
32. Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?
33. Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?
34. Will the Workers' Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)
35. Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?
36. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?
37. Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?
38. Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?
39. Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?
40. Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?

APRIL FILING

41. Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?
42. Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?
43. Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)
44. Will the Accident and Health Policy Experience Exhibit be filed by April 1?
45. Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?
46. Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?
47. Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?
48. Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?
49. Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?
50. Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?
51. Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?
52. Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?

YES
YES
NO
YES
NO
NO
YES

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SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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AUGUST FILING

53. Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?

YES

EXPLANATIONS:

1.
2.
3.
4.
5.
6.
7.
8.
9.
10.
11.
12. The data for this supplement is not required to be filed.
13.
14. The data for this supplement is not required to be filed.
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20. The data for this supplement is not required to be filed.
21. The data for this supplement is not required to be filed.
22. The data for this supplement is not required to be filed.
23. The data for this supplement is not required to be filed.
24. The data for this supplement is not required to be filed.
25.
26.
27. The data for this supplement is not required to be filed.
28.

BAR CODE:



Lines 29 thru 32 are marked as strike through above, so there is nothing required for explanation or barcodes.

33. The data for this supplement is not required to be filed.



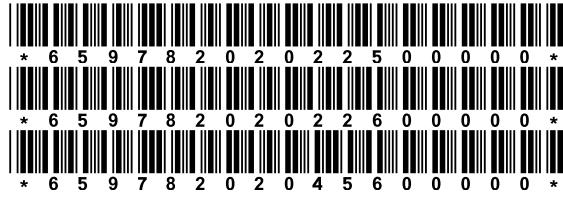
35. The data for this supplement is not required to be filed.



Annual Statement for the year 2020 of the **Metropolitan Life Insurance Company**
SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

38. The data for this supplement is not required to be filed.



39. The data for this supplement is not required to be filed.

40. The data for this supplement is not required to be filed.

41.

42.

43. The data for this supplement is not required to be filed.



44.

45. The data for this supplement is not required to be filed.



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Annual Statement for the year 2020 of the **Metropolitan Life Insurance Company**
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Administrative service fees due and accrued.....	20,834,199		.20,834,199	13,344,880
2505. Leasehold improvements.....	91,473,335	91,473,335	0	
2506. Prepaid real estate taxes and expenses.....	19,567,146	19,567,146	0	
2507. Discount on issuance of surplus note.....	4,386,437	4,386,437	0	
2508. Overfunding of company pension plan.....	4,081,611	4,081,611	0	
2597. Summary of remaining write-ins for Line 25.....	140,342,728	119,508,529	.20,834,199	13,344,880

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous.....	1,288,061,724	1,091,281,586
2505. FEGLI contingency reserve.....	736,973,928	1,082,018,014
2506. SGLI contingency reserve.....	617,661,473	522,506,825
2507. Legal contingency reserve.....	454,645,888	582,027,931
2508. Funding obligation for joint ventures.....	120,920,126	127,612,657
2509. Liability for real estate capital improvements.....	19,642,244	11,115,937
2510. Interest payable on group annuity pensions.....	10,089,747	.80,078,654
2511. FEGLI conversion pool funds.....	9,277,609	8,658,812
2512. Postretirement benefit liability.....	7,539,491	7,395,454
2513. Aviation reinsurance liability.....	3,671,000	3,794,000
2597. Summary of remaining write-ins for Line 25.....	3,268,483,230	3,516,489,870

Additional Write-ins for Summary of Operations:

	1 Current Year	2 Prior Year
08.304 Income from cross selling agreements.....	29,785,997	33,215,543
08.397 Summary of remaining write-ins for Line 8.3.....	29,785,997	33,215,543

Additional Write-ins for Summary of Operations:

	1 Current Year	2 Prior Year
2704. Miscellaneous.....	46,059,011	3,732,837
2797. Summary of remaining write-ins for Line 27.....	46,059,011	3,732,837

Additional Write-ins for Summary of Operations:

	1 Current Year	2 Prior Year
5304. Special Surplus for Affordable Care Act.....	0	.97,499,950
5305. Unassigned funds (surplus) transfer to special surplus fund.....	0	(97,499,950)
5397. Summary of remaining write-ins for Line 53.....	0	0

Additional Write-ins for Exhibit of Capital Gains (Losses):

	1 Realized Gain (Loss) on Sale 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)
0904. Miscellaneous gain/loss on investment securities.....	(4,175,884)	4,579,314	.403,430		(842,716)
0997. Summary of remaining write-ins for Line 9.....	(4,175,884)	4,579,314	.403,430	0	(842,716)

Additional Write-ins for Nonadmitted Assets:

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
2504. Discount on issuance of surplus note.....	4,386,437	4,792,685	.406,248
2505. Overfunding of company pension plan.....	4,081,611	4,964,416	.882,805
2597. Summary of remaining write-ins for Line 25.....	8,468,048	9,757,101	1,289,053

Additional Write-ins for Other Alien # 1:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for Other Alien # 2:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for Other Alien # 3:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for The State Of Alaska:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Annual Statement for the year 2020 of the **Metropolitan Life Insurance Company**
Overflow Page for Write-Ins

Additional Write-ins for The State Of Alabama:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for The State Of Arkansas:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for American Samoa:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for The State Of Arizona:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for The State Of California:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....	.50,358				.50,358
1397. Summary of remaining write-ins for Line 13.....	.50,358	.0	.0	.0	.50,358

Additional Write-ins for The State Of Canada:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for The State Of Colorado:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for The State Of Connecticut:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for The State Of District Of Columbia:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for The State Of Delaware:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for The State Of Florida:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for The State Of Georgia:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for Grand Total:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Annual Statement for the year 2020 of the **Metropolitan Life Insurance Company**
Overflow Page for Write-Ins

Additional Write-ins for Guam:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for The State Of Hawaii:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for The State Of Iowa:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for The State Of Idaho:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for The State Of Illinois:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for The State Of Indiana:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for The State Of Kansas:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....	.33,712				.33,712
1397. Summary of remaining write-ins for Line 13.....	.33,712	.0	.0	.0	.33,712

Additional Write-ins for The State Of Kentucky:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for The State Of Louisiana:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for The State Of Massachusetts:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for The State Of Maryland:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for The State Of Maine:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for The State Of Michigan:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

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Overflow Page for Write-Ins

Additional Write-ins for The State Of Minnesota:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for The State Of Missouri:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for The State Of Northern Mariana Islands:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for The State Of Mississippi:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....	1,500				1,500
1397. Summary of remaining write-ins for Line 13.....	1,500	.0	.0	.0	1,500

Additional Write-ins for The State Of Montana:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for The State Of North Carolina:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....	.600				.600
1397. Summary of remaining write-ins for Line 13.....	.600	.0	.0	.0	.600

Additional Write-ins for The State Of North Dakota:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for The State Of Nebraska:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for The State Of New Hampshire:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for The State Of New Jersey:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for The State Of New Mexico:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for The State Of Nevada:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for The State Of New York:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....		11,349			11,349
1397. Summary of remaining write-ins for Line 13.....	11,349	.0	.0	.0	11,349

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Overflow Page for Write-Ins

Additional Write-ins for The State Of Ohio:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for The State Of Oklahoma:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for The State Of Oregon:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for Other Alien Grand Total:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for The State Of Pennsylvania:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....	4,224				4,224
1397. Summary of remaining write-ins for Line 13.....	4,224	.0	.0	.0	4,224

Additional Write-ins for Puerto Rico:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....	13,716				13,716
1397. Summary of remaining write-ins for Line 13.....	13,716	.0	.0	.0	13,716

Additional Write-ins for The State Of Rhode Island:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for The State Of South Carolina:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for The State Of South Dakota:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for The State Of Tennessee:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for The State Of Texas:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	2,520	.0	.0	.0	2,520

Additional Write-ins for The State Of Utah:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for The State Of Virginia:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

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Overflow Page for Write-Ins

Additional Write-ins for U.S. Virgin Islands:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for The State Of Vermont:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for The State Of Washington:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for The State Of Wisconsin:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for The State Of West Virginia:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-ins for The State Of Wyoming:

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1304. Loss of eye or limb benefits.....					.0
1397. Summary of remaining write-ins for Line 13.....	.0	.0	.0	.0	.0

Additional Write-Ins for Schedule T:

States, Etc.	Active Status	Direct Business Only					
		Life Contracts		Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
		2 Life Insurance Premiums	3 Annuity Considerations				
9404. Policy Cash Values Used to Pay Premiums	XXX..	13,570,965				13,570,965	
9405. Internal Policy Exchanges	XXX..		11,817,545			11,817,545	
9406. Group Health Fund Deposits	XXX..					0	485,000
9497. Summary of remaining write-ins for line 94.....	XXX..	13,570,965	11,817,545	0	0	25,388,510	485,000

Overflow Page for Write-Ins**Additional Write-ins for Analysis of Operations - 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
08.304. Income from cross selling agreements.....	29,785,998	13,298,812		8,805,027	7,662,995	19,164			
08.397. Summary of remaining write-ins for Line 8.3.....	29,785,998	13,298,812	0	8,805,027	7,662,995	19,164	0	0	0

Additional Write-ins for Analysis of Operations - 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
2704. Miscellaneous.....	46,059,011	819,257	34,852,960	152,766	7,530	10,226,498			
2797. Summary of remaining write-ins for Line 27.....	46,059,011	819,257	34,852,960	152,766	7,530	10,226,498	0	0	0

Additional Write-ins for Analysis of Operations - Individual Life Insurance:

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life Insurance	6 Universal Life	7 Universal Life with Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c) N/A Fraternal	11 Other Individual Life	12 YRT Mortality Risk Only
08.304. Income from cross selling agreements.....	13,298,812		6,452,457	62,837		3,707,790	512,156		2,563,572			
08.397. Summary of remaining write-ins for Line 8.3.....	13,298,812	0	6,452,457	62,837	0	3,707,790	512,156	0	2,563,572	0	0	0

Additional Write-ins for Analysis of Operations - Individual Life Insurance:

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life Insurance	6 Universal Life	7 Universal Life with Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c) N/A Fraternal	11 Other Individual Life	12 YRT Mortality Risk Only
2704. Miscellaneous.....	819,257		813,564	338		5,244	.3		108			
2797. Summary of remaining write-ins for Line 27.....	819,257	0	813,564	338	0	5,244	.3	0	108	0	0	0

Additional Write-ins for Analysis of Operations - Group Insurance:

	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. Income from cross selling agreements.....	0								
08.397. Summary of remaining write-ins for Line 8.3.....	0	0	0	0	0	0	0	0	0

Additional Write-ins for Analysis of Operations - Group Insurance:

	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
2704. Miscellaneous.....	34,852,960		34,852,917	.14	.15	.14			
2797. Summary of remaining write-ins for Line 27.....	34,852,960	0	34,852,917	.14	.15	.14	0	0	0

Additional Write-ins for Analysis of Operations - Individual Annuities:

	1 Total	Deferred					6 Line Contingent payout (Immediate and Annuitizations)	7 Other Annuities
		2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities without Guarantees			
08.304. Income from cross selling agreements.....	8,805,026				8,797,152			7,874
08.397. Summary of remaining write-ins for Line 8.3.....	8,805,026	0	0	0	8,797,152	0		7,874

Additional Write-ins for Analysis of Operations - Individual Annuities:

	1 Total	Deferred					6 Line Contingent payout (Immediate and Annuitizations)	7 Other Annuities
		2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities without Guarantees			
2704. Miscellaneous.....	152,767	3,227			124,906		15	24,619
2797. Summary of remaining write-ins for Line 27.....	152,767	3,227	0	0	124,906	0	15	24,619

Overflow Page for Write-Ins**Additional Write-ins for Analysis of Operations - Group Annuities:**

	1 Total	2 Fixed Annuities	3 Indexed Annuities	Deferred		6 Life Contingent Payout (Immediate and Annuitizations)	7 Other
				4 Variable Annuities with Guarantees	5 Variable Annuities without Guarantees		
08.304. Income from cross selling agreements.....	7,662,995	3,109,992		4,553,003			
08.397. Summary of remaining write-ins for Line 8.3.....	7,662,995	3,109,992	0	4,553,003	0	0	0

Additional Write-ins for Analysis of Operations - Group Annuities:

	1 Total	2 Fixed Annuities	3 Indexed Annuities	Deferred		6 Life Contingent Payout (Immediate and Annuitizations)	7 Other
				4 Variable Annuities with Guarantees	5 Variable Annuities without Guarantees		
2704. Miscellaneous.....	7,531	7,494		(134)		151	20
2797. Summary of remaining write-ins for Line 27.....	7,531	7,494	0	(134)	0	151	20

Additional Write-ins for Analysis of Operations - Accident and Health:

	1 Total	Comprehensive		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
		2 Individual	3 Group										
08.304. Income from cross selling agreements.....	19,163					285					18,878		
08.397. Summary of remaining write-ins for Line 8.3.....	19,163	0	0	0	0	285	0	0	0	0	18,878	0	0

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14**Additional Write-ins for Analysis of Operations - Accident and Health:**

	1 Total	Comprehensive		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
		2 Individual	3 Group										
2704. Miscellaneous.....	10,226,498				35	214					134	267,632	9,958,483
2797. Summary of remaining write-ins for Line 27.....	10,226,498	0	0	0	35	214	0	0	0	0	134	267,632	9,958,483

Additional Write-ins for Schedule H:

	Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts											
			Non-Cancelable				Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other					
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
1104. Increase in Special Reserves.....	(641,984)	(0.0)	(641,984)	(0.0)	0.0		0.0		0.0		0.0		0.0		0.0		0.0	
1105. Agg Write ins for Misc Income.....	(15,838,790)	(0.2)	(16,935,468)	(0.2)	0.0		0.0		6,576	0.0	1,090,102	0.2	0.0		0.0		0.0	
1106. Other Deductions	0	0.0	0.0	0.0	0.0		0.0		0.0		0.0		0.0		0.0		0.0	
1197. Summary of remaining write-ins for Line 11.....	(16,480,774)	(0.2)	(17,577,452)	(0.2)	0.0		0.0		6,576	0.0	1,090,102	0.2	0.0		0.0		0.0	

Annual Statement for the year 2020 of the **Metropolitan Life Insurance Company**
SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	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.....	20,552,166,540	8.1	20,552,166,540		20,552,166,540	8.2
1.02 All Other Governments.....	2,013,582,234	0.8	2,013,582,234		2,013,582,234	0.8
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....	107,651,611	0.0	107,651,611		107,651,611	0.0
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....	427,901,742	0.2	427,901,742		427,901,742	0.2
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	22,687,371,193	9.0	22,687,371,193		22,687,371,193	9.0
1.06 Industrial and Miscellaneous.....	92,382,320,961	36.6	92,382,320,961		92,382,320,961	36.7
1.07 Hybrid Securities.....	476,001,084	0.2	476,001,084		476,001,084	0.2
1.08 Parent, Subsidiaries and Affiliates.....	2,021,427,015	0.8	2,021,427,015		2,021,427,015	0.8
1.09 SVO Identified Funds.....		0.0			0	0.0
1.10 Unaffiliated Bank Loans.....		5.351,413,055	5.351,413,055		5,351,413,055	2.1
1.11 Total Long-Term Bonds.....	146,019,835,435	57.9	146,019,835,435	0	146,019,835,435	58.0
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....	360,410,691	0.1	360,410,691		360,410,691	0.1
2.02 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
2.03 Total Preferred Stock.....	360,410,691	0.1	360,410,691	0	360,410,691	0.1
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	137,134,201	0.1	137,134,201		137,134,201	0.1
3.02 Industrial and Miscellaneous Other (Unaffiliated)	787,040,223	0.3	787,040,223		787,040,223	0.3
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other.....	573,580,309	0.2	422,267,513		422,267,513	0.2
3.05 Mutual Funds.....	294,380,292	0.1	294,380,292		294,380,292	0.1
3.06 Unit Investment Trusts.....		0.0			0	0.0
3.07 Closed-End Funds.....		0.0			0	0.0
3.08 Total Common Stocks.....	1,792,135,025	0.7	1,640,822,229	0	1,640,822,229	0.7
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages.....	14,955,428,274	5.9	14,955,428,274		14,955,428,274	5.9
4.02 Residential Mortgages.....	10,702,041,409	4.2	10,702,041,409		10,702,041,409	4.3
4.03 Commercial Mortgages.....	32,778,193,096	13.0	32,778,193,096		32,778,193,096	13.0
4.04 Mezzanine Real Estate Loans.....	612,352,355	0.2	612,352,355		612,352,355	0.2
4.05 Total Valuation Allowance.....		0.0			0	0.0
4.06 Total Mortgage Loans.....	59,048,015,134	23.4	59,048,015,134	0	59,048,015,134	23.5
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company.....	56,697,717	0.0	56,697,717		56,697,717	0.0
5.02 Properties Held for Production of Income.....	1,616,152,603	0.6	1,616,152,603		1,616,152,603	0.6
5.03 Properties Held for Sale.....	177,559,684	0.1	177,559,684		177,559,684	0.1
5.04 Total Real Estate.....	1,850,410,004	0.7	1,850,410,004	0	1,850,410,004	0.7
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1).....	4,293,906,735	1.7	4,293,906,735		4,293,906,735	1.7
6.02 Cash Equivalents (Schedule E, Part 2).....	6,243,532,758	2.5	6,243,532,758		6,243,532,758	2.5
6.03 Short-Term Investments (Schedule DA).....	2,605,627,007	1.0	2,605,627,007		2,605,627,007	1.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	13,143,066,500	5.2	13,143,066,500	0	13,143,066,500	5.2
7. Contract Loans.....	5,972,562,491	2.4	5,972,562,491		5,972,562,491	2.4
8. Derivatives (Schedule DB).....	5,029,446,500	2.0	5,029,446,500		5,029,446,500	2.0
9. Other Invested Assets (Schedule BA).....	18,544,151,360	7.3	18,037,450,171		18,037,450,171	7.2
10. Receivables for Securities.....	49,092,325	0.0	49,092,325		49,092,325	0.0
11. Securities Lending (Schedule DL, Part 1).....		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....	515,931,967	0.2	515,931,967		515,931,967	0.2
13. Total Invested Assets.....	252,325,057,433	100.0	251,667,043,448	0	251,667,043,448	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....	<u>1,407,300,645</u>
2.	Cost of acquired:	
2.1	Actual cost at time of acquisition (Part 2, Column 6).....	<u>475,809,465</u>
2.2	Additional investment made after acquisition (Part 2, Column 9).....	<u>56,747,755</u>
		<u>532,557,220</u>
3.	Current year change in encumbrances:	
3.1	Totals, Part 1, Column 13.....	<u> </u>
3.2	Totals, Part 3, Column 11.....	<u> </u>
		<u>0</u>
4.	Total gain (loss) on disposals, Part 3, Column 18.....	<u>(515,509)</u>
5.	Deduct amounts received on disposals, Part 3, Column 15.....	<u>24,270,678</u>
6.	Total foreign exchange change in book/adjusted carrying value:	
6.1	Totals, Part 1, Column 15.....	<u> </u>
6.2	Totals, Part 3, Column 13.....	<u> </u>
		<u>0</u>
7.	Deduct current year's other-than-temporary impairment recognized:	
7.1	Totals, Part 1, Column 12.....	<u> </u>
7.2	Totals, Part 3, Column 10.....	<u> </u>
		<u>0</u>
8.	Deduct current year's depreciation:	
8.1	Totals, Part 1, Column 11.....	<u>64,661,674</u>
8.2	Totals, Part 3, Column 9.....	<u>64,661,674</u>
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	<u>1,850,410,004</u>
10.	Deduct total nonadmitted amounts.....	<u> </u>
11.	Statement value at end of current period (Line 9 minus Line 10).....	<u>1,850,410,004</u>

SCHEDULE B - VERIFICATION BETWEEN YEARS
Mortgage Loans

1.	Book value/recording investment excluding accrued interest, December 31 of prior year.....	<u>58,010,386,969</u>
2.	Cost of acquired:	
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	<u>8,725,852,162</u>
2.2	Additional investment made after acquisition (Part 2, Column 8).....	<u>1,109,175,309</u>
		<u>9,835,027,471</u>
3.	Capitalized deferred interest and other:	
3.1	Totals, Part 1, Column 12.....	<u>13,613,281</u>
3.2	Totals, Part 3, Column 11.....	<u>109,959</u>
		<u>13,723,240</u>
4.	Accrual of discount.....	<u>129,268,998</u>
5.	Unrealized valuation increase (decrease):	
5.1	Totals, Part 1, Column 9.....	<u>(99,429,993)</u>
5.2	Totals, Part 3, Column 8.....	<u>(99,429,993)</u>
6.	Total gain (loss) on disposals, Part 3, Column 18.....	<u>(152,935,019)</u>
7.	Deduct amounts received on disposals, Part 3, Column 15.....	<u>8,880,975,500</u>
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....	<u>41,766,464</u>
9.	Total foreign exchange change in book value/recording investment excluding accrued interest:	
9.1	Totals, Part 1, Column 13.....	<u>182,248,844</u>
9.2	Totals, Part 3, Column 13.....	<u>72,340,289</u>
		<u>254,589,133</u>
10.	Deduct current year's other-than-temporary impairment recognized:	
10.1	Totals, Part 1, Column 11.....	<u>19,809,575</u>
10.2	Totals, Part 3, Column 10.....	<u>64,126</u>
		<u>19,873,701</u>
11.	Book value/recording investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	<u>59,048,015,134</u>
12.	Total valuation allowance.....	<u> </u>
13.	Subtotal (Line 11 plus Line 12).....	<u>59,048,015,134</u>
14.	Deduct total nonadmitted amounts.....	<u> </u>
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....	<u>59,048,015,134</u>

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....	17,462,954,534
2.	Cost of acquired:	
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	1,503,069,733
2.2	Additional investment made after acquisition (Part 2, Column 9).....	1,935,902,026
3.	Capitalized deferred interest and other:	
3.1	Totals, Part 1, Column 16.....	2,425,405
3.2	Totals, Part 3, Column 12.....	2,425,405
4.	Accrual of discount.....	32,035,541
5.	Unrealized valuation increase (decrease):	
5.1	Totals, Part 1, Column 13.....	(5,002,597)
5.2	Totals, Part 3, Column 9.....	(1,340,505)
6.	Total gain (loss) on disposals, Part 3, Column 19.....	61,604,814
7.	Deduct amounts received on disposals, Part 3, Column 16.....	2,213,929,525
8.	Deduct amortization of premium and depreciation.....	215,035,490
9.	Total foreign exchange change in book/adjusted carrying value:	
9.1	Totals, Part 1, Column 17.....	44,242,235
9.2	Totals, Part 3, Column 14.....	3,383,223
		47,625,458
10.	Deduct current year's other-than-temporary impairment recognized:	
10.1	Totals, Part 1, Column 15.....	65,819,022
10.2	Totals, Part 3, Column 11.....	339,012
		66,158,034
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	18,544,151,360
12.	Deduct total nonadmitted amounts.....	506,701,193
13.	Statement value at end of current period (Line 11 minus Line 12).....	18,037,450,167

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....	145,678,704,857
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....	52,621,763,501
3.	Accrual of discount.....	731,261,626
4.	Unrealized valuation increase (decrease):	
4.1	Part 1, Column 12.....	(2,848,570)
4.2	Part 2, Section 1, Column 15.....	
4.3	Part 2, Section 2, Column 13.....	33,914,253
4.4	Part 4, Column 11.....	13,602,267
		44,667,950
5.	Total gain (loss) on disposals, Part 4, Column 19.....	114,358,597
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....	51,739,682,037
7.	Deduct amortization of premium.....	283,223,931
8.	Total foreign exchange change in book/adjusted carrying value:	
8.1	Part 1, Column 15.....	1,008,942,763
8.2	Part 2, Section 1, Column 19.....	
8.3	Part 2, Section 2, Column 16.....	
8.4	Part 4, Column 15.....	114,258,275
		1,123,201,038
9.	Deduct current year's other-than-temporary impairment recognized:	
9.1	Part 1, Column 14.....	43,856,353
9.2	Part 2, Section 1, Column 17.....	1,738,427
9.3	Part 2, Section 2, Column 14.....	91,024,561
9.4	Part 4, Column 13.....	84,111,821
		220,731,162
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2.....	102,060,713
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	148,172,381,151
12.	Deduct total nonadmitted amounts.....	151,312,797
13.	Statement value at end of current period (Line 11 minus Line 12).....	148,021,068,355

Annual Statement for the year 2020 of the **Metropolitan Life Insurance Company**
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.....	20,506,570,083	25,939,484,296	18,275,045,433	29,091,710,178
Governments (Including all obligations guaranteed by governments)	2. Canada.....	201,022,284	253,099,437	182,574,607	214,701,392
	3. Other Countries.....	1,858,156,407	2,305,643,015	1,845,694,220	1,916,001,546
	4. Totals.....	22,565,748,774	28,498,226,748	20,303,314,260	31,222,413,116
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	107,651,611	139,232,932	97,870,686	112,410,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	427,901,742	541,226,359	368,498,311	497,435,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	22,687,371,193	26,033,560,921	21,236,127,647	23,124,667,381
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	66,770,940,021	77,866,709,658	66,680,967,700	69,411,184,056
	9. Canada.....	3,313,724,944	3,864,930,085	3,367,961,807	3,277,944,597
	10. Other Countries.....	28,125,070,135	31,442,381,673	28,192,375,446	28,009,421,128
	11. Totals.....	98,209,735,100	113,174,021,416	98,241,304,953	100,698,549,781
Parent, Subsidiaries and Affiliates	12. Totals.....	2,021,427,015	1,989,976,370	1,957,745,803	2,017,922,881
	13. Total Bonds.....	146,019,835,435	170,376,244,746	142,204,861,660	157,673,398,159
PREFERRED STOCKS	14. United States.....	360,410,691	366,038,818	360,410,691	
Industrial and Miscellaneous (Unaffiliated)	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	360,410,691	366,038,818	360,410,691	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	360,410,691	366,038,818	360,410,691	
COMMON STOCKS	20. United States.....	1,209,089,355	1,209,089,355	1,181,273,748	
Industrial and Miscellaneous (Unaffiliated)	21. Canada.....	9,465,361	9,465,361	10,908,490	
	22. Other Countries.....				
	23. Totals.....	1,218,554,716	1,218,554,716	1,192,182,238	
Parent, Subsidiaries and Affiliates	24. Totals.....	573,580,309	573,580,309	525,487,324	
	25. Total Common Stocks.....	1,792,135,025	1,792,135,025	1,717,669,562	
	26. Total Stocks.....	2,152,545,716	2,158,173,843	2,078,080,253	
	27. Total Bonds and Stocks.....	148,172,381,151	172,534,418,589	144,282,941,913	

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 Column 7 as a % of Line 11.7	9 Total from Column 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.....	9,043,727,706	3,526,416,790	3,085,931,322	4,449,880,963	5,905,541,428	XXX.....	26,011,498,209	16.8	22,337,727,107	14.8	26,011,498,209	
1.2 NAIC 2.....						XXX.....	0	0.0		0.0		
1.3 NAIC 3.....						XXX.....	0	0.0		0.0		
1.4 NAIC 4.....						XXX.....	0	0.0		0.0		
1.5 NAIC 5.....						XXX.....	0	0.0		0.0		
1.6 NAIC 6.....						XXX.....	0	0.0		0.0		
1.7 Totals.....	9,043,727,706	3,526,416,790	3,085,931,322	4,449,880,963	5,905,541,428	XXX.....	26,011,498,209	16.8	22,337,727,107	14.8	26,011,498,209	0
2. All Other Governments												
2.1 NAIC 1.....	1,054,693,150	159,115,357	274,018,566	68,779,365	117,892,243	XXX.....	1,674,498,681	1.1	1,292,556,630	0.9	1,417,521,519	256,977,162
2.2 NAIC 2.....	16,225,707	370,625,671	196,856,333	344,271,108	129,922,187	XXX.....	1,057,901,006	0.7	1,074,614,639	0.7	712,721,110	345,179,896
2.3 NAIC 3.....		42,727,288	97,733,444	12,907,583	58,186,248	XXX.....	211,554,563	0.1	241,591,056	0.2	114,639,935	96,914,628
2.4 NAIC 4.....		9,552,800	18,337,284	15,979,966	2,735,727	XXX.....	46,605,777	0.0	84,880,255	0.1	33,377,993	13,227,784
2.5 NAIC 5.....	2,178,112	7,799,835	7,021,730	6,709,268	7,351	XXX.....	23,708,945	0.0	7,947,614	0.0	21,324,337	2,384,608
2.6 NAIC 6.....			14,269		133,500	XXX.....	155,120	0.0	13,631,648	0.0	155,120	
2.7 Totals.....	1,073,096,969	589,820,951	.593,981,626	448,654,641	308,869,905	XXX.....	3,014,424,092	1.9	2,715,221,842	1.8	2,299,740,014	714,684,078
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....		21,631,411	22,725,735	49,392,605	12,386,859	XXX.....	106,136,610	0.1	106,112,304	0.1	106,136,610	
3.2 NAIC 2.....		193,088	703,040	618,873		XXX.....	1,515,001	0.0	1,516,630	0.0	1,515,001	
3.3 NAIC 3.....						XXX.....	0	0.0		0.0		
3.4 NAIC 4.....						XXX.....	0	0.0		0.0		
3.5 NAIC 5.....						XXX.....	0	0.0		0.0		
3.6 NAIC 6.....						XXX.....	0	0.0		0.0		
3.7 Totals.....	0	21,824,499	23,428,775	50,011,478	12,386,859	XXX.....	107,651,611	0.1	107,628,934	0.1	107,651,611	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....	2,633,145	102,260,805	98,208,626	214,551,881	2,491,411	XXX.....	420,145,868	0.3	411,767,898	0.3	420,145,868	
4.2 NAIC 2.....				5,300,440	2,455,434	XXX.....	7,755,874	0.0	7,373,830	0.0	7,755,874	
4.3 NAIC 3.....						XXX.....	0	0.0		0.0		
4.4 NAIC 4.....						XXX.....	0	0.0		0.0		
4.5 NAIC 5.....						XXX.....	0	0.0		0.0		
4.6 NAIC 6.....						XXX.....	0	0.0		0.0		
4.7 Totals.....	2,633,145	102,260,805	98,208,626	219,852,321	4,946,845	XXX.....	427,901,742	0.3	419,141,728	0.3	427,901,742	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	5,185,671,981	7,034,837,057	5,632,681,511	4,844,805,248	1,690,248,926	XXX.....	24,388,244,723	15.7	27,571,229,900	18.3	24,064,067,877	324,176,846
5.2 NAIC 2.....	8,644,104	36,036,023	22,353,066	28,403,863	86,712,743	XXX.....	182,149,799	0.1	267,189,419	0.2	160,469,729	21,680,070
5.3 NAIC 3.....	2,102,685	10,291,649	7,805,665	19,671,341	1,152,403	XXX.....	20,199,999	0.0	29,400,000	0.0	20,199,999	
5.4 NAIC 4.....						XXX.....	20,823,744	0.0	20,822,714	0.0	20,823,744	
5.5 NAIC 5.....						XXX.....	0	0.0		0.0		
5.6 NAIC 6.....						XXX.....	0	0.0		0.0		
5.7 Totals.....	5,196,418,770	7,081,164,729	5,662,840,242	4,892,880,452	1,778,114,072	XXX.....	24,611,418,265	15.9	27,888,642,033	18.5	24,265,561,349	345,856,916

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 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)	
6. Industrial and Miscellaneous (unaffiliated)													
6.1 NAIC 1.....	5,173,256,052	14,560,864,429	11,662,312,310	9,430,078,695	8,298,606,707	XXX.....	49,125,118,193	31.7	46,416,633,547	30.9	19,459,713,103	29,665,405,090	
6.2 NAIC 2.....	1,883,739,121	8,697,599,895	11,690,733,816	9,570,635,620	5,538,140,560	XXX.....	37,380,849,012	24.1	36,497,431,460	24.3	14,834,634,244	22,546,214,768	
6.3 NAIC 3.....	258,363,605	1,818,306,146	1,890,270,075	450,513,564	189,341,965	XXX.....	4,606,795,355	3.0	4,085,542,280	2.7	2,021,003,549	2,585,791,806	
6.4 NAIC 4.....	33,671,881	646,541,044	717,398,950	135,307,325	13,338,548	XXX.....	1,546,257,748	1.0	1,320,738,396	0.9	426,770,898	1,119,486,850	
6.5 NAIC 5.....	15,931,122	66,812,205	36,546,630	29,907,742	7,112,668	XXX.....	156,310,367	0.1	147,221,725	0.1	34,114,524	122,195,843	
6.6 NAIC 6.....	282,763	18,251,054	2,895,916	8,597,240	1,646,611	XXX.....	31,673,584	0.0	3,228,715	0.0	2,004,892	29,668,692	
6.7 Totals.....	7,365,244,544	25,808,374,773	26,000,157,697	19,625,040,186	14,048,187,059	XXX.....	92,847,004,259	.60.0	88,470,796,123	.58.8	36,778,241,210	56,068,763,049	
7. Hybrid Securities													
7.1 NAIC 1.....	6,433,595	12,897,482	8,600,514	33,583,791	XXX.....	61,515,382	0.0	63,441,117	0.0	61,515,382			
7.2 NAIC 2.....	15,567,687	9,493,601	184,123,161	106,327,122	86,977,630	XXX.....	402,489,201	0.3	482,106,891	0.3	279,887,103	122,602,098	
7.3 NAIC 3.....			128,337	9,800,000	963,164	XXX.....	10,891,501	0.0	13,456,337	0.0	1,091,501	9,800,000	
7.4 NAIC 4.....			1,105,000			XXX.....	1,105,000	0.0		0.0		1,105,000	
7.5 NAIC 5.....						XXX.....	0	0.0		0.0			
7.6 NAIC 6.....						XXX.....	0	0.0		0.0			
7.7 Totals.....	15,567,687	15,927,196	198,253,980	124,727,636	121,524,585	XXX.....	476,001,084	.0.3	559,004,345	.0.4	342,493,986	133,507,098	
8. Parent, Subsidiaries and Affiliates													
8.1 NAIC 1.....	870,041,250	361,542,929	411,860,136	315,000,000		XXX.....	1,958,444,315	1.3	2,125,354,938	1.4		1,958,444,315	
8.2 NAIC 2.....	3,678,207	20,059,660	39,244,833			XXX.....	62,982,700	0.0	67,292,356	0.0		62,982,700	
8.3 NAIC 3.....						XXX.....	0	0.0		0.0			
8.4 NAIC 4.....						XXX.....	0	0.0		0.0			
8.5 NAIC 5.....						XXX.....	0	0.0		0.0			
8.6 NAIC 6.....						XXX.....	0	0.0		0.0			
8.7 Totals.....	.873,719,457	381,602,589	.451,104,969	315,000,000	.0	XXX.....	2,021,427,015	.1.3	2,192,647,294	.1.5	0	.2,021,427,015	
9. SVO Identified Funds													
9.1 NAIC 1.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0			
9.2 NAIC 2.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0			
9.3 NAIC 3.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0			
9.4 NAIC 4.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0			
9.5 NAIC 5.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0			
9.6 NAIC 6.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0			
9.7 Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.0	0	0.0	0	0.0	0	0	
10. Unaffiliated Bank Loans													
10.1 NAIC 1.....		366,330,555	29,069,467	31,274,554	170,133,314	XXX.....	596,807,890	0.4	517,548,913	0.3		.596,807,890	
10.2 NAIC 2.....		1,095,231,139	300,371,895	17,584,165	1,270,876	XXX.....	1,414,458,075	0.9	1,311,140,039	0.9	2,528,703	1,411,929,372	
10.3 NAIC 3.....		7,966,084	1,077,270,200	.904,100,193		XXX.....	1,989,336,477	1.3	2,470,653,241	1.6		1,989,336,477	
10.4 NAIC 4.....		(701,149)	577,161,019	.457,797,322		XXX.....	1,034,257,192	0.7	1,131,297,904	0.8	8,574,576	1,025,682,616	
10.5 NAIC 5.....		31,809,685	187,395,133	.57,013,579	8,000,825	17,427,727	XXX.....	301,646,949	0.2	320,553,722	0.2		.301,646,949
10.6 NAIC 6.....		2,500,501	442,076			11,963,895	XXX.....	14,906,472	0.0	5,139,439	0.0		.14,906,472
10.7 Totals.....	41,575,121	3,303,830,122	.1,748,352,456	.56,859,544	.200,795,812	XXX.....	5,351,413,055	.3.5	5,756,333,258	.3.8	11,103,279	.5,340,309,776	

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 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).21,330,023,284	.26,139,432,928	.21,229,705,155	.19,412,363,825	.16,230,884,679	0	.104,342,409,871	.67.4	XXX	XXX	.71,540,598,568	.32,801,811,303
11.2 NAIC 2.....	(d).1,927,854,826	.10,229,239,077	.12,434,386,144	.10,073,141,191	.5,845,479,430	0	.40,510,100,668	.26.2	XXX	XXX	.15,999,511,764	.24,510,588,904
11.3 NAIC 3.....	(d).268,432,374	.2,948,595,283	.2,900,037,714	.473,221,147	.248,491,377	0	.6,838,777,895	.4.4	XXX	XXX	.2,156,934,984	.4,681,842,911
11.4 NAIC 4.....	(d).32,970,732	.1,233,254,863	.1,194,638,556	.170,958,632	.17,226,678	0	.2,649,049,461	.1.7	XXX	XXX	.489,547,211	.2,159,502,250
11.5 NAIC 5.....	(d).49,918,919	.262,007,173	.100,581,939	.44,617,835	.24,540,395	0	(c).481,666,261	.0.3	XXX	XXX	.55,438,861	.426,227,400
11.6 NAIC 6.....	(d).2,783,264	.18,693,130	.2,910,185	.8,604,591	.13,744,006	0	(c).46,735,176	.0.0	XXX	XXX	.2,160,012	.44,575,164
11.7 Totals.....	.23,611,983,399	.40,831,222,454	.37,862,259,693	.30,182,907,221	.22,380,366,565	0	(b).154,868,739,332	.100.0	XXX	XXX	.90,244,191,400	.64,624,547,932
11.8 Line 11.7 as a % of Col. 7.....	15.2	26.4	24.4	19.5	14.5	0.0	100.0	XXX	XXX	XXX	.58.3	41.7
12. Total Bonds Prior Year												
12.1 NAIC 1.....	.20,074,490,451	.22,939,174,575	.20,203,917,972	.20,132,033,284	.17,492,756,072		XXX	XXX	.100,842,372,354	.67.0	.72,383,143,848	.28,459,228,506
12.2 NAIC 2.....	.2,550,542,284	.9,581,581,544	.11,895,465,460	.9,509,426,935	.6,171,649,041		XXX	XXX	.39,708,665,264	.26.4	.16,190,436,201	.23,518,229,063
12.3 NAIC 3.....	.190,788,176	.2,669,210,863	.3,492,679,472	.347,980,726	.139,983,677		XXX	XXX	.6,840,642,914	.4.5	.1,739,558,451	.5,101,084,463
12.4 NAIC 4.....	.92,187,395	.1,212,901,485	.1,146,747,856	.58,913,680	.46,988,853		XXX	XXX	.2,557,739,269	.1.7	.572,200,901	.1,985,538,368
12.5 NAIC 5.....	.36,981,517	.249,435,495	.109,605,502	.41,040,644	.38,659,903		XXX	XXX	(c).475,723,061	.0.3	.57,619,124	.418,103,937
12.6 NAIC 6.....	.711,275	.5,557,081	.6,817,541	.2,948,065	.5,965,840		XXX	XXX	(c).21,999,802	.0.0	.13,951,736	.8,048,066
12.7 Totals.....	.22,945,701,098	.36,657,861,043	.36,855,233,803	.30,092,343,334	.23,896,003,386	0	XXX	XXX	(b).150,447,142,664	.100.0	.90,956,910,261	.59,490,232,403
12.8 Line 12.7 as a % of Col. 9.....	15.3	24.4	24.5	20.0	15.9	0.0	XXX	XXX	100.0	XXX	.60.5	39.5
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	.16,841,011,215	.15,569,856,593	.12,825,541,518	.14,096,885,231	.12,207,304,011		.71,540,598,568	.46.2	.72,383,143,848	.48.1	.71,540,598,568	XXX
13.2 NAIC 2.....	.671,572,845	.3,312,263,647	.3,538,700,555	.4,521,819,903	.3,955,154,814		.15,999,511,764	.10.3	.16,190,436,201	.10.8	.15,999,511,764	XXX
13.3 NAIC 3.....	.107,721,556	.835,005,557	.834,409,961	.196,892,794	.182,905,116		.2,156,934,984	.1.4	.1,739,558,451	.1.2	.2,156,934,984	XXX
13.4 NAIC 4.....	.24,208,122	.265,094,751	.158,100,753	.37,587,906	.4,555,679		.489,547,211	.0.3	.572,200,901	.0.4	.489,547,211	XXX
13.5 NAIC 5.....	.2,248,382	.16,142,185	.13,564,648	.21,688,332	.1,795,314		.55,438,861	.0.0	.57,619,124	.0.0	.55,438,861	XXX
13.6 NAIC 6.....	.282,763	.513,014	.14,269	.7,351	.1,342,615		.2,160,012	.0.0	.13,951,736	.0.0	.2,160,012	XXX
13.7 Totals.....	.17,647,044,883	.19,998,875,747	.17,370,331,704	.18,874,881,517	.16,353,057,549	0	.90,244,191,400	.58.3	.90,956,910,261	.60.5	.90,244,191,400	XXX
13.8 Line 13.7 as a % of Col. 7.....	19.6	22.2	19.2	20.9	18.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	11.4	12.9	11.2	12.2	10.6	0.0	58.3	XXX	XXX	XXX	.58.3	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	.4,489,012,069	.10,569,576,335	.8,404,163,637	.5,315,478,594	.4,023,580,668		.32,801,811,303	.21.2	.28,459,228,506	.18.9	XXX	.32,801,811,303
14.2 NAIC 2.....	.1,256,281,981	.6,916,975,430	.8,895,685,589	.5,551,321,288	.1,890,324,616		.24,510,588,904	.15.8	.23,518,229,063	.15.6	XXX	.24,510,588,904
14.3 NAIC 3.....	.160,710,818	.2,113,589,726	.2,065,627,753	.276,328,353	.65,586,261		.4,681,842,911	.3.0	.5,101,084,463	.3.4	XXX	.4,681,842,911
14.4 NAIC 4.....	.8,762,610	.968,160,112	.1,036,537,803	.133,370,726	.12,670,999		.2,159,502,250	.1.4	.1,985,538,368	.1.3	XXX	.2,159,502,250
14.5 NAIC 5.....	.47,670,537	.245,864,988	.87,017,291	.22,929,503	.22,745,081		.426,227,400	.0.3	.418,103,937	.0.3	XXX	.426,227,400
14.6 NAIC 6.....	.2,500,501	.18,180,116	.2,895,916	.8,597,240	.12,401,391		.44,575,164	.0.0	.8,048,066	.0.0	XXX	.44,575,164
14.7 Totals.....	.5,964,938,516	.20,832,346,707	.20,491,927,989	.11,308,025,704	.6,027,309,016	0	.64,624,547,932	.41.7	.59,490,232,403	.39.5	XXX	.64,624,547,932
14.8 Line 14.7 as a % of Col. 7.....	9.2	32.2	31.7	17.5	9.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	3.9	13.5	13.2	7.3	3.9	0.0	41.7	XXX	XXX	XXX	XXX	41.7

(a) Includes \$....26,366,916,127 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$....1,340,629,619 current year of bonds with Z designations and \$....1,152,852,151 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 \$....178,705,558 current year of bonds with 5GI designations, \$....145,343,010 prior year of bonds with 5GI designations and \$....15,673,543 current year, \$....6,402,924 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 \$....8,830,701,294; NAIC 2 \$....17,345,545; NAIC 3 \$....857,146; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

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 Column 7 as a % of Line 11.08	9 Total from Column 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.....	8,969,430,441	3,372,437,895	2,840,399,516	4,253,958,335	5,876,759,020	XXX.....	25,312,985,207	16.3	21,613,148,574	14.4	25,312,985,207	
1.02 Residential Mortgage-Backed Securities.....	72,666,735	150,594,251	244,341,643	195,871,950	28,782,408	XXX.....	692,256,987	0.4	665,383,169	0.4	.692,256,987	
1.03 Commercial Mortgage-Backed Securities.....						XXX.....	0	0.0		0.0		
1.04 Other Loan-Backed and Structured Securities.....	1,630,530	3,384,644	1,190,163	50,678		XXX.....	6,256,015	0.0	59,195,364	0.0	6,256,015	
1.05 Totals.....	9,043,727,706	3,526,416,790	3,085,931,322	4,449,880,963	5,905,541,428	XXX.....	26,011,498,209	16.8	22,337,727,107	14.8	26,011,498,209	0
2. All Other Governments												
2.01 Issuer Obligations.....	1,073,096,969	589,820,951	593,981,626	448,654,641	308,869,905	XXX.....	3,014,424,092	1.9	2,715,221,842	1.8	2,299,740,014	.714,684,078
2.02 Residential Mortgage-Backed Securities.....						XXX.....	0	0.0		0.0		
2.03 Commercial Mortgage-Backed Securities.....						XXX.....	0	0.0		0.0		
2.04 Other Loan-Backed and Structured Securities.....						XXX.....	0	0.0		0.0		
2.05 Totals.....	1,073,096,969	589,820,951	593,981,626	448,654,641	308,869,905	XXX.....	3,014,424,092	1.9	2,715,221,842	1.8	2,299,740,014	.714,684,078
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations.....		21,824,499	23,428,775	50,011,478	12,386,859	XXX.....	107,651,611	0.1	107,628,934	0.1	107,651,611	
3.02 Residential Mortgage-Backed Securities.....						XXX.....	0	0.0		0.0		
3.03 Commercial Mortgage-Backed Securities.....						XXX.....	0	0.0		0.0		
3.04 Other Loan-Backed and Structured Securities.....						XXX.....	0	0.0		0.0		
3.05 Totals.....	0	21,824,499	23,428,775	50,011,478	12,386,859	XXX.....	107,651,611	0.1	107,628,934	0.1	107,651,611	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations.....	2,633,145	102,260,805	98,208,626	219,852,321	4,946,845	XXX.....	427,901,742	0.3	419,141,728	0.3	427,901,742	
4.02 Residential Mortgage-Backed Securities.....						XXX.....	0	0.0		0.0		
4.03 Commercial Mortgage-Backed Securities.....						XXX.....	0	0.0		0.0		
4.04 Other Loan-Backed and Structured Securities.....						XXX.....	0	0.0		0.0		
4.05 Totals.....	2,633,145	102,260,805	98,208,626	219,852,321	4,946,845	XXX.....	427,901,742	0.3	419,141,728	0.3	427,901,742	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations.....	3,246,861,774	693,484,464	1,753,007,527	2,769,427,085	1,474,634,893	XXX.....	9,937,415,743	6.4	13,429,768,258	8.9	9,899,000,400	.38,415,343
5.02 Residential Mortgage-Backed Securities.....	1,830,996,081	6,002,180,633	3,549,859,300	1,852,918,093	257,565,641	XXX.....	13,493,519,748	8.7	13,234,746,480	8.8	13,491,955,400	1,564,348
5.03 Commercial Mortgage-Backed Securities.....	1,966,876	27,921,711	117,444,109	30,659,282	31,151,894	XXX.....	209,143,872	0.1	284,245,018	0.2	.209,143,872	
5.04 Other Loan-Backed and Structured Securities.....	116,594,039	357,577,921	242,529,306	239,875,992	14,761,644	XXX.....	.971,338,902	0.6	939,882,277	0.6	.665,461,677	.305,877,225
5.05 Totals.....	5,196,418,770	7,081,164,729	5,662,840,242	4,892,880,452	1,778,114,072	XXX.....	24,611,418,265	15.9	27,888,642,033	18.5	24,265,561,349	.345,856,916
6. Industrial and Miscellaneous (unaffiliated)												
6.01 Issuer Obligations.....	3,437,795,514	13,840,520,238	17,750,442,763	16,986,675,519	12,663,511,730	XXX.....	64,678,945,764	41.8	64,189,830,078	42.7	28,881,309,904	.35,797,635,860
6.02 Residential Mortgage-Backed Securities.....	1,747,021,458	2,763,977,398	1,484,027,847	1,254,959,891	357,462,523	XXX.....	7,607,449,117	4.9	7,123,958,592	4.7	3,197,089,803	.4,410,359,314
6.03 Commercial Mortgage-Backed Securities.....	180,464,440	3,300,966,014	2,149,204,578	151,673,136	52,081,195	XXX.....	5,834,389,363	3.8	4,875,087,157	3.2	3,554,088,159	.2,280,301,204
6.04 Other Loan-Backed and Structured Securities.....	1,999,963,132	5,902,911,123	4,616,482,509	1,231,731,640	975,131,611	XXX.....	14,726,220,015	9.5	12,281,920,296	8.2	1,145,753,344	.13,580,466,671
6.05 Totals.....	7,365,244,544	25,808,374,773	26,000,157,697	19,625,040,186	14,048,187,059	XXX.....	92,847,004,259	60.0	88,470,796,123	58.8	36,778,241,210	.56,068,763,049
7. Hybrid Securities												
7.01 Issuer Obligations.....	15,567,687	15,927,196	70,147,192	45,958,931	71,458,175	XXX.....	.219,059,181	0.1	176,025,631	0.1	.207,537,731	.11,521,450
7.02 Residential Mortgage-Backed Securities.....						XXX.....	0	0.0		0.0		
7.03 Commercial Mortgage-Backed Securities.....			128,106,788	78,768,705	50,066,410	XXX.....	.256,941,903	0.2	382,978,714	0.3	.134,956,255	.121,985,648
7.04 Other Loan-Backed and Structured Securities.....						XXX.....	0	0.0		0.0		
7.05 Totals.....	15,567,687	15,927,196	198,253,980	124,727,636	121,524,585	XXX.....	.476,001,084	0.3	.559,004,345	0.4	.342,493,986	.133,507,098
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations.....	870,041,250	361,542,929	411,860,136	315,000,000		XXX.....	1,958,444,315	1.3	2,125,354,938	1.4		.1,958,444,315
8.02 Residential Mortgage-Backed Securities.....						XXX.....	0	0.0		0.0		
8.03 Commercial Mortgage-Backed Securities.....						XXX.....	0	0.0		0.0		
8.04 Other Loan-Backed and Structured Securities.....	3,678,207	20,059,660	39,244,833			XXX.....	62,982,700	0.0	.67,292,356	0.0		.62,982,700
8.05 Affiliated Bank Loans - Issued.....						XXX.....	0	0.0		0.0		
8.06 Affiliated Bank Loans - Acquired.....						XXX.....	0	0.0		0.0		
8.07 Totals.....	873,719,457	381,602,589	451,104,969	315,000,000	0	XXX.....	2,021,427,015	1.3	2,192,647,294	1.5	0	.2,021,427,015

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 Column 7 as a % of Line 11.08	9 Total from Column 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.....		0	0.0		0.0		
9.02 Bond Mutual Funds Identified by the SVO.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.03 Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued.....						XXX	0	0.0		0.0		
10.02 Unaffiliated Bank Loans - Acquired.....	41,575,121	3,303,830,122	1,748,352,456	56,859,544	200,795,812	XXX	5,351,413,055	3.5	5,756,333,258	3.8	11,103,279	5,340,309,776
10.03 Totals.....	41,575,121	3,303,830,122	1,748,352,456	56,859,544	200,795,812	XXX	5,351,413,055	3.5	5,756,333,258	3.8	11,103,279	5,340,309,776
11. Total Bonds Current Year												
11.01 Issuer Obligations.....	17,615,426,780	18,997,818,977	23,541,476,161	25,089,538,310	20,412,567,427	XXX	105,656,827,655	68.2	XXX	XXX	67,136,126,609	38,520,701,046
11.02 Residential Mortgage-Backed Securities.....	3,650,684,274	8,916,752,282	5,278,228,790	3,303,749,934	643,810,572	XXX	21,793,225,852	14.1	XXX	XXX	17,381,302,190	4,411,923,662
11.03 Commercial Mortgage-Backed Securities.....	182,431,316	3,328,887,725	2,266,648,687	182,332,418	83,233,089	XXX	6,043,533,235	3.9	XXX	XXX	3,763,232,031	2,280,301,204
11.04 Other Loan-Backed and Structured Securities.....	2,121,865,908	6,283,933,348	5,027,553,599	1,550,427,015	1,039,959,665	XXX	16,023,739,535	10.3	XXX	XXX	1,952,427,291	14,071,312,244
11.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans.....	41,575,121	3,303,830,122	1,748,352,456	56,859,544	200,795,812	XXX	5,351,413,055	3.5	XXX	XXX	11,103,279	5,340,309,776
11.08 Totals.....	23,611,983,399	40,831,222,454	37,862,259,693	30,182,907,221	22,380,366,565		0	154,868,739,332	100.0	XXX	90,244,191,400	64,624,547,932
11.09 Line 11.08 as a % of Col. 7.....	15.2	26.4	24.4	19.5	14.5		0.0	100.0	XXX	XXX	58.3	41.7
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	18,283,960,249	19,526,765,007	21,846,998,586	23,591,649,198	21,526,746,943	XXX	XXX	XXX	104,776,119,983	69.6	67,760,755,832	37,015,364,151
12.02 Residential Mortgage-Backed Securities.....	2,864,841,368	7,218,095,101	5,399,884,828	4,507,993,888	1,033,273,056	XXX	XXX	XXX	21,024,088,241	14.0	17,916,450,212	3,107,638,029
12.03 Commercial Mortgage-Backed Securities.....	195,936,558	2,729,403,996	1,942,948,052	195,066,476	95,977,093	XXX	XXX	XXX	5,159,332,175	3.4	3,457,462,729	1,701,869,446
12.04 Other Loan-Backed and Structured Securities.....	1,496,911,127	4,507,874,523	4,957,648,879	1,735,873,952	1,032,960,526	XXX	XXX	XXX	13,731,269,007	9.1	1,822,241,488	11,909,027,519
12.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0	0	0.0		
12.06 Affiliated Bank Loans.....						XXX	XXX	XXX	0	0.0		
12.07 Unaffiliated Bank Loans.....	104,051,796	2,675,722,416	2,707,753,458	61,759,820	207,045,768	XXX	XXX	XXX	5,756,333,258	3.8		5,756,333,258
12.08 Totals.....	22,945,701,098	36,657,861,043	36,855,233,803	30,092,343,334	23,896,003,386		0	XXX	150,447,142,664	100.0	90,956,910,261	59,490,232,403
12.09 Line 12.08 as a % of Col. 9.....	15.3	24.4	24.5	20.0	15.9		0.0	XXX	100.0	XXX	60.5	39.5
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	14,568,388,925	9,946,193,582	10,886,503,899	15,996,215,461	15,738,824,742	XXX	67,136,126,609	43.4	67,760,755,832	45.0	67,136,126,609	XXX
13.02 Residential Mortgage-Backed Securities.....	2,546,051,858	7,492,401,793	4,320,287,864	2,541,406,884	481,153,791	XXX	17,381,302,190	11.2	17,916,450,212	11.9	17,381,302,190	XXX
13.03 Commercial Mortgage-Backed Securities.....	23,305,496	1,747,808,700	1,878,088,967	80,822,916	33,205,952	XXX	3,763,232,031	2.4	3,457,462,729	2.3	3,763,232,031	XXX
13.04 Other Loan-Backed and Structured Securities.....	509,298,604	803,897,096	282,922,271	256,436,256	99,873,064	XXX	1,952,427,291	1.3	1,822,241,488	1.2	1,952,427,291	XXX
13.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0.0	0	0	0.0	0	XXX
13.06 Affiliated Bank Loans.....						XXX	XXX	XXX	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans.....		8,574,576	2,528,703			XXX	11,103,279	0.0	0	0.0	0	11,103,279
13.08 Totals.....	17,647,044,883	19,998,875,747	17,370,331,704	18,874,881,517	16,353,057,549	0	90,244,191,400	58.3	90,956,910,261	60.5	90,244,191,400	XXX
13.09 Line 13.08 as a % of Col. 7.....	19.6	22.2	19.2	20.9	18.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11.....	11.4	12.9	11.2	12.2	10.6	0.0	58.3	XXX	XXX	XXX	58.3	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	3,047,037,855	9,051,625,395	12,654,972,262	9,093,322,849	4,673,742,685	XXX	38,520,701,046	24.9	37,015,364,151	24.6	XXX	38,520,701,046
14.02 Residential Mortgage-Backed Securities.....	1,104,632,416	1,424,350,489	957,940,926	762,343,050	162,656,781	XXX	4,411,923,662	2.8	3,107,638,029	2.1	XXX	4,411,923,662
14.03 Commercial Mortgage-Backed Securities.....	159,125,820	1,581,079,025	388,559,720	101,509,502	50,027,137	XXX	2,280,301,204	1.5	1,701,869,446	1.1	XXX	2,280,301,204
14.04 Other Loan-Backed and Structured Securities.....	1,612,567,304	5,480,036,252	4,744,631,328	1,293,990,759	940,086,601	XXX	14,071,312,244	9.1	11,909,027,519	7.9	XXX	14,071,312,244
14.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0.0	0	0	0.0	XXX	0
14.06 Affiliated Bank Loans.....						XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans.....	41,575,121	3,295,255,546	1,745,823,753	56,859,544	200,795,812	XXX	5,340,309,776	3.4	5,756,333,258	3.8	XXX	5,340,309,776
14.08 Totals.....	5,964,938,516	20,832,346,707	20,491,927,989	11,308,025,704	6,027,309,016	0	64,624,547,932	41.7	59,490,232,403	39.5	XXX	64,624,547,932
14.09 Line 14.08 as a % of Col. 7.....	9.2	32.2	31.7	17.5	9.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11.....	3.9	13.5	13.2	7.3	3.9	0.0	41.7	XXX	XXX	XXX	XXX	41.7

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	1,912,293,353	1,912,293,353			
2. Cost of short-term investments acquired.....	8,601,656,841	8,601,656,841			
3. Accrual of discount.....	6,563,255	6,563,255			
4. Unrealized valuation increase (decrease).....	15,197	15,197			
5. Total gain (loss) on disposals.....	6,413,336	6,413,336			
6. Deduct consideration received on disposals.....	7,948,871,683	7,948,871,683			
7. Deduct amortization of premium.....	1,198,280	1,198,280			
8. Total foreign exchange change in book/adjusted carrying value.....	28,754,986	28,754,986			
9. Deduct current year's other-than-temporary impairment recognized.....	0	-			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	2,605,627,005	2,605,627,005	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	2,605,627,005	2,605,627,005	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	2,144,367,404
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....	57,704,911	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....	872,150,755	929,855,666
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17.....	(167,769,362)	
3.2	Section 2, Column 19.....	986,573,356	818,803,994
4.	SSAP No. 108 Adjustments.....		
5.	Total gain (loss) on termination recognized, Section 2, Column 22.....		(236,469,078)
6.	Considerations received/(paid) on terminations, Section 2, Column 15.....		1,772,677,372
7.	Amortization:		
7.1	Section 1, Column 19.....	(64,279,347)	
7.2	Section 2, Column 21.....	(15,254,686)	(79,534,033)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
8.1	Section 1, Column 20.....	43,090,314	
8.2	Section 2, Column 23.....	425,592,800	468,683,114
9.	Total foreign exchange change in Book/Adjusted Carrying Value:		
9.1	Section 1, Column 18.....	(438,819,088)	
9.2	Section 2, Column 20.....	(119,947,261)	(558,766,349)
10.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....		1,714,263,346
11.	Deduct nonadmitted assets.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		1,714,263,346

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year).....	0		
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.....	0		
	Change in the valuation margin on open contracts - all other:			
3.13	Section 1, Column 18, current year minus.....	(64,614,842)		
3.14	Section 1, Column 18, prior year.....	(29,860,439)	(34,754,403)	(34,754,403)
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.....	0		
	Change in amount recognized:			
3.23	Section 1, Column 19, current year to date minus.....	(64,614,842)		
3.24	Section 1, Column 19, prior year plus.....	(29,860,439)		
3.25	SSAP No. 108 Adjustments.....	(34,754,403)	(34,754,403)	
3.3	Subtotal (Line 3.1 minus Line 3.2).....	0		
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15).....	(282,753,654)		
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).....	(282,753,654)		
4.23	SSAP No. 108 Adjustments.....	(282,753,654)		
4.3	Subtotal (Line 4.1 minus Line 4.2).....	0		
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.....			
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	0		
7.	Deduct nonadmitted assets.....			
8.	Statement value at end of current period (Line 6 minus Line 7).....	0		

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								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held			14 NAIC Desig. or Other	15	16	
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	15 Book/Adjusted Carrying Value				
Replicated Assets Open																	
990513065....	CDT15-100_IG35_5Y.....	1Z.....	100,000,000	7,924,961	9,873,898	10/30/2020	12/20/2025	ITRAXX.EUROPE.34 ; 2020-RCDS-513065	3,889,286	4,282,486	110709 DL 3	TREASURY STRIP (PRIN).....	1.....	4,035,675	5,591,411		
990513065....	CDT15-100_IG35_5Y.....	1Z.....		13,337,055	19,672,170			ITRAXX.EUROPE.34 ; 2020-RCDS-513065			23307D BC 6	TREASURY STRIP (PRIN).....	1.....	13,337,055	19,672,170		
990513065....	CDT15-100_IG35_5Y.....	1Z.....		10,115,310	17,398,365			ITRAXX.EUROPE.34 ; 2020-RCDS-513065			25468P BW 5	TREASURY STRIP (PRIN).....	1.....	10,115,310	17,398,365		
990513065....	CDT15-100_IG35_5Y.....	1Z.....		7,253,866	13,142,913			ITRAXX.EUROPE.34 ; 2020-RCDS-513065			28851Q AE 3	TREASURY STRIP (PRIN).....	1.....	7,253,866	13,142,913		
990513065....	CDT15-100_IG35_5Y.....	1Z.....		2,008,069	2,444,238			ITRAXX.EUROPE.34 ; 2020-RCDS-513065			312902 LX 5	TREASURY STRIP (PRIN).....	1.....	2,008,069	2,444,238		
990513065....	CDT15-100_IG35_5Y.....	1Z.....		10,539,045	16,856,375			ITRAXX.EUROPE.34 ; 2020-RCDS-513065			3131WQ 3C 9	TREASURY STRIP (PRIN).....	1.....	10,539,045	16,856,375		
990513065....	CDT15-100_IG35_5Y.....	1Z.....		1,920,340	2,678,465			ITRAXX.EUROPE.34 ; 2020-RCDS-513065			31329Q WH 0	TREASURY BOND.....	1.....	1,920,340	2,678,465		
990513065....	CDT15-100_IG35_5Y.....	1Z.....		6,973,157	9,615,027			ITRAXX.EUROPE.34 ; 2020-RCDS-513065			3133XE XR 5	TREASURY BOND.....	1.....	6,973,157	9,615,027		
990513065....	CDT15-100_IG35_5Y.....	1Z.....		3,120,981	3,507,204			ITRAXX.EUROPE.34 ; 2020-RCDS-513065			3134A4 AA 2	TREASURY NOTE.....	1.....	3,120,981	3,507,204		
990513065....	CDT15-100_IG35_5Y.....	1Z.....		4,349,693	5,547,859			ITRAXX.EUROPE.34 ; 2020-RCDS-513065			31358D DR 2	TREASURY STRIP (INT).....	1.....	4,349,693	5,547,859		
990513065....	CDT15-100_IG35_5Y.....	1Z.....		22,969,745	39,022,016			ITRAXX.EUROPE.34 ; 2020-RCDS-513065			31358D DR 2	TREASURY STRIP (INT).....	1.....	22,969,745	39,022,016		
990513065....	CDT15-100_IG35_5Y.....	1Z.....		16,430,237	19,855,228			ITRAXX.EUROPE.34 ; 2020-RCDS-513065			3137B2 A9 1	TREASURY STRIP (INT).....	1.....	16,430,237	19,855,228		
990512945....	CDT7-15_IG35_5Y.....	1Z.....	50,000,000	21,931,251	38,253,546	10/29/2020	12/20/2025	ITRAXX.EUROPE.34 ; 2020-RCDS-512945	178,889	798,163	3137BG ZV 4	TREASURY STRIP (PRIN).....	1.....	21,752,362	37,455,382		
990512945....	CDT7-15_IG35_5Y.....	1Z.....		3,626,933	6,571,456			ITRAXX.EUROPE.34 ; 2020-RCDS-512945			31396W F3 5	TREASURY STRIP (PRIN).....	1.....	3,626,933	6,571,456		
990512945....	CDT7-15_IG35_5Y.....	1Z.....		6,275,157	10,036,620			ITRAXX.EUROPE.34 ; 2020-RCDS-512945			36202E UU 1	TREASURY STRIP (PRIN).....	1.....	6,275,157	10,036,620		
990512945....	CDT7-15_IG35_5Y.....	1Z.....		960,170	1,339,233			ITRAXX.EUROPE.34 ; 2020-RCDS-512945			38141G CU 6	TREASURY BOND.....	1.....	960,170	1,339,233		
990512945....	CDT7-15_IG35_5Y.....	1Z.....		3,486,579	4,807,513			ITRAXX.EUROPE.34 ; 2020-RCDS-512945			38148Y AA 6	TREASURY BOND.....	1.....	3,486,579	4,807,513		
990512945....	CDT7-15_IG35_5Y.....	1Z.....		1,560,490	1,753,602			ITRAXX.EUROPE.34 ; 2020-RCDS-512945			61744Y AL 2	TREASURY NOTE.....	1.....	1,560,490	1,753,602		
990512945....	CDT7-15_IG35_5Y.....	1Z.....		2,174,846	2,773,930			ITRAXX.EUROPE.34 ; 2020-RCDS-512945			76116E GP 9	TREASURY STRIP (INT).....	1.....	2,174,846	2,773,930		

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							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
S12.1	990512945.... CDT7-15_IG35_5Y.....	1Z.....11,484,87319,511,008	ITRAXX.EUROPE.34 ; 2020-RCDS-512945	76116F AB 3	TREASURY STRIP (INT).....	1.....11,484,87319,511,008
	990512944.... CDT6-12_ITRAXX_S34_5Y.....	1Z.....17,486,250745,1411,513,209	10/29/2020	12/20/2025	ITRAXX.EUROPE.34 ; 2020-RCDS-512944(174,472)141,860	880591 DM 1	FHLMC REFERENCE NOTES.....	1.....919,6131,371,349
	990512944.... CDT6-12_ITRAXX_S34_5Y.....	1Z.....1,392,4452,104,368	ITRAXX.EUROPE.34 ; 2020-RCDS-512944	880591 DM 1	FHLMC.....	1.....1,392,4452,104,368
	990512944.... CDT6-12_ITRAXX_S34_5Y.....	1Z.....3,023,4954,438,877	ITRAXX.EUROPE.34 ; 2020-RCDS-512944	880591 EH 1	TREASURY STRIP (PRIN).....	1.....3,023,4954,438,877
	990512944.... CDT6-12_ITRAXX_S34_5Y.....	1Z.....447,567663,982	ITRAXX.EUROPE.34 ; 2020-RCDS-512944	88059F BA 8	TREASURY STRIP (PRIN).....	1.....447,567663,982
	990512944.... CDT6-12_ITRAXX_S34_5Y.....	1Z.....2,016,8583,470,562	ITRAXX.EUROPE.34 ; 2020-RCDS-512944	912803 BL 6	TREASURY STRIP (PRIN).....	1.....2,016,8583,470,562
	990512944.... CDT6-12_ITRAXX_S34_5Y.....	1Z.....1,390,6172,592,447	ITRAXX.EUROPE.34 ; 2020-RCDS-512944	912803 BM 4	TREASURY STRIP (PRIN).....	1.....1,390,6172,592,447
	990512944.... CDT6-12_ITRAXX_S34_5Y.....	1Z.....2,348,6154,073,734	ITRAXX.EUROPE.34 ; 2020-RCDS-512944	912803 CG 6	TREASURY BOND.....	1.....2,348,6154,073,734
	990512944.... CDT6-12_ITRAXX_S34_5Y.....	1Z.....3,600,9454,885,129	ITRAXX.EUROPE.34 ; 2020-RCDS-512944	912803 CK 7	TREASURY BOND.....	1.....3,600,9454,885,129
	990512944.... CDT6-12_ITRAXX_S34_5Y.....	1Z.....2,299,8332,676,904	ITRAXX.EUROPE.34 ; 2020-RCDS-512944	912803 CK 7	TREASURY BOND.....	1.....2,299,8332,676,904
	990512944.... CDT6-12_ITRAXX_S34_5Y.....	1Z.....690,171774,545	ITRAXX.EUROPE.34 ; 2020-RCDS-512944	912803 DJ 9	TREASURY NOTE.....	1.....690,171774,545
	990512944.... CDT6-12_ITRAXX_S34_5Y.....	1Z.....1,380,7042,489,613	ITRAXX.EUROPE.34 ; 2020-RCDS-512944	912803 DK 6	TREASURY STRIP (INT).....	1.....1,380,7042,489,613
	990512943.... CDT6-12_ITRAXX_S34_5Y.....	1Z.....40,801,250(21,363)755,382	10/29/2020	12/20/2025	ITRAXX.EUROPE.34 ; 2020-RCDS-512943(421,272)331,007	912803 DP 5	FHLMC 30YR UMBS MIRROR.....	1.....399,910424,375
	990512943.... CDT6-12_ITRAXX_S34_5Y.....	1Z.....1,843,9942,749,809	ITRAXX.EUROPE.34 ; 2020-RCDS-512943	912803 DP 5	FHLMC REFERENCE NOTES.....	1.....1,843,9942,749,809
	990512943.... CDT6-12_ITRAXX_S34_5Y.....	1Z.....2,792,1094,219,646	ITRAXX.EUROPE.34 ; 2020-RCDS-512943	912803 DZ 3	FHLMC.....	1.....2,792,1094,219,646
	990512943.... CDT6-12_ITRAXX_S34_5Y.....	1Z.....456,808660,071	ITRAXX.EUROPE.34 ; 2020-RCDS-512943	912803 EA 7	FNMA.....	1.....456,808660,071
	990512943.... CDT6-12_ITRAXX_S34_5Y.....	1Z.....499,906549,601	ITRAXX.EUROPE.34 ; 2020-RCDS-512943	912803 EF 6	FHLMC_4811.....	1.....499,906549,601
	990512943.... CDT6-12_ITRAXX_S34_5Y.....	1Z.....2,516,4423,433,694	ITRAXX.EUROPE.34 ; 2020-RCDS-512943	912803 EP 4	TREASURY STRIP (PRIN).....	1.....2,516,4423,433,694

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Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
990512943....	CDT6-12_ITRAXX_S34_5Y.....	1Z.....929,7361,379,298	ITRAXX.EUROPE.34 ; 2020-RCDS-512943	912803 EQ 2	TREASURY STRIP (PRIN).....	1.....929,7361,379,298
990512943....	CDT6-12_ITRAXX_S34_5Y.....	1Z.....456,283762,129	ITRAXX.EUROPE.34 ; 2020-RCDS-512943	912803 ER 0	TREASURY STRIP (PRIN).....	1.....456,283762,129
990512943....	CDT6-12_ITRAXX_S34_5Y.....	1Z.....1,441,5451,949,989	ITRAXX.EUROPE.34 ; 2020-RCDS-512943	912803 FA 6	TREASURY STRIP (PRIN).....	1.....1,441,5451,949,989
990512943....	CDT6-12_ITRAXX_S34_5Y.....	1Z.....2,788,4445,198,336	ITRAXX.EUROPE.34 ; 2020-RCDS-512943	912803 FE 8	TREASURY STRIP (PRIN).....	1.....2,788,4445,198,336
990512943....	CDT6-12_ITRAXX_S34_5Y.....	1Z.....1,001,6251,356,460	ITRAXX.EUROPE.34 ; 2020-RCDS-512943	912810 PT 9	TREASURY STRIP (PRIN).....	1.....1,001,6251,356,460
990512943....	CDT6-12_ITRAXX_S34_5Y.....	1Z.....758,5601,115,554	ITRAXX.EUROPE.34 ; 2020-RCDS-512943	912810 QA 9	TREASURY STRIP.....	1.....758,5601,115,554
990512943....	CDT6-12_ITRAXX_S34_5Y.....	1Z.....14,158,23424,555,495	ITRAXX.EUROPE.34 ; 2020-RCDS-512943	912810 QA 9	TREASURY BOND.....	1.....14,158,23424,555,495
990512943....	CDT6-12_ITRAXX_S34_5Y.....	1Z.....4,611,5895,367,687	ITRAXX.EUROPE.34 ; 2020-RCDS-512943	912810 QD 3	TREASURY BOND.....	1.....4,611,5895,367,687
990512943....	CDT6-12_ITRAXX_S34_5Y.....	1Z.....1,283,8931,440,849	ITRAXX.EUROPE.34 ; 2020-RCDS-512943	912810 QS 0	TREASURY NOTE.....	1.....1,283,8931,440,849
990512943....	CDT6-12_ITRAXX_S34_5Y.....	1Z.....8,831,79715,925,025	ITRAXX.EUROPE.34 ; 2020-RCDS-512943	912810 QY 7	TREASURY STRIP (INT).....	1.....8,831,79715,925,025
990512943....	CDT6-12_ITRAXX_S34_5Y.....	1Z.....3,011,4573,501,317	ITRAXX.EUROPE.34 ; 2020-RCDS-512943	912810 RG 5	TREASURY STRIP (INT).....	1.....3,011,4573,501,317
990512864....	CDT6-12_ITRAXX_S34_5Y.....	1Z.....40,801,2501,671,8973,530,822	10/29/2020	12/20/2025	ITRAXX.EUROPE.34 ; 2020-RCDS-512864(473,866)331,007	912810 RH 3	FHLMC REFERENCE NOTES.....	1.....2,145,7643,199,815
990512864....	CDT6-12_ITRAXX_S34_5Y.....	1Z.....3,249,0374,910,191	ITRAXX.EUROPE.34 ; 2020-RCDS-512864	912810 RU 4	FHLMC.....	1.....3,249,0374,910,191
990512864....	CDT6-12_ITRAXX_S34_5Y.....	1Z.....2,017,3812,742,787	ITRAXX.EUROPE.34 ; 2020-RCDS-512864	912810 SC 3	TREASURY STRIP (PRIN).....	1.....2,017,3812,742,787
990512864....	CDT6-12_ITRAXX_S34_5Y.....	1Z.....1,044,3231,549,291	ITRAXX.EUROPE.34 ; 2020-RCDS-512864	912810 SD 1	TREASURY STRIP (PRIN).....	1.....1,044,3231,549,291
990512864....	CDT6-12_ITRAXX_S34_5Y.....	1Z.....3,244,7736,049,044	ITRAXX.EUROPE.34 ; 2020-RCDS-512864	912810 SK 5	TREASURY STRIP (PRIN).....	1.....3,244,7736,049,044
990512864....	CDT6-12_ITRAXX_S34_5Y.....	1Z.....16,056,26323,954,373	ITRAXX.EUROPE.34 ; 2020-RCDS-512864	912833 5A 4	TREASURY BOND.....	1.....16,056,26323,954,373
990512864....	CDT6-12_ITRAXX_S34_5Y.....	1Z.....5,366,2766,246,109	ITRAXX.EUROPE.34 ; 2020-RCDS-512864	912833 7T 1	TREASURY BOND.....	1.....5,366,2766,246,109
990512864....	CDT6-12_ITRAXX_S34_5Y.....	1Z.....1,610,4001,807,271	ITRAXX.EUROPE.34 ; 2020-RCDS-512864	912833 7V 6	TREASURY NOTE.....	1.....1,610,4001,807,271

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
S12.3	CDT6-12_ITRAXX_S34_5Y.....	1Z.....10,277,12018,531,155	ITRAXX.EUROPE.34 ; 2020-RCDS-512864	912833 QB 9	TREASURY STRIP (INT).....	1.....10,277,12018,531,155
	ITRAXX.EUROPE.34.....	1Z.....676,225,80012,901,20617,703,457	09/25/2020	12/20/2025	ITRAXX.EUROPE.34 ; 2020-RCDS-50752912,842,97917,639,528	912833 XU 9	BRITISH COLUMBIA (PROVINCE OF)	1.....58,22763,929
	ITRAXX.EUROPE.34.....	1Z.....1,396,0481,643,220	ITRAXX.EUROPE.34 ; 2020-RCDS-507529	912834 AT 5	DBGS 2018-C1 AM.....	1.....1,396,0481,643,220
	ITRAXX.EUROPE.34.....	1Z.....497,446748,897	ITRAXX.EUROPE.34 ; 2020-RCDS-507529	912834 DU 9	WALT DISNEY COMPANY (THE)...	2.....497,446748,897
	ITRAXX.EUROPE.34.....	1Z.....2,387,8133,333,428	ITRAXX.EUROPE.34 ; 2020-RCDS-507529	912834 QH 4	FHLMC.....	1.....2,387,8133,333,428
	ITRAXX.EUROPE.34.....	1Z.....3,409,0033,715,631	ITRAXX.EUROPE.34 ; 2020-RCDS-507529	3133XE XR 5	FHLMC 30YR UMBS MIRROR.....	1.....3,409,0033,715,631
	ITRAXX.EUROPE.34.....	1Z.....1,993,4722,073,809	ITRAXX.EUROPE.34 ; 2020-RCDS-507529	31358D DR 2	FHLMC 30YR UMBS MIRROR.....	1.....1,993,4722,073,809
	ITRAXX.EUROPE.34.....	1Z.....2,000,3303,017,032	ITRAXX.EUROPE.34 ; 2020-RCDS-507529	31359M EU 3	FHLB.....	1.....2,000,3303,017,032
	ITRAXX.EUROPE.34.....	1Z.....15,985,61023,836,110	ITRAXX.EUROPE.34 ; 2020-RCDS-507529	3136AJ 5U 6	FHLMC REFERENCE NOTES.....	1.....15,985,61023,836,110
	ITRAXX.EUROPE.34.....	1Z.....631,382965,396	ITRAXX.EUROPE.34 ; 2020-RCDS-507529	3136AJ 6D 3	FNMA.....	1.....631,382965,396
	ITRAXX.EUROPE.34.....	1Z.....17,336,41525,966,054	ITRAXX.EUROPE.34 ; 2020-RCDS-507529	3136AJ YH 3	FNMA.....	1.....17,336,41525,966,054
	ITRAXX.EUROPE.34.....	1Z.....2,022,9472,944,623	ITRAXX.EUROPE.34 ; 2020-RCDS-507529	3136AQ D6 4	FNMA.....	1.....2,022,9472,944,623
	ITRAXX.EUROPE.34.....	1Z.....2,472,5822,802,773	ITRAXX.EUROPE.34 ; 2020-RCDS-507529	3136B3 NM 8	FNR 2015-15 HZ.....	1.....2,472,5822,802,773
	ITRAXX.EUROPE.34.....	1Z.....9,988,02510,698,185	ITRAXX.EUROPE.34 ; 2020-RCDS-507529	3138A2 KB 4	FHR 4199 DZ.....	1.....9,988,02510,698,185
	ITRAXX.EUROPE.34.....	1Z.....3,636,8484,146,181	ITRAXX.EUROPE.34 ; 2020-RCDS-507529	31395T G3 2	FHR 4454 BZ.....	1.....3,636,8484,146,181
	ITRAXX.EUROPE.34.....	1Z.....5,405,9556,378,095	ITRAXX.EUROPE.34 ; 2020-RCDS-507529	31395T S9 6	FNR 2007-65 PE.....	1.....5,405,9556,378,095
	ITRAXX.EUROPE.34.....	1Z.....722,876835,903	ITRAXX.EUROPE.34 ; 2020-RCDS-507529	31395U E2 3	GNMA2 30YR.....	1.....722,876835,903
	ITRAXX.EUROPE.34.....	1Z.....997,5791,406,708	ITRAXX.EUROPE.34 ; 2020-RCDS-507529	31396G GT 2	GOLDMAN SACHS GROUP INC....	2.....997,5791,406,708

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
990507529....	ITRAXX.EUROPE.34.....	1Z.....600,772814,621	ITRAXX.EUROPE.34 ; 2020-RCDS-507529	3140X6 H 4 6	GOLDMAN SACHS GROUP INC/THE	2.....600,772814,621
990507529....	ITRAXX.EUROPE.34.....	1Z.....1,000,0001,232,479	ITRAXX.EUROPE.34 ; 2020-RCDS-507529	912803 EE 9	MORGAN STANLEY.....	2.....1,000,0001,232,479
990507529....	ITRAXX.EUROPE.34.....	1Z.....9,156,46812,398,996	ITRAXX.EUROPE.34 ; 2020-RCDS-507529	912803 EF 6	RESOLUTION FUNDING CORP.....	1.....9,156,46812,398,996
990507529....	ITRAXX.EUROPE.34.....	1Z.....1,427,7951,933,021	ITRAXX.EUROPE.34 ; 2020-RCDS-507529	912803 EH 2	RESOLUTION FUNDING CORP.....	1.....1,427,7951,933,021
990507529....	ITRAXX.EUROPE.34.....	1Z.....18,391,10424,294,927	ITRAXX.EUROPE.34 ; 2020-RCDS-507529	912803 EQ 2	TVA.....	1.....18,391,10424,294,927
990507529....	ITRAXX.EUROPE.34.....	1Z.....972,4151,291,376	ITRAXX.EUROPE.34 ; 2020-RCDS-507529	912810 QB 7	TVA.....	1.....972,4151,291,376
990507529....	ITRAXX.EUROPE.34.....	1Z.....5,003,6367,584,103	ITRAXX.EUROPE.34 ; 2020-RCDS-507529	912810 SF 6	TENNESSEE VALLEY AUTHORITY	1.....5,003,6367,584,103
990507529....	ITRAXX.EUROPE.34.....	1Z.....460,386774,261	ITRAXX.EUROPE.34 ; 2020-RCDS-507529	912828 YS 3	TVA.....	1.....460,386774,261
990507529....	ITRAXX.EUROPE.34.....	1Z.....11,276,74215,331,612	ITRAXX.EUROPE.34 ; 2020-RCDS-507529	912828 Z9 4	TREASURY STRIP (PRIN).....	1.....11,276,74215,331,612
990507529....	ITRAXX.EUROPE.34.....	1Z.....28,593,71139,616,466	ITRAXX.EUROPE.34 ; 2020-RCDS-507529	912834 PT 9	TREASURY STRIP (PRIN).....	1.....28,593,71139,616,466
990507529....	ITRAXX.EUROPE.34.....	1Z.....32,318,30747,669,537	ITRAXX.EUROPE.34 ; 2020-RCDS-507529	912834 QP 6	TREASURY STRIP (PRIN).....	1.....32,318,30747,669,537
990507529....	ITRAXX.EUROPE.34.....	1Z.....22,987,04133,756,763	CDX.NA.IG.35.10Y ; 2020-RCDS-507529	31329Q ZD 6	TREASURY STRIP (PRIN).....	1.....22,987,04133,756,763
990507529....	ITRAXX.EUROPE.34.....	1Z.....3,706,4185,442,174	CDX.NA.IG.35.10Y ; 2020-RCDS-507529	3136AH HW 3	TREASURY STRIP (PRIN).....	1.....3,706,4185,442,174
990507529....	ITRAXX.EUROPE.34.....	1Z.....16,289,50728,534,284	CDX.NA.IG.35.10Y ; 2020-RCDS-507529	3136AH KG 4	TREASURY STRIP (PRIN).....	1.....16,289,50728,534,284
990507529....	ITRAXX.EUROPE.34.....	1Z.....5,759,64210,050,681	CDX.NA.IG.35.10Y ; 2020-RCDS-507529	3137BD BN 5	TREASURY STRIP (PRIN).....	1.....5,759,64210,050,681
990507529....	ITRAXX.EUROPE.34.....	1Z.....7,621,10313,997,324	CDX.NA.IG.35.10Y ; 2020-RCDS-507529	3137BK TW 0	TREASURY STRIP (PRIN).....	1.....7,621,10313,997,324
990507529....	ITRAXX.EUROPE.34.....	1Z.....1,724,4183,211,112	CDX.NA.IG.35.10Y ; 2020-RCDS-507529	3137F4 YK 2	TREASURY STRIP (PRIN).....	1.....1,724,4183,211,112
990507529....	ITRAXX.EUROPE.34.....	1Z.....405,381711,061	CDX.NA.IG.35.10Y ; 2020-RCDS-507529	3137FE GP 9	TREASURY STRIP (PRIN).....	1.....405,381711,061
990507529....	ITRAXX.EUROPE.34.....	1Z.....7,114,6199,635,034	CDX.NA.IG.35.10Y ; 2020-RCDS-507529	3137FH P2 3	TREASURY STRIP (PRIN).....	1.....7,114,6199,635,034

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1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
990507529....	ITRAXX.EUROPE.34.....	1Z.....74,740,292110,243,799	CDX.NA.IG.35.10Y ; 2020-RCDS-507529	3137FM VH 2	TREASURY STRIP (PRIN).....	1.....74,740,292110,243,799
990507529....	ITRAXX.EUROPE.34.....	1Z.....2,023,3342,757,360	CDX.NA.IG.35.10Y ; 2020-RCDS-507529	31394R ZC 6	TREASURY STRIP (PRIN).....	1.....2,023,3342,757,360
990507529....	ITRAXX.EUROPE.34.....	1Z.....9,302,51911,646,731	CDX.NA.IG.35.10Y ; 2020-RCDS-507529	3140EV HA 8	TREASURY STRIP (PRIN).....	1.....9,302,51911,646,731
990507529....	ITRAXX.EUROPE.34.....	1Z.....3,265,9054,050,910	CDX.NA.IG.35.10Y ; 2020-RCDS-507529	3140QD ET 7	TREASURY STRIP (PRIN).....	1.....3,265,9054,050,910
990507529....	ITRAXX.EUROPE.34.....	1Z.....31,210,31740,000,922	CDX.NA.IG.35.10Y ; 2020-RCDS-507529	35563P KK 4	TREASURY STRIP (PRIN).....	1.....31,210,31740,000,922
990507529....	ITRAXX.EUROPE.34.....	1Z.....26,984,01740,525,796	CDX.NA.IG.35.10Y ; 2020-RCDS-507529	38381A FV 3	TREASURY STRIP (PRIN).....	1.....26,984,01740,525,796
990507529....	ITRAXX.EUROPE.34.....	1Z.....101,385,501159,483,310	CDX.NA.IG.35.10Y ; 2020-RCDS-507529	38381A X5 0	TREASURY STRIP (PRIN).....	1.....101,385,501159,483,310
990507529....	ITRAXX.EUROPE.34.....	1Z.....1,999,9062,801,775	CDX.NA.IG.35.10Y ; 2020-RCDS-507529	38381B NW 0	TREASURY BOND.....	1.....1,999,9062,801,775
990507529....	ITRAXX.EUROPE.34.....	1Z.....74,241,195115,055,665	CDX.NA.IG.35.10Y ; 2020-RCDS-507529	38381R KW 8	TREASURY BOND.....	1.....74,241,195115,055,665
990507529....	ITRAXX.EUROPE.34.....	1Z.....34,570,44349,534,417	CDX.NA.IG.35.10Y ; 2020-RCDS-507529	3132AE A4 8	TREASURY BOND.....	1.....34,570,44349,534,417
990507529....	ITRAXX.EUROPE.34.....	1Z.....26,255,84336,916,207	CDX.NA.IG.35.10Y ; 2020-RCDS-507529	3132AE KL 9	TREASURY BOND.....	1.....26,255,84336,916,207
990507529....	ITRAXX.EUROPE.34.....	1Z.....3,003,8364,650,593	CDX.NA.IG.35.10Y ; 2020-RCDS-507529	3133KH XH 4	TREASURY BOND.....	1.....3,003,8364,650,593
990507529....	ITRAXX.EUROPE.34.....	1Z.....8,702,00413,545,445	CDX.NA.IG.35.10Y ; 2020-RCDS-507529	3136A4 3X 5	TREASURY BOND.....	1.....8,702,00413,545,445
990507529....	ITRAXX.EUROPE.34.....	1Z.....2,940,5134,051,351	CDX.NA.IG.35.10Y ; 2020-RCDS-507529	3136A6 LK 8	TREASURY BOND.....	1.....2,940,5134,051,351
990507529....	ITRAXX.EUROPE.34.....	1Z.....562,367840,795	CDX.NA.IG.35.10Y ; 2020-RCDS-507529	3136AR TS 7	TREASURY BOND.....	1.....562,367840,795
990507529....	ITRAXX.EUROPE.34.....	1Z.....4,022,3606,976,226	CDX.NA.IG.35.10Y ; 2020-RCDS-507529	3136B0 YC 4	TREASURY BOND.....	1.....4,022,3606,976,226
990507529....	ITRAXX.EUROPE.34.....	1Z.....19,603,95030,806,780	CDX.NA.IG.35.10Y ; 2020-RCDS-507529	3136B1 5G 5	TREASURY BOND.....	1.....19,603,95030,806,780
990507529....	ITRAXX.EUROPE.34.....	1Z.....1,601,0442,181,049	CDX.NA.IG.35.10Y ; 2020-RCDS-507529	3136B3 NM 8	TREASURY BOND.....	1.....1,601,0442,181,049
990507529....	ITRAXX.EUROPE.34.....	1Z.....18,287,55624,890,089	CDX.NA.IG.35.10Y ; 2020-RCDS-507529	3137A8 US 5	TREASURY BOND.....	1.....18,287,55624,890,089

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
990507529....	ITRAXX.EUROPE.34.....	1Z.....43,515,85451,535,823	CDX.NA.IG.35.10Y ; 2020-RCDS-507529	3137BK Y3 8	TREASURY BOND.....	1.....43,515,85451,535,823
990507529....	ITRAXX.EUROPE.34.....	1Z.....16,068,14824,125,926	CDX.NA.IG.35.10Y ; 2020-RCDS-507529	3137BK YL 8	TREASURY STRIP (INT).....	1.....16,068,14824,125,926
990507529....	ITRAXX.EUROPE.34.....	1Z.....2,629,3843,226,224	CDX.NA.IG.35.10Y ; 2020-RCDS-507529	3137BQ FR 3	TREASURY STRIP (INT).....	1.....2,629,3843,226,224
990507529....	ITRAXX.EUROPE.34.....	1Z.....667,7251,004,140	CDX.NA.IG.35.10Y ; 2020-RCDS-507529	3137BT PD 7	TREASURY STRIP (INT).....	1.....667,7251,004,140
990507529....	ITRAXX.EUROPE.34.....	1Z.....3,834,3485,094,765	CDX.NA.IG.35.10Y ; 2020-RCDS-507529	3140KE SH 2	TREASURY STRIP (INT).....	1.....3,834,3485,094,765
990507529....	ITRAXX.EUROPE.34.....	1Z.....2,885,8063,980,579	CDX.NA.IG.35.10Y ; 2020-RCDS-507529	3140QE XP 2	TREASURY STRIP (INT).....	1.....2,885,8063,980,579
990507529....	ITRAXX.EUROPE.34.....	1Z.....5,059,3298,460,188	CDX.NA.IG.35.10Y ; 2020-RCDS-507529	35563P KK 4	TREASURY STRIP (INT).....	1.....5,059,3298,460,188
990507529....	ITRAXX.EUROPE.34.....	1Z.....5,168,9959,163,912	CDX.NA.IG.35.10Y ; 2020-RCDS-507529	38379V U4 4	TREASURY STRIP (INT).....	1.....5,168,9959,163,912
990507529....	ITRAXX.EUROPE.34.....	1Z.....18,794,71821,236,146	CDX.NA.IG.35.10Y ; 2020-RCDS-507529	38381B 6X 7	TREASURY STRIP (INT).....	1.....18,794,71821,236,146
990507261....	ITRAXX.EUROPE.34.....	1Z.....	349,215,00014,781,30517,569,030	09/24/2020	12/20/2025	CDX.NA.IG.35 ; 2020-RCDS-5072616,688,1889,092,540	3134A4 AA 2	FHLMC 30YR UMBS.....	1.....8,093,1178,476,490
990507261....	ITRAXX.EUROPE.34.....	1Z.....13,110,79319,774,576	CDX.NA.IG.35 ; 2020-RCDS-507261	31358D CS 1	FHLB.....	1.....13,110,79319,774,576
990507261....	ITRAXX.EUROPE.34.....	1Z.....42,862,71164,454,953	CDX.NA.IG.35 ; 2020-RCDS-507261	31358D DR 2	FNMA.....	1.....42,862,71164,454,953
990507261....	ITRAXX.EUROPE.34.....	1Z.....4,325,9396,296,160	CDX.NA.IG.35 ; 2020-RCDS-507261	31358D DS 0	FNMA BENCHMARK NOTES.....	1.....4,325,9396,296,160
990507261....	ITRAXX.EUROPE.34.....	1Z.....2,164,9252,485,234	CDX.NA.IG.35 ; 2020-RCDS-507261	3137BA P7 1	FNR 2014-27 ZC.....	1.....2,164,9252,485,234
990507261....	ITRAXX.EUROPE.34.....	1Z.....19,218,46422,571,959	CDX.NA.IG.35 ; 2020-RCDS-507261	3137FH LU 5	FNR 2014-27 NZ.....	1.....19,218,46422,571,959
990507261....	ITRAXX.EUROPE.34.....	1Z.....17,153,72920,077,327	CDX.NA.IG.35 ; 2020-RCDS-507261	31395M YQ 6	FNR 2014-17 DY.....	1.....17,153,72920,077,327
990507261....	ITRAXX.EUROPE.34.....	1Z.....20,110,44622,342,251	CDX.NA.IG.35 ; 2020-RCDS-507261	38381A NX 0	FNR 2015-97 Z.....	1.....20,110,44622,342,251
990507261....	ITRAXX.EUROPE.34.....	1Z.....4,683,8335,523,350	CDX.NA.IG.35 ; 2020-RCDS-507261	76116E GP 9	FNR 2018-90 EZ.....	1.....4,683,8335,523,350

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
990507261....	ITRAXX.EUROPE.34.....	1Z.....2,999,3713,186,115	CDX.NA.IG.35 ; 2020-RCDS-507261	880591 CS 9	FHR 4590 TZ.....	1.....2,999,3713,186,115
990507261....	ITRAXX.EUROPE.34.....	1Z.....3,099,3313,574,338	CDX.NA.IG.35 ; 2020-RCDS-507261	912803 BM 4	FHR 4691 PB.....	1.....3,099,3313,574,338
990507261....	ITRAXX.EUROPE.34.....	1Z.....4,552,7435,012,783	CDX.NA.IG.35 ; 2020-RCDS-507261	912803 CX 9	FNMA 30YR.....	1.....4,552,7435,012,783
990507261....	ITRAXX.EUROPE.34.....	1Z.....10,796,88912,719,033	CDX.NA.IG.35 ; 2020-RCDS-507261	912803 DA 8	FHR 2961 ZD.....	1.....10,796,88912,719,033
990507261....	ITRAXX.EUROPE.34.....	1Z.....8,116,4019,716,798	CDX.NA.IG.35 ; 2020-RCDS-507261	912803 DV 2	FHR 2962 XE.....	1.....8,116,4019,716,798
990507261....	ITRAXX.EUROPE.34.....	1Z.....8,105,6229,631,053	CDX.NA.IG.35 ; 2020-RCDS-507261	912803 FF 5	FHR 2980 LE.....	1.....8,105,6229,631,053
990507261....	ITRAXX.EUROPE.34.....	1Z.....436,148525,216	CDX.NA.IG.35 ; 2020-RCDS-507261	912810 PT 9	FHRR R004 ZA.....	1.....436,148525,216
990507261....	ITRAXX.EUROPE.34.....	1Z.....6,983,9307,153,118	CDX.NA.IG.35 ; 2020-RCDS-507261	912828 3F 5	FNMA 30YR UMBS SUPER.....	1.....6,983,9307,153,118
990507261....	ITRAXX.EUROPE.34.....	1Z.....100,273133,850	CDX.NA.IG.35 ; 2020-RCDS-507261	912833 5A 4	TREASURY STRIP (PRIN).....	1.....100,273133,850
990507261....	ITRAXX.EUROPE.34.....	1Z.....51,785,12872,195,129	ITRAXX.EUROPE.34 ; 2020-RCDS-507261	3132A2 MP 4	TREASURY STRIP (PRIN).....	1.....51,785,12872,195,129
990507261....	ITRAXX.EUROPE.34.....	1Z.....7,051,8679,278,586	ITRAXX.EUROPE.34 ; 2020-RCDS-507261	3134A4 NP 5	TREASURY STRIP (PRIN).....	1.....7,051,8679,278,586
990507261....	ITRAXX.EUROPE.34.....	1Z.....7,765,39711,030,006	ITRAXX.EUROPE.34 ; 2020-RCDS-507261	3136A3 NU 1	TREASURY STRIP (PRIN).....	1.....7,765,39711,030,006
990507261....	ITRAXX.EUROPE.34.....	1Z.....43,266,55856,602,975	ITRAXX.EUROPE.34 ; 2020-RCDS-507261	3136A4 U4 9	TREASURY STRIP (PRIN).....	1.....43,266,55856,602,975
990507261....	ITRAXX.EUROPE.34.....	1Z.....3,800,2965,746,552	ITRAXX.EUROPE.34 ; 2020-RCDS-507261	3136A6 J9 6	TREASURY BOND.....	1.....3,800,2965,746,552
990507261....	ITRAXX.EUROPE.34.....	1Z.....4,699,0687,265,034	ITRAXX.EUROPE.34 ; 2020-RCDS-507261	3136AB RF 2	TREASURY BOND.....	1.....4,699,0687,265,034
990507261....	ITRAXX.EUROPE.34.....	1Z.....25,840,85932,976,563	ITRAXX.EUROPE.34 ; 2020-RCDS-507261	3136AD F6 1	TREASURY BOND.....	1.....25,840,85932,976,563
990507261....	ITRAXX.EUROPE.34.....	1Z.....34,937,74034,917,571	ITRAXX.EUROPE.34 ; 2020-RCDS-507261	3136AP D4 1	TREASURY NOTE.....	1.....34,937,74034,917,571
990507261....	ITRAXX.EUROPE.34.....	1Z.....200,445277,065	ITRAXX.EUROPE.34 ; 2020-RCDS-507261	3137A4 MP 9	TREASURY STRIP (INT).....	1.....200,445277,065
990507261....	ITRAXX.EUROPE.34.....	1Z.....1,002,5901,536,100	ITRAXX.EUROPE.34 ; 2020-RCDS-507261	3137AM 3B 1	TREASURY STRIP (INT).....	1.....1,002,5901,536,100

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1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
990507261....	ITRAXX.EUROPE.34.....	1Z.....200,486301,495	ITRAXX.EUROPE.34 ; 2020-RCDS-507261	3137AT RR 5	TREASURY STRIP (INT).....	1.....200,486301,495
990507261....	ITRAXX.EUROPE.34.....	1Z.....1,504,0322,037,769	ITRAXX.EUROPE.34 ; 2020-RCDS-507261	31393Y HN 8	TREASURY STRIP (INT).....	1.....1,504,0322,037,769
990507261....	ITRAXX.EUROPE.34.....	1Z.....1,803,9702,336,018	ITRAXX.EUROPE.34 ; 2020-RCDS-507261	31394G LZ 4	TREASURY STRIP (INT).....	1.....1,803,9702,336,018
990507261....	ITRAXX.EUROPE.34.....	1Z.....26,609,48030,937,931	ITRAXX.EUROPE.34 ; 2020-RCDS-507261	31395M HK 8	TREASURY STRIP (INT).....	1.....26,609,48030,937,931
990507261....	ITRAXX.EUROPE.34.....	1Z.....20,815,75823,909,286	ITRAXX.EUROPE.34 ; 2020-RCDS-507261	31397M MV 6	TREASURY STRIP (INT).....	1.....20,815,75823,909,286
990507151....	CDX.NA.IG.35.10Y.....	2Z.....75,000,000784,9141,381,980	09/23/2020	12/20/2030	ITRAXX.EUROPE.34 ; 2020-RCDS-50715185,112650,698	31397W 4B 8	FHLMC 30YR UMBS MIRROR.....	1.....699,803731,281
990507151....	CDX.NA.IG.35.10Y.....	2Z.....28,152,05033,610,659	ITRAXX.EUROPE.34 ; 2020-RCDS-507151	31398M LT 1	FNR 2013-120 ZJ.....	1.....28,152,05033,610,659
990507151....	CDX.NA.IG.35.10Y.....	2Z.....501,242607,046	ITRAXX.EUROPE.34 ; 2020-RCDS-507151	31416J DS 7	FNR 2013-122 ZC.....	1.....501,242607,046
990507151....	CDX.NA.IG.35.10Y.....	2Z.....7,990,8518,494,406	ITRAXX.EUROPE.34 ; 2020-RCDS-507151	912803 CK 7	FHR 4377 KZ.....	1.....7,990,8518,494,406
990507151....	CDX.NA.IG.35.10Y.....	2Z.....7,200,3198,040,240	ITRAXX.EUROPE.34 ; 2020-RCDS-507151	912803 CK 7	FHR 4491 Z.....	1.....7,200,3198,040,240
990507151....	CDX.NA.IG.35.10Y.....	2Z.....999,7701,123,688	ITRAXX.EUROPE.34 ; 2020-RCDS-507151	912810 QD 3	FHR 4783 Z.....	1.....999,7701,123,688
990507151....	CDX.NA.IG.35.10Y.....	2Z.....3,004,3923,527,870	ITRAXX.EUROPE.34 ; 2020-RCDS-507151	3131WN RU 0	FHR 4769 QL.....	1.....3,004,3923,527,870
990507151....	CDX.NA.IG.35.10Y.....	2Z.....2,301,3822,746,516	ITRAXX.EUROPE.34 ; 2020-RCDS-507151	31339M RU 4	FHLMC 4827 LZ.....	1.....2,301,3822,746,516
990507151....	CDX.NA.IG.35.10Y.....	2Z.....1,000,5831,100,734	ITRAXX.EUROPE.34 ; 2020-RCDS-507151	3133XE XR 5	FHR 4905 BY.....	1.....1,000,5831,100,734
990507151....	CDX.NA.IG.35.10Y.....	2Z.....200,097233,965	ITRAXX.EUROPE.34 ; 2020-RCDS-507151	3134A4 AB 0	FHR 2769 GH.....	1.....200,097233,965
990507151....	CDX.NA.IG.35.10Y.....	2Z.....8,001,1238,502,252	ITRAXX.EUROPE.34 ; 2020-RCDS-507151	3136AD 4R 7	FNMA 30YR.....	1.....8,001,1238,502,252
990507151....	CDX.NA.IG.35.10Y.....	2Z.....2,992,8813,016,370	ITRAXX.EUROPE.34 ; 2020-RCDS-507151	3137AM 3B 1	FNMA 30YR UMBS.....	1.....2,992,8813,016,370
990507151....	CDX.NA.IG.35.10Y.....	2Z.....8,062,3689,951,141	ITRAXX.EUROPE.34 ; 2020-RCDS-507151	3137AM VG 9	SCRT 2019-2 MZ.....	1.....8,062,3689,951,141

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1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
990507151....	CDX.NA.IG.35.10Y.....	2Z.....3,501,1634,013,643	ITRAXX.EUROPE.34 ; 2020-RCDS-507151	3137AT C8 3	GNMA 2018-147 BZ.....	1.....3,501,1634,013,643
990507151....	CDX.NA.IG.35.10Y.....	2Z.....2,001,6512,356,022	ITRAXX.EUROPE.34 ; 2020-RCDS-507151	3137BL FG 8	GNR 2018-153 ZG.....	1.....2,001,6512,356,022
990507151....	CDX.NA.IG.35.10Y.....	2Z.....300,047341,134	ITRAXX.EUROPE.34 ; 2020-RCDS-507151	3137BW YF 5	GNR 2019-13 CZ.....	1.....300,047341,134
990507151....	CDX.NA.IG.35.10Y.....	2Z.....2,810,7253,094,428	ITRAXX.EUROPE.34 ; 2020-RCDS-507151	31393D M7 3	GNR 2019-15 CZ.....	1.....2,810,7253,094,428
990507148....	CDX.NA.IG.35.10Y.....	2Z.....	150,000,0004,169,3035,424,320	09/23/2020	12/20/2030	ITRAXX.EUROPE.34 ; 2020-RCDS-507148170,2241,301,397	31393V 7G 0	FR ZT1827.....	1.....3,999,0794,122,923
990507148....	CDX.NA.IG.35.10Y.....	2Z.....1,299,7001,349,795	ITRAXX.EUROPE.34 ; 2020-RCDS-507148	31393Y HN 8	FHLMC 30YR UMBS MIRROR.....	1.....1,299,7001,349,795
990507148....	CDX.NA.IG.35.10Y.....	2Z.....18,339,94720,749,722	ITRAXX.EUROPE.34 ; 2020-RCDS-507148	31394A XL 5	FNR 2012-38 ZB.....	1.....18,339,94720,749,722
990507148....	CDX.NA.IG.35.10Y.....	2Z.....8,030,4268,860,841	ITRAXX.EUROPE.34 ; 2020-RCDS-507148	31394B R8 9	FNR 2012-62 EL.....	1.....8,030,4268,860,841
990507148....	CDX.NA.IG.35.10Y.....	2Z.....6,372,5176,992,448	ITRAXX.EUROPE.34 ; 2020-RCDS-507148	31394F Y3 3	FNR 2016-16 PZ.....	1.....6,372,5176,992,448
990507148....	CDX.NA.IG.35.10Y.....	2Z.....21,386,95723,611,542	ITRAXX.EUROPE.34 ; 2020-RCDS-507148	31394N 4X 3	FNMA 2018-1 EM.....	1.....21,386,95723,611,542
990507148....	CDX.NA.IG.35.10Y.....	2Z.....5,498,1866,160,491	ITRAXX.EUROPE.34 ; 2020-RCDS-507148	31394P ZH 9	FNR 2018-37 LZ.....	1.....5,498,1866,160,491
990507148....	CDX.NA.IG.35.10Y.....	2Z.....400,212471,944	ITRAXX.EUROPE.34 ; 2020-RCDS-507148	31394T VG 7	FNR 2018-90 EZ.....	1.....400,212471,944
990507148....	CDX.NA.IG.35.10Y.....	2Z.....8,598,3369,402,549	ITRAXX.EUROPE.34 ; 2020-RCDS-507148	31394U 5Q 1	FHR 3837 JZ.....	1.....8,598,3369,402,549
990507148....	CDX.NA.IG.35.10Y.....	2Z.....5,426,9906,005,154	ITRAXX.EUROPE.34 ; 2020-RCDS-507148	31394W M8 8	FHR 4502 JZ.....	1.....5,426,9906,005,154
990507148....	CDX.NA.IG.35.10Y.....	2Z.....9,000,16410,518,024	ITRAXX.EUROPE.34 ; 2020-RCDS-507148	31394Y 6E 9	FHR 4499 DZ.....	1.....9,000,16410,518,024
990507148....	CDX.NA.IG.35.10Y.....	2Z.....2,176,5902,414,603	ITRAXX.EUROPE.34 ; 2020-RCDS-507148	31394Y C9 3	FHR 4590 NZ.....	1.....2,176,5902,414,603
990507148....	CDX.NA.IG.35.10Y.....	2Z.....16,933,97316,346,966	ITRAXX.EUROPE.34 ; 2020-RCDS-507148	31395L LZ 2	FHR 4636 EZ.....	1.....16,933,97316,346,966
990507148....	CDX.NA.IG.35.10Y.....	2Z.....5,192,2505,288,827	ITRAXX.EUROPE.34 ; 2020-RCDS-507148	31395N NS 2	FNMA 30YR UMBS.....	1.....5,192,2505,288,827
990507148....	CDX.NA.IG.35.10Y.....	2Z.....15,979,53015,982,612	ITRAXX.EUROPE.34 ; 2020-RCDS-507148	31395U C7 4	FNMA 30YR UMBS.....	1.....15,979,53015,982,612

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								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
990507148....	CDX.NA.IG.35.10Y.....	2Z.....	1,133,0701,398,514			ITRAXX.EUROPE.34 ; 2020-RCDS-507148			31395U ST 9	SCRT 2019-2 MZ.....	1.....1,133,0701,398,514
990507148....	CDX.NA.IG.35.10Y.....	2Z.....	6,536,1747,130,012			ITRAXX.EUROPE.34 ; 2020-RCDS-507148			31395V KK 4	GNR 2016-33 PZ.....	1.....6,536,1747,130,012
990507148....	CDX.NA.IG.35.10Y.....	2Z.....	400,169461,996			ITRAXX.EUROPE.34 ; 2020-RCDS-507148			31396G 4A 6	GNR 2019-21 LZ.....	1.....400,169461,996
990507148....	CDX.NA.IG.35.10Y.....	2Z.....	17,790,21628,364,419			ITRAXX.EUROPE.34 ; 2020-RCDS-507148			31397G YK 0	TREASURY STRIP (PRIN).....	1.....17,790,21628,364,419
990507136....	CDX.NA.IG.35.....	2Z.....	100,000,0006,516,0868,835,345	09/23/2020	12/20/2025	ITRAXX.EUROPE.34 ; 2020-RCDS-5071362,238,7602,459,795	31397H JW 9	FHLMC REFERENCE NOTES.....	1.....4,277,3266,375,550
990507136....	CDX.NA.IG.35.....	2Z.....	1,138,4321,668,514			ITRAXX.EUROPE.34 ; 2020-RCDS-507136			31397M HL 4	FNMA.....	1.....1,138,4321,668,514
990507136....	CDX.NA.IG.35.....	2Z.....	10,016,71315,732,406			ITRAXX.EUROPE.34 ; 2020-RCDS-507136			31416T L5 6	FNMA.....	1.....10,016,71315,732,406
990507136....	CDX.NA.IG.35.....	2Z.....	4,353,3236,402,961			ITRAXX.EUROPE.34 ; 2020-RCDS-507136			31416X BQ 2	FNMA.....	1.....4,353,3236,402,961
990507136....	CDX.NA.IG.35.....	2Z.....	6,439,6727,133,882			ITRAXX.EUROPE.34 ; 2020-RCDS-507136			31417B AP 2	FHR 4341 ZX.....	1.....6,439,6727,133,882
990507136....	CDX.NA.IG.35.....	2Z.....	6,423,1727,159,086			ITRAXX.EUROPE.34 ; 2020-RCDS-507136			36202E 6E 4	FHLMC 4824 ZE.....	1.....6,423,1727,159,086
990507136....	CDX.NA.IG.35.....	2Z.....	1,200,1261,367,364			ITRAXX.EUROPE.34 ; 2020-RCDS-507136			38374G RN 4	FHR 2931 BL.....	1.....1,200,1261,367,364
990507136....	CDX.NA.IG.35.....	2Z.....	6,490,4367,824,719			ITRAXX.EUROPE.34 ; 2020-RCDS-507136			38380A A5 6	GNR 2018-139 ZK.....	1.....6,490,4367,824,719
990507136....	CDX.NA.IG.35.....	2Z.....	1,325,3671,794,711			ITRAXX.EUROPE.34 ; 2020-RCDS-507136			38380X K6 3	RESOLUTION FUNDING CORP.....	1.....1,325,3671,794,711
990507136....	CDX.NA.IG.35.....	2Z.....	199,867290,301			ITRAXX.EUROPE.34 ; 2020-RCDS-507136			38380Y GU 3	TVA.....	1.....199,867290,301
990507136....	CDX.NA.IG.35.....	2Z.....	6,143,1398,511,293			ITRAXX.EUROPE.34 ; 2020-RCDS-507136			38381A QN 9	TREASURY STRIP (PRIN).....	1.....6,143,1398,511,293
990507136....	CDX.NA.IG.35.....	2Z.....	13,724,84219,036,414			ITRAXX.EUROPE.34 ; 2020-RCDS-507136			912803 DA 8	TREASURY STRIP (PRIN).....	1.....13,724,84219,036,414
990507136....	CDX.NA.IG.35.....	2Z.....	11,325,34719,826,846			ITRAXX.EUROPE.34 ; 2020-RCDS-507136			912803 EF 6	TREASURY STRIP (PRIN).....	1.....11,325,34719,826,846
990507136....	CDX.NA.IG.35.....	2Z.....	13,364,95421,276,019			ITRAXX.EUROPE.34 ; 2020-RCDS-507136			912803 EP 4	TREASURY STRIP (PRIN).....	1.....13,364,95421,276,019

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other	15 Book/Adjusted Carrying Value	16 Fair Value
990507136....	CDX.NA.IG.35.....	2Z.....806,4951,170,231	ITRAXX.EUROPE.34 ; 2020-RCDS-507136	912810 FT 0	TREASURY STRIP.....	1.....806,4951,170,231
990507136....	CDX.NA.IG.35.....	2Z.....1,305,2702,000,261	ITRAXX.EUROPE.34 ; 2020-RCDS-507136	912810 PT 9	TREASURY BOND.....	1.....1,305,2702,000,261
990507136....	CDX.NA.IG.35.....	2Z.....16,870,28519,148,560	ITRAXX.EUROPE.34 ; 2020-RCDS-507136	912828 4V 9	TREASURY NOTE.....	1.....16,870,28519,148,560
990507136....	CDX.NA.IG.35.....	2Z.....1,214,9031,772,881	CDX.NA.IG.35 ; 2020-RCDS-507136	06540R AE 4	TREASURY STRIP (INT).....	1.....1,214,9031,772,881
990507129....	ITRAXX.EUROPE.34.....	1Z.....	145,918,7505,671,9487,160,976	09/23/2020	12/20/2025	CDX.NA.IG.35 ; 2020-RCDS-5071293,023,2403,984,409	31329J G9 2	FHLMC 30YR UMBS MIRROR.....	1.....2,648,7083,176,567
990507129....	ITRAXX.EUROPE.34.....	1Z.....2,132,2283,102,853	CDX.NA.IG.35 ; 2020-RCDS-507129	3133XG AY 0	FHLMC.....	1.....2,132,2283,102,853
990507129....	ITRAXX.EUROPE.34.....	1Z.....200,133234,363	CDX.NA.IG.35 ; 2020-RCDS-507129	31358D CS 1	FNMA 2011-142 PE.....	1.....200,133234,363
990507129....	ITRAXX.EUROPE.34.....	1Z.....2,232,0852,621,001	CDX.NA.IG.35 ; 2020-RCDS-507129	31358D DR 2	FNR 2012-32 YZ.....	1.....2,232,0852,621,001
990507129....	ITRAXX.EUROPE.34.....	1Z.....1,531,4871,801,863	CDX.NA.IG.35 ; 2020-RCDS-507129	3137FH LU 5	FNR 2012-77 PL.....	1.....1,531,4871,801,863
990507129....	ITRAXX.EUROPE.34.....	1Z.....11,272,03411,172,918	CDX.NA.IG.35 ; 2020-RCDS-507129	31393Y W2 7	FNR 2013-9 GZ.....	1.....11,272,03411,172,918
990507129....	ITRAXX.EUROPE.34.....	1Z.....5,566,2816,156,313	CDX.NA.IG.35 ; 2020-RCDS-507129	31394E FS 2	FNR 2013-40 VZ.....	1.....5,566,2816,156,313
990507129....	ITRAXX.EUROPE.34.....	1Z.....16,375,54419,103,250	CDX.NA.IG.35 ; 2020-RCDS-507129	31394Y 6J 8	FNR 2015-55 ZE.....	1.....16,375,54419,103,250
990507129....	ITRAXX.EUROPE.34.....	1Z.....3,568,6894,125,656	CDX.NA.IG.35 ; 2020-RCDS-507129	3140Q9 NW 9	FHR 3770 QZ.....	1.....3,568,6894,125,656
990507129....	ITRAXX.EUROPE.34.....	1Z.....2,000,0082,258,535	CDX.NA.IG.35 ; 2020-RCDS-507129	38378Y G8 6	FHR 4002 MZ.....	1.....2,000,0082,258,535
990507129....	ITRAXX.EUROPE.34.....	1Z.....2,649,0792,875,737	CDX.NA.IG.35 ; 2020-RCDS-507129	61691Q AH 1	FHR 4097 ZA.....	1.....2,649,0792,875,737
990507129....	ITRAXX.EUROPE.34.....	1Z.....1,164,6561,275,337	CDX.NA.IG.35 ; 2020-RCDS-507129	880591 DM 1	FNR 2004-33 QG.....	1.....1,164,6561,275,337
990507129....	ITRAXX.EUROPE.34.....	1Z.....1,839,2612,176,482	CDX.NA.IG.35 ; 2020-RCDS-507129	880591 DM 1	FHR 2649 ZT.....	1.....1,839,2612,176,482
990507129....	ITRAXX.EUROPE.34.....	1Z.....2,107,7992,508,569	CDX.NA.IG.35 ; 2020-RCDS-507129	912803 BL 6	FHR 2937 ZK.....	1.....2,107,7992,508,569
990507129....	ITRAXX.EUROPE.34.....	1Z.....1,010,9761,200,641	CDX.NA.IG.35 ; 2020-RCDS-507129	912803 CG 6	FNR 2008-65 BA.....	1.....1,010,9761,200,641

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1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
990507125....	ITRAXX.EUROPE.34.....	1Z.....1,865,8082,231,468	CDX.NA.IG.35 ; 2020-RCDSD-507129	912803 CK 7	FHR 3460 AY.....	1.....1,865,8082,231,468
990507125....	ITRAXX.EUROPE.34.....	1Z.....2,709,6983,087,642	CDX.NA.IG.35 ; 2020-RCDSD-507129	912803 DP 5	FNR 2010-13 AC.....	1.....2,709,6983,087,642
990507125....	ITRAXX.EUROPE.34.....	1Z.....2,368,9452,737,153	CDX.NA.IG.35 ; 2020-RCDSD-507129	912803 DZ 3	FNMA 30YR.....	1.....2,368,9452,737,153
990507125....	ITRAXX.EUROPE.34.....	1Z.....72,399,949106,963,331	CDX.NA.IG.35 ; 2020-RCDSD-507129	912803 EA 7	TREASURY STRIP (PRIN).....	1.....72,399,949106,963,331
990507125....	ITRAXX.EUROPE.34.....	1Z.....14,173,11121,026,338	CDX.NA.IG.35 ; 2020-RCDSD-507129	912803 EP 4	TREASURY STRIP (PRIN).....	1.....14,173,11121,026,338
990507125....	ITRAXX.EUROPE.34.....	1Z.....2,600,2033,931,851	CDX.NA.IG.35 ; 2020-RCDSD-507129	912803 ER 0	TREASURY BOND.....	1.....2,600,2033,931,851
990507125....	ITRAXX.EUROPE.34.....	1Z.....18,004,20127,930,175	CDX.NA.IG.35 ; 2020-RCDSD-507129	912803 FA 6	TREASURY BOND.....	1.....18,004,20127,930,175
990507125....	ITRAXX.EUROPE.34.....	1Z.....	247,478,2008,081,1189,820,959	09/23/2020	12/20/2025	CDX.NA.IG.35 ; 2020-RCDSD-5071255,380,4066,757,558	912803 FE 8	FHLMC 30YR UMBS MIRROR.....	1.....2,700,7123,063,401
990507125....	ITRAXX.EUROPE.34.....	1Z.....1,866,3492,346,964	CDX.NA.IG.35 ; 2020-RCDSD-507125	912810 FT 0	FHR 2401 Z.....	1.....1,866,3492,346,964
990507125....	ITRAXX.EUROPE.34.....	1Z.....3,005,8464,533,619	CDX.NA.IG.35 ; 2020-RCDSD-507125	912810 PT 9	FHLB.....	1.....3,005,8464,533,619
990507125....	ITRAXX.EUROPE.34.....	1Z.....8,507,78513,062,146	CDX.NA.IG.35 ; 2020-RCDSD-507125	912810 PX 0	FHLMC.....	1.....8,507,78513,062,146
990507125....	ITRAXX.EUROPE.34.....	1Z.....4,361,6914,543,871	CDX.NA.IG.35 ; 2020-RCDSD-507125	912810 QS 0	FNR 2013-50 QY.....	1.....4,361,6914,543,871
990507125....	ITRAXX.EUROPE.34.....	1Z.....9,032,10110,199,615	CDX.NA.IG.35 ; 2020-RCDSD-507125	912810 SD 1	FHR 4002 MZ.....	1.....9,032,10110,199,615
990507125....	ITRAXX.EUROPE.34.....	1Z.....3,769,5903,995,277	CDX.NA.IG.35 ; 2020-RCDSD-507125	912828 2R 0	FHR 4010 Z.....	1.....3,769,5903,995,277
990507125....	ITRAXX.EUROPE.34.....	1Z.....3,925,6133,914,434	CDX.NA.IG.35 ; 2020-RCDSD-507125	912828 3F 5	FHR 4096 MY.....	1.....3,925,6133,914,434
990507125....	ITRAXX.EUROPE.34.....	1Z.....8,928,5869,891,695	CDX.NA.IG.35 ; 2020-RCDSD-507125	912828 YS 3	FHR 4514 Z.....	1.....8,928,5869,891,695
990507125....	ITRAXX.EUROPE.34.....	1Z.....5,250,1605,597,252	CDX.NA.IG.35 ; 2020-RCDSD-507125	912833 5A 4	FHLMC 4676 VD.....	1.....5,250,1605,597,252
990507125....	ITRAXX.EUROPE.34.....	1Z.....7,491,9948,652,789	CDX.NA.IG.35 ; 2020-RCDSD-507125	912834 DU 9	FNR 2003-80 ZC.....	1.....7,491,9948,652,789
990507125....	ITRAXX.EUROPE.34.....	1Z.....1,400,8951,662,326	CDX.NA.IG.35 ; 2020-RCDSD-507125	912834 MM 7	FHR 2634 LJ.....	1.....1,400,8951,662,326

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1 Number	2 Description	3 NAIC Designation or Other	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other	15 Book/Adjusted Carrying Value	16 Fair Value
990507125....	ITRAXX.EUROPE.34.....	1Z.....1,712,7151,875,479	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	3132AC S3 5	FNR 2004-33 QG.....	1.....1,712,7151,875,479
990507125....	ITRAXX.EUROPE.34.....	1Z.....8,429,8399,553,356	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	3136AB 3N 1	FNGT 2004-T4 A8.....	1.....8,429,8399,553,356
990507125....	ITRAXX.EUROPE.34.....	1Z.....2,904,9163,408,050	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	3137BM 2Z 8	FNR 2004-97 C.....	1.....2,904,9163,408,050
990507125....	ITRAXX.EUROPE.34.....	1Z.....1,893,0392,168,032	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	88059E PJ 7	FNR 2005-87 AZ.....	1.....1,893,0392,168,032
990507125....	ITRAXX.EUROPE.34.....	1Z.....2,938,8713,509,355	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	912803 DH 3	FHR 2713 EJ.....	1.....2,938,8713,509,355
990507125....	ITRAXX.EUROPE.34.....	1Z.....4,193,5964,961,136	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	912803 DK 6	FHR 2745 KG.....	1.....4,193,5964,961,136
990507125....	ITRAXX.EUROPE.34.....	1Z.....3,415,4144,077,449	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	912803 EA 7	FHR 2764 PG.....	1.....3,415,4144,077,449
990507125....	ITRAXX.EUROPE.34.....	1Z.....2,585,6952,995,290	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	912803 FF 5	FNR 2005-99 KZ.....	1.....2,585,6952,995,290
990507125....	ITRAXX.EUROPE.34.....	1Z.....6,731,1608,070,733	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	912810 PT 9	FHR 2777 PG.....	1.....6,731,1608,070,733
990507125....	ITRAXX.EUROPE.34.....	1Z.....3,333,1123,944,440	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	912810 PU 6	FHR 2794 OT.....	1.....3,333,1123,944,440
990507125....	ITRAXX.EUROPE.34.....	1Z.....1,842,8602,186,130	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	912810 QA 9	FHR 2792 PE.....	1.....1,842,8602,186,130
990507125....	ITRAXX.EUROPE.34.....	1Z.....4,817,0865,592,273	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	912810 QA 9	FHR 2920 PE.....	1.....4,817,0865,592,273
990507125....	ITRAXX.EUROPE.34.....	1Z.....2,553,1653,039,895	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	912810 RG 5	FNR 2006-48 TE.....	1.....2,553,1653,039,895
990507125....	ITRAXX.EUROPE.34.....	1Z.....9,713,81511,513,617	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	912833 4U 1	FHR 2975 OH.....	1.....9,713,81511,513,617
990507125....	ITRAXX.EUROPE.34.....	1Z.....4,218,6785,010,424	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	912834 RK 6	FHR 2977 NX.....	1.....4,218,6785,010,424
990507125....	ITRAXX.EUROPE.34.....	1Z.....3,235,6303,824,333	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	3131XQ ST 4	FHR 2984 NE.....	1.....3,235,6303,824,333
990507125....	ITRAXX.EUROPE.34.....	1Z.....8,024,5739,343,887	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	3132A4 6K 9	FHR 3088 CZ.....	1.....8,024,5739,343,887
990507125....	ITRAXX.EUROPE.34.....	1Z.....1,399,7821,657,884	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	3136A3 NU 1	FHR 3324 PE.....	1.....1,399,7821,657,884

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								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
990507125....	ITRAXX.EUROPE.34.....	1Z.....4,354,4915,179,160	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	3136AD F6 1	FHR 3316 GE.....	1.....4,354,4915,179,160
990507125....	ITRAXX.EUROPE.34.....	1Z.....3,565,6254,335,984	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	3136AP 3S 9	FNR 2008-70 AY.....	1.....3,565,6254,335,984
990507125....	ITRAXX.EUROPE.34.....	1Z.....6,497,7677,278,026	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	3137BG ZY 8	FNMA 30YR.....	1.....6,497,7677,278,026
990507125....	ITRAXX.EUROPE.34.....	1Z.....26,588,95527,777,064	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	31393Y P2 5	FNMA 30YR.....	1.....26,588,95527,777,064
990507125....	ITRAXX.EUROPE.34.....	1Z.....9,501,00810,077,351	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	3140J5 SF 7	FNMA 30YR.....	1.....9,501,00810,077,351
990507125....	ITRAXX.EUROPE.34.....	1Z.....1,399,7571,586,673	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	880591 CS 9	GNMA2 30YR.....	1.....1,399,7571,586,673
990507125....	ITRAXX.EUROPE.34.....	1Z.....2,798,7543,256,242	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	88059E PJ 7	GNR 2004-38 NE.....	1.....2,798,7543,256,242
990507125....	ITRAXX.EUROPE.34.....	1Z.....7,077,5738,111,021	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	912803 CK 7	GNR 2016-121 AZ.....	1.....7,077,5738,111,021
990507125....	ITRAXX.EUROPE.34.....	1Z.....2,993,5753,282,013	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	912803 CX 9	GNMA 2018-97 VD.....	1.....2,993,5753,282,013
990507125....	ITRAXX.EUROPE.34.....	1Z.....5,654,6516,239,995	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	912803 CZ 4	GNMA 2018-103.....	1.....5,654,6516,239,995
990507125....	ITRAXX.EUROPE.34.....	1Z.....8,546,5699,416,654	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	912803 DC 4	GNR 2018-137 VD.....	1.....8,546,5699,416,654
990507125....	ITRAXX.EUROPE.34.....	1Z.....902,3951,338,737	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	912803 DH 3	TREASURY STRIP (PRIN).....	1.....902,3951,338,737
990507125....	ITRAXX.EUROPE.34.....	1Z.....501,281843,205	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	912803 DK 6	TREASURY STRIP (PRIN).....	1.....501,281843,205
990507125....	ITRAXX.EUROPE.34.....	1Z.....2,690,0814,729,446	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	912803 DM 2	TREASURY STRIP (PRIN).....	1.....2,690,0814,729,446
990507125....	ITRAXX.EUROPE.34.....	1Z.....2,819,7055,238,869	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	912803 DU 4	TREASURY STRIP (PRIN).....	1.....2,819,7055,238,869
990507125....	ITRAXX.EUROPE.34.....	1Z.....1,340,4632,345,879	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	912803 DZ 3	TREASURY STRIP (PRIN).....	1.....1,340,4632,345,879
990507125....	ITRAXX.EUROPE.34.....	1Z.....3,023,6984,120,637	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	912803 EA 7	TREASURY STRIP (PRIN).....	1.....3,023,6984,120,637
990507125....	ITRAXX.EUROPE.34.....	1Z.....36,239,39444,524,602	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	912803 EC 3	TREASURY STRIP (PRIN).....	1.....36,239,39444,524,602
990507125....	ITRAXX.EUROPE.34.....	1Z.....12,663,63219,351,995	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	912803 EQ 2	TREASURY BOND.....	1.....12,663,63219,351,995

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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							
1 Number	2 Description	3 NAIC Designation or Other	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other	15 Book/Adjusted Carrying Value	16 Fair Value
990507125....	ITRAXX.EUROPE.34.....	1Z.....1,488,7192,260,608	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	912803 FA 6	TREASURY BOND.....	1.....1,488,7192,260,608
990507125....	ITRAXX.EUROPE.34.....	1Z.....3,260,9125,764,270	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	912803 FE 8	TREASURY BOND.....	1.....3,260,9125,764,270
990507125....	ITRAXX.EUROPE.34.....	1Z.....3,800,2824,260,626	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	912810 PT 9	TREASURY NOTE.....	1.....3,800,2824,260,626
990507125....	ITRAXX.EUROPE.34.....	1Z.....3,231,7793,552,363	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	912810 PW 2	TREASURY NOTE.....	1.....3,231,7793,552,363
990507125....	ITRAXX.EUROPE.34.....	1Z.....3,000,3173,264,346	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	912810 PX 0	TREASURY NOTE.....	1.....3,000,3173,264,346
990507125....	ITRAXX.EUROPE.34.....	1Z.....449,850449,568	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	912810 QA 9	TREASURY NOTE.....	1.....449,850449,568
990507125....	ITRAXX.EUROPE.34.....	1Z.....601,554921,660	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	912810 QA 9	TREASURY STRIP (INT).....	1.....601,554921,660
990507125....	ITRAXX.EUROPE.34.....	1Z.....1,002,4871,375,467	CDX.NA.IG.35.10Y ; 2020-RCDS-507125	912810 SD 1	TREASURY STRIP (INT).....	1.....1,002,4871,375,467
990506970....	CDX.NA.IG.35.....	2Z.....	150,000,0003,785,7254,039,920	09/22/2020	12/20/2025	CDX.NA.IG.35.10Y ; 2020-RCDS-5069703,485,1213,689,692	912810 SK 5	BANK 2017-BNK9 A4.....	1.....300,604350,228
990506970....	CDX.NA.IG.35.....	2Z.....10,559,76411,084,052	CDX.NA.IG.35.10Y ; 2020-RCDS-506970	912833 5A 4	FHLMC 30YR UMBS MIRROR.....	1.....10,559,76411,084,052
990506970....	CDX.NA.IG.35.....	2Z.....1,598,6272,372,205	CDX.NA.IG.35.10Y ; 2020-RCDS-506970	912833 XZ 8	FHLB.....	1.....1,598,6272,372,205
990506970....	CDX.NA.IG.35.....	2Z.....204,733300,062	CDX.NA.IG.35.10Y ; 2020-RCDS-506970	912834 DU 9	FNMA.....	1.....204,733300,062
990506970....	CDX.NA.IG.35.....	2Z.....1,217,2681,758,910	CDX.NA.IG.35.10Y ; 2020-RCDS-506970	912834 RK 6	FNMA.....	1.....1,217,2681,758,910
990506970....	CDX.NA.IG.35.....	2Z.....3,990,5594,447,764	CDX.NA.IG.35.10Y ; 2020-RCDS-506970	92938C AF 4	FHLMC 4824 ZE.....	1.....3,990,5594,447,764
990506970....	CDX.NA.IG.35.....	2Z.....8,084,1808,588,778	CDX.NA.IG.35.10Y ; 2020-RCDS-506970	3133XE XR 5	FNR 2005-64 PD.....	1.....8,084,1808,588,778
990506970....	CDX.NA.IG.35.....	2Z.....4,257,8404,980,174	CDX.NA.IG.35.10Y ; 2020-RCDS-506970	3137B2 A9 1	FHR 2794 PH.....	1.....4,257,8404,980,174
990506970....	CDX.NA.IG.35.....	2Z.....1,499,8321,593,384	CDX.NA.IG.35.10Y ; 2020-RCDS-506970	31396E XR 2	FNMA 30YR.....	1.....1,499,8321,593,384
990506970....	CDX.NA.IG.35.....	2Z.....1,613,8601,265,522	CDX.NA.IG.35.10Y ; 2020-RCDS-506970	3140J9 FA 4	GNR 2014-2 BI.....	1.....1,613,8601,265,522

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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							
1 Number	2 Description	3 NAIC Designation or Other	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other	15 Description	16 Book/Adjusted Carrying Value
990506970....	CDX.NA.IG.35.....	2Z.....4,074,7174,782,372	CDX.NA.IG.35.10Y ; 2020-RCDS-506970	36202E 7H 6	MSC 2018-L1 AS.....	1.....4,074,7174,782,372
990506970....	CDX.NA.IG.35.....	2Z.....5,819,2787,737,123	CDX.NA.IG.35.10Y ; 2020-RCDS-506970	880591 CS 9	TVA.....	1.....5,819,2787,737,123
990506970....	CDX.NA.IG.35.....	2Z.....4,725,4206,629,120	CDX.NA.IG.35.10Y ; 2020-RCDS-506970	912803 DH 3	TVA.....	1.....4,725,4206,629,120
990506970....	CDX.NA.IG.35.....	2Z.....2,632,6233,579,257	CDX.NA.IG.35.10Y ; 2020-RCDS-506970	912803 EA 7	TREASURY STRIP (PRIN).....	1.....2,632,6233,579,257
990506970....	CDX.NA.IG.35.....	2Z.....3,475,1145,125,797	CDX.NA.IG.35.10Y ; 2020-RCDS-506970	912803 ER 0	TREASURY STRIP (PRIN).....	1.....3,475,1145,125,797
990506970....	CDX.NA.IG.35.....	2Z.....3,178,6014,667,174	CDX.NA.IG.35.10Y ; 2020-RCDS-506970	912810 PT 9	TREASURY STRIP (PRIN).....	1.....3,178,6014,667,174
990506970....	CDX.NA.IG.35.....	2Z.....2,688,3664,967,213	CDX.NA.IG.35.10Y ; 2020-RCDS-506970	912810 QA 9	TREASURY STRIP (PRIN).....	1.....2,688,3664,967,213
990506970....	CDX.NA.IG.35.....	2Z.....8,081,69912,473,880	CDX.NA.IG.35.10Y ; 2020-RCDS-506970	912810 QA 9	TREASURY STRIP (PRIN).....	1.....8,081,69912,473,880
990506970....	CDX.NA.IG.35.....	2Z.....15,503,26923,710,391	CDX.NA.IG.35.10Y ; 2020-RCDS-506970	912810 RE 0	TREASURY STRIP (PRIN).....	1.....15,503,26923,710,391
990506970....	CDX.NA.IG.35.....	2Z.....3,086,8063,912,821	CDX.NA.IG.35.10Y ; 2020-RCDS-506970	912834 QH 4	TREASURY STRIP (PRIN).....	1.....3,086,8063,912,821
990506970....	CDX.NA.IG.35.....	2Z.....8,263,30210,414,396	ITRAXX.EUROPE.34 ; 2020-RCDS-506970	268317 AC 8	TREASURY STRIP (PRIN).....	1.....8,263,30210,414,396
990506970....	CDX.NA.IG.35.....	2Z.....9,357,42313,818,372	ITRAXX.EUROPE.34 ; 2020-RCDS-506970	3134A2 G7 7	TREASURY STRIP (PRIN).....	1.....9,357,42313,818,372
990506970....	CDX.NA.IG.35.....	2Z.....2,537,6494,001,259	ITRAXX.EUROPE.34 ; 2020-RCDS-506970	3134A4 AA 2	TREASURY STRIP (PRIN).....	1.....2,537,6494,001,259
990506970....	CDX.NA.IG.35.....	2Z.....2,012,9233,200,528	ITRAXX.EUROPE.34 ; 2020-RCDS-506970	3134A4 AB 0	TREASURY BOND.....	1.....2,012,9233,200,528
990506970....	CDX.NA.IG.35.....	2Z.....549,966835,119	ITRAXX.EUROPE.34 ; 2020-RCDS-506970	31358D CS 1	TREASURY BOND.....	1.....549,966835,119
990506970....	CDX.NA.IG.35.....	2Z.....1,339,8461,964,005	ITRAXX.EUROPE.34 ; 2020-RCDS-506970	31358D DR 2	TREASURY BOND.....	1.....1,339,8461,964,005
990506970....	CDX.NA.IG.35.....	2Z.....3,029,2955,126,253	ITRAXX.EUROPE.34 ; 2020-RCDS-506970	31358D DR 2	TREASURY BOND.....	1.....3,029,2955,126,253
990506970....	CDX.NA.IG.35.....	2Z.....23,006,86631,301,880	ITRAXX.EUROPE.34 ; 2020-RCDS-506970	31368H M2 6	TREASURY BOND.....	1.....23,006,86631,301,880
990506970....	CDX.NA.IG.35.....	2Z.....4,002,9204,474,735	ITRAXX.EUROPE.34 ; 2020-RCDS-506970	3136A3 NU 1	TREASURY NOTE.....	1.....4,002,9204,474,735

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other	15 Book/Adjusted Carrying Value	16 Fair Value
990506970....	CDX.NA.IG.35.....	2Z.....1,509,5431,712,500	ITRAXX.EUROPE.34 ; 2020-RCDS-506970	3136AH UC 2	TREASURY NOTE.....	1.....1,509,5431,712,500
990506970....	CDX.NA.IG.35.....	2Z.....10,002,43810,875,709	ITRAXX.EUROPE.34 ; 2020-RCDS-506970	3137BJ LM 3	TREASURY NOTE.....	1.....10,002,43810,875,709
990506970....	CDX.NA.IG.35.....	2Z.....323,796497,499	ITRAXX.EUROPE.34 ; 2020-RCDS-506970	3137BM HG 4	TREASURY STRIP (INT).....	1.....323,796497,499
990506970....	CDX.NA.IG.35.....	2Z.....5,225,5078,256,677	ITRAXX.EUROPE.34 ; 2020-RCDS-506970	3137FJ EH 8	TREASURY STRIP (INT).....	1.....5,225,5078,256,677
990506970....	CDX.NA.IG.35.....	2Z.....1,228,7741,860,746	ITRAXX.EUROPE.34 ; 2020-RCDS-506970	31397W 3V 5	TREASURY STRIP (INT).....	1.....1,228,7741,860,746
990506969....	CDX.NA.IG.35.10Y.....	2Z.....	150,000,00015,482,20717,393,959	09/22/2020	12/20/2030	ITRAXX.EUROPE.34 ; 2020-RCDS-506969682,9951,301,397	31398T LP 4	FHLMC 30YR UMBS MIRROR.....	1.....14,799,21216,092,562
990506969....	CDX.NA.IG.35.10Y.....	2Z.....789,467529,515	ITRAXX.EUROPE.34 ; 2020-RCDS-506969	76116E GP 9	FNR 2013-2 MI.....	1.....789,467529,515
990506969....	CDX.NA.IG.35.10Y.....	2Z.....701,619787,365	ITRAXX.EUROPE.34 ; 2020-RCDS-506969	880591 CS 9	FHR 4526 PZ.....	1.....701,619787,365
990506969....	CDX.NA.IG.35.10Y.....	2Z.....710,8171,266,052	ITRAXX.EUROPE.34 ; 2020-RCDS-506969	880591 DM 1	TVA.....	1.....710,8171,266,052
990506969....	CDX.NA.IG.35.10Y.....	2Z.....53,170,08298,470,725	ITRAXX.EUROPE.34 ; 2020-RCDS-506969	912803 BH 5	TREASURY STRIP (PRIN).....	1.....53,170,08298,470,725
990506969....	CDX.NA.IG.35.10Y.....	2Z.....14,161,52524,368,820	ITRAXX.EUROPE.34 ; 2020-RCDS-506969	912803 CK 7	TREASURY STRIP (PRIN).....	1.....14,161,52524,368,820
990506969....	CDX.NA.IG.35.10Y.....	2Z.....16,554,84725,115,518	ITRAXX.EUROPE.34 ; 2020-RCDS-506969	912803 CX 9	TREASURY STRIP (PRIN).....	1.....16,554,84725,115,518
990506969....	CDX.NA.IG.35.10Y.....	2Z.....18,301,66626,555,875	ITRAXX.EUROPE.34 ; 2020-RCDS-506969	912803 CX 9	TREASURY STRIP.....	1.....18,301,66626,555,875
990506969....	CDX.NA.IG.35.10Y.....	2Z.....400,080620,977	ITRAXX.EUROPE.34 ; 2020-RCDS-506969	912803 DA 8	TREASURY BOND.....	1.....400,080620,977
990506969....	CDX.NA.IG.35.10Y.....	2Z.....4,998,5527,628,440	ITRAXX.EUROPE.34 ; 2020-RCDS-506969	912803 DK 6	TREASURY BOND.....	1.....4,998,5527,628,440
990506969....	CDX.NA.IG.35.10Y.....	2Z.....4,000,8695,544,580	ITRAXX.EUROPE.34 ; 2020-RCDS-506969	912803 DM 2	TREASURY BOND.....	1.....4,000,8695,544,580
990506969....	CDX.NA.IG.35.10Y.....	2Z.....6,602,5659,299,910	ITRAXX.EUROPE.34 ; 2020-RCDS-506969	912803 DZ 3	TREASURY BOND.....	1.....6,602,5659,299,910
990506969....	CDX.NA.IG.35.10Y.....	2Z.....8,317,42512,654,980	ITRAXX.EUROPE.34 ; 2020-RCDS-506969	912803 EC 3	TREASURY BOND.....	1.....8,317,42512,654,980
990506969....	CDX.NA.IG.35.10Y.....	2Z.....5,661,3067,825,340	ITRAXX.EUROPE.34 ; 2020-RCDS-506969	912803 EE 9	TREASURY STRIP (INT).....	1.....5,661,3067,825,340

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
990506969....	CDX.NA.IG.35.10Y.....	2Z.....8,063,4309,252,972	ITRAXX.EUROPE.34 ; 2020-RCDS-506969	912803 EN 9	TREASURY STRIP (INT).....	1.....8,063,4309,252,972
990506948....	CDX.NA.IG.35.10Y.....	2Z.....	...300,000,0003,812,5884,215,492	09/22/2020	12/20/2030	ITRAXX.EUROPE.34 ; 2020-RCDS-5069481,640,5521,910,574	912803 EP 4	FHLMC 30YR UMBS MIRROR.....	1.....2,172,0362,304,918
990506948....	CDX.NA.IG.35.10Y.....	2Z.....4,808,2525,115,440	ITRAXX.EUROPE.34 ; 2020-RCDS-506948	912803 EQ 2	FHLMC 30YR UMBS MIRROR.....	1.....4,808,2525,115,440
990506948....	CDX.NA.IG.35.10Y.....	2Z.....1,072,8601,256,356	ITRAXX.EUROPE.34 ; 2020-RCDS-506948	912803 FA 6	FNMA 2011-142 PE.....	1.....1,072,8601,256,356
990506948....	CDX.NA.IG.35.10Y.....	2Z.....14,797,35916,365,897	ITRAXX.EUROPE.34 ; 2020-RCDS-506948	912803 FA 6	FNR 2013-40 VZ.....	1.....14,797,35916,365,897
990506948....	CDX.NA.IG.35.10Y.....	2Z.....22,468,19226,788,216	ITRAXX.EUROPE.34 ; 2020-RCDS-506948	912810 PU 6	FNR 2015-65 LZ.....	1.....22,468,19226,788,216
990506948....	CDX.NA.IG.35.10Y.....	2Z.....19,516,57622,144,472	ITRAXX.EUROPE.34 ; 2020-RCDS-506948	912810 QA 9	FHR 4454 DL.....	1.....19,516,57622,144,472
990506948....	CDX.NA.IG.35.10Y.....	2Z.....5,428,9656,435,641	ITRAXX.EUROPE.34 ; 2020-RCDS-506948	912810 QA 9	FNR 2004-37 GM.....	1.....5,428,9656,435,641
990506948....	CDX.NA.IG.35.10Y.....	2Z.....20,908,55622,601,672	ITRAXX.EUROPE.34 ; 2020-RCDS-506948	912810 QE 1	FNMA 30YR.....	1.....20,908,55622,601,672
990506948....	CDX.NA.IG.35.10Y.....	2Z.....213,631380,502	ITRAXX.EUROPE.34 ; 2020-RCDS-506948	912810 QS 0	TVA.....	1.....213,631380,502
990506948....	CDX.NA.IG.35.10Y.....	2Z.....1,187,6191,761,877	ITRAXX.EUROPE.34 ; 2020-RCDS-506948	912810 QY 7	TREASURY STRIP (PRIN).....	1.....1,187,6191,761,877
990506948....	CDX.NA.IG.35.10Y.....	2Z.....4,990,9758,184,612	ITRAXX.EUROPE.34 ; 2020-RCDS-506948	912810 SD 1	TREASURY STRIP (PRIN).....	1.....4,990,9758,184,612
990506948....	CDX.NA.IG.35.10Y.....	2Z.....488,421842,144	ITRAXX.EUROPE.34 ; 2020-RCDS-506948	912828 3F 5	TREASURY STRIP (PRIN).....	1.....488,421842,144
990506948....	CDX.NA.IG.35.10Y.....	2Z.....1,071,0161,953,138	ITRAXX.EUROPE.34 ; 2020-RCDS-506948	912828 YS 3	TREASURY STRIP (PRIN).....	1.....1,071,0161,953,138
990506948....	CDX.NA.IG.35.10Y.....	2Z.....5,071,3349,353,802	ITRAXX.EUROPE.34 ; 2020-RCDS-506948	912833 5A 4	TREASURY STRIP (PRIN).....	1.....5,071,3349,353,802
990506948....	CDX.NA.IG.35.10Y.....	2Z.....11,623,60320,248,971	ITRAXX.EUROPE.34 ; 2020-RCDS-506948	912833 LZ 1	TREASURY STRIP (PRIN).....	1.....11,623,60320,248,971
990506948....	CDX.NA.IG.35.10Y.....	2Z.....6,353,00211,603,668	ITRAXX.EUROPE.34 ; 2020-RCDS-506948	912833 QB 9	TREASURY STRIP (PRIN).....	1.....6,353,00211,603,668
990506948....	CDX.NA.IG.35.10Y.....	2Z.....13,247,68919,822,147	ITRAXX.EUROPE.34 ; 2020-RCDS-506948	912833 WQ 9	TREASURY STRIP (PRIN).....	1.....13,247,68919,822,147

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
990506948....	CDX.NA.IG.35.10Y.....	2Z.....15,660,91323,637,226	ITRAXX.EUROPE.34 ; 2020-RCDS-506948	912833 X9 6	TREASURY STRIP (PRIN).....	1.....15,660,91323,637,226	
990506948....	CDX.NA.IG.35.10Y.....	2Z.....16,649,25025,304,311	ITRAXX.EUROPE.34 ; 2020-RCDS-506948	912833 XS 4	TREASURY STRIP (PRIN).....	1.....16,649,25025,304,311	
990506948....	CDX.NA.IG.35.10Y.....	2Z.....15,030,56119,228,414	ITRAXX.EUROPE.34 ; 2020-RCDS-506948	912834 AU 2	TREASURY STRIP (PRIN).....	1.....15,030,56119,228,414	
990506948....	CDX.NA.IG.35.10Y.....	2Z.....33,760,61242,577,032	ITRAXX.EUROPE.34 ; 2020-RCDS-506948	912834 DU 9	TREASURY STRIP (PRIN).....	1.....33,760,61242,577,032	
990506948....	CDX.NA.IG.35.10Y.....	2Z.....5,818,7438,793,840	CDX.NA.IG.35 ; 2020-RCDS-506948	166764 BL 3	TREASURY STRIP (PRIN).....	1.....5,818,7438,793,840	
990506948....	CDX.NA.IG.35.10Y.....	2Z.....6,371,24810,034,198	CDX.NA.IG.35 ; 2020-RCDS-506948	3134A4 AA 2	TREASURY STRIP (PRIN).....	1.....6,371,24810,034,198	
990506948....	CDX.NA.IG.35.10Y.....	2Z.....1,000,4631,552,849	CDX.NA.IG.35 ; 2020-RCDS-506948	31358D DS 0	TREASURY BOND.....	1.....1,000,4631,552,849	
990506948....	CDX.NA.IG.35.10Y.....	2Z.....4,507,7747,003,552	CDX.NA.IG.35 ; 2020-RCDS-506948	3136B1 DF 8	TREASURY BOND.....	1.....4,507,7747,003,552	
990506948....	CDX.NA.IG.35.10Y.....	2Z.....6,341,7528,899,244	CDX.NA.IG.35 ; 2020-RCDS-506948	3137FG ZT 5	TREASURY BOND.....	1.....6,341,7528,899,244	
990506948....	CDX.NA.IG.35.10Y.....	2Z.....8,508,13911,969,822	CDX.NA.IG.35 ; 2020-RCDS-506948	3138A4 X7 5	TREASURY BOND.....	1.....8,508,13911,969,822	
990506948....	CDX.NA.IG.35.10Y.....	2Z.....20,421,35827,792,186	CDX.NA.IG.35 ; 2020-RCDS-506948	3140J5 SF 7	TREASURY BOND.....	1.....20,421,35827,792,186	
990506948....	CDX.NA.IG.35.10Y.....	2Z.....4,998,3485,791,754	CDX.NA.IG.35 ; 2020-RCDS-506948	3140J9 FA 4	TREASURY BOND.....	1.....4,998,3485,791,754	
990506948....	CDX.NA.IG.35.10Y.....	2Z.....606,403931,714	CDX.NA.IG.35 ; 2020-RCDS-506948	3140X4 PR 1	TREASURY STRIP (INT).....	1.....606,403931,714	
990506948....	CDX.NA.IG.35.10Y.....	2Z.....1,052,2741,648,544	CDX.NA.IG.35 ; 2020-RCDS-506948	36202D NL 1	TREASURY STRIP (INT).....	1.....1,052,2741,648,544	
990506948....	CDX.NA.IG.35.10Y.....	2Z.....14,687,39416,854,123	CDX.NA.IG.35 ; 2020-RCDS-506948	36202D QZ 7	TREASURY STRIP (INT).....	1.....14,687,39416,854,123	
990506948....	CDX.NA.IG.35.10Y.....	2Z.....20,995,09622,319,163	09/22/2020	12/20/2030	CDX.NA.IG.35 ; 2020-RCDS-506945648,7111,301,397	36202D TF 8	WFRBS 2013-C15 AS.....	1.....20,995,09622,319,163
990506945....	CDX.NA.IG.35.10Y.....	2Z.....	150,000,000	4,649,301	7,335,355	09/22/2020	12/20/2030	CDX.NA.IG.35 ; 2020-RCDS-506945	880591 DM 1	FHLB.....	1.....4,000,5906,033,958	
990506945....	CDX.NA.IG.35.10Y.....	2Z.....9,617,68810,301,517	CDX.NA.IG.35 ; 2020-RCDS-506945	880591 DM 1	FHR 4199 DZ.....	1.....9,617,68810,301,517	
990506945....	CDX.NA.IG.35.10Y.....	2Z.....2,971,7143,271,349	CDX.NA.IG.35 ; 2020-RCDS-506945	912803 BL 6	FHR 4532 AZ.....	1.....2,971,7143,271,349	

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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								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
	990506945....	CDX.NA.IG.35.10Y.....	2Z.....2,665,2633,164,387	CDX.NA.IG.35 ; 2020-RCDS-506945	912803 CX 9	FHR 3061 ZE.....	1.....2,665,2633,164,387	
	990506945....	CDX.NA.IG.35.10Y.....	2Z.....16,284,36217,774,839	CDX.NA.IG.35 ; 2020-RCDS-506945	912803 DM 2	FNMA 30YR.....	1.....16,284,36217,774,839	
	990506945....	CDX.NA.IG.35.10Y.....	2Z.....999,8101,124,646	CDX.NA.IG.35 ; 2020-RCDS-506945	912803 EA 7	GNMA2 30YR.....	1.....999,8101,124,646	
	990506945....	CDX.NA.IG.35.10Y.....	2Z.....399,732580,598	CDX.NA.IG.35 ; 2020-RCDS-506945	912803 EF 6	TVA.....	1.....399,732580,598	
	990506945....	CDX.NA.IG.35.10Y.....	2Z.....66,020,963120,961,019	CDX.NA.IG.35 ; 2020-RCDS-506945	912803 ET 6	TREASURY STRIP (PRIN).....	1.....66,020,963120,961,019	
	990506945....	CDX.NA.IG.35.10Y.....	2Z.....13,536,48919,647,767	CDX.NA.IG.35 ; 2020-RCDS-506945	912803 EZ 2	TREASURY STRIP (PRIN).....	1.....13,536,48919,647,767	
	990506945....	CDX.NA.IG.35.10Y.....	2Z.....6,082,1179,434,490	CDX.NA.IG.35 ; 2020-RCDS-506945	912803 FA 6	TREASURY STRIP (PRIN).....	1.....6,082,1179,434,490	
	990506945....	CDX.NA.IG.35.10Y.....	2Z.....499,978759,213	CDX.NA.IG.35 ; 2020-RCDS-506945	912810 FT 0	TREASURY BOND.....	1.....499,978759,213	
	990506945....	CDX.NA.IG.35.10Y.....	2Z.....4,000,8695,544,580	CDX.NA.IG.35 ; 2020-RCDS-506945	912810 PT 9	TREASURY BOND.....	1.....4,000,8695,544,580	
	990506945....	CDX.NA.IG.35.10Y.....	2Z.....6,502,5179,157,766	CDX.NA.IG.35 ; 2020-RCDS-506945	912810 QA 9	TREASURY BOND.....	1.....6,502,5179,157,766	
	990506945....	CDX.NA.IG.35.10Y.....	2Z.....11,964,71519,605,512	CDX.NA.IG.35 ; 2020-RCDS-506945	912810 QA 9	TREASURY BOND.....	1.....11,964,71519,605,512	
	990506945....	CDX.NA.IG.35.10Y.....	2Z.....13,423,79215,167,513	CDX.NA.IG.35 ; 2020-RCDS-506945	912810 SD 1	TREASURY STRIP (INT).....	1.....13,423,79215,167,513	
	990506930....	ITRAXX.EUROPE.34.....	1Z.....304,343,0007,354,6869,349,116	09/22/2020	12/20/2025	CDX.NA.IG.35 ; 2020-RCDS-5069306,384,0307,880,202	912828 3F 5	EDF SA.....	2.....970,6551,468,913
	990506930....	ITRAXX.EUROPE.34.....	1Z.....1,499,4961,660,276	CDX.NA.IG.35 ; 2020-RCDS-506930	912828 YS 3	FHLMC 30YR UMBS MIRROR.....	1.....1,499,4961,660,276	
	990506930....	ITRAXX.EUROPE.34.....	1Z.....2,196,1583,312,392	CDX.NA.IG.35 ; 2020-RCDS-506930	912833 5A 4	FHLB.....	1.....2,196,1583,312,392	
	990506930....	ITRAXX.EUROPE.34.....	1Z.....2,195,9063,210,275	CDX.NA.IG.35 ; 2020-RCDS-506930	912833 QB 9	FHLMC.....	1.....2,195,9063,210,275	
	990506930....	ITRAXX.EUROPE.34.....	1Z.....4,972,5707,396,427	CDX.NA.IG.35 ; 2020-RCDS-506930	912834 AT 5	FHLMC REFERENCE NOTES.....	1.....4,972,5707,396,427	
	990506930....	ITRAXX.EUROPE.34.....	1Z.....1,125,9871,701,677	CDX.NA.IG.35 ; 2020-RCDS-506930	06035R AS 5	FHLMC.....	1.....1,125,9871,701,677	

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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							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
990506930....	ITRAXX.EUROPE.34.....	1Z.....2,433,9153,574,430	CDX.NA.IG.35 ; 2020-RCDS-506930	3132A5 FB 6	FNMA.....	1.....2,433,9153,574,430
990506930....	ITRAXX.EUROPE.34.....	1Z.....1,331,2342,035,484	CDX.NA.IG.35 ; 2020-RCDS-506930	31358D CS 1	FNMA.....	1.....1,331,2342,035,484
990506930....	ITRAXX.EUROPE.34.....	1Z.....10,830,37115,846,416	CDX.NA.IG.35 ; 2020-RCDS-506930	31358D DR 2	FNMA.....	1.....10,830,37115,846,416
990506930....	ITRAXX.EUROPE.34.....	1Z.....518,559623,326	CDX.NA.IG.35 ; 2020-RCDS-506930	31358D DR 2	FNMA 30YR.....	1.....518,559623,326
990506930....	ITRAXX.EUROPE.34.....	1Z.....8,039,4369,414,456	CDX.NA.IG.35 ; 2020-RCDS-506930	31358D DS 0	FNMA 2011-142 PE.....	1.....8,039,4369,414,456
990506930....	ITRAXX.EUROPE.34.....	1Z.....4,299,3375,396,874	CDX.NA.IG.35 ; 2020-RCDS-506930	3136AF 2P 8	FNR 2013-134 KZ.....	1.....4,299,3375,396,874
990506930....	ITRAXX.EUROPE.34.....	1Z.....1,875,2472,051,070	CDX.NA.IG.35 ; 2020-RCDS-506930	3137BP KS 7	FHR 4468 JL.....	1.....1,875,2472,051,070
990506930....	ITRAXX.EUROPE.34.....	1Z.....697,490800,669	CDX.NA.IG.35 ; 2020-RCDS-506930	3137BQ FT 9	FHR 4535 LZ.....	1.....697,490800,669
990506930....	ITRAXX.EUROPE.34.....	1Z.....799,405945,693	CDX.NA.IG.35 ; 2020-RCDS-506930	3137BT LR 0	FHMS K081 A2.....	1.....799,405945,693
990506930....	ITRAXX.EUROPE.34.....	1Z.....4,834,1235,989,272	CDX.NA.IG.35 ; 2020-RCDS-506930	3137F4 Y7 1	FHR 3464 B.....	1.....4,834,1235,989,272
990506930....	ITRAXX.EUROPE.34.....	1Z.....4,151,5824,773,609	CDX.NA.IG.35 ; 2020-RCDS-506930	880591 DM 1	FNR 2010-75 ZA.....	1.....4,151,5824,773,609
990506930....	ITRAXX.EUROPE.34.....	1Z.....7,647,79110,356,060	CDX.NA.IG.35 ; 2020-RCDS-506930	912803 BL 6	RESOLUTION FUNDING CORP.....	1.....7,647,79110,356,060
990506930....	ITRAXX.EUROPE.34.....	1Z.....3,441,0774,881,722	CDX.NA.IG.35 ; 2020-RCDS-506930	912803 BL 6	TVA.....	1.....3,441,0774,881,722
990506930....	ITRAXX.EUROPE.34.....	1Z.....15,966,45421,357,435	CDX.NA.IG.35 ; 2020-RCDS-506930	912803 CK 7	TVA.....	1.....15,966,45421,357,435
990506930....	ITRAXX.EUROPE.34.....	1Z.....9,268,92712,467,344	CDX.NA.IG.35 ; 2020-RCDS-506930	912803 CK 7	TREASURY STRIP (PRIN).....	1.....9,268,92712,467,344
990506930....	ITRAXX.EUROPE.34.....	1Z.....19,442,38128,843,497	CDX.NA.IG.35 ; 2020-RCDS-506930	912803 CX 9	TREASURY STRIP (PRIN).....	1.....19,442,38128,843,497
990506930....	ITRAXX.EUROPE.34.....	1Z.....15,789,36926,615,373	CDX.NA.IG.35 ; 2020-RCDS-506930	912803 CX 9	TREASURY STRIP (PRIN).....	1.....15,789,36926,615,373
990506930....	ITRAXX.EUROPE.34.....	1Z.....246,911404,906	CDX.NA.IG.35 ; 2020-RCDS-506930	912803 CZ 4	TREASURY STRIP (PRIN).....	1.....246,911404,906
990506930....	ITRAXX.EUROPE.34.....	1Z.....2,413,4894,246,969	CDX.NA.IG.35 ; 2020-RCDS-506930	912803 DV 2	TREASURY STRIP (PRIN).....	1.....2,413,4894,246,969

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other	15 Book/Adjusted Carrying Value	16 Fair Value
990506930....	ITRAXX.EUROPE.34.....	1Z.....15,321,42527,115,668	CDX.NA.IG.35 ; 2020-RCDSD-506930	912803 EA 7	TREASURY STRIP (PRIN).....	1.....15,321,42527,115,668
990506930....	ITRAXX.EUROPE.34.....	1Z.....1,176,5842,149,014	CDX.NA.IG.35 ; 2020-RCDSD-506930	912803 EF 6	TREASURY STRIP (PRIN).....	1.....1,176,5842,149,014
990506930....	ITRAXX.EUROPE.34.....	1Z.....15,739,47521,350,025	CDX.NA.IG.35 ; 2020-RCDSD-506930	912803 EZ 2	TREASURY STRIP (PRIN).....	1.....15,739,47521,350,025
990506930....	ITRAXX.EUROPE.34.....	1Z.....10,766,56613,772,072	CDX.NA.IG.35 ; 2020-RCDSD-506930	912803 FA 6	TREASURY STRIP (PRIN).....	1.....10,766,56613,772,072
990506930....	ITRAXX.EUROPE.34.....	1Z.....6,334,2578,830,769	CDX.NA.IG.35 ; 2020-RCDSD-506930	912803 FE 8	TREASURY STRIP (PRIN).....	1.....6,334,2578,830,769
990506930....	ITRAXX.EUROPE.34.....	1Z.....1,082,4001,366,082	CDX.NA.IG.35 ; 2020-RCDSD-506930	912810 FT 0	TREASURY STRIP (PRIN).....	1.....1,082,4001,366,082
990506930....	ITRAXX.EUROPE.34.....	1Z.....2,215,1612,764,219	CDX.NA.IG.35 ; 2020-RCDSD-506930	912810 PT 9	TREASURY STRIP (PRIN).....	1.....2,215,1612,764,219
990506930....	ITRAXX.EUROPE.34.....	1Z.....88,577,810137,213,590	CDX.NA.IG.35 ; 2020-RCDSD-506930	912810 RE 0	TREASURY STRIP (PRIN).....	1.....88,577,810137,213,590
990506930....	ITRAXX.EUROPE.34.....	1Z.....13,088,81512,629,706	CDX.NA.IG.35 ; 2020-RCDSD-506930	912810 SD 1	TREASURY STRIP (PRIN).....	1.....13,088,81512,629,706
990506930....	ITRAXX.EUROPE.34.....	1Z.....2,536,6673,276,160	CDX.NA.IG.35 ; 2020-RCDSD-506930	912828 2R 0	TREASURY BOND.....	1.....2,536,6673,276,160
990506930....	ITRAXX.EUROPE.34.....	1Z.....4,004,0115,791,753	CDX.NA.IG.35 ; 2020-RCDSD-506930	912828 3F 5	TREASURY BOND.....	1.....4,004,0115,791,753
990506930....	ITRAXX.EUROPE.34.....	1Z.....2,118,7352,978,760	CDX.NA.IG.35 ; 2020-RCDSD-506930	912828 YS 3	TREASURY BOND.....	1.....2,118,7352,978,760
990506930....	ITRAXX.EUROPE.34.....	1Z.....3,441,7705,389,087	CDX.NA.IG.35 ; 2020-RCDSD-506930	912833 4U 1	TREASURY BOND.....	1.....3,441,7705,389,087
990506930....	ITRAXX.EUROPE.34.....	1Z.....21,831,01836,946,843	CDX.NA.IG.35 ; 2020-RCDSD-506930	912833 4U 1	TREASURY BOND.....	1.....21,831,01836,946,843
990506930....	ITRAXX.EUROPE.34.....	1Z.....2,842,6713,631,931	CDX.NA.IG.35 ; 2020-RCDSD-506930	912833 QB 9	TREASURY BOND.....	1.....2,842,6713,631,931
990506930....	ITRAXX.EUROPE.34.....	1Z.....4,000,9355,427,764	CDX.NA.IG.35 ; 2020-RCDSD-506930	912834 QH 4	TREASURY BOND.....	1.....4,000,9355,427,764
990506930....	ITRAXX.EUROPE.34.....	1Z.....3,002,3524,086,761	CDX.NA.IG.35 ; 2020-RCDSD-506930	12593J BE 5	TREASURY BOND.....	1.....3,002,3524,086,761
990506930....	ITRAXX.EUROPE.34.....	1Z.....3,089,1343,384,210	CDX.NA.IG.35 ; 2020-RCDSD-506930	141781 AE 4	TREASURY NOTE.....	1.....3,089,1343,384,210
990506930....	ITRAXX.EUROPE.34.....	1Z.....217,809317,844	CDX.NA.IG.35 ; 2020-RCDSD-506930	17305E GS 8	TREASURY STRIP (INT).....	1.....217,809317,844

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
990506930.....	ITRAXX.EUROPE.34.....	1Z.....780,698870,422	CDX.NA.IG.35 ; 2020-RCDS-506930	31329J G9 2	TREASURY STRIP (INT).....	1.....780,698870,422
990506930.....	ITRAXX.EUROPE.34.....	1Z.....4,175,5785,478,154	CDX.NA.IG.35 ; 2020-RCDS-506930	3133XE XR 5	TREASURY STRIP (INT).....	1.....4,175,5785,478,154
990506930.....	ITRAXX.EUROPE.34.....	1Z.....900,4401,036,153	CDX.NA.IG.35 ; 2020-RCDS-506930	3134A4 AB 0	TREASURY STRIP (INT).....	1.....900,4401,036,153
990506930.....	ITRAXX.EUROPE.34.....	1Z.....231,348292,717	CDX.NA.IG.35 ; 2020-RCDS-506930	31358D CS 1	TREASURY STRIP (INT).....	1.....231,348292,717
990506930.....	ITRAXX.EUROPE.34.....	1Z.....1,576,7651,842,315	CDX.NA.IG.35 ; 2020-RCDS-506930	31358D CS 1	TREASURY STRIP (INT).....	1.....1,576,7651,842,315
990506930.....	ITRAXX.EUROPE.34.....	1Z.....3,739,1084,430,059	CDX.NA.IG.35 ; 2020-RCDS-506930	3137A4 MP 9	TREASURY STRIP (INT).....	1.....3,739,1084,430,059
990506930.....	ITRAXX.EUROPE.34.....	1Z.....5,101,0378,665,866	CDX.NA.IG.35 ; 2020-RCDS-506930	3137F4 FT 4	TREASURY STRIP (INT).....	1.....5,101,0378,665,866
990506930.....	ITRAXX.EUROPE.34.....	1Z.....9,631,13115,936,411	CDX.NA.IG.35 ; 2020-RCDS-506930	3137FG ZT 5	TREASURY STRIP (INT).....	1.....9,631,13115,936,411
9906897-1.....	CDX.NA.IG.35.....	2Z.....238,000,0007,128,2048,073,255	10/08/2020	12/20/2025	CDX.NA.IG.35 ; 2020-RCDS-506897-15,116,2155,854,311	31396E XR 2	CHEVRON CORP.....	1.....2,011,9892,218,944
9906897-1.....	CDX.NA.IG.35.....	2Z.....1,499,4731,574,458	CDX.NA.IG.35 ; 2020-RCDS-506897-1	31396K BG 6	FHLMC 30YR UMBS MIRROR.....	1.....1,499,4731,574,458
9906897-1.....	CDX.NA.IG.35.....	2Z.....500,063754,229	CDX.NA.IG.35 ; 2020-RCDS-506897-1	31398T LP 4	FHLB.....	1.....500,063754,229
9906897-1.....	CDX.NA.IG.35.....	2Z.....1,013,9531,482,334	CDX.NA.IG.35 ; 2020-RCDS-506897-1	3140H5 JV 4	FHLMC.....	1.....1,013,9531,482,334
9906897-1.....	CDX.NA.IG.35.....	2Z.....299,176446,139	CDX.NA.IG.35 ; 2020-RCDS-506897-1	76116E GP 9	FHLMC REFERENCE NOTES.....	1.....299,176446,139
9906897-1.....	CDX.NA.IG.35.....	2Z.....2,168,9173,190,090	CDX.NA.IG.35 ; 2020-RCDS-506897-1	76116F AB 3	FNMA.....	1.....2,168,9173,190,090
9906897-1.....	CDX.NA.IG.35.....	2Z.....6,378,9557,032,173	CDX.NA.IG.35 ; 2020-RCDS-506897-1	78413M AC 2	FNR 2018-11 ZB.....	1.....6,378,9557,032,173
9906897-1.....	CDX.NA.IG.35.....	2Z.....998,1591,170,559	CDX.NA.IG.35 ; 2020-RCDS-506897-1	912803 BJ 1	FHMS K079 A2.....	1.....998,1591,170,559
9906897-1.....	CDX.NA.IG.35.....	2Z.....2,998,3583,341,828	CDX.NA.IG.35 ; 2020-RCDS-506897-1	912803 BL 6	FNMA 30YR.....	1.....2,998,3583,341,828
9906897-1.....	CDX.NA.IG.35.....	2Z.....4,429,7604,779,487	CDX.NA.IG.35 ; 2020-RCDS-506897-1	912803 CG 6	FNMA 30YR.....	1.....4,429,7604,779,487

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1 Number	2 Description	3 NAIC Designation or Other	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other	15 Book/Adjusted Carrying Value	16 Fair Value
9906897-1.....	CDX.NA.IG.35.....	2Z.....12,097,39113,204,643	CDX.NA.IG.35 ; 2020-RCDS-506897-1	912803 CK 7	FNMA 30YR.....	1.....12,097,39113,204,643
9906897-1.....	CDX.NA.IG.35.....	2Z.....8,286,7578,691,490	CDX.NA.IG.35 ; 2020-RCDS-506897-1	912803 CK 7	FNMA 30YR UMBS SUPER.....	1.....8,286,7578,691,490
9906897-1.....	CDX.NA.IG.35.....	2Z.....23,87628,527	CDX.NA.IG.35 ; 2020-RCDS-506897-1	912803 CX 9	GNMA2 30YR.....	1.....23,87628,527
9906897-1.....	CDX.NA.IG.35.....	2Z.....44,16051,403	CDX.NA.IG.35 ; 2020-RCDS-506897-1	912803 DH 3	GNMA2 30YR.....	1.....44,16051,403
9906897-1.....	CDX.NA.IG.35.....	2Z.....131,143153,804	CDX.NA.IG.35 ; 2020-RCDS-506897-1	912803 DM 2	GNMA2 30YR.....	1.....131,143153,804
9906897-1.....	CDX.NA.IG.35.....	2Z.....10,633,17914,146,392	CDX.NA.IG.35 ; 2020-RCDS-506897-1	912803 DP 5	TVA.....	1.....10,633,17914,146,392
9906897-1.....	CDX.NA.IG.35.....	2Z.....6,166,0938,664,762	CDX.NA.IG.35 ; 2020-RCDS-506897-1	912803 EA 7	TVA.....	1.....6,166,0938,664,762
9906897-1.....	CDX.NA.IG.35.....	2Z.....43,192,47157,677,122	CDX.NA.IG.35 ; 2020-RCDS-506897-1	912803 ER 0	TREASURY STRIP (PRIN).....	1.....43,192,47157,677,122
9906897-1.....	CDX.NA.IG.35.....	2Z.....303,295445,332	CDX.NA.IG.35 ; 2020-RCDS-506897-1	912803 ET 6	TREASURY STRIP (PRIN).....	1.....303,295445,332
9906897-1.....	CDX.NA.IG.35.....	2Z.....1,084,2301,823,782	CDX.NA.IG.35 ; 2020-RCDS-506897-1	912803 FA 6	TREASURY STRIP (PRIN).....	1.....1,084,2301,823,782
9906897-1.....	CDX.NA.IG.35.....	2Z.....1,486,5432,722,719	CDX.NA.IG.35 ; 2020-RCDS-506897-1	912810 PT 9	TREASURY STRIP (PRIN).....	1.....1,486,5432,722,719
9906897-1.....	CDX.NA.IG.35.....	2Z.....13,238,53420,138,955	CDX.NA.IG.35 ; 2020-RCDS-506897-1	912810 PU 6	TREASURY STRIP (PRIN).....	1.....13,238,53420,138,955
9906897-1.....	CDX.NA.IG.35.....	2Z.....2,099,6002,762,576	CDX.NA.IG.35 ; 2020-RCDS-506897-1	912810 QA 9	TREASURY STRIP (PRIN).....	1.....2,099,6002,762,576
9906897-1.....	CDX.NA.IG.35.....	2Z.....1,060,2651,660,179	CDX.NA.IG.35 ; 2020-RCDS-506897-1	912810 QD 3	TREASURY STRIP (PRIN).....	1.....1,060,2651,660,179
9906897-1.....	CDX.NA.IG.35.....	2Z.....40,230,81351,587,481	CDX.NA.IG.35 ; 2020-RCDS-506897-1	912810 QE 1	TREASURY STRIP (PRIN).....	1.....40,230,81351,587,481
9906897-1.....	CDX.NA.IG.35.....	2Z.....10,556,88915,437,760	CDX.NA.IG.35 ; 2020-RCDS-506897-1	912810 SD 1	TREASURY STRIP (PRIN).....	1.....10,556,88915,437,760
9906897-1.....	CDX.NA.IG.35.....	2Z.....4,262,4886,428,935	CDX.NA.IG.35 ; 2020-RCDS-506897-1	912828 2R 0	TREASURY STRIP (PRIN).....	1.....4,262,4886,428,935
9906897-1.....	CDX.NA.IG.35.....	2Z.....6,248,5679,440,794	CDX.NA.IG.35 ; 2020-RCDS-506897-1	912828 3F 5	TREASURY BOND.....	1.....6,248,5679,440,794
9906897-1.....	CDX.NA.IG.35.....	2Z.....1,099,9741,673,666	CDX.NA.IG.35 ; 2020-RCDS-506897-1	912828 YS 3	TREASURY BOND.....	1.....1,099,9741,673,666

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other	15 Book/Adjusted Carrying Value	16 Fair Value	
	9906897-1.....	CDX.NA.IG.35.....	2Z.....300,135421,173	CDX.NA.IG.35 ; 2020-RCDS-506897-1	912833 QB 9	TREASURY BOND.....	1.....300,135421,173	
	9906897-1.....	CDX.NA.IG.35.....	2Z.....6,003,9528,451,284	CDX.NA.IG.35 ; 2020-RCDS-506897-1	08162V AG 3	TREASURY BOND.....	1.....6,003,9528,451,284	
	9906897-1.....	CDX.NA.IG.35.....	2Z.....27,729,99337,725,607	CDX.NA.IG.35 ; 2020-RCDS-506897-1	097023 AQ 8	TREASURY BOND.....	1.....27,729,99337,725,607	
	9906897-1.....	CDX.NA.IG.35.....	2Z.....1,001,0681,137,003	CDX.NA.IG.35 ; 2020-RCDS-506897-1	3131Y7 TD 9	TREASURY NOTE.....	1.....1,001,0681,137,003	
	9906897-1.....	CDX.NA.IG.35.....	2Z.....26,506,46228,820,630	CDX.NA.IG.35 ; 2020-RCDS-506897-1	3132A5 FB 6	TREASURY NOTE.....	1.....26,506,46228,820,630	
	9906897-1.....	CDX.NA.IG.35.....	2Z.....431,469662,935	CDX.NA.IG.35 ; 2020-RCDS-506897-1	31339D KW 7	TREASURY STRIP (INT).....	1.....431,469662,935	
	9906897-1.....	CDX.NA.IG.35.....	2Z.....558,840742,540	CDX.NA.IG.35 ; 2020-RCDS-506897-1	3134A4 AB 0	TREASURY STRIP (INT).....	1.....558,840742,540	
	9906897-1.....	CDX.NA.IG.35.....	2Z.....1,179,6901,939,159	CDX.NA.IG.35 ; 2020-RCDS-506897-1	31358D CS 1	TREASURY STRIP (INT).....	1.....1,179,6901,939,159	
	9906845-1.....	CDX.NA.IG.35.....	2Z.....250,000,0005,426,5066,068,430	10/07/2020	12/20/2025	CDX.NA.IG.35 ; 2020-RCDS-506845-15,226,8085,835,699	31359M EU 3	BANK 2018-BN14 A4.....	1.....199,698232,731
	9906845-1.....	CDX.NA.IG.35.....	2Z.....7,980,3878,262,096	CDX.NA.IG.35 ; 2020-RCDS-506845-1	31359M EU 3	FHLMC 30YR UMBS MIRROR.....	1.....7,980,3878,262,096	
	9906845-1.....	CDX.NA.IG.35.....	2Z.....405,581592,934	CDX.NA.IG.35 ; 2020-RCDS-506845-1	3136AD F6 1	FHLMC.....	1.....405,581592,934	
	9906845-1.....	CDX.NA.IG.35.....	2Z.....807,3041,185,995	CDX.NA.IG.35 ; 2020-RCDS-506845-1	3136AU C7 4	FNMA.....	1.....807,3041,185,995	
	9906845-1.....	CDX.NA.IG.35.....	2Z.....1,054,2471,611,966	CDX.NA.IG.35 ; 2020-RCDS-506845-1	3137B2 A9 1	FNMA.....	1.....1,054,2471,611,966	
	9906845-1.....	CDX.NA.IG.35.....	2Z.....710,1771,026,180	CDX.NA.IG.35 ; 2020-RCDS-506845-1	3137B5 4G 5	FNMA.....	1.....710,1771,026,180	
	9906845-1.....	CDX.NA.IG.35.....	2Z.....11,938,91917,560,020	CDX.NA.IG.35 ; 2020-RCDS-506845-1	3137BJ LM 3	FNMA.....	1.....11,938,91917,560,020	
	9906845-1.....	CDX.NA.IG.35.....	2Z.....599,005514,459	CDX.NA.IG.35 ; 2020-RCDS-506845-1	31393Y YT 6	FHR 4586 AI.....	1.....599,005514,459	
	9906845-1.....	CDX.NA.IG.35.....	2Z.....1,431,1811,520,288	CDX.NA.IG.35 ; 2020-RCDS-506845-1	3140J9 FA 4	FHR 4590 TZ.....	1.....1,431,1811,520,288	
	9906845-1.....	CDX.NA.IG.35.....	2Z.....7,397,1808,360,260	CDX.NA.IG.35 ; 2020-RCDS-506845-1	3140X4 PR 1	FHR 4640 KZ.....	1.....7,397,1808,360,260	

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other	15 Description	16 Book/Adjusted Carrying Value
9906845-1.....	CDX.NA.IG.35.....	2Z.....572,298619,219	CDX.NA.IG.35 ; 2020-RCDS-506845-1	38378Y G9 4	FHR 4783 JZ.....	1.....572,298619,219
9906845-1.....	CDX.NA.IG.35.....	2Z.....13,826,51218,361,742	CDX.NA.IG.35 ; 2020-RCDS-506845-1	912803 CG 6	TVA.....	1.....13,826,51218,361,742
9906845-1.....	CDX.NA.IG.35.....	2Z.....43,682,05257,987,212	CDX.NA.IG.35 ; 2020-RCDS-506845-1	912803 CX 9	TREASURY STRIP (PRIN).....	1.....43,682,05257,987,212
9906845-1.....	CDX.NA.IG.35.....	2Z.....317,933424,394	CDX.NA.IG.35 ; 2020-RCDS-506845-1	912803 DA 8	TREASURY STRIP (PRIN).....	1.....317,933424,394
9906845-1.....	CDX.NA.IG.35.....	2Z.....3,175,8584,514,717	CDX.NA.IG.35 ; 2020-RCDS-506845-1	912803 DH 3	TREASURY STRIP (PRIN).....	1.....3,175,8584,514,717
9906845-1.....	CDX.NA.IG.35.....	2Z.....6,088,3479,032,289	CDX.NA.IG.35 ; 2020-RCDS-506845-1	912803 DJ 9	TREASURY STRIP (PRIN).....	1.....6,088,3479,032,289
9906845-1.....	CDX.NA.IG.35.....	2Z.....1,042,4631,753,527	CDX.NA.IG.35 ; 2020-RCDS-506845-1	912803 DK 6	TREASURY STRIP (PRIN).....	1.....1,042,4631,753,527
9906845-1.....	CDX.NA.IG.35.....	2Z.....1,536,0972,519,019	CDX.NA.IG.35 ; 2020-RCDS-506845-1	912803 DM 2	TREASURY STRIP (PRIN).....	1.....1,536,0972,519,019
9906845-1.....	CDX.NA.IG.35.....	2Z.....1,439,2102,481,510	CDX.NA.IG.35 ; 2020-RCDS-506845-1	912803 DP 5	TREASURY STRIP (PRIN).....	1.....1,439,2102,481,510
9906845-1.....	CDX.NA.IG.35.....	2Z.....12,524,20819,932,072	CDX.NA.IG.35 ; 2020-RCDS-506845-1	912803 EA 7	TREASURY STRIP (PRIN).....	1.....12,524,20819,932,072
9906845-1.....	CDX.NA.IG.35.....	2Z.....2,128,6143,651,060	CDX.NA.IG.35 ; 2020-RCDS-506845-1	912803 EH 2	TREASURY STRIP (PRIN).....	1.....2,128,6143,651,060
9906845-1.....	CDX.NA.IG.35.....	2Z.....302,293397,745	CDX.NA.IG.35 ; 2020-RCDS-506845-1	912803 EQ 2	TREASURY STRIP (PRIN).....	1.....302,293397,745
9906845-1.....	CDX.NA.IG.35.....	2Z.....1,012,1441,596,233	CDX.NA.IG.35 ; 2020-RCDS-506845-1	912803 ER 0	TREASURY STRIP (PRIN).....	1.....1,012,1441,596,233
9906845-1.....	CDX.NA.IG.35.....	2Z.....16,470,14425,815,515	CDX.NA.IG.35 ; 2020-RCDS-506845-1	912803 FA 6	TREASURY STRIP (PRIN).....	1.....16,470,14425,815,515
9906845-1.....	CDX.NA.IG.35.....	2Z.....4,687,2507,273,181	CDX.NA.IG.35 ; 2020-RCDS-506845-1	912803 FF 5	TREASURY STRIP (PRIN).....	1.....4,687,2507,273,181
9906845-1.....	CDX.NA.IG.35.....	2Z.....6,102,3399,749,846	CDX.NA.IG.35 ; 2020-RCDS-506845-1	912810 PT 9	TREASURY STRIP (PRIN).....	1.....6,102,3399,749,846
9906845-1.....	CDX.NA.IG.35.....	2Z.....2,311,9913,591,785	CDX.NA.IG.35 ; 2020-RCDS-506845-1	912810 QA 9	TREASURY BOND.....	1.....2,311,9913,591,785
9906845-1.....	CDX.NA.IG.35.....	2Z.....36,205,91156,109,647	CDX.NA.IG.35 ; 2020-RCDS-506845-1	912810 QA 9	TREASURY BOND.....	1.....36,205,91156,109,647
9906845-1.....	CDX.NA.IG.35.....	2Z.....14,580,06623,903,817	CDX.NA.IG.35 ; 2020-RCDS-506845-1	912810 SD 1	TREASURY BOND.....	1.....14,580,06623,903,817

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other	15 Book/Adjusted Carrying Value	16 Fair Value
9906845-1.....	CDX.NA.IG.35.....	2Z.....1,000,7841,362,254	CDX.NA.IG.35 ; 2020-RCDS-506845-1	912810 SK 5	TREASURY BOND.....	1.....1,000,7841,362,254
9906845-1.....	CDX.NA.IG.35.....	2Z.....300,412335,820	CDX.NA.IG.35 ; 2020-RCDS-506845-1	912828 2R 0	TREASURY NOTE.....	1.....300,412335,820
9906845-1.....	CDX.NA.IG.35.....	2Z.....4,430,4625,027,480	CDX.NA.IG.35 ; 2020-RCDS-506845-1	912828 3F 5	TREASURY NOTE.....	1.....4,430,4625,027,480
9906845-1.....	CDX.NA.IG.35.....	2Z.....35,517,93138,623,020	CDX.NA.IG.35 ; 2020-RCDS-506845-1	912828 4V 9	TREASURY NOTE.....	1.....35,517,93138,623,020
9906845-1.....	CDX.NA.IG.35.....	2Z.....10,678,59114,760,483	CDX.NA.IG.35 ; 2020-RCDS-506845-1	912828 YS 3	TREASURY STRIP (INT).....	1.....10,678,59114,760,483
9906845-1.....	CDX.NA.IG.35.....	2Z.....6,561,1089,031,117	CDX.NA.IG.35 ; 2020-RCDS-506845-1	912833 QB 9	TREASURY STRIP (INT).....	1.....6,561,1089,031,117
9906845-1.....	CDX.NA.IG.35.....	2Z.....1,045,4221,389,070	CDX.NA.IG.35 ; 2020-RCDS-506845-1	912833 XU 9	TREASURY STRIP (INT).....	1.....1,045,4221,389,070
9906845-1.....	CDX.NA.IG.35.....	2Z.....1,006,6681,137,432	CDX.NA.IG.35 ; 2020-RCDS-506845-1	912833 XZ 8	TREASURY STRIP (INT).....	1.....1,006,6681,137,432
990506801....	CDX.NA.IG.35.....	2Z.....	505,000,00013,535,21213,921,825	09/21/2020	12/20/2025	CDX.NA.IG.35 ; 2020-RCDS-50680111,602,61711,788,113	912834 QH 4	COMM 2015-CR24 A4.....	1.....1,932,5952,133,712
990506801....	CDX.NA.IG.35.....	2Z.....1,487,5981,825,656	REPUBLIC OF INDONESIA ; 2020-RCDS-506801	912803 DJ 9	CARGILL INC.....	1.....1,487,5981,825,656
990506801....	CDX.NA.IG.35.....	2Z.....8,691,97210,505,836	REPUBLIC OF INDONESIA ; 2020-RCDS-506801	912803 DM 2	CCCIT 2018-A7 A7.....	1.....8,691,97210,505,836
990506801....	CDX.NA.IG.35.....	2Z.....13,954,04514,646,858	REPUBLIC OF INDONESIA ; 2020-RCDS-506801	912833 RZ 5	FHLMC 30YR UMBS MIRROR.....	1.....13,954,04514,646,858
990506801....	CDX.NA.IG.35.....	2Z.....1,819,9322,744,944	REPUBLIC OF INDONESIA ; 2020-RCDS-506801	912803 DJ 9	FHLB.....	1.....1,819,9322,744,944
990506801....	CDX.NA.IG.35.....	2Z.....270,095408,188	REPUBLIC OF INDONESIA ; 2020-RCDS-506801	912810 RJ 9	FHLMC.....	1.....270,095408,188
990506801....	CDX.NA.IG.35.....	2Z.....23,082,29534,073,119	REPUBLIC OF INDONESIA ; 2020-RCDS-506801	912833 RZ 5	FNMA.....	1.....23,082,29534,073,119
990506801....	CDX.NA.IG.35.....	2Z.....1,186,4061,742,823	SASOL LTD ; 2020-RCDS-506801..	912803 BL 6	FNMA.....	1.....1,186,4061,742,823
990506801....	CDX.NA.IG.35.....	2Z.....99,991101,114	SASOL LTD ; 2020-RCDS-506801..	912803 DM 2	FNR 2016-9 A.....	1.....99,991101,114
990506801....	CDX.NA.IG.35.....	2Z.....799,340924,093	SASOL LTD ; 2020-RCDS-506801..	912810 RU 4	FHR 3770 QZ.....	1.....799,340924,093
990506801....	CDX.NA.IG.35.....	2Z.....2,949,2623,254,753	RUSSIAN FEDERATION ; 2020-RCDS-506801	912803 DJ 9	FHR 4778 LZ.....	1.....2,949,2623,254,753
990506801....	CDX.NA.IG.35.....	2Z.....6,324,1187,508,435	RUSSIAN FEDERATION ; 2020-RCDS-506801	912803 DP 5	FHR 3061 ZE.....	1.....6,324,1187,508,435

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1 Number	2 Description	3 NAIC Designation or Other	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other	15 Book/Adjusted Carrying Value	16 Fair Value
990506801....	CDX.NA.IG.35.....	2Z.....8,097,2869,723,645	RUSSIAN FEDERATION ; 2020-RCDS-506801	912810 RH 3	FNR 2006-65 HG.....	1.....8,097,2869,723,645
990506801....	CDX.NA.IG.35.....	2Z.....932,6431,072,381	CDT30-100_MET_2020_A ; 2020-RCDS-506801	3133XE XR 5	FNR 2010-75 ZA.....	1.....932,6431,072,381
990506801....	CDX.NA.IG.35.....	2Z.....4,985,0975,229,748	CDT30-100_MET_2020_A ; 2020-RCDS-506801	912803 CZ 4	FNMA 30YR.....	1.....4,985,0975,229,748
990506801....	CDX.NA.IG.35.....	2Z.....404,382547,584	CDT30-100_MET_2020_A ; 2020-RCDS-506801	912803 DA 8	RESOLUTION FUNDING CORP.....	1.....404,382547,584
990506801....	CDX.NA.IG.35.....	2Z.....2,545,2473,456,122	CDT30-100_MET_2020_A ; 2020-RCDS-506801	912803 DJ 9	RESOLUTION FUNDING CORP.....	1.....2,545,2473,456,122
990506801....	CDX.NA.IG.35.....	2Z.....6,304,3145,835,480	CDT30-100_MET_2020_A ; 2020-RCDS-506801	912803 DP 5	SFAVE 2015-5AVE A2A.....	1.....6,304,3145,835,480
990506801....	CDX.NA.IG.35.....	2Z.....2,267,7002,919,071	CDT30-100_MET_2020_A ; 2020-RCDS-506801	912803 EZ 2	TREASURY STRIP (PRIN).....	1.....2,267,7002,919,071
990506801....	CDX.NA.IG.35.....	2Z.....57,477,34076,471,674	CDT30-100_MET_2020_A ; 2020-RCDS-506801	912803 FA 6	TREASURY STRIP (PRIN).....	1.....57,477,34076,471,674
990506801....	CDX.NA.IG.35.....	2Z.....11,734,82217,308,874	CDT30-100_MET_2020_A ; 2020-RCDS-506801	912828 6T 2	TREASURY STRIP (PRIN).....	1.....11,734,82217,308,874
990506801....	CDX.NA.IG.35.....	2Z.....9,336,68813,810,253	CDT30-100_MET_2020_A ; 2020-RCDS-506801	912828 YS 3	TREASURY STRIP (PRIN).....	1.....9,336,68813,810,253
990506801....	CDX.NA.IG.35.....	2Z.....15,728,63822,047,775	CDT30-100_MET_2020_A ; 2020-RCDS-506801	912833 QB 9	TREASURY STRIP (PRIN).....	1.....15,728,63822,047,775
990506801....	CDX.NA.IG.35.....	2Z.....6,793,13111,325,503	CDT12-100_ITRAXX_S30_5Y ; 2020-RCDS-506801	31418U BP 8	TREASURY STRIP (PRIN).....	1.....6,793,13111,325,503
990506801....	CDX.NA.IG.35.....	2Z.....606,6181,061,982	CDT12-100_ITRAXX_S30_5Y ; 2020-RCDS-506801	31419K F7 5	TREASURY STRIP (PRIN).....	1.....606,6181,061,982
990506801....	CDX.NA.IG.35.....	2Z.....2,339,0074,345,757	CDT12-100_ITRAXX_S30_5Y ; 2020-RCDS-506801	912828 3F 5	TREASURY STRIP (PRIN).....	1.....2,339,0074,345,757
990506801....	CDX.NA.IG.35.....	2Z.....6,660,26212,123,219	CDT12-100_ITRAXX_S30_5Y ; 2020-RCDS-506801	912828 XB 1	TREASURY STRIP (PRIN).....	1.....6,660,26212,123,219
990506801....	CDX.NA.IG.35.....	2Z.....43,251,99679,784,806	CDT6-12_ITRAXX_S30_5Y ; 2020-RCDS-506801	3131XQ ST 4	TREASURY STRIP (PRIN).....	1.....43,251,99679,784,806
990506801....	CDX.NA.IG.35.....	2Z.....49,379,92267,504,041	CDT6-12_ITRAXX_S30_5Y ; 2020-RCDS-506801	3132A4 PD 4	TREASURY STRIP (PRIN).....	1.....49,379,92267,504,041
990506801....	CDX.NA.IG.35.....	2Z.....2,735,8004,300,776	CDT6-12_ITRAXX_S30_5Y ; 2020-RCDS-506801	3136A6 LB 8	TREASURY STRIP (PRIN).....	1.....2,735,8004,300,776
990506801....	CDX.NA.IG.35.....	2Z.....19,783,76326,017,426	CDT6-12_ITRAXX_S30_5Y ; 2020-RCDS-506801	3137A4 FA 0	TREASURY STRIP (PRIN).....	1.....19,783,76326,017,426

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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							
1 Number	2 Description	3 NAIC Designation or Other	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other	15 Book/Adjusted Carrying Value	16 Fair Value
990506801....	CDX.NA.IG.35.....	2Z.....13,765,76819,692,205	CDT6-12_ITRAXX_S30_5Y ; 2020-RCDS-506801	3137AT B6 8	TREASURY STRIP (PRIN).....	1.....13,765,76819,692,205
990506801....	CDX.NA.IG.35.....	2Z.....3,005,6174,802,143	CDT6-12_ITRAXX_S30_5Y ; 2020-RCDS-506801	3140J5 SF 7	TREASURY STRIP (PRIN).....	1.....3,005,6174,802,143
990506801....	CDX.NA.IG.35.....	2Z.....20,876,75332,035,795	CDT6-12_ITRAXX_S30_5Y ; 2020-RCDS-506801	31418T DY 0	TREASURY BOND.....	1.....20,876,75332,035,795
990506801....	CDX.NA.IG.35.....	2Z.....12,000,60718,554,814	CDT6-12_ITRAXX_S30_5Y ; 2020-RCDS-506801	3131XQ ST 4	TREASURY BOND.....	1.....12,000,60718,554,814
990506801....	CDX.NA.IG.35.....	2Z.....19,992,09330,531,885	CDT6-12_ITRAXX_S30_5Y ; 2020-RCDS-506801	3132A4 PD 4	TREASURY BOND.....	1.....19,992,09330,531,885
990506801....	CDX.NA.IG.35.....	2Z.....16,629,39623,496,652	CDT6-12_ITRAXX_S30_5Y ; 2020-RCDS-506801	3137FG ZT 5	TREASURY BOND.....	1.....16,629,39623,496,652
990506801....	CDX.NA.IG.35.....	2Z.....11,422,07917,683,868	CDT6-12_ITRAXX_S30_5Y ; 2020-RCDS-506801	3140J5 SF 7	TREASURY BOND.....	1.....11,422,07917,683,868
990506801....	CDX.NA.IG.35.....	2Z.....5,286,2107,868,701	CDT6-12_ITRAXX_S30_5Y ; 2020-RCDS-506801	31418C U7 7	TREASURY BOND.....	1.....5,286,2107,868,701
990506801....	CDX.NA.IG.35.....	2Z.....1,000,3661,357,120	CDT6-12_ITRAXX_S30_5Y ; 2020-RCDS-506801	31418T DY 0	TREASURY BOND.....	1.....1,000,3661,357,120
990506801....	CDX.NA.IG.35.....	2Z.....22,545,19030,688,213	CDT6-12_ITRAXX_S30_5Y ; 2020-RCDS-506801	31419K F7 5	TREASURY BOND.....	1.....22,545,19030,688,213
990506801....	CDX.NA.IG.35.....	2Z.....13,041,85814,698,740	CDT6-12_ITRAXX_S30_5Y ; 2020-RCDS-506801	912828 3F 5	TREASURY NOTE.....	1.....13,041,85814,698,740
990506801....	CDX.NA.IG.35.....	2Z.....6,851,4707,778,051	CDT6-12_ITRAXX_S30_5Y ; 2020-RCDS-506801	912828 XB 1	TREASURY NOTE.....	1.....6,851,4707,778,051
990506801....	CDX.NA.IG.35.....	2Z.....60,219,62065,480,616	CDT6-12_ITRAXX_S30_5Y ; 2020-RCDS-506801	3131XQ ST 4	TREASURY NOTE.....	1.....60,219,62065,480,616
990506801....	CDX.NA.IG.35.....	2Z.....1,165,0221,547,984	CDT6-12_ITRAXX_S30_5Y ; 2020-RCDS-506801	3132A4 PD 4	TREASURY STRIP (INT).....	1.....1,165,0221,547,984
990506798....	CDX.NA.IG.35.....	2Z.....675,000,00016,712,86117,498,872	09/21/2020	12/20/2025	CDT6-12_ITRAXX_S30_5Y ; 2020-RCDS-50679815,175,12615,756,389	3137FG ZT 5	BMARK 2019-B10 AM.....	1.....1,537,7351,742,483
990506798....	CDX.NA.IG.35.....	2Z.....3,113,0733,269,910	CDT6-12_ITRAXX_S30_5Y ; 2020-RCDS-506798	3140J5 SF 7	FHLMC 30YR UMBS MIRROR.....	1.....3,113,0733,269,910
990506798....	CDX.NA.IG.35.....	2Z.....17,534,89018,153,875	CDT6-12_ITRAXX_S30_5Y ; 2020-RCDS-506798	3140JA ND 6	FHLMC 30YR UMBS MIRROR.....	1.....17,534,89018,153,875
990506798....	CDX.NA.IG.35.....	2Z.....953,4491,127,040	CDT6-12_ITRAXX_S30_5Y ; 2020-RCDS-506798	31418S AA 7	FHR 2415 PE.....	1.....953,4491,127,040

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other	15 Book/Adjusted Carrying Value	16 Fair Value
990506798....	CDX.NA.IG.35.....	2Z.....1,199,7391,788,929	CDT6-12_ITRAXX_S30_5Y ; 2020-RCDS-506798	31418T DY 0	FHLMC REFERENCE NOTES.....	1.....1,199,7391,788,929
990506798....	CDX.NA.IG.35.....	2Z.....15,120,09722,850,634	CDT6-12_ITRAXX_S30_5Y ; 2020-RCDS-506798	912828 3F 5	FHLMC.....	1.....15,120,09722,850,634
990506798....	CDX.NA.IG.35.....	2Z.....1,175,6071,730,143	CDT15-100_MET_2019_A ; 2020-RCDS-506798	002364 AB 3	FNMA.....	1.....1,175,6071,730,143
990506798....	CDX.NA.IG.35.....	2Z.....3,499,9744,991,013	CDT15-100_MET_2019_A ; 2020-RCDS-506798	092114 AA 5	FNMA BENCHMARK NOTES.....	1.....3,499,9744,991,013
990506798....	CDX.NA.IG.35.....	2Z.....16,766,18623,534,203	CDT15-100_MET_2019_A ; 2020-RCDS-506798	312902 LX 5	FNMA BENCHMARK NOTES.....	1.....16,766,18623,534,203
990506798....	CDX.NA.IG.35.....	2Z.....6,486,0307,173,556	CDT15-100_MET_2019_A ; 2020-RCDS-506798	3133XE XR 5	FNR 2013-40 VZ.....	1.....6,486,0307,173,556
990506798....	CDX.NA.IG.35.....	2Z.....1,982,9412,247,348	CDT15-100_MET_2019_A ; 2020-RCDS-506798	3134A2 G7 7	FNR 2016-99 KZ.....	1.....1,982,9412,247,348
990506798....	CDX.NA.IG.35.....	2Z.....599,556642,185	CDT15-100_MET_2019_A ; 2020-RCDS-506798	3134A4 AB 0	FHR 4199 DZ.....	1.....599,556642,185
990506798....	CDX.NA.IG.35.....	2Z.....200,212227,164	CDT15-100_MET_2019_A ; 2020-RCDS-506798	31358D CS 1	FHR 4259 MY.....	1.....200,212227,164
990506798....	CDX.NA.IG.35.....	2Z.....7,842,3708,577,669	CDT15-100_MET_2019_A ; 2020-RCDS-506798	31359M EU 3	FHR 4468 JL.....	1.....7,842,3708,577,669
990506798....	CDX.NA.IG.35.....	2Z.....4,000,1864,697,168	CDT15-100_MET_2019_A ; 2020-RCDS-506798	31371N J5 5	FHR 4769 QL.....	1.....4,000,1864,697,168
990506798....	CDX.NA.IG.35.....	2Z.....800,000926,035	CDT15-100_MET_2019_A ; 2020-RCDS-506798	31371N P5 8	FNR 2004-45 DB.....	1.....800,000926,035
990506798....	CDX.NA.IG.35.....	2Z.....2,199,1842,400,472	CDT15-100_MET_2019_A ; 2020-RCDS-506798	31385W 2S 7	FNMA 30YR.....	1.....2,199,1842,400,472
990506798....	CDX.NA.IG.35.....	2Z.....12,056,04812,644,878	CDT15-100_MET_2019_A ; 2020-RCDS-506798	31388N GQ 3	FNMA 30YR UMBS SUPER.....	1.....12,056,04812,644,878
990506798....	CDX.NA.IG.35.....	2Z.....1,313,095923,932	CDT15-100_MET_2019_A ; 2020-RCDS-506798	3138LT JD 1	GNR 2014-2 IM.....	1.....1,313,095923,932
990506798....	CDX.NA.IG.35.....	2Z.....26,099,07037,118,040	CDT15-100_MET_2019_A ; 2020-RCDS-506798	31402R DF 3	TREASURY STRIP (PRIN).....	1.....26,099,07037,118,040
990506798....	CDX.NA.IG.35.....	2Z.....90,413,723133,242,137	CDT15-100_MET_2019_A ; 2020-RCDS-506798	31410Q A9 2	TREASURY STRIP (PRIN).....	1.....90,413,723133,242,137
990506798....	CDX.NA.IG.35.....	2Z.....13,926,05124,500,482	CDT15-100_MET_2019_A ; 2020-RCDS-506798	31411A JT 3	TREASURY STRIP (PRIN).....	1.....13,926,05124,500,482
990506798....	CDX.NA.IG.35.....	2Z.....22,217,70541,131,189	CDT15-100_MET_2019_A ; 2020-RCDS-506798	31414G GZ 6	TREASURY STRIP (PRIN).....	1.....22,217,70541,131,189

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other	15 Book/Adjusted Carrying Value	16 Fair Value
990506798....	CDX.NA.IG.35.....	2Z.....9,511,46416,661,204	CDT15-100_MET_2019_A ; 2020-RCDS-506798	76116E GJ 3	TREASURY STRIP (PRIN).....	1.....9,511,46416,661,204
990506798....	CDX.NA.IG.35.....	2Z.....1,219,3662,097,471	CDT15-100_MET_2019_A ; 2020-RCDS-506798	76116E GP 9	TREASURY STRIP (PRIN).....	1.....1,219,3662,097,471
990506798....	CDX.NA.IG.35.....	2Z.....26,063,58143,875,946	CDT15-100_MET_2019_A ; 2020-RCDS-506798	912803 BL 6	TREASURY STRIP (PRIN).....	1.....26,063,58143,875,946
990506798....	CDX.NA.IG.35.....	2Z.....42,555,86479,245,080	CDT15-100_MET_2019_A ; 2020-RCDS-506798	912803 CG 6	TREASURY STRIP (PRIN).....	1.....42,555,86479,245,080
990506798....	CDX.NA.IG.35.....	2Z.....29,423,06336,211,733	CDT15-100_MET_2019_A ; 2020-RCDS-506798	912803 EQ 2	TREASURY STRIP (PRIN).....	1.....29,423,06336,211,733
990506798....	CDX.NA.IG.35.....	2Z.....18,807,53124,766,484	CDT15-100_MET_2019_A ; 2020-RCDS-506798	912803 FF 5	TREASURY STRIP (PRIN).....	1.....18,807,53124,766,484
990506798....	CDX.NA.IG.35.....	2Z.....31,232,52739,814,710	CDT15-100_MET_2019_A ; 2020-RCDS-506798	912810 RG 5	TREASURY STRIP (PRIN).....	1.....31,232,52739,814,710
990506798....	CDX.NA.IG.35.....	2Z.....78,770,726113,022,006	CDT15-100_MET_2019_A ; 2020-RCDS-506798	912810 SD 1	TREASURY STRIP (PRIN).....	1.....78,770,726113,022,006
990506798....	CDX.NA.IG.35.....	2Z.....24,860,56035,563,526	CDT15-100_MET_2019_A ; 2020-RCDS-506798	912828 2R 0	TREASURY STRIP (PRIN).....	1.....24,860,56035,563,526
990506798....	CDX.NA.IG.35.....	2Z.....4,371,3126,401,029	CDT15-100_MET_2019_A ; 2020-RCDS-506798	912833 7V 6	TREASURY STRIP.....	1.....4,371,3126,401,029
990506798....	CDX.NA.IG.35.....	2Z.....7,976,52412,220,656	CDT15-100_MET_2019_A ; 2020-RCDS-506798	912833 QB 9	TREASURY BOND.....	1.....7,976,52412,220,656
990506798....	CDX.NA.IG.35.....	2Z.....2,650,1554,048,542	CDT15-100_MET_2019_A ; 2020-RCDS-506798	912833 XU 9	TREASURY BOND.....	1.....2,650,1554,048,542
990506798....	CDX.NA.IG.35.....	2Z.....4,103,8925,942,396	CDT7-15_IG31_5Y ; 2020-RCDS-506798	3133XE XR 5	TREASURY BOND.....	1.....4,103,8925,942,396
990506798....	CDX.NA.IG.35.....	2Z.....24,585,55034,805,355	CDT7-15_IG31_5Y ; 2020-RCDS-506798	3136AU J2 8	TREASURY BOND.....	1.....24,585,55034,805,355
990506798....	CDX.NA.IG.35.....	2Z.....14,417,32619,624,673	CDT7-15_IG31_5Y ; 2020-RCDS-506798	34960J AS 4	TREASURY BOND.....	1.....14,417,32619,624,673
990506798....	CDX.NA.IG.35.....	2Z.....399,905463,383	CDT7-15_IG31_5Y ; 2020-RCDS-506798	880591 DM 1	TREASURY BOND.....	1.....399,905463,383
990506798....	CDX.NA.IG.35.....	2Z.....8,112,1929,086,625	CDT7-15_IG31_5Y ; 2020-RCDS-506798	912803 EA 7	TREASURY NOTE.....	1.....8,112,1929,086,625
990506798....	CDX.NA.IG.35.....	2Z.....439,821499,545	CDT7-15_IG31_5Y ; 2020-RCDS-506798	912803 FE 8	TREASURY NOTE.....	1.....439,821499,545

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Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
990506798....	CDX.NA.IG.35.....	2Z.....995,3111,094,043	CDT7-15_IG31_5Y ; 2020-RCDS-506798	912810 FT 0	TREASURY NOTE.....	1.....995,3111,094,043
990506798....	CDX.NA.IG.35.....	2Z.....94,025,463102,299,727	CDT6-12_ITRAXX_S30_5Y ; 2020-RCDS-506798	34960J AS 4	TREASURY NOTE.....	1.....94,025,463102,299,727
990506798....	CDX.NA.IG.35.....	2Z.....2,447,1343,210,521	CDT6-12_ITRAXX_S30_5Y ; 2020-RCDS-506798	912803 DH 3	TREASURY STRIP (INT).....	1.....2,447,1343,210,521
990506798....	CDX.NA.IG.35.....	2Z.....9,262,43012,776,269	CDT6-12_ITRAXX_S30_5Y ; 2020-RCDS-506798	912803 FA 6	TREASURY STRIP (INT).....	1.....9,262,43012,776,269
990506798....	CDX.NA.IG.35.....	2Z.....3,253,0374,344,352	CDT6-12_ITRAXX_S30_5Y ; 2020-RCDS-506798	912810 QS 0	TREASURY STRIP (INT).....	1.....3,253,0374,344,352
990506798....	CDX.NA.IG.35.....	2Z.....603,600682,006	CDT6-12_ITRAXX_S30_5Y ; 2020-RCDS-506798	912810 RD 2	TREASURY STRIP (INT).....	1.....603,600682,006
990489154....	REPUBLIC OF INDONESIA.....	2Z.....20,000,0005,874,72611,509,815	04/03/2020	06/20/2025	CDT7-15_IG31_5Y ; 2020-RCDS-489154(1,219,654)361,266	912810 RH 3	TREASURY STRIP (PRIN).....	1.....7,094,38011,148,549
990489154....	REPUBLIC OF INDONESIA.....	2Z.....7,057,1729,682,360	CDT7-15_IG31_5Y ; 2020-RCDS-489154	912803 ER 0	TREASURY STRIP (PRIN).....	1.....7,057,1729,682,360
990489154....	REPUBLIC OF INDONESIA.....	2Z.....7,150,8169,688,431	CDT7-15_IG31_5Y ; 2020-RCDS-489154	912803 EZ 2	TREASURY STRIP (INT).....	1.....7,150,8169,688,431
990488309....	REPUBLIC OF INDONESIA.....	2Z.....20,000,0006,279,56211,517,926	03/27/2020	06/20/2025	CDT7-15_IG31_5Y ; 2020-RCDS-488309(819,292)361,266	912803 FE 8	TREASURY STRIP (PRIN).....	1.....7,098,85411,156,661
990488309....	REPUBLIC OF INDONESIA.....	2Z.....6,924,61810,667,812	CDT6-12_ITRAXX_S30_5Y ; 2020-RCDS-488309	912803 CG 6	TREASURY BOND.....	1.....6,924,61810,667,812
990488309....	REPUBLIC OF INDONESIA.....	2Z.....7,156,5769,696,236	CDT6-12_ITRAXX_S30_5Y ; 2020-RCDS-488309	912803 EQ 2	TREASURY STRIP (INT).....	1.....7,156,5769,696,236
9906396-1....	RUSSIAN FEDERATION.....	2Z.....20,000,0006,249,28111,590,771	03/16/2020	12/20/2024	CDT6-12_ITRAXX_S30_5Y ; 2020-RCDS-486396-1(958,447)264,099	912803 FF 5	TREASURY STRIP (PRIN).....	1.....7,207,72811,326,672
9906396-1....	RUSSIAN FEDERATION.....	2Z.....7,252,04513,478,471	CDT6-12_ITRAXX_S30_5Y ; 2020-RCDS-486396-1	912810 RH 3	TREASURY STRIP (PRIN).....	1.....7,252,04513,478,471
9906396-1....	RUSSIAN FEDERATION.....	2Z.....7,062,07412,242,441	CDT6-12_ITRAXX_S30_5Y ; 2020-RCDS-486396-1	31397W 6U 4	TREASURY BOND.....	1.....7,062,07412,242,441
990484174....	CDT30-100_MET_2020_A.....	1.....110,000,00039,917,78263,770,294	03/04/2020	12/20/2024	CDT6-12_ITRAXX_S30_5Y ; 2020-RCDS-484174	-797,167	38148Y AA 6	FHLB.....	1.....39,917,78262,973,127
990484174....	CDT30-100_MET_2020_A.....	1.....9,543,49210,531,231	CDT6-12_ITRAXX_S30_5Y ; 2020-RCDS-484174	880591 DM 1	FNR 2016-23 Z.....	1.....9,543,49210,531,231
990484174....	CDT30-100_MET_2020_A.....	1.....2,786,0352,959,497	CDT6-12_ITRAXX_S30_5Y ; 2020-RCDS-484174	912803 EQ 2	FHR 4590 TZ.....	1.....2,786,0352,959,497
990484174....	CDT30-100_MET_2020_A.....	1.....5,751,1346,753,197	CDT6-12_ITRAXX_S30_5Y ; 2020-RCDS-484174	912803 EZ 2	FHR 4769 QL.....	1.....5,751,1346,753,197

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1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
990484174....	CDT30-100_MET_2020_A.....	1.....15,501,41127,683,002	CDT6-12_ITRAXX_S30_5Y ; 2020-RCDS-484174	912810 RG 5	TREASURY STRIP (PRIN).....	1.....15,501,41127,683,002
990484174....	CDT30-100_MET_2020_A.....	1.....9,352,46316,372,994	CDT7-15_IG29_5Y ; 2020-RCDS-484174	31358D DS 0	TREASURY STRIP (PRIN).....	1.....9,352,46316,372,994
990484174....	CDT30-100_MET_2020_A.....	1.....8,227,68612,885,340	CDT7-15_IG29_5Y ; 2020-RCDS-484174	3137FH LU 5	TREASURY STRIP (PRIN).....	1.....8,227,68612,885,340
990484174....	CDT30-100_MET_2020_A.....	1.....7,090,71913,058,193	CDT7-15_IG29_5Y ; 2020-RCDS-484174	638671 AE 7	TREASURY STRIP (PRIN).....	1.....7,090,71913,058,193
990484174....	CDT30-100_MET_2020_A.....	1.....4,213,3136,276,127	CDT7-15_IG29_5Y ; 2020-RCDS-484174	912803 BJ 1	TREASURY STRIP (PRIN).....	1.....4,213,3136,276,127
990484174....	CDT30-100_MET_2020_A.....	1.....2,044,7773,092,310	CDT7-15_IG29_5Y ; 2020-RCDS-484174	912803 BL 6	TREASURY STRIP (PRIN).....	1.....2,044,7773,092,310
990484174....	CDT30-100_MET_2020_A.....	1.....8,145,8799,010,867	CDT7-15_IG29_5Y ; 2020-RCDS-484174	912810 FT 0	TREASURY NOTE.....	1.....8,145,8799,010,867
990484174....	CDT30-100_MET_2020_A.....	1.....2,220,4482,950,348	CDT7-15_IG29_5Y ; 2020-RCDS-484174	912810 QY 7	TREASURY STRIP (INT).....	1.....2,220,4482,950,348
12524*AB8....	CDT12-100_ITRAXX_S30_5Y.....	1.....111,435,0003,246,5623,931,706	05/31/2019	12/20/2023	CDT7-15_IG29_5Y ; 2019-RCDS-4456992,646,6643,310,632	912828 3F 5	FHLMC 30YR UMBS MIRROR.....	1.....599,897621,074
12524*AB8....	CDT12-100_ITRAXX_S30_5Y.....	1.....5,755,0956,502,627	CDT7-15_IG29_5Y ; 2019-RCDS-445699	912833 LN 8	FNMA 30YR.....	1.....5,755,0956,502,627
12524*AB8....	CDT12-100_ITRAXX_S30_5Y.....	1.....2,998,4323,195,934	CDT6-12_ITRAXX_S28_5Y ; 2019-RCDS-445699	149123 BK 6	FNMA 30YR.....	1.....2,998,4323,195,934
12524*AB8....	CDT12-100_ITRAXX_S30_5Y.....	1.....5,005,7225,678,740	CDT6-12_ITRAXX_S28_5Y ; 2019-RCDS-445699	171232 AQ 4	TREASURY NOTE.....	1.....5,005,7225,678,740
12524*AB8....	CDT12-100_ITRAXX_S30_5Y.....	1.....118,471,368129,515,626	CDT6-12_ITRAXX_S28_5Y ; 2019-RCDS-445699	3136AF BG 8	TREASURY NOTE.....	1.....118,471,368129,515,626
12524*AB8....	CDT12-100_ITRAXX_S30_5Y.....	1.....3,500,1423,808,155	CDT6-12_ITRAXX_S28_5Y ; 2019-RCDS-445699	3136AP 3S 9	TREASURY NOTE.....	1.....3,500,1423,808,155
12524#AH1....	CDT6-12_ITRAXX_S30_5Y.....	1.....33,430,5002,239,6983,200,463	05/31/2019	12/20/2023	CDT6-12_ITRAXX_S28_5Y ; 2019-RCDS-445698(258,606)549,318	438516 AT 3	FHLMC 30YR UMBS MIRROR.....	1.....2,498,3032,651,146
12524#AH1....	CDT6-12_ITRAXX_S30_5Y.....	1.....1,990,1512,097,169	CDT6-12_ITRAXX_S28_5Y ; 2019-RCDS-445698	46647P AK 2	FHLMC 30YR UMBS MIRROR.....	1.....1,990,1512,097,169
12524#AH1....	CDT6-12_ITRAXX_S30_5Y.....	1.....699,880724,586	CDT6-12_ITRAXX_S28_5Y ; 2019-RCDS-445698	912803 CX 9	FHLMC 30YR UMBS MIRROR.....	1.....699,880724,586
12524#AH1....	CDT6-12_ITRAXX_S30_5Y.....	1.....1,042,229609,771	CDT6-12_ITRAXX_S28_5Y ; 2019-RCDS-445698	912803 DA 8	FNR 2012-62 PI.....	1.....1,042,229609,771
12524#AH1....	CDT6-12_ITRAXX_S30_5Y.....	1.....304,342297,089	CDT6-12_ITRAXX_S28_5Y ; 2019-RCDS-445698	912803 DH 3	FHR 3779 KI.....	1.....304,342297,089

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Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
12524#AH1....	CDT6-12_ITRAXX_S30_5Y.....	1.....344,396319,967	CDT6-12_ITRAXX_S28_5Y ; 2019-RCDS-445698	912803 DM 2	FHR 4096 GI.....	1.....344,396319,967
12524#AH1....	CDT6-12_ITRAXX_S30_5Y.....	1.....30,489,44932,900,221	CDT6-12_ITRAXX_S28_5Y ; 2019-RCDS-445698	912803 ET 6	FNMA 30YR.....	1.....30,489,44932,900,221
12524#AH1....	CDT6-12_ITRAXX_S30_5Y.....	1.....2,515,5512,864,892	CDT6-12_ITRAXX_S28_5Y ; 2019-RCDS-445698	912803 FA 6	FNMA 30YR.....	1.....2,515,5512,864,892
12524#AH1....	CDT6-12_ITRAXX_S30_5Y.....	1.....900,0581,006,146	CDT6-12_ITRAXX_S28_5Y ; 2019-RCDS-445698	912810 SD 1	TREASURY NOTE.....	1.....900,0581,006,146
12524#AK4....	CDT6-12_ITRAXX_S30_5Y.....	1.....33,379,5002,799,2503,730,692	05/30/2019	12/20/2023	CDT6-12_ITRAXX_S28_5Y ; 2019-RCDS-445579(198,714)549,318	912828 2R 0	FHLMC 30YR UMBS MIRROR.....	1.....2,997,9643,181,375
12524#AK4....	CDT6-12_ITRAXX_S30_5Y.....	1.....1,990,4122,097,444	CDT6-12_ITRAXX_S28_5Y ; 2019-RCDS-445579	912828 3F 5	FHLMC 30YR UMBS MIRROR.....	1.....1,990,4122,097,444
12524#AK4....	CDT6-12_ITRAXX_S30_5Y.....	1.....1,599,7271,656,197	CDT6-12_ITRAXX_S28_5Y ; 2019-RCDS-445579	912833 LN 8	FHLMC 30YR UMBS MIRROR.....	1.....1,599,7271,656,197
12524#AK4....	CDT6-12_ITRAXX_S30_5Y.....	1.....1,496,9671,755,520	CDT12-100_ITRAXX_S28_5Y ; 2019-RCDS-445579	08161C AE 1	FHMS K079 A2.....	1.....1,496,9671,755,520
12524#AK4....	CDT6-12_ITRAXX_S30_5Y.....	1.....999,6631,080,613	CDT12-100_ITRAXX_S28_5Y ; 2019-RCDS-445579	31339M FD 5	FNMA 30YR.....	1.....999,6631,080,613
12524#AK4....	CDT6-12_ITRAXX_S30_5Y.....	1.....12,432,52213,062,732	CDT12-100_ITRAXX_S28_5Y ; 2019-RCDS-445579	3133XE XR 5	FNMA 30YR.....	1.....12,432,52213,062,732
12524#AK4....	CDT6-12_ITRAXX_S30_5Y.....	1.....3,464,8903,946,068	CDT12-100_ITRAXX_S28_5Y ; 2019-RCDS-445579	31359T Z4 3	FNMA 30YR.....	1.....3,464,8903,946,068
12524#AK4....	CDT6-12_ITRAXX_S30_5Y.....	1.....1,998,8812,130,544	CDT12-100_ITRAXX_S28_5Y ; 2019-RCDS-445579	34960J AS 4	FNMA 30YR.....	1.....1,998,8812,130,544
12524#AK4....	CDT6-12_ITRAXX_S30_5Y.....	1.....2,000,1292,235,880	CDT12-100_ITRAXX_S28_5Y ; 2019-RCDS-445579	912803 DK 6	TREASURY NOTE.....	1.....2,000,1292,235,880
12524#AK4....	CDT6-12_ITRAXX_S30_5Y.....	1.....10,550,11211,980,027	CDT12-100_ITRAXX_S28_5Y ; 2019-RCDS-445579	912803 EA 7	TREASURY NOTE.....	1.....10,550,11211,980,027
12524#AK4....	CDT6-12_ITRAXX_S30_5Y.....	1.....1,505,2641,648,037	CDT12-100_ITRAXX_S28_5Y ; 2019-RCDS-445579	912803 ET 6	TREASURY NOTE.....	1.....1,505,2641,648,037
12524#AJ7....	CDT6-12_ITRAXX_S30_5Y.....	1.....33,379,5001,795,9732,670,234	05/30/2019	12/20/2023	CDT12-100_ITRAXX_S28_5Y ; 2019-RCDS-445570(202,670)549,318	912803 FE 8	FHLMC 30YR UMBS MIRROR.....	1.....1,998,6432,120,917
12524#AJ7....	CDT6-12_ITRAXX_S30_5Y.....	1.....1,990,1512,097,169	CDT12-100_ITRAXX_S28_5Y ; 2019-RCDS-445570	912810 RG 5	FHLMC 30YR UMBS MIRROR.....	1.....1,990,1512,097,169
12524#AJ7....	CDT6-12_ITRAXX_S30_5Y.....	1.....1,499,7441,552,685	CDT12-100_ITRAXX_S28_5Y ; 2019-RCDS-445570	912810 RJ 9	FHLMC 30YR UMBS MIRROR.....	1.....1,499,7441,552,685

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
12524#AJ7....	CDT6-12_ITRAXX_S30_5Y.....	1.....1,797,3182,107,747	CDT12-100_ITRAXX_S28_5Y ; 2019-RCDS-445570	912828 2R 0	FHMS K079 A2.....	1.....1,797,3182,107,747
12524#AJ7....	CDT6-12_ITRAXX_S30_5Y.....	1.....1,199,5961,296,736	CDT12-100_ITRAXX_S28_5Y ; 2019-RCDS-445570	912833 LN 8	FNMA 30YR.....	1.....1,199,5961,296,736
12524#AJ7....	CDT6-12_ITRAXX_S30_5Y.....	1.....21,790,97922,947,219	CDT12-100_ITRAXX_S28_5Y ; 2019-RCDS-445570	912834 DU 9	FNMA 30YR.....	1.....21,790,97922,947,219
12524#AJ7....	CDT6-12_ITRAXX_S30_5Y.....	1.....1,676,3731,898,990	CDT30-100_MET_2017A ; 2019- RCDS-445570	3131WQ AT 4	FNMA 30YR.....	1.....1,676,3731,898,990
12524#AJ7....	CDT6-12_ITRAXX_S30_5Y.....	1.....3,392,7893,863,953	CDT30-100_MET_2017A ; 2019- RCDS-445570	31358D CS 1	FNMA 30YR.....	1.....3,392,7893,863,953
12524#AJ7....	CDT6-12_ITRAXX_S30_5Y.....	1.....2,000,1292,235,880	CDT30-100_MET_2017A ; 2019- RCDS-445570	3136AF BG 8	TREASURY NOTE.....	1.....2,000,1292,235,880
12524#AJ7....	CDT6-12_ITRAXX_S30_5Y.....	1.....3,604,1204,088,693	CDT30-100_MET_2017A ; 2019- RCDS-445570	3136AJ JJ 6	TREASURY NOTE.....	1.....3,604,1204,088,693
12607*AA0....	CDT15-100_MET_2019_A.....	1.....162,441,3051,000,4152,385,118	03/15/2019	12/20/2023	CDT30-100_MET_2017A ; 2019- RCDS-438340	-1,260,093	31371N 7L 3	EXPORT-IMPORT BANK OF CHINA	1.....1,000,4151,125,025
12607*AA0....	CDT15-100_MET_2019_A.....	1.....3,307,5824,617,440	CDT30-100_MET_2017A ; 2019- RCDS-438340	3137BG J9 1	FHLMC.....	1.....3,307,5824,617,440
12607*AA0....	CDT15-100_MET_2019_A.....	1.....2,740,9194,134,037	CDT30-100_MET_2017A ; 2019- RCDS-438340	3137BG LJ 6	FHLB.....	1.....2,740,9194,134,037
12607*AA0....	CDT15-100_MET_2019_A.....	1.....408,401597,056	CDT30-100_MET_2017A ; 2019- RCDS-438340	3137FG 6T 7	FHLMC.....	1.....408,401597,056
12607*AA0....	CDT15-100_MET_2019_A.....	1.....12,040,44318,485,894	CDT30-100_MET_2017A ; 2019- RCDS-438340	3138A2 KB 4	FHLMC.....	1.....12,040,44318,485,894
12607*AA0....	CDT15-100_MET_2019_A.....	1.....4,384,8446,472,723	CDT30-100_MET_2017A ; 2019- RCDS-438340	3138A8 X8 4	FNMA.....	1.....4,384,8446,472,723
12607*AA0....	CDT15-100_MET_2019_A.....	1.....2,294,6973,339,803	CDT30-100_MET_2017A ; 2019- RCDS-438340	31396E XR 2	FNMA BENCHMARK NOTES.....	1.....2,294,6973,339,803
12607*AA0....	CDT15-100_MET_2019_A.....	1.....1,698,9351,963,879	CDT30-100_MET_2017A ; 2019- RCDS-438340	31416C HJ 8	FNR 2016-11 JZ.....	1.....1,698,9351,963,879
12607*AA0....	CDT15-100_MET_2019_A.....	1.....800,849889,780	CDT30-100_MET_2017A ; 2019- RCDS-438340	31416C HK 5	FNMA 30YR.....	1.....800,849889,780
12607*AA0....	CDT15-100_MET_2019_A.....	1.....804,665898,506	CDT30-100_MET_2017A ; 2019- RCDS-438340	31417N B5 9	FNMA 30YR.....	1.....804,665898,506
12607*AA0....	CDT15-100_MET_2019_A.....	1.....2,000,9332,349,571	CDT30-100_MET_2017A ; 2019- RCDS-438340	31417Y CU 9	FHR 4769 QL.....	1.....2,000,9332,349,571
12607*AA0....	CDT15-100_MET_2019_A.....	1.....181,237215,671	CDT30-100_MET_2017A ; 2019- RCDS-438340	31417Y DV 6	FNMA 30YR.....	1.....181,237215,671

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1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
12607*AA0....	CDT15-100_MET_2019_A.....	1.....17,79720,612	CDT30-100_MET_2017A ; 2019-RCDS-438340	31419A R2 5	FNMA 30YR.....	1.....17,79720,612
12607*AA0....	CDT15-100_MET_2019_A.....	1.....4,963,5495,269,367	CDT30-100_MET_2017A ; 2019-RCDS-438340	36202E 6E 4	FNMA 30YR.....	1.....4,963,5495,269,367
12607*AA0....	CDT15-100_MET_2019_A.....	1.....1,244,1351,495,027	CDT30-100_MET_2017A ; 2019-RCDS-438340	912803 BM 4	FNMA 30YR.....	1.....1,244,1351,495,027
12607*AA0....	CDT15-100_MET_2019_A.....	1.....1,319,0581,575,430	CDT30-100_MET_2017A ; 2019-RCDS-438340	912803 CG 6	FNMA 30YR.....	1.....1,319,0581,575,430
12607*AA0....	CDT15-100_MET_2019_A.....	1.....1,323,0221,576,679	CDT30-100_MET_2017A ; 2019-RCDS-438340	912803 CX 9	FNMA 30YR.....	1.....1,323,0221,576,679
12607*AA0....	CDT15-100_MET_2019_A.....	1.....1,980,0742,339,980	CDT30-100_MET_2017A ; 2019-RCDS-438340	912803 DK 6	FNMA 30YR.....	1.....1,980,0742,339,980
12607*AA0....	CDT15-100_MET_2019_A.....	1.....18,926,38923,742,209	CDT30-100_MET_2017A ; 2019-RCDS-438340	912810 QS 0	RESOLUTION FUNDING STRIP.....	1.....18,926,38923,742,209
12607*AA0....	CDT15-100_MET_2019_A.....	1.....4,030,1995,457,390	CDT30-100_MET_2017A ; 2019-RCDS-438340	912810 RH 3	RESOLUTION FUNDING CORP.....	1.....4,030,1995,457,390
12607*AA0....	CDT15-100_MET_2019_A.....	1.....7,747,59110,339,687	CORNING INCORPORATED ; 2019-RCDS-438340	912803 DK 6	TREASURY STRIP (PRIN).....	1.....7,747,59110,339,687
12607*AA0....	CDT15-100_MET_2019_A.....	1.....5,130,3256,761,613	Replication of Structured Note ; 2019-RCDS-438340	009279 AC 4	TREASURY STRIP (PRIN).....	1.....5,130,3256,761,613
12607*AA0....	CDT15-100_MET_2019_A.....	1.....14,636,27418,152,707	Replication of Structured Note ; 2019-RCDS-438340	01609W AV 4	TREASURY STRIP (PRIN).....	1.....14,636,27418,152,707
12607*AA0....	CDT15-100_MET_2019_A.....	1.....683,8971,005,752	Replication of Structured Note ; 2019-RCDS-438340	023135 BJ 4	TREASURY STRIP.....	1.....683,8971,005,752
12607*AA0....	CDT15-100_MET_2019_A.....	1.....25,633,14439,000,882	Replication of Structured Note ; 2019-RCDS-438340	20030N BZ 3	TREASURY BOND.....	1.....25,633,14439,000,882
12607*AA0....	CDT15-100_MET_2019_A.....	1.....18,014,62624,521,270	Replication of Structured Note ; 2019-RCDS-438340	2027A0 JN 0	TREASURY BOND.....	1.....18,014,62624,521,270
12607*AA0....	CDT15-100_MET_2019_A.....	1.....2,002,4042,250,203	Replication of Structured Note ; 2019-RCDS-438340	37363J AK 7	TREASURY NOTE.....	1.....2,002,4042,250,203
12607*AA0....	CDT15-100_MET_2019_A.....	1.....861,6531,295,771	Replication of Structured Note ; 2019-RCDS-438340	61746B EG 7	TREASURY STRIP (INT).....	1.....861,6531,295,771
12607*AA0....	CDT15-100_MET_2019_A.....	1.....24,657,71432,363,660	Replication of Structured Note ; 2019-RCDS-438340	912803 FA 6	TREASURY STRIP (INT).....	1.....24,657,71432,363,660
12607*AA0....	CDT15-100_MET_2019_A.....	1.....3,765,3794,436,141	Replication of Structured Note ; 2019-RCDS-438340	023135 BJ 4	TREASURY STRIP (INT).....	1.....3,765,3794,436,141

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1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
12606@AA9...	CDT7-15_IG31_5Y.....	1.....	35,000,0009,241,62214,931,762	12/21/2018	12/20/2023	Replication of Structured Note ; 2018-RCDS-429624(255,845)607,046	037833 BX 7	FHLB.....	1.....9,497,46714,324,716
12606@AA9...	CDT7-15_IG31_5Y.....	1.....	6,789,5908,158,026			Replication of Structured Note ; 2018-RCDS-429624			040555 CM 4	FNR 2016-100 EZ.....	1.....6,789,5908,158,026
12606@AA9...	CDT7-15_IG31_5Y.....	1.....	9,524,6479,437,592			Replication of Structured Note ; 2018-RCDS-429624			05723K AF 7	FCO 2015-6A A1TR.....	1.....9,524,6479,437,592
12606@AA9...	CDT7-15_IG31_5Y.....	1.....	293,231390,773			Replication of Structured Note ; 2018-RCDS-429624			06051G EN 5	TVA.....	1.....293,231390,773
12606@AA9...	CDT7-15_IG31_5Y.....	1.....	6,988,32910,653,389			Replication of Structured Note ; 2018-RCDS-429624			071813 BP 3	TREASURY STRIP (PRIN).....	1.....6,988,32910,653,389
12606@AA9...	CDT7-15_IG31_5Y.....	1.....	2,044,6443,266,775			Replication of Structured Note ; 2018-RCDS-429624			172967 MD 0	TREASURY STRIP (PRIN).....	1.....2,044,6443,266,775
12606@AA9...	CDT7-15_IG31_5Y.....	1.....	1,006,2021,530,760			Replication of Structured Note ; 2018-RCDS-429624			20030N BZ 3	TREASURY BOND.....	1.....1,006,2021,530,760
12524#AG3...	CDT6-12_ITRAXX_S30_5Y.....	1.....	22,703,0006,840,6547,438,972	12/04/2018	12/20/2023	Replication of Structured Note ; 2018-RCDS-426948(297,348)366,212	2027A0 JN 0	FCO 2015-6A A1TR.....	1.....7,138,0027,072,760
12524#AG3...	CDT6-12_ITRAXX_S30_5Y.....	1.....	710,2561,319,620			Replication of Structured Note ; 2018-RCDS-426948			912803 DZ 3	TREASURY STRIP (PRIN).....	1.....710,2561,319,620
12524#AG3...	CDT6-12_ITRAXX_S30_5Y.....	1.....	4,275,8306,726,849			Replication of Structured Note ; 2018-RCDS-426948			912803 EQ 2	TREASURY STRIP (PRIN).....	1.....4,275,8306,726,849
12524#AG3...	CDT6-12_ITRAXX_S30_5Y.....	1.....	7,275,68412,312,107			Replication of Structured Note ; 2018-RCDS-426948			912810 RZ 3	TREASURY BOND.....	1.....7,275,68412,312,107
12524#AG3...	CDT6-12_ITRAXX_S30_5Y.....	1.....	6,005,6228,841,765			Replication of Structured Note ; 2018-RCDS-426948			3133XG AY 0	TREASURY BOND.....	1.....6,005,6228,841,765
12524#AG3...	CDT6-12_ITRAXX_S30_5Y.....	1.....	1,521,1482,638,470			Replication of Structured Note ; 2018-RCDS-426948			912803 EQ 2	TREASURY BOND.....	1.....1,521,1482,638,470
12516@AD2...	CDT7-15_IG31_5Y.....	1.....	20,000,0003,716,1776,022,033	11/14/2018	12/20/2023	Replication of Structured Note ; 2018-RCDS-424687117,661346,884	912810 RZ 3	TREASURY STRIP (PRIN).....	1.....3,598,5165,675,150
12516@AD2...	CDT7-15_IG31_5Y.....	1.....	18,103,41328,354,706			CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-424687			12512J AW 4	TREASURY STRIP (PRIN).....	1.....18,103,41328,354,706
12516@AD2...	CDT7-15_IG31_5Y.....	1.....	3,224,1935,136,231			CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-424687			3137FH HJ 5	TREASURY STRIP (PRIN).....	1.....3,224,1935,136,231
12524#AF5...	CDT6-12_ITRAXX_S30_5Y.....	1.....	34,060,50012,114,07717,216,982	11/09/2018	12/20/2023	CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-424285(101,113)549,318	3137FH QV 8	TREASURY STRIP (PRIN).....	1.....12,215,19016,667,665
12524#AF5...	CDT6-12_ITRAXX_S30_5Y.....	1.....	16,866,40320,920,478			CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-424285			3137FJ EH 8	TREASURY STRIP (PRIN).....	1.....16,866,40320,920,478
12524#AF5...	CDT6-12_ITRAXX_S30_5Y.....	1.....	13,713,68520,167,611			CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-424285			31397H JJ 8	TREASURY STRIP.....	1.....13,713,68520,167,611

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
12524#AF5....	CDT6-12_ITRAXX_S30_5Y.....	1.....784,0911,360,027	CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-424285	31397W CP 8	TREASURY BOND.....	1.....784,0911,360,027
12524#AE8....	CDT6-12_ITRAXX_S30_5Y.....	1.....34,279,500929,6972,057,707	11/08/2018	12/20/2023	CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-424185(70,384)549,318	31398M LT 1	FHLB.....	1.....1,000,0811,508,389
12524#AE8....	CDT6-12_ITRAXX_S30_5Y.....	1.....5,223,0656,310,686	CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-424185	880591 DM 1	FHR 3456 CK.....	1.....5,223,0656,310,686
12524#AE8....	CDT6-12_ITRAXX_S30_5Y.....	1.....1,001,4361,357,903	CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-424185	912803 BL 6	GOLDMAN SACHS GROUP INC/THE	2.....1,001,4361,357,903
12524#AE8....	CDT6-12_ITRAXX_S30_5Y.....	1.....3,928,1355,216,602	CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-424185	912803 DH 3	TVA.....	1.....3,928,1355,216,602
12524#AE8....	CDT6-12_ITRAXX_S30_5Y.....	1.....8,499,93210,543,009	CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-424185	912803 DK 6	TREASURY STRIP (PRIN).....	1.....8,499,93210,543,009
12524#AE8....	CDT6-12_ITRAXX_S30_5Y.....	1.....19,497,19729,887,035	CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-424185	912803 DM 2	TREASURY STRIP (PRIN).....	1.....19,497,19729,887,035
12524#AE8....	CDT6-12_ITRAXX_S30_5Y.....	1.....1,291,6891,931,203	CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-424185	912803 EA 7	TREASURY BOND.....	1.....1,291,6891,931,203
12524#AE8....	CDT6-12_ITRAXX_S30_5Y.....	1.....299,968328,622	CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-424185	912803 ET 6	TREASURY NOTE.....	1.....299,968328,622
12524#AE8....	CDT6-12_ITRAXX_S30_5Y.....	1.....401,036614,440	CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-424185	912803 EZ 2	TREASURY STRIP (INT).....	1.....401,036614,440
12603*AA4....	CDT7-15_IG29_5Y.....	1.....50,000,000875,7861,528,402	06/13/2018	12/20/2022	CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-407609333,557730,879	912810 FT 0	FNMA.....	1.....542,229797,523
12603*AA4....	CDT7-15_IG29_5Y.....	1.....197,915220,590	CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-407609	912810 SC 3	FHLMC 4824 ZE.....	1.....197,915220,590
12603*AA4....	CDT7-15_IG29_5Y.....	1.....9,836,14312,202,541	CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-407609	912828 5D 8	NATIONWIDE MUTUAL INSURANCE COMPAN	1.....9,836,14312,202,541
12603*AA4....	CDT7-15_IG29_5Y.....	1.....1,2871,654	CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-407609	912833 Z6 0	TREASURY STRIP (PRIN).....	1.....1,2871,654
12603*AA4....	CDT7-15_IG29_5Y.....	1.....8,617,23711,715,807	CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-407609	912834 DU 9	TREASURY STRIP (PRIN).....	1.....8,617,23711,715,807
12603*AA4....	CDT7-15_IG29_5Y.....	1.....7,184,41011,389,565	CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-407609	010392 EE 4	TREASURY BOND.....	1.....7,184,41011,389,565
12603*AA4....	CDT7-15_IG29_5Y.....	1.....20,120,85526,862,652	CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-407609	23307D BC 6	TREASURY BOND.....	1.....20,120,85526,862,652
12603*AA4....	CDT7-15_IG29_5Y.....	1.....3,534,1984,014,107	CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-407609	264399 DK 9	TREASURY NOTE.....	1.....3,534,1984,014,107
12603*AA4....	CDT7-15_IG29_5Y.....	1.....2,244,2222,526,509	CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-407609	3133XE XR 5	TREASURY STRIP (INT).....	1.....2,244,2222,526,509

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
12524#AD0....	CDT6-12_ITRAXX_S28_5Y.....	1.....	47,092,0001,446,5612,596,287	06/13/2018	12/20/2022	CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-407606150,972748,484	3136AJ 4R 4	CATERPILLAR INC.....	1.....1,295,5891,847,803
12524#AD0....	CDT6-12_ITRAXX_S28_5Y.....	1.....	1,996,3403,010,789			CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-407606			3137FH HM 8	CHUBB CORPORATION.....	1.....1,996,3403,010,789
12524#AD0....	CDT6-12_ITRAXX_S28_5Y.....	1.....	623,626773,127			CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-407606			31388N GQ 3	FNR 2013-72 Z.....	1.....623,626773,127
12524#AD0....	CDT6-12_ITRAXX_S28_5Y.....	1.....	5,668,2546,726,676			CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-407606			31397H JJ 8	FNR 2015-65 LZ.....	1.....5,668,2546,726,676
12524#AD0....	CDT6-12_ITRAXX_S28_5Y.....	1.....	2,929,3944,288,531			CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-407606			641062 AL 8	HONEYWELL INTERNATIONAL INC	1.....2,929,3944,288,531
12524#AD0....	CDT6-12_ITRAXX_S28_5Y.....	1.....	2,850,0003,612,296			CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-407606			86787E BB 2	JPMORGAN CHASE & CO.....	1.....2,850,0003,612,296
12524#AD0....	CDT6-12_ITRAXX_S28_5Y.....	1.....	2,801,5614,712,504			CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-407606			904764 AH 0	TREASURY STRIP (PRIN).....	1.....2,801,5614,712,504
12524#AD0....	CDT6-12_ITRAXX_S28_5Y.....	1.....	1,085,5741,910,263			CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-407606			912803 BL 6	TREASURY STRIP (PRIN).....	1.....1,085,5741,910,263
12524#AD0....	CDT6-12_ITRAXX_S28_5Y.....	1.....	1,198,3862,210,359			CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-407606			912803 DM 2	TREASURY STRIP (PRIN).....	1.....1,198,3862,210,359
12524#AD0....	CDT6-12_ITRAXX_S28_5Y.....	1.....	1,892,5503,808,507			CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-407606			912803 EA 7	TREASURY STRIP (PRIN).....	1.....1,892,5503,808,507
12524#AD0....	CDT6-12_ITRAXX_S28_5Y.....	1.....	3,749,5505,421,014			CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-407606			912803 EQ 2	TREASURY STRIP (PRIN).....	1.....3,749,5505,421,014
12524#AD0....	CDT6-12_ITRAXX_S28_5Y.....	1.....	22,403,68933,028,083			CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-407606			912803 ER 0	TREASURY STRIP (PRIN).....	1.....22,403,68933,028,083
12524#AD0....	CDT6-12_ITRAXX_S28_5Y.....	1.....	501,145682,152			CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-407606			912803 ET 6	TREASURY BOND.....	1.....501,145682,152
12524#AD0....	CDT6-12_ITRAXX_S28_5Y.....	1.....	3,396,0763,811,247			CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-407606			912803 FE 8	TREASURY NOTE.....	1.....3,396,0763,811,247
12524#AD0....	CDT6-12_ITRAXX_S28_5Y.....	1.....	1,006,5081,143,182			CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-407606			912810 RD 2	TREASURY NOTE.....	1.....1,006,5081,143,182
12524#AD0....	CDT6-12_ITRAXX_S28_5Y.....	1.....	2,244,2222,526,509			CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-407606			912810 RG 5	TREASURY STRIP (INT).....	1.....2,244,2222,526,509
12524*AA0....	CDT12-100_ITRAXX_S28_5Y.....	1.....	94,184,00010,589,73212,695,265	06/13/2018	12/20/2022	CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-4076031,377,2171,870,168	912810 RU 4	BMARK 2018-B2 A5.....	1.....9,212,51510,825,098
12524*AA0....	CDT12-100_ITRAXX_S28_5Y.....	1.....	2,513,8243,082,137			CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-407603			912810 SC 3	FHR 2389 ZA.....	1.....2,513,8243,082,137

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1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
12524*AA0....	CDT12-100_ITRAXX_S28_5Y.....	1.....1,000,1641,508,514	CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-407603	912828 5D 8	FHLB.....	1.....1,000,1641,508,514
12524*AA0....	CDT12-100_ITRAXX_S28_5Y.....	1.....567,765655,228	CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-407603	912834 DU 9	FNR 1998-39 GZ.....	1.....567,765655,228
12524*AA0....	CDT12-100_ITRAXX_S28_5Y.....	1.....7,268,9737,202,534	CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-407603	08162P AX 9	FCO 2015-6A A1TR.....	1.....7,268,9737,202,534
12524*AA0....	CDT12-100_ITRAXX_S28_5Y.....	1.....17,687,43328,933,051	CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-407603	3133XG AY 0	TREASURY STRIP (PRIN).....	1.....17,687,43328,933,051
12524*AA0....	CDT12-100_ITRAXX_S28_5Y.....	1.....1,012,4181,771,783	CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-407603	31358D DR 2	TREASURY STRIP (PRIN).....	1.....1,012,4181,771,783
12524*AA0....	CDT12-100_ITRAXX_S28_5Y.....	1.....2,526,5663,069,602	CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-407603	3137FJ EH 8	TREASURY STRIP (PRIN).....	1.....2,526,5663,069,602
12524*AA0....	CDT12-100_ITRAXX_S28_5Y.....	1.....14,813,88923,357,921	CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-407603	38141G CU 6	TREASURY STRIP (PRIN).....	1.....14,813,88923,357,921
12524*AA0....	CDT12-100_ITRAXX_S28_5Y.....	1.....6,652,0949,945,540	CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-407603	641062 AL 8	TREASURY BOND.....	1.....6,652,0949,945,540
12524*AA0....	CDT12-100_ITRAXX_S28_5Y.....	1.....31,540,57848,590,257	CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-407603	73102Q AA 4	TREASURY BOND.....	1.....31,540,57848,590,257
12524*AA0....	CDT12-100_ITRAXX_S28_5Y.....	1.....7,129,4048,000,536	CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-407603	912803 BL 6	TREASURY NOTE.....	1.....7,129,4048,000,536
12524*AA0....	CDT12-100_ITRAXX_S28_5Y.....	1.....499,947547,703	CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-407603	912803 DG 5	TREASURY NOTE.....	1.....499,947547,703
12524*AA0....	CDT12-100_ITRAXX_S28_5Y.....	1.....400,890554,130	CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-407603	912803 DH 3	TREASURY STRIP (INT).....	1.....400,890554,130
12524*AA0....	CDT12-100_ITRAXX_S28_5Y.....	1.....200,518307,220	CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-407603	912803 DM 2	TREASURY STRIP (INT).....	1.....200,518307,220
12524*AA0....	CDT12-100_ITRAXX_S28_5Y.....	1.....1,201,9491,496,296	CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-407603	912803 EP 4	TREASURY STRIP (INT).....	1.....1,201,9491,496,296
12524*AA0....	CDT12-100_ITRAXX_S28_5Y.....	1.....4,150,8534,672,963	CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-407603	912803 EQ 2	TREASURY STRIP (INT).....	1.....4,150,8534,672,963
12524*AA0....	CDT12-100_ITRAXX_S28_5Y.....	1.....1,077,0951,781,523	CDT12-100_ITRAXX_S26_5Y ; 2018-RCDS-407603	912810 FT 0	TREASURY STRIP (INT).....	1.....1,077,0951,781,523
219350D#9....	CORNING INCORPORATED.....	2.....20,000,00021,043,84135,399,887	02/06/2017	12/20/2021	CDT12-100_ITRAXX_S26_5Y ; 2017-RCDS-348647(51,721)172,860	912810 SC 3	TREASURY STRIP (PRIN).....	1.....21,095,56235,227,027
76027#CV5....	Replication of Structured Note.....	1.....75,000,00029,360,24854,106,868	08/22/2016	08/24/2046	CDT12-100_ITRAXX_S26_5Y ; 2016-RIRS-33060620,645,60043,465,972	912828 3F 5	AIRBUS GROUP SE.....	1.....8,714,64810,640,896
76027#CV5....	Replication of Structured Note.....	1.....1,667,0452,266,229	CDT12-100_ITRAXX_S26_5Y ; 2016-RIRS-330606	912834 DU 9	ALIBABA GROUP HOLDING LTD...	1.....1,667,0452,266,229

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1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
	76027#CV5....	Replication of Structured Note.....	1.....2,592,3893,265,731	CDT12-100_ITRAXX_S26_5Y ; 2016-RIRS-330606	05525M AA 4	COMCAST CORPORATION.....	1.....2,592,3893,265,731
	76027#CV5....	Replication of Structured Note.....	1.....5,554,6587,552,207	CDT12-100_ITRAXX_S26_5Y ; 2016-RIRS-330606	08160B AD 6	COMMONWEALTH BANK OF AUSTRALIA	1.....5,554,6587,552,207
	76027#CV5....	Replication of Structured Note.....	1.....501,776696,139	CDT12-100_ITRAXX_S26_5Y ; 2016-RIRS-330606	08161B AY 9	GEORGIA TECH FOUNDATION INC	1.....501,776696,139
	76027#CV5....	Replication of Structured Note.....	1.....6,015,66410,210,076	CDT12-100_ITRAXX_S26_5Y ; 2016-RIRS-330606	08161C AE 1	MORGAN STANLEY.....	2.....6,015,66410,210,076
	76027#CV5....	Replication of Structured Note.....	1.....611,448961,946	CDT12-100_ITRAXX_S26_5Y ; 2016-RIRS-330606	08162C AD 2	TREASURY STRIP (PRIN).....	1.....611,448961,946
	76027#CV5....	Replication of Structured Note.....	1.....2,901,0503,960,443	CDT12-100_ITRAXX_S26_5Y ; 2016-RIRS-330606	08162P AX 9	TREASURY BOND.....	1.....2,901,0503,960,443
S 12.41	76027#ER2....	Replication of Structured Note.....	1.....500,000,00014,833,04277,190,976	06/20/2016	06/22/20269,884,78870,794,423	12512J AW 4	APPLE INC.....	1.....4,948,2546,396,553
	76027#ER2....	Replication of Structured Note.....	1.....4,440,1107,336,532	CDT12-100_ITRAXX_S26_5Y ; 2016-RIRS-324081	12635W AA 5	ARIZONA PUBLIC SERVICE CO....	1.....4,440,1107,336,532
	76027#ER2....	Replication of Structured Note.....	1.....4,251,6865,649,655	CDT12-100_ITRAXX_S26_5Y ; 2016-RIRS-324081	17322A AF 9	BAKER HUGHES A GE COMPANY LLC	1.....4,251,6865,649,655
	76027#ER2....	Replication of Structured Note.....	1.....11,010,50921,298,990	CDT12-100_ITRAXX_S26_5Y ; 2016-RIRS-324081	17327F AD 8	BANK OF AMERICA CORPORATION	1.....11,010,50921,298,990
	76027#ER2....	Replication of Structured Note.....	1.....2,017,8173,179,623	CDT12-100_ITRAXX_S26_5Y ; 2016-RIRS-324081	2027A0 JN 0	BAXTER INTERNATIONAL INC.....	2.....2,017,8173,179,623
	76027#ER2....	Replication of Structured Note.....	1.....4,947,5766,787,650	CDT12-100_ITRAXX_S26_5Y ; 2016-RIRS-324081	23307D BA 0	CITIGROUP INC.....	2.....4,947,5766,787,650
	76027#ER2....	Replication of Structured Note.....	1.....3,988,4546,280,252	CDT12-100_ITRAXX_S26_5Y ; 2016-RIRS-324081	3133XE XR 5	COMCAST CORPORATION.....	1.....3,988,4546,280,252
	76027#ER2....	Replication of Structured Note.....	1.....925,7761,258,701	CDT12-100_ITRAXX_S26_5Y ; 2016-RIRS-324081	31359M GK 3	COMMONWEALTH BANK OF AUSTRALIA	1.....925,7761,258,701
	76027#ER2....	Replication of Structured Note.....	1.....14,644,61722,107,146	CDT12-100_ITRAXX_S26_5Y ; 2016-RIRS-324081	3136AJ 4R 4	TREASURY STRIP (PRIN).....	1.....14,644,61722,107,146
	76027#ER2....	Replication of Structured Note.....	1.....2,340,8903,030,270	CDT12-100_ITRAXX_S26_5Y ; 2016-RIRS-324081	3136AY 3Y 7	TREASURY STRIP (PRIN).....	1.....2,340,8903,030,270
	76027#ER2....	Replication of Structured Note.....	1.....2,420,5993,309,650	CDT12-100_ITRAXX_S26_5Y ; 2016-RIRS-324081	3136FK AA 6	TREASURY BOND.....	1.....2,420,5993,309,650
	76027#EQ4....	Replication of Structured Note.....	1.....600,000,00039,348,671120,691,015	06/16/2016	06/20/202624,809,83699,127,712	31393F UP 9	FHLB.....	1.....14,538,83521,563,302

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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							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
76027#EQ4....	Replication of Structured Note.....	1.....9,703,66112,035,541	CDT12-100_ITRAXX_S26_5Y ; 2016-RIRS-323692	31395N FS 1	TREASURY STRIP (PRIN).....	1.....9,703,66112,035,541
76027#EQ4....	Replication of Structured Note.....	1.....40,068,24860,389,413	CDT12-100_ITRAXX_S26_5Y ; 2016-RIRS-323692	31396N VQ 6	TREASURY BOND.....	1.....40,068,24860,389,413
46573*CX6....	CDT12-100_ITRAXX_S26_5Y.....	2.....109,470,0002,834,9663,772,563	11/09/2016	12/20/2021	CDT12-100_ITRAXX_S26_5Y ; 2016-RCDS-339838610,5711,179,480	31396R EU 7	CD 2018-CD7 A4.....	1.....2,224,3952,593,082
46573*CX6....	CDT12-100_ITRAXX_S26_5Y.....	2.....1,673,4002,523,935	CDT12-100_ITRAXX_S26_5Y ; 2016-RCDS-339838	31397G 5Y 2	FHLB.....	1.....1,673,4002,523,935
46573*CX6....	CDT12-100_ITRAXX_S26_5Y.....	2.....2,998,8313,309,206	CDT12-100_ITRAXX_S26_5Y ; 2016-RCDS-339838	31397G RB 8	FNR 2016-23 Z.....	1.....2,998,8313,309,206
46573*CX6....	CDT12-100_ITRAXX_S26_5Y.....	2.....10,776,37312,227,225	CDT12-100_ITRAXX_S26_5Y ; 2016-RCDS-339838	31397H H9 2	FHR 4821 YV.....	1.....10,776,37312,227,225
46573*CX6....	CDT12-100_ITRAXX_S26_5Y.....	2.....9,690,71710,958,663	CDT12-100_ITRAXX_S26_5Y ; 2016-RCDS-339838	3140FX KM 3	FHLMC 4834 AZ.....	1.....9,690,71710,958,663
46573*CX6....	CDT12-100_ITRAXX_S26_5Y.....	2.....4,016,6404,751,666	CDT12-100_ITRAXX_S26_5Y ; 2016-RCDS-339838	31411D TD 1	FHMS K081 A2.....	1.....4,016,6404,751,666
46573*CX6....	CDT12-100_ITRAXX_S26_5Y.....	2.....1,844,3772,232,903	CDT12-100_ITRAXX_S26_5Y ; 2016-RCDS-339838	55316L AA 4	FHR 3316 ED.....	1.....1,844,3772,232,903
46573*CX6....	CDT12-100_ITRAXX_S26_5Y.....	2.....1,276,1551,546,999	CDT12-100_ITRAXX_S26_5Y ; 2016-RCDS-339838	880591 DM 1	FHR 3465 EB.....	1.....1,276,1551,546,999
46573*CX6....	CDT12-100_ITRAXX_S26_5Y.....	2.....3,219,0003,667,981	CDT12-100_ITRAXX_S26_5Y ; 2016-RCDS-339838	912803 EA 7	FNR 2010-13 AC.....	1.....3,219,0003,667,981
46573*CX6....	CDT12-100_ITRAXX_S26_5Y.....	2.....16,970,64822,611,288	CDT12-100_ITRAXX_S26_5Y ; 2016-RCDS-339838	912803 EP 4	TVA.....	1.....16,970,64822,611,288
46573*CX6....	CDT12-100_ITRAXX_S26_5Y.....	2.....19,679,94726,180,799	CDT12-100_ITRAXX_S26_5Y ; 2016-RCDS-339838	912803 ER 0	TREASURY STRIP (PRIN).....	1.....19,679,94726,180,799
46573*CX6....	CDT12-100_ITRAXX_S26_5Y.....	2.....8,809,43716,367,487	CDT12-100_ITRAXX_S26_5Y ; 2016-RCDS-339838	912803 ET 6	TREASURY STRIP (PRIN).....	1.....8,809,43716,367,487
46573*CX6....	CDT12-100_ITRAXX_S26_5Y.....	2.....10,321,29918,319,577	CDT12-100_ITRAXX_S26_5Y ; 2016-RCDS-339838	912803 FE 8	TREASURY STRIP (PRIN).....	1.....10,321,29918,319,577
46573*CX6....	CDT12-100_ITRAXX_S26_5Y.....	2.....5,077,3299,273,669	CDT12-100_ITRAXX_S26_5Y ; 2016-RCDS-339838	912810 FT 0	TREASURY STRIP (PRIN).....	1.....5,077,3299,273,669
46573*CX6....	CDT12-100_ITRAXX_S26_5Y.....	2.....1,041,6231,823,713	CDT12-100_ITRAXX_S26_5Y ; 2016-RCDS-339838	912828 5D 8	TREASURY STRIP (PRIN).....	1.....1,041,6231,823,713
46573*CX6....	CDT12-100_ITRAXX_S26_5Y.....	2.....3,643,2564,426,302	CDT12-100_ITRAXX_S26_5Y ; 2016-RCDS-339838	912828 YS 3	TREASURY STRIP (PRIN).....	1.....3,643,2564,426,302
46573*CX6....	CDT12-100_ITRAXX_S26_5Y.....	2.....6,332,5939,319,704	FEDERATION OF MALAYSIA ; 2016-RCDS-339838	912803 EP 4	TREASURY STRIP (PRIN).....	1.....6,332,5939,319,704

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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							
1 Number	2 Description	3 NAIC Designation or Other	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other	15 Book/Adjusted Carrying Value	16 Fair Value
46573*CX6....	CDT12-100_ITRAXX_S26_5Y.....	2.....	3,866,9285,842,439			RUSSIAN FEDERATION ; 2016-RCDS-339838			12591Y BD 6	TREASURY BOND.....	1.....3,866,9285,842,439
46573*CX6....	CDT12-100_ITRAXX_S26_5Y.....	2.....	6,476,5007,810,389			RUSSIAN FEDERATION ; 2016-RCDS-339838			2027A0 JN 0	TREASURY BOND.....	1.....6,476,5007,810,389
46573*CX6....	CDT12-100_ITRAXX_S26_5Y.....	2.....	6,073,0686,348,359			RUSSIAN FEDERATION ; 2016-RCDS-339838			233835 AQ 0	TREASURY NOTE.....	1.....6,073,0686,348,359
46573*CX6....	CDT12-100_ITRAXX_S26_5Y.....	2.....	5,521,6909,131,582			RUSSIAN FEDERATION ; 2016-RCDS-339838			312902 LX 5	TREASURY STRIP (INT).....	1.....5,521,6909,131,582
46573*CX6....	CDT12-100_ITRAXX_S26_5Y.....	2.....	4,266,1566,316,877			RUSSIAN FEDERATION ; 2016-RCDS-339838			3133XE XR 5	TREASURY STRIP (INT).....	1.....4,266,1566,316,877
46573*CW8....	CDT12-100_ITRAXX_S26_5Y.....	2.....	165,652,5002,047,4783,076,101	11/01/2016	12/20/2021	RUSSIAN FEDERATION ; 2016-RCDS-3389951,047,7441,769,221	912803 DK 6	ALABAMA POWER COMPANY.....	1.....999,7351,306,880
46573*CW8....	CDT12-100_ITRAXX_S26_5Y.....	2.....	1,994,3542,347,458			RUSSIAN FEDERATION ; 2016-RCDS-338995			912803 DP 5	DBGS 2018-C1 AM.....	1.....1,994,3542,347,458
46573*CW8....	CDT12-100_ITRAXX_S26_5Y.....	2.....	4,021,4295,422,434			RUSSIAN FEDERATION ; 2016-RCDS-338995			912803 FA 6	DUKE ENERGY CAROLINAS LLC.....	1.....4,021,4295,422,434
46573*CW8....	CDT12-100_ITRAXX_S26_5Y.....	2.....	5,289,8878,116,431			REPUBLIC OF INDONESIA ; 2016-RCDS-338995			3138A6 SC 5	FHLB.....	1.....5,289,8878,116,431
46573*CW8....	CDT12-100_ITRAXX_S26_5Y.....	2.....	2,101,4582,440,609			REPUBLIC OF INDONESIA ; 2016-RCDS-338995			61744Y AL 2	FNMA 2014-23 VZ.....	1.....2,101,4582,440,609
46573*CW8....	CDT12-100_ITRAXX_S26_5Y.....	2.....	4,373,3864,807,335			REPUBLIC OF INDONESIA ; 2016-RCDS-338995			912803 BH 5	FHLMC 4821 ZK.....	1.....4,373,3864,807,335
46573*CW8....	CDT12-100_ITRAXX_S26_5Y.....	2.....	127,017144,134			REPUBLIC OF INDONESIA ; 2016-RCDS-338995			912803 DP 5	FNMA 30YR.....	1.....127,017144,134
46573*CW8....	CDT12-100_ITRAXX_S26_5Y.....	2.....	200,959243,292			REPUBLIC OF INDONESIA ; 2016-RCDS-338995			912810 FT 0	FHR 3316 ED.....	1.....200,959243,292
46573*CW8....	CDT12-100_ITRAXX_S26_5Y.....	2.....	3,135,1463,969,446			REPUBLIC OF INDONESIA ; 2016-RCDS-338995			912834 DU 9	NESTLE HOLDINGS INC.....	1.....3,135,1463,969,446
46573*CW8....	CDT12-100_ITRAXX_S26_5Y.....	2.....	8,499,2039,804,333			FEDERATION OF MALAYSIA ; 2016-RCDS-338995			08161C AE 1	TRUIST BANK.....	1.....8,499,2039,804,333
46573*CW8....	CDT12-100_ITRAXX_S26_5Y.....	2.....	5,881,1818,690,017			FEDERATION OF MALAYSIA ; 2016-RCDS-338995			312902 LX 5	UNILEVER CAPITAL CORP.....	1.....5,881,1818,690,017
46573*CW8....	CDT12-100_ITRAXX_S26_5Y.....	2.....	30,186,03855,134,368			FEDERATION OF MALAYSIA ; 2016-RCDS-338995			31358D DS 0	TREASURY STRIP (PRIN).....	1.....30,186,03855,134,368
46573*CW8....	CDT12-100_ITRAXX_S26_5Y.....	2.....	11,715,88720,503,405			FEDERATION OF MALAYSIA ; 2016-RCDS-338995			912803 BH 5	TREASURY STRIP (PRIN).....	1.....11,715,88720,503,405

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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							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
46573*CW8....	CDT12-100_ITRAXX_S26_5Y.....	2.....4,120,5315,110,958	FEDERATION OF MALAYSIA ; 2016-RCDS-338995	912803 DM 2	TREASURY STRIP (PRIN).....	1.....4,120,5315,110,958
46573*CW8....	CDT12-100_ITRAXX_S26_5Y.....	2.....32,916,00441,438,120	FEDERATION OF MALAYSIA ; 2016-RCDS-338995	912803 DP 5	TREASURY STRIP (PRIN).....	1.....32,916,00441,438,120
46573*CW8....	CDT12-100_ITRAXX_S26_5Y.....	2.....42,689,14351,961,563	FEDERATION OF MALAYSIA ; 2016-RCDS-338995	912810 QA 9	TREASURY STRIP (PRIN).....	1.....42,689,14351,961,563
46573*CW8....	CDT12-100_ITRAXX_S26_5Y.....	2.....9,559,40915,038,058	FEDERATION OF MALAYSIA ; 2016-RCDS-338995	31397H JJ 8	TREASURY STRIP (PRIN).....	1.....9,559,40915,038,058
46573*CW8....	CDT12-100_ITRAXX_S26_5Y.....	2.....1,622,6002,386,227	FEDERATION OF MALAYSIA ; 2016-RCDS-338995	837004 BW 9	TREASURY STRIP.....	1.....1,622,6002,386,227
46573*CW8....	CDT12-100_ITRAXX_S26_5Y.....	2.....1,599,0951,929,614	FEDERATION OF MALAYSIA ; 2016-RCDS-338995	912803 BH 5	TREASURY BOND.....	1.....1,599,0951,929,614
46573*CW8....	CDT12-100_ITRAXX_S26_5Y.....	2.....10,828,93815,942,881	FEDERATION OF MALAYSIA ; 2016-RCDS-338995	912803 DM 2	TREASURY BOND.....	1.....10,828,93815,942,881
46573*CW8....	CDT12-100_ITRAXX_S26_5Y.....	2.....1,593,1752,026,693	FEDERATION OF MALAYSIA ; 2016-RCDS-338995	912803 DP 5	TREASURY BOND.....	1.....1,593,1752,026,693
46573*CW8....	CDT12-100_ITRAXX_S26_5Y.....	2.....2,023,1783,576,345	FEDERATION OF MALAYSIA ; 2016-RCDS-338995	912803 EA 7	TREASURY BOND.....	1.....2,023,1783,576,345
46573*CW8....	CDT12-100_ITRAXX_S26_5Y.....	2.....6,499,1337,837,683	REPUBLIC OF INDONESIA ; 2016- RCDS-338995	31358D CS 1	TREASURY BOND.....	1.....6,499,1337,837,683
46573*CW8....	CDT12-100_ITRAXX_S26_5Y.....	2.....2,986,6783,122,063	REPUBLIC OF INDONESIA ; 2016- RCDS-338995	31418U VN 1	TREASURY NOTE.....	1.....2,986,6783,122,063
46573*CW8....	CDT12-100_ITRAXX_S26_5Y.....	2.....8,605,56011,937,348	REPUBLIC OF INDONESIA ; 2016- RCDS-338995	36202E VP 1	TREASURY STRIP (INT).....	1.....8,605,56011,937,348
46573*CS7....	CDT12-100_ITRAXX_S26_5Y.....	1.....	195,588,7502,013,3063,059,234	10/07/2016	12/20/2021	REPUBLIC OF INDONESIA ; 2016- RCDS-3365461,160,9512,064,091	61744Y AL 2	BMARK 2018-B1 A5.....	1.....852,355995,143
46573*CS7....	CDT12-100_ITRAXX_S26_5Y.....	1.....15,253,19022,622,799	REPUBLIC OF INDONESIA ; 2016- RCDS-336546	912803 BH 5	FHLB.....	1.....15,253,19022,622,799
46573*CS7....	CDT12-100_ITRAXX_S26_5Y.....	1.....24,899,24937,577,328	REPUBLIC OF INDONESIA ; 2016- RCDS-336546	912803 DP 5	FNMA.....	1.....24,899,24937,577,328
46573*CS7....	CDT12-100_ITRAXX_S26_5Y.....	1.....2,991,4953,538,924	REPUBLIC OF INDONESIA ; 2016- RCDS-336546	912810 FT 0	FHMS K081 A2.....	1.....2,991,4953,538,924
46573*CS7....	CDT12-100_ITRAXX_S26_5Y.....	1.....3,047,4264,297,244	REPUBLIC OF INDONESIA ; 2016- RCDS-336546	912834 DU 9	GOLDMAN SACHS GROUP INC....	2.....3,047,4264,297,244
46573*CS7....	CDT12-100_ITRAXX_S26_5Y.....	1.....750,624950,374	FEDERATION OF MALAYSIA ; 2016-RCDS-336546	31358D DS 0	NESTLE HOLDINGS INC.....	1.....750,624950,374
46573*CS7....	CDT12-100_ITRAXX_S26_5Y.....	1.....4,000,0004,957,022	FEDERATION OF MALAYSIA ; 2016-RCDS-336546	3137BM HG 4	POLAR TANKERS INC.....	1.....4,000,0004,957,022

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
46573*CS7....	CDT12-100_ITRAXX_S26_5Y.....	1.....1,039,6031,386,822	FEDERATION OF MALAYSIA ; 2016-RCDS-336546	31385J EL 8	TREASURY STRIP (PRIN).....	1.....1,039,6031,386,822
46573*CS7....	CDT12-100_ITRAXX_S26_5Y.....	1.....209,930285,284	FEDERATION OF MALAYSIA ; 2016-RCDS-336546	61744Y AL 2	TREASURY STRIP (PRIN).....	1.....209,930285,284
46573*CS7....	CDT12-100_ITRAXX_S26_5Y.....	1.....6,172,73311,417,931	FEDERATION OF MALAYSIA ; 2016-RCDS-336546	912803 DP 5	TREASURY STRIP (PRIN).....	1.....6,172,73311,417,931
46573*CS7....	CDT12-100_ITRAXX_S26_5Y.....	1.....4,729,8838,854,433	FEDERATION OF MALAYSIA ; 2016-RCDS-336546	912803 EA 7	TREASURY STRIP (PRIN).....	1.....4,729,8838,854,433
46573*CS7....	CDT12-100_ITRAXX_S26_5Y.....	1.....64,919,79382,022,626	FEDERATION OF MALAYSIA ; 2016-RCDS-336546	912810 FT 0	TREASURY STRIP (PRIN).....	1.....64,919,79382,022,626
46573*CS7....	CDT12-100_ITRAXX_S26_5Y.....	1.....87,645,663109,289,368	FEDERATION OF MALAYSIA ; 2016-RCDS-336546	912810 QB 7	TREASURY STRIP (PRIN).....	1.....87,645,663109,289,368
46573*CS7....	CDT12-100_ITRAXX_S26_5Y.....	1.....634,305910,778	FEDERATION OF MALAYSIA ; 2016-RCDS-336546	912810 QB 7	TREASURY BOND.....	1.....634,305910,778
46573*CS7....	CDT12-100_ITRAXX_S26_5Y.....	1.....2,695,3603,438,184	RUSSIAN FEDERATION ; 2016- RCDS-336546	3133XE XR 5	TREASURY BOND.....	1.....2,695,3603,438,184
46573*CS7....	CDT12-100_ITRAXX_S26_5Y.....	1.....7,215,0867,904,276	RUSSIAN FEDERATION ; 2016- RCDS-336546	880591 DM 1	TREASURY NOTE.....	1.....7,215,0867,904,276
46573*CS7....	CDT12-100_ITRAXX_S26_5Y.....	1.....8,762,28314,752,287	RUSSIAN FEDERATION ; 2016- RCDS-335823-11,185,4942,064,091	912803 DM 2	BAMLL 2014-520M A.....	1.....8,762,28314,752,287
46573*CQ1....	CDT12-100_ITRAXX_S26_5Y.....	1.....196,315,00011,409,90213,795,932	10/03/2016	12/20/2021	RUSSIAN FEDERATION ; 2016- RCDS-335823-1	912803 DP 5	BMARK 2018-B5 A4.....	1.....10,224,40711,731,841
46573*CQ1....	CDT12-100_ITRAXX_S26_5Y.....	1.....2,562,2653,019,231	RUSSIAN FEDERATION ; 2016- RCDS-335823-1	912803 EA 7	BMARK 2018-B3 A5.....	1.....2,562,2653,019,231
46573*CQ1....	CDT12-100_ITRAXX_S26_5Y.....	1.....7,476,5798,753,652	RUSSIAN FEDERATION ; 2016- RCDS-335823-1	912803 5D 8	BMARK 2018-B2 A5.....	1.....7,476,5798,753,652
46573*CQ1....	CDT12-100_ITRAXX_S26_5Y.....	1.....1,302,5541,530,557	RUSSIAN FEDERATION ; 2016- RCDS-335823-1	912828 AW 3	BMARK 2018-B6 A4.....	1.....1,302,5541,530,557
46573*CQ1....	CDT12-100_ITRAXX_S26_5Y.....	1.....8,932,95610,502,125	RUSSIAN FEDERATION ; 2016- RCDS-335823-1	92938E SC 5	BMARK 2018-B1 A5.....	1.....8,932,95610,502,125
46573*CQ1....	CDT12-100_ITRAXX_S26_5Y.....	1.....2,560,9332,989,944	REPUBLIC OF INDONESIA ; 2016- RCDS-335823-1	3138A6 SC 5	BMARK 2018-CD7 A4.....	1.....2,560,9332,989,944
46573*CQ1....	CDT12-100_ITRAXX_S26_5Y.....	1.....2,866,0543,341,095	REPUBLIC OF INDONESIA ; 2016- RCDS-335823-1	61744Y AL 2	CD 2018-787S A.....	1.....2,866,0543,341,095
46573*CQ1....	CDT12-100_ITRAXX_S26_5Y.....	1.....2,037,3582,216,051	REPUBLIC OF INDONESIA ; 2016- RCDS-335823-1	912803 BH 5	COMM 2016-787S A.....	1.....2,037,3582,216,051
46573*CQ1....	CDT12-100_ITRAXX_S26_5Y.....	1.....5,290,5515,719,534	REPUBLIC OF INDONESIA ; 2016- RCDS-335823-1	912803 DP 5	CGCMT 2014-GC19 AS.....	1.....5,290,5515,719,534

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
46573*CQ1....	CDT12-100_ITRAXX_S26_5Y.....	1.....4,751,1715,475,185	REPUBLIC OF INDONESIA ; 2016-RCDS-335823-1	912810 FT 0	CGCMT 2018-B2 A4.....	1.....4,751,1715,475,185
46573*CQ1....	CDT12-100_ITRAXX_S26_5Y.....	1.....799,244961,849	REPUBLIC OF INDONESIA ; 2016-RCDS-335823-1	912834 DU 9	COMMONWEALTH BANK OF AUSTRALIA	1.....799,244961,849
46573*CQ1....	CDT12-100_ITRAXX_S26_5Y.....	1.....9,232,85310,901,303	REPUBLIC OF INDONESIA ; 2016-RCDS-335823-1	61744Y AL 2	DBGS 2018-C1 A4.....	1.....9,232,85310,901,303
46573*CQ1....	CDT12-100_ITRAXX_S26_5Y.....	1.....5,004,9117,548,742	REPUBLIC OF INDONESIA ; 2016-RCDS-335823-1	912803 BH 5	FHLB.....	1.....5,004,9117,548,742
46573*CQ1....	CDT12-100_ITRAXX_S26_5Y.....	1.....891,1491,211,298	REPUBLIC OF INDONESIA ; 2016-RCDS-335823-1	912803 CX 9	FNMA BENCHMARK NOTES	1.....891,1491,211,298
46573*CQ1....	CDT12-100_ITRAXX_S26_5Y.....	1.....2,423,1722,814,245	REPUBLIC OF INDONESIA ; 2016-RCDS-335823-1	912803 DP 5	FNMA 2014-23 VZ.....	1.....2,423,1722,814,245
46573*CQ1....	CDT12-100_ITRAXX_S26_5Y.....	1.....1,999,2212,206,137	REPUBLIC OF INDONESIA ; 2016-RCDS-335823-1	912803 ER 0	FNR 2016-23 Z.....	1.....1,999,2212,206,137
46573*CQ1....	CDT12-100_ITRAXX_S26_5Y.....	1.....6,068,6276,929,077	REPUBLIC OF INDONESIA ; 2016-RCDS-335823-1	912834 DU 9	FNR 2017-99 MZ.....	1.....6,068,6276,929,077
46573*CQ1....	CDT12-100_ITRAXX_S26_5Y.....	1.....2,901,1213,244,877	CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-335823-1	12652U AU 3	FNS 399 1.....	1.....2,901,1213,244,877
46573*CQ1....	CDT12-100_ITRAXX_S26_5Y.....	1.....835,746969,641	CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-335823-1	15032A AS 6	FHR 2534 PH.....	1.....835,746969,641
46573*CQ1....	CDT12-100_ITRAXX_S26_5Y.....	1.....18,140,55821,608,153	CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-335823-1	17327F AD 8	FNR 2006-45 NX.....	1.....18,140,55821,608,153
46573*CQ1....	CDT12-100_ITRAXX_S26_5Y.....	1.....3,637,0804,396,806	CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-335823-1	291641 BA 5	FHR 3161 PE.....	1.....3,637,0804,396,806
46573*CQ1....	CDT12-100_ITRAXX_S26_5Y.....	1.....1,898,0502,250,109	CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-335823-1	31358D DR 2	FHR 3149 HE.....	1.....1,898,0502,250,109
46573*CQ1....	CDT12-100_ITRAXX_S26_5Y.....	1.....3,473,1914,203,535	CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-335823-1	31359Y BA 4	FHR 3287 GD.....	1.....3,473,1914,203,535
46573*CQ1....	CDT12-100_ITRAXX_S26_5Y.....	1.....1,572,2881,869,741	CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-335823-1	31394R 3R 8	FHR 3300 PD.....	1.....1,572,2881,869,741
46573*CQ1....	CDT12-100_ITRAXX_S26_5Y.....	1.....3,376,0244,030,350	CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-335823-1	31396G BL 4	FHR 3320 PE.....	1.....3,376,0244,030,350
46573*CQ1....	CDT12-100_ITRAXX_S26_5Y.....	1.....11,951,04012,798,026	CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-335823-1	36202E VP 1	FNMA 40YR REPERFORMING MODIFIED	1.....11,951,04012,798,026
46573*CQ1....	CDT12-100_ITRAXX_S26_5Y.....	1.....1,480,8201,763,620	CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-335823-1	38380T DC 7	FNMA 30YR.....	1.....1,480,8201,763,620

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Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
46573*CQ1....	CDT12-100_ITRAXX_S26_5Y.....	1.....14,681,59414,681,550	CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-335823-1	693304 AW 7	MMCLO 2019-2A A1.....	1.....14,681,59414,681,550
46573*CQ1....	CDT12-100_ITRAXX_S26_5Y.....	1.....9,792,29113,049,648	CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-335823-1	912803 BL 6	TVA.....	1.....9,792,29113,049,648
46573*CQ1....	CDT12-100_ITRAXX_S26_5Y.....	1.....42,670,59472,857,858	CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-335823-1	912803 BM 4	TREASURY STRIP (PRIN).....	1.....42,670,59472,857,858
46573*CQ1....	CDT12-100_ITRAXX_S26_5Y.....	1.....3,110,5013,929,948	CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-335823-1	912803 CK 7	TREASURY STRIP (PRIN).....	1.....3,110,5013,929,948
46573*CQ1....	CDT12-100_ITRAXX_S26_5Y.....	1.....4,225,3196,663,669	CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-335823-1	912803 DC 4	TREASURY STRIP (PRIN).....	1.....4,225,3196,663,669
46573*CQ1....	CDT12-100_ITRAXX_S26_5Y.....	1.....18,933,18523,002,501	CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-335823-1	912803 DG 5	TREASURY STRIP (PRIN).....	1.....18,933,18523,002,501
46573*CQ1....	CDT12-100_ITRAXX_S26_5Y.....	1.....1,070,8631,710,942	CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-335823-1	912803 DM 2	TREASURY STRIP (PRIN).....	1.....1,070,8631,710,942
46573*CQ1....	CDT12-100_ITRAXX_S26_5Y.....	1.....4,417,8226,431,907	CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-335823-1	912803 EJ 8	TREASURY STRIP.....	1.....4,417,8226,431,907
46573*CQ1....	CDT12-100_ITRAXX_S26_5Y.....	1.....4,897,0477,262,609	CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-335823-1	912803 EQ 2	TREASURY BOND.....	1.....4,897,0477,262,609
46573*CQ1....	CDT12-100_ITRAXX_S26_5Y.....	1.....9,159,1459,574,327	CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-335823-1	912810 FF 0	TREASURY NOTE.....	1.....9,159,1459,574,327
560904E@9...	FEDERATION OF MALAYSIA.....	1.....10,000,00011,703,44514,954,759	09/20/2016	12/20/2021	CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-334596(22,563)90,926	912810 FT 0	TREASURY STRIP (PRIN).....	1.....11,726,00814,863,833
78307AP@6...	RUSSIAN FEDERATION.....	2.....25,000,0002,226,6982,863,835	09/20/2016	12/20/2021	CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-334380(262,791)185,962	912810 QA 9	COMM 2014-UBS3 AM.....	1.....2,489,4882,677,873
78307AP@6...	RUSSIAN FEDERATION.....	2.....399,591480,887	CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-334380	912810 QA 9	COMMONWEALTH BANK OF AUSTRALIA.....	1.....399,591480,887
78307AP@6...	RUSSIAN FEDERATION.....	2.....4,279,0805,973,668	CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-334380	912810 QE 1	FHLMC.....	1.....4,279,0805,973,668
78307AP@6...	RUSSIAN FEDERATION.....	2.....400,623604,246	CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-334380	912810 RC 4	FHLB.....	1.....400,623604,246
78307AP@6...	RUSSIAN FEDERATION.....	2.....7,885,11613,701,649	CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-334380	912810 SD 1	TREASURY STRIP (PRIN).....	1.....7,885,11613,701,649
78307AP@6...	RUSSIAN FEDERATION.....	2.....8,222,37415,281,901	CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-334380	912810 SK 5	TREASURY STRIP (PRIN).....	1.....8,222,37415,281,901
78307AP@6...	RUSSIAN FEDERATION.....	2.....1,966,6042,974,090	CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-334380	912833 LN 8	TREASURY STRIP (PRIN).....	1.....1,966,6042,974,090
78307AP@6...	RUSSIAN FEDERATION.....	2.....4,657,9805,433,006	CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-334380	BRSK80 K5 4	TREASURY NOTE.....	1.....4,657,9805,433,006

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Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
455780M@2...	REPUBLIC OF INDONESIA.....	2.....	9,000,0001,189,0651,371,518	09/15/2016	06/20/2021	CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-333933(16,900)38,097	3134A4 AA 2	FNMA 30YR.....	1.....1,205,9651,333,421
455780M@2...	REPUBLIC OF INDONESIA.....	2.....	1,271,9091,567,600			CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-333933			31358D DR 2	MORGAN STANLEY.....	2.....1,271,9091,567,600
455780M@2...	REPUBLIC OF INDONESIA.....	2.....	3,083,1774,147,085			CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-333933			31358D DS 0	TREASURY STRIP (PRIN).....	1.....3,083,1774,147,085
455780M@2...	REPUBLIC OF INDONESIA.....	2.....	2,935,9925,467,235			CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-333933			31359Y BA 4	TREASURY STRIP (PRIN).....	1.....2,935,9925,467,235
455780M@2...	REPUBLIC OF INDONESIA.....	2.....	702,8761,085,857			CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-333933			3137B2 A9 1	TREASURY BOND.....	1.....702,8761,085,857
455780M@2...	REPUBLIC OF INDONESIA.....	2.....	1,996,1323,127,240			CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-333933			31417K LV 7	TREASURY STRIP (INT).....	1.....1,996,1323,127,240
560904E*1....	FEDERATION OF MALAYSIA.....	1.....	10,000,0001,593,8821,928,023	09/15/2016	06/20/2021	CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-333887(9,250)44,275	693304 AW 7	BMARK 2018-B2 A5.....	1.....1,603,1321,883,748
560904E*1....	FEDERATION OF MALAYSIA.....	1.....	2,014,2902,811,983			CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-333887			880591 CS 9	FHLMC.....	1.....2,014,2902,811,983
560904E*1....	FEDERATION OF MALAYSIA.....	1.....	2,222,8173,269,367			CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-333887			880591 DM 1	FNMA.....	1.....2,222,8173,269,367
560904E*1....	FEDERATION OF MALAYSIA.....	1.....	1,340,5121,803,080			CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-333887			912803 BL 6	TREASURY STRIP (PRIN).....	1.....1,340,5121,803,080
560904E*1....	FEDERATION OF MALAYSIA.....	1.....	4,941,7859,173,694			CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-333887			912803 BL 6	TREASURY STRIP (PRIN).....	1.....4,941,7859,173,694
560904E*1....	FEDERATION OF MALAYSIA.....	1.....	607,0201,130,358			CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-333887			912803 CK 7	TREASURY STRIP (PRIN).....	1.....607,0201,130,358
560904E*1....	FEDERATION OF MALAYSIA.....	1.....	1,914,1402,715,859			CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-333887			912803 CK 7	TREASURY BOND.....	1.....1,914,1402,715,859
560904D#8....	FEDERATION OF MALAYSIA.....	1.....	20,000,000480,683842,744	09/14/2016	06/20/2021	CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-333789(19,357)88,550	912803 CZ 4	FHLB.....	1.....500,041754,195
560904D#8....	FEDERATION OF MALAYSIA.....	1.....	2,223,0582,691,355			CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-333789			912803 DG 5	FHR 3316 ED.....	1.....2,223,0582,691,355
560904D#8....	FEDERATION OF MALAYSIA.....	1.....	3,992,1065,185,018			CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-333789			912803 DH 3	DOMINION ENERGY SOUTH CAROLINA INC	1.....3,992,1065,185,018
560904D#8....	FEDERATION OF MALAYSIA.....	1.....	5,443,5877,321,998			CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-333789			912803 DM 2	TREASURY STRIP (PRIN).....	1.....5,443,5877,321,998
560904D#8....	FEDERATION OF MALAYSIA.....	1.....	1,600,6092,900,062			CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-333789			912803 DP 5	TREASURY STRIP (PRIN).....	1.....1,600,6092,900,062

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
560904D#8....	FEDERATION OF MALAYSIA.....	1.....5,623,48610,471,732	CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-333789	912803 EA 7	TREASURY STRIP (PRIN).....	1.....5,623,48610,471,732
560904D#8....	FEDERATION OF MALAYSIA.....	1.....2,920,3764,440,194	CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-333789	912803 EJ 8	TREASURY STRIP (PRIN).....	1.....2,920,3764,440,194
455780M*4....	REPUBLIC OF INDONESIA.....	2.....15,000,000487,431823,592	09/14/2016	06/20/2021	CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-333746(27,485)63,495	912810 FT 0	FNMA.....	1.....514,916760,097
455780M*4....	REPUBLIC OF INDONESIA.....	2.....1,658,5831,826,954	CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-333746	912810 QA 9	FNMA 30YR.....	1.....1,658,5831,826,954
455780M*4....	REPUBLIC OF INDONESIA.....	2.....1,979,3242,304,037	CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-333746	912810 QE 1	GNMA2 30YR.....	1.....1,979,3242,304,037
455780M*4....	REPUBLIC OF INDONESIA.....	2.....2,081,3052,565,164	CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-333746	912810 RC 4	MORGAN STANLEY.....	2.....2,081,3052,565,164
455780M*4....	REPUBLIC OF INDONESIA.....	2.....4,617,2636,210,536	CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-333746	912810 RH 3	TREASURY STRIP (PRIN).....	1.....4,617,2636,210,536
455780M*4....	REPUBLIC OF INDONESIA.....	2.....4,242,2017,899,583	CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-333746	912810 RU 4	TREASURY STRIP (PRIN).....	1.....4,242,2017,899,583
455780M*4....	REPUBLIC OF INDONESIA.....	2.....1,056,4411,674,814	CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-333746	912810 SC 3	TREASURY BOND.....	1.....1,056,4411,674,814
455780M*4....	REPUBLIC OF INDONESIA.....	2.....1,075,6091,685,102	CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-333746	912833 QB 9	TREASURY STRIP (INT).....	1.....1,075,6091,685,102
560904D@0...	FEDERATION OF MALAYSIA.....	1.....14,000,000748,6261,178,516	09/13/2016	06/20/2021	CDT12-100_ITRAXX_S24_5Y ; 2016-RCDS-333542(10,495)61,985	912834 DU 9	FNMA.....	1.....759,1211,116,532
560904D@0...	FEDERATION OF MALAYSIA.....	1.....1,071,7721,230,318	FEDERATION OF MALAYSIA ; 2016-RCDS-333542	3134A2 G7 7	FHR 4535 LZ.....	1.....1,071,7721,230,318
560904D@0...	FEDERATION OF MALAYSIA.....	1.....668,636771,039	FEDERATION OF MALAYSIA ; 2016-RCDS-333542	912803 BM 4	FNMA 30YR.....	1.....668,636771,039
560904D@0...	FEDERATION OF MALAYSIA.....	1.....1,750,0002,156,838	FEDERATION OF MALAYSIA ; 2016-RCDS-333542	912810 FT 0	MORGAN STANLEY.....	2.....1,750,0002,156,838
560904D@0...	FEDERATION OF MALAYSIA.....	1.....4,090,3127,616,744	FEDERATION OF MALAYSIA ; 2016-RCDS-333542	912810 PT 9	TREASURY STRIP (PRIN).....	1.....4,090,3127,616,744
560904D@0...	FEDERATION OF MALAYSIA.....	1.....2,068,6003,145,138	FEDERATION OF MALAYSIA ; 2016-RCDS-333542	912810 QE 1	TREASURY STRIP (PRIN).....	1.....2,068,6003,145,138
560904D@0...	FEDERATION OF MALAYSIA.....	1.....1,006,1351,595,061	Replication of Structured Note ; 2016-RCDS-333542	00440E AW 7	TREASURY BOND.....	1.....1,006,1351,595,061
560904D@0...	FEDERATION OF MALAYSIA.....	1.....86,573113,970	Replication of Structured Note ; 2016-RCDS-333542	071813 BP 3	TREASURY BOND.....	1.....86,573113,970
560904D@0...	FEDERATION OF MALAYSIA.....	1.....4,027,2156,277,514	Replication of Structured Note ; 2016-RCDS-333542	202795 JG 6	TREASURY BOND.....	1.....4,027,2156,277,514

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
560904D@0...	FEDERATION OF MALAYSIA.....	1.....99,998115,871	Replication of Structured Note ; 2016-RCDS-333542	210518 CY 0	TREASURY BOND.....	1.....99,998115,871
78307AP#4....	RUSSIAN FEDERATION.....	2.....15,000,000533,506962,729	09/13/2016	06/20/2021	Replication of Structured Note ; 2016-RCDS-333523(66,928)57,114	912803 ET 6	FHLB.....	1.....600,434905,615
78307AP#4....	RUSSIAN FEDERATION.....	2.....589,949786,192	RUSSIAN FEDERATION ; 2016- RCDS-333523	3133XG AY 0	TVA.....	1.....589,949786,192
78307AP#4....	RUSSIAN FEDERATION.....	2.....5,362,0477,212,321	RUSSIAN FEDERATION ; 2016- RCDS-333523	3134A4 NP 5	TREASURY STRIP (PRIN).....	1.....5,362,0477,212,321
78307AP#4....	RUSSIAN FEDERATION.....	2.....1,287,3732,332,527	RUSSIAN FEDERATION ; 2016- RCDS-333523	31359M EU 3	TREASURY STRIP (PRIN).....	1.....1,287,3732,332,527
78307AP#4....	RUSSIAN FEDERATION.....	2.....4,595,4668,557,412	RUSSIAN FEDERATION ; 2016- RCDS-333523	3137B2 A9 1	TREASURY STRIP (PRIN).....	1.....4,595,4668,557,412
78307AP#4....	RUSSIAN FEDERATION.....	2.....2,173,5962,826,711	RUSSIAN FEDERATION ; 2016- RCDS-333523	76116F AG 2	TREASURY STRIP (PRIN).....	1.....2,173,5962,826,711
78307AP#4....	RUSSIAN FEDERATION.....	2.....1,194,6711,248,825	RUSSIAN FEDERATION ; 2016- RCDS-333523	880591 CS 9	TREASURY NOTE.....	1.....1,194,6711,248,825
78307AP#4....	RUSSIAN FEDERATION.....	2.....2,935,8443,173,166	RUSSIAN FEDERATION ; 2016- RCDS-333523	912803 DA 8	WFRBS 2013-C16 AS.....	1.....2,935,8443,173,166
455780N*3....	REPUBLIC OF INDONESIA.....	2.....10,000,0001,681,1871,920,525	09/13/2016	06/20/2021	RUSSIAN FEDERATION ; 2016- RCDS-333515(17,480)42,330	912803 FA 6	FNMA 30YR.....	1.....1,698,6671,878,195
455780N*3....	REPUBLIC OF INDONESIA.....	2.....1,387,5371,710,109	RUSSIAN FEDERATION ; 2016- RCDS-333515	912810 PT 9	MORGAN STANLEY.....	2.....1,387,5371,710,109
455780N*3....	REPUBLIC OF INDONESIA.....	2.....3,080,1684,143,038	RUSSIAN FEDERATION ; 2016- RCDS-333515	912810 QD 3	TREASURY STRIP (PRIN).....	1.....3,080,1684,143,038
455780N*3....	REPUBLIC OF INDONESIA.....	2.....3,191,2965,942,647	RUSSIAN FEDERATION ; 2016- RCDS-333515	912834 AT 5	TREASURY STRIP (PRIN).....	1.....3,191,2965,942,647
455780N*3....	REPUBLIC OF INDONESIA.....	2.....808,7951,261,701	RUSSIAN FEDERATION ; 2016- RCDS-333515	92938E AW 3	TREASURY BOND.....	1.....808,7951,261,701
455780N*3....	REPUBLIC OF INDONESIA.....	2.....2,245,6493,518,145	FEDERATION OF MALAYSIA ; 2016-RCDS-333515	31358D CS 1	TREASURY STRIP (INT).....	1.....2,245,6493,518,145
455780M#0....	REPUBLIC OF INDONESIA.....	2.....10,000,0001,368,3481,752,439	09/12/2016	06/20/2021	FEDERATION OF MALAYSIA ; 2016-RCDS-333192(19,189)42,330	912803 BM 4	MORGAN STANLEY.....	2.....1,387,5371,710,109
455780M#0....	REPUBLIC OF INDONESIA.....	2.....3,485,3304,688,009	FEDERATION OF MALAYSIA ; 2016-RCDS-333192	912810 FT 0	TREASURY STRIP (PRIN).....	1.....3,485,3304,688,009
455780M#0....	REPUBLIC OF INDONESIA.....	2.....1,217,5152,051,002	FEDERATION OF MALAYSIA ; 2016-RCDS-333192	912810 QE 1	TREASURY STRIP (PRIN).....	1.....1,217,5152,051,002
455780M#0....	REPUBLIC OF INDONESIA.....	2.....3,089,8555,753,750	FEDERATION OF MALAYSIA ; 2016-RCDS-333192	912834 AT 5	TREASURY STRIP (PRIN).....	1.....3,089,8555,753,750

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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							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
455780M#0....	REPUBLIC OF INDONESIA.....	2.....1,035,9471,628,546	FEDERATION OF MALAYSIA ; 2016-RCDS-333192	31358D CS 1	TREASURY STRIP (PRIN).....	1.....1,035,9471,628,546
455780M#0....	REPUBLIC OF INDONESIA.....	2.....2,245,6493,518,145	FEDERATION OF MALAYSIA ; 2016-RCDS-333192	31358D DS 0	TREASURY STRIP (INT).....	1.....2,245,6493,518,145
76027#CU7....	Replication of Structured Note.....	1.....75,000,00026,035,71751,842,303	08/13/2015	08/17/2045	FEDERATION OF MALAYSIA ; 2015-RIRS-28955519,993,87242,117,816	912803 BM 4	ACE INA HOLDINGS INC.....	1.....6,041,8469,724,487
76027#CU7....	Replication of Structured Note.....	1.....2,322,7303,660,098	FEDERATION OF MALAYSIA ; 2015-RIRS-289555	912810 FT 0	BAXTER INTERNATIONAL INC.....	2.....2,322,7303,660,098
76027#CU7....	Replication of Structured Note.....	1.....1,366,9471,955,590	FEDERATION OF MALAYSIA ; 2015-RIRS-289555	912810 QE 1	COMMONWEALTH EDISON CO....	1.....1,366,9471,955,590
76027#CU7....	Replication of Structured Note.....	1.....17,012,83224,853,366	RUSSIAN FEDERATION ; 2015- RIRS-289555	12652U AU 3	CONSUMERS ENERGY COMPANY	1.....17,012,83224,853,366
76027#CU7....	Replication of Structured Note.....	1.....661,520846,281	RUSSIAN FEDERATION ; 2015- RIRS-289555	3134A4 NP 5	TREASURY STRIP (PRIN).....	1.....661,520846,281
58039#AH2....	MCDX.NA.23.10Y.....	1.....25,000,000486,4581,599,476	10/07/2014	12/20/2024	RUSSIAN FEDERATION ; 2014- RCDS-254817(232,455)559,427	31359M EU 3	FNMA.....	1.....718,9131,040,049
58039#AH2....	MCDX.NA.23.10Y.....	1.....866,7961,239,053	RUSSIAN FEDERATION ; 2014- RCDS-254817	31359Y BA 4	FNMA BENCHMARK NOTES.....	1.....866,7961,239,053
58039#AH2....	MCDX.NA.23.10Y.....	1.....4,147,6917,407,102	RUSSIAN FEDERATION ; 2014- RCDS-254817	36202E VP 1	TREASURY STRIP (PRIN).....	1.....4,147,6917,407,102
58039#AH2....	MCDX.NA.23.10Y.....	1.....1,367,1512,393,418	RUSSIAN FEDERATION ; 2014- RCDS-254817	532457 BJ 6	TREASURY STRIP (PRIN).....	1.....1,367,1512,393,418
58039#AH2....	MCDX.NA.23.10Y.....	1.....2,522,2803,953,454	RUSSIAN FEDERATION ; 2014- RCDS-254817	76116F AG 2	TREASURY STRIP (PRIN).....	1.....2,522,2803,953,454
58039#AH2....	MCDX.NA.23.10Y.....	1.....5,447,8498,238,766	RUSSIAN FEDERATION ; 2014- RCDS-254817	880591 CS 9	TREASURY STRIP (PRIN).....	1.....5,447,8498,238,766
58039#AH2....	MCDX.NA.23.10Y.....	1.....8,369,39212,843,000	RUSSIAN FEDERATION ; 2014- RCDS-254817	912803 CK 7	TREASURY BOND.....	1.....8,369,39212,843,000
58039#AH2....	MCDX.NA.23.10Y.....	1.....1,855,1772,402,327	RUSSIAN FEDERATION ; 2014- RCDS-254817	912803 DA 8	TREASURY STRIP (INT).....	1.....1,855,1772,402,327
58039#AH2....	MCDX.NA.23.10Y.....	1.....2,573,1134,088,277	RUSSIAN FEDERATION ; 2014- RCDS-254817	912803 DK 6	TREASURY STRIP (INT).....	1.....2,573,1134,088,277
58039#AF6....	MCDX.NA.22.10Y.....	1.....16,000,00011,384,22518,929,754	06/10/2014	06/20/2024	RUSSIAN FEDERATION ; 2014- RCDS-240986(69,383)341,152	912803 FA 6	TREASURY BOND.....	1.....11,453,60818,588,602
58039#AF6....	MCDX.NA.22.10Y.....	1.....5,816,2728,695,903	RUSSIAN FEDERATION ; 2014- RCDS-240986	912810 PT 9	TREASURY BOND.....	1.....5,816,2728,695,903

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Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
13061*AA7....	The State of California.....	1.....	10,000,000	774,597	1,256,594	03/20/2014	06/20/2024	RUSSIAN FEDERATION ; 2014-RCDS-232110-1	(25,534)	211,824	912810 RD 2	BALTIMORE GAS AND ELECTRIC CO	1.....	800,131	1,044,770
13061*AA7....	The State of California.....	1.....		997,899	1,129,948			MCDX.NA.23.10Y ; 2014-RCDS-232110-1			31358D DR 2	FHLMC 30YR UMBS MIRROR	1.....	997,899	1,129,948
13061*AA7....	The State of California.....	1.....		367,934	535,507			MCDX.NA.23.10Y ; 2014-RCDS-232110-1			31359M EU 3	FNMA BENCHMARK NOTES	1.....	367,934	535,507
13061*AA7....	The State of California.....	1.....		2,241,410	3,306,082			MCDX.NA.23.10Y ; 2014-RCDS-232110-1			912803 CZ 4	TREASURY STRIP (PRIN)	1.....	2,241,410	3,306,082
13061*AA7....	The State of California.....	1.....		7,808,168	14,617,042			MCDX.NA.23.10Y ; 2014-RCDS-232110-1			912803 DA 8	TREASURY STRIP (PRIN)	1.....	7,808,168	14,617,042
13061*AA7....	The State of California.....	1.....		261,239	394,699			MCDX.NA.23.10Y ; 2014-RCDS-232110-1			912803 EZ 2	TREASURY BOND	1.....	261,239	394,699
76027#CT0....	Replication of Structured Note.....	1.....	143,000,000	12,423,549	35,258,278	05/30/2013	06/03/2031	200603	7,432,915	28,770,675	912803 FA 6	ACE INA HOLDINGS INC	1.....	4,990,634	6,487,603
76027#CT0....	Replication of Structured Note.....	1.....		4,678,408	6,230,242			MCDX.NA.23.10Y ; 2013-RIRS-200603			912810 FT 0	ALLSTATE CORPORATION (THE)	1.....	4,678,408	6,230,242
76027#CT0....	Replication of Structured Note.....	1.....		12,159,427	17,883,586			MCDX.NA.23.10Y ; 2013-RIRS-200603			912833 XP 0	ALLSTATE CORPORATION (THE)	1.....	12,159,427	17,883,586
76027#CT0....	Replication of Structured Note.....	1.....		3,200,174	4,268,417			MCDX.NA.23.10Y ; 2013-RIRS-200603			912834 AD 0	CENTERPOINT ENERGY HOUSTON ELECTRI	1.....	3,200,174	4,268,417
76027#CT0....	Replication of Structured Note.....	1.....		8,814,992	9,375,447			MCDX.NA.22.10Y ; 2013-RIRS-200603			912810 RE 0	SMB 2017-A B	1.....	8,814,992	9,375,447
76027#CT0....	Replication of Structured Note.....	1.....		4,474,988	7,700,455			MCDX.NA.22.10Y ; 2013-RIRS-200603			912810 RG 5	TREASURY STRIP (PRIN)	1.....	4,474,988	7,700,455
76027#CT0....	Replication of Structured Note.....	1.....		904,590	1,531,075			The State of California ; 2013-RIRS-200603			059165 EK 2	TREASURY BOND	1.....	904,590	1,531,075
76027#CS2....	Replication of Structured Note.....	1.....	150,000,000	3,765,404	7,166,837	03/15/2012	03/19/2022	158627	870,506	3,957,505	3131WQ AT 4	BANK OF AMERICA CORP	1.....	2,894,898	3,209,332
76027#CS2....	Replication of Structured Note.....	1.....		3,568,238	4,276,146			The State of California ; 2012-RIRS-158627			31359M EU 3	CALIFORNIA ST DEPT WTR RES CEN	1.....	3,568,238	4,276,146
76027#CS2....	Replication of Structured Note.....	1.....		5,104,581	5,578,575			The State of California ; 2012-RIRS-158627			912803 CG 6	CAMDEN PROPERTY TRUST	1.....	5,104,581	5,578,575
76027#CR4....	Replication of Structured Note.....	1.....	120,000,000	1,977,869	5,008,360	03/15/2012	03/19/2022	158624	758,335	3,216,406	912803 DM 2	ALABAMA POWER CO	1.....	1,219,535	1,791,955
76027#CR4....	Replication of Structured Note.....	1.....		4,728,153	6,608,680			The State of California ; 2012-RIRS-158624			912810 FT 0	CITIGROUP INC	2.....	4,728,153	6,608,680
76027#CR4....	Replication of Structured Note.....	1.....		3,875,863	4,873,363			CDT15-100_IG21_7Y ; 2012-RIRS-158624			002364 AB 3	MORGAN STANLEY	2.....	3,875,863	4,873,363

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
	76027#CQ6....	Replication of Structured Note.....	1.....	150,000,00012,312,03818,313,867	03/15/2012	03/19/2022	CDT15-100_IG21_7Y ; 2012-RIRS-158623926,1243,997,680	12591U AH 6	MORGAN STANLEY.....	2.....11,385,91414,316,187
	76027#CQ6....	Replication of Structured Note.....	1.....300,131407,165	CDT15-100_IG21_7Y ; 2012-RIRS-158623	12652U AU 3	TREASURY BOND.....	1.....300,131407,165
	76027#CP8....	Replication of Structured Note.....	1.....	160,000,00012,421,10516,780,710	03/15/2012	03/19/2022	CDT15-100_IG21_7Y ; 2012-RIRS-158561885,6414,174,102	233244 AD 4	CAMDEN PROPERTY TRUST.....	1.....11,535,46412,606,608
	76027#CP8....	Replication of Structured Note.....	1.....699,728988,638	CDT15-100_IG21_7Y ; 2012-RIRS-158561	31358D DS 0	GOLDMAN SACHS GROUP INC....	2.....699,728988,638
	76027#CN3....	Replication of Structured Note.....	1.....	100,000,0008,049,05013,215,946	02/07/2012	02/09/2022	CDT15-100_IG21_7Y ; 2012-RIRS-154604219,7012,044,876	3136AU F2 2	BRISTOL-MYERS SQUIBB CO.....	1.....7,829,34811,171,069
	76027#CM5....	Replication of Structured Note.....	1.....	100,000,0001,913,5844,550,022	02/07/2012	02/09/2022	CDT15-100_IG21_7Y ; 2012-RIRS-154602234,2422,060,017	313920 N8 9	CONNECTICUT LIGHT AND POWER CO	1.....1,679,3422,490,005
	76027#CM5....	Replication of Structured Note.....	1.....5,993,5088,627,230	CDT15-100_IG21_7Y ; 2012-RIRS-154602	313921 6F 0	CONSOLIDATED EDISON COMPANY OF NEW	2.....5,993,5088,627,230
	76027#CM5....	Replication of Structured Note.....	1.....309,378467,052	CDT15-100_IG21_7Y ; 2012-RIRS-154602	313921 J9 0	TREASURY STRIP (PRIN).....	1.....309,378467,052
	76027#CK9....	Replication of Structured Note.....	1.....	212,000,0003,410,6377,595,615	02/03/2012	02/07/2022	CDT15-100_IG21_7Y ; 2012-RIRS-154421436,5524,286,518	31392A FF 0	BARCLAYS BANK PLC.....	1.....2,974,0853,309,096
	76027#CK9....	Replication of Structured Note.....	1.....3,102,7843,390,898	CDT15-100_IG21_7Y ; 2012-RIRS-154421	31396G 4A 6	CAMDEN PROPERTY TRUST.....	1.....3,102,7843,390,898
	76027#CK9....	Replication of Structured Note.....	1.....10,584,05412,412,751	CDT15-100_IG21_7Y ; 2012-RIRS-154421	638671 AE 7	CONNECTICUT LIGHT AND POWER COMPAN	1.....10,584,05412,412,751
	76027#CK9....	Replication of Structured Note.....	1.....299,917339,605	CDT15-100_IG21_7Y ; 2012-RIRS-154421	880591 DZ 2	FHLMC 30YR UMBS MIRROR.....	1.....299,917339,605
	76027#CL7....	Replication of Structured Note.....	1.....	100,000,000698,7242,675,246	02/03/2012	02/07/2022	CDT15-100_IG21_7Y ; 2012-RIRS-154420199,7062,026,325	912803 AZ 6	ACE INA HOLDINGS INC.....	1.....499,019648,921
	76027#CL7....	Replication of Structured Note.....	1.....7,493,6798,935,600	CDT15-100_IG21_7Y ; 2012-RIRS-154420	912803 BA 0	FNR 2013-86 ZM.....	1.....7,493,6798,935,600
	76027#EP6....	Replication of Structured Note.....	1.....	75,000,00013,056,23132,876,945	02/01/2012	06/27/2028	CDT15-100_IG21_7Y ; 2012-RIRS-1541762,355,22714,373,643	912803 DZ 3	TENNESSEE VALLEY AUTHORITY	1.....10,701,00418,503,302
	76027#DQ5....	Replication of Structured Note.....	1.....	28,000,00014,916,77826,291,556	01/04/2011	01/06/2041	CDT15-100_IG21_7Y ; 2011-RIRS-1211257,806,73514,543,410	912803 EA 7	ARIZONA PUBLIC SERVICE CO....	1.....7,110,04311,748,146
	76027#DQ5....	Replication of Structured Note.....	1.....1,604,8912,190,959	CDT15-100_IG21_7Y ; 2011-RIRS-121125	912803 ER 0	TREASURY BOND.....	1.....1,604,8912,190,959
	76027#EN1....	Replication of Structured Note.....	1.....	25,000,0005,721,70515,600,923	10/26/2010	10/28/2040	CDT15-100_IG21_7Y ; 2010-RIRS-1160214,820,36714,368,279	912803 FA 6	CONSOLIDATED EDISON.....	2.....901,3371,232,644

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
76027#EN1....	Replication of Structured Note.....	1.....402,233589,630	CDT15-100_IG21_7Y ; 2010-RIRS-116021	912810 FT 0	TREASURY STRIP (PRIN).....	1.....402,233589,630
76027#EN1....	Replication of Structured Note.....	1.....4,589,0996,274,609	CDT15-100_IG21_7Y ; 2010-RIRS-116021	912810 PW 2	TREASURY BOND.....	1.....4,589,0996,274,609
76027#EM3....	Replication of Structured Note.....	1.....100,000,00036,694,61882,992,464	10/13/2010	10/15/2040	CDT15-100_IG21_7Y ; 2010-RIRS-027017,085,75454,247,986	912810 QC 5	TREASURY STRIP (PRIN).....	1.....19,608,86428,744,478
76027#EM3....	Replication of Structured Note.....	1.....3,510,1234,799,340	CDT15-100_IG21_7Y ; 2010-RIRS-0270	912810 RB 6	TREASURY BOND.....	1.....3,510,1234,799,340
76027#EL5....	Replication of Structured Note.....	1.....50,000,00019,333,90444,103,916	10/08/2010	10/12/2040	CDT15-100_IG21_7Y ; 2010-RIRS-02667,468,64525,590,436	912810 RC 4	TREASURY BOND.....	1.....11,865,26018,513,480
76027#EK7....	Replication of Structured Note.....	1.....50,000,00019,583,68443,903,282	10/07/2010	10/13/2040	CDT15-100_IG21_7Y ; 2010-RIRS-02627,246,99725,279,188	912828 3F 5	TREASURY STRIP (PRIN).....	1.....12,336,68718,624,094
76027#EJ0....	Replication of Structured Note.....	1.....50,000,0009,869,25123,518,827	10/07/2010	10/12/2030	CDT15-100_IG21_7Y ; 2010-RIRS-02604,049,84315,776,461	912828 YS 3	ALLSTATE CORPORATION (THE).....	1.....5,819,4077,742,366
76027#EJ0....	Replication of Structured Note.....	1.....1,352,1081,708,724	CDT15-100_IG21_7Y ; 2010-RIRS-0260	912833 RZ 5	TREASURY STRIP (PRIN).....	1.....1,352,1081,708,724
76027#EG6....	Replication of Structured Note.....	1.....50,000,0009,654,97422,368,010	10/04/2010	10/06/2030	CDT15-100_IG21_7Y ; 2010-RIRS-02543,875,51315,488,801	912833 XU 9	ALCAN INC.....	1.....5,779,4626,879,209
76027#EG6....	Replication of Structured Note.....	1.....1,494,9322,963,651	Replication of Structured Note ; 2010-RIRS-0254	00440E AQ 0	TREASURY STRIP (PRIN).....	1.....1,494,9322,963,651
76027#CJ2....	Replication of Structured Note.....	1.....17,000,00010,360,37321,447,205	08/19/2010	08/23/2043	Replication of Structured Note ; 2010-RIRS-02115,863,86215,160,099	020002 AP 6	COMCAST CORPORATION.....	1.....4,496,5116,287,106
76027#CJ2....	Replication of Structured Note.....	1.....2,760,3474,172,351	Replication of Structured Note ; 2010-RIRS-0211	020002 AS 0	CONSOLIDATED EDISON CO OF NEW YORK	1.....2,760,3474,172,351
76027#CJ2....	Replication of Structured Note.....	1.....4,400,1985,740,606	Replication of Structured Note ; 2010-RIRS-0211	097023 BS 3	ENTERGY LOUISIANA LLC.....	1.....4,400,1985,740,606
76027#CJ2....	Replication of Structured Note.....	1.....11,002,09414,506,078	Replication of Structured Note ; 2010-RIRS-0211	15189X AT 5	ORACLE CORP.....	1.....11,002,09414,506,078
76027#CJ2....	Replication of Structured Note.....	1.....10,490,04413,211,549	Replication of Structured Note ; 2010-RIRS-0211	78448W AD 7	TREASURY STRIP (PRIN).....	1.....10,490,04413,211,549
76027#DP7....	Replication of Structured Note.....	1.....17,000,0009,997,12720,891,682	08/13/2010	08/17/2041	Replication of Structured Note ; 2010-RIRS-02006,984,48715,737,462	912810 QS 0	ABB FINANCE USA INC.....	1.....3,012,6405,154,220
76027#DP7....	Replication of Structured Note.....	1.....4,023,0575,676,900	Replication of Structured Note ; 2010-RIRS-0200	06051G FB 0	BRISTOL-MYERS SQUIBB CO.....	1.....4,023,0575,676,900
76027#DP7....	Replication of Structured Note.....	1.....10,285,51515,777,312	Replication of Structured Note ; 2010-RIRS-0200	13067W LD 2	COMCAST CORPORATION.....	1.....10,285,51515,777,312
76027#DP7....	Replication of Structured Note.....	1.....2,788,4374,405,336	Replication of Structured Note ; 2010-RIRS-0200	133131 AS 1	WALT DISNEY COMPANY (THE)...	2.....2,788,4374,405,336

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
76027#DP7....	Replication of Structured Note.....	1.....600,217819,402	Replication of Structured Note ; 2010-RIRS-0200	010392 FM 5	TREASURY BOND.....	1.....600,217819,402
76027#DN2....	Replication of Structured Note.....	1.....17,000,00011,743,39123,451,745	08/13/2010	08/17/2042	Replication of Structured Note ; 2010-RIRS-01997,674,66616,903,040	172967 AR 2	ACE INA HOLDINGS INC.....	1.....4,068,7256,548,705
76027#DN2....	Replication of Structured Note.....	1.....22,368,45228,112,242	Replication of Structured Note ; 2010-RIRS-0199	61746B CY 0	TREASURY STRIP (PRIN).....	1.....22,368,45228,112,242
76027#EF8....	Replication of Structured Note.....	1.....25,000,0006,039,73811,859,101	06/10/2010	06/14/2028	Replication of Structured Note ; 2010-RIRS-01473,238,0737,630,941	61746B CY 0	TREASURY STRIP (PRIN).....	1.....2,801,6644,228,160
76027#EF8....	Replication of Structured Note.....	1.....672,7681,023,207	Replication of Structured Note ; 2010-RIRS-0147	912810 RU 4	TREASURY STRIP (PRIN).....	1.....672,7681,023,207
76027#EE1....	Replication of Structured Note.....	1.....25,000,0004,748,8469,657,457	06/10/2010	06/14/2028	Replication of Structured Note ; 2010-RIRS-01413,159,1457,538,848	133131 AS 1	ALLSTATE CORPORATION (THE).....	1.....1,589,7022,118,609
76027#EE1....	Replication of Structured Note.....	1.....1,361,0331,843,190	Replication of Structured Note ; 2010-RIRS-0141	38141G CU 6	TREASURY STRIP (PRIN).....	1.....1,361,0331,843,190
76027#EH4....	Replication of Structured Note.....	1.....50,000,0008,761,49017,437,889	06/01/2010	06/03/2028	Replication of Structured Note ; 2010-RIRS-01386,161,49014,840,394	110122 AP 3	ALABAMA POWER COMPANY.....	1.....2,600,0002,597,495
76027#EH4....	Replication of Structured Note.....	1.....3,288,2933,856,241	Replication of Structured Note ; 2010-RIRS-0138	207597 DV 4	FHMS K079 A2.....	1.....3,288,2933,856,241
76027#ED3....	Replication of Structured Note.....	1.....50,000,00012,161,25320,847,552	06/01/2010	06/04/2028	Replication of Structured Note ; 2010-RIRS-01376,242,25314,934,254	209111 EM 1	ALABAMA POWER COMPANY.....	1.....5,919,0005,913,297
76027#EC5....	Replication of Structured Note.....	1.....100,000,00016,401,26335,988,850	05/27/2010	06/01/2028	Replication of Structured Note ; 2010-RIRS-013112,531,94929,888,488	912803 DZ 3	TREASURY STRIP (PRIN).....	1.....3,869,3146,100,362
76027#EC5....	Replication of Structured Note.....	1.....7,741,74711,574,679	Replication of Structured Note ; 2010-RIRS-0131	06739F HV 6	TREASURY BOND.....	1.....7,741,74711,574,679
76027#EB7....	Replication of Structured Note.....	1.....25,000,0006,101,43110,435,504	05/27/2010	06/01/2028	Replication of Structured Note ; 2010-RIRS-01283,101,4317,435,459	133131 AS 1	AMMC 2017-21A A.....	1.....3,000,0003,000,045
76027#EA9....	Replication of Structured Note.....	1.....50,000,0008,950,59017,580,604	05/26/2010	05/30/2027	Replication of Structured Note ; 2010-RIRS-01275,444,39212,785,622	207597 CZ 6	CONSOLIDATED EDISON.....	2.....3,506,1994,794,982
76027#EA9....	Replication of Structured Note.....	1.....1,025,5891,262,219	Replication of Structured Note ; 2010-RIRS-0127	00440E AW 7	TREASURY STRIP (PRIN).....	1.....1,025,5891,262,219
76027#EA9....	Replication of Structured Note.....	1.....1,066,6961,683,415	Replication of Structured Note ; 2010-RIRS-0127	3136AF 2P 8	TREASURY BOND.....	1.....1,066,6961,683,415
76027#EA9....	Replication of Structured Note.....	1.....401,603638,980	Replication of Structured Note ; 2010-RIRS-0127	880591 DZ 2	TREASURY STRIP (INT).....	1.....401,603638,980
76027#DZ5....	Replication of Structured Note.....	1.....50,000,00012,363,72123,286,720	05/10/2010	05/12/2027	Replication of Structured Note ; 2010-RIRS-01206,629,72414,054,169	040555 CM 4	ATMOS ENERGY CORPORATION.	1.....5,733,9989,232,551
76027#DY8....	Replication of Structured Note.....	1.....100,000,00014,537,44629,453,947	05/10/2010	05/12/2027	Replication of Structured Note ; 2010-RIRS-011813,238,03428,084,661	912810 RY 6	FHLMC 30YR UMBS MIRROR.....	1.....1,299,4121,369,286

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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							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
76027#DY8....	Replication of Structured Note.....	1.....2,295,1382,691,549	Replication of Structured Note ; 2010-RIRS-0118	06051G GG 8	FHMS K079 A2.....	1.....2,295,1382,691,549
76027#DY8....	Replication of Structured Note.....	1.....8,528,6969,675,376	Replication of Structured Note ; 2010-RIRS-0118	209111 FG 3	TREASURY NOTE.....	1.....8,528,6969,675,376
76027#DX0....	Replication of Structured Note.....	1.....50,000,00012,892,27322,448,312	04/27/2010	04/29/2027	Replication of Structured Note ; 2010-RIRS-01157,176,67314,631,814	912810 RZ 3	CONSOLIDATED EDISON.....	2.....5,715,6007,816,499
76027#DX0....	Replication of Structured Note.....	1.....440,483699,859	Replication of Structured Note ; 2010-RIRS-0115	06051G GG 8	TREASURY STRIP (INT).....	1.....440,483699,859
76027#DW2....	Replication of Structured Note.....	1.....50,000,00013,541,87126,489,252	04/27/2010	04/30/2028	Replication of Structured Note ; 2010-RIRS-01137,774,32816,516,489	912810 RZ 3	TENNESSEE VALLEY AUTHORITY	1.....5,767,5439,972,763
76027#DV4....	Replication of Structured Note.....	1.....25,000,0007,431,05111,661,108	02/18/2010	02/22/2028	Replication of Structured Note ; 2010-RIRS-00574,431,0518,664,042	912810 RZ 3	AMMC 2013-12A AR.....	1.....3,000,0002,997,066
76027#DU6....	Replication of Structured Note.....	1.....25,000,0005,353,41711,770,386	10/26/2009	10/28/2029	Replication of Structured Note ; 2009-RIRS-01473,350,2079,030,851	023135 BJ 4	CONSOLIDATED EDISON.....	2.....2,003,2102,739,535
76027#DU6....	Replication of Structured Note.....	1.....921,4841,134,094	Replication of Structured Note ; 2009-RIRS-0147	020002 AP 6	TREASURY STRIP (PRIN).....	1.....921,4841,134,094
76027#DT9....	Replication of Structured Note.....	1.....25,000,0005,360,11311,779,542	10/26/2009	10/28/2029	Replication of Structured Note ; 2009-RIRS-01463,350,2079,030,851	912803 EN 9	CONSOLIDATED EDISON.....	2.....2,009,9052,748,692
76027#DT9....	Replication of Structured Note.....	1.....921,4001,133,991	Replication of Structured Note ; 2009-RIRS-0146	013716 AQ 8	TREASURY STRIP (PRIN).....	1.....921,4001,133,991
76027#DE2....	Replication of Structured Note.....	1.....23,000,00025,952,06346,012,842	09/16/2008	06/11/2035	Replication of Structured Note ; 2008-RIRS-014421,973,61540,462,737	912803 DQ 3	TREASURY STRIP (PRIN).....	1.....3,978,4485,550,105
76027#DE2....	Replication of Structured Note.....	1.....3,928,2326,316,216	Replication of Structured Note ; 2008-RIRS-0144	20030N CM 1	TREASURY STRIP (INT).....	1.....3,928,2326,316,216
76027#DD4....	Replication of Structured Note.....	1.....31,000,00048,419,99491,905,301	06/08/2007	06/12/2047	Replication of Structured Note ; 2007-RIRS-014145,513,90087,333,358	209111 FN 8	TREASURY STRIP (PRIN).....	1.....2,906,0944,571,943
76027#DD4....	Replication of Structured Note.....	1.....8,929,41012,863,027	Replication of Structured Note ; 2007-RIRS-0141	29364W BB 3	TREASURY BOND.....	1.....8,929,41012,863,027
76027#CH6....	Replication of Structured Note.....	1.....54,000,00088,418,400156,715,879	06/07/2007	06/11/2040	Replication of Structured Note ; 2007-RIRS-013778,548,992141,971,117	68389X BG 9	RABOBANK NEDERLAND.....	1.....9,869,40814,744,762
76027#CH6....	Replication of Structured Note.....	1.....11,675,05916,066,440	Replication of Structured Note ; 2007-RIRS-0137	912803 ER 0	TREASURY STRIP (PRIN).....	1.....11,675,05916,066,440
76027#DL6....	Replication of Structured Note.....	1.....31,000,00062,406,428108,953,105	06/07/2007	06/12/2045	Replication of Structured Note ; 2007-RIRS-013562,007,080108,417,991	00037B AC 6	ABBOTT LABORATORIES.....	1.....399,348535,114
76027#DL6....	Replication of Structured Note.....	1.....10,694,73914,770,174	Replication of Structured Note ; 2007-RIRS-0135	110122 AU 2	CITIGROUP INC.....	2.....10,694,73914,770,174

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
76027#DL6....	Replication of Structured Note.....	1.....2,526,1113,103,641	Replication of Structured Note ; 2007-RIRS-0135	20030N BG 5	TREASURY STRIP (PRIN).....	1.....2,526,1113,103,641
76027#DC6....	Replication of Structured Note.....	1.....14,000,00011,451,36320,103,930	06/07/2007	06/11/2030	Replication of Structured Note ; 2007-RIRS-01348,365,01415,387,210	25468P CR 5	FLORIDA POWER CORPORATION	1.....3,086,3504,716,720
76027#DC6....	Replication of Structured Note.....	1.....1,535,6822,317,590	Replication of Structured Note ; 2007-RIRS-0134	717081 DE 0	TREASURY STRIP (PRIN).....	1.....1,535,6822,317,590
76027#DB8....	Replication of Structured Note.....	1.....14,000,00010,531,69617,616,296	06/01/2007	06/05/2029	Replication of Structured Note ; 2007-RIRS-01257,296,49913,634,655	00440E AW 7	TREASURY STRIP (PRIN).....	1.....3,235,1973,981,641
76027#DB8....	Replication of Structured Note.....	1.....1,458,0601,837,054	Replication of Structured Note ; 2007-RIRS-0125	912803 EL 3	TREASURY STRIP (PRIN).....	1.....1,458,0601,837,054
76027#DA0....	Replication of Structured Note.....	1.....14,000,00031,818,35361,872,456	06/01/2007	06/05/2049	Replication of Structured Note ; 2007-RIRS-012430,763,09560,277,401	912803 DZ 3	CONSOLIDATED EDISON CO OF NEW YORK	1.....1,055,2581,595,055
76027#DA0....	Replication of Structured Note.....	1.....4,223,6465,568,807	Replication of Structured Note ; 2007-RIRS-0124	912803 EA 7	ORACLE CORP.....	1.....4,223,6465,568,807
76027#DK8....	Replication of Structured Note.....	1.....33,000,00068,451,995116,980,593	06/01/2007	06/05/2044	Replication of Structured Note ; 2007-RIRS-011860,490,865106,416,325	020002 AP 6	BERKSHIRE HATHAWAY FINANCE CORP	1.....7,961,12910,564,268
76027#DK8....	Replication of Structured Note.....	1.....3,399,6214,670,397	Replication of Structured Note ; 2007-RIRS-0118	912803 DZ 3	CITIGROUP INC.....	2.....3,399,6214,670,397
76027#DK8....	Replication of Structured Note.....	1.....2,122,3222,743,368	Replication of Structured Note ; 2007-RIRS-0118	01039X AA 8	TREASURY STRIP (PRIN).....	1.....2,122,3222,743,368
76027#DK8....	Replication of Structured Note.....	1.....1,401,7271,913,604	Replication of Structured Note ; 2007-RIRS-0118	3137FG ZT 5	TREASURY BOND.....	1.....1,401,7271,913,604
76027#DJ1....	Replication of Structured Note.....	1.....24,000,00022,881,38139,397,367	06/01/2007	06/05/2034	Replication of Structured Note ; 2007-RIRS-011722,238,53738,384,858	01039X AA 8	COMCAST CORPORATION.....	1.....642,8441,012,508
76027#DJ1....	Replication of Structured Note.....	1.....4,398,1575,412,927	Replication of Structured Note ; 2007-RIRS-0117	912803 FE 8	TREASURY STRIP (PRIN).....	1.....4,398,1575,412,927
76027#DJ1....	Replication of Structured Note.....	1.....3,241,5803,982,685	Replication of Structured Note ; 2007-RIRS-0117	912810 RG 5	TREASURY STRIP (PRIN).....	1.....3,241,5803,982,685
76027#CZ6....	Replication of Structured Note.....	1.....57,000,00083,939,268150,063,050	06/01/2007	06/05/2039	Replication of Structured Note ; 2007-RIRS-011670,733,192133,374,648	00178L AB 5	TREASURY STRIP (PRIN).....	1.....13,206,07616,688,403
76027#CZ6....	Replication of Structured Note.....	1.....6,860,9888,868,691	Replication of Structured Note ; 2007-RIRS-0116	209111 FG 3	TREASURY STRIP (PRIN).....	1.....6,860,9888,868,691
76027#CY9....	Replication of Structured Note.....	1.....22,000,00012,931,42520,364,541	03/21/2007	03/23/2027	Replication of Structured Note ; 2007-RIRS-00437,931,42515,389,721	912803 EA 7	BMMC 2018-1A A1A.....	1.....5,000,0004,974,820
76027#CY9....	Replication of Structured Note.....	1.....708,237999,678	Replication of Structured Note ; 2007-RIRS-0043	912810 RZ 3	TREASURY STRIP (PRIN).....	1.....708,237999,678
76027#CX1....	Replication of Structured Note.....	1.....100,000,00093,778,494182,199,303	12/21/2005	12/23/2035	Replication of Structured Note ; 2005-RIRS-9690,906,823177,692,978	049560 AK 1	CHUBB CORPORATION.....	1.....2,871,6714,506,325

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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								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
	76027#CX1....	Replication of Structured Note.....	1.....5,010,6597,973,970	Replication of Structured Note ; 2005-RIRS-96	3132A4 PD 4	TREASURY STRIP (PRIN).....	1.....5,010,6597,973,970	
	76027#CX1....	Replication of Structured Note.....	1.....10,355,27415,105,749	Replication of Structured Note ; 2005-RIRS-96	3137FG ZT 5	TREASURY STRIP (PRIN).....	1.....10,355,27415,105,749	
	76027#CX1....	Replication of Structured Note.....	1.....12,376,67415,887,849	Replication of Structured Note ; 2005-RIRS-96	912828 3F 5	TREASURY STRIP (PRIN).....	1.....12,376,67415,887,849	
	76027#CX1....	Replication of Structured Note.....	1.....2,172,8392,966,308	Replication of Structured Note ; 2005-RIRS-96	209111 FG 3	TREASURY BOND.....	1.....2,172,8392,966,308	
	76027#CW3...	Replication of Structured Note.....	1.....100,000,000101,047,011192,125,908	12/21/2005	12/23/2035	Replication of Structured Note ; 2005-RIRS-9591,246,582177,148,385	880591 DZ 2	FLORIDA POWER CORPORATION	1.....9,800,42914,977,523
	76027#CW3...	Replication of Structured Note.....	1.....7,390,01211,156,340	Replication of Structured Note ; 2005-RIRS-95	00176C AN 1	TREASURY STRIP (PRIN).....	1.....7,390,01211,156,340	
	76027#CW3...	Replication of Structured Note.....	1.....9,052,21711,399,892	Replication of Structured Note ; 2005-RIRS-95	209111 FG 3	TREASURY STRIP (PRIN).....	1.....9,052,21711,399,892	
	76027#CW3...	Replication of Structured Note.....	1.....8,621,17713,697,712	Replication of Structured Note ; 2005-RIRS-95	912803 EA 7	TREASURY STRIP (INT).....	1.....8,621,17713,697,712	
	76027#DH5....	Replication of Structured Note.....	1.....63,999,98625,778,00741,206,107	10/03/2005	10/05/2035	Replication of Structured Note ; 2005-RIRS-8121,222,57134,602,395	209111 FG 3	ALLSTATE CORPORATION (THE).	1.....4,555,4356,603,712
	76027#DH5....	Replication of Structured Note.....	1.....5,724,6988,599,303	Replication of Structured Note ; 2005-RIRS-81	912803 EA 7	CANADIAN NATIONAL RAILWAY COMPANY	1.....5,724,6988,599,303	
	76027#DH5....	Replication of Structured Note.....	1.....2,173,4493,460,519	Replication of Structured Note ; 2005-RIRS-81	717081 DE 0	TREASURY STRIP (PRIN).....	1.....2,173,4493,460,519	
	76027#DH5....	Replication of Structured Note.....	1.....422,952665,301	Replication of Structured Note ; 2005-RIRS-81	912803 EA 7	TREASURY STRIP (PRIN).....	1.....422,952665,301	
	76027#DH5....	Replication of Structured Note.....	1.....1,501,2022,413,787	Replication of Structured Note ; 2005-RIRS-81	912803 FA 6	TREASURY STRIP (INT).....	1.....1,501,2022,413,787	
	76027#DG7....	Replication of Structured Note.....	1.....60,000,00020,009,57132,604,524	08/01/2005	08/03/2035	Replication of Structured Note ; 2005-RIRS-6719,418,71731,833,682	912810 RZ 3	ENTERGY LOUISIANA LLC	1.....590,853770,842
	76027#DG7....	Replication of Structured Note.....	1.....11,933,08417,327,622	Replication of Structured Note ; 2005-RIRS-67	21685W CJ 4	TREASURY STRIP (PRIN).....	1.....11,933,08417,327,622	
	76027#DG7....	Replication of Structured Note.....	1.....1,506,2442,421,894	Replication of Structured Note ; 2005-RIRS-67	912803 EA 7	TREASURY STRIP (INT).....	1.....1,506,2442,421,894	
	76027#DR3....	Replication of Structured Note.....	1.....50,759,92612,367,58020,103,905	01/06/2005	01/10/2030	Replication of Structured Note ; 2005-RIRS-411,867,70219,355,757	002824 BH 2	CANADIAN NATIONAL RAILWAY COMPANY	1.....499,877748,148
	76027#DR3....	Replication of Structured Note.....	1.....4,074,6465,586,411	Replication of Structured Note ; 2005-RIRS-4	172967 MD 0	TREASURY STRIP (PRIN).....	1.....4,074,6465,586,411	

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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							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
76027#DR3....	Replication of Structured Note.....	1.....5,497,9647,106,812	Replication of Structured Note ; 2005-RIRS-4	912803 EP 4	TREASURY STRIP (PRIN).....	1.....5,497,9647,106,812
76027#DS1....	Replication of Structured Note.....	1.....89,999,86922,682,85736,641,742	01/06/2005	01/10/2030	Replication of Structured Note ; 2005-RIRS-321,364,52034,668,634	341099 CH 0	CANADIAN NATIONAL RAILWAY COMPANY	1.....1,318,3371,973,107
76027#DS1....	Replication of Structured Note.....	1.....6,179,2567,604,972	Replication of Structured Note ; 2005-RIRS-3	912803 DZ 3	TREASURY STRIP (PRIN).....	1.....6,179,2567,604,972
76027#DS1....	Replication of Structured Note.....	1.....9,299,25312,020,456	Replication of Structured Note ; 2005-RIRS-3	912803 EA 7	TREASURY STRIP (PRIN).....	1.....9,299,25312,020,456
76027#DF9....	Replication of Structured Note.....	1.....100,000,13235,957,37556,945,890	01/05/2005	01/07/2035	Replication of Structured Note ; 2005-RIRS-234,957,31555,518,985	912803 ER 0	BRISTOL-MYERS SQUIBB CO.....	1.....1,000,0601,426,906
76027#DF9....	Replication of Structured Note.....	1.....8,775,90412,719,659	Replication of Structured Note ; 2005-RIRS-2	209111 FN 8	BURLINGTON RESOURCES LLC..	1.....8,775,90412,719,659
76027#DF9....	Replication of Structured Note.....	1.....3,343,3785,320,656	Replication of Structured Note ; 2005-RIRS-2	68389X BG 9	TREASURY STRIP (PRIN).....	1.....3,343,3785,320,656
76027#DF9....	Replication of Structured Note.....	1.....2,563,9993,924,215	Replication of Structured Note ; 2005-RIRS-2	084664 CQ 2	TREASURY STRIP (PRIN).....	1.....2,563,9993,924,215
76027#DF9....	Replication of Structured Note.....	1.....4,770,9786,007,481	Replication of Structured Note ; 2005-RIRS-2	172967 MD 0	TREASURY STRIP (PRIN).....	1.....4,770,9786,007,481
76027#DF9....	Replication of Structured Note.....	1.....2,514,3963,955,471	Replication of Structured Note ; 2005-RIRS-2	912803 EP 4	TREASURY STRIP (PRIN).....	1.....2,514,3963,955,471
76027#CG8....	Replication of Structured Note.....	1.....100,000,0005,492,1746,423,026	07/31/2003	08/01/2023	Replication of Structured Note ; 2003-RIRS-933,919,3654,178,910	912810 RY 6	BRISTOL-MYERS SQUIBB CO.....	1.....1,572,8102,244,116
76027#CG8....	Replication of Structured Note.....	1.....1,299,6811,945,186	Replication of Structured Note ; 2003-RIRS-93	20030N AK 7	CANADIAN NATIONAL RAILWAY COMPANY	1.....1,299,6811,945,186
76027#CG8....	Replication of Structured Note.....	1.....4,616,4946,767,282	Replication of Structured Note ; 2003-RIRS-93	912803 EA 7	TREASURY STRIP (PRIN).....	1.....4,616,4946,767,282
76027#CF0....	Replication of Structured Note.....	1.....100,000,0005,269,8317,138,074	07/30/2003	08/01/2023	Replication of Structured Note ; 2003-RIRS-913,665,7933,910,158	912803 EP 4	TREASURY STRIP (PRIN).....	1.....1,604,0393,227,916
76027#CF0....	Replication of Structured Note.....	1.....1,800,2432,716,854	Replication of Structured Note ; 2003-RIRS-91	912803 EA 7	TREASURY STRIP (PRIN).....	1.....1,800,2432,716,854
76027#CF0....	Replication of Structured Note.....	1.....3,593,0484,414,506	Replication of Structured Note ; 2003-RIRS-91	912803 EP 4	TREASURY STRIP (PRIN).....	1.....3,593,0484,414,506
9999999999. Total.....				9,057,691,118	13,177,255,720	XXX.....	XXX.....	XXX.....	1,049,577,349	2,158,471,833	XXX.....	XXX.....	XXX.....	8,008,113,768	11,018,783,886

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.....	146	11,062,202,623	152	11,248,102,874	147	10,797,385,867	119	9,448,686,474	146	11,062,202,623
2. Add: Opened or Acquired Transactions.....	8		3	19,536,029	16	4,910,647,507	51	789,348,167	78	5,719,531,703
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX.....	826,787,149	XXX.....	73,893,762	XXX.....	79,502,999	XXX.....	79,255,352	XXX.....	1,059,439,262
4. Less: Closed or Disposed of Transactions.....	2	562,022,435	8	523,780,400	44	6,300,919,354	56	1,234,407,604	110	8,621,129,793
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....									0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX.....	78,864,463	XXX.....	20,366,398	XXX.....	37,930,545	XXX.....	25,191,269	XXX.....	162,352,675
7. Ending inventory.....	152	11,248,102,874	147	10,797,385,867	119	9,448,686,474	114	9,057,691,120	114	9,057,691,120

Annual Statement for the year 2020 of the **Metropolitan Life Insurance Company**
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.....	<u>1,714,263,346</u>
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance.....	
3. Total (Line 1 plus Line 2).....	<u>1,714,263,346</u>
4. Part D, Section 1, Column 5.....	<u>5,029,446,499</u>
5. Part D, Section 1, Column 6.....	(3,315,183,153)
6. Total (Line 3 minus Line 4 minus Line 5).....	<u>0</u>

Fair Value Check

7. Part A, Section 1, Column 16.....	<u>5,672,090,912</u>
8. Part B, Section 1, Column 13.....	(15,723,992)
9. Total (Line 7 plus Line 8).....	<u>5,656,366,920</u>
10. Part D, Section 1, Column 8.....	<u>8,876,760,822</u>
11. Part D, Section 1, Column 9.....	(3,220,393,902)
12. Total (Line 9 minus Line 10 minus Line 11).....	<u>0</u>

Potential Exposure Check

13. Part A, Section 1, Column 21.....	<u>7,499,408,043</u>
14. Part B, Section 1, Column 20.....	<u>162,745,000</u>
15. Part D, Section 1, Column 11.....	<u>7,662,153,043</u>
16. Total (Line 13 plus Line 14 minus Line 15).....	<u>0</u>

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.....	5,099,220,602	4,936,879,060	162,341,542	
2. Cost of cash equivalents acquired.....	124,785,432,550	124,768,086,190	17,346,360	
3. Accrual of discount.....	28,195,550	28,195,550	-	
4. Unrealized valuation increase (decrease).....	0	-	-	
5. Total gain (loss) on disposals.....	17,042,262	17,042,262	-	
6. Deduct consideration received on disposals.....	123,684,821,148	123,505,389,026	179,432,122	
7. Deduct amortization of premium.....	800,628	800,628	-	
8. Total foreign exchange change in book/adjusted carrying value.....	(426,729)	(426,729)	-	
9. Deduct current year's other-than-temporary impairment recognized.....	309,696	309,696	-	
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	6,243,532,763	6,243,276,983	255,780	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	6,243,532,763	6,243,276,983	255,780	0

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

Annual Statement for the year 2020 of the **Metropolitan Life Insurance Company**
SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories						
Bank of America, NA.....	Dallas, TX.....				103,691	XXX
Bank of New York Mellon, NA.....	New York, NY.....				(186,097,885)	XXX
Bank of New York Mellon, NA.....	Pittsburgh, PA.....				11,484,764	
Bank of Nova Scotia.....	New York, NY.....				(14,855)	
Citibank Canada.....	Toronto, Canada.....				.9,217,114	XXX
Citibank, NA.....	New Castle, DE.....				(22,118,513)	XXX
Citibank, NA.....	New York, NY.....				(12,446,821)	XXX
Citibank, NA.....	Wilmington, DE.....				(27,476,662)	XXX
Commerce Bank.....	Kansas City, MO.....				.3,906,011	XXX
Federal Home Loan Bank of New York.....	New York, NY.....				.218,193	XXX
First Hawaiian Bank.....	Honolulu, HI.....				(154,968)	XXX
JPMorgan Chase Bank, NA.....	Houston, TX.....				(157,632,784)	XXX
JPMorgan Chase Bank, NA.....	London, England.....				.2,045,237,767	XXX
JPMorgan Chase Bank, NA.....	New York, NY.....			4,549,865	.165,442	.2,078,538,636
JPMorgan Chase Bank, NA.....	Syracuse, NY.....					(437,552)
RBC Investor Services Trust.....	Toronto, Canada.....					.390,423
Real Estate Managing Agent.....	Various.....					.20,695,438
Royal Bank of Canada.....	Toronto, Canada.....					.76,416,058
UniCredit Bank AG.....	New York, NY.....					.152,276,787
US Bank.....	Minneapolis, MN.....					.3,013,971
US Bank.....	St. Louis, MO.....					.254,782
US Bank.....	St. Paul, MN.....					(673,310)
Wells Fargo.....	Charlotte, NC.....					(15,846,102)
Wells Fargo.....	Minneapolis, MN.....					.100,318,257
Wells Fargo.....	San Francisco, CA.....					.2,178,676
Wells Fargo.....	Waco, TX.....					.1,795,319
BNY MELLON.....	New York, NY.....					.9,056,177
Banco Santander.....	New York, NY.....					.201,410,282
0199998. Deposits in....5 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories	XXX	XXX				.293,841
0199999. Total - Open Depositories.....	XXX	XXX	4,549,865	.165,442		.4,293,906,735
0399999. Total Cash on Deposit.....	XXX	XXX	4,549,865	.165,442		.4,293,906,735
0599999. Total Cash.....	XXX	XXX	4,549,865	.165,442		.4,293,906,735

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January.....	.2,267,933,178	4. April.....	.6,356,732,427	7. July.....	.4,146,242,389	10. October.....	.4,907,962,722
2. February.....	.2,535,395,536	5. May.....	.4,628,839,053	8. August.....	.3,531,653,923	11. November.....	.4,647,259,834
3. March.....	.4,481,652,193	6. June.....	.4,518,410,549	9. September.....	.5,373,836,028	12. December.....	.4,293,906,735

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
U.S. Government Bonds - Issuer Obligations								
UNITED STATES TREASURY.....			12/28/2020.....		01/07/2021.....	199,996,543		.988
UNITED STATES TREASURY.....			12/31/2020.....		01/14/2021.....	855,074,580		71,607
UNITED STATES TREASURY.....			12/22/2020.....		01/21/2021.....	401,981,191		51,070
UNITED STATES TREASURY.....			12/28/2020.....		02/04/2021.....	321,676,438		7,616
UNITED STATES TREASURY.....			12/14/2020.....		03/11/2021.....	268,563,261		8,278
UNITED STATES TREASURY.....			11/12/2020.....		01/05/2021.....	86,398,985		9,742
UNITED STATES TREASURY.....			11/18/2020.....		01/12/2021.....	441,488,251		41,838
UNITED STATES TREASURY.....			12/28/2020.....		01/26/2021.....	400,276,658		44,566
UNITED STATES TREASURY.....			12/10/2020.....		02/02/2021.....	674,953,163		64,761
UNITED STATES TREASURY.....			12/02/2020.....		02/09/2021.....	297,180,651		18,477
UNITED STATES TREASURY.....			12/30/2020.....		03/16/2021.....	.999,825		
UNITED STATES TREASURY.....			12/29/2020.....		01/28/2021.....	294,980,762		1,062
0199999. U.S. Government Bonds - Issuer Obligations.....						4,243,570,307	0	320,004
0599999. Total - U.S. Government Bonds.....						4,243,570,307	0	320,004
Bonds - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations								
E28	SUMMARY ADJUSTMENT.....		12/31/2020.....		01/31/2021.....	(109)	904	
FEDERAL HOME LOAN BANKS.....			12/18/2020.....		01/15/2021.....	189,992,829		18,943
FEDERAL HOME LOAN BANKS.....			12/30/2020.....		01/27/2021.....	369,974,924		49,168
FEDERAL HOME LOAN BANKS.....			11/04/2020.....		02/03/2021.....	299,973,893		44,292
FEDERAL HOME LOAN BANKS.....			12/17/2020.....		02/17/2021.....	223,777,456		11,988
FEDERAL HOME LOAN BANKS.....			12/30/2020.....		02/24/2021.....	99,986,778		
FEDERAL HOME LOAN BANKS.....			12/07/2020.....		03/05/2021.....	349,949,442		17,886
FEDERAL HOME LOAN BANKS.....			12/14/2020.....		03/10/2021.....	49,992,708		1,666
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations.....						1,583,647,920	904	143,944
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations.....						1,583,647,920	904	143,944
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
DNB BANK ASA.....			12/18/2020.....		03/18/2021.....	99,968,582		4,832
NATIXIS NEW YORK BRANCH.....			10/30/2020.....		01/11/2021.....	16,124,215		4,283
NATIXIS NEW YORK BRANCH.....			10/19/2020.....		01/15/2021.....	49,997,228		13,117
NORDEA BANK ABP.....			10/19/2020.....		01/15/2021.....	49,997,121		13,621
SKANDINAViska ENSKILDA BANKEN.....			12/14/2020.....		03/01/2021.....	49,983,054		4,443
SWEDBANK AB.....			10/16/2020.....		01/14/2021.....	99,994,824		26,241
TORONTO-DOMINION BANKTHE.....			10/30/2020.....		01/28/2021.....	49,993,635		13,635
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						416,058,658	0	80,171
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....						416,058,658	0	80,171
Total Bonds								
7699999. Subtotals - Issuer Obligations.....						6,243,276,886	904	544,119
8399999. Subtotals - Bonds.....						6,243,276,886	904	544,119
Exempt Money Market Mutual Funds as Identified by the SVO								
09248U 71 8 BLACKROCK LIQUIDITY FUNDS.....			11/30/2020.....			74,467		455
825252 40 6 AIM STIT TREASURY PORTFOLIO.....			11/30/2020.....			106,702		512
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....						181,169	0	968
All Other Money Market Mutual Funds								
608919 71 8 FEDERATED GOVERNMENT OBLIGATIO.....			12/24/2020.....			74,704		

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
8699999. Total - All Other Money Market Mutual Funds.....					74,704	0	.0
8899999. Total - Cash Equivalents						6,243,532,758	904	545,087

Select Insert, Group to create the data entry space for this page. Select Insert, Record to add more records for each group.

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	5,827,218,336	1B	0	1C	99,990,756	1D	149,951,527
1E	166,116,267	1F	0	1G	0		
2A	0	2B	0	2C	0		
3A	0	3B	0	3C	0		
4A	0	4B	0	4C	0		
5A	0	5B	0	5C	0		
6	0						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama.....	.AL					
2. Alaska.....	.AK					
3. Arizona.....	.AZ					
4. Arkansas.....	.AR	AR RSD CODE ANN 23-63-206.....			117,226	127,064
5. California.....	.CA					
6. Colorado.....	.CO					
7. Connecticut.....	.CT					
8. Delaware.....	.DE					
9. District of Columbia.....	.DC					
10. Florida.....	.FL					
11. Georgia.....	.GA	.B... GA RSD Section 33-3-9.....			151,070	186,638
12. Hawaii.....	.HI					
13. Idaho.....	.ID					
14. Illinois.....	.IL					
15. Indiana.....	.IN					
16. Iowa.....	.IA					
17. Kansas.....	.KS					
18. Kentucky.....	.KY					
19. Louisiana.....	.LA					
20. Maine.....	.ME					
21. Maryland.....	.MD					
22. Massachusetts.....	.MA	.B... MA RSD CH 175 SECTION 151.....			615,068	705,768
23. Michigan.....	.MI					
24. Minnesota.....	.MN					
25. Mississippi.....	.MS					
26. Missouri.....	.MO					
27. Montana.....	.MT					
28. Nebraska.....	.NE					
29. Nevada.....	.NV	.B... NV RSD GEN LAWS 682B 010-020.....			121,911	151,667
30. New Hampshire.....	.NH					
31. New Jersey.....	.NJ					
32. New Mexico.....	.NM	.B... NM RSD BY INS CODE SECT 59A-5-19, t 4 1/2 05/15/38.....			203,022	251,904
33. New York.....	.NY	.B... FOR THE BENEFIT OF ALL POLICYHOLDERS.....	4,284,628	6,323,558	2,743,763	3,384,164
34. North Carolina.....	.NC	.B... NC RSD CH ART 5 NC RSD CH, ART 5.....			390,897	514,547
35. North Dakota.....	.ND					
36. Ohio.....	.OH	.O... Letter of Credit.....			250,000	250,000
37. Oklahoma.....	.OK					
38. Oregon.....	.OR					
39. Pennsylvania.....	.PA					
40. Rhode Island.....	.RI					
41. South Carolina.....	.SC					
42. South Dakota.....	.SD					
43. Tennessee.....	.TN					
44. Texas.....	.TX					
45. Utah.....	.UT					
46. Vermont.....	.VT					
47. Virginia.....	.VA	.B... VA RSD ANN. 38.2-1045 - 1049.....			528,626	681,163
48. Washington.....	.WA					
49. West Virginia.....	.WV					
50. Wisconsin.....	.WI					
51. Wyoming.....	.WY					
52. American Samoa.....	.AS					
53. Guam.....	.GU	.B... SPECIAL DEPOSITS FOR GUAM.....	56,408	56,408		
54. Puerto Rico.....	.PR	.B... PR RSD 4 3/4 02/15/37.....			1,228,550	1,905,518
55. US Virgin Islands.....	.VI	.B... VI RSD TITLE 22 V.I.C. SEC 207.....			600,223	605,286
56. Northern Mariana Islands.....	.MP					
57. Canada.....	.CAN	Canadian Insurance Companies Act sec 582(1) and sec 611.....			126,994,644	137,421,987
58. Aggregate Alien and Other.....	OT	XXX	0	0	0	0
59. Total.....		XXX	4,341,036	6,379,966	133,945,000	146,185,706

DETAILS OF WRITE-INS

5801.....						
5802.....						
5803.....						
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	0	0