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, 2019

(X) LIFE AND ACCIDENT AND HEALTH ( ) Fraternal Benefit Societies

2019

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

ANNUAL STATEMENT

AS OF DECEMBER 31, 2019
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 (City or Town, State and Zip Code) 212-578-2211 (Area Code) (Telephone Number)

Mail Address 18210 Crane Nest Drive, 3rd Floor (Street and Number or P.O. Box) Tampa, FL 33647 (City or Town, State and Zip Code)

Primary Location of Books and Records 200 Park Avenue (Street and Number)

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

Internet Web Site Address www.metlife.com

Statutory Statement Contact Nicole Sackedis Kolitsopoulos (Name) 813-983-4100 (Area Code) (Telephone Number)

nsackedis@metlife.com (E-mail Address) 813-983-4404 (Fax Number)

OFFICERS

President and Chief Executive Officer	MICHEL ABBAS KHALAF	Vice President and Secretary	JEANNETTE NAOMI PINA
Executive Vice President and Chief Financial Officer	JOHN DENNIS MCCALLION	Executive Vice President and Treasurer	LYNDON EMANUEL OLIVER #

OTHER

BRYAN EDWARD BOUDREAU
Senior Vice President and Appointed Actuary

TAMARA LYNN SCHOCK
Executive Vice President and Chief Accounting Officer

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 ABBAS KHALAF	JAMES MARSHALL KILTS
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
Executive Vice President and Chief Accounting Officer

JEANNETTE NAOMI PINA
Vice President and Secretary

Subscribed and sworn to before me this
23rd day of Jan, 2020.

Notary for Schock and Pina

CHANTEL M. STEMLER
Notary Public - State of New York
No. 01ST6389709
Qualified in New York County
My Commission Expires April 08, 2023

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

ASSETS

	Current Year 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
1. Bonds (Schedule D)	143,597,970,256		143,597,970,256	143,473,588,205
2. Stocks (Schedule D):				
2.1 Preferred stocks	430,660,239		430,660,239	433,505,482
2.2 Common stocks	1,650,074,363	150,344,669	1,499,729,694	1,829,430,914
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens	57,711,660,642		57,711,660,642	56,110,021,960
3.2 Other than first liens	298,726,327		298,726,327	330,212,951
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less $.........0 encumbrances)	55,579,622		55,579,622	60,020,256
4.2 Properties held for the production of income (less $.....50,600,000 encumbrances)	1,351,721,024		1,351,721,024	1,224,757,991
4.3 Properties held for sale (less $.........0 encumbrances)			0	
5. Cash ($.....2,356,886,213, Schedule E-Part 1), cash equivalents ($.....5,099,220,601, Schedule E-Part 2) and short-term investments ($.....1,912,293,350, Schedule DA)	9,368,400,164		9,368,400,164	7,735,518,224
6. Contract loans (including $.........0 premium notes)	6,099,666,999		6,099,666,999	6,060,723,525
7. Derivatives (Schedule DB)	4,709,567,784		4,709,567,784	4,989,258,562
8. Other invested assets (Schedule BA)	17,462,954,537	387,105,322	17,075,849,215	17,175,832,005
9. Receivables for securities	105,002,811		105,002,811	22,156,737
10. Securities lending reinvested collateral assets (Schedule DL)			0	
11. Aggregate write-ins for invested assets	622,219,297	100,344,300	521,874,997	296,981,012
12. Subtotals, cash and invested assets (Lines 1 to 11)	243,464,204,065	637,794,291	242,826,409,774	239,742,007,824
13. Title plants less $.........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	3,851,228,280	86,176	3,851,142,104	3,720,490,211
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	2,970,303,720	84,343,391	2,885,960,329	2,397,034,519
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.........0 earned but unbilled premiums)	200,313,444		200,313,444	210,658,928
15.3 Accrued retrospective premiums ($.........0) and contracts subject to redetermination ($.........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,383,720,952		1,383,720,952	1,372,334,375
16.2 Funds held by or deposited with reinsured companies	16,518,765		16,518,765	5,229,447
16.3 Other amounts receivable under reinsurance contracts	875,373,623		875,373,623	766,370,601
17. Amounts receivable relating to uninsured plans	9,738,032		9,738,032	7,441,343
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset	3,547,001,481	2,128,463,055	1,418,538,426	1,438,444,394
19. Guaranty funds receivable or on deposit	76,893,551		76,893,551	84,628,893
20. Electronic data processing equipment and software	90,817,760	51,519,297	39,298,463	70,006,054
21. Furniture and equipment, including health care delivery assets ($.........0)	21,209,645	21,209,645	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	36,429,704		36,429,704	36,636,392
24. Health care ($.........0) and other amounts receivable	235	235	0	
25. Aggregate write-ins for other-than-invested assets	3,134,574,848	217,159,020	2,917,415,828	2,927,148,378
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	259,678,328,105	3,140,575,110	256,537,752,995	252,778,431,359
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	132,970,468,204		132,970,468,204	125,301,178,880
28. TOTAL (Lines 26 and 27)	392,648,796,309	3,140,575,110	389,508,221,199	378,079,610,239

DETAILS OF WRITE-INS

1101. Receivables for investments other than securities	468,579,139	100,344,300	368,234,839	89,556,877
1102. Cash collateral pledged on derivatives	153,640,158		153,640,158	207,424,135
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	622,219,297	100,344,300	521,874,997	296,981,012
2501. Value of company owned life insurance	2,775,705,339		2,775,705,339	2,617,896,802
2502. Miscellaneous	136,710,565	48,952,088	87,758,477	241,680,787
2503. Advance ceded premiums	40,607,132		40,607,132	45,778,945
2598. Summary of remaining write-ins for Line 25 from overflow page	181,551,812	168,206,932	13,344,880	21,791,844
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	3,134,574,848	217,159,020	2,917,415,828	2,927,148,378

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts $.....104,400,485,521 (Exhibit 5, Line 9999999) less $..........0 included in Line 6.3 (including $.....26,766,167,713 Modco Reserve)	104,400,485,521	106,515,073,534
2. Aggregate reserve for accident and health contracts (including $....702,119,259 Modco Reserve)	23,303,356,581	22,484,557,046
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $..........0 Modco Reserve)	64,907,725,313	62,654,466,895
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	3,200,746,132	2,990,053,701
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	503,811,644	457,634,333
5. Policyholders' dividends/refunds to members $.....(247,340,773) and coupons $..........0 due and unpaid (Exhibit 4, Line 10)	(247,340,773)	(275,857,951)
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)	746,321,150	765,791,201
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 $.....268,407,888 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14)	366,820,527	285,846,835
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of $.....2,563,872 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act	45,724,675	64,962,486
9.3 Other amounts payable on reinsurance, including $.....(13,179,558) assumed and $.....2,535,449,679 ceded	2,522,270,121	2,489,130,253
9.4 Interest Maintenance Reserve (IMR, Line 6)	487,426,204	414,343,791
10. Commissions to agents due or accrued - life and annuity contracts $.....33,475,087, accident and health $.....30,114,313 and deposit-type contract funds $..........0	63,589,400	58,891,781
11. Commissions and expense allowances payable on reinsurance assumed	7,242,160	7,312,144
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	94,669,182	104,661,752
13. Transfers to Separate Accounts due or accrued (net) (including $.....(248,710,767) accrued for expense allowances recognized in reserves, net of reinsured allowances)	6,812,691	(399,878,890)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	(235,859)	4,348,949
15.1 Current federal and foreign income taxes, including $.....150,846,035 on realized capital gains (losses)	63,825,797	775,331,272
15.2 Net deferred tax liability		
16. Unearned investment income	16,096,370	23,565,398
17. Amounts withheld or retained by reporting entity as agent or trustee	305,077,220	251,274,237
18. Amounts held for agents' account, including $.....33,886,888 agents' credit balances	33,886,888	36,639,660
19. Remittances and items not allocated	106,402,066	53,796,784
20. Net adjustment in assets and liabilities due to foreign exchange rates	25,765,749	25,446,952
21. Liability for benefits for employees and agents if not included above	1,338,592,672	1,198,971,856
22. Borrowed money $..........0 and interest thereon $..........0		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve (AVR Line 16, Col. 7)	3,300,489,308	2,641,014,875
24.02 Reinsurance in unauthorized and certified ($..........0) companies	14,368,565	15,325,557
24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers	520,707,326	689,967,692
24.04 Payable to parent, subsidiaries and affiliates	284,658,611	222,189,275
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	10,955,536,244	11,159,746,448
24.08 Derivatives	2,565,200,382	2,360,584,614
24.09 Payable for securities	48,562,422	375,927,198
24.10 Payable for securities lending	12,795,265,645	13,357,789,483
24.11 Capital notes $..........0 and interest thereon $..........0		
25. Aggregate write-ins for liabilities	12,881,526,375	9,976,853,556
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	245,665,386,309	241,785,762,717
27. From Separate Accounts Statement	132,928,075,172	125,195,767,785
28. Total liabilities (Line 26 and 27)	378,593,461,481	366,981,530,502
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	97,499,950	0
35. Unassigned funds (surplus)	3,926,208,970	4,207,028,939
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 $..........0)		
36.2 .....0.000 shares preferred (value included in Line 30 $..........0)		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $.....42,393,032 in Separate Accounts Statement)	10,909,815,051	11,093,135,070
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55)	10,914,759,718	11,098,079,737
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	389,508,221,199	378,079,610,239

DETAILS OF WRITE-INS

2501. Cash collateral received on derivatives	5,747,105,873	4,467,226,972
2502. Repurchase agreement liability	2,310,340,309	1,001,010,958
2503. Amounts held for deferred benefits	1,307,590,323	1,256,385,998
2598. Summary of remaining write-ins for Line 25 from overflow page	3,516,489,870	3,252,229,628
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	12,881,526,375	9,976,853,556
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	97,499,950	0
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)	97,499,950	0

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)	25,210,419,435	31,708,568,774
2. Considerations for supplementary contracts with life contingencies	127,102,559	113,818,757
3. Net investment income (Exhibit of Net Investment Income, Line 17)	10,817,114,541	11,961,541,895
4. Amortization of Interest Maintenance Reserve (IMR) (Line 5)	(50,048,909)	(47,857,481)
5. Separate Accounts net gain from operations excluding unrealized gains or losses	(143,246,683)	(167,627,477)
6. Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	79,248,699	292,368,963
7. Reserve adjustments on reinsurance ceded	(1,915,577,729)	(1,641,253,116)
8. Miscellaneous Income:		
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,206,931,960	1,249,919,797
8.2 Charges and fees for deposit-type contracts	6,906	61,100
8.3 Aggregate write-ins for miscellaneous income	397,458,402	409,183,565
9. Totals (Lines 1 to 8.3)	35,729,409,181	43,878,724,777
10. Death benefits	6,495,854,161	7,123,142,429
11. Matured endowments (excluding guaranteed annual pure endowments)	16,661,793	17,312,543
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	5,864,358,991	5,444,055,248
13. Disability benefits and benefits under accident and health contracts	6,168,329,440	5,794,032,980
14. Coupons, guaranteed annual pure endowments and similar benefits		
15. Surrender benefits and withdrawals for life contracts	16,365,114,721	23,783,373,811
16. Group conversions	(36,238)	85,917
17. Interest and adjustments on contract or deposit-type contract funds	1,784,398,718	1,582,383,124
18. Payments on supplementary contracts with life contingencies	191,782,346	191,226,045
19. Increase in aggregate reserves for life and accident and health contracts	(1,300,957,736)	1,124,750,558
20. Totals (Lines 10 to 19)	35,585,506,196	45,060,362,655
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	680,384,579	614,101,582
22. Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	52,153,395	51,513,729
23. General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6)	3,002,757,225	3,026,759,929
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	358,395,877	465,448,467
25. Increase in loading on deferred and uncollected premiums	(200,816)	(218,147)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(8,682,802,427)	(8,920,984,153)
27. Aggregate write-ins for deductions	265,902,378	(733,354,403)
28. Totals (Lines 20 to 27)	31,262,096,407	39,563,629,659
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	4,467,312,774	4,315,095,118
30. Dividends to policyholders and refunds to members	133,113,044	147,779,798
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	4,334,199,730	4,167,315,320
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	50,828,078	223,787,202
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)	4,283,371,652	3,943,528,118
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(50,005,649) (excluding taxes of $.....6,122,831 transferred to the IMR)	(424,194,459)	(286,848,140)
35. Net income (Line 33 plus Line 34)	3,859,177,193	3,656,679,978
CAPITAL AND SURPLUS ACCOUNT		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	11,098,079,737	10,384,468,952
37. Net income (Line 35)	3,859,177,193	3,656,679,978
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....(86,135,821)	(82,438,762)	1,342,971,253
39. Change in net unrealized foreign exchange capital gain (loss)	(71,112,630)	(36,663,935)
40. Change in net deferred income tax	(25,317,223)	350,674,893
41. Change in nonadmitted assets	4,741,349	725,748,249
42. Change in liability for reinsurance in unauthorized and certified companies	956,992	409,086
43. Change in reserve on account of change in valuation basis (increase) or decrease		
44. Change in asset valuation reserve	(659,474,432)	811,711,045
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	(98,840,114)	(187,510,341)
47. Other changes in surplus in Separate Accounts Statement	80,228,620	187,510,341
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	(35,801,579)	(36,339,471)
52. Dividends to stockholders	(3,064,852,362)	(3,736,402,009)
53. Aggregate write-ins for gains and losses in surplus	(90,587,072)	(2,365,178,304)
54. Net change in capital and surplus for the year (Lines 37 through 53)	(183,320,019)	713,610,785
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	10,914,759,718	11,098,079,737

DETAILS OF WRITE-INS

08.301.	Miscellaneous	272,810,887	282,176,853
08.302.	Management and service fee income	91,431,972	90,640,646
08.303.	Income from cross selling agreements	33,215,543	36,366,066
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	397,458,402	409,183,565
2701.	Interest credited to reinsurers	574,029,977	574,562,567
2702.	Reserve transferred under reinsurance agreements	(298,028,755)	(299,739,086)
2703.	Increase in other reserves	(13,831,681)	(1,008,808,490)
2798.	Summary of remaining write-ins for Line 27 from overflow page	3,732,837	630,606
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	265,902,378	(733,354,403)
5301.	Net gain (loss) on pensions and postretirement plans	(114,629,301)	221,363,974
5302.	Special Surplus for Affordable Care Act	97,499,950	0
5303.	Unassigned funds (surplus) transfer to special surplus fund	(97,499,950)	0
5398.	Summary of remaining write-ins for Line 53 from overflow page	24,042,229	(2,586,542,278)
5399.	Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	(90,587,072)	(2,365,178,304)

CASH FLOW

		1 Current Year	2 Prior Year
	CASH FROM OPERATIONS		
1.	Premiums collected net of reinsurance	24,149,379,239	31,334,434,525
2.	Net investment income	10,076,876,933	9,741,760,243
3.	Miscellaneous income	1,618,768,779	1,994,270,238
4.	Total (Lines 1 through 3)	35,845,024,951	43,070,465,006
5.	Benefit and loss related payments	38,188,044,908	46,705,230,193
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(9,089,494,008)	(9,336,041,993)
7.	Commissions, expenses paid and aggregate write-ins for deductions	4,102,931,188	3,573,141,090
8.	Dividends paid to policyholders	124,065,917	158,626,104
9.	Federal and foreign income taxes paid (recovered) net of $.....63,897,109 tax on capital gains (losses)	726,619,234	424,287,918
10.	Total (Lines 5 through 9)	34,052,167,239	41,525,243,312
11.	Net cash from operations (Line 4 minus Line 10)	1,792,857,712	1,545,221,694
	CASH FROM INVESTMENTS		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	45,635,446,848	58,752,914,562
	12.2 Stocks	150,370,067	328,215,471
	12.3 Mortgage loans	9,448,638,536	7,254,937,694
	12.4 Real estate	70,503,768	48,304,864
	12.5 Other invested assets	3,983,473,250	3,330,771,362
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	23,647,541	12,460,637
	12.7 Miscellaneous proceeds	0	666,517,925
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	59,312,080,010	70,394,122,515
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	44,531,128,709	51,516,930,137
	13.2 Stocks	140,083,796	45,298,286
	13.3 Mortgage loans	10,869,760,659	10,330,252,234
	13.4 Real estate	344,577,600	65,676,535
	13.5 Other invested assets	3,565,706,298	2,502,437,799
	13.6 Miscellaneous applications	1,020,393,302	847,163,832
	13.7 Total investments acquired (Lines 13.1 to 13.6)	60,471,650,364	65,307,758,823
14.	Net increase (decrease) in contract loans and premium notes	38,943,474	54,226,301
15.	Net cash from investments (Line 12.8 minus Lines 13.7 minus Line 14)	(1,198,513,828)	5,032,137,391
	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	1,736,479,353	(1,720,122,912)
	16.5 Dividends to stockholders	3,064,852,362	3,736,402,009
	16.6 Other cash provided (applied)	2,366,911,065	(1,042,925,157)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	1,038,538,056	(6,499,450,078)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	1,632,881,940	77,909,007
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	7,735,518,224	7,657,609,217
	19.2 End of year (Line 18 plus Line 19.1)	9,368,400,164	7,735,518,224

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

20.0001	Security exchanges	4,920,003,286	2,788,424,047
20.0002	Commercial loan refinancing	1,364,128,526	380,754,592
20.0003	Mortgage loan refinancing	882,829,822	914,963,904
20.0004	Affiliated bond exchanges	738,200,646	1,841,562,448
20.0005	Foreign exchange on deposit-type contracts	516,779,065	610,242,851
20.0006	Transfer from real estate to other invested assets - Equity	257,160,558	518,533,452
20.0007	Transfer from real estate to other invested assets - Accruals	3,137,944	0
20.0008	Subsidiary dividend received in the form of bonds	244,623,687	1,331,685,658
20.0009	To be announced securities	197,997,035	0
20.0010	Non-affiliated reinsurance recapture	197,721,122	0
20.0011	Subsidiary return of capital in the form of bonds	178,763,463	3,076,776,766
20.0012	Ownership interest transfer between other invested assets	126,351,914	0
20.0013	Transfer from other invested assets to real estate - Equity	124,187,508	23,793,232
20.0014	Transfer from other invested assets to real estate - Accruals	2,382,725	0
20.0015	Capitalized interest on bonds	95,578,424	74,690,285
20.0016	Joint venture distribution paid in the form of common stock	41,021,695	13,249,802
20.0017	Common stock exchanges	37,354,089	35,683,263
20.0018	Transfer of foreclosed mortgage loan assets to real estate	31,964,415	28,514,050
20.0019	Transfer from bonds to other invested assets	8,744,544	5,083,852
20.0020	Prior period adjustment - tax amount	8,168,495	10,418,292
20.0021	Deferred gain on sale of real estate	6,686,869	6,686,869
20.0022	Other invested assets adjustment to negative book value	4,746,765	6,914,408
20.0023	Subsidiary return of capital in the form of accrued interest	4,083,658	50,478,206
20.0024	Subsidiary dividend received in the form of accrued interest	2,359,447	28,269,467
20.0025	Reversal of transfer of foreclosed mortgage loan assets to real estate	898,232	0

CASH FLOW

20.0026	Other invested assets sales offset to NII	119,246	5,968,060
20.0027	Transfer of pension/benefit plans to affiliate	0	590,158,907
20.0028	Other invested assets sale offset to contributions	0	242,759,310
20.0029	Subsidiary dividend received in the form of derivative assets and liabilities	0	143,379,445
20.0030	Subsidiary dividend received in the form of miscellaneous liability	0	10,752,722
20.0031	Prior period adjustment	0	102,510,913
20.0032	Transfer of deferred rent liability to affiliate	0	68,144,198
20.0033	Swaps reclassified to RSATs	0	58,595,805
20.0034	Establishment of funding agreement assets	0	28,734,002
20.0035	Exchanges from stocks to bonds	0	1,041,250
20.0036	Fixed assets write-off	0	491,234
20.0037	Exchanges from bonds to stocks	0	105,065
20.0038	Subsidiary return of capital in the form of a derivative asset	0	63,663

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	25,210,419,435	1,654,920,251	6,559,704,474	136,507,279	8,528,018,172	8,331,269,259			
2. Considerations for supplementary contracts with life contingencies	127,102,559	XXX	XXX	90,996,383	36,106,176	XXX	XXX		XXX
3. Net investment income	10,817,114,541	2,977,491,732	477,830,076	981,370,861	5,126,103,268	1,254,310,410		8,194	
4. Amortization of Interest Maintenance Reserve (IMR)	(50,048,909)	5,408,924	(323,511)	(1,226,493)	(51,466,870)	(2,440,959)			
5. Separate Accounts net gain from operations excluding unrealized gains or losses	(143,246,683)		5,086,708	(68,094,052)	(80,239,339)		XXX		
6. Commissions and expense allowances on reinsurance ceded	79,248,699	43,299,584	2,456,237		646	33,492,232	XXX		
7. Reserve adjustments on reinsurance ceded	(1,915,577,729)	(1,745,520,426)	80,487			(170,137,790)	XXX		
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,206,931,960	59,144,162	32,633,675	715,516,592	399,637,531		XXX		
8.2 Charges and fees for deposit-type contracts	6,906	1,677		5,206	23	XXX	XXX		
8.3 Aggregate write-ins for miscellaneous income	397,458,402	51,074,829	38,833,058	198,013,564	93,842,645	15,704,306	0	(10,000)	0
9. Totals (Lines 1 to 8.3)	35,729,409,181	3,045,820,733	7,116,301,204	2,053,089,340	14,052,002,252	9,462,197,458	0	(1,806)	0
10. Death benefits	6,495,854,161	694,186,573	5,801,667,588			XXX	XXX		
11. Matured endowments (excluding guaranteed annual pure endowments)	16,661,793	16,661,793				XXX	XXX		
12. Annuity benefits	5,864,358,991	XXX	XXX	949,042,516	4,915,316,475	XXX	XXX		XXX
13. Disability benefits and benefits under accident and health contracts	6,168,329,440	9,473,034	1,685,141	26,208		6,157,145,057	XXX		
14. Coupons, guaranteed annual pure endowments and similar benefits	0						XXX		
15. Surrender benefits and withdrawals for life contracts	16,365,114,721	625,866,395	254,820,040	4,865,970,553	10,618,457,733	XXX	XXX		
16. Group conversions	(36,238)	(29,412,120)	30,014,315			(638,433)	XXX		
17. Interest and adjustments on contract or deposit-type contract funds	1,784,398,718	44,337,837	42,097,991	160,258,621	1,520,442,539	17,261,730	XXX		
18. Payments on supplementary contracts with life contingencies	191,782,346	67	19,700,551	136,449,627	35,632,101	XXX	XXX		
19. Increase in aggregate reserves for life and accident and health contracts	(1,300,957,736)	370,442,012	(39,199,240)	(1,403,121,934)	(1,057,358,678)	828,280,104	XXX		
20. Totals (Lines 10 to 19)	35,585,506,196	1,731,555,591	6,110,786,386	4,708,625,591	16,032,490,170	7,002,048,458	XXX	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	680,384,579	25,673,933	118,857,089	41,372,511	41,854,819	452,626,227			XXX
22. Commissions and expense allowances on reinsurance assumed	52,153,395	42,708,815	2,140,153	4,787,268		2,517,159	XXX		
23. General insurance expenses and fraternal expenses	3,002,757,225	507,712,755	600,810,711	269,841,159	549,063,943	1,075,328,657			
24. Insurance taxes, licenses and fees, excluding federal income taxes	358,395,877	37,307,686	128,911,522	3,156,368	1,565,899	187,447,984		6,418	
25. Increase in loading on deferred and uncollected premiums	(200,816)	(1,854,116)	1,653,300				XXX		
26. Net transfers to or (from) Separate Accounts net of reinsurance	(8,682,802,427)	(262,662,694)	(406,850,081)	(4,082,698,177)	(3,930,591,475)		XXX		
27. Aggregate write-ins for deductions	265,902,378	569,208,359	(20,323,970)	(292,038,328)	6,148,264	3,020,345	0	(112,292)	0
28. Totals (Lines 20 to 27)	31,262,096,407	2,649,650,329	6,535,985,110	653,046,392	12,700,531,620	8,722,988,830	0	(105,874)	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	4,467,312,774	396,170,404	580,316,094	1,400,042,948	1,351,470,632	739,208,628	0	104,068	0
30. Dividends to policyholders and refunds to members	133,113,044	133,110,173		2,871			XXX		
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	4,334,199,730	263,060,231	580,316,094	1,400,040,077	1,351,470,632	739,208,628	0	104,068	0
32. Federal income taxes incurred (excluding tax on capital gains)	50,828,078	(160,588,129)	81,731,522	205,095,247	(215,769,565)	137,270,572		3,088,431	
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)	4,283,371,652	423,648,360	498,584,572	1,194,944,830	1,567,240,197	601,938,056	0	(2,984,363)	0
34. Policies/certificates in force end of year	40,142,998	3,884,743	59,764	300,747	1,158,172	34,739,572	XXX		

DETAILS OF WRITE-INS

	1	2	3	4	5	6	7	8	9
08.301. Miscellaneous	272,810,887	34,283,788	37,840,263	155,982,025	42,133,980	2,580,831		(10,000)	
08.302. Management and service fee income	91,431,972	1,692,509	992,795	32,442,624	43,202,175	13,101,869			
08.303. Income from cross selling agreements	33,215,543	15,098,532		9,588,915	8,506,490	21,606			
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)	397,458,402	51,074,829	38,833,058	198,013,564	93,842,645	15,704,306	0	(10,000)	0
2701. Interest credited to reinsurers	574,029,977	574,029,977							
2702. Reserves transferred under reinsurance agreements	(298,028,755)	(5,682,546)	21,105	(292,345,252)	(13,289)	(8,773)			
2703. Increase in other reserves	(13,831,681)	(1,522,761)	(20,365,669)		6,282,408	1,886,633		(112,292)	
2798. Summary of remaining write-ins for Line 27 from overflow page	3,732,837	2,383,689	20,594	306,924	(120,855)	1,142,485	0	0	0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	265,902,378	569,208,359	(20,323,970)	(292,038,328)	6,148,264	3,020,345	0	(112,292)	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)	1,654,920,251	30,325,835	741,478,881	549,839,798		173,928,330	(14,373,560)		173,720,967			
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	2,977,491,732	69,874,948	2,317,252,278	44,203,509		402,188,346	74,777,957		29,660,813		39,533,881	
4. Amortization of Interest Maintenance Reserve (IMR)	5,408,924	1,190,377	988,273	276,050		1,228,036	(23,550)		(5,699)		1,755,437	
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0											
6. Commissions and expense allowances on reinsurance ceded	43,299,584	6,041,171	170,352,448	(178,177,424)		1,288,510	1,588,787		118		42,205,974	
7. Reserve adjustments on reinsurance ceded	(1,745,520,426)	(118,896,412)	(1,617,956,734)	(8,667,280)								
8. Miscellaneous Income:												
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	59,144,162								59,144,162			
8.2 Charges and fees for deposit-type contracts	1,677	27	1,423			227						
8.3 Aggregate write-ins for miscellaneous income	51,074,828	(14,673)	18,171,516	1,390,066	0	9,664,199	4,177,433	0	17,654,800	0	31,487	0
9. Totals (Lines 1 to 8.3)	3,045,820,732	(11,478,727)	1,630,288,085	408,864,719	0	588,297,648	66,147,067	0	280,175,161	0	83,526,779	0
10. Death benefits	694,186,573	10,007,484	336,635,434	80,547,823		153,572,631	34,844,843		78,578,358			
11. Matured endowments (excluding guaranteed annual pure endowments)	16,661,793	753,867	14,417,641	(4,550)		1,273,588			221,247			
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	9,473,034		4,642,058	3,647,304		970,478	84,345		128,849			
14. Coupons, guaranteed annual pure endowments and similar benefits	0											
15. Surrender benefits and withdrawals for life contracts	625,866,395	953,451	199,587,616	(2,926,087)		89,899,839	5,573,777		332,777,799			
16. Group conversions	(29,412,120)		(29,101,268)			(310,852)						
17. Interest and adjustments on contract or deposit-type contract funds	44,337,837	3,045,784	29,220,278	9,193,295		1,744,949	224,001		909,530			
18. Payments on supplementary contracts with life contingencies	67	67										
19. Increase in aggregate reserves for life and accident and health contracts	370,442,012	(87,395,850)	(79,395,513)	422,050,398		112,656,578	34,002,811		(31,476,412)			
20. Totals (Lines 10 to 19)	1,731,555,591	(72,635,197)	476,006,246	512,508,183	0	359,807,211	74,729,777	0	381,139,371	0	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	25,673,933		13,502,072	2,186,588		4,482,051	508,746		4,541,191		453,285	XXX
22. Commissions and expense allowances on reinsurance assumed	42,708,815		392,066						110,775		42,205,974	
23. General insurance expenses	507,712,755	4,782,430	164,403,993	17,487,227		23,298,733	5,677,549		35,473,811		256,589,012	
24. Insurance taxes, licenses and fees, excluding federal income taxes	37,307,686	227,545	27,586,358	4,750,193		4,244,855	1,479,004		6,079,586		(7,059,855)	
25. Increase in loading on deferred and uncollected premiums	(1,854,117)		(2,657,867)	803,750								
26. Net transfers to or (from) Separate Accounts net of reinsurance	(262,662,694)								(262,662,694)			
27. Aggregate write-ins for deductions	569,208,360	15,029,611	520,347,747	24,366,204	0	7,988,368	6,840,015	0	(5,363,585)	0	0	0
28. Totals (Lines 20 to 27)	2,649,650,329	(52,595,611)	1,199,580,615	562,102,145	0	399,821,218	89,235,091	0	159,318,455	0	292,188,416	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	396,170,403	41,116,884	430,707,470	(153,237,426)	0	188,476,430	(23,088,024)	0	120,856,706	0	(208,661,637)	0
30. Dividends to policyholders and refunds to members	133,110,173	14,233,035	118,839,995	37,143								
31. et gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 3	263,060,230	26,883,849	311,867,475	(153,274,569)	0	188,476,430	(23,088,024)	0	120,856,706	0	(208,661,637)	0
32. Federal income taxes incurred (excluding tax on capital gains)	(160,588,129)	15,605,569	65,700,459	(21,149,682)		31,720,793	(4,627,857)		22,047,985		(269,885,396)	
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)	423,648,359	11,278,280	246,167,016	(132,124,887)	0	156,755,637	(18,460,167)	0	98,808,721	0	61,223,759	0
34. Policies/certificates in force end of year	3,884,743	435,371	2,851,351	220,654	-	140,077	29,597		207,693			

DETAILS OF WRITE-INS

	1	2	3	4	5	6	7	8	9	10	11	12
08.301. Miscellaneous	34,283,788	(14,673)	11,143,590	1,269,028		4,467,246	3,626,979		13,760,131		31,487	
08.302. Management and service fee income	1,692,509					675,649			1,016,860			
08.303. Income from cross selling agreements	15,098,531		7,027,926	121,038		4,521,304	550,454		2,877,809			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	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)	51,074,828	(14,673)	18,171,516	1,390,066	0	9,664,199	4,177,433	0	17,654,800	0	31,487	0
2701. Interest credited to reinsurers	574,029,978	15,029,611	518,291,657	24,365,854		9,503,069	6,839,787					
2702. Reserves transferred under reinsurance agreements	(5,682,546)		(316,328)						(5,366,218)			
2703. Increase in other reserves	(1,522,761)					(1,522,761)						
2798. Summary of remaining write-ins for Line 27 from overflow page	2,383,689	0	2,372,418	350	0	8,060	228	0	2,633	0	0	0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	569,208,360	15,029,611	520,347,747	24,366,204	0	7,988,368	6,840,015	0	(5,363,585)	0	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)	6,559,704,474	2,234,291	5,586,715,748	58,918,295	410,962,857	500,866,072	7,211		
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	477,830,076	263,514	253,154,785	14,193,124	139,928,612	27,334,153		42,955,888	
4. Amortization of Interest Maintenance Reserve (IMR)	(323,511)	(36)	(574,137)	(95)	(25,595)	(18,327)		294,679	
5. Separate Accounts net gain from operations excluding unrealized gains or losses	5,086,708				5,086,708				
6. Commissions and expense allowances on reinsurance ceded	2,456,237		2,456,237						
7. Reserve adjustments on reinsurance ceded	80,487		80,487						
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	32,633,675		2,406,861	23,060,833	606,438	6,559,543			
8.2 Charges and fees for deposit-type contracts	0								
8.3 Aggregate write-ins for miscellaneous income	38,833,058	1,463,043	36,115,127	1,042,622	(790,706)	1,002,972	0	0	0
9. Totals (Lines 1 to 8.3)	7,116,301,204	3,960,812	5,880,355,108	97,214,779	555,768,314	535,744,413	7,211	43,250,567	0
10. Death benefits	5,801,667,588	210,326	4,916,308,874	159,470,906	395,530,133	330,147,349			
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	1,685,141		1,685,141						
14. Coupons, guaranteed annual pure endowments and similar benefits	0								
15. Surrender benefits and withdrawals for life contracts	254,820,040	88,118		52,698,922	46,809,577	155,223,423			
16. Group conversions	30,014,315		26,501,439		3,512,876				
17. Interest and adjustments on contract or deposit-type contract funds	42,097,991		27,677,816	4,706,747	2,289,815	114,705		7,308,908	
18. Payments on supplementary contracts with life contingencies	19,700,551		19,700,551						
19. Increase in aggregate reserves for life and accident and health contracts	(39,199,240)	1,080,813	(44,196,131)	(1,309,483)	(21,036,289)	26,261,054	796		
20. Totals (Lines 10 to 19)	6,110,786,386	1,379,257	4,947,677,690	215,567,092	427,106,112	511,746,531	796	7,308,908	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	118,857,089	1,521,757	103,518,393	3,531,924	2,400,332	7,871,616		13,067	XXX
22. Commissions and expense allowances on reinsurance assumed	2,140,153	707,718	1,432,435						
23. General insurance expenses	600,810,711	2,080,128	473,293,721	30,100,602	39,934,496	33,012,506		22,389,258	
24. Insurance taxes, licenses and fees, excluding federal income taxes	128,911,522	148,675	104,473,316	1,571,625	13,742,602	10,966,376		(1,991,072)	
25. Increase in loading on deferred and uncollected premiums	1,653,300		1,653,920		(620)				
26. Net transfers to or (from) Separate Accounts net of reinsurance	(406,850,081)		(161,751,852)	(167,998,087)	3,493,991	(80,594,133)			
27. Aggregate write-ins for deductions	(20,323,970)	47	(10,981,201)	1,066	(9,345,246)	1,364	0	0	0
28. Totals (Lines 20 to 27)	6,535,985,110	5,837,582	5,459,316,422	82,774,222	477,331,667	483,004,260	796	27,720,161	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	580,316,094	(1,876,770)	421,038,686	14,440,557	78,436,647	52,740,153	6,415	15,530,406	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)	580,316,094	(1,876,770)	421,038,686	14,440,557	78,436,647	52,740,153	6,415	15,530,406	0
32. Federal income taxes incurred (excluding tax on capital gains)	81,731,522	(396,037)	92,160,765	(649,579)	14,077,185	11,325,388	1,347	(34,787,547)	
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)	498,584,572	(1,480,733)	328,877,921	15,090,136	64,359,462	41,414,765	5,068	50,317,953	0
34. Policies/certificates in force end of year	59,764	10,016	46,657	74	639	2,378			

DETAILS OF WRITE-INS

	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
08.301. Miscellaneous	37,840,263	1,463,043	36,115,127	724,619	(941,186)	478,661			
08.302. Management and service fee income	992,795			318,003	150,480	524,311			
08.303. Income from cross selling agreements	0								
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)	38,833,058	1,463,043	36,115,127	1,042,622	(790,706)	1,002,972	0	0	0
2701. Interest credited to reinsurers	0								
2702. Reserves transferred under reinsurance agreements	21,105		21,105						
2703. Increase in other reserves	(20,365,669)		(11,018,800)		(9,346,869)				
2798. Summary of remaining write-ins for Line 27 from overflow page	20,594	47	16,494	1,066	1,623	1,364	0	0	0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	(20,323,970)	47	(10,981,201)	1,066	(9,345,246)	1,364	0	0	0

(a) Includes the following amounts for FEGLI/SGLI: Line 1.....3,056,514,116 Line 10.....3,043,606,101 Line 16.....180,555 Line 23.....22,564,813 Line 24.....198,193.

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

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

(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)

		Deferred					
	1	2	3	4	5	6	7
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1. Premiums for individual annuity contracts	136,507,279	4,884,622		131,522,057		100,600	
2. Considerations for supplementary contracts with life contingencies	90,996,383	XXX	XXX	XXX	XXX	90,996,383	XXX
3. Net investment income	981,370,861	124,292,991		417,134,914		182,558,834	257,384,122
4. Amortization of Interest Maintenance Reserve (IMR)	(1,226,493)	(392,671)		(423,055)		(127,659)	(283,108)
5. Separate Accounts net gain from operations excluding unrealized gains or losses	(68,094,052)			(68,094,052)			
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	715,516,592			715,459,799		56,793	
8.2 Charges and fees for deposit-type contracts	5,206			152			5,054
8.3 Aggregate write-ins for miscellaneous income	198,013,564	720,524	0	226,496,993	0	12,208	(29,216,161)
9. Totals (Lines 1 to 8.3)	2,053,089,340	129,505,466	0	1,422,096,808	0	273,597,159	227,889,907
10. Death benefits	0						
11. Matured endowments (excluding guaranteed annual pure endowments)	0						
12. Annuity benefits	949,042,516	192,554,007		622,510,134		133,978,375	
13. Disability benefits and benefits under accident and health contracts	26,208	26,208					
14. Coupons, guaranteed annual pure endowments and similar benefits	0						
15. Surrender benefits and withdrawals for life contracts	4,865,970,553	306,136,946		4,559,252,200		581,407	
16. Group conversions	0						
17. Interest and adjustments on contract or deposit-type contract funds	160,258,621	376,556		683,552		(326,879)	159,525,392
18. Payments on supplementary contracts with life contingencies	136,449,627					136,449,627	
19. Increase in aggregate reserves for life and accident and health contracts	(1,403,121,934)	(425,841,039)		(896,651,126)		(80,575,905)	(53,864)
20. Totals (Lines 10 to 19)	4,708,625,591	73,252,678	0	4,285,794,760	0	190,106,625	159,471,528
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	41,372,511	318,900		40,159,183		610,681	283,747
22. Commissions and expense allowances on reinsurance assumed	4,787,268	40,240		4,747,028			
23. General insurance expenses	269,841,159	11,881,040		155,041,926		5,138,275	97,779,918
24. Insurance taxes, licenses and fees, excluding federal income taxes	3,156,368	(370,309)		5,102,430		536,817	(2,112,570)
25. Increase in loading on deferred and uncollected premiums	0						
26. Net transfers to or (from) Separate Accounts net of reinsurance	(4,082,698,177)	1,146,435		(4,083,214,364)		(661,974)	31,726
27. Aggregate write-ins for deductions	(292,038,328)	(9,491,060)	0	(275,879,714)	0	(7,030,712)	363,157
28. Totals (Lines 20 to 27)	653,046,392	76,777,925	0	131,751,250	0	188,699,712	255,817,506
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,400,042,948	52,727,541	0	1,290,345,559	0	84,897,447	(27,927,599)
30. Dividends to policyholders and refunds to members	2,871	2,871					
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,400,040,077	52,724,670	0	1,290,345,559	0	84,897,447	(27,927,599)
32. Federal income taxes incurred (excluding tax on capital gains)	205,095,247	11,489,795		250,254,974		28,505,564	(85,155,086)
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)	1,194,944,830	41,234,875	0	1,040,090,585	0	56,391,883	57,227,487
34. Policies/certificates in force end of year	300,747	86,752		143,292		12,971	57,732

DETAILS OF WRITE-INS

	1	2	3	4	5	6	7
08.301. Miscellaneous	155,982,025	720,524		184,473,880		12,208	(29,224,586)
08.302. Management and service fee income	32,442,624			32,442,624			
08.303. Income from cross selling agreements	9,588,915			9,580,489			8,425
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	198,013,564	720,524	0	226,496,993	0	12,208	(29,216,161)
2701. Interest credited to reinsurers	0						
2702. Reserves transferred under reinsurance agreements	(292,345,252)	(9,738,796)		(275,910,727)		(7,032,355)	336,625
2703. Increase in other reserves	0						
2798. Summary of remaining write-ins for Line 27 from overflow page	306,924	247,736	0	31,013	0	1,643	26,532
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	(292,038,328)	(9,491,060)	0	(275,879,714)	0	(7,030,712)	363,157

(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 affec

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

		Deferred					
	1	2	3	4	5	6	7
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other
1. Premiums for group annuity contracts	8,528,018,172	3,408,418,190		345,537,453		408,438,466	4,365,624,063
2. Considerations for supplementary contracts with life contingencies	36,106,176	XXX	XXX	XXX	XXX	36,106,176	XXX
3. Net investment income	5,126,103,268	864,598,964		228,958,952		1,354,716,440	2,677,828,912
4. Amortization of Interest Maintenance Reserve (IMR)	(51,466,870)	(98,735)		(201,527)		98,069	(51,264,677)
5. Separate Accounts net gain from operations excluding unrealized gains or losses	(80,239,339)	(80,239,339)					
6. Commissions and expense allowances on reinsurance ceded	646					646	
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	399,637,531	186,701,792		91,865,179		1,165,644	119,904,916
8.2 Charges and fees for deposit-type contracts	23			23			
8.3 Aggregate write-ins for miscellaneous income	93,842,645	18,972,120	0	24,744,941	0	3,159,263	46,966,321
9. Totals (Lines 1 to 8.3)	14,052,002,252	4,398,352,992	0	690,905,021	0	1,803,684,704	7,159,059,535
10. Death benefits	0						
11. Matured endowments (excluding guaranteed annual pure endowments)	0						
12. Annuity benefits	4,915,316,475	3,012,535,449		58,296,446		1,620,886,184	223,598,396
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	10,618,457,733	2,205,185,122		1,062,383,572		373,396,665	6,977,492,374
16. Group conversions	0						
17. Interest and adjustments on contract or deposit-type contract funds	1,520,442,539	1,000,966		10,335		160,081	1,519,271,157
18. Payments on supplementary contracts with life contingencies	35,632,101	1,845				35,630,256	
19. Increase in aggregate reserves for life and accident and health contracts	(1,057,358,678)	(426,560,109)		(126,950,034)		(504,327,505)	478,970
20. Totals (Lines 10 to 19)	16,032,490,170	4,792,163,273	0	993,740,319	0	1,525,745,681	8,720,840,897
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	41,854,819	634,544		14,821,923		1,557,281	24,841,071
22. Commissions and expense allowances on reinsurance assumed	0						
23. General insurance expenses	549,063,943	80,352,972		55,132,271		25,733,003	387,845,697
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,565,899	10,028,143		2,417,929		1,224,907	(12,105,080)
25. Increase in loading on deferred and uncollected premiums	0						
26. Net transfers to or (from) Separate Accounts net of reinsurance	(3,930,591,475)	(446,151,852)		(614,589,321)		(14,445,265)	(2,855,405,037)
27. Aggregate write-ins for deductions	6,148,264	6,222,317	0	(150,358)	0	74,192	2,112
28. Totals (Lines 20 to 27)	12,700,531,620	4,443,249,397	0	451,372,763	0	1,539,889,799	6,266,019,660
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,351,470,632	(44,896,405)	0	239,532,258	0	263,794,905	893,039,875
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)	1,351,470,632	(44,896,405)	0	239,532,258	0	263,794,905	893,039,875
32. Federal income taxes incurred (excluding tax on capital gains)	(215,769,565)	(50,541,466)		42,849,663		14,602,110	(222,679,872)
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)	1,567,240,197	5,645,061	0	196,682,595	0	249,192,795	1,115,719,747
34. Policies/certificates in force end of year	1,158,172	540,682		142,566		131,303	343,621

DETAILS OF WRITE-INS

	1	2	3	4	5	6	7
08.301. Miscellaneous	42,133,980	15,197,247		19,585,166		2,655,134	4,696,433
08.302. Management and service fee income	43,202,175	381,433		46,725		504,129	42,269,888
08.303. Income from cross selling agreements	8,506,490	3,393,440		5,113,050			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	93,842,645	18,972,120	0	24,744,941	0	3,159,263	46,966,321
2701. Interest credited to reinsurers	0						
2702. Reserves transferred under reinsurance agreements	(13,289)	(13,289)					
2703. Increase in other reserves	6,282,408	6,209,739				72,669	
2798. Summary of remaining write-ins for Line 27 from overflow page	(120,855)	25,867	0	(150,358)	0	1,523	2,112
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	6,148,264	6,222,317	0	(150,358)	0	74,192	2,112

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

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

	1	Comprehensive		4	5	6	7	8	9	10	11	12	13
		2	3										
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1. Premiums for accident and health contracts	8,331,269,259				186,677,343	4,268,621,466					2,212,324,595	744,220,018	919,425,837
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	1,254,310,410				901,540	3,039,767					383,439,813	799,326,868	67,602,422
4. Amortization of Interest Maintenance Reserve (IMR)	(2,440,959)				(850)	(5,225)					680,710	(3,883,486)	767,892
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0												
6. Commissions and expense allowances on reinsurance ceded	33,492,232										33,199,327		292,905
7. Reserve adjustments on reinsurance ceded	(170,137,790)										(170,137,790)		
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	XXX
8.3 Aggregate write-ins for miscellaneous income	15,704,307	0	0	0	21,012	14,857,803	0	0	0	0	984,266	23,976	(182,750)
9. Totals (Lines 1 to 8.3)	9,462,197,459	0	0	0	187,599,045	4,286,513,811	0	0	0	0	2,460,490,921	1,539,687,376	987,906,306
10. Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	6,157,145,057				133,427,384	3,514,887,740					1,551,541,930	577,557,368	379,730,635
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	XXX
16. Group conversions	(638,433)					(87,284)					(1,275,440)		724,291
17. Interest and adjustments on contract or deposit-type contract funds	17,261,730										665,383	13,746,368	2,849,979
18. Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19. Increase in aggregate reserves for life and accident and health contracts	828,280,104					5,736,740					(20,760,141)	827,514,435	15,789,070
20. Totals (Lines 10 to 19)	7,002,048,458	0	0	0	133,427,384	3,520,537,196	0	0	0	0	1,530,171,732	1,418,818,171	399,093,975
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	452,626,227				15,701,908	156,820,806					120,498,731	18,140,894	141,463,888
22. Commissions and expense allowances on reinsurance assumed	2,517,159										2,332,150		185,009
23. General insurance expenses	1,075,328,657				35,701,986	344,911,721					381,389,515	102,468,248	210,857,187
24. Insurance taxes, licenses and fees, excluding federal income taxes	187,447,984				5,001,472	83,391,661					62,101,489	17,876,491	19,076,871
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	3,020,345	0	0	0	3,230	(80,585)	0	0	0	0	613,540	2,468,071	16,089
28. Totals (Lines 20 to 27)	8,722,988,830	0	0	0	189,835,980	4,105,580,799	0	0	0	0	2,097,107,157	1,559,771,875	770,693,019
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	739,208,628	0	0	0	(2,236,935)	180,933,012	0	0	0	0	363,383,764	(20,084,499)	217,213,287
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)	739,208,628	0	0	0	(2,236,935)	180,933,012	0	0	0	0	363,383,764	(20,084,499)	217,213,287
32. Federal income taxes incurred (excluding tax on capital gains)	137,270,572				(502,625)	38,436,693					125,722,823	37,128,341	(63,514,660)
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)	601,938,056	0	0	0	(1,734,310)	142,496,319	0	0	0	0	237,660,941	(57,212,840)	280,727,947
34. Policies/certificates in force end of year	34,739,572				1,891,520	7,956,436					7,874,531	463,981	16,553,104

DETAILS OF WRITE-INS

	1	2	3	4	5	6	7	8	9	10	11	12	13
08.301. Miscellaneous	2,580,831				21,012	1,776,710					941,883	23,976	(182,750)
08.302. Management and service fee income	13,101,869					13,080,519					21,350		
08.303. Income from cross selling agreements	21,606					574					21,033		
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	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)	15,704,307	0	0	0	21,012	14,857,803	0	0	0	0	984,266	23,976	(182,750)
2701. Interest credited to reinsurers	0												
2702. Reserves transferred under reinsurance agreements	(8,773)										(8,773)		
2703. Increase in other reserves	1,886,633					(102,543)					609,754	1,384,708	(5,286)
2798. Summary of remaining write-ins for Line 27 from overflow page	1,142,485	0	0	0	3,230	21,958	0	0	0	0	12,559	1,083,363	21,375
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	3,020,345	0	0	0	3,230	(80,585)	0	0	0	0	613,540	2,468,071	16,089

(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 : Medicare Supplement information has been included within Other Health.

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	41,552,642,268	872,385,929	32,996,854,786	637,911,698		4,645,645,581	1,703,962,196		695,882,078			
2. Tabular net premiums or considerations	1,936,617,820		1,432,744,657	85,109,928		181,230,918	60,923,510		176,608,807			
3. Present value of disability claims incurred	27,030,228		10,612,244	13,586,012		2,215,145			616,827			
4. Tabular interest	1,739,590,250	30,495,712	1,401,837,002	27,578,798		185,133,944	68,115,682		26,429,112			
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)	368,080,615		185,723	394,850,436		(15,925,518)	(8,078,445)		(2,951,581)			
8. Totals (Lines 1 to 7)	45,623,961,181	902,881,641	35,842,234,412	1,159,036,872	0	4,998,300,070	1,824,922,943	0	896,585,243	0	0	0
9. Tabular cost	1,322,205,950	25,818,253	948,043,294	35,138,006		81,768,413	22,215,812		209,222,172			
10. Reserves released by death	1,085,984,881	79,650,721	893,843,404	4,512,122		55,900,464	41,712,884		10,365,286			
11. Reserves released by other terminations (net)	1,341,590,750	12,422,588	1,054,828,075	55,615,917		100,118,379	22,077,983		96,527,808			
12. Annuity, supplementary contract, and disability payments involving life contingencies	20,510,033		15,517,631	3,808,730		970,478	84,345		128,849			
13. Net transfers to or (from) Separate Accounts	(84,064,537)								(84,064,537)			
14. Total deductions (Lines 9 to 13)	3,686,227,077	117,891,562	2,912,232,404	99,074,775	0	238,757,734	86,091,024	0	232,179,578	0	0	0
15. Reserve December 31, current year	41,937,734,104	784,990,079	32,930,002,008	1,059,962,097	0	4,759,542,336	1,738,831,919	0	664,405,665	0	0	0
Cash Surrender Value and Policy Loans												
16. CSA ending balance December 31, current year	48,190,383,097	1,085,649,055	42,997,916,552	3,181,973		2,497,299,950	1,187,107,722		419,227,845			
17. Amount available for policy loans based upon Line 16 CSV	48,129,934,666	1,083,682,315	42,997,916,552	3,181,973		2,461,556,373	1,169,444,495		414,152,958			

(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	2	3	4	5	6	7	8	9
	Total	Whole Life	Term Life	Variable Life	Universal Life	Variable Universal Life	Credit Life (b)	Other Group Life	YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1. Reserve December 31, prior year	6,272,078,879	1,243,632	2,760,115,105	382,394,517	2,576,023,975	552,298,840	2,810		
2. Tabular net premiums or considerations	2,948,383,132	2,077,891	2,284,411,861	44,860,551	366,858,429	250,167,189	7,211		
3. Present value of disability claims incurred	9,098,191		(339,079)			9,437,270			
4. Tabular interest	235,783,016	53,521	93,830,582	14,309,215	105,473,218	22,116,480	-		
5. Tabular less actual reserve released	0						-		
6. Increase in reserve on account of change in valuation basis	0								
7. Other increases (net)	17,330,046		(22,668,681)	19,334,612	20,664,115				
8. Totals (Lines 1 to 7)	9,482,673,264	3,375,044	5,115,349,788	460,898,895	3,069,019,737	834,019,779	10,021	0	0
9. Tabular cost	3,294,251,832	1,050,599	2,559,497,544	76,537,388	443,295,547	213,864,339	6,415		
10. Reserves released by death	119,762,146			91,533,546	23,667,066	4,561,534			
11. Reserves released by other terminations (net)	142,835,813			52,699,173	46,809,577	43,327,063			
12. Annuity, supplementary contract, and disability payments involving life contingencies	1,685,141		1,685,141						
13. Net transfers to or (from) Separate Accounts	(308,741,289)		(161,751,854)	(140,956,246)	259,862	(6,293,051)			
14. Total deductions (Lines 9 to 13)	3,249,793,643	1,050,599	2,399,430,831	79,813,861	514,032,052	255,459,885	6,415	0	0
15. Reserve December 31, current year	6,232,879,621	2,324,445	2,715,918,957	381,085,034	2,554,987,685	578,559,894	3,606	0	0
Cash Surrender Value and Policy Loans									
16. CSA ending balance December 31, current year	2,961,306,142	761,695		65,777,193	2,467,609,329	427,157,925			
17. Amount available for policy loans based upon Line 16 CSV	2,908,023,293	685,526		197,086,192	2,316,795,713	393,455,862			

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

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

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

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1. Reserve December 31, prior year	13,844,225,216	3,905,736,341		7,503,600,655		2,433,478,767	1,409,453
2. Tabular net premiums or considerations	235,858,323	5,863,340		139,508,681		90,486,302	-
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	405,788,096	2,305,472		278,757,223		124,659,502	65,899
5. Tabular less actual reserve released	(3,857,552,337)	(186,504,506)		(3,639,117,623)		(31,810,445)	(119,763)
6. Increase in reserve on account of change in valuation basis	0						
7. Other increases (net)	(533,781,536)	(64,998,806)		(468,782,730)			
8. Totals (Lines 1 to 7)	10,094,537,762	3,662,401,841	0	3,813,966,206	0	2,616,814,126	1,355,589
9. Tabular cost	0						
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	4,884,689,682			4,884,108,275		581,407	
12. Annuity, supplementary contract, and disability payments involving life contingencies	1,093,717,166	182,506,539		647,638,200		263,572,427	
13. Net transfers to or (from) Separate Accounts	(8,324,972,368)			(8,324,729,797)		(242,571)	
14. Total deductions (Lines 9 to 13)	(2,346,565,520)	182,506,539	0	(2,792,983,322)	0	263,911,263	0
15. Reserve December 31, current year	12,441,103,282	3,479,895,302	0	6,606,949,528	0	2,352,902,863	1,355,589
Cash Surrender Value and Policy Loans							
16. CSV ending balance, December 31, current year	9,864,668,811	3,469,350,563		6,278,764,886		62,416,255	54,137,107
17. Amount available for policy loans based upon Line 16 CSV	2,685,414,783	140,068,075		2,545,346,708			

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

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

(N/A Fraternal)

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1. Reserve December 31, prior year	44,846,127,191	18,071,862,584		3,672,968,725		23,098,976,770	2,319,112
2. Tabular net premiums or considerations	8,526,416,820	2,063,443,021		427,826,073		6,034,332,186	815,540
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	2,049,546,538	840,073,077		105,228,928		1,104,012,857	231,676
5. Tabular less actual reserve released	(67,929,989)	(95,821,652)		83,896,120		(55,594,534)	(409,923)
6. Increase in reserve on account of change in valuation basis	0						
7. Other increases (net)	39,936,011	111,809,275		(71,873,264)			
8. Totals (Lines 1 to 7)	55,394,096,571	20,991,366,305	0	4,218,046,582	0	30,181,727,279	2,956,405
9. Tabular cost	0						
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	10,618,301,732	2,039,749,107		1,227,814,491		7,182,514,157	168,223,977
12. Annuity, supplementary contract, and disability payments involving life contingencies	4,927,291,661	1,965,056,918		58,296,446		2,686,568,051	217,370,246
13. Net transfers to or (from) Separate Accounts	(3,940,265,336)	(658,742,196)		(614,083,045)		(2,282,004,194)	(385,435,901)
14. Total deductions (Lines 9 to 13)	11,605,328,057	3,346,063,829	0	672,027,892	0	7,587,078,014	158,322
15. Reserve December 31, current year	43,788,768,514	17,645,302,476	0	3,546,018,690	0	22,594,649,265	2,798,083
Cash Surrender Value and Policy Loans							
16. CSV ending balance, December 31, current year	6,873,357,672	3,087,407,038		3,412,617,809			373,332,825
17. Amount available for policy loans based upon Line 16 CSV	4,135,771,466	929,997,382		3,205,774,084			

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

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. government bonds	(a) 607,355,432	608,519,324
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 5,760,563,711	5,722,619,644
1.3	Bonds of affiliates	(a) 51,830,882	51,811,318
2.1	Preferred stocks (unaffiliated)	(b) 21,713,554	20,619,505
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	66,849,689	66,848,099
2.21	Common stocks of affiliates	434,500,000	434,500,000
3.	Mortgage loans	(c) 2,746,656,354	2,760,116,256
4.	Real estate	(d) 245,847,178	242,209,189
5.	Contract loans	308,454,533	306,723,361
6.	Cash, cash equivalents and short-term investments	(e) 181,853,078	180,778,637
7.	Derivative instruments	(f) 540,732,584	703,316,787
8.	Other invested assets	741,074,960	738,569,441
9.	Aggregate write-ins for investment income	0	0
10.	Total gross investment income	11,707,431,955	11,836,631,562
11.	Investment expenses		(g) 849,239,299
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 26,829,402
13.	Interest expense		(h) 83,331,770
14.	Depreciation on real estate and other invested assets		(i) 58,259,488
15.	Aggregate write-ins for deductions from investment income		1,857,062
16.	Total deductions (Lines 11 through 15)		1,019,517,021
17.	Net investment income (Line 10 minus Line 16)		10,817,114,541

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.	Investment agreement expenses		949,780
1502.	Miscellaneous investment expenses		907,282
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)		1,857,062

(a) Includes $.....722,669,823 accrual of discount less $.....225,959,091 amortization of premium and less $.....146,586,057 paid for accrued interest on purchases.
(b) Includes $.....50 accrual of discount less $.....7,182 amortization of premium and less $.....625 paid for accrued dividends on purchases.
(c) Includes $.....125,765,883 accrual of discount less $.....31,152,323 amortization of premium and less $.....4,073,065 paid for accrued interest on purchases.
(d) Includes $.....21,258,038 for company's occupancy of its own buildings; and excludes $.....1,142,510 interest on encumbrances.
(e) Includes $.....125,561,382 accrual of discount less $.....1,600,480 amortization of premium and less $.....1,706,510 paid for accrued interest on purchases.
(f) Includes $.....33,299,832 accrual of discount less $.....104,098,928 amortization of premium.
(g) Includes $.....606,549 investment expenses and $.....412,699 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
(h) Includes $.....83,331,770 interest on surplus notes and $..........0 interest on capital notes.
(i) Includes $.....58,259,488 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	63,755,108		63,755,108		
1.1	Bonds exempt from U.S. tax			0		
1.2	Other bonds (unaffiliated)	(8,927,770)	(178,241,193)	(187,168,963)	(15,828,262)	343,771,142
1.3	Bonds of affiliates		(11,799,354)	(11,799,354)		29,038,762
2.1	Preferred stocks (unaffiliated)	1,798,198		1,798,198	1	
2.11	Preferred stocks of affiliates			0		
2.2	Common stocks (unaffiliated)	2,071,066	(17,980,627)	(15,909,561)	20,951,215	(28)
2.21	Common stocks of affiliates	907,581	(260,000,000)	(259,092,419)	107,581,933	
3.	Mortgage loans	7,835,192	(203,068,650)	(195,233,458)		280,716,016
4.	Real estate	8,614,919		8,614,919		
5.	Contract loans			0		
6.	Cash, cash equivalents and short-term investments	3,254,627	17,915,707	21,170,334	(15,197)	(12,597,087)
7.	Derivative instruments	(523,291,803)	(18,847,846)	(542,139,649)	(351,380,985)	(145,978,874)
8.	Other invested assets	352,249,795	(31,145,548)	321,104,247	69,001,501	(47,161,423)
9.	Aggregate write-ins for capital gains (losses)	(204,383)	350,061,207	349,856,824	1,115,211	(518,901,138)
10.	Total capital gains (losses)	(91,937,470)	(353,106,304)	(445,043,774)	(168,574,583)	(71,112,630)

DETAILS OF WRITE-INS

0901.	Foreign exchange gain/loss on guaranteed investments contracts		369,145,497	369,145,497		(518,697,511)
0902.	Gain/loss on initial exchange		(19,217,179)	(19,217,179)		
0903.	Foreign exchange spot gain/loss		(7,216,216)	(7,216,216)		
0998.	Summary of remaining write-ins for Line 9 from overflow page	(204,383)	7,349,105	7,144,722	1,115,211	(203,627)
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)	(204,383)	350,061,207	349,856,824	1,115,211	(518,901,138)

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

	1	Insurance									11	12
		2	Ordinary		5	Group		Accident and Health				
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group & Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
FIRST YEAR (other than single)												
1. Uncollected	(112,899)		(36,225)							(76,674)		
2. Deferred and accrued	1,609,125		1,609,125									
3. Deferred, accrued and uncollected:												
3.1 Direct	1,600,100		1,600,100									
3.2 Reinsurance assumed	0											
3.3 Reinsurance ceded	103,874		27,200							76,674		
3.4 Net (Line 1 + Line 2)	1,496,226	0	1,572,900	0	0	0	0	0	0	(76,674)	0	0
4. Advance	0											
5. Line 3.4 - Line 4	1,496,226	0	1,572,900	0	0	0	0	0	0	(76,674)	0	0
6. Collected during year:												
6.1 Direct	4,897,223,612		7,765,757	10,196,206		30,292,228	4,848,967,966			1,455		
6.2 Reinsurance assumed	0											
6.3 Reinsurance ceded	820,290		521,896							298,394		
6.4 Net	4,896,403,322	0	7,243,861	10,196,206	0	30,292,228	4,848,967,966	0	0	(296,939)	0	0
7. Line 5 + Line 6.4	4,897,899,548	0	8,816,761	10,196,206	0	30,292,228	4,848,967,966	0	0	(373,613)	0	0
8. Prior year (uncollected + deferred and accrued - advance)	1,997,728		2,044,975							(47,247)		
9. First year premiums and considerations:												
9.1 Direct	4,896,941,084		7,483,229	10,196,206		30,292,228	4,848,967,966			1,455		
9.2 Reinsurance assumed	0											
9.3 Reinsurance ceded	1,039,264		711,443							327,821		
9.4 Net (Line 7 - Line 8)	4,895,901,820	0	6,771,786	10,196,206	0	30,292,228	4,848,967,966	0	0	(326,366)	0	0
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	3,859,103,000	(3,109,184)	883,015,802	374,890			2,978,821,492					
10.2 Reinsurance assumed	0											
10.3 Reinsurance ceded	0											
10.4 Net	3,859,103,000	(3,109,184)	883,015,802	374,890	0	0	2,978,821,492	0	0	0	0	0
RENEWAL												
11. Uncollected	733,160,758	4,842,412	4,442,477	8,122,897		362,468,824	(12,006,860)	372,935,356		(7,644,348)		
12. Deferred and accrued	278,168,481		278,132,799			14,914		20,768				
13. Deferred, accrued and uncollected:												
13.1 Direct	1,464,948,918		446,563,988			626,050,233	(12,006,860)	397,505,930		6,835,627		
13.2 Reinsurance assumed	667,049,800		54,401,713	8,152,241		608,801,454		3,416,634		(7,722,242)		
13.3 Reinsurance ceded	1,120,669,479	(4,842,412)	218,390,425	29,344		872,367,949		27,966,440		6,757,733		
13.4 Net (Line 11 + Line 12)	1,011,329,239	4,842,412	282,575,276	8,122,897	0	362,483,738	(12,006,860)	372,956,124	0	(7,644,348)	0	0
14. Advance	366,820,526		17,637,499			78,738,358	2,036,781	145,501,653		122,906,235		
15. Line 13.4 - Line 14	644,508,713	4,842,412	264,937,777	8,122,897	0	283,745,380	(14,043,641)	227,454,471	0	(130,550,583)	0	0
16. Collected during year:												
16.1 Direct	21,247,152,737		2,245,932,714	99,071,521		9,793,259,771	706,837,506	7,599,571,801		802,479,424		
16.2 Reinsurance assumed	654,472,526		305,525,952	26,971,611	7,211	270,055,312	149,424	21,055,155		30,707,861		
16.3 Reinsurance ceded	5,948,003,093	(5,025,295)	2,288,713,658	259,096		3,533,942,563	580,585	81,794,784		47,737,702		
16.4 Net	15,953,622,170	5,025,295	262,745,008	125,784,036	7,211	6,529,372,520	706,406,345	7,538,832,172	0	785,449,583	0	0
17. Line 15 + Line 16.4	16,598,130,883	9,867,707	527,682,785	133,906,933	7,211	6,813,117,900	692,362,704	7,766,286,643	0	654,899,000	0	0
18. Prior year (uncollected + deferred and accrued - advance)	142,716,268	(23,567,312)	(207,124,043)	7,970,749		283,712,865	(7,866,010)	217,448,250		(127,858,231)		
19. Renewal premiums and considerations:												
19.1 Direct	21,172,852,225		2,217,020,105	99,071,521		9,733,461,154	700,659,875	7,620,728,771		801,910,799		
19.2 Reinsurance assumed	838,008,190		303,853,461	27,093,135	7,211	462,185,621	149,424	14,011,241		30,708,097		
19.3 Reinsurance ceded	5,555,445,800	(33,435,019)	1,786,066,738	228,472		3,666,241,740	580,585	85,901,619		49,861,665		
19.4 Net (Line 17 - Line 18)	16,455,414,615	33,435,019	734,806,828	125,936,184	7,211	6,529,405,035	700,228,714	7,548,838,393	0	782,757,231	0	0
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	29,928,896,309	(3,109,184)	3,107,519,136	109,642,617	0	9,763,753,382	8,528,449,333	7,620,728,771	0	801,912,254	0	0
20.2 Reinsurance assumed	838,008,190	0	303,853,461	27,093,135	7,211	462,185,621	149,424	14,011,241	0	30,708,097	0	0
20.3 Reinsurance ceded	5,556,485,064	(33,435,019)	1,786,778,181	228,472	0	3,666,241,740	580,585	85,901,619	0	50,189,486	0	0
20.4 Net (Lines 9.4 + 10.4 + 19.4)	25,210,419,435	30,325,835	1,624,594,416	136,507,280	7,211	6,559,697,263	8,528,018,172	7,548,838,393	0	782,430,865	0	0

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

	1	Insurance										12
		2	Ordinary		5	Group		Accident and Health			11	
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group & Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21. To pay renewal premiums	101,275,473		101,275,473									
22. All other	848,259,261	(3,096,722)	851,353,112	2,871								
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded	721,071							25,947		695,124		
23.2 Reinsurance assumed	0											
23.3 Net ceded less assumed	721,071	0	0	0	0	0	0	25,947	0	695,124	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	78,527,628	6,041,171	37,258,413			2,456,237	646	25,001,460		7,769,701		
25.2 Reinsurance assumed	52,153,395		42,708,814	4,787,268		2,140,153		2,048,083		469,077		
25.3 Net ceded less assumed	26,374,233	6,041,171	(5,450,401)	(4,787,268)	0	316,084	646	22,953,377	0	7,300,624	0	0
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	79,248,699	6,041,171	37,258,413	0	0	2,456,237	646	25,027,407	0	8,464,825	0	0
26.2 Reinsurance assumed (Page 6, Line 22)	52,153,395	0	42,708,814	4,787,268	0	2,140,153	0	2,048,083	0	469,077	0	0
26.3 Net ceded less assumed	27,095,304	6,041,171	(5,450,401)	(4,787,268)	0	316,084	646	22,979,324	0	7,995,748	0	0
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single)	179,471,331		3,185,627	773,682		19,485,244	3,757,922	142,512,525		9,756,331		
28. Single	135		135									
29. Renewal	476,373,680		22,488,169	40,598,830		99,371,845	13,557,466	261,946,463		38,410,907		
30. Deposit-type contract funds	24,539,432						24,539,432					
31. Totals (to agree with Page 6, Line 21)	680,384,578	0	25,673,931	41,372,512	0	118,857,089	41,854,820	404,458,988	0	48,167,238	0	0

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4			
			2	3	All Other Lines			
		Life	Cost Containment	All Other	of Business	Investment	Fraternal	Total
1.	Rent	85,304,202	214,416	51,145,984		15,568,726		152,233,328
2.	Salaries and wages	718,563,956	2,592,284	620,390,364		154,699,021		1,496,245,625
3.11	Contributions for benefit plans for employees	53,699,004	414,689	76,286,901		33,248,901		163,649,495
3.12	Contributions for benefit plans for agents	663,563		3,453,468		2,152,004		6,269,035
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	8,447,381	79	4,491,672		10,554,594		23,493,726
3.32	Other agent welfare							0
4.1	Legal fees and expenses	28,971,407		8,817,061		1,582,488		39,370,956
4.2	Medical examination fees	1,272,328		4,943,784		1,792		6,217,904
4.3	Inspection report fees	580,173	287	4,468,118		9,115		5,057,693
4.4	Fees of public accountants and consulting actuaries	30,455,391		7,796,040		2,685,604		40,937,035
4.5	Expense of investigation and settlement of policy claims	3,583,417		3,777,328				7,360,745
5.1	Traveling expenses	25,118,646	78,547	21,574,688		4,604,961		51,376,842
5.2	Advertising	47,944,612	21,732	22,524,419		1,399,839		71,890,602
5.3	Postage, express, telegraph and telephone	27,375,054	123,723	31,624,422		1,257,166		60,380,365
5.4	Printing and stationery	7,128,515	94,798	4,351,100		322,412		11,896,825
5.5	Cost or depreciation of furniture and equipment	50,155,254	349	11,052,346		430,497		61,638,446
5.6	Rental of equipment	2,825,109		1,866,750		71,131		4,762,990
5.7	Cost or depreciation of EDP equipment and software	78,562,708	5,858	43,294,203		9,290,695		131,153,464
6.1	Books and periodicals	2,646,744	66	893,112		16,072,189		19,612,111
6.2	Bureau and association fees	7,418,498	9,500	2,755,035		1,023,035		11,206,068
6.3	Insurance, except on real estate	3,886,368	34,874	6,086,822		701,935		10,709,999
6.4	Miscellaneous losses	(7,198,791)		(713,001)				(7,911,792)
6.5	Collection and bank service charges	7,352,345		3,372,217		31,993		10,756,555
6.6	Sundry general expenses	460,257,919	5,811,256	173,888,240		44,921,968		684,879,383
6.7	Group service and administration fees	56,853,938		33,357,307		2,094		90,213,339
6.8	Reimbursements by uninsured plans	150,526		(209,876,645)				(209,726,119)
7.1	Agency expense allowance	5,366,336		2,110,369				7,476,705
7.2	Agents' balances charged off (less $.........0 recovered)	1,071,177		4				1,071,181
7.3	Agency conferences other than local meetings			4,190				4,190
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					85,594,819		85,594,819
9.2	Investment expenses not included elsewhere					463,012,320		463,012,320
9.3	Aggregate write-ins for expenses	218,972,788	0	132,189,901	0	0	0	351,162,689
10.	General expenses Incurred	1,927,428,568	9,402,458	1,065,926,199	0	849,239,299	(b) 0	(a) 3,851,996,524
11.	General expenses unpaid December 31, prior year	74,405,031		22,682,826	19,381	7,554,514		104,661,752
12.	General expenses unpaid December 31, current year	75,926,520		10,125,584		8,617,078		94,669,182
13.	Amounts receivable relating to uninsured plans, prior year			7,438,400	2,943			7,441,343
14.	Amounts receivable relating to uninsured plans, current year			9,732,384				9,732,384
15.	General expenses paid during year (Lines 10+11-12-13+14)	1,925,907,079	9,402,458	1,080,777,425	16,438	848,176,735	0	3,864,280,135

DETAILS OF WRITE-INS

09.301.	Consulting services	217,401,475		128,402,449				345,803,924
09.302.	Other	1,571,313		3,787,452				5,358,765
09.303.								0
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	0	0	0	0	0	0	0
09.399.	Totals (Lines 09.301 through 09.303 plus 09.398)(Line 9.3 above)	218,972,788	0	132,189,901	0	0	0	351,162,689

(a) Includes management fees of $.....3,004,675,874 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	2	3			
			Accident	All Other Lines			
		Life	and Health	of Business	Investment	Fraternal	Total
1.	Real estate taxes				18,587,523		18,587,523
2.	State insurance department licenses and fees	18,250,442	11,516,826		10,578		29,777,846
3.	State taxes on premiums	87,589,433	106,685,169				194,274,602
4.	Other state taxes, including $..........0 for employee benefits	15,723,126	15,915,054	6,418	245,057		31,889,655
5.	U.S. Social Security taxes	39,618,677	39,679,823		7,985,576		87,284,076
6.	All other taxes	9,759,797	13,651,112		668		23,411,577
7.	Taxes, licenses and fees incurred	170,941,475	187,447,984	6,418	26,829,402	0	385,225,279
8.	Taxes, licenses and fees unpaid December 31, prior year	2,058,137	2,248,305	42,506			4,348,948
9.	Taxes, licenses and fees unpaid December 31, current year	(118,112)	(117,723)	(24)			(235,859)
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	173,117,724	189,814,012	48,948	26,829,402	0	389,810,086

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums	101,275,473	
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions	848,256,389	
4.	Applied to provide paid-up annuities	2,871	
5.	Total Lines 1 through 4	949,534,733	0
6.	Paid-in cash	(857,805,182)	
7.	Left on deposit	20,934,312	
8.	Aggregate write-ins for dividend or refund options	11,402,054	0
9.	Total Lines 5 through 8	124,065,917	0
10.	Amount due and unpaid	(247,340,773)	
11.	Provision for dividends or refunds payable in the following calendar year	710,321,150	
12.	Terminal dividends	36,000,000	
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	498,980,377	0
16.	Total from prior year	489,933,250	
17.	Total dividends or refunds (Lines 9 + 15 - 16)	133,113,044	0

DETAILS OF WRITE-INS

0801.	Dividends for cash option policies	6,131,636	
0802.	Dividends used to pay interest on policyholder loans	5,270,418	
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page	0	0
0899.	Totals (Line 0801 through 0803 plus 0898) (Line 8 above)	11,402,054	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
Life Insurance:					
0100001. Standard Industrial, 3.5%, 44 and prior	160,983	160,983			
0100002. Standard Industrial, 4%, 41 and prior	183,370,684	183,370,684			
0100003. Sub-Standard Industrial, 3.5%, 41 and prior	17,385	17,385			
0100004. Sub-Standard Industrial, 4%, 41 and prior, NB	3,538,501	3,538,501			
0100005. AE, 3%, 08-47	49,385,939		49,385,939		
0100006. AE, 3.5%, 45 and prior	471,494		471,494		
0100007. AM(5), 2.25%	4,709,167				4,709,167
0100008. AM(5), 2.5 %	227,909		222,724		5,185
0100009. AM(5), 2.75%, 42-47	236,233,588		236,233,588		
0100010. AM(5), 3%, 45-47	40,719		40,719		
0100011. 41 STD IND, 2.5%, 48-65	4,302,594	4,302,594			
0100012. 41 STD IND, 2.5%, CRVM, 48-65	45,009	45,009			
0100013. 41 STD IND, 2.75%, 42-47	347,330	347,330			
0100014. 41 STD IND, 3%, 45-47	101,770	101,770			
0100015. 41 STD IND, 3.5%, 46-64	731,294,789	731,294,789			
0100016. 41 STD IND, 4%, 42-45	190,750,884	190,750,884			
0100017. 130% 41 STD IND, 2.5%, 48-65, NB	21,773	21,773			
0100018. 41 Sub-Std Ind, 2.5%, 48-54	632	632			
0100019. 41 Sub-Std Ind, 2.75%, 42-47	118,598	118,598			
0100020. 41 Sub-Std Ind, 3.5%, 46-54	6,490,694	6,490,694			
0100021. 41 Sub-Std Ind, 4%, 42-45	9,360,696	9,360,696			
0100022. 41 CSO, 2.5%, 47-66	2,557,084,674		2,556,669,587		415,087
0100023. 41 CSO 2.5%, CRF, 47-66	50,669,229		50,669,229		
0100024. 41 CSO, 2.5%, 48-65 (NJ STD)	50,421		50,421		
0100025. 41 CSO, 2.5%, CRVM, 48-65	157,851,621		157,851,621		
0100026. 130% 41 CSO, 2.5%, 48-65	3,557		3,557		
0100027. 41 Special Class, 2.5%, 48-50	320,611		320,611		
0100028. 41 Special Class, 2.75%, 42-47	286,141		286,141		
0100029. 50 Special Class, 2.5%, 51-59	4,381,369		4,381,369		
0100030. 58 CSO, 2.5%, 63-92	145,449,480		145,449,480		
0100031. 58 CSO, 2.5 %, CRVM, 65-92	2,663,299		2,663,299		
0100032. 58 CSO, 2.75%	40,714				40,714
0100033. 58 CSO, 3% 61 and later, NB	12,514,491		10,754,083		1,760,408
0100034. 58 CSO, 3%, CRVM, 61 and later, NB	574,518		574,518		
0100035. 58 CSO, 3%/20/2.5%, 65-73	1,915,283,875		1,915,283,875		
0100036. 58 CSO, 3%/20/2.5%, CRVM/GCV, 65-73	614,719,973		614,719,973		
0100037. 58 CSO, 3.5%, 61-91	18,397,237		1,480,756		16,916,481
0100038. 58 CSO, 3.5%, CRVM, 70-90	1,701,659		1,701,659		
0100039. 58 CSO, 3.5%/20/2.75%, 74-86	1,565,928,325		1,565,928,325		
0100040. 58 CSO, 3.5%/20/2.75%, CRVM/GCV, 74-86	910,844,362		910,844,362		
0100041. 58 CSO, 3.5%/20/3%, 65-79	2,249,540		2,249,540		
0100042. 58 CSO, 3 .5%/20/3%, CRVM, 65-79	3,243,407		3,243,407		
0100043. 58 CSO, 3.5%-2.5%, 73-83	124,716,062		124,716,062		
0100044. 58 CSO, 4%	72,829,812		66,079,656		6,750,156
0100045. 58 CSO, 4%, CRVM, 77 and later	1,075,125,730		1,075,055,635		70,095
0100046. 58 CSO, 4%, CRVM/GCV, 79	79,943,601		79,943,601		
0100047. 58 CSO, 4.5%, 57-92	1,070,546,241		1,070,546,241		
0100048. 58 CSO, 4.5%, CRVM, 57-92	2,925,395,365		2,925,395,365		
0100049. 58 CSO, 4.5% CRVM, UL, 82-88	82,903,731		82,903,731		
0100050. 58 CSO, 5.5%, 83-88	598,875,837		598,875,837		
0100051. 58 CSO, 6%, 84-86	326,139,440		326,139,440		
0100052. 58 CSO, 6%, CRVM/GCV, 84-86	523,780,077		523,780,077		
0100053. 58 CET, 2.5%, 63-92	88,709		88,709		
0100054. 58 CET, 3%, 61-79	13,725		13,725		
0100055. 58 CET, 3%/20/2.5%, 65-73	76,443,142		76,443,142		
0100056. 58 CET, 3.5%/20/2.75%, 74 and later, NB	88,366,796		88,366,796		
0100057. 58 CET, 4%/20/3.5, 79-86	54,913,496		54,913,496		
0100058. 58 CET, 4.5%/20/4%, 81-86	43,821,353		43,821,353		
0100059. 60 CSG, 3%	2,964,267				2,964,267
0100060. 60 CSG, 6%, CRVM, UL	1,592,377				1,592,377
0100061. 80 CSO, 2.5%, 87 and later, NB	164,127		164,127		
0100062. 80 CSO, 4%	1,075,953,120		1,058,868,415		17,084,705
0100063. 80 CSO, 4%, CRVM, 84 and later	80,882,719		39,128,724		41,753,995
0100064. 80 CSO, 4%, CRVM, UL, 84 and later	5,401,002,967		3,476,872,107		1,924,130,860
0100065. 80 CSO, 4.5%, 95 & later, NB	2,211,758,553		2,211,743,912		14,641
0100066. 80 CSO, 4.5%, UL	45,935,664		22,558,710		23,376,954
0100067. 80 CSO, 4.5% CRVM - 86 and later	9,121,679,384		8,961,584,949		160,094,435
0100068. 80 CSO, 4.5% CRVM, UL	251,643,657		57,485,274		194,158,383
0100069. 80 CSO, 4.75 %, 99 and later, NB	27,301		27,301		
0100070. 80 CSO, 4.75 %, CRVM, 99 and later, NB	696,055		696,055		
0100071. 80 CSO, 5%, 84 and later	1,020,841,692		1,020,841,692		
0100072. 80 CSO, 5%, UL	2,110,237				2,110,237

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100073. 80 CSO, 5%, CRVM, 89 & later	3,531,332,216		3,510,420,175		20,912,041
0100074. 80 CSO, 5%, CRVM, UL, 93 & later	51,356,319		44,578,903		6,777,416
0100075. 80 CSO, 5.25%, 94 & later, NB	332,536		332,536		
0100076. 80 CSO, 5.25%, CRVM, 94 & later, NB	482,809		482,809		
0100077. 80 CSO, 5.5%	2,824,079,165		2,823,234,727		844,438
0100078. 80 CSO, 5.5%, UL	4,117,736				4,117,736
0100079. 80 CSO, 5.5%, CRVM, 86 & later, NB	9,226,639,689		9,149,749,200		76,890,489
0100080. 80 CSO, 5.5%, CRVM, UL, 87-94	663,171,240		165,514,588		497,656,652
0100081. 80 CSO, 5.5%/20/4%, CRVM, 87-92	19,815,374		19,815,374		
0100082. 80 CSO, 6%	257,835,862		257,570,361		265,501
0100083. 80 CSO, 6%, UL, 1995	81,643,247		80,909,659		733,588
0100084. 80 CSO, 6%, CRVM, 84 and later, NB	396,551,323		396,551,323		
0100085. 80 CET, 4%, 90 and later, NB	132,418,943		132,418,943		
0100086. 80 CET, 4.5%, 65-73	69,968,170		69,968,170		
0100087. 80 CET, 5%, NLP-ALB 93 & later, NB	225		225		
0100088. 80 CET, 5.5%, 87-91, NB	39,429,432		39,429,432		
0100089. 80 CET, 5.5 %/20/4%, 87 and later, NB	182,361,862		182,361,862		
0100090. 80 CET, 5.5%/20/4.5%, 84 and later, NB	26,783,848		26,783,848		
0100091. INT, 3%, 35-41	801,568		801,568		
0100092. INT, 3.5%, 34 and prior	312,683		312,683		
0100093. 41 INT, 2.5%, 48-59	18,063,788		18,063,788		
0100094. 41 INT, 2.75%, 42-47	4,480,057		4,480,057		
0100095. Gross Modal Unearned Premium Reserve, 1997 and later, NB	8,603,603		88,166	3,606	8,511,831
0100096. Funds for Retiree Life	783,114,944				783,114,944
0100097. 01 CSO, 4.50%, CRVM, UL	291,107,438		291,107,438		
0100098. 01 CSO, 4.50%, CRVM	9,032,386		9,011,456		20,930
0100099. 01 CSO, 4.00%, CRVM, UL	2,666,976,205		2,666,976,205		
0100100. Reserve Funds Under Universal Life Contracts	3,109,020		3,109,020		
0100101. 01 CSO, 4.25%, CRVM	49,129		49,129		
0100102. 58 CSO, 2.25%	833		833		
0100103. 80 CSO, 4.5%/20/4%, CRVM	5,579,995		5,579,995		
0100104. 80 CSO, 5%/20/4%, CRVM	16,066,935		16,066,935		
0100105. 80 CSO, 3%, 84 and later (CRVM) UL	363,632,250		363,497,501		134,749
0100106. 80 CSO, 3.5%, 84 and later (CRVM) UL	238,221		70,774		167,447
0100107. 01 CSO, 4.00%, CRVM	1,916,248,096		1,801,979,337		114,268,759
0100108. 01 CSO, 3.50%, CRVM NB	1,183,015,491		980,139,124		202,876,367
0100109. 01 CSO, 3.75%	186,978		186,978		
0199997. Totals (Gross)	60,525,344,494	1,129,922,322	55,280,177,531	3,606	4,115,241,035
0199998. Reinsurance ceded	15,340,449,910	347,190,154	14,989,340,212		3,919,544
0199999. Totals (Net)	45,184,894,584	782,732,168	40,290,837,319	3,606	4,111,321,491

Annuities (excluding supplementary contracts with life contingencies):

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200001. a-1949 Met*, 2.5%, imm & def, 60-73	974,767	XXX	974,767	XXX	
0200002. a-1949 Met*, 2.75%, imm & def, 60-73	23,651,921	XXX	23,651,921	XXX	
0200003. a-1949 Met*, 3.5%, imm & def, 66-74	471,853	XXX	471,853	XXX	
0200004. 51 GAM, 3.5%, imm & def, 75 and prior	23,519,301	XXX		XXX	23,519,301
0200005. 51 GAM, 3.5%, imm	575,261	XXX		XXX	575,261
0200006. 51 GAM Proj to 71 Scale C, 2.75%, imm & def	16,029	XXX		XXX	16,029
0200007. 51 GAM Proj to 71 Scale C, 4%, imm & def	1,239,486	XXX		XXX	1,239,486
0200008. 71 IAM, 3%, imm & def, 74-81	544,444	XXX	544,444	XXX	
0200009. 71 IAM, 3.25%, imm & def, 74-81	36,797,182	XXX	36,797,182	XXX	
0200010. 71 IAM, 4%, imm & def, 76-80	8,311,949	XXX	8,311,949	XXX	
0200011. 71 IAM, 4.5%, def, 81-83	70,032,656	XXX	70,032,656	XXX	
0200012. 71 IAM, 5.5%, def, 81-83	322,785,218	XXX	322,785,218	XXX	
0200013. 71 IAM, 6%, imm & def, 75-92	1,857,433	XXX	1,857,433	XXX	
0200014. 71 IAM, 6.25%, def, 90-92	10,975,973	XXX	10,975,973	XXX	
0200015. 71 IAM, 6.5%, imm & def, 89	6,136,227	XXX	6,136,227	XXX	
0200016. 71 IAM, 6.75%, imm & def, 86-88	19,192,828	XXX	19,192,828	XXX	
0200017. 71 IAM, 7%, imm & def, 82-91	1,102,451	XXX	1,102,451	XXX	
0200018. 71 IAM, 7.25%, imm & def, 67-86	1,141,159	XXX	1,141,159	XXX	
0200019. 71 IAM, 8%, imm & def, 87-94	29,301,746	XXX	29,301,746	XXX	
0200020. 71 IAM, 8.25%, imm & def, 82-84	39,183	XXX	39,183	XXX	
0200021. 71 IAM, 8.5%, def, 84-85	1,791,371	XXX	1,791,371	XXX	
0200022. 71 IAM, 9.25%, imm & def, 82-84	24,650	XXX	24,650	XXX	
0200023. 71 GAM, 2.75%, imm & def	186,941	XXX		XXX	186,941
0200024. 71 GAM, 6%, imm & def, 73-83	258,658,588	XXX		XXX	258,658,588
0200025. 71 GAM, 6.75%, imm & def	3,129,282	XXX		XXX	3,129,282
0200026. 71 GAM, 7.5%, imm & def, 77-84	7,223,331	XXX		XXX	7,223,331
0200027. 71 GAM, 8.25%, imm & def	451,072	XXX		XXX	451,072
0200028. 71 GAM, 9%, imm & def, 84	44,970	XXX		XXX	44,970
0200029. 71 GAM, 9.5%, imm & def, 84	460,701	XXX		XXX	460,701
0200030. 71 GAM, 9.75%, imm & def, 83-84	964,987	XXX		XXX	964,987
0200031. 71 GAM, 10.75%, imm & def, 84	171,579	XXX		XXX	171,579
0200032. 71 GAM, 11.25%, imm & def, 83-84	315,474	XXX		XXX	315,474

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200033. 83a, 4%, imm & def, 72 and later	36,672,065	XXX	996,197	XXX	35,675,868
0200034. 83a, 4.5%, imm & def, 99	254,020,587	XXX	8,645,900	XXX	245,374,687
0200035. 83a, 4.75%, imm & def, 98 and later	706,243,032	XXX	29,614,117	XXX	676,628,915
0200036. 83a, 5%, imm & def, 96	758,273,266	XXX	19,688,537	XXX	738,584,729
0200037. 83a, 5.25%, def, 94 and later	897,601,701	XXX	29,504,935	XXX	868,096,766
0200038. 83a, 5.5%, def, 93 and later	1,745,997,328	XXX	239,461,529	XXX	1,506,535,799
0200039. 83a, 5.75%, imm & def, 92-93	383,934,159	XXX	211,222,455	XXX	172,711,704
0200040. 83a, 6%, imm & def, 87 and later	1,124,889,925	XXX	98,274,853	XXX	1,026,615,072
0200041. 83a, 6.25%, imm & def, 87-92	504,989,631	XXX	83,527,193	XXX	421,462,438
0200042. 83a, 6.5%, imm & def, 87 and later	669,431,400	XXX	419,669,641	XXX	249,761,759
0200043. 83a, 6.75%, imm & def, 87 and later	427,406,941	XXX	136,791,451	XXX	290,615,490
0200044. 83a, 7%, imm & def, 86 and later	196,610,813	XXX	84,130,235	XXX	112,480,578
0200045. 83a, 7.25%, imm & def, 86 and later	65,696,953	XXX	65,696,953	XXX	
0200046. 83a, 7.5%, imm & def, 84 and later	22,595,009	XXX	22,595,009	XXX	
0200047. 83a, 7.75%, imm & def, 83-92	12,876,366	XXX	12,876,366	XXX	
0200048. 83a, 8%, imm & def, 84-91	28,222,968	XXX	28,222,968	XXX	
0200049. 83a, 8.25%, imm & def, 84 and later	61,529,343	XXX	61,529,343	XXX	
0200050. 83a, 8.5%, imm & def, 84-91	270,051,254	XXX	270,051,254	XXX	
0200051. 83a, 8.75%, imm & def, 84-91	100,154,813	XXX	100,154,813	XXX	
0200052. 83a, 9.25%, imm & def, 85-86	8,008,542	XXX	8,008,542	XXX	
0200053. 83a, 9.5%, imm & def, 85-90	29,390,704	XXX	29,390,704	XXX	
0200054. 83a, 9.75%, imm & def, 83-84	22,026,078	XXX	22,026,078	XXX	
0200055. 83 GAM, 5%, imm & def, 94 and later	283,721,266	XXX		XXX	283,721,266
0200056. 83 GAM, 5.25%, imm & def, 93 and later	80,371,268	XXX		XXX	80,371,268
0200057. 83 GAM, 5.5%, imm & def, 94 and later	62,205,686	XXX		XXX	62,205,686
0200058. 83 GAM, 5.75%, imm and def, 87 and later	88,440,189	XXX		XXX	88,440,189
0200059. 83 GAM, 6%, imm & def, 86 and later	234,868,813	XXX		XXX	234,868,813
0200060. 83 GAM, 6.25%, imm & def, 88 and later	198,166,573	XXX		XXX	198,166,573
0200061. 83 GAM, 6.5%, immd & def, 85 and later	353,642,386	XXX		XXX	353,642,386
0200062. 83 GAM, 6.75%, imm & def, 90 and later	401,324,382	XXX		XXX	401,324,382
0200063. 83 GAM, 7%, imm & def, 93 and later	390,195,456	XXX		XXX	390,195,456
0200064. 83 GAM, 7.25%, imm & def, 87 and later	556,328,819	XXX		XXX	556,328,819
0200065. 83 GAM, 7.5%, imm & def, 81 and later	690,636,788	XXX		XXX	690,636,788
0200066. 83 GAM, 7.75%, imm & def, 87 and later	339,443,128	XXX		XXX	339,443,128
0200067. 83 GAM, 8%, imm & def, 86 and later	232,750,019	XXX		XXX	232,750,019
0200068. 83 GAM, 8.25%, imm & def, 85 and later	220,097,209	XXX		XXX	220,097,209
0200069. 83 GAM, 8.5%, imm & def, 86-92	62,871,313	XXX		XXX	62,871,313
0200070. 83 GAM, 8.75%, imm & def, 86-92	121,019,282	XXX		XXX	121,019,282
0200071. 83 GAM, 9.25%, imm & def, 86-90	149,536,835	XXX		XXX	149,536,835
0200072. 83 GAM, 9.5%, imm & def, 85-91	282,925,036	XXX		XXX	282,925,036
0200073. 83 GAM, 9.75%, imm & def, 85-92	118,643	XXX		XXX	118,643
0200074. 83 GAM, 10.5%, imm & def, 85	1,491,893	XXX		XXX	1,491,893
0200075. 83 GAM, 11%, imm & def, 85	802,729	XXX		XXX	802,729
0200076. 1994 GAR, 4.75%, imm & def, 98 and later	141,846,285	XXX		XXX	141,846,285
0200077. 1994 GAR, 5%, imm & def, 98 and later	947,558,766	XXX		XXX	947,558,766
0200078. 1994 GAR, 5.25%, imm & def, 00	639,729,173	XXX		XXX	639,729,173
0200079. 1994 GAR, 5.5%, imm & def, 99	1,245,552,683	XXX		XXX	1,245,552,683
0200080. 1994 GAR, 5.75%, imm & def, 98 and later	43,406,302	XXX		XXX	43,406,302
0200081. 1994 GAR, 6%, imm & def, 98 and later	722,210,775	XXX		XXX	722,210,775
0200082. 1994 GAR, 6.25%, imm & def, 98 and later	331,248,995	XXX		XXX	331,248,995
0200083. 1994 GAR, 6.5%, imm & def, 01	653,200,595	XXX		XXX	653,200,595
0200084. 1994 GAR, 6.75%, imm & def, 00	87,548,959	XXX		XXX	87,548,959
0200085. 1994 GAR, 7%, imm & def, 00	65,840,321	XXX		XXX	65,840,321
0200086. a-2000, 5.25%, imm & def, 1999 and later	52,950,397	XXX	52,950,397	XXX	
0200087. a-2000, 5.50%, imm & def, 2001 and later	146,072,148	XXX	146,072,148	XXX	
0200088. a-2000, 5.75%, imm & def, 98 and later	4,219,986	XXX	4,219,986	XXX	
0200089. a-2000, 6%, imm & def, 98 and later	2,395,689	XXX	2,395,689	XXX	
0200090. a-2000, 6.25%, imm & def, 98	4,790,390	XXX	4,790,390	XXX	
0200091. a-2000, 6.5%, imm & def, 01	2,488,680	XXX	2,488,680	XXX	
0200092. a-2000, 6.75%, imm & def, 01	2,256,361	XXX	2,256,361	XXX	
0200093. a-2000, 7%, imm & def, 00	1,746,765	XXX	1,746,765	XXX	
0200094. Int Only, 3.5%, imm, NB	645,013,866	XXX		XXX	645,013,866
0200095. Int Only, 4.5%, imm & def, 99, NB	544,328,173	XXX	2,490,177	XXX	541,837,996
0200096. Int Only, 4.75%, imm, 85 and later	683,293,941	XXX	2,117,391	XXX	681,176,550
0200097. Int Only, 5%, imm & def, 86 & later	249,538,771	XXX	570,814	XXX	248,967,957
0200098. Int Only, 5.25%, imm & def, 93 and later	80,110,358	XXX	30,623	XXX	80,079,735
0200099. Int Only, 5.5%, imm & def, 94 and later	231,014,587	XXX	1,012,828	XXX	230,001,759
0200100. Int Only, 5.75%, imm & def, 92 and later	39,233,862	XXX	12,706	XXX	39,221,156
0200101. Int Only, 6%, imm & def, 75 and later	133,631,600	XXX	696,572	XXX	132,935,028
0200102. Int Only, 6.25%, imm & def, 88 and later	22,604,092	XXX		XXX	22,604,092
0200103. Int Only, 6.5%, imm & def, 86 and later	43,543,806	XXX	75,185	XXX	43,468,621
0200104. Int Only, 6.75%, imm & def, 92 and later	57,046,810	XXX	168,815	XXX	56,877,995
0200105. Int Only, 7%, imm & def, 77 and later	79,954,171	XXX		XXX	79,954,171

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200106. Int Only, 7.25%, imm & def, 87 and later	18,144,763	XXX		XXX	18,144,763
0200107. Int Only, 7.5%, imm & def, 77-94	426,604	XXX	668	XXX	425,936
0200108. Int Only, 7.75%, imm & def, 77-95	66,088,133	XXX	399	XXX	66,087,734
0200109. Int Only, 8%, imm & def, 86 and later	804,063	XXX		XXX	804,063
0200110. Int Only, 8.25%, imm & def, 86-95	12,536,369	XXX	851,153	XXX	11,685,216
0200111. Int Only, 8.5%, imm & def, 86-88	529,201	XXX		XXX	529,201
0200112. Int Only, 8.75%, imm & def, 86-89	2,779,352	XXX		XXX	2,779,352
0200113. Int Only, 9.25%, imm & def, 83-92	896,647	XXX		XXX	896,647
0200114. Int Only, 9.5%, imm & def, 84 and later	3,630,202	XXX	3,630,167	XXX	35
0200115. Int Only, 9.75%, imm & def, 83-92	1,578	XXX		XXX	1,578
0200116. CARVM 5.25% def	104,541	XXX	104,541	XXX	
0200117. CARVM 5.5% def	1,072,392	XXX	1,072,392	XXX	
0200118. CARVM 5.75% def	485,350	XXX	485,350	XXX	
0200119. CARVM 6% def	1,379,477	XXX	1,379,477	XXX	
0200120. CARVM 6.25% def	6,898,808	XXX	6,898,808	XXX	
0200121. CARVM 6.50% def	8,883,984	XXX	8,883,984	XXX	
0200122. CARVM 6.75% def	6,051,988	XXX	6,051,988	XXX	
0200123. CARVM 7% def	1,419,834	XXX	1,419,834	XXX	
0200124. CARVM 7.25% def	682,508	XXX	682,508	XXX	
0200125. CARVM 8% def	756,787	XXX	756,787	XXX	
0200126. RETIREMENT : 2.5% def	182,349	XXX	182,349	XXX	
0200127. RETIREMENT : 3.5% def	335,071	XXX	335,071	XXX	
0200128. RETIREMENT : 4% def	4,490,807	XXX	4,490,807	XXX	
0200129. Guaranteed Interest Contracts held at account balance	3,863,211,963	XXX		XXX	3,863,211,963
0200130. Group Annuities with Purchase Provisions	250,915,896	XXX		XXX	250,915,896
0200131. a-2000, 5%, imm & def, 2003 and later	461,414,416	XXX	461,414,416	XXX	
0200132. a-2000, 4.75%, imm & def, 2003 and later	411,104,797	XXX	411,104,797	XXX	
0200133. Int Only, 4.25%, Imm & def, NB	484,590,407	XXX	43,689	XXX	484,546,718
0200134. 1994 GAR, 4.5%, imm & def, 98 and later, NB	468,678,994	XXX	1,305,727	XXX	467,373,267
0200135. a-2000, 4.5%, imm & def, 2004 and later	570,101,721	XXX	570,101,721	XXX	
0200136. 71 IAM, 3.5%, imm & def, 72 and later	47,022	XXX	47,022	XXX	
0200137. 71 IAM, 5.0%, imm & def	27,449,724	XXX	27,449,724	XXX	
0200138. 71 IAM, Proj., B, 5.5%, imm & def	63,381	XXX	63,381	XXX	
0200139. 71 IAM, Proj., B, 5.0%, imm & def	1,025	XXX	1,025	XXX	
0200140. 71 GAM, 5.5%, imm & def	206,613,563	XXX		XXX	206,613,563
0200141. 71 GAM, 4.5%, imm & def	91,734,825	XXX		XXX	91,734,825
0200142. 71 GAM, Proj. D, 5.5%, imm & def	9,833,092	XXX		XXX	9,833,092
0200143. 71 GAM, Proj. D, 4.5%, imm & def	29,680,469	XXX		XXX	29,680,469
0200144. 83 GAM, 4.5%, imm & def	146,385,503	XXX		XXX	146,385,503
0200145. 71 GAM, Proj. D, 5.0%, imm & def	13,866,133	XXX		XXX	13,866,133
0200146. Int Only, 4%, Immed & Defd, NB	578,734,136	XXX		XXX	578,734,136
0200147. 1994 GAR, 4.25%, imm & def, NB	275,429,854	XXX	2,265,833	XXX	273,164,021
0200148. a-2000, 4.25%, imm & def, NB	119,044,934	XXX	119,044,934	XXX	
0200149. a-2000, 4.00%, imm & def	2,791,027	XXX	2,791,027	XXX	
0200150. 83 GAM, Proj H, 6%	18,796,322	XXX		XXX	18,796,322
0200151. 83 GAM, Proj H, 7.5%	2,024,654,106	XXX		XXX	2,024,654,106
0200152. 83 GAM, Proj H, 9.5%	361,955,983	XXX		XXX	361,955,983
0200153. 83 GAM, Proj H, 9.75%	304,431,464	XXX		XXX	304,431,464
0200154. Annuity reserves not included elsewhere	857,134,289	XXX	123,935	XXX	857,010,354
0200155. 1994 GAR, 4%, imm & def	1,722,195,915	XXX		XXX	1,722,195,915
0200156. 1994 GAR, 3%, imm & def	49,727,975	XXX		XXX	49,727,975
0200157. 1994 GAR, 3.5%, imm & def	441,640,087	XXX		XXX	441,640,087
0200158. 1994 GAR, 3.75%, imm & def, NB	855,227,523	XXX	886,593	XXX	854,340,930
0200159. Int Only, 2.75%, imm & def	2,567,314	XXX		XXX	2,567,314
0200160. Int Only, 3.75%, imm & def, NB	756,324,602	XXX		XXX	756,324,602
0200161. a-2000, Proj AA 4.25%, imm & def, NB	306,874,331	XXX	51,120,506	XXX	255,753,825
0200162. a-2000, Proj AA 4.75%, imm & def	3,443,421	XXX	1,936,087	XXX	1,507,334
0200163. a-2000, Proj AA 5.50%, imm & def	67,259,606	XXX	67,259,606	XXX	
0200164. a-2000, Proj AA 4.00%, imm & def, NB	323,840,092	XXX	1,082,625	XXX	322,757,467
0200165. a-2000, Proj AA 4.50%, imm & def, NB	35,070,462	XXX	35,070,462	XXX	
0200166. 1994 GAR, 5%, imm & def	414,879	XXX		XXX	414,879
0200167. b-2000, Proj AA 4.25%, imm & def	32,912,106	XXX		XXX	32,912,106
0200168. AG43 Variable Annuity Basic Reserve	9,868,461,495	XXX	6,294,603,255	XXX	3,573,858,240
0200169. 83a, Proj D, 4%, imm & def	108,436,037	XXX		XXX	108,436,037
0200170. 83a, Proj D, 4.25%, imm & def	119,301,083	XXX		XXX	119,301,083
0200171. 83a, Proj D, 4.5%, imm & def	391,211,960	XXX		XXX	391,211,960
0200172. 83a, Proj D, 4.75%, imm & def	351,386,385	XXX		XXX	351,386,385
0200173. 83a, Proj D, 3.5%, imm & def, NB	149,233,456	XXX		XXX	149,233,456
0200174. 83a, Proj D, 3.75%, imm & def, NB	560,738,579	XXX		XXX	560,738,579
0200175. b-2000, Proj AA 3.5%, imm & def	2,269,536	XXX		XXX	2,269,536
0200176. b-2000, Proj AA 4%, imm & def	14,100,233	XXX		XXX	14,100,233
0200177. b-2000, Proj AA 4.5%, imm & def	216,681,990	XXX		XXX	216,681,990
0200178. a-2000, Proj AA 3%, imm & def	362,017,769	XXX	11,752,160	XXX	350,265,609

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200179. a-2000, Proj AA 3.5%, imm & def, NB	447,330,217	XXX	49,369,865	XXX	397,960,352
0200180. a-2000, Proj AA 3.75%, imm & def, NB	1,465,284,738	XXX	41,579,990	XXX	1,423,704,748
0200181. 1994 GAR, 7.25%, imm & def	231,835,215	XXX		XXX	231,835,215
0200182. 1994 GAR, 7.5%, imm & def	8,966,441	XXX		XXX	8,966,441
0200183. 1994 GAR, 7.75%, imm & def	83,059,495	XXX		XXX	83,059,495
0200184. 1994 GAR, 8%, imm & def	269,179,654	XXX		XXX	269,179,654
0200185. 1994 GAR, 8.5%, imm & def	9,955,593	XXX		XXX	9,955,593
0200186. 1994 GAR, 8.75%, imm & def	68,535,357	XXX		XXX	68,535,357
0200187. 1994 GAR, 9.25%, imm & def	58,073,345	XXX		XXX	58,073,345
0200188. 1994 GAR, 9.5%, imm & def	9,316	XXX		XXX	9,316
0200189. 83a, 4.25%, imm & def	271,917,823	XXX	4,741,821	XXX	267,176,002
0200190. a-2000, Proj AA 5%, imm & def	8,875,089	XXX		XXX	8,875,089
0200191. Int Only, 3.25%, imm & def, NB	116,687,705	XXX		XXX	116,687,705
0200192. a-2000, Proj AA 3.25%, imm & def	332,935,717	XXX	66,776,388	XXX	266,159,329
0200193. 1994 GAR, 2.75%, imm & def	28,835,064	XXX		XXX	28,835,064
0200194. 1994 GAR, 3.25%, imm & def	72,743,222	XXX		XXX	72,743,222
0200195. a-2000, 3.75%, imm & def	17,544,281	XXX	17,544,281	XXX	
0200196. Int Only, 3.00%, imm & def, NB	22,187,990	XXX		XXX	22,187,990
0200197. a-2000, Proj AA 2.75%, imm & def	25,383,273	XXX	9,501,249	XXX	15,882,024
0200198. a-2000, Proj AA 2.50%, imm & def	1,280,590	XXX	1,209,112	XXX	71,478
0200199. 83a, Proj D, 3.25%, imm & def, NB	25,907,895	XXX		XXX	25,907,895
0200200. Int Only, 2.5%, imm & def	39,179	XXX		XXX	39,179
0200201. 83a, Proj D, 3%, imm & def	6,720,220	XXX		XXX	6,720,220
0200202. 1994 GAR, .75%, imm & def	725,639	XXX		XXX	725,639
0200203. 71 GAM, 5%, imm & def	55,185,702	XXX		XXX	55,185,702
0200204. 1994 GAR, 4.00%, imm & def	2,521,684	XXX	7	XXX	2,521,677
0200205. 83a, Proj MT12UD, 3.5%, imm & def, NB	51,920,693	XXX		XXX	51,920,693
0200206. 83a, Proj MT12UD, 3.75%, imm & def, NB	503,190,034	XXX		XXX	503,190,034
0200207. 83a, Proj MT12UD, 4%, imm & def, NB	456,233,285	XXX		XXX	456,233,285
0200208. 83a, Proj MT12UD, 4.25%, imm & def, NB	33,811,693	XXX		XXX	33,811,693
0200209. 83a, Proj MT12UD, 4.5%, imm & def, NB	298,520,988	XXX		XXX	298,520,988
0200210. 1994 GAR, 8.25%, imm & def	26,290,689	XXX		XXX	26,290,689
0200211. a-2012, Proj G2 4%, imm & def	25,011,658	XXX	25,011,658	XXX	
0200212. a-2000, Proj AA 2.25%, imm & def	2,733,892	XXX	2,733,892	XXX	
0200213. 1994 GAR, 2%, imm & def	8,099,181	XXX		XXX	8,099,181
0200214. a-2012, Proj G2 3.5%, imm & def	61,119,480	XXX	61,119,480	XXX	
0200215. 2012 IAR 3.75% def NB	33,331,573	XXX	27,809,554	XXX	5,522,019
0200216. 83a, Proj MT12UD, 3.25%, imm & def, NB	15,678,436	XXX		XXX	15,678,436
0200217. Int Only, 2%, imm & def	122	XXX		XXX	122
0200218. 71 GAM, Proj. D, 6.0%, imm & def	45,372,599	XXX		XXX	45,372,599
0200219. 51 GAM, 2.75%, imm & def	60,415	XXX		XXX	60,415
0200220. 71 GAM, 7.75%, imm & def	63,279	XXX		XXX	63,279
0200221. 71 GAM, 8.75%, imm & def	87,043	XXX		XXX	87,043
0200222. 71 GAM, 13.25%, imm & def	720,715	XXX		XXX	720,715
0200223. a-2012, Proj G2 3.75%, imm & def	341,255	XXX	341,255	XXX	
0200224. 37 SA*, 3.5%, imm & def	49,848	XXX	9,630	XXX	40,218
0200225. 1994 GAR, Proj AA, 1.5%	51,030	XXX		XXX	51,030
0200226. 1994 GAR, Proj AA, 1.75%	202,248	XXX		XXX	202,248
0200227. 1994 GAR, Proj AA, 2.5%	177,472	XXX		XXX	177,472
0200228. 1994 GAR, Proj AA, 4.75%	142,713,679	XXX		XXX	142,713,679
0200229. 1994 GAR, Proj AA, 5%	7,831	XXX		XXX	7,831
0200230. 51 GAM, Proj C, 3.5%	1,839	XXX		XXX	1,839
0200231. 51 GAM, Proj C, 5.5%	56,633	XXX		XXX	56,633
0200232. a-2000, Proj AA, 4%	708,558	XXX	66,019	XXX	642,539
0200233. 83a, 3.5%	93,045	XXX		XXX	93,045
0299997. Totals (Gross)	55,611,000,258	XXX	11,145,816,620	XXX	44,465,183,638
0299998. Reinsurance ceded	911,164,042	XXX	4,681,836	XXX	906,482,206
0299999. Totals (Net)	54,699,836,216	XXX	11,141,134,784	XXX	43,558,701,432
Supplementary Contracts with Life Contingencies:					
0300001. 37 SA*, 3.5%, 94 & prior	431,829		1,650		430,179
0300002. 37 SA*, 4%, 57-88	81,340				81,340
0300003. a-1949, 3.5%, 69-74	95,011	178	8,688		86,145
0300004. a-1949, Modification D, 4%, 94 & prior	7,050,213				7,050,213
0300005. 51 GAM, 3.5%, 63-74	603,578				603,578
0300006. Modified '55 AMER ANN 3.5%	345,158		345,158		
0300007. 71 IAM, Projection B, 4.5%/10/4%, 48-68	90		90		
0300008. 71 IAM, 6%, 75-79	1,177,391		846,838		330,553
0300009. 71 IAM, Projection B, 7.5%, 80-84	242,575				242,575
0300010. 71 GAM, 6%, 75-79	2,560,070				2,560,070
0300011. 71 GAM, 7.5%, 80-82	2,720,833				2,720,833
0300012. 71 GAM, 9.5%, 83-84	2,297,492				2,297,492
0300013. 83a, 5.5%, 96 and later	22,412,137		22,412,137		
0300014. 83a, 5.75%, 93 and later	116,340		116,340		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0300015. 83a, 6%, 76-79, 94-97	19,977,956		19,964,574		13,382
0300016. 83a, 6.25%, 92 and later	915,752		915,752		
0300017. 83a, 6.5%, 79-84	4,580,002		4,580,002		
0300018. 83a, 6.75%, 96 and later	10,498,572		10,476,406		22,166
0300019. 83a, 7%, 79-94	6,406,514		6,325,795		80,719
0300020. 83a, 7.25%, 87 and later	6,176,923		6,176,923		
0300021. 83a, 7.5%, 79 and later, NB	97,650				97,650
0300022. 83a, 7.75%, 79-92	141,766				141,766
0300023. 83a, 8%, 79-91	180,646				180,646
0300024. 83a, 8.25%, 79-91	126,205		4,000		122,205
0300025. 83a, 8.5%, 85 and later	401,591		401,591		
0300026. 83a, 8.75%, 79-92	149,977				149,977
0300027. 83a, 9.5%, 85	178,699				178,699
0300028. 83 GAM, 6%, 91 and later, NB	5,740,066				5,740,066
0300029. 83 GAM, 6.25%, 88-92, 2000 and later, NB	1,146,760				1,146,760
0300030. 83 GAM, Projection H, 6.25%, 95 & 98	13,320,572				13,320,572
0300031. 83 GAM, Projection H, 6.5%, 94	3,662,982				3,662,982
0300032. 83 GAM, Projection H, 6.75%,96 - 97	8,892,847				8,892,847
0300033. 83 GAM, Projection H, 7%, 93	2,224,405				2,224,405
0300034. 83 GAM, Projection H, 7.5%, 86-88	6,616,249				6,616,249
0300035. 83 GAM, Projection H, 7.75%, 92	2,877,324				2,877,324
0300036. 83 GAM, Projection H, 8.25%, 90-91	5,279,927				5,279,927
0300037. 83 GAM, Projection H, 8.75%, 89	2,500,885				2,500,885
0300038. 83 GAM, Projection H, 9.5%, 85	1,177,219				1,177,219
0300039. 1994 GAR, 6.5%, 2002	4,879,645				4,879,645
0300040. 1994 GAR, 6.75 %, 2001	3,714,366				3,714,366
0300041. 1994 GAR, 7%, 2000	4,116,522				4,116,522
0300042. a-2000, 5.5%, imm & def	104,986,621		104,986,621		
0300043. a-2000, 6%, 98-99	13,874,230		13,874,230		
0300044. a-2000, 6.25%, 98	15,369,623		15,369,623		
0300045. a-2000, 6.5%, imm & def, 01	13,156,586		13,156,586		
0300046. a-2000, 6.75%, imm & def, 01	11,724,353		11,724,353		
0300047. a-2000, 7%, 00	13,480,535		13,480,535		
0300048. 1960 CSG, 3.5%, 72 and prior	22,127				22,127
0300049. 1994 GAR, 6%, 2003	16,365,623				16,365,623
0300050. a-2000, 5%, imm & def, 2003 and later	5,586		5,586		
0300051. 71 IAM, 3.5%, 71 and prior	9,277				9,277
0300052. 83 GAM, 5%, 93-94, 2007	814,931				814,931
0300053. 37 SA, 4.5%, 80-87	836,111				836,111
0300054. 83a, 5.0%	23,789		23,789		
0300055. 71 IAM, Projection B, 5.5%	1,246,191		1,246,191		
0300056. 71 IAM, 5.5%	290,812		290,812		
0300057. 71 IAM, 4.5%	7,962		7,962		
0300058. 71 IAM, Projection B, 5.0%	4,038		4,038		
0300059. 1994 GAR, 5.5%, imm & def, 99	27,312,228				27,312,228
0300060. a-2000 5.25%, 05	72,751,430		72,751,430		
0300061. 1994 GAR, 5.25%, imm & def	11,402,074				11,402,074
0300062. 71 IAM, Projection B, 4%	242,582		233,654		8,928
0300063. a-2000, Proj AA 4.25%, immed & def	53,774,882		53,774,882		
0300064. a-2000, Proj AA 5.50%, immed & def	47,411,474		47,411,474		
0300065. AG43 Variable Annuity Basic Reserve	10,104,654		10,104,654		
0300066. a-2000, Proj AA 3.75%, immed & def	59,085,393		59,085,393		
0300067. 1994 GAR, 4%	11,514,894				11,514,894
0300068. a-2000, Proj AA 5%, immed & def	1,100,030		1,100,030		
0300069. 1994 GAR, 3.5%	72,172,041				72,172,041
0300070. a-2000, Proj AA 4.5%, immed & def, NB	40,033,521		40,033,521		
0300071. 1994 GAR, 3%, 2012	170,184,989				170,184,989
0300072. a-2000, Proj AA 4%, immed & def, NB	5,386,789		5,386,789		
0300073. a-2000, Proj AA 3.5%, immed & def	38,712,286		38,712,286		
0300074. a-2012, Proj G2 4%, imm & def	80,909,990		80,909,990		
0300075. a-2000, Proj AA 3.25%, immed & def	30,632,251		30,632,251		
0300076. a-2000, Proj AA 2.5%, immed & def	5,879		5,879		
0300077. a-2000, Proj AA 2.75%, immed & def	42,814,715		42,814,715		
0300078. a-2000, Proj AA 3%, immed & def	189,422		189,422		
0300079. a-2012, Proj G2 3.5%, imm & def	69,646,330		69,646,330		
0300080. 2012 IAR 3.50% deferred NB	611,644		611,644		
0300081. 2012 IAR 3.75% deferred NB	49,367		49,367		
0300082. a-2012, Proj G2 3.75%, imm & def	181,403,722		181,403,722		
0300083. a-2012, Proj G2 2.25%, imm & def	5,833,315		5,833,315		
0300084. 83 GAM, 5.5%	74,999		62,455		12,544
0300085. a-1949 Met*, 3.5%	116,398		116,398		
0399997. Totals (Gross)	1,381,811,773	178	987,615,871	0	394,195,724
0399998. Reinsurance ceded	34,732				34,732

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0399999. Totals (Net)	1,381,777,041	178	987,615,871	0	394,160,992
Accidental Death Benefits:					
0400001. 26 INTERCO DI, 2.5%, 33-65 (41 IND)	569	569			
0400002. 26-33 INTERCO DI, 2.5%, 57-60	115,923		115,923		
0400003. 59 ADB, 2.5%	2,440,645		2,440,645		
0400004. 59 ADB, 80 CSO 2.5%, 87 and later, NB	3,773		3,773		
0400005. 59 ADB, 80 CSO 2.5%, UL	152,502		152,502		
0400006. 59 ADB, 3%, 58 and later, NB	2,191,063		2,191,063		
0400007. 59 ADB, 3%, CRVM, 83	1,581		1,581		
0400008. 59 ADB, 4%	994,019		994,019		
0400009. INTERCO DI, 2.5%, 48-65	1,492,643		1,492,643		
0400010. INTERCO DI, 4.5%, 48-64	22,945	22,945			
0400011. 1958 CSO & 1959 ADB 3.5%	527		527		
0400012. 59 ADB 3.5%	664,332		664,332		
0400013. 59 ADB, 4.5%	314,238		314,238		
0400014. 2001 CSO, 3.5%	4,699				4,699
0400015. 26-33 INTERCO DI 4%	3,266		3,266		
0400016. 59 ADB, 5%	50,699		50,699		
0400017. 59 ADB, 5.5%	231,254		231,254		
0400018. 59 ADB, 6%	223,878		223,878		
0400019. 59 ADB, 58 CSO, 2.5%	346,285		346,285		
0400020. 59 ADB, 58 CSO, 3%	1,028,001		1,028,001		
0400021. 59 ADB, 58CSO, 4%	93,355		93,355		
0400022. 59 ADB, 58 CSO, 4.5%	1,956,057		1,956,057		
0400023. 59 ADB, 58 CSO, 6%	676,315		676,315		
0400024. 59 ADB, 80 CSO, 4%	3,085,825		3,085,825		
0400025. 59 ADB, 80 CSO, 4.5%	14,559,739		14,559,739		
0400026. 59 ADB, 80 CSO, 5%	3,674,668		3,674,668		
0400027. 59 ADB, 80 CSO, 5.5%	7,739,652		7,739,652		
0400028. 59 ADB, 80 CSO, 6%	586,447		586,447		
0400029. 26 Class (3)*, 41 CSO 2.5%	143,515		143,515		
0499997. Totals (Gross)	42,798,415	23,514	42,770,202	0	4,699
0499998. Reinsurance ceded	16,482,526	7,055	16,475,471		
0499999. Totals (Net)	26,315,889	16,459	26,294,731	0	4,699
Disability - Active Lives:					
0500001. MOD '35-39 INTER-CO '58 CSO 3%	151,426		151,426		
0500002. MOD '35-39 INTER-CO '80 CSO 4%	1,353		1,353		
0500003. 52 INTERCO DISA, Period 2*, 2.5%	9,646		9,646		
0500004. 52 INTERCO DISA, Period 2*, 80 CSO 2.5%, 87 and later, NB	111,791		111,791		
0500005. 52 INTERCO DISA, Period 2*, 80 CSO 2.5% UL, 90 and later	220,841		220,841		
0500006. 52 INTERCO DISA, Period 2, 3%, 61 and later, NB	8		8		
0500007. 91 MET LTCR 5.5%, 91 & Later, NB	207,415		207,415		
0500008. Industrial Sight and Limb, modified, 2.5%, 33 and later, NB	13,975,426	867	13,974,559		
0500009. Industrial Sight and Limb, 4.5%, 42-47	1,782,398	1,782,398			
0500010. Industrial Sight and Limb, modified, 4.5%, 48-64	1,452,874	1,452,874			
0500011. 1958 CSO & '52 Dis Study (Per 2) 3.5%	50,317		50,317		
0500012. 52 INTERCO DISA, Period 2*, 01 CSO, 4.0%	7,080,169		7,080,169		
0500013. 26 Class (3)*, 41 CSO 2.50%	10,402		10,402		
0500014. 26 Class (3)*, 58 CSO 2.75%	311,726		311,726		
0500015. 52 INTERCO DISA, Period 2*, 58 CSO, 2.50%	236,951		236,951		
0500016. 52 INTERCO DISA, Period 2*, 58 CSO, 2.75%	569,209		569,209		
0500017. 52 INTERCO DISA, Period 2*, 58 CSO, 4%	1,914,326		1,914,326		
0500018. 52 INTERCO DISA, Period 2*, 58 CSO, 4.50%	2,853,503		2,853,503		
0500019. 52 INTERCO DISA, Period 2*, 80 CSO, 4%	18,525,091		18,525,091		
0500020. 52 INTERCO DISA, Period 2*, 80 CSO, 4.25%	3,412		3,412		
0500021. 52 INTERCO DISA, Period 2*, 80 CSO, 4.50%	85,871,724		85,871,724		
0500022. 52 INTERCO DISA, Period 2*, 01 CSO, 3.5% NB	2,346,046		2,346,046		
0500023. 52 INTERCO DISA, Period 2*, 01 CSO, 4.5%	4		4		
0500024. 2001 CSO, 3.5%	7,978				7,978
0500025. MOD '35-39 INTER-CO '58 CSO 4%	145,335		145,335		
0500026. MOD '35-39 INTER-CO '58 CSO 4.5%	150,691		150,691		
0500027. MOD '35-39 INTER-CO '58 CSO 5.5%	6,724		6,724		
0500028. MOD '35-39 INTER-CO '58 CSO 6%	209,873		209,873		
0500029. MOD '35-39 INTER-CO '80 CSO 4.5%	214,564		214,564		
0500030. MOD '35-39 INTER-CO '80 CSO 5%	197,653		197,653		
0500031. MOD '35-39 INTER-CO '80 CSO 5.5%	492,168		492,168		
0500032. MOD '35-39 INTER-CO '80 CSO 6%	11,894		11,894		
0599997. Totals (Gross)	139,122,938	3,236,139	135,878,821	0	7,978
0599998. Reinsurance ceded	44,442,659	994,864	43,447,795		
0599999. Totals (Net)	94,680,279	2,241,275	92,431,026	0	7,978
Disability - Disabled Lives:					
0600001. 26 Class (3)*, 2.5%, 32-64	1,841		1,841		
0600002. MOD '30-50 INTER-CO '58 CSO 3%	628,949		628,949		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0600003. 52 INTERCO DISA, 30-50 termination rates*, 2.5%, 65 and later, NB	40,398		40,398		
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	13,562,006		13,562,006		
0600006. 52 INTERCO DISA, 30-50 termination rates, 3.5%, Gr Lf Inc Bn, All Years	2,352,627				2,352,627
0600007. 52 INTERCO DISA, 30-50 termination rates, 4%, Gr Lf Inc Bn 79 & later, NB	7,769,542				7,769,542
0600008. 52 INTERCO DISA, 30-50 termination rates*, 4.5%, UL	31,903,945		31,903,945		
0600009. 64 CDT, 2.5%	168,473				168,473
0600010. 70 INTERCO DISA, 3%	787,510				787,510
0600011. 87 CDT, 4.5%,	1,127,227				1,127,227
0600012. 87 CDT, 5%,	247,119				247,119
0600013. 87 CDT, 5.5%	742,414				742,414
0600014. 1952 Dis Study (Per 2) 3.5%	86,080		86,080		
0600015. 70 INTERCO DISA, 3%, GR LF EX DTH BN, all years	2,332,072				2,332,072
0600016. 70 INTERCO DISA, 3.5%, GR LF EX DTH BN, 78 & prior	1,337,784				1,337,784
0600017. 70 INTERCO DISA, 4%, GR LF EX DTH BN, 79 & later, NB	12,558,931				12,558,931
0600018. 70 INTERCO DISA, 4%, GR LF EX DTH BN, UL, 79 & later, NB	663				663
0600019. 70 INTERCO DISA, 4.5%, GR LF EX DTH BN, 92 & later, NB	5,416,302				5,416,302
0600020. 70 INTERCO DISA, 5%, GR LF EX DTH BN, 93-94, 97 & later, NB	586,736				586,736
0600021. 70 INTERCO DISA, 5.5%, GR LF EX DTH BN, 88-92	666,748				666,748
0600022. 2005 SOA GRP WAIVER (MOD), 3.5%, 78 & prior	652,898,556				652,898,556
0600023. 2005 SOA GRP WAIVER (MOD), 4%, 79 & later, NB	351,441,378				351,441,378
0600024. 2005 SOA GRP WAIVER (MOD), 4.5%, 92 & later, NB	14,257,539				14,257,539
0600025. 2005 SOA GRP WAIVER (MOD), 6%, 91 & prior	27,999,411				27,999,411
0600026. 2005 SOA GRP WAIVER (MOD), 4%, UL, 79 & later, NB	24,097,225				24,097,225
0600027. 2005 SOA GRP WAIVER (MOD), 4.5%, UL, 92 & later, NB	205,816				205,816
0600028. 70 INTERCO DISA, 4.5% NSP, SINCE 1995	15,001,469				15,001,469
0600029. 70 INTERCO DISA, 5.0% NSP, 1993-1994	111,482				111,482
0600030. 70 INTERCO DISA, 5.5% NSP, 1986-1992	121,979				121,979
0600031. 26 Class (3)*, 41 CSO 2.50%	475,151		475,151		
0600032. 26 Class (3)*, 58 CSO 2.75%	3,475,643		3,475,643		
0600033. 26 Class (3)*, AM 2.75%	185		185		
0600034. 52 INTERCO DISA, Period 2*, 01 CSO, 4%	8,761,893		8,747,786		14,107
0600035. 52 INTERCO DISA, Period 2*, 58 CSO, 2.50%	1,509,387		1,509,387		
0600036. 52 INTERCO DISA, Period 2*, 58 CSO, 2.75%	10,995,160		10,995,160		
0600037. 52 INTERCO DISA, Period 2*, 58 CSO, 3%	52,883		52,883		
0600038. 52 INTERCO DISA, Period 2*, 58 CSO, 4%	4,950,010		4,950,010		
0600039. 52 INTERCO DISA, Period 2*, 58 CSO, 4.50%	9,651,933		9,651,933		
0600040. 52 INTERCO DISA, Period 2*, 80 CSO, 2.50%	88,421		88,421		
0600041. 52 INTERCO DISA, Period 2*, 80 CSO, 4%	8,780,795		8,726,095		54,700
0600042. 52 INTERCO DISA, Period 2*, 80 CSO, 4.25%	850		850		
0600043. 52 INTERCO DISA, Period 2*, 80 CSO, 4.50%	168,107,730		165,224,498		2,883,232
0600044. 01 CSO, 3.5%	1,972,541				1,972,541
0600045. 52 INTERCO DISA, Period 2*, 01 CSO, 3.5%	4,960,572		4,960,572		
0600046. 52 INTERCO DISA, Period 2*, 01 CSO, 4.5%	1,999		1,999		
0600047. MOD '30-50 INTER-CO '58 CSO 4%	523,548		523,548		
0600048. MOD '30-50 INTER-CO '58 CSO 4.5%	334,867		334,867		
0600049. MOD '30-50 INTER-CO '58 CSO 5.5%	3,288		3,288		
0600050. MOD '30-50 INTER-CO '58 CSO 6%	375,588		375,588		
0600051. MOD '30-50 INTER-CO '80 CSO 4.5%	632,613		632,613		
0600052. MOD '30-50 INTER-CO '80 CSO 5%	483,487		483,487		
0600053. MOD '30-50 INTER-CO '80 CSO 5.5%	1,292,148		1,292,148		
0600054. MOD '30-50 INTER-CO '80 CSO 6%	11,802		11,802		
0699997. Totals (Gross)	1,396,205,504	0	269,051,921	0	1,127,153,583
0699998. Reinsurance ceded	57,903,871		53,268,332		4,635,539
0699999. Totals (Net)	1,338,301,633	0	215,783,589	0	1,122,518,044
Miscellaneous Reserves:					
0700001. For excess of valuation net premiums over corresponding gross premiums	690,208,005		635,657,948		54,550,057
0700002. For surrender values in excess of reserves otherwise required and carried in this schedule	8,875,539		8,875,539		
0700003. For extra mortality on pol. converted from Grp, computed at 5%, 93 and later	119,023,760				119,023,760
0700004. For non-UL adjustments not included in Section A above	326,996,313				326,996,313
0700005. For UL adjustments not included in Section A above	104,623,576		330,899		104,292,677
0700006. For variable life insurance minimum death benefit guarantees	31,140,734		31,140,734		
0700007. Earnings enhancement benefits	5,815		5,815		
0700008. Additional actuarial reserves- Asset/liability analysis	217,736,033				217,736,033
0700009. AG43 Standard Scenario Excess	325,520,014		313,188,965		12,331,049
0799997. Totals (Gross)	1,824,129,789	0	989,199,900	0	834,929,889
0799998. Reinsurance ceded	149,449,910		149,449,910		
0799999. Totals (Net)	1,674,679,879	0	839,749,990	0	834,929,889
9999999. Totals (Net) - Page 3, Line 1	104,400,485,521	784,990,080	53,593,847,310	3,606	50,021,644,525

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: Yes [ ] No [X]
   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 3.50% 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 G.2331 Greater of 4.00% 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: $.................16,883,585,264
   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	Valuation Basis		4
	2	3	Increase in Actuarial
Description of Valuation Class	Changed From	Changed To	Reserve Due To Change

NONE

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	58,501,205					483,342					56,574,715		1,443,148
2. Additional contract reserves (b)	13,646,046,606										589,807,531	12,982,602,796	73,636,279
3. Additional actuarial reserves - Asset/Liability analysis	250,000,000											250,000,000	
4. Reserve for future contingent benefits	6,169,047					3,811,108					63,018		2,294,921
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
7. Totals (Gross)	13,960,716,858	0	0	0	0	4,294,450	0	0	0	0	646,445,264	13,232,602,796	77,374,348
8. Reinsurance ceded	80,010,344										66,461,693		13,548,651
9. Totals (Net)	13,880,706,514	0	0	0	0	4,294,450	0	0	0	0	579,983,571	13,232,602,796	63,825,697
CLAIM RESERVE													
10. Present value of amounts not yet due on claims	9,863,357,311					60,932,986					7,788,004,118	2,010,245,743	4,174,464
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
14. Totals (Gross)	9,863,357,311	0	0	0	0	60,932,986	0	0	0	0	7,788,004,118	2,010,245,743	4,174,464
15. Reinsurance ceded	440,707,244										439,325,339		1,381,905
16. Totals (Net)	9,422,650,067	0	0	0	0	60,932,986	0	0	0	0	7,348,678,779	2,010,245,743	2,792,559
17. TOTALS (Net)	23,303,356,581	0	0	0	0	65,227,436	0	0	0	0	7,928,662,350	15,242,848,539	66,618,256
18. TABULAR FUND INTEREST	893,023,150										261,873,042	631,059,917	90,191
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
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above)	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
1399. Totals (Lines 1301 through 1303 + 1398) (Line 13 above)	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 (12): LTC all years - 1985 NNHS and other morbidity tables @ 3.5% - 5.5% 1 yr FPT; Col (11): Issues of 1990 and prior - 1964 or 1985 CIDA @ 3.0% - 6.0%; 1 or 2 yr FPT; Col (11): Issues of 1990 and later - 1964 or 1985 CIDA @ 3.5% - 6.0%; 1 or 2 yr FPT; Col (13): All years - 1956 Intercompany hospital and surg

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	61,280,718,125		56,569,306	10,548,869,978	685,093,362	49,990,185,479
2. Deposits received during the year	70,803,113,385			2,566,494,266	21,774,759	68,214,844,360
3. Investment earnings credited to the account	1,567,834,243		2,194,045	234,698,564	19,892,018	1,311,049,616
4. Other net change in reserves	449,677,099					449,677,099
5. Fees and other charges assessed	108,354			5,048		103,306
6. Surrender charges	0					
7. Net surrender or withdrawal payments	70,733,947,617		11,381,825	2,948,298,453	62,514,851	67,711,752,488
8. Other net transfers to or (from) Separate Accounts	(231,880,617)		(190,112)	909,495		(232,600,000)
9. Balance at the end of current year before reinsurance (Lines 1 + 2 + 3 + 4 - 5 - 6 - 7 - 8)	63,599,167,498	0	47,571,638	10,400,849,812	664,245,288	52,486,500,760
10. Reinsurance balance at the beginning of the year	1,373,748,770			1,373,728,522	21,686	(1,438)
11. Net change in reinsurance assumed	(65,190,955)			(65,190,955)		
12. Net change in reinsurance ceded	0					
13. Reinsurance balance at the end of the year (Lines 10 + 11 - 12)	1,308,557,815	0	0	1,308,537,567	21,686	(1,438)
14. Net balance at the end of the current year after reinsurance (Lines 9 + 13)	64,907,725,313	0	47,571,638	11,709,387,379	664,266,974	52,486,499,322

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:											
1.1 Direct	238,211,397	935,987	27,874,594	1,863,818	2,959,420		95,080,022	106,528,589	(1,893,806)		4,862,773
1.2 Reinsurance assumed	573,870										573,870
1.3 Reinsurance ceded	2,751,813		632,291				537,349				1,582,173
1.4 Net	236,033,454	935,987	27,242,303	1,863,818	2,959,420	0	94,542,673	106,528,589	(1,893,806)	0	3,854,470
2. In course of settlement:											
2.1 Resisted:											
2.11 Direct	2,059,000		1,430,000				629,000				
2.12 Reinsurance assumed	12,500		12,500								
2.13 Reinsurance ceded	22,446		22,446								
2.14 Net	2,049,054	0	(b) 1,420,054	(b) 0	0	(b) 0	(b) 629,000	0	0	0	0
2.2 Other:											
2.21 Direct	1,791,672,295	12,142,281	458,325,241				1,145,655,818		172,467,330		3,081,625
2.22 Reinsurance assumed	93,471,040		37,563,040	8,800,766	561,292		46,459,855	11,760	36,096		38,231
2.23 Reinsurance ceded	87,259,143		81,229,315				4,084,858		1,598,605		346,365
2.24 Net	1,797,884,192	12,142,281	(b) 414,658,966	(b) 8,800,766	561,292	(b) 0	(b) 1,188,030,815	11,760	(b) 170,904,821	(b) 0	(b) 2,773,491
3. Incurred but unreported:											
3.1 Direct	1,657,661,374	1,245,877	123,679,610				1,014,468,294	189,738,314	317,201,381		11,327,898
3.2 Reinsurance assumed	67,807,004		13,714,900				50,664,493		2,747,794		679,817
3.3 Reinsurance ceded	56,877,303		47,874,124				5,218,957		1,905,163		1,879,059
3.4 Net	1,668,591,076	1,245,877	(b) 89,520,386	(b) 0	0	(b) 0	(b) 1,059,913,831	189,738,314	(b) 318,044,012	(b) 0	(b) 10,128,656
4. Totals:											
4.1 Direct	3,689,604,066	14,324,145	611,309,445	1,863,818	2,959,420	0	2,255,833,134	296,266,903	487,774,905	0	19,272,296
4.2 Reinsurance assumed	161,864,414	0	51,290,440	8,800,766	561,292	0	97,124,348	11,760	2,783,890	0	1,291,918
4.3 Reinsurance ceded	146,910,705	0	129,758,176	0	0	0	9,841,164	0	3,503,768	0	3,807,597
4.4 Net	3,704,557,776	(a) 14,324,145	(a) 532,841,709	10,664,584	3,520,712	0	(a) 2,343,116,319	296,278,663	487,055,027	0	16,756,617

(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 $.....1,101,411,284, Credit (Group and Individual) Accident and Health $..........0 and Other Accident and Health $.....132,980,641 are included in Page 3, Line 2, (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements during the year:											
1.1 Direct	23,993,151,917	127,787,780	2,462,651,076	898,782,164	163,218,997		9,070,633,449	5,000,046,959	5,853,023,790		417,007,702
1.2 Reinsurance assumed	829,691,368		236,906,208	51,410,863	9,108,041		430,782,193	2,489,753	20,349,871		78,644,439
1.3 Reinsurance ceded	6,331,339,720	120,829,551	2,145,125,258	348,984			3,710,836,603	89,618,065	207,086,161		57,495,098
1.4 Net	(d).....18,491,503,565	6,958,229	554,432,026	949,844,043	172,327,038	0	5,790,579,039	4,912,918,647	5,666,287,500	0	438,157,043
2. Liability December 31, current year from Part 1:											
2.1 Direct	3,689,604,066	14,324,145	611,309,445	1,863,818	2,959,420	0	2,255,833,134	296,266,903	487,774,905	0	19,272,296
2.2 Reinsurance assumed	161,864,414	0	51,290,440	8,800,766	561,292	0	97,124,348	11,760	2,783,890	0	1,291,918
2.3 Reinsurance ceded	146,910,705	0	129,758,176	0	0	0	9,841,164	0	3,503,768	0	3,807,597
2.4 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
3. Amounts recoverable from reinsurers Dec. 31, current year	1,383,720,952	12,293,475	469,252,322				846,279,580	1,938,687	45,664,776		8,292,112
4. Liability December 31, prior year:											
4.1 Direct	3,455,392,045	22,904,269	470,207,695	2,948,341	3,244,609		2,202,152,031	291,923,396	437,920,119		24,091,585
4.2 Reinsurance assumed	151,703,773		55,323,396	8,571,031	521,414		83,286,401	18,752	2,228,386		1,754,393
4.3 Reinsurance ceded	159,407,784		135,538,407				15,509,227		3,899,049		4,461,101
4.4 Net	3,447,688,034	22,904,269	389,992,684	11,519,372	3,766,023	0	2,269,929,205	291,942,148	436,249,456	0	21,384,877
5. Amounts recoverable from reinsurers Dec. 31, prior year	1,372,334,376	24,676,788	481,531,320	79,469			805,566,708		53,117,798		7,362,293
6. Incurred benefits:											
6.1 Direct	24,227,363,938	119,207,656	2,603,752,826	897,697,641	162,933,808	0	9,124,314,552	5,004,390,466	5,902,878,576	0	412,188,413
6.2 Reinsurance assumed	839,852,009	0	232,873,252	51,640,598	9,147,919	0	444,620,140	2,482,761	20,905,375	0	78,181,964
6.3 Reinsurance ceded	6,330,229,217	108,446,238	2,127,066,029	269,515	0	0	3,745,881,412	91,556,752	199,237,858	0	57,771,413
6.4 Net	18,736,986,731	10,761,418	709,560,049	949,068,724	172,081,727	0	5,823,053,281	4,915,316,475	5,724,546,093	0	432,598,964

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $.....8,344,383 in Line 1.1, $.....339,855 in Line 1.4, $.....5,355,372 in Line 6.1 and $.....753,867 in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $.....108,965,986 in Line 1.1, $.....6,098,989 in Line 1.4, $.....114,204,195 in Line 6.1 and $.....15,907,928 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 $.....15,266,708 premiums waived under total and permanent disability benefits.

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	150,344,669	111,113,030	(39,231,639)
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)	387,105,322	460,249,756	73,144,434
9. Receivables for securities			0
10. Securities lending reinvested collateral assets (Schedule DL)			0
11. Aggregate write-ins for invested assets	100,344,300	0	(100,344,300)
12. Subtotals, cash and invested assets (Lines 1 to 11)	637,794,291	571,362,786	(66,431,505)
13. Title plants (for Title insurers only)			0
14. Investment income due and accrued	86,176	14,466,288	14,380,112
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection	84,343,391	96,372,689	12,029,298
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	2,128,463,055	2,017,267,408	(111,195,647)
19. Guaranty funds receivable or on deposit			0
20. Electronic data processing equipment and software	51,519,297	110,280,840	58,761,543
21. Furniture and equipment, including health care delivery assets	21,209,645	32,491,041	11,281,396
22. Net adjustment in assets and liabilities due to foreign exchange rates			0
23. Receivables from parent, subsidiaries and affiliates		779	779
24. Health care and other amounts receivable	235	94	(141)
25. Aggregate write-ins for other-than-invested assets	217,159,020	303,074,533	85,915,513
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	3,140,575,110	3,145,316,458	4,741,348
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0
28. TOTALS (Lines 26 and 27)	3,140,575,110	3,145,316,458	4,741,348

DETAILS OF WRITE-INS

1101. Receivables for investments other than securities	100,344,300	0	(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)	100,344,300	0	(100,344,300)
2501. Leasehold improvements	120,932,087	162,353,720	41,421,633
2502. Miscellaneous	48,952,088	65,113,598	16,161,510
2503. Prepaid real estate taxes and expenses	37,517,744	63,966,871	26,449,127
2598. Summary of remaining write-ins for Line 25 from overflow page	9,757,101	11,640,344	1,883,243
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	217,159,020	303,074,533	85,915,513

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, 2019	For the Year Ended December 31, 2018
Net income (loss), NY SAP				$ 3,859	$ 3,657
State prescribed practices:					
Deferred annuities using continuous Commissioners' Annuity Reserve Valuation Method ("CARVM")	51,00	3,4	1,19	1	(81)
Reg 128 reserves	51,56,00	3,4	1,12,19	—	2
Valuation manual ("VM 22")	51,56,00	3,4	1,12,19	24	104
NYDFS Circular Letter No. 11 (2010) impact on deferred premiums	61R	2,4	1,2,15	(4)	(3)
NYDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium	61R,00	2,4	1,2,15	5	3
Group term life deficiency reserve	51	3,4	19	(19)	46
NY Special Considerations Letter	51,54	3,4	1,2,19	—	20
State permitted practices: NONE				—	—
Net income, NAIC SAP				$ 3,866	$ 3,748

	SSAP Number [1]	Financial Statement Page	Financial Statement Line Number	December 31, 2019	December 31, 2018
Statutory capital and surplus, NY SAP				$ 10,915	$ 11,098
State prescribed practices:					
Deferred annuities using continuous CARVM	51,00	3,4	1,19	359	358
Reg 128 reserves	51,56,00	3,4	1,12,19	5	5
VM 22	51,56,00	3,4	1,12,19	128	104
NYDFS Circular Letter No. 11 (2010) impact on deferred premiums	61R	2,4	1,2,15	62	66
NYDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium	61R,00	2,4	1,2,15	(40)	(45)
Group term life deficiency reserve	51	3,4	19	49	68
NY Special Considerations Letter	51,54	3,4	1,2,19	508	508
State permitted practices: NONE				—	—
Statutory capital and surplus, NAIC SAP				$ 11,986	$ 12,162

[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.

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, 2019	December 31, 2018
Statutory capital and surplus, NAIC SAP	$ 11,986	$ 12,162
Current tax impact	(12)	(12)
Deferred tax impact	159	158
Statutory capital and surplus, NAIC SAP	$ 12,133	$ 12,308

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. 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 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.

(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 ("SSAP"s). The Company considers the applicability and impact of all SSAPs. Except as noted below, the SSAPs adopted by the Company during 2019 did not have a material impact on the Company's financial statements.

In May 2019, the NAIC adopted updates to SSAP No. 103R, *Transfers and Servicing of Financial Assets and Extinguishments of Liabilities* ("SSAP 103R"), which reduces the disclosure requirements for repurchase and reverse repurchase transactions. The Company has provided all required disclosures.

In April 2019, the NAIC adopted Interpretations of Statutory Accounting Principles ("INT") No. 19-02, *Single Security Initiative* ("INT 19-02"), which provides a limited-scope exception to the exchange and conversion guidance in SSAP No. 26R, *Bonds*, and SSAP No. 43R, *Loan-backed and Structured Securities,* for instruments converted in accordance with Freddie Mac Single Initiative. This initiative permits reporting entities to exchange existing 45-day securities to 55-day securities, without any material change to the securities, including recognizing no gain or loss from this exchange, or to the loans that back the securities. The Company has complied with the requirements in INT 19-02.

In April 2019, the NAIC adopted updates to the required disclosures under SSAP No. 92, *Postretirement Benefits Other Than Pensions* ("SSAP 92"), and SSAP No. 102, *Pensions* ("SSAP 102"), as a result of the amendments in Accounting Standard Update ("ASU") 2018-14, Changes to the Disclosure Requirements for Defined Benefit Plans. The Company has provided all required disclosures.

In April 2019, the NAIC adopted updates to SSAP No. 100, *Fair Value* ("SSAP 100"), as a result of the modification of disclosure revisions in ASU 2018-13, *Changes to the Disclosure Requirements for Fair Value Measurement* ("ASU 2018-13"), for statutory accounting. Modifications to ASU 2018-13 incorporate revisions to certain disclosure objectives, eliminates the disclosure of certain transfer and policy information and changes in the calculation of Net Asset Value ("NAV"). The update also rejects changes to disclosures that were previously by statutory accounting. The Company has provided all required disclosures.

In November 2018, the NAIC adopted updates to SSAP No. 86, *Derivatives* ("SSAP 86"), which adopts limited provisions from ASU 2017-12, *Derivatives and Hedging - Target Improvements to Accounting for Hedge Activities*, which pertains to hedge effectiveness documentation requirements. The Company has provided all required disclosures.

In November 2018, the NAIC adopted updates to SSAP No. 51R, *Life Contracts*, SSAP No. 52, *Deposit type Contracts*, and SSAP No. 61R, *Life, Deposits and Accident and Health Reinsurance* ("SSAP 61R"), which adds life liquidity disclosures and expands the variable annuity liquidity disclosures. The Company has provided all required disclosures.

In August 2018, the NAIC adopted changes to SSAP No. 1, *Accounting Policies, Risks & Uncertainties, and Other Disclosures* ("SSAP 1") and Appendix A-001, *Investments of Reporting Entities*, to align the summary investment schedule more closely to the underlying investment schedules, allowing for crosschecks and less manual allocations. The Company has provided all required disclosures.

In June 2017, the NAIC adopted updates to SSAP No. 69, *Statement of Cash Flow* , to conform with ASU 2016-18, *Statement of Cash Flow - Restricted Cash*. The adoption clarifies that the flow of restricted cash and cash equivalents shall not be reported as operating, investing or financing activities, but shall be reported with cash and cash equivalents when reconciling beginning and ending amounts on the cash flow statement. The action also incorporated a change to SSAP 1, to ensure information on restricted cash, cash equivalents and short-term investments is reported in the restricted asset disclosure. The adoption of these changes did not have an impact on the Company's financial statements.

Future Accounting Pronouncements

In December 2019, the NAIC adopted changes to SSAP 61R to expand disclosure requirements to identify certain reinsurance contract features. The effective date of this adoption is December 31, 2020 and the Company is evaluating the impact this guidance will have on the Company's financial statements.

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.

In August 2019, the NAIC adopted changes to SSAP No. 22R, *Leases*, and corresponding Issue Paper No. 161, *Leases*, to incorporate guidance from ASU 2016-02, Leases, but maintain the operating lease concept. The effective date of this adoption is January 1, 2020, with early adoption permitted, and the adoption did not have an impact on the Company's financial statements.

Correction of Errors

During 2019, the Company discovered an error related to certain disability waiver reserves. The net impact of this correction on surplus was a decrease of $12 million, net of taxes.

During 2019, the Company discovered an error related to liabilities on certain group annuity contracts. The net impact of this correction on surplus was an increase of $18 million, net of taxes.

During 2019, the Company discovered an error related to reinsurance. The net impact of this correction on surplus was an increase of $11 million, net of taxes.

During 2019, the Company discovered an error related to benefits on certain long term care contracts. The net impact of the correction on surplus was an increase of $8 million, net of taxes.

During 2019, the Company discovered an error related to premium stabilization reserves tied to group insurance contracts issued by the Company that supported the Company's former sponsored benefit plans. The net impact of this correction on surplus was an increase of $6 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 2019 and 2018.

B. Statutory Merger

The Company had no statutory mergers during 2019 and 2018.

C. Assumption Reinsurance

The Company had no goodwill resulting from assumption reinsurance during 2019 and 2018.

D. Impairment Loss

The Company had no recognized impairment losses during 2019 and 2018.

4. Discontinued Operations

The Company had no discontinued operations during 2019 and 2018.

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 2019 were:

	Maximum	Minimum
Farm loans	7.94%	2.75%
Residential loans	12.99%	1.80%
Commercial loans	8.00%	2.10%

(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, 2019 was: 75.0%.

(3) During 2019 and 2018, 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):

	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. 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
b. December 31, 2018							
1. Recorded Investments (All)							
(a) Current	$ 12,865	$ —	$ 10,503	$ —	$ 31,672	$ 730	$ 55,770
(b) 30-59 days past due	$ 53	$ —	$ 16	$ —	$ —	$ —	$ 69
(c) 60-89 days past due	$ —	$ —	$ 100	$ —	$ —	$ —	$ 100
(d) 90-179 days past due	$ 4	$ —	$ 111	$ —	$ —	$ —	$ 115
(e) 180+ days past due	$ 200	$ —	$ 189	$ —	$ —	$ —	$ 389
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	$ 4	$ —	$ —	$ —	$ —	$ —	$ 4
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	$ 105	$ —	$ —	$ —	$ —	$ —	$ 105
(b) Interest accrued	$ 12	$ —	$ —	$ —	$ —	$ —	$ 12
4. Interest Reduced							
(a) Recorded investment	$ 28	$ —	$ 52	$ —	$ —	$ —	$ 80
(b) Number of loans	23	—	249	—	—	—	272
(c) Percent reduced	1.8%	—%	1.9%	—%	—%	—%	1.9%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	$ 538	$ —	$ —	$ —	$ 1,911	$ 143	$ 2,592

(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 Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a.	December 31, 2019							
	1. With allowance for credit losses	$ 62	$ —	$ —	$ —	$ —	$ —	$ 62
	2. No allowance for credit losses	183	—	426	—	—	—	609
	3. Total (1+2)	$ 245	$ —	$ 426	$ —	$ —	$ —	$ 671
	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, 2018							
	1. With allowance for credit losses	$ 29	$ —	$ —	$ —	$ —	$ —	$ 29
	2. No allowance for credit losses	156	—	387	—	—	—	543
	3. Total (1+2)	$ 185	$ —	$ 387	$ —	$ —	$ —	$ 572
	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 Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a.	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
b.	December 31, 2018							
	1. Average recorded investment	$ 111	$ —	$ 358	$ —	$ —	$ —	$ 469
	2. Interest income recognized	$ 1	$ —	$ —	$ —	$ —	$ —	$ 1
	3. Recorded investments on nonaccrual status [(1)]	$ 95	$ —	$ 400	$ —	$ —	$ 167	$ 662
	4. Amount of interest income recognized using a cash-basis method of accounting	$ —	$ —	$ —	$ —	$ —	$ —	$ —

(1) 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. As of December 31, 2018, the recorded investment in impaired farm, residential and commercial mortgage loans which were in nonaccrual status was $95 million, $38 million and $0, respectively.

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

		2019	2018
a.	Balance at beginning of period	$ 3	$ 1
b.	Additions charged to operations	18	10
c.	Direct write-downs charged against the allowances	(16)	(8)
d.	Recoveries of amounts previously charged off	—	—
e.	Balance at end of period	$ 5	$ 3

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

		2019	2018
a.	Aggregate amount of mortgage loans derecognized	$ 32	$ 29
b.	Real estate collateral recognized	$ 32	$ 29
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

		2019		2018
		(in millions)		
(1) The total recorded investments in restructured loans	$	197	$	94
(2) The realized capital losses related to these loans	$	10	$	4
(3) Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt	$	—	$	—

(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 2019 and 2018.

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, 2019.

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, 2019.

(3) The loan-backed securities for which an OTTI has been recognized during the year ended December 31, 2019, measured as the difference between amortized cost and estimated present value of projected future cash flows to be collected, were as follows (in whole dollars):

CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost after OTTI	Estimated Fair Value at Time of OTTI	Date of Financial Statement Where Reported
12638PBE8	$ 3,646,401	$ 3,628,924	$ 17,477	$ 3,628,924	$ 3,488,285	3/31/2019
362650BQ5	$ 11,146,079	$ 9,753,667	1,392,412	$ 9,753,667	$ 10,231,779	3/31/2019
			$ 1,409,889			

The recognized OTTI shown above is all noninterest related.

(4) At December 31, 2019, 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	$	31
2. 12 Months or Longer	$	68
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	4,571
2. 12 Months or Longer	$	4,174

(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.

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, 2019.

(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, 2019, was as follows (in millions):

1.	Securities Lending		Fair Value
	Open(1)	$	2,260
	30 days or less		5,040
	31 to 60 days		3,040
	61 to 90 days		2,046
	Greater than 90 days		405
	Sub-Total	$	12,791
	Securities received		—
	Total collateral received	$	12,791

(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, 2019, 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, 2019, there is no associated information about the sources and uses of that collateral.

(4) As of December 31, 2019, 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.

(5) Collateral Reinvestment

a. The aggregate amount of cash collateral reinvested as of December 31, 2019, was as follows (in millions):

1.

Securities Lending	Amortized Cost	Fair Value
Open	$ —	$ —
30 days or less	1,806	1,807
31 to 60 days	1,631	1,631
61 to 90 days	348	349
91 to 120 days	—	—
121 to 180 days	431	431
181 to 365 days	542	542
1 to 2 years	663	670
2 to 3 years	720	732
Greater than 3 years	6,269	6,333
Sub-Total	$ 12,410	$ 12,495
Securities received	—	—
Total collateral reinvested*	$ 12,410	$ 12,495
*Additional collateral reinvested		
Common Stocks	$ —	$ —
Preferred Stocks	13	13
Mortgage Loans	12	12
Derivatives	9	10
Cash	272	272
Payables, receivables and all other, net	44	44
Total other	$ 350	$ 351
Grand total reinvestment portfolio and security collateral	$ 12,760	$ 12,846

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, 2019.

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) For the year ended December 31, 2019, 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)	No	No	No	Yes

(3) For the year ended December 31, 2019, 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	$ 1,361	$ 1,365	$ 1,262	$ 1,438
3. 2 Days to 1 Week	$ 1,863	$ 1,712	$ 1,519	$ 1,892
4. > 1 Week to 1 Month	$ —	$ —	$ —	$ 681
5. > 1 Month to 3 Months	$ —	$ —	$ 250	$ 427
6. > 3 Months to 1 Year	$ —	$ —	$ —	$ 19
7. > 1 Year	$ —	$ —	$ —	$ —

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
b. Ending Balance				
1. Open - No Maturity	$ —	$ —	$ —	$ —
2. Overnight	$ —	$ —	$ 1,061	$ —
3. 2 Days to 1 Week	$ 1,860	$ 1,535	$ 453	$ 1,506
4. > 1 Week to 1 Month	$ —	$ —	$ —	$ 648
5. > 1 Month to 3 Months	$ —	$ —	$ 250	$ 137
6. > 3 Months to 1 Year	$ —	$ —	$ —	$ 19
7. > 1 Year	$ —	$ —	$ —	$ —

(4) The Company did not have any securities sold or acquired that resulted in default as of December 31, 2019.

(5) For the year ended December 31, 2019, 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	$ 1,906
2. Nonadmitted - Subset of BACV	XXX	XXX	XXX	$ —
3. Fair Value (“FV”)	$ 1,900	$ 1,893	$ 2,003	$ 2,393
b. Ending Balance				
1. BACV	$ 1,779	$ 1,458	$ 1,553	$ 1,906
2. Nonadmitted - Subset of BACV	$ —	$ —	$ —	$ —
3. FV	$ 1,890	$ 1,565	$ 1,802	$ 2,333

(6) At December 31, 2019, 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	$ —	$ 1,906	$ —	$ —
b. Bonds - FV	—	2,333	—	—
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	$ —	$ 1,906	$ —	$ —
q. Total Assets - FV	$ —	$ 2,333	$ —	$ —

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	$ —	$ —	$ —	$ —

(7) For the year ended December 31, 2019, 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	$ 1,863	$ 1,865	$ 1,970	$ 2,371
2. Securities (FV)	$ 8	$ 6	$ 27	$ 19
b. Ending Balance				
1. Cash	$ 1,860	$ 1,535	$ 1,764	$ 2,310
2. Securities (FV)	$ —	$ 4	$ 8	$ —

The Company does not hold any security collateral over which it does not have exclusive control at December 31, 2019.

(8) At December 31, 2019, 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	$ 2,310	$ —	$ —	$ —
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	$ 2,310	$ —	$ —	$ —

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, 2019, 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	$ 2,333
c. 31 to 90 Days	$ —
d. > 90 Days	$ —

(10) At December 31, 2019, 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	$	322	$	322
b. 31 to 60 Days	$	290	$	290
c. 61 to 90 Days	$	62	$	62
d. 91 to 120 Days	$	—	$	—
e. 121 to 180 Days	$	76	$	76
f. 181 to 365 Days	$	116	$	116
g. 1 to 2 Years	$	123	$	124
h. 2 to 3 Years	$	140	$	142
i. > 3 Years	$	1,113	$	1,124

	Amortized Cost		Fair Value	
Mortgage Loans	$	2	$	2
Common Stock	$	—	$	—
Preferred Stock	$	2	$	2
Derivatives	$	2	$	2
Cash	$	4	$	4
Payables, receivable and all other, net	$	8	$	8

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) For the year ended December 31, 2019, 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)	$	1,863	$	1,865	$	1,970	$	2,371
2. Securities Collateral (FV)	$	8	$	6	$	27	$	19
b. Ending Balance								
1. Cash (Collateral - All)	$	1,860	$	1,535	$	1,764	$	2,310
2. Securities Collateral (FV)	$	—	$	4	$	8	$	—

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, 2019, 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, 2019. 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 2019 and 2018.

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 2019 and 2018.

J. Real Estate

(1) For the year ended December 31, 2019, the Company did not recognize any impairment losses. For the year ended December 31, 2018, impairment losses of $2 million, were recognized on real estate and were included in net realized capital gains (losses).

(2) The Company had no properties classified as held-for-sale as of December 31, 2019 and 2018.

For the year ended December 31, 2019, the net realized capital gain (loss) on real estate was $9 million. For the year ended December 31, 2018 the Company had less than $1 million in net realized capital gain (loss) on real estate.

(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: 10 years (2029)
Required holding period: 15 years (2034)

(2) Total LIHTC tax benefits recognized were $258 million for the year ended December 31, 2019. The Company had no LIHTC tax benefits recognized for the year ended December 31, 2018.

(3) Total LIHTC investments were $929 million and $1,229 million as of December 31, 2019 and 2018, respectively.

(4) There were no LIHTC properties currently subject to any regulatory reviews as of December 31, 2019.

(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 2019.

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):

	Gross Restricted										
	2019									Percentage	
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)
Restricted Asset Category	Total General Account	General Account Supporting Separate Account Activity [(a)]	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity [(b)]	2019 Total (1 plus 3)	2018 Total	Increase/ (Decrease) (5 minus 6)	Total Non Admitted Restricted	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	—%	—%
Collateral held under security lending agreements	10,911	—	37	25	10,948	12,501	(1,553)	—	10,948	2.8	2.8
Subject to repurchase agreements	1,906	—	—	—	1,906	948	958	—	1,906	0.5	0.5
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	737	—	—	—	737	724	13	—	737	0.2	0.2
On deposit with states	16	—	—	—	16	15	1	—	16	—	—
On deposit with other regulatory bodies	114	—	—	—	114	33	81	—	114	—	—
Pledged collateral to FHLB (including assets backing funding agreements)	15,607	—	—	—	15,607	15,649	(42)	—	15,607	4.0	4.0
Pledged as collateral not captured in other categories	3,378	—	—	—	3,378	3,369	9	—	3,378	0.8	0.8
Other restricted assets	—	—	—	—	—	—	—	—	—	—	—
Total restricted assets	$ 32,669	$ —	$ 37	$ 25	$ 32,706	$ 33,239	$ (533)	$ —	$ 32,706	8.3%	8.3%

(a) Subset of column 1.
(b) Subset of column 3.

(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):

	Gross Restricted								Percentage	
	2019									
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Collateral Agreement	Total General Account	General Account Supporting Separate Account Activity [(a)]	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity [(b)]	2019 Total (1 plus 3)	2018 Total	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Federal Agriculture Mortgage Corporation ("Farmer Mac") funding arrangements	$ 2,668	$ —	$ —	$ —	$ 2,668	$ 2,644	$ 24	$ 2,668	0.7%	0.7%
Derivative over-the-counter ("OTC") Bilateral - Securities Pledged	150	—	—	—	150	253	(103)	150	—	—
Derivative OTC Centrally Cleared - Securities Pledged	335	—	—	—	335	214	121	335	0.1	0.1
Derivative OTC Centrally Cleared - Cash Pledged(c)	154	—	—	—	154	207	(53)	154	—	—
Futures Initial Margin - Securities Pledged	71	—	—	—	71	51	20	71	—	—
Total	$ 3,378	$ —	$ —	$ —	$ 3,378	$ 3,369	$ 9	$ 3,378	0.8%	0.8%

(a) Subset of column 1.

(b) Subset of column 3.

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

(3) The Company did not have any other restricted assets in 2019 and 2018.

(4) The Company's collateral received and reflected as assets at December 31, 2019, 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	$ 8,467	$ 8,468	3.3%	3.3%
b. Schedule D, Part 1	12,208	12,308	4.7	4.8
c. Schedule D, Part 2, Section 1	15	15	—	—
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	63	64	—	—
j. Total Collateral Assets	$ 20,767	$ 20,869	8.0%	8.1%

* 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	$ —	$ —	—%	—%
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	24	25	—	—
s. Other	—	—	—	—
t. Total Collateral Assets	$ 24	$ 25	—%	—%

* 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)	$ 20,848	8.5%
v. Recognized Obligation to Return Collateral Asset (Separate Account)	$ —	—%

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

M. Working Capital Finance Investments

The Company had no working capital finance investments in 2019 and 2018.

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):

	Number of 5GI Securities		Aggregate BACV		Aggregate FV	
Investment	2019	2018	2019	2018	2019	2018
Bonds - AC [1]	15	12	$ 95	$ 70	$ 94	$ 68
Loan-Backed Securities - AC	29	15	51	10	60	10
Preferred Stock - AC	—	—	—	—	—	—
Preferred Stock - FV	—	—	—	—	—	—
Total	44	27	$ 146	$ 80	$ 154	$ 78

[1] AC - Amortized Cost

P. Short Sales

(1) The Company did not have any unsettled short sale transactions outstanding as of December 31, 2019.

(2) The Company did not have any settled short sale transactions during the year ended December 31, 2019.

Q. Prepayment Penalty and Acceleration Fees

During the year ended December 31, 2019, 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	214	180
Aggregate Amount of Investment Income	$ 129	$ 10

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 $34 million and $23 million on investments in joint ventures for the years ended December 31, 2019 and 2018, 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 are nonadmitted with the exception of mortgage loan investment income which is nonadmitted after 180 days, or if the underlying loan is in the process of foreclosure.

B. The total amount excluded was less than $1 million and $14 million as of December 31, 2019 and 2018, respectively.

8. *Derivative Instruments*

A. Derivative Instruments under 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.

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.

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 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 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 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, 2019 and 2018. 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.

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 year ended December 31, 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. For the year ended December 31, 2018, there were net gains of $2 million 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, 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. For the year ended December 31, 2018, there were net losses of $3 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, 2019 and 2018, there were no gains (losses) related to such discontinued cash flow hedges.

At December 31, 2019 and 2018, 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 three years and four 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, 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, 2019 and 2018.

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	
	2019	2018	2019	2018	2019	2018
Initial Margin:						
OTC-cleared	$ —	$ —	$ 335	$ 214	$ 335	$ 214
Variation Margin:						
OTC-bilateral	—	—	150	253	150	253
OTC-cleared	154	207	—	—	154	207
Total OTC	$ 154	$ 207	$ 485	$ 467	$ 639	$ 674
Initial Margin:						
Futures (3)	$ —	$ —	$ 71	$ 51	$ 71	$ 51

(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	
	2019	2018	2019	2018	2019	2018
Variation Margin:						
OTC-bilateral	$ 5,069	$ 4,066	$ 1,339	$ 1,164	$ 6,408	$ 5,230
OTC-cleared	678	401	—	—	678	401
Total OTC	$ 5,747	$ 4,467	$ 1,339	$ 1,164	$ 7,086	$ 5,631

(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, 2019 (in millions):

Fiscal Year	Net undiscounted future settled premium payments (receipts)
2020	$ 305
2021	58
2022	63
2023	94
Thereafter	63
Total	$ 583

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
2018	$ 617	$ (191)	$ 403
2019	$ 583	$ (147)	$ 419

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

The Company did not utilize derivatives hedging variable annuity guarantees in 2019.

9. *Income Taxes*

A. The components of net deferred tax assets ("DTA") and deferred tax liabilities ("DTL") consisted of the following (in millions):

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

	December 31, 2018		
	Ordinary	Capital	Total
Gross DTA	$ 4,419	$ —	$ 4,419
Statutory valuation allowance adjustments	—	—	—
Adjusted gross DTA	4,419	—	4,419
DTA nonadmitted	(2,017)	—	(2,017)
Subtotal net admitted DTA	2,402	—	2,402
DTL	(860)	(104)	(964)
Net admitted DTA/(Net DTL)	$ 1,542	$ (104)	$ 1,438

	Change		
	Ordinary	Capital	Total
Gross DTA	$ (11)	$ —	$ (11)
Statutory valuation allowance adjustments	—	—	—
Adjusted gross DTA	(11)	—	(11)
DTA nonadmitted	(111)	—	(111)
Subtotal net admitted DTA	(122)	—	(122)
DTL	106	(3)	103
Net admitted DTA/(Net DTL)	$ (16)	$ (3)	$ (19)

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

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

	December 31, 2018		
	Ordinary	Capital	Total
Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ —	$ —
Adjusted gross DTA expected to be realized (excluding the amount of DTA from above) after application of the threshold limitation (the lesser of 1 and 2 below)	1,438	—	1,438
1. Adjusted gross DTA expected to be realized following the balance sheet date	2,425	—	2,425
2. Adjusted gross DTA allowed per limitation threshold	XXX	XXX	1,438
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL	860	104	964
DTA admitted as the result of application of SSAP 101 total	$ 2,298	$ 104	$ 2,402

NOTES TO THE FINANCIAL STATEMENTS

	Change		
	Ordinary	Capital	Total
Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ —	$ —
Adjusted gross DTA expected to be realized (excluding the amount of DTA from above) after application of the threshold limitation (the lesser of 1 and 2 below)	(19)	—	(19)
1. Adjusted gross DTA expected to be realized following the balance sheet date	(71)	—	(71)
2. Adjusted gross DTA allowed per limitation threshold	XXX	XXX	(19)
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL	(106)	3	(103)
DTA admitted as the result of application of SSAP 101 total	$ (125)	$ 3	$ (122)

	2019	2018
RBC percentage used to determine recovery period and threshold limitation amount	645%	671%
Amount of total adjusted capital used to determine recovery period and threshold limitation	$ 13,143	$ 12,655

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

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

B. All DTL were recognized as of December 31, 2019 and December 31, 2018.

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

	December 31, 2019	December 31, 2018	Change
Current income tax:			
Federal	$ 36	$ 210	$ (174)
Foreign	15	14	1
Subtotal	51	224	(173)
Federal income tax on net capital gains/(losses)	(44)	10	(54)
Utilization of capital loss carryforwards	—	—	—
Other	—	—	—
Federal and foreign income taxes incurred	$ 7	$ 234	$ (227)

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

	December 31, 2019	December 31, 2018	Change
DTA:			
Ordinary:			
Discounting of unpaid losses	$ —	$ —	$ —
Unearned premium reserve	—	—	—
Policyholder reserves	1,431	1,551	(120)
Investments	—	—	—
Deferred acquisition costs	436	420	16
Policyholder dividends accrual	—	—	—
Fixed assets	66	58	8
Compensation and benefits accrual	—	—	—
Pension accrual	—	—	—
Receivables - nonadmitted	—	—	—
Net operating loss carryforward	—	—	—
Tax credit carryforwards	1,353	1,424	(71)
Other (including items <5% of total ordinary tax assets)	138	33	105
Ceding commissions	165	198	(33)
Employee benefits	515	375	140
Intangibles	4	11	(7)
Litigation reserves	119	135	(16)
Nonadmitted assets	181	214	(33)
Subtotal	4,408	4,419	(11)
Statutory valuation allowance adjustment	—	—	—
Nonadmitted	(2,128)	(2,017)	(111)
Admitted ordinary DTA	2,280	2,402	(122)
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 DTA	—	—	—
Admitted DTA	$ 2,280	$ 2,402	$ (122)
DTL:			
Ordinary:			
Investments	$ (754)	$ (860)	106
Fixed assets	—	—	—
Deferred and uncollected premiums	—	—	—
Policyholder reserves	—	—	—
Other (including items <5% of total ordinary tax liabilities)	—	—	—
Subtotal	(754)	(860)	106
Capital			
Investments	(107)	(104)	(3)
Real estate	—	—	—
Other (including items <5% of total capital tax liabilities)	—	—	—
Subtotal	(107)	(104)	(3)
DTL	$ (861)	$ (964)	$ 103
Net DTA/(DTL)	$ 1,419	$ 1,438	$ (19)

Change in nonadmitted DTA	111
Tax effect of unrealized gains (losses)	(86)
Additional minimum pension liability	(31)
Change in net DTA	$ (25)

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):

	December 31, 2019	
Net gain (loss) from operations after dividends to placeholders and before Federal income tax @ 21%	$	910
Net realized capital gains (losses) @ 21%		(93)
Tax effect of:		
Prior years adjustments and accruals		(391)
Tax credits		(295)
Tax exempt income		(99)
Change in nonadmitted assets		33
Separate Account dividend received deduction		(28)
Interest maintenance reserve		11
Excess tax benefits/deficiencies related to stock compensation		(10)
Other invested assets & LLC adjustments		(11)
Prior period adjustments in surplus		8
Distribution of appreciated assets from a foreign affiliate		5
Total statutory income taxes (benefit)	$	40
Federal and foreign income taxes incurred including tax on realized capital gains	$	7
Change in net DTA		25
Prior period adjustments in surplus		8
Total statutory income taxes (benefit)	$	40

E. (1) As of December 31, 2019, 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	
2036-2039	$	1,353
	$	1,353

(2) The Company had no Federal income taxes available at December 31, 2019 for recoupment in the event of future net losses.

(3) The Company had no deposits under Section 6603 of the IRC, as amended during 2019.

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 Legal Plans, Inc.
American Life Insurance Company	MetLife Reinsurance Company of Charleston
Bequest, Inc.	MetLife Reinsurance Company of Vermont
Borderland Investments, Ltd.	MetLife Services and Solutions, LLC ("MSS")
Cova Life Management Company	MetLife Tower Resources Group, Inc.
Delaware American Life Insurance Company	MetLife
Economy Fire & Casualty Company	Metropolitan Casualty Insurance Company
Economy Preferred Insurance Company	Metropolitan Direct Property and Casualty Insurance Company
Economy Premier Assurance Company	Metropolitan General Insurance Company
Hyatt Legal Plans of Florida, Inc.	Metropolitan Group Property & Casualty Insurance Company
International Technical and Advisory Services, Ltd.	Metropolitan Lloyds Insurance Company of Texas
MetLife Assignment Company, Inc.	Metropolitan Lloyds, Inc.
MetLife Auto & Home Insurance Agency, Inc.	Metropolitan Property & Casualty Insurance Company
MetLife Consumer Services, Inc.	Metropolitan Tower Life Insurance Company
MetLife Credit Corp.	Metropolitan Tower Realty Company, Inc.
MetLife Digital Ventures, Inc.	Missouri Reinsurance, Inc.
MetLife Funding, Inc. ("MetLife Funding")	Newbury Insurance Company Limited
MetLife Global Benefits, Ltd.	Park Tower REIT, Inc.
MetLife Global, Inc.	SafeGuard Health Enterprises, Inc.
MetLife Group, Inc. ("MetLife Group")	SafeGuard Health Plans, Inc. (CA)
MetLife Health Plans, Inc.	SafeGuard Health Plans, Inc. (FL)
MetLife Holdings, Inc.	SafeGuard Health Plans, Inc. (TX)
MetLife Home Loans, LLC	SafeHealth Life Insurance Company
MetLife Insurance Brokerage, Inc.	The Inheritance Company
MetLife Investment Management Holdings, LLC	Transmountain Land & Livestock Company
MetLife Investors Distribution Company	White Oak Royalty Company

(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, 2019, the Company had a liability (asset) for unrecognized tax benefits of $32 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, 2020 cannot be made.

H. Repatriation Transition Tax ("RTT")

As of December 31, 2019, the Company had no liability for RTT.

I. Alternative Minimum Tax Credit ("AMT")

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

			December 31, 2019
(1)	Gross AMT Credit Recognized as:		
	a. Current year recoverable	$	80
	b. DTA	$	10
(2)	Beginning Balance of AMT Credit Carryforward	$	87
(3)	Amounts Recovered		80
(4)	Adjustments		(3)
(5)	Ending Balance of AMT Credit Carryforward (5=2-3-4)		10
(6)	Reduction for Sequestration		—
(7)	Nonadmitted by Reporting Entity		—
(8)	Reporting Entity Ending Balance (8=5-6-7)	$	10

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

A-C. 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. The Company paid ordinary dividends of $812 million, $500 million, $719 million and $1,000 million, in the form of cash, to MetLife on December 27, 2018, October 31, 2018, September 26, 2018 and March 19, 2018, respectively. The Company also paid an extraordinary dividend of $705 million, in the form of cash, on June 29, 2018.

In May 2018, a $467.1 million senior note previously issued by MetLife to the Company was redenominated to a new ¥51.0 billion senior note. The ¥51.0 billion yen senior note matures in December 2021 and bears interest at a rate per annum of 3.14%, payable semi-annually.

In April 2018, a $357.9 million senior note previously issued by MetLife to the Company was redenominated to a new ¥38.5 billion senior note. The ¥38.5 billion senior note matures in July 2021 and bears interest at a rate per annum of 2.97%, payable semi-annually.

In March 2018, three senior notes previously issued by MetLife to the Company were redenominated to Japanese yen.

(1) A $500 million senior note was redenominated to a new ¥53.3 billion senior note. The ¥53.3 billion senior note bore interest at a rate per annum of 1.45%, payable semi-annually. In July 2019, this note 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.

(2) A $250 million senior note was redenominated to a new ¥26.5 billion senior note. The ¥26.5 billion senior note bore interest at a rate per annum of 1.72%, payable semi-annually. In October 2019, this note matured and was refinanced with a ¥26.6 billion 1.81% senior note due October 2029 issued to the Company, payable semi-annually.

(3) A $250 million senior note was also redenominated to a new ¥26.5 billion senior note. The ¥26.5 billion senior note matures in September 2020 and bears interest at a rate per annum of 0.82%, payable semi-annually.

As of December 31, 2019 and 2018, the Company reported $435 million and $1,641 million, respectively, in dividend income from its subsidiaries. Detail is provided in Schedule D Part 2 and Part 4.

The Company originates and acquires unaffiliated mortgage loans and simultaneously sells a portion to affiliates under master participation agreements. The aggregate amount of unaffiliated mortgage loan participation interests sold by the Company to affiliates for the years ended 2019 and 2018 were $85 million and $1,592 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 $936 million and $1,729 million for the years ended 2019 and 2018, respectively.

The Company purchases unaffiliated mortgage loans under a master participation agreement, from an affiliate, simultaneously with the affiliate's origination or acquisition of mortgage loans. The aggregate amount of unaffiliated mortgage loan participation interests purchased by the Company from an affiliate for the years ended 2019 and 2018 were $4,026 million and $3,533 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 $363 million and none for the years ended 2019 and 2018, respectively.

The Company is invested in a structure referred to as "Metronome," a group of wholly-owned investment subsidiaries formed to achieve certain investment strategies related to a portfolio of primarily foreign bonds. The structure currently affords the Company the benefit of enhanced security selection, as Metronome is not domiciled in the U.S., which facilitates investment in the international fixed income markets, in turn facilitating global portfolio and risk management objectives. The Company's investment is in common stock of St. James Fleet Investments Two Limited ("St. James Fleet"), the parent of the Metronome group.

(1) 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.

(2) The Company's investment in St. James Fleet is comprised of a cost basis of $337 million and a book/adjusted carrying value of $359 million at December 31, 2019. For the year ended December 31, 2019, the change in pre-tax unrealized capital gains (losses) was $66 million.

(3) On May 25, 2018, St. James Fleet declared a dividend of $1,544 million to the Company in the form of investments, which was recorded as an affiliated dividend in net investment income. Additionally, St. James Fleet repurchased a portion of its ordinary shares from the Company, using investments, for $3,356 million. After completing an analysis of St. James Fleet remaining net assets, the Company recorded an OTTI loss of $2,577 million in realized capital gains (losses). As a result of the material restructuring and the substantial completion of the intended purpose of the structure, the deferred gains of $2,577 million which were historically recorded to surplus, related to the settlement of two forward transfer agreements, were recognized as a gain in net income through realized capital gains (losses) in the amount of $2,577 million.

NOTES TO THE FINANCIAL STATEMENTS

(4) After these transactions settled, St. James Fleet continues as a wholly-owned subsidiary of the Company. The Company's investment in St. James Fleet is comprised of a cost basis of $789 million and a book/adjusted carrying value of $743 million at December 31, 2018. For the year ended December 31, 2018, the change in pre-tax unrealized capital gains (losses) was ($44) million.

In 2019 and 2018, the Company recorded ordinary dividends from Sino-US United MetLife Insurance Co. Ltd., an affiliated operating joint venture, of $71 million and $49 million, respectively.

In the normal course of business, the Company receives invested assets, primarily consisting of bonds, from affiliates. The Company received transfers of assets from affiliates with an estimated fair value of $46 million and $77 million for the years ended December 31, 2019 and 2018, respectively.

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 $36 million and $37 million at December 31, 2019 and 2018, respectively, of which $0 and less than a $1 million were nonadmitted, respectively. Payables to affiliates totaled $285 million and $222 million at December 31, 2019 and 2018, respectively.

E. 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.

F. In 2018, the Company and the overall MetLife enterprise created a simpler shared facilities and services structure, to more efficiently share enterprise assets and services and manage related expense allocations. To implement this new structure, effective as of April 1, 2018, the Company entered into a new Investment Management Agreement with its affiliate, MetLife Investment Advisers, LLC (subsequently renamed MetLife Investment Management, LLC ("MIM")), under which MIM provides investment management services. Further, effective as of October 1, 2018, the Company entered into a new service agreement with its affiliate, MSS, which provides for personnel, facilities and equipment to be made available and for a broad range of services to be rendered. These agreements, like existing master service agreements between the Company and many of its affiliates, involve cost allocation arrangements, under which the Company pays for all expenses, direct and indirect, reasonably and equitably determined to be attributable to the services provided. In addition, the Company has other services agreements with MSS and its affiliate, MetLife International Holdings, LLC ("MIHL"), under which these entities on-provide certain services performed by non-U.S. affiliates. Under these agreements, in addition to a cost allocation, the Company may be charged a transfer pricing mark-up. Under all of these agreements, personnel, facilities, equipment and services are requested by the Company as deemed necessary for its business operations. The new MSS agreement described above replaced an existing agreement with MetLife Group. Similarly, the above-referenced agreement with MIHL and separate service agreements between the Company and many of its affiliates were substantially replaced by the new MSS and MIM agreements.

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

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 $260 million, as discussed in section A-C. The Company also recognized an impairment write-down of $6 million on an affiliated investment during the year ended December 31, 2019.

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, 2019, the carrying value is as shown below (in millions):

Name	Statement Value	
23rd Street Investments, Inc.	$	16
MetLife 1201 TAB Member, LLC	$	150
MetLife CC Member, LLC	$	163
MetLife Holdings, Inc.	$	22
MetLife LHH Member, LLC	$	40
MetLife Properties Ventures, LLC	$	10
MC Portfolio JV Member, LLC	$	47
MetLife THR Investor, LLC	$	150
ML Southmore, LLC	$	33
MetLife 555 12th Member, LLC	$	243
MetLife Camino Ramon Member LLC	$	24
MetLife OFC Member, LLC	$	107
MetLife 425 MKT Member, LLC	$	125
ML -AI MetLife Member 2, LLC	$	66
MetLife OBS Member, LLC	$	299
ML Mililani Member, LLC	$	39
MetLife Park Tower Member, LLC	$	125
MCPP Owners, LLC	$	395
MetLife Ontario Street Member, LLC	$	4
ML -AI MetLife Member 3, LLC	$	29
MetLife ConSquare Member LLC	$	212
The Building at 575 Fifth Ave. Mezzanine LLC	$	68
MCJV, LLC	$	80
MetLife HCMJV 1 LP, LLC	$	302
MetLife Chino Member, LLC	$	26
ML Sentinal Square Member, LLC	$	18
ML Sloan’s Lake Member, LLC	$	22
ML Southlands Member, LLC	$	13
ML Cerritos TC Member, LLC	$	9
MetLife Boro Station Member, LLC	$	36
MetLife 8280 Member, LLC	$	9
ML -AI Venture 4, LLC	$	8
ML Port Chester SC Member, LLC	$	17
ML Bellevue Member, LLC	$	33
ML Armature Member, LLC	$	4
ML Block 40, LLC	$	13
ML 1065 Hotel, LLC	$	38
ML 300 Third Member LLC	$	3
MMP Owners, LLC	$	171

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, 2019, 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%	$ 16	$ 16	$ —	S2	12/30/2019	$ 11	Y	N	I
334 Madison Avenue Euro Investments, Inc.	100%	—	—	—	S1	10/17/2016	—	Y	N	I
MetLife Legal Plans, Inc.	100%	126	—	126	S1	10/17/2016	—	Y	N	I
Met Tower Resources Group Inc	100%	16	—	16	S1	10/18/2016	—	Y	N	I
Metlife Holdings, Inc.	100%	22	22	—	S2	6/27/2019	22	Y	N	I
Metropolitan Tower Realty Company, Inc.	100%	102	102	—	S2	12/30/2019	80	Y	N	I
St. James Fleet	100%	359	359	—	S2	12/30/2019	743	Y	N	I
Transmountain Land and Livestock Company	100%	—	—	—	S1	10/18/2016	—	Y	N	I
White Oak Royalty Company	100%	8	—	8	S1	10/18/2016	—	Y	N	I
Total SSAP 97 8b(iii) Entities	XXX	$ 649	$ 499	$ 150	XXX	XXX	$ 856	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	$ 649	$ 499	$ 150	XXX	XXX	$ 856	XXX	XXX	XXX
f. Aggregate Total (a+e)	XXX	$ 649	$ 499	$ 150	XXX	XXX	$ 856	XXX	XXX	XXX

(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, 2019.

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, 2019.

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

NOTES TO THE FINANCIAL STATEMENTS

	December 31, 2018		
	Total	General Account	Separate Account
Membership stock - Class A	$ —	$ —	$ —
Membership stock - Class B	83	83	—
Activity stock	641	641	—
Excess stock	—	—	—
Aggregate total	$ 724	$ 724	$ —
Actual or estimated borrowing capacity as determined by the insurer	$ 18,904	$ 18,904	$ —

b. The Company's membership stock (Class A and B) eligible for redemption at December 31, 2019 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	$ 87	$ 87	$ —	$ —	$ —	$ —

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

a. Amount pledged as of:

	December 31, 2019		
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Total collateral pledged - Total General and Separate Accounts	$ 16,575	$ 15,607	$ 14,445
2. Total collateral pledged - General Account	$ 16,575	$ 15,607	$ 14,445
3. Total collateral pledged - Separate Account	$ —	$ —	$ —
	December 31, 2018		
4. Total collateral pledged - Total General and Separate Accounts	$ 16,340	$ 15,649	$ 14,245

b. Maximum amount pledged during the reporting period ended:

	December 31, 2019		
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Maximum collateral pledged - Total General and Separate Accounts	$ 18,605	$ 17,079	$ 14,245
2. Maximum collateral pledged - General Account	$ 18,605	$ 17,079	$ 14,245
3. Maximum collateral pledged - Separate Account	$ —	$ —	$ —
	December 31, 2018		
4. Maximum collateral pledged - Total General and Separate Accounts	$ 16,557	$ 15,857	$ 14,245

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

a. Amount borrowed as of:

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

	December 31, 2018			
	Total	General Account	Separate Account	Funding Agreements Reserves Established
Debt	$ —	$ —	$ —	$ —
Funding agreements	14,245	14,245	—	40
Other	—	—	—	—
Aggregate total	$ 14,245	$ 14,245	$ —	$ 40

b. Maximum amount borrowed during the reporting period ended:

	December 31, 2019		
	Total	General Account	Separate Account
Debt	$ —	$ —	$ —
Funding agreements	14,445	14,445	—
Other	—	—	—
Aggregate total	$ 14,445	$ 14,445	$ —

c. FHLB - Prepayment Obligations:

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

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

A. Defined Benefit Plan

Through September 30, 2018, the Company sponsored various U.S. qualified and non-qualified defined benefit pension plans and other postretirement employee benefit plans 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. As of October 1, 2018, except for the non-qualified defined benefit pension plan, the Plan sponsor was changed from the Company to MetLife Group. The Company remains a participating affiliate.

A summary of assets, obligations and assumptions for those plans are as follows at December 31, 2019 and 2018, respectively (dollars in millions):

(1) Change in benefit obligation

a. Pension Benefits:

	Overfunded		Underfunded	
	2019	2018	2019	2018
Benefit obligation at beginning of year	$ —	$ —	$ 1,080	$ 10,479
Service cost	—	—	17	18
Interest cost	—	—	46	42
Contribution by plan participants	—	—	—	—
Actuarial (gain) loss	—	—	162	(40)
Foreign currency exchange rate changes	—	—	—	—
Benefits paid	—	—	(98)	(83)
Plan Amendments	—	—	3	(20)
Business combinations, divestitures, curtailments, settlements and special termination benefits	—	—	—	—
Transfer of benefit plan to affiliates	—	—	—	(9,316)
Benefit obligation at end of year	$ —	$ —	$ 1,210	$ 1,080

b. Postretirement Benefits:

	Overfunded		Underfunded	
	2019	2018	2019	2018
Benefit obligation at beginning of year	$ —	$ —	$ 19	$ 1,657
Service cost	—	—	—	—
Interest cost	—	—	1	1
Contribution by plan participants	—	—	—	—
Actuarial (gain) loss	—	—	2	(2)
Foreign currency exchange rate changes	—	—	1	(2)
Benefits paid	—	—	(2)	(1)
Plan amendments	—	—	—	—
Business combinations, divestitures, curtailments, settlements and special termination benefits	—	—	—	15
Transfer of benefit plan to affiliates	—	—	—	(1,649)
Benefit obligation at end of year	$ —	$ —	$ 21	$ 19

NOTES TO THE FINANCIAL STATEMENTS

c. The Company did not have any special or contractual benefits per SSAP No. 11, *Postemployment Benefits & Compensated Absence* ("SSAP 11"), during 2019 and 2018.

(2) Change in plan assets:

	Pension Benefits		Postretirement Benefits	
	2019	2018	2019	2018
Fair value of plan assets at beginning of year	$ —	$ 9,370	$ 18	$ 1,426
Actual return on plan assets	—	—	—	2
Foreign currency exchange rate changes	—	—	1	(1)
Reporting entity contribution	—	83	1	—
Plan participants' contributions	—	—	—	—
Benefits paid	—	(83)	(2)	(1)
Business Combinations, divestitures, curtailments, settlements and special termination benefits	—	—	—	18
Transfer of pension/benefit plans to affiliate	—	(9,370)	—	(1,426)
Fair value of plan assets at end of year	$ —	$ —	$ 18	$ 18

(3) Fund status:

	Pension Benefits		Postretirement Benefits	
	2019	2018	2019	2018
a. Components:				
Prepaid benefit costs	$ —	$ —	$ —	$ —
Overfunded plan assets	$ —	$ —	$ 3	$ 5
Accrued benefit costs	$ —	$ —	$ —	$ —
Liability for pension benefits	$ (1,210)	$ (1,080)	$ (6)	$ (6)
b. Assets and liabilities recognized				
Assets (nonadmitted)	$ —	$ —	$ 3	$ 5
Liabilities recognized	$ (1,210)	$ (1,080)	$ (6)	$ (6)
c. Unrecognized liabilities	$ —	$ —	$ —	$ —

(4) Components of net periodic benefit cost:

	Pension Benefits		Postretirement Benefits	
	2019	2018	2019	2018
Service cost	$ 13	$ 67	—	$ 3
Interest cost	34	153	1	26
Expected return on plan assets	—	(203)	(1)	(35)
Transition asset or obligation	—	—	—	—
(Gains) and losses	19	73	—	(9)
Prior service cost or (credit)	(2)	(1)	—	(11)
Gain or loss recognized due to a curtailment	—	—	—	—
Total net periodic benefit cost	$ 64	$ 89	$ —	$ (26)

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

	Pension Benefits		Postretirement Benefits	
	2019	2018	2019	2018
Items not yet recognized as a component of net periodic cost - prior year	$ 315	$ 2,777	$ (5)	$ (38)
Transfer of benefit plans to affiliates	$ —	$ (2,370)	$ —	$ 38
Net prior service cost or (credit) arising during the period	$ 3	$ (20)	$ —	$ —
Net prior service cost or (credit) recognized	$ 3	$ 1		
Net (gain) and loss arising during the period	$ 162	$ (40)	$ 2	$ (5)
Net (gain) and loss recognized	$ (25)	$ (33)	$ —	$ —
Items not yet recognized as a component of net periodic cost - current year	$ 458	$ 315	$ (3)	$ (5)

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

	Pension Benefits		Postretirement Benefits	
	2019	2018	2019	2018
Net transition asset or obligation	$ —	$ —	$ —	$ —
Net prior service cost or (credit)	$ (16)	$ (22)	$ —	$ —
Net recognized (gains) and losses	$ 474	$ 337	$ (2)	$ (5)

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

	2019	2018
Weighted-average discount rate - Pension	4.35%	3.65%
Weighted-average discount rate - Postretirement	3.00%	3.25%
Weighted-average interest crediting rate (for cash balance plans)	4.05%	4.17%
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:

	2019	2018
Weighted-average discount rate - Pension	3.30%	4.35%
Weighted-average discount rate - Postretirement	3.00%	3.75%
Weighted Average Interest Crediting Rate (for cash balance plans)	4.03%	4.14%
Rate of compensation increase - Pension	2.25% to 8.50%	2.25% to 8.50%

(8) The amount of the accumulated benefit obligation for the defined benefit pension plans was $1,143 million and $1,040 million for the years ended December 31, 2019 and 2018, respectively.

(9) The assumed health care cost trend rate used in measuring the accumulated postretirement benefit obligation was 6.48% 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	
2020	$	76
2021	$	72
2022	$	71
2023	$	74
2024	$	78
2025 through 2029	$	410

(11) Other than funding benefit payments, the Company does not expect to make any other contributions to its nonqualified pension plans during 2020.

(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, 2019.

(16) The Company's sources of actuarial pension (gains) losses include the impact of changes to the financial assumptions of $137 million and plan experience of $25 million.

(17) As of December 31, 2019, the Company's pension benefit obligation and accumulated postretirement benefit was $1,210 million and $21 million respectively. Plan assets for postretirement benefits were $18 million as of December 31, 2019. The Company had a $3 million underfunded status for the postretirement benefit plan as of December 31, 2019. The Company's surplus impact as of December 31, 2019 to reflect the full benefit obligation was $143 million and $3 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. 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, 2019 (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	$ —	$ 18	$ —	$ 18

(2) The Company did not have any plan assets measured at estimated fair value using significant unobservable (Level 3) inputs for 2019.

D. The weighted average expected rate of return on plan assets is based on anticipated performance of the various asset sectors in which the plans invest, weighted by target allocation percentages. Anticipated future performance is based on long-term historical returns of the plan assets by sector, adjusted for the plans long-term expectations on the performance of the markets. While the precise expected rate of return derived using this approach will fluctuate from year to year, the policy of most of the plans is to hold this long-term assumption constant as long as it remains within reasonable tolerance from the derived rate.

E. Defined Contribution Plans

Through September 30, 2018, the Company sponsored 401 (k) plans for substantially all employees of which the Company matches a portion of employee contributions. As of October 1, 2018, the plans' sponsor for the 401 (k) plans was moved from the Company to MetLife Group. The Company contributed $26 million and $42 million for the years ended December 31, 2019 and 2018, respectively.

F. Multiemployer Plans

As of December 31, 2019, the Company has made no contributions to any multiemployer plans.

G. Consolidated/Holding Company Plans

Through September 30, 2018, the Company sponsored various U.S. qualified and non-qualified defined benefit pension plans and other postretirement employee benefit plans covering employees who meet specified eligibility requirements of the sponsor and its participating affiliates. As of October 1, 2018, except for the non-qualified defined benefit pension plan, the Plan sponsor was changed from the Company to MetLife Group. The Company remains a participating affiliate. The Company's share of pension and postretirement expense was $55 million and $14 million for the years ending December 31, 2019 and 2018, respectively.

H. Postemployment Benefits and Compensated Absences

As of December 31, 2019, 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, 2019, the Company had not been impacted by the Medicare Modernization Act.

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

(1) 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.

(2) The Company has no preferred stock.

(3) 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 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, 2019, the Company could pay MetLife a stockholder dividend in 2020 of $3,272 million without prior approval of the Superintendent.

(4) 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. The Company paid ordinary dividends of $812 million, $500 million, $719 million and $1,000 million, in the form of cash, to MetLife on December 27, 2018, October 31, 2018, September 26, 2018 and March 19, 2018, respectively. The Company also paid an extraordinary dividend of $705 million, in the form of cash, on June 29, 2018.

(5) Within the limitation of (3) above, there are no restrictions placed on the portion of the Company profits that may be paid as ordinary dividends to stockholders.

(6) There were no restrictions on unassigned funds (surplus).

(7) There were no advances on surplus.

(8) The Company did not hold any of its own stock or SCA companies for special purposes.

(9) 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 was not necessary in 2018 from the Federal government's decision to impose a moratorium on the fee for calendar year 2019.

(10) The portion of unassigned funds (surplus) represented by cumulative unrealized gains (losses) was $133 million at December 31, 2019.

(11) The Company issued the following surplus debentures or similar obligations as of December 31, 2019 (dollars in millions):

Note	Date Issued	Interest Rate	Par Value (Face Amount of Notes)	Carrying Value of Note	Interest and/ or Principal Paid Current Year	Total Interest and/or Principal Paid	Unapproved Interest and/ or Principal	Date of Maturity
1	2/15/1994	7.88%	$ 150	$ 150	$ 12	$ 304	$ 5	2/15/2024
2	11/1/1995	7.80%	250	250	20	471	3	11/1/2025
3	12/15/2007	7.38%	700	700	51	622	2	12/15/2037
Total			$ 1,100	$ 1,100	$ 83	$ 1,397	$ 10	

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, 2019, 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, 2019, 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.

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

(13) 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 $3,026 million at December 31, 2019

(2) At December 31, 2019, 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	$ 21	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	$ 14	The Company has made no payments on the guarantee since inception.
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	$ 15	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	$ 11	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) 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 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	$ 15	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 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.
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, 2019, 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.

(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 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.
The Company and various affiliates ("Contributors") contributed real property (or interests in real property) to MetLife Core Plus Partners, LLC ("MCPP") 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	$ 392	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.

(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 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.
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		$ 631	

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

(3) At December 31, 2019, 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.)	$	631
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	$	41
	2. Joint venture		158
	3. Dividends to stockholders (capital contribution)		—
	4. Expense		432
	5. Other		—
	6. Total (Should equal (3)a.)	$	631

B. Assessments

(1) 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. As of December 31, 2018, the Company had a $57 million liability for retrospective premium-based guaranty fund assessments and a $85 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.

NOTES TO THE FINANCIAL STATEMENTS

(2) The change in the guaranty asset balance summarized below reflects estimated 2019 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, 2018	$	85
b.	Decreases current year:		
	Premium tax offset - applied Other		3
	Premium tax offset - applied Penn Treaty		6
	Est. premium tax offset - Other		—
c.	Increases current year:		
	Est. premium tax offset - Other		1
	Est. premium tax offset - Penn Treaty		—
d.	Balance as of December 31, 2019	$	77

(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, 2019, 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, 2019 were as follows (in millions):

	Guaranty Fund Assessment		Related Assets	
Name of Insolvency	**Undiscounted**	**Discounted**	**Undiscounted**	**Discounted**
Penn Treaty Network American Insurance Company	$ 62	$ 20	$ 43	$ 14
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, 2019 were as follows:

	Payables			Recoverables		
Name of Insolvency	**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 2019 and 2018.

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 $2,896 million and $2,404 million at December 31, 2019 and December 31, 2018, 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 lending bank, 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.

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. 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, 2019. 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 1920s through approximately the 1950s 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,		
	2019	2018	2017
	(in millions, except number of claims)		
Asbestos personal injury claims at year end	61,134	62,522	62,930
Number of new claims during the year	3,187	3,359	3,514
Settlement payments during the year [(1)]	$ 49	$ 51	$ 49

[(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.

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 $457 million at December 31, 2019.

Sun Life Assurance Company of Canada Indemnity Claim. In 2006, Sun Life Assurance Company of Canada ("Sun Life"), as successor to the purchaser of the Company's Canadian operations, filed a lawsuit in Toronto, seeking a declaration that the Company remains liable for "market conduct claims" related to certain individual life insurance policies sold by the Company that were subsequently transferred to Sun Life. In January 2010, the court found that Sun Life had given timely notice of its claim for indemnification but, because it found that Sun Life had not yet incurred an indemnifiable loss, granted the Company's motion for summary judgment. In September 2010, Sun Life notified the Company that a purported class action lawsuit was filed against Sun Life in Toronto alleging sales practices claims regarding the policies sold by the Company and transferred to Sun Life (the "Ontario Litigation"). On August 30, 2011, Sun Life notified the Company that another purported class action lawsuit was filed against Sun Life in Vancouver, BC alleging sales practices claims regarding certain of the same policies sold by the Company and transferred to Sun Life. Sun Life contends that the Company is obligated to indemnify Sun Life for some or all of the claims in these lawsuits. In September 2018, the Court of Appeal for Ontario affirmed the lower court's decision to not certify the sales practices claims in the Ontario Litigation. These sales practices cases against Sun Life are ongoing, and the Company is unable to estimate the reasonably possible loss or range of loss arising from this litigation.

Owens v. Metropolitan Life Insurance Company (N.D. Ga., filed April 17, 2014). Plaintiff filed this class action lawsuit on behalf of persons for whom the Company established a Total Control Account ("TCA") to pay death benefits under an Employee Retirement Income Security Act of 1974 ("ERISA") plan. The action alleges that the Company's use of the TCA as the settlement option for life insurance benefits under some group life insurance policies violates the Company's fiduciary duties under ERISA. On September 27, 2016, the court denied the Company's summary judgment motion in full and granted plaintiff's partial summary judgment motion. On September 29, 2017, the court certified a nationwide class. On November 19, 2019, the court approved a settlement in which MLIC agreed to pay $80 million to resolve the claims of all class members. The settlement does not include or constitute an admission, concession, or finding of any fault, liability, or wrongdoing by the Company. The Company accrued the full amount of the settlement payment in prior periods and the payment was made.

Martin v. Metropolitan Life Insurance Company (Superior Court of the State of California, County of Contra Costa, filed December 17, 2015). Plaintiffs filed this putative class action lawsuit on behalf of themselves and all California persons who have been charged compound interest by the Company in life insurance policy and/or premium loan balances within the last four years. Plaintiffs allege that the Company has engaged in a pattern and practice of charging compound interest on life insurance policy and premium loans without the borrower authorizing such compounding, and that this constitutes an unlawful business practice under California law. Plaintiffs assert causes of action for declaratory relief, violation of California's Unfair Competition Law and Usury Law, and unjust enrichment. Plaintiffs seek declaratory and injunctive relief, restitution of interest, and damages in an unspecified amount. On April 12, 2016, the court granted the Company's motion to dismiss. Plaintiffs appealed this ruling to the United States Court of Appeals for the Ninth Circuit. The Ninth Circuit dismissed the appeal on December 2, 2019.

Newman v. Metropolitan Life Insurance Company (N.D. Ill., filed March 23, 2016). Plaintiff filed this putative class action alleging causes of action for breach of contract, fraud, and violations of the Illinois Consumer Fraud and Deceptive Business Practices Act, on behalf of herself and all persons over age 65 who selected a Reduced Pay at Age 65 payment feature on their long-term care insurance policies and whose premium rates were increased after age 65. Plaintiff seeks unspecified compensatory, statutory and punitive damages, as well as recessionary and injunctive relief. On April 12, 2017, the court granted the Company's motion to dismiss the action. Plaintiff appealed this ruling and the United States Court of Appeals for the Seventh Circuit reversed and remanded the case to the district court for further proceedings. The parties reached an agreement on a nationwide class settlement of the case, which the court preliminarily approved on November 7, 2019, subject to a final fairness hearing on February 20, 2020. The Company accrued the full amount of the expected settlement payment in prior periods..

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, 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.'s 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 Division.

Miller, et al. v. Metropolitan Life Insurance Company (S.D.N.Y., filed January 4, 2019). Plaintiffs filed a second amended complaint in this putative class action, purporting to assert claims on behalf of all persons who replaced their MetLife Optional Term Life or Group Universal Life policy with a Group Variable Universal Life policy wherein Metropolitan Life Insurance Company allegedly charged smoker rates for certain non-smokers. Plaintiffs seek unspecified compensatory and punitive damages, as well as other relief. On September 17, 2019, the Court granted the Company's motion to dismiss plaintiffs' second amended complaint and dismissed the case in its entirety. Plaintiffs filed an appeal with the United States Court of Appeals for the Second Circuit.

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 exposed to lawsuits and regulatory investigations, and could be exposed to additional legal actions relating to these issues. 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, the Employee Retirement Income Security Act of 1974 ("ERISA"), or other laws or regulations. The Company could incur significant costs in connection with these actions.

Litigation Matters

Atkins et. al. v. MetLife, Inc., et. al. (D.Nev., filed November 18, 2019). Plaintiffs filed this putative class action on behalf of all persons due benefits under group annuity contracts but who did not receive the entire amount to which they were entitled. Plaintiffs assert claims for breach of contract, breach of fiduciary duty, breach of implied covenant of good faith and fair dealing, unjust enrichment, and conversion based on allegations that the defendants failed to timely pay annuity benefits to certain group annuitants. Plaintiffs seek declaratory and injunctive relief, as well as unspecified compensatory and punitive damages, and other relief. Defendants intend to defend this action vigorously.

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, 2019 and 2018 was approximately $119 million and $121 million, respectively.

(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, 2019, were as follows (in millions):

Year Ending December 31,	Future Operating Lease Payments	
2020	$	129
2021	$	131
2022	$	130
2023	$	120
2024	$	111
Thereafter	$	460

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, 2019, were as follows (in millions):

Year Ending December 31,	Future Sublease Rental Income	
2020	$	75
2021	$	78
2022	$	79
2023	$	69
2024	$	60
Thereafter	$	230

(3) Sale-leaseback transactions

The Company did not participate in any sale-leaseback transactions during 2019 and 2018.

B. Lessor Leases

(1) Operating leases

The Company did not participate in lessor activities that represented a significant part of business activities in 2019 and 2018.

(2) Leveraged leases

The Company did not participate in leveraged lease activities that represented a significant part of business activities in 2019 and 2018.

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	
	2019	2018	2019	2018
Swaps	$ 24,076	$ 13,293	$ 3,788	$ 2,672
Futures	—	—	—	—
Options	—	—	—	—
Total	$ 24,076	$ 13,293	$ 3,788	$ 2,672

(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 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 $2,482 million and $1,241 million at December 31, 2019 and 2018, respectively.

(4) At December 31, 2019 and 2018, the estimated fair value of collateral consisting of various securities received by the Company on its OTC-bilateral derivatives was $1,339 million and $1,164 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 2019 and 2018.

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 $10,936 million and an estimated fair value of $12,455 million were on loan under the program at December 31, 2019. The Company was liable for cash collateral under its control of $12,791 million at December 31, 2019.

The Company does not hold any security collateral over which it does not have exclusive control at December 31, 2019.

The Company does not have collateral for securities lending that extends beyond one year from December 31, 2019.

The Company has $37 million of loaned securities with the Separate Accounts. Of those loaned assets, securities with a cost or amortized cost of $25 million, and an estimated fair value of $25 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, 2019.

(4) During 2019, 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, 2019 the carrying value and the estimated fair value of mortgage loans sold were $443 million and $467 million, respectively, resulting in a gain of $24 million, which was included within net realized capital gains (losses). The estimated fair value of RMBS acquired in connection with the securitization was $131 million as December 31, 2019. 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, 2019.

(6) The Company did not have any transfers of receivables with recourse during the year ended December 31, 2019.

(7) The Company did not have securities underlying dollar reverse repurchase agreements and dollar repurchase agreements at December 31, 2019.

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 2019 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	$ 160,000	$ 162,296	$ 663
Bonds	4	1	$ 9,091,077	$ 9,091,077	$ —

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 2019 (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	$ 210	$ —	$ 210
Total net other income or (expenses) (including interest paid to or received from plans)	$ (235)	$ —	$ (235)
Net gain (loss) from operations	$ (25)	$ —	$ (25)
Total claim payment volume	$ 2,931	$ —	$ 2,931

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 2019 (in millions):

	ASC Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASC
Gross reimbursement for medical cost incurred	$ 25	$ —	$ 25
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)	$ 25	$ —	$ 25
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, 2019 were $26 million.

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, 2019				
	Fair Value Measurements at Reporting Date Using				
	Level 1	Level 2	Level 3	NAV	Total
Assets					
Bonds					
All Other Governments	$ —	$ 6	$ —	$ —	$ 6
Industrial & Miscellaneous	—	—	2	—	2
Unaffiliated Bank Loans	—	2	3	—	5
Total bonds	—	8	5	—	13
Common stocks					
Industrial & Miscellaneous (1)	220	737	30	14	1,001
Cash equivalents					
Industrial & Miscellaneous	—	—	—	162	162
Derivative assets (2)					
Interest rate	—	1,611	5	—	1,616
Foreign currency exchange rate	—	426	—	—	426
Credit	—	4	—	—	4
Equity market	—	440	24	—	464
Total derivative assets	—	2,481	29	—	2,510
Separate Account assets (3)	21,287	88,403	849	—	110,539
Total assets	$ 21,507	$ 91,629	$ 913	$ 176	$ 114,225
Liabilities					
Derivative liabilities (2)					
Interest rate	$ —	$ 708	$ 49	$ —	$ 757
Foreign currency exchange rate	—	104	—	—	104
Credit	—	9	—	—	9
Equity market	—	485	17	—	502
Total derivative liabilities	—	1,306	66	—	1,372
Separate Account liabilities (3)	1	14	7	—	22
Total liabilities	$ 1	$ 1,320	$ 73	$ —	$ 1,394

(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.

(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, 2019	Transfer into Level 3	Transfer out of Level 3 [1]	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, 2019
Assets										
Bonds - All Other Governments	$ 1	$ —	$ —	$ (1)	$ —	$ —	$ —	$ —	$ —	$ —
Bonds - Industrial & miscellaneous	9	9	(8)	(8)	(1)	1	—	—	—	2
Bonds - Unaffiliated Bank Loans	—	16	—	—	(12)	—	(1)	—	—	3
Common stocks - Industrial & miscellaneous	30	—	—	(2)	2	1	(1)	—	—	30
Derivatives - Interest rate [4]	31	—	—	48	(75)	—	—	—	(48)	(44)
Derivatives - Equity market [4]	(32)	—	—	(20)	5	—	—	—	54	7
Separate Accounts [4]	812	—	(3)	—	7	51	(23)	(3)	1	842
Total	$ 851	$ 25	$ (11)	$ 17	$ (74)	$ 53	$ (25)	$ (3)	$ 7	$ 840

(1) Bonds that were measured at estimated fair value at the beginning of the period, but were measured at amortized cost at the end of the period, as amortized cost was less than estimated fair value at the end of the period - are reported within transfer out of Level 3 column in the amount of $6 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, 2019, transfers into Level 3 for Bonds of $25 million and for Separate Accounts of $1,000 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, 2019, transfers out of Level 3 for Bonds of $3 million and for Separate Accounts of $3 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.

(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. 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 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		

	Valuation Techniques: Principally the market and income approaches.
	Key Inputs:
	• quoted prices in markets that are not active
	• benchmark yields; spreads off benchmark yields; new issuances; issuer rating
	• trades of identical or comparable securities; duration
	• Privately-placed securities are valued using the additional key inputs:
	  • market yield curve; call provisions
	  • observable prices and spreads for similar public or private securities that incorporate the credit quality and industry sector of the issuer
	  • delta spread adjustments to reflect specific credit-related issues
		Valuation Techniques: Principally the market approach.
		Key Inputs:
		• 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

Loan-backed securities - included within Industrial & Miscellaneous		
	• not applicable	Valuation Techniques: Principally the market and income approaches. Key Inputs: • 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
Foreign governments - included within All Other Governments		
	Valuation Techniques: Principally the market approach Key Inputs: • quoted prices in markets that are not active • benchmark U.S. Treasury yield or other yields • the spread off the U.S. Treasury yield curve for the identical security • issuer ratings and issuer spreads; broker-dealer quotes • comparable securities that are actively traded	Valuation Techniques: Principally the market approach Key Inputs: • 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 stocks		
	Valuation Techniques: Principally the market approach. Key Inputs: • quoted prices in markets that are not active	Valuation Techniques: Principally the market and income approaches. Key Inputs: • 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		
	Key Inputs: • quoted prices or reported NAV provided by the fund managers	• not applicable

Instrument	Level 2 Observable Inputs	Level 3 Unobservable Inputs
Other limited partnership interests		
	• not applicable	Valuation Techniques: Valued giving consideration to the underlying holdings of the partnerships and by applying a premium or discount, if appropriate. Key Inputs: • 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
Derivatives [3]		
Interest Rate		
	Valuation Techniques: Principally the income approach. Key Inputs: • swap yield curves • basis curves • interest rate volatility [4]	Valuation Techniques: Principally the market and income approaches. Key Inputs: • swap yield curves [5] • basis curves [5] • repurchase rates
Foreign Currency Exchange Rate		
	Valuation Techniques: Principally the income approach. Key Inputs: • swap yield curves • basis curves • currency spot rates • cross currency basis curves	• not applicable
Credit		
	Valuation Techniques: Principally the income approach. Key Inputs: • swap yield curves • credit curves • recovery rates	• not applicable
Equity Market		
	Valuation Techniques: Principally the income approach. Key Inputs: • swap yield curves • spot equity index levels • dividend yield curves • equity volatility [4]	Valuation Techniques: Principally the market and income approaches. Key Inputs: • 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, 11, 12, 16, 17, 21, 32 and 35.

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, 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	127,924	127,097	23,168	102,930	1,826	—	—
Total assets	$ 380,197	$ 357,928	$ 40,184	$ 255,894	$ 83,944	$ 176	$ —
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	$ 158,682	$ 156,325	$ 1	$ 81,670	$ 77,011	$ —	$ —

December 31, 2018	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	NAV	Not Practicable (Carrying Value)
Assets							
Bonds	$ 149,624	$ 143,474	$ 11,978	$ 127,323	$ 10,323	$ —	$ —
Preferred stocks	431	434	—	217	214	—	—
Common stock - unaffiliated	967	967	213	724	30	—	—
Mortgage loans	57,180	56,440	—	77	57,103	—	—
Cash, cash equivalents and short-term investments	7,736	7,736	5,667	2,069	—	—	—
Contract loans	6,981	6,061	—	269	6,712	—	—
Derivative assets [(1)]	5,857	4,989	(6)	5,754	109	—	—
Other invested assets	3,780	3,727	—	477	3,303	—	—
Investment income due and accrued	3,720	3,720	—	3,720	—	—	—
Cash collateral pledged on derivatives	207	207	—	207	—	—	—
Receivables for investments other than securities	69	69	—	69	—	—	—
Separate Account assets	120,081	120,408	21,063	97,645	1,373	—	—
Total assets	$ 356,633	$ 348,232	$ 38,915	$ 238,551	$ 79,167	$ —	$ —
Liabilities							
Investment contracts included in:							
Reserves for life and health insurance and annuities	$ 11,578	$ 11,502	$ —	$ —	$ 11,578	$ —	$ —
Liability for deposit-type contracts	62,885	63,019	—	—	62,885	—	—
Other reserves	11	11	—	—	11	—	—
Derivative liabilities [(1)]	2,416	2,361	—	2,114	302	—	—
Payable for collateral under securities loaned and other transactions	18,825	18,825	—	18,825	—	—	—
Investment contracts included in Separate Account liabilities	64,158	64,158	—	64,158	—	—	—
Separate Account liabilities	29	29	1	21	7	—	—
Total liabilities	$ 159,902	$ 159,905	$ 1	$ 85,118	$ 74,783	$ —	$ —

(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.

Assets and Liabilities

The methods and significant assumptions used to estimate the fair value of all 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 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 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 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, currency spot rates, cross currency basis curves and currency 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 NAV or 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, 2019, 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 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"). The money market funds, included in cash equivalents, comply with rule 2a-7 of the Act. 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.

21. Other Items

A. Unusual or Infrequent Items

The Company did not have any unusual or infrequent items during 2019 and 2018.

B. Troubled Debt Restructuring

The Company did not have troubled debt restructuring during 2019 and 2018.

C. Other Disclosures

During June 2018, MetLife divested its remaining shares of Brighthouse Financial, Inc. ("Brighthouse"), and as a result MetLife is no longer affiliated with Brighthouse.

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 2019 and 2018.

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, 2019 is as follows (in millions):

Description of State Transferable and Non-Transferable Tax Credits	State	Carrying Value	Unused Amount
Missouri Sugarcreek	MO	$ 12	$ 12
New Jersey Transit Urban HUB	NJ	20	20
Total		$ 32	$ 32

(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 2019.

(4) The Company's admitted and nonadmitted state tax credits as of December 31, 2019 is as follows (in millions):

	Total Admitted	Total Nonadmitted
a. Transferable	$ 32	$ —
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, 2019 (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	$ 72	$ 66	$ 103	$ —	N/A
Mortgages in good standing [1]	3,889	4,133	5,756	1	N/A
Mortgages with restructured terms	233	265	349	6	N/A
Total	$ 4,194	$ 4,464	$ 6,208	$ 7	—%

(1) As of December 31, 2019 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 $169 million,$156 million and $268 million, respectively.

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

(3) At December 31, 2019, 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	$ 3,314	$ 3,429	$ 3,708	$ —
CMBS	—	—	—	—
Collateralized debt obligations	—	—	—	—
Structured securities	—	—	—	—
Equity investment in SCA	—	—	—	—
Other assets	—	—	—	—
Total	$ 3,314	$ 3,429	$ 3,708	$ —

(4) The Company had no underwriting exposure to subprime mortgage risk through mortgage guaranty or financial guaranty insurance coverage during 2019 and 2018.

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. The TCA Customer Agreement provided to each account holder 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 2019 were 3.5%, 3.0%, 1.5% and 0.5% depending on the age and origin of the account. In addition to the guaranteed minimum interest rate, the Company also agrees in the TCA Customer Agreement to credit interest at rates that equal or exceed at least one of the following indices: the prior week’s Money Fund Report AveragesTM/Government 7-Day Simple Yield (a leading index of government money market mutual fund rates) or the Bank Rate MonitorTM, National Money Market Rate Index (a leading index of rates paid by 100 large banks and thrifts on money market accounts). The Bank Rate Monitor index remained well below .5% during all of 2019. During calendar year 2019, all TCAs at the 3.5%, 3% and 1.5% minimum rates received interest at the account’s guaranteed minimum annual effective interest rate. Crediting rates on accounts with 0.5% minimums remained steady the first half of the year and then steadily decreased the rest of the year and ended at 0.9%.

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
- Wire Transfer: $10.00

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.

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

	2019		2018	
	Number	Balance	Number	Balance
Up to and including 12 Months	26,461	$ 1,283	27,830	$ 1,349
13 to 24 Months	19,456	827	21,057	887
25 to 36 Months	17,068	704	19,111	841
37 to 48 Months	16,024	702	18,030	773
49 to 60 Months	15,735	682	15,983	651
Over 60 Months	207,675	7,018	213,962	6,923
Total	302,419	$ 11,216	315,973	$ 11,424

(3) A rollforward of the Company's retained asset accounts for the year ended December 31, 2019 is as follows (dollars in millions):

	Individual		Group	
	Number	Balance/ Amount	Number	Balance/ Amount
Retained asset accounts at the beginning of the year	19,890	$ 1,337	296,083	$ 10,087
Retained asset accounts issued/added during the year	981	95	46,657	2,623
Investment earnings credited to retained asset accounts during the year	N/A	37	N/A	221
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	(1,900)	(198)	(59,292)	(2,986)
Retained asset accounts at the end of the year	18,971	$ 1,271	283,448	$ 9,945

[(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 2019 and 2018.

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	$ 2,767,614,793
Percentage Bonds	79%
Percentage Stocks	9%
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, 2019 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, 2020, the Company will be subject to an annual fee under Section 9010 of the ACA. The annual fee will be 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. As of December 31, 2019, the Company has written health insurance subject to the ACA assessment, expects to conduct health insurance business in 2020 and estimates of the annual health insurance industry fee to be payable on September 30, 2020 of $97 million, which is reflected in special surplus funds.

			December 31, 2019		December 31, 2018
			(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	$	—	$	87
D.	Premium written subject ACA 9010 assessment	$	4,456		N/A
E.	Total Adjusted Capital before surplus adjustment	$	14,561		N/A
F.	Total Adjusted Capital after surplus adjustment	$	14,464		N/A
G.	Authorized Control Level after surplus adjustment	$	2,038		N/A
H.	Would reporting the ACA assessment as of December 31, 2019 have triggered an RBC action level (YES/NO)?		NO		N/A

Effective January 1, 2021, the annual fee under the ACA has been permanently repealed.

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. $2,455 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 2019 and 2018.

C. Commutation of Ceded Reinsurance

The Company did not commute any ceded reinsurance during 2019 and 2018.

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 2019.

E-F. The Company did not have any reinsurance of variable annuity contracts with an affiliated captive reinsurer during 2019.

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 2019.

NOTES TO THE FINANCIAL STATEMENTS

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 $619 million are subject to retrospective rating feature that represented 9% of the total net premiums written for group life.

Health premiums totaling $231 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, 2018 were $9,717 million. As of December 31, 2019, $2,158 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 $7,327 million as a result of re-estimation of unpaid claims and claims adjustment expenses. Therefore, there has been a $231 million favorable prior year development from December 31, 2018 to December 31, 2019. 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 $16 million of unfavorable prior year loss development on retrospectively rated polices. 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 2019.

26. Intercompany Pooling Arrangements

The Company did not participate in any intercompany pooling arrangements during 2019 and 2018.

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, 2019 by the carrying value of the funding annuity contracts.

A.

Loss Reserves Eliminated by Annuities (in millions)	Unrecorded Loss Contingencies (in millions)
$ 1,041	$ 1,041

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 does not equal or exceed 1% of policyholders' surplus.

28. Health Care Receivables

The Company had no health care receivables during the years 2019, 2018 and 2017.

29. Participating Policies

Dividend paying policies in the open block with direct premiums on participating policies in the amount of $661 million and $689 million represented approximately 2.0% of the Company's direct premiums for both December 31, 2019 and 2018, respectively.

Dividend paying policies in the closed block with direct premiums on participating policies in the amount of $1,580 million and $1,667 million represented approximately 4.8% and 4.7% of the Company's direct premiums for December 31, 2019 and 2018, respectively.

The amount of incurred policyholder dividends in 2019 and 2018, as reported in dividends to policyholders, was $133 million and $148 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	$	—
(2)	Date of the most recent evaluation of this liability		12/31/2019
(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, 2019, the Company had $343,036 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 $690 million at December 31, 2019 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, 2019 (in millions):

			Ordinary				Group	
Item	**Total**	**Industrial Life**	**Life Insurance**	**Individual Annuities**	**Supplementary Contracts**	**Credit Life (Group and Individual)**	**Life Insurance**	**Annuities**
Reinsurance ceded	$ 7	$ —	$ 7	$ —	$ —	$ —	$ —	$ —
Additional actuarial reserves - asset/liability analysis	—	—	—	(65)	—	—	—	65
Dividends and other	48	—	1	—	—	—	47	—
Group conversion reserve	3	—	—	—	—	—	3	—
Guaranteed minimum death benefits	(1)	—	(1)	—	—	—	—	—
AG43 standard scenario excess	(506)	—	—	(469)	—	—	—	(37)
Continued protection reserves	(32)	—	—	—	—	—	(32)	—
For excess of valuation net premiums over corresponding gross premiums	(34)	—	(34)	—	—	—	—	—
Recapture of reinsurance from Union Hamilton Reinsurance, Ltd.	395	—	395	—	—	—	—	—
Reserves for previously missing group annuitants	12	—	—	—	—	—	—	12
Stop loss reserve	(1)	—		—	—	—	(1)	—
Total	$ (109)	$ —	$ 368	$ (534)	$ —	$ —	$ 17	$ 40

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	$ 615	$ —	$ —	$ 615	1 %
	b. At book value less current surrender charge of 5% or more	66	—	—	66	—
	c. At fair value	—	—	32,645	32,645	74
	d. Total with market value adjustment or at fair value	681	—	32,645	33,326	75
	e. At book value without adjustment (minimal or no charge adjustment)	9,114	—	—	9,114	20
(2)	Not subject to discretionary withdrawal	2,340		48	2,388	5
(3)	Total (gross: direct + assumed)	12,135	—	32,693	44,828	100 %
(4)	Reinsurance ceded	5	—	—	5	
(5)	Total* (net) (3)-(4)	$ 12,130	$ —	$ 32,693	$ 44,823	
(6)	Amount included in A(1)b above that will move to A(1)e in the year after the statement date:	$ 36	$ —	$ —	$ 36	

* 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	$ 1,711	$ 31,291	$ —	$ 33,002	28 %
	b. At book value less current surrender charge of 5% or more	175	—	—	175	—
	c. At fair value	—	—	13,122	13,122	11
	d. Total with market value adjustment or at fair value	1,886	31,291	13,122	46,299	39
	e. At book value without adjustment (minimal or no charge adjustment)	4,676	—	—	4,676	4
(2)	Not subject to discretionary withdrawal	38,297	28,334	61	66,692	57
(3)	Total (gross: direct + assumed)	44,859	59,625	13,183	117,667	100 %
(4)	Reinsurance ceded	907	—	—	907	
(5)	Total* (net) (3)-(4)	$ 43,952	$ 59,625	$ 13,183	$ 116,760	
(6)	Amount included in B(1)b above that will move to B(1)e in 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	$ 373	$ 217	$ —	$ 590	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	373	217	1	591	1
	e. At book value without adjustment (minimal or no charge adjustment)	12,071	—	—	12,071	19
(2)	Not subject to discretionary withdrawal	52,464	—	3	52,467	80
(3)	Total (gross: direct + assumed)	64,908	217	4	65,129	100 %
(4)	Reinsurance ceded	—	—	—	—	
(5)	Total* (net)	$ 64,908	$ 217	$ 4	$ 65,129	
(6)	Amount included in C(1)b above that will move to C(1)e in the year after the statement date:	$ —	$ —	$ —	$ —	

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

	Life & Accident & Health Annual Statement:	**Amount (in millions)**
(1)	Exhibit 5, Annuities Section, Total (net)	$ 54,700
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	1,382
(3)	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	64,908
(4)	Subtotal	120,990
	Separate Accounts Annual Statement:	
(5)	Exhibit 3, Line 0299999, Column 2	105,438
(6)	Exhibit 3, Line 0399999, Column 2	63
(7)	Policyholder dividend and coupon accumulations	—
(8)	Policyholder premiums	—
(9)	Guaranteed interest contracts	—
(10)	Other contract deposit funds	221
(11)	Subtotal	105,722
(12)	Total annuity actuarial reserves and deposit liabilities	$ 226,712

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

NOTES TO THE FINANCIAL STATEMENTS

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

		General Account			Separate Account - Guaranteed and Nonguaranteed		
		Account Value	Cash Value	Reserve	Account Value	Cash Value	Reserve
		(in millions)					
A.	Subject to discretionary withdrawal, surrender values, or policy loans:						
(1)	Term Policies with Cash Value	$ —	$ 3	$ 5	$ —	$ —	$ —
(2)	Universal Life	5,088	4,906	5,223	19	19	19
(3)	Universal Life with Secondary Guarantees	1,435	1,169	4,198	—	—	—
(4)	Indexed Universal Life	—	—	—	—	—	—
(5)	Indexed Universal Life with Secondary Guarantees	—	—	—	—	—	—
(6)	Indexed Life	—	—	—	—	—	—
(7)	Other Permanent Cash Value Life Insurance	2	43,597	45,351	—	—	—
(8)	Variable Life	365	215	376	10,827	10,827	10,831
(9)	Variable Universal Life	1,477	1,003	1,278	6,830	6,798	6,950
(10)	Miscellaneous Reserve	—	1,084	1,131	314	314	314
B.	Not subject to discretionary withdrawal or no cash values						
(1)	Term Policies without Cash Value	XXX	XXX	2,964	XXX	XXX	1,655
(2)	Accidental Death Benefits	XXX	XXX	43	XXX	XXX	—
(3)	Disability - Active Lives	XXX	XXX	139	XXX	XXX	—
(4)	Disability - Disabled Lives	XXX	XXX	1,396	XXX	XXX	—
(5)	Miscellaneous Reserves	XXX	XXX	1,280	XXX	XXX	—
C.	Total (gross: direct + assumed)	8,367	51,977	63,384	17,990	17,958	19,769
D.	Reinsurance Ceded	305	603	15,608	—	—	—
E.	Total (net)	$ 8,062	$ 51,374	$ 47,776	$ 17,990	$ 17,958	$ 19,769

F.	Amount	
	Life & Accident & Health Annual Statement:	
(1)	Exhibit 5, Life Insurance Section, Total (net)	$ 45,185
(2)	Exhibit 5, Accidental Death Benefits Section, Total (net)	26
(3)	Exhibit 5, Disability - Active Lives Section, Total (net)	95
(4)	Exhibit 5, Disability - Disabled Lives Section, Total (net)	1,338
(5)	Exhibit 5, Miscellaneous Reserves Section, Total (net)	1,132
(6)	Subtotal	47,776
	Separate Accounts Annual Statement:	
(7)	Exhibit 3, Line 0199999, Column 2	19,769
(8)	Exhibit 3, Line 0499999, Column 2	—
(9)	Exhibit 3, Line 0599999, Column 2	—
(10)	Subtotal	19,769
(11)	Combined Total	$ 67,545

34. Premiums and Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2019 were as follows (in millions):

Type	Gross	Net of Loading
Industrial	$ —	$ —
Ordinary new business	2	—
Ordinary renewal	348	306
Credit life	—	—
Group life	2,413	2,392
Group annuity	2	2
Total	$ 2,765	$ 2,700

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.

(2) As of December 31, 2019 and 2018, the Company's Separate Account Annual Statement included legally insulated assets of $132,605 million and $124,986 million, respectively. The assets legally insulated from the General Account as of December 31, 2019, are attributable to the following products/transactions (in millions):

	Separate Account Assets	
Product/Transaction	**Legally Insulated**	**Not Legally Insulated**
Group Annuities	$ 76,499	$ 237
Individual Life	32,808	—
Group Life	17,281	128
Individual Life	6,017	—
Total	$ 132,605	$ 365

(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
2019	$ 171
2018	$ 135
2017	$ 79
2016	$ 63
2015	$ 47
2014	$ 38

As of December 31, 2019, the Company's General Account has paid $4 million towards Separate Account guarantees. The total Separate Account guarantees paid by the General Account for the preceding four years ended December 31, 2018, 2017, 2016 and 2015 was $3 million, $4 million, $0 million and $5 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, 2019 the Company loaned securities in the amount of $37 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 12/31/2019	$ —	$ 4,993	$ 1	$ 1,905	$ 6,899
	Reserves at 12/31/2019					
(2)	For accounts with assets at:					
	a. Fair value	$ —	$ 44,403	$ 1,011	$ 65,067	$ 110,481
	b. Amortized cost	—	14,451	—	559	$ 15,010
	c. Total reserves	$ —	$ 58,854	$ 1,011	$ 65,626	$ 125,491

	Indexed	Nonindexed Guarantee Less than/Equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
(3) By withdrawal characteristics:					
a. Subject to discretionary withdrawal	$ —	$ —	$ —	$ —	$ —
1. With market value adjustment	—	31,508	—	—	31,508
2. At book value without market value adjustment and with current surrender charge of 5% or more	—	—	—	—	—
3. At fair value	—	23	—	65,514	65,537
4. At book value without market value adjustment and with current surrender charge less than 5%	—	—	—	—	—
5. Subtotal	—	31,531	—	65,514	97,045
b. Not subject to discretionary withdrawal	—	27,323	1,011	112	28,446
c. Total reserves	$ —	$ 58,854	$ 1,011	$ 65,626	$ 125,491
(4) Reserves for Asset Default Risk in lieu of asset valuation reserve	$ —	$ —	$ —	$ —	$ —

At December 31, 2019, the Company held an SSA of $14 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)	$ 6,906
b. Transfers from Separate Accounts (Page 4, Line 10)	15,589
c. Net transfers to (from) Separate Accounts (a) - (b)	(8,683)
(2) Reconciling Adjustments	—
(3) Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	$ (8,683)

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.

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. 12/31/2013

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). 06/05/2015

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 Name of Entity	2 NAIC Company Code	3 State of Domicile

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

6.2 If yes, give full information:

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

7.2 If yes,

7.21 State the percentage of foreign control %

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

1 Nationality	2 Type of Entity

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:

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 See Explanation in 12.2

12.12 Number of parcels involved 262

12.13 Total book/adjusted carrying value $ 6,464,890,431

12.2 If yes, provide explanation
The company owns 79 securities of miscellaneous REIT investments that can be found on the Schedule D-Part 1 and 2 of the General Account. The company has 173 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.The company owns 90 securities of miscellaneous REIT investments that can be found on the Schedule D-Part 1 and 2 of the General Account. The company has 172 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).
This year, the Code was updated to a more user-friendly design to: Include a new CEO message, Clarify business conduct standards, Address new processes (e.g. Speak Up tool) and Align to industry best practices.

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 reporting 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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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 [ ]

22.2 If answer is yes:

- 22.21 Amount paid as losses or risk adjustment $ 10,146
- 22.22 Amount paid as expenses $ 2,445,373
- 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: $ 19,186,706

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 [ ] No [X]

24.02 If no, give full and complete information, relating thereto:
See Note 5L

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

24.04 Does the company's security lending program meet the requirements for a conforming program as outlined in the *Risk-Based Capital Instructions*? Yes [X] No [ ] N/A [ ]

24.05 If answer to 24.04 is yes, report amount of collateral for conforming programs. $ 12,791,042,785

24.06 If answer to 24.04 is no, report amount of collateral for other programs $ 0

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

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

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

24.10 For the reporting entity's security lending program, state the amount of the following as of December 31 of the current year:

- 24.101 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 12,802,172,000
- 24.102 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 12,715,921,592
- 24.103 Total payable for securities lending reported on the liability page: $ 12,795,265,645

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 $ 1,906,047,869
- 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 $ 736,567,100
- 25.28 On deposit with states $ 15,501,140
- 25.29 On deposit with other regulatory bodies $ 113,617,820
- 25.30 Pledged as collateral – excluding collateral pledged to an FHLB $ 3,377,926,329
- 25.31 Pledged as collateral to FHLB – including assets backing funding agreements $ 15,607,499,649
- 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 results 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 [ ]
- 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]

27.2 If yes, state the amount thereof at December 31 of the current year: $ 0

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	$ 150,609,484,208	$ 166,685,766,167	$ 16,076,281,959
30.2	Preferred Stocks	$ 430,660,239	$ 447,940,294	$ 17,280,055
30.3	Totals	$ 151,040,144,447	$ 167,133,706,461	$ 16,093,562,014

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:

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 31,2019, four 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:
a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

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

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

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

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

OTHER

36.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 59,459

36.2 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
	$

37.1 Amount of payments for legal expenses, if any? $ 70,122,270

37.2 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
	$

38.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? $ 1,527,767

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

1 Name	2 Amount Paid
	$

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

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

1.2 If yes, indicate premium earned on U.S. business only. $ 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. $ 1,463

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 $ 1,463

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	$ 4,455,685,497	$ 4,622,745,386
2.2	Premium Denominator	$ 25,210,419,435	$ 31,708,568,774
2.3	Premium Ratio (2.1/2.2)	17.7%	14.6%
2.4	Reserve Numerator	$ 568,481,896	$ 524,256,825
2.5	Reserve Denominator	$ 129,483,719,998	$ 129,995,796,470
2.6	Reserve Ratio (2.4/2.5)	0.4%	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? $ 248,710,767

3.4 State the authority under which Separate Accounts are maintained:
Section 4240 of the New York Insurance Law

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: $ 772,189

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)
RIVERPORT INSURANCE COMPANY, Des Moines, IA	410,306
AIG, New York, NY	361,883

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

GENERAL INTERROGATORIES

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

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

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	$ 12,105,827,579	$	$ 1,395,943,011	$ 10,955,536,244

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	$	2,150,033,195
7.2 Total incurred claims	$	2,578,306,500
7.3 Number of covered lives		3,359,950

*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	$	3,610,496,149
9.22 Received	$	217,364,093

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	$	3,863,211,963
10.22 Page 4, Line 1	$	1,634,605,732

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	$	31,371,187,568
12.12 Stock	$	3,570,940,443

13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: Yes [ ] No [X]

Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

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

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

	1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
13.31 Earned premium	$ 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?

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
	$

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 2019	2 2018	3 2017	4 2016	5 2015
	Life Insurance in Force (Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	206,786,272	215,073,631	224,683,662	259,395,523	267,869,688
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	175,647,533	186,902,452	200,560,253	445,558,579	462,901,594
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	2,860,629,381	2,779,724,494	2,438,153,623	2,089,705,742	2,003,152,735
5.	Industrial (Line 21, Col. 2)	1,350,800	1,508,391	1,590,093	1,636,129	1,689,622
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)	1,092,065,507	1,007,664,738	1,003,682,270	995,110,779	983,815,878
7.	Total (Line 21, Col. 10)	4,336,479,493	4,190,873,706	3,868,669,901	3,791,406,752	3,719,429,517
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated				XXX	XXX
	New Business Issued (Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	131,521	205,645	867,931	2,225,283	3,438,390
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)		512	998,166	7,628,062	17,531,644
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)	122,830,027	31,611,893	246,378,873	133,302,362	142,602,633
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	122,961,548	31,818,050	248,244,970	143,155,707	163,572,667
	Premium Income - Lines of Business (Exhibit 1-Part 1)					
14.	Industrial life (Line 20.4, Col. 2)	30,325,835	3,968,311	6,603,750	2,288,655	14,063,187
15.1	Ordinary life insurance (Line 20.4, Col.. 3)	1,624,594,416	1,085,720,338	1,097,781,580	2,190,175,005	1,697,634,877
15.2	Ordinary individual annuities (Line 20.4, Col. 4)	136,507,280	168,894,200	(6,072,211,477)	(2,908,058,431)	3,113,793,871
16.	Credit life (group and individual) (Line 20.4, Col. 5)	7,211	5,619	10,305		
17.1	Group life insurance (Line 20.4, Col. 6)	6,559,697,263	8,360,885,810	6,093,781,242	5,828,639,529	5,821,951,298
17.2	Group annuities (Line 20.4, Col. 7)	8,528,018,172	14,230,630,115	9,435,276,752	12,114,649,001	10,514,015,407
18.1	A&H - group (Line 20.4, Col. 8)	7,548,838,393	7,068,483,040	6,887,274,276	6,846,330,909	6,413,996,247
18.2	A&H - credit (group and individual) (Line 20.4, Col. 9)					
18.3	A&H - other (Line 20.4, Col. 10)	782,430,865	789,981,342	807,541,711	817,205,805	813,098,157
19.	Aggregate of all other lines of business (Line 20.4, Col. 11)					
20.	Total	25,210,419,435	31,708,568,775	18,256,058,139	24,891,230,473	28,388,553,044
	Balance Sheet (Pages 2 and 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	256,537,752,995	252,778,431,359	257,539,629,496	257,621,632,655	260,238,136,831
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	245,665,386,309	241,785,762,717	247,240,688,775	246,549,481,926	245,873,584,091
23.	Aggregate life reserves (Page 3, Line 1)	104,400,485,521	106,515,073,534	106,318,839,486	108,179,455,654	113,141,099,212
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1				XXX	XXX
24.	Aggregate A&H reserves (Page 3, Line 2)	23,303,356,581	22,484,557,046	21,608,940,536	20,483,965,488	19,458,684,283
25.	Deposit-type contract funds (Page 3, Line 3)	64,907,725,313	62,654,466,895	64,984,832,658	61,969,255,463	58,495,869,360
26.	Asset valuation reserve (Page 3, Line 24.01)	3,300,489,308	2,641,014,875	3,452,725,920	3,538,350,040	4,139,280,714
27.	Capital (Page 3, Lines 29 & 30)	4,944,667	4,944,667	4,944,667	4,944,667	4,944,667
28.	Surplus (Page 3, Line 37)	10,909,815,051	11,093,135,070	10,379,524,285	11,189,874,944	14,480,047,867
	Cash Flow (Page 5)					
29.	Net cash from operations (Line 11)	1,792,857,712	1,545,221,694	1,662,084,712	4,147,494,603	3,660,147,539
	Risk-Based Capital Analysis					
30.	Total adjusted capital	14,561,036,922	14,093,429,603	14,196,478,345	15,099,837,537	19,165,228,422
31.	Authorized control level risk-based capital	2,038,158,600	1,984,372,229	1,884,838,634	1,868,105,380	2,032,711,341
	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)	59.1	59.8	59.6	59.5	61.4
33.	Stocks (Lines 2.1 and 2.2)	0.8	0.9	3.0	2.7	3.4
34.	Mortgage loans on real estate (Lines 3.1 and 3.2)	23.9	23.5	21.8	21.5	20.0
35.	Real estate (Line 4.1, 4.2 and 4.3)	0.6	0.5	0.7	0.8	0.7
36.	Cash, cash equivalents and short-term investments (Line 5)	3.9	3.2	3.1	3.8	3.6
37.	Contract loans (Line 6)	2.5	2.5	2.5	2.4	2.4
38.	Derivatives (Line 7)	1.9	2.1	1.7	2.2	1.8
39.	Other invested assets (Line 8)	7.0	7.2	7.2	6.9	6.6
40.	Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.0
41.	Securities lending reinvested collateral assets (Line 10)					
42.	Aggregate write-ins for invested assets (Line 11)	0.2	0.1	0.4	0.1	0.1
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(continued)

		1 2019	2 2018	3 2017	4 2016	5 2015
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Sch. D Summary, Line 12, Col. 1)	2,192,647,294	2,184,149,728	2,234,145,947	2,241,434,743	2,299,036,022
45.	Affiliated preferred stocks (Sch. D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Sch. D Summary, Line 24, Col. 1)	649,330,537	973,889,635	6,033,588,909	5,127,814,527	7,114,022,720
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	7,383,507,633	6,977,733,433	6,923,940,624	6,508,220,572	6,289,342,643
50.	Total of above Lines 44 to 49	10,225,485,464	10,135,772,796	15,191,675,480	13,877,469,842	15,702,401,385
51.	Total investment in parent included in Lines 44 to 49 above	1,810,354,938	1,798,034,710	1,843,011,810	1,847,482,159	1,851,772,196
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	3,140,575,110	3,145,316,458	3,871,064,707	4,288,867,403	3,535,509,488
53.	Total admitted assets (Page 2, Line 28, Col. 3)	389,508,221,199	378,079,610,239	396,508,239,921	396,366,830,418	390,842,696,349
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	10,817,114,541	11,961,541,895	10,211,513,153	10,776,067,881	11,602,159,389
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(424,194,459)	(286,848,140)	(1,093,555,537)	720,648,124	(50,257,030)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(82,438,762)	1,342,971,253	(1,686,289,010)	(1,635,019,731)	(553,028,627)
57.	Total of above Lines 54, 55 and 56	10,310,481,320	13,017,665,008	7,431,668,606	9,861,696,274	10,998,873,732
	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)	28,753,174,049	36,380,998,379	28,869,121,866	23,131,685,068	24,617,476,041
59.	Total contract/certificate benefits - A&H (Lines 13 & 14, Col. 6)	6,157,145,057	5,780,918,632	5,571,838,762	5,569,032,249	5,193,342,693
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	370,442,012	249,449,470	(230,001,469)	706,718,792	495,868,844
61.	Increase in A&H reserves (Line 19, Col. 6)	828,280,104	907,616,510	1,124,975,049	1,025,281,206	258,354,574
62.	Dividends to policyholders and refunds to members (Line 30, Col 1)	133,113,044	147,779,798	142,296,869	157,039,299	164,764,715
	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	14.5	10.7	16.5	13.3	11.6
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	4.0	4.3	3.4	3.2	3.9
65.	A&H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2)	83.9	84.9	87.2	86.1	75.6
66.	A&H cost containment percent (Schedule H, Part 1, Line 4, Col. 2)	0.1	0.2	0.1	0.1	0.2
67.	A&H expense percent excluding cost containment expenses (Schedule H, Part 1, Line 10, Col. 2)	20.1	20.4	18.3	18.9	19.1
	A&H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Sch. H, Part 3, Line 3.1, Col. 2)	7,262,140,737	7,344,814,672	7,255,850,325	7,017,132,079	6,735,267,466
69.	Prior years' claim liability and reserve - group health (Sch. H, Part 3, Line 3.2, Col. 2)	7,545,730,139	7,462,233,746	7,217,599,913	6,944,906,036	6,809,618,823
70.	Incurred losses on prior years' claims - health other than group (Sch. H, Part 3, Line 3.1, Col. 1 less Col. 2)	2,223,344,048	2,080,038,120	1,869,257,780	1,727,242,658	1,623,969,830
71.	Prior years' claim liability and reserve - health other than group (Sch. H, Part 3, Line 3.2, Col. 1 less Col. 2)	2,171,091,177	1,943,212,085	1,804,715,497	1,717,010,436	1,586,774,184
	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)	11,278,280	19,330,946	17,861,070	15,007,010	19,287,009
73.	Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)	411,748,014	730,527,585	702,379,753	672,740,653	1,216,685,470
74.	Ordinary - individual annuities (Page 6, Col. 4)	1,195,562,889	379,192,905	1,008,472,798	502,495,167	604,530,903
75.	Ordinary - supplementary contracts	XXX	299,018,126	163,230,947	154,396,692	77,646,330
76.	Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)	5,068	6,465	3,349		
77.	Group life (Page 6.2, Col. 1 less Col. 7 less Col. 9)	498,481,932	377,338,510	298,658,202	170,818,346	112,101,365
78.	Group annuities (Page 6, Col. 5)	1,567,341,459	1,505,264,197	684,988,700	782,700,983	741,771,322
79.	A&H - group (Page 6.5, Col. 3)		467,545,149	131,878,616	288,312,440	932,079,882
80.	A&H - credit (Page 6.5, Col. 10)				(0)	
81.	A&H - other (Page 6.5, Col. 1 less Cols. 3 and 10)	601,938,371	151,228,165	67,004,656	136,009,497	39,929,732
82.	Aggregate of all other lines of business (Page 6, Col. 8)	(2,984,363)	14,076,070	1,054,469	1,088,873	9,500,344
83.	Fraternal (Page 6, Col. 7)					
84.	Total (Page 6, Col. 1)	4,283,371,650	3,943,528,118	3,075,532,560	2,723,569,660	3,753,532,357

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:

* 6 5 9 7 8 2 0 1 9 4 3 0 5 9 1 0 0 *

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	2,224,681,234		6,570,773,912		8,795,455,146
2. Annuity considerations	102,313,562		1,828,295,968		1,930,609,530
3. Deposit-type contract funds		XXX	68,214,074,361	XXX	68,214,074,361
4. Other considerations			6,446,451,794		6,446,451,794
5. Totals (Sum of Lines 1 to 4)	2,326,994,796	0	83,059,596,035	0	85,386,590,831
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	97,137,172			2,082	97,139,254
6.2 Applied to pay renewal premiums	101,275,474				101,275,474
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	851,353,112			(3,096,722)	848,256,390
6.4 Other	11,402,052				11,402,052
6.5 Totals (Sum of Lines 6.1 to 6.4)	1,061,167,810	0	0	(3,094,640)	1,058,073,170
Annuities:					
7.1 Paid in cash or left on deposit					0
7.2 Applied to provide paid-up annuities	2,871				2,871
7.3 Other					0
7.4 Totals (Sum of Lines 7.1 to 7.3)	2,871	0	0	0	2,871
8. Grand Totals (Lines 6.5 + 7.4)	1,061,170,681	0	0	(3,094,640)	1,058,076,041
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,319,326,504		9,016,620,512	122,432,409	11,458,379,425
10. Matured endowments	114,204,197			5,355,370	119,559,567
11. Annuity benefits	898,782,166		5,000,046,962		5,898,829,128
12. Surrender values and withdrawals for life contracts	6,321,133,809		10,877,127,526	9,528,462	17,207,789,797
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	29,120,379	0	54,012,937	0	83,133,316
14. All other benefits, except accident and health					0
15. Totals	9,682,567,055	0	24,947,807,937	137,316,241	34,767,691,233
DETAILS OF WRITE-INS					
1301. Group supplemental contracts			52,279,292		52,279,292
1302. Waived premium due to disability	29,017,242				29,017,242
1303. Group disability benefits			1,733,645		1,733,645
1398. Summary of remaining write-ins for Line 13 from overflow page	103,137	0	0	0	103,137
1399. Total (Lines 1301 through 1303 plus 1398)(Line 13 above)	29,120,379	0	54,012,937	0	83,133,316

	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	11,816	265,128,934			13,245	531,066,644	6,791	15,956,006	31,852	812,151,584
17. Incurred during current year	124,659	2,659,399,462			358,551	9,110,879,027	75,105	124,910,043	558,315	11,895,188,532
Settled during current year:										
18.1 By payment in full	113,239	2,433,363,578			354,714	9,016,605,512	77,648	127,787,780	545,601	11,577,756,870
18.2 By payment on compromised claims	9	167,117				15,000			9	182,117
18.3 Totals paid	113,248	2,433,530,695	0	0	354,714	9,016,620,512	77,648	127,787,780	545,610	11,577,938,987
18.4 Reduction by compromise		2,817,866				85,000			0	2,902,866
18.5 Amount rejected	2	550,000							2	550,000
18.6 Total settlements	113,250	2,436,898,561	0	0	354,714	9,016,705,512	77,648	127,787,780	545,612	11,581,391,853
19. Unpaid Dec. 31, current year (Lines 16 + 17 - 18.6)	23,225	487,629,835	0	0	17,082	625,240,159	4,248	13,078,269	44,555	1,125,948,263
POLICY EXHIBIT					No. of Pol.					
20. In force December 31, prior year	3,664,299	313,748,054,331	(76)	(a)	120,179	3,397,392,697,200	490,472	1,508,391,562	4,274,874	3,712,649,143,093
21. Issued during year	1,450	131,521,486	76		39,089	209,049,056,355			40,615	209,180,577,841
22. Other changes to in force (Net)	(215,703)	(13,178,342,149)	76		(36,878)	(102,241,274,635)	(55,101)	(157,592,262)	(307,606)	(115,577,209,046)
23. In force December 31 of current year	3,450,046	300,701,233,668	76	(a) 0	122,390	3,504,200,478,920	435,371	1,350,799,300	4,007,883	3,806,252,511,888

(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)	7,055,633,204	6,684,979,716		5,853,023,791	5,972,114,612
24.1 Federal Employee Health Benefits Plan premium (b)					
24.2 Credit (group and individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)	312,742,683	316,254,029		174,463,018	171,429,977
25.2 Guaranteed renewable (b)	456,086,309	451,854,109		241,014,497	341,974,876
25.3 Non-renewable for stated reasons only (b)	3,490,377	3,920,841		1,530,188	1,525,622
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	772,319,369	772,028,979	0	417,007,703	514,930,475
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	7,827,952,573	7,457,008,695	0	6,270,031,494	6,487,045,087

(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
	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	Number of: 7 Policies	Number of: 8 Certificates	9 Amount of Insurance	Total Amount of Insurance
1. In force end of prior year	490,472	1,508,391	4,628,350	401,976,083			77,325	33,167,301	3,787,389,232	4,190,873,706
2. Issued during year			1,450	131,521			8,949	7,805,952	122,830,027	122,961,548
3. Reinsurance assumed			(81)	(407)					76,852,427	76,852,020
4. Revived during year	960	1,514	2,447	301,918			547	11,122	1,002,264	1,305,696
5. Increased during year (net)				877,538			1,225	1,925,862	78,413,375	79,290,913
6. Subtotals, Lines 2 to 5	960	1,514	3,816	1,310,570	0	0	10,721	9,742,936	279,098,093	280,410,177
7. Additions by dividends during year	XXX	140	XXX	1,252,798	XXX		XXX	XXX		1,252,938
8. Aggregate write-ins for increases	0	0	0	0	0	0	0	0	0	0
9. Totals (Lines 1 and 6 to 8)	491,432	1,510,045	4,632,166	404,539,451	0	0	88,046	42,910,237	4,066,487,325	4,472,536,821
Deductions during year:										
10. Death	46,650	130,189	101,014	2,680,224			XXX	118,555	8,510,386	11,320,799
11. Maturity	4,485	9,102	12,234	108,572			XXX			117,674
12. Disability							XXX			0
13. Expiry	1,232	755	23,310	1,640,728			5,746	234,241	15,312,487	16,953,970
14. Surrender	3,693	12,418	68,610	6,301,100			18	6,820	4,151,402	10,464,920
15. Lapse	1		67,806	9,269,706				20,333	10,015,302	19,285,008
16. Conversion			88	26,951			XXX	XXX	XXX	26,951
17. Decreased (net)		6,781	4,129	2,078,365			24,530	7,620,572	75,802,860	77,888,006
18. Reinsurance										0
19. Aggregate write-ins for decreases	0	0	0	0	0	0	0	0	0	0
20. Totals (Lines 10 to 19)	56,061	159,245	277,191	22,105,646	0	0	30,294	8,000,521	113,792,437	136,057,328
21. In force end of year (b) (Line 9 minus Line 20)	435,371	1,350,800	4,354,975	382,433,805	0	0	57,752	34,909,716	3,952,694,888	4,336,479,493
22. Reinsurance ceded end of year	XXX	1,214,771	XXX	267,042,177	XXX		XXX	XXX	2,389,857,329	2,658,114,277
23. Line 21 minus Line 22	XXX	136,029	XXX	115,391,628	XXX	(a) 0	XXX	XXX	1,562,837,559	1,678,365,216

DETAILS OF WRITE-INS

	1	2	3	4	5	6	7	8	9	10
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?...............

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	1,003,445	XXX	25,517,739
25. Other paid-up insurance	435,255	347,297	1,073,322	10,976,632
26. Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27. Term policies-decreasing			1,409	96,430
28. Term policies-other			1,118,807	168,428,852
29. Other term insurance-decreasing	XXX		XXX	14,062
30. Other term insurance	XXX		XXX	1,688,383
31. Totals (Lines 27 to 30)	0	0	1,120,216	170,227,727
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX		XXX	642,927
33. Totals, extended term insurance	XXX	XXX	252,957	4,776,880
34. Totals, whole life and endowment	1,450	131,521	2,981,802	206,786,272
35. Totals (Lines 31 to 34)	1,450	131,521	4,354,975	382,433,806

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			1,350,799	
37. Ordinary	18,355	113,166	329,084,057	53,349,749
38. Credit Life (Group and Individual)				
39. Group	122,830,027		3,952,694,887	
40. Totals (Lines 36 to 39)	122,848,382	113,166	4,283,129,743	53,349,749

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	34,907,533	XXX
43. Federal Employees' Group Life Insurance included in Line 21			4,809,888	660,026,036
44. Servicemen's Group Life Insurance included in Line 21			5,325,151	432,039,471
45. Group Permanent Insurance included in Line 21			388,669	121,090,083

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies	26,222,573

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

	Industrial		Ordinary		Credit		Group	
Disability Provision	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			1,312,172	75,742,187			8,799,475	765,995,838
49. Disability Income							123,575	11,450,685
50. Extended Benefits			XXX	XXX				
51. Other								
52. Total	0	(a) 0	1,312,172	(a) 75,742,187	0	(a) 0	8,923,050	(a) 777,446,523

(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	25,466	332,479	106	2,321
2. Issued during year	995	48,363		203
3. Reinsurance assumed			11	67
4. Increased during year (net)	923	94		
5. Total (Lines 1 to 4)	27,384	380,936	117	2,591
Deductions during year:				
6. Decreased (net)	2,115	63,613	26	30
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	2,115	63,613	26	30
9. In force end of year	25,269	317,323	91	2,561
10. Amount on deposit		(a) 11,579,342,989		(a) 134,426,550
11. Income now payable	24,606		91	
12. Amount of income payable	(a) 150,728,903	(a) 72,160,963	(a) 315,140	(a) 1,105,854

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year	13,085	594,044	3,868	1,431,296
2. Issued during year		167	44	20,225
3. Reinsurance assumed				
4. Increased during year (net)	81	7	2,955	
5. Total (Lines 1 to 4)	13,166	594,218	6,867	1,451,521
Deductions during year:				
6. Decreased (net)	404	49,164	143	90,004
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	404	49,164	143	90,004
9. In force end of year	12,762	545,054	6,724	1,361,517
Income now payable:				
10. Amount of income payable	(a) 133,206,540	XXX	XXX	(a) 4,343,729,728
Deferred fully paid:				
11. Account balance	XXX	(a) 1,769,490,310	XXX	(a) 7,994,934,488
Deferred not fully paid:				
12. Account balance	XXX	(a) 42,597,034,603	XXX	(a) 12,360,400,233

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	29,411,468	7,229,279,016			387,862	822,596,922
2. Issued during year	20,612,452	1,323,804,709			4,145	13,300,381
3. Reinsurance assumed	301	5,063,504			(463)	(208,217)
4. Increased during year (net)	3,183,917	XXX		XXX		XXX
5. Total (Lines 1 to 4)	53,208,138	XXX	0	XXX	391,544	XXX
Deductions during year:						
6. Conversions		XXX	XXX	XXX	XXX	XXX
7. Decreased (net)	18,846,217	XXX		XXX	13,893	XXX
8. Reinsurance ceded		XXX		XXX		XXX
9. Totals (Lines 6 to 8)	18,846,217	XXX	0	XXX	13,893	XXX
10. In force end of year	34,361,921	(a) 8,227,181,417	0	(a)	377,651	(a) 805,575,377

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1. In force end of prior year	669	
2. Issued during year	434	
3. Reinsurance assumed		
4. Increased during year (net)		
5. Total (Lines 1 to 4)	1,103	0
Deductions during year:		
6. Decreased (net)	415	
7. Reinsurance ceded		
8. Totals (Lines 6 and 7)	415	0
9. In force end of year	688	0
10. Amount of account balance	(a) 56,436,694,676	(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	414,343,790
2. Current year's realized pre-tax capital gains/(losses) of $.....29,156,335 transferred into the reserve net of taxes of $.....6,122,830	23,033,505
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)	437,377,295
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	(50,048,909)
6. Reserve as of December 31, current year (Line 4 minus Line 5)	487,426,204

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. 2019	(32,354,570)	(17,694,339)		(50,048,909)
2. 2020	(13,025,851)	(18,120,704)		(31,146,555)
3. 2021	(9,392,105)	(19,127,171)		(28,519,276)
4. 2022	(6,426,629)	(14,023,937)		(20,450,565)
5. 2023	(3,681,290)	(8,821,362)		(12,502,652)
6. 2024	1,163,436	(3,467,306)		(2,303,870)
7. 2025	7,258,571	69,669		7,328,240
8. 2026	14,388,092	1,723,560		16,111,653
9. 2027	21,269,958	3,279,804		24,549,762
10. 2028	28,015,437	5,056,694		33,072,131
11. 2029	33,195,691	6,812,647		40,008,338
12. 2030	36,221,611	8,055,388		44,276,999
13. 2031	36,886,863	8,145,814		45,032,677
14. 2032	35,141,823	8,519,722		43,661,545
15. 2033	34,081,387	8,739,391		42,820,779
16. 2034	33,433,932	9,190,829		42,624,760
17. 2035	32,484,333	8,614,583		41,098,916
18. 2036	31,257,435	7,284,674		38,542,109
19. 2037	29,496,681	5,894,025		35,390,705
20. 2038	27,151,678	4,388,517		31,540,195
21. 2039	23,036,773	2,952,144		25,988,917
22. 2040	18,881,189	2,133,119		21,014,309
23. 2041	14,621,765	2,123,830		16,745,595
24. 2042	10,258,662	2,052,028		12,310,690
25. 2043	5,788,554	2,063,279		7,851,833
26. 2044	2,735,562	1,999,872		4,735,433
27. 2045	1,577,645	1,829,122		3,406,767
28. 2046	663,076	1,455,831		2,118,907
29. 2047	190,995	1,045,212		1,236,208
30. 2048	23,087	634,593		657,681
31. 2049 and Later		223,974		223,974
32. Total (Lines 1 to 31)	414,343,790	23,033,505	0	437,377,295

ASSET VALUATION RESERVE

	Default Component			Equity Component			7
	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)	Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	1,335,216,402	425,605,492	1,760,821,895	0	880,192,980	880,192,980	2,641,014,875
2. Realized capital gains/(losses) net of taxes - General Account	280,208,616	(176,383,156)	103,825,460	(217,251,565)	260,478,138	43,226,573	147,052,033
3. Realized capital gains/(losses) net of taxes - Separate Accounts	(2,203,022)	150,921	(2,052,101)		651,754	651,754	(1,400,347)
4. Unrealized capital gains/(losses) - net of deferred taxes - General Account	(318,129,885)	220,658,486	(97,471,399)	17,422,553	62,397,049	79,819,602	(17,651,798)
5. Unrealized capital gains/(losses) - net of deferred taxes - Separate Accounts	(5,385,725)	132,377	(5,253,348)		(650,238)	(650,238)	(5,903,586)
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves			0			0	0
7. Basic contribution	329,756,664	160,539,527	490,296,190	544,750	15,550,384	16,095,134	506,391,324
8. Accumulated balances (Lines 1 through 5, minus 6 plus 7)	1,619,463,050	630,703,647	2,250,166,696	(199,284,262)	1,218,620,066	1,019,335,804	3,269,502,501
9. Maximum reserve	1,450,134,313	678,032,617	2,128,166,930	76,122,711	1,953,170,858	2,029,293,569	4,157,460,499
10. Reserve objective	895,173,792	521,324,395	1,416,498,188	72,346,067	1,935,592,281	2,007,938,348	3,424,436,536
11. 20% of (Line 10 minus Line 8)	(144,857,851)	(21,875,850)	(166,733,702)	54,326,066	143,394,443	197,720,509	30,986,807
12. Balance before transfers (Lines 8 + 11)	1,474,605,198	608,827,796	2,083,432,995	(144,958,196)	1,362,014,509	1,217,056,313	3,300,489,308
13. Transfers	(24,470,885)	24,470,885	0	144,958,196	(144,958,196)	0	0
14. Voluntary contribution			0			0	0
15. Adjustment down to maximum/up to zero			0			0	0
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	1,450,134,313	633,298,681	2,083,432,995	0	1,217,056,313	1,217,056,313	3,300,489,308

ASSET VALUATION RESERVE

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols. 4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1		Exempt obligations	19,680,366,204	XXX	XXX	19,680,366,204	0.0000	0	0.0000	0	0.0000	0
2	1	Highest quality	74,353,032,876	XXX	XXX	74,353,032,876	0.0005	37,176,516	0.0016	118,964,853	0.0033	245,365,008
3	2	High quality	39,685,407,782	XXX	XXX	39,685,407,782	0.0021	83,339,356	0.0064	253,986,610	0.0106	420,665,322
4	3	Medium quality	6,840,642,914	XXX	XXX	6,840,642,914	0.0099	67,722,365	0.0263	179,908,909	0.0376	257,208,174
5	4	Low quality	2,556,434,638	XXX	XXX	2,556,434,638	0.0245	62,632,649	0.0572	146,228,061	0.0817	208,860,710
6	5	Lower quality	460,773,645	XXX	XXX	460,773,645	0.0630	29,028,740	0.1128	51,975,267	0.1880	86,625,445
7	6	In or near default	21,312,196	XXX	XXX	21,312,196	0.0000	0	0.2370	5,050,990	0.2370	5,050,990
8		Total unrated multi-class securities acquired by conversion		XXX	XXX	0	XXX		XXX		XXX	
9		Total long-term bonds (sum of Lines 1 through 8)	143,597,970,255	XXX	XXX	143,597,970,255	XXX	279,899,626	XXX	756,114,690	XXX	1,223,775,650
		PREFERRED STOCKS										
10	1	Highest quality	259,729,213	XXX	XXX	259,729,213	0.0005	129,865	0.0016	415,567	0.0033	857,106
11	2	High quality	170,801,088	XXX	XXX	170,801,088	0.0021	358,682	0.0064	1,093,127	0.0106	1,810,492
12	3	Medium quality	129,938	XXX	XXX	129,938	0.0099	1,286	0.0263	3,417	0.0376	4,886
13	4	Low quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
14	5	Lower quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
15	6	In or near default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
16		Affiliated life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17		Total preferred stocks (sum of Lines 10 through 16)	430,660,239	XXX	XXX	430,660,239	XXX	489,833	XXX	1,512,111	XXX	2,672,484
		SHORT-TERM BONDS										
18		Exempt obligations	626,431,983	XXX	XXX	626,431,983	0.0000	0	0.0000	0	0.0000	0
19	1	Highest quality	1,245,736,282	XXX	XXX	1,245,736,282	0.0005	622,868	0.0016	1,993,178	0.0033	4,110,930
20	2	High quality	23,257,483	XXX	XXX	23,257,483	0.0021	48,841	0.0064	148,848	0.0106	246,529
21	3	Medium quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
22	4	Low quality	1,304,631	XXX	XXX	1,304,631	0.0245	31,963	0.0572	74,625	0.0817	106,588
23	5	Lower quality	14,875,368	XXX	XXX	14,875,368	0.0630	937,148	0.1128	1,677,942	0.1880	2,796,569
24	6	In or near default	687,606	XXX	XXX	687,606	0.0000	0	0.2370	162,963	0.2370	162,963
25		Total short-term bonds (sum of Lines 18 through 24)	1,912,293,353	XXX	XXX	1,912,293,353	XXX	1,640,820	XXX	4,057,555	XXX	7,423,579
		DERIVATIVE INSTRUMENTS										
26		Exchange traded		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
27	1	Highest quality	2,872,195	XXX	XXX	2,872,195	0.0005	1,436	0.0016	4,596	0.0033	9,478
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	2,872,195	XXX	XXX	2,872,195	XXX	1,436	XXX	4,596	XXX	9,478
34		Total (Lines 9 + 17 + 25 + 33)	145,943,796,042	XXX	XXX	145,943,796,042	XXX	282,031,716	XXX	761,688,951	XXX	1,233,881,191

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols. 4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In good standing:										
35		Farm mortgages - CM1 - highest quality	10,920,124,779		XXX	10,920,124,779	0.0011	12,012,137	0.0057	62,244,711	0.0074	80,808,923
36		Farm mortgages - CM2 - high quality	2,803,035,201		XXX	2,803,035,201	0.0040	11,212,141	0.0114	31,954,601	0.0149	41,765,224
37		Farm mortgages - CM3 - medium quality	393,457,018		XXX	393,457,018	0.0069	2,714,853	0.0200	7,869,140	0.0257	10,111,845
38		Farm mortgages - CM4 - low medium quality			XXX	0	0.0120	0	0.0343	0	0.0428	0
39		Farm mortgages - CM5 - low quality			XXX	0	0.0183	0	0.0486	0	0.0628	0
40		Residential mortgages-insured or guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
41		Residential mortgages-all other	11,513,865,822		XXX	11,513,865,822	0.0015	17,270,799	0.0034	39,147,144	0.0046	52,963,783
42		Commercial mortgages-insured or guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
43		Commercial mortgages-all other - CM1 - highest quality	11,620,756,921		XXX	11,620,756,921	0.0011	12,782,833	0.0057	66,238,314	0.0074	85,993,601
44		Commercial mortgages-all other - CM2 - high quality	17,947,361,262		XXX	17,947,361,262	0.0040	71,789,445	0.0114	204,599,918	0.0149	267,415,683
45		Commercial mortgages-all other - CM3 - medium quality	2,157,336,670		XXX	2,157,336,670	0.0069	14,885,623	0.0200	43,146,733	0.0257	55,443,552
46		Commercial mortgages-all other - CM4 - low medium quality			XXX	0	0.0120	0	0.0343	0	0.0428	0
47		Commercial mortgages-all other - CM5 - low quality	167,482,279		XXX	167,482,279	0.0183	3,064,926	0.0486	8,139,639	0.0628	10,517,887
		Overdue, not in process:										
48		Farm mortgages	51,389,123		XXX	51,389,123	0.0480	2,466,678	0.0868	4,460,576	0.1371	7,045,449
49		Residential mortgages-insured or guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
50		Residential mortgages-all other	255,508,340		XXX	255,508,340	0.0029	740,974	0.0066	1,686,355	0.0103	2,631,736
51		Commercial mortgages-insured or guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
52		Commercial mortgages-all other			XXX	0	0.0480	0	0.0868	0	0.1371	0
		In process of foreclosure:										
53		Farm mortgages	64,365,691		XXX	64,365,691	0.0000	0	0.1942	12,499,817	0.1942	12,499,817
54		Residential mortgages-insured or guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
55		Residential mortgages-all other	115,703,863		XXX	115,703,863	0.0000	0	0.0149	1,723,988	0.0149	1,723,988
56		Commercial mortgages-insured or guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
57		Commercial mortgages-all other			XXX	0	0.0000	0	0.1942	0	0.1942	0
58		Total Schedule B mortgages (sum of Lines 35 through 57)	58,010,386,969	0	XXX	58,010,386,969	XXX	148,940,409	XXX	483,710,937	XXX	628,921,489
59		Schedule DA mortgages			XXX	0	0.0034	0	0.0114	0	0.0149	0
60		Total mortgage loans on real estate (Lines 58 + 59)	58,010,386,969	0	XXX	58,010,386,969	XXX	148,940,409	XXX	483,710,937	XXX	628,921,489

ASSET VALUATION RESERVE

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Equity and Other Invested Asset Component

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1		Unaffiliated public	234,048,475	XXX	XXX	234,048,475	0.0000	0	(a) 0.1415	33,117,859	(a) 0.1415	33,117,859
2		Unaffiliated private	30,128,252	XXX	XXX	30,128,252	0.0000	0	0.1945	5,859,945	0.1945	5,859,945
3		Federal Home Loan Bank	736,567,100	XXX	XXX	736,567,100	0.0000	0	0.0061	4,493,059	0.0097	7,144,701
4		Affiliated life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
		Affiliated Investment Subsidiary:										
5		Fixed income exempt obligations				0	XXX		XXX		XXX	
6		Fixed income highest quality	147,338,411			147,338,411	XXX	73,669	XXX	235,741	XXX	486,217
7		Fixed income high quality	186,811,795			186,811,795	XXX	392,305	XXX	1,195,595	XXX	1,980,205
8		Fixed income medium quality	7,957,167			7,957,167	XXX	78,776	XXX	209,273	XXX	299,189
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) 0.1415	0	(a) 0.1415	0
13		Unaffiliated common stock private				0	0.0000	0	0.1945	0	0.1945	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	0	0.1580	0	0.1580	0
16		Affiliated - all other	140,023,622	XXX	XXX	140,023,622	0.0000	0	0.1945	27,234,594	0.1945	27,234,594
17		Total common stock (sum of Lines 1 through 16)	1,482,874,822	0	0	1,482,874,822	XXX	544,750	XXX	72,346,067	XXX	76,122,711
		REAL ESTATE										
18		Home office property (General Account only)	55,579,622			55,579,622	0.0000	0	0.0912	5,068,862	0.0912	5,068,862
19		Investment properties	1,330,736,175		50,600,000	1,381,336,175	0.0000	0	0.0912	125,977,859	0.0912	125,977,859
20		Properties acquired in satisfaction of debt	20,984,848			20,984,848	0.0000	0	0.1337	2,805,674	0.1337	2,805,674
21		Total real estate (sum of Lines 18 through 20)	1,407,300,645	0	50,600,000	1,457,900,645	XXX	0	XXX	133,852,395	XXX	133,852,395
		OTHER INVESTED ASSETS										
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22		Exempt obligations		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
23	1	Highest quality	47,748,031	XXX	XXX	47,748,031	0.0005	23,874	0.0016	76,397	0.0033	157,569
24	2	High quality	80,877,028	XXX	XXX	80,877,028	0.0021	169,842	0.0064	517,613	0.0106	857,296
25	3	Medium quality	4,816,893	XXX	XXX	4,816,893	0.0099	47,687	0.0263	126,684	0.0376	181,115
26	4	Low quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
27	5	Lower quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
28	6	In or near default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
29		Total with bond characteristics (sum of Lines 22 through 28)	133,441,952	XXX	XXX	133,441,952	XXX	241,403	XXX	720,694	XXX	1,195,980

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Equity and Other Invested Asset Component

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Number	NAIC Desig-nation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols. 4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30	1	Highest quality	401,718,845	XXX	XXX	401,718,845	0.0005	200,859	0.0016	642,750	0.0033	1,325,672
31	2	High quality		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
32	3	Medium quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
33	4	Low quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
34	5	Lower quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
35	6	In or near default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
36		Affiliated life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
37		Total with preferred stock characteristics (sum of Lines 30 through 36)	401,718,845	XXX	XXX	401,718,845	XXX	200,859	XXX	642,750	XXX	1,325,672
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38		Mortgages - CM1 - highest quality			XXX	0	0.0011	0	0.0057	0	0.0074	0
39		Mortgages - CM2 - high quality	898,217,719		XXX	898,217,719	0.0040	3,592,871	0.0114	10,239,682	0.0149	13,383,444
40		Mortgages - CM3 - medium quality	188,944,520		XXX	188,944,520	0.0069	1,303,717	0.0200	3,778,890	0.0257	4,855,874
41		Mortgages - CM4 - low medium quality			XXX	0	0.0120	0	0.0343	0	0.0428	0
42		Mortgages - CM5 - low quality			XXX	0	0.0183	0	0.0486	0	0.0628	0
43		Residential mortgages-insured or guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
44		Residential mortgages-all other		XXX	XXX	0	0.0015	0	0.0034	0	0.0046	0
45		Commercial mortgages-insured or guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
		Overdue, Not in Process Affiliated:										
46		Farm mortgages			XXX	0	0.0480	0	0.0868	0	0.1371	0
47		Residential mortgages-insured or guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
48		Residential mortgages-all other			XXX	0	0.0029	0	0.0066	0	0.0103	0
49		Commercial mortgages-insured or guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
50		Commercial mortgages-all other			XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of foreclosure Affiliated:										
51		Farm mortgages	24,822,008		XXX	24,822,008	0.0000	0	0.1942	4,820,434	0.1942	4,820,434
52		Residential mortgages-insured or guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
53		Residential mortgages-all other			XXX	0	0.0000	0	0.0149	0	0.0149	0
54		Commercial mortgages-insured or guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
55		Commercial mortgages-all other			XXX	0	0.0000	0	0.1942	0	0.1942	0
56		Total Affiliated (Sum of Lines 38 through 55)	1,111,984,247	0	XXX	1,111,984,247	XXX	4,896,588	XXX	18,839,006	XXX	23,059,752
57		Unaffiliated - In Good Standing with Covenants	2,684,452,344		XXX	2,684,452,344	(c) 0.0011	2,952,898	(c) 0.0057	15,301,378	(c) 0.0074	19,864,947
58		Unaffiliated - In Good Standing Defeased with Government Securities			XXX	0	0.0011	0	0.0057	0	0.0074	0
59		Unaffiliated - In Good Standing Primarily Senior			XXX	0	0.0040	0	0.0114	0	0.0149	0
60		Unaffiliated - In Good Standing All Other	186,181,933		XXX	186,181,933	0.0069	1,284,655	0.0200	3,723,639	0.0257	4,784,876
61		Unaffiliated - Overdue, Not in Process			XXX	0	0.0480	0	0.0868	0	0.1371	0
62		Unaffiliated - In Process of Foreclosure			XXX	0	0.0000	0	0.1942	0	0.1942	0
63		Total Unaffiliated (Sum of Lines 57 through 62)	2,870,634,277	0	XXX	2,870,634,277	XXX	4,237,553	XXX	19,025,017	XXX	24,649,823
64		Total with Mortgage Loan Characteristics (Lines 56 + 63)	3,982,618,524	0	XXX	3,982,618,524	XXX	9,134,141	XXX	37,864,023	XXX	47,709,575

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Equity and Other Invested Asset Component

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols. 4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65		Unaffiliated public		XXX	XXX	0	0.0000	0	(a) 0.1415	0	(a) 0.1415	0
66		Unaffiliated private	4,368,342,453	XXX	XXX	4,368,342,453	0.0000	0	0.1945	849,642,607	0.1945	849,642,607
67		Affiliated life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
68		Affiliated certain other (see SVO Purposes and Procedures Manual)		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
69		Affiliated other - all other	2,040,150,500	XXX	XXX	2,040,150,500	0.0000	0	0.1945	396,809,272	0.1945	396,809,272
70		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	6,408,492,953	XXX	XXX	6,408,492,953	XXX	0	XXX	1,246,451,879	XXX	1,246,451,879
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71		Home office property (general account only)				0	0.0000	0	0.0912	0	0.0912	0
72		Investment properties	4,847,138,131			4,847,138,131	0.0000	0	0.0912	442,058,998	0.0912	442,058,998
73		Properties acquired in satisfaction of debt				0	0.0000	0	0.1337	0	0.1337	0
74		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	4,847,138,131	0	0	4,847,138,131	XXX	0	XXX	442,058,998	XXX	442,058,998
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75		Guaranteed federal low income housing tax credit	6,725,195			6,725,195	0.0003	2,018	0.0006	4,035	0.0010	6,725
76		Non-guaranteed federal low income housing tax credit	907,782,115			907,782,115	0.0063	5,719,027	0.0120	10,893,385	0.0190	17,247,860
77		Guaranteed state low income housing tax credit				0	0.0003	0	0.0006	0	0.0010	0
78		Non-guaranteed state low income housing tax credit	14,087,882			14,087,882	0.0063	88,754	0.0120	169,055	0.0190	267,670
79		All other low income housing tax credit				0	0.0273	0	0.0600	0	0.0975	0
80		Total LIHTC (Sum of Lines 75 through 79)	928,595,192	0	0	928,595,192	XXX	5,809,799	XXX	11,066,475	XXX	17,522,255
		ALL OTHER INVESTMENTS										
81		NAIC 1 working capital finance investments		XXX		0	0.0000	0	0.0042	0	0.0042	0
82		NAIC 2 working capital finance investments		XXX		0	0.0000	0	0.0137	0	0.0137	0
83		Other invested assets - Schedule BA	373,843,613	XXX		373,843,613	0.0000	0	0.1580	59,067,291	0.1580	59,067,291
84		Other short-term invested assets - Schedule DA		XXX		0	0.0000	0	0.1580	0	0.1580	0
85		Total All Other (sum of Lines 81, 82, 83 and 84)	373,843,613	XXX	0	373,843,613	XXX	0	XXX	59,067,291	XXX	59,067,291
86		Total Other Invested Assets - Schedule BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	17,075,849,210	0	0	17,075,849,210	XXX	15,386,202	XXX	1,797,872,110	XXX	1,815,331,650

(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	10,647,243	5,324	17,036	35,136
76027#CF0	CN	717081 DE 0	PFIZER INC	1FE	1,294,185	-	-	-
76027#CF0	CN	912803 DZ 3	TREASURY STRIP (PRIN)	1	753,100	-	-	-
76027#CF0	CN	912803 EP 4	TREASURY STRIP (PRIN)	1	3,505,984	-	-	-
76027#CG8	R		Replication of Structured Note	1	11,509,928	5,755	18,416	37,983
76027#CG8	CN	110122 AP 3	BRISTOL-MYERS SQUIBB CO	1FE	1,572,738	-	-	-
76027#CG8	CN	136375 BN 1	CANADIAN NATIONAL RAILWAY COMPANY	1FE	1,299,924	-	-	-
76027#CG8	CN	912803 DZ 3	TREASURY STRIP (PRIN)	1	3,190,931	-	-	-
76027#DF9	R		Replication of Structured Note	1	57,461,481	28,731	91,938	189,623
76027#DF9	CN	110122 AP 3	BRISTOL-MYERS SQUIBB CO	1FE	1,000,014	-	-	-
76027#DF9	CN	20825V AB 8	BURLINGTON RESOURCES LLC	1FE	8,767,733	-	-	-
76027#DF9	CN	912803 DV 2	TREASURY STRIP (PRIN)	1	3,223,020	-	-	-
76027#DF9	CN	912803 EA 7	TREASURY STRIP (PRIN)	1	910,852	-	-	-
76027#DF9	CN	912803 ER 0	TREASURY STRIP (PRIN)	1	3,661,292	-	-	-
76027#DF9	CN	912803 FA 6	TREASURY STRIP (PRIN)	1	2,435,525	-	-	-
76027#DS1	R		Replication of Structured Note	1	38,167,443	19,084	61,068	125,953
76027#DS1	CN	136375 BN 1	CANADIAN NATIONAL RAILWAY COMPANY	1FE	1,318,583	-	-	-
76027#DS1	CN	912803 EA 7	TREASURY STRIP (PRIN)	1	4,539,510	-	-	-
76027#DS1	CN	912803 EP 4	TREASURY STRIP (PRIN)	1	8,565,953	-	-	-
76027#DR3	R		Replication of Structured Note	1	22,018,633	11,009	35,230	72,661
76027#DR3	CN	136375 BN 1	CANADIAN NATIONAL RAILWAY COMPANY	1FE	499,971	-	-	-
76027#DR3	CN	912803 EA 7	TREASURY STRIP (PRIN)	1	2,975,806	-	-	-
76027#DR3	CN	912803 EP 4	TREASURY STRIP (PRIN)	1	5,353,721	-	-	-
76027#DG7	R		Replication of Structured Note	1	33,461,847	16,731	53,539	110,424
76027#DG7	CN	29364W BB 3	ENTERGY LOUISIANA LLC	1FE	590,834	-	-	-
76027#DG7	CN	912803 EA 7	TREASURY STRIP (PRIN)	1	11,556,707	-	-	-
76027#DG7	CN	912833 Z6 0	TREASURY STRIP (INT)	1	557,750	-	-	-
76027#DH5	R		Replication of Structured Note	1	35,813,035	17,907	57,301	118,183
76027#DH5	CN	020002 AT 8	ALLSTATE CORPORATION (THE)	1FE	4,555,649	-	-	-
76027#DH5	CN	136375 BN 1	CANADIAN NATIONAL RAILWAY COMPANY	1FE	5,724,977	-	-	-
76027#DH5	CN	912803 DV 2	TREASURY STRIP (PRIN)	1	2,095,159	-	-	-
76027#DH5	CN	912803 FA 6	TREASURY STRIP (PRIN)	1	409,065	-	-	-
76027#DH5	CN	912833 Z6 0	TREASURY STRIP (INT)	1	360,587	-	-	-
76027#CW3	R		Replication of Structured Note	1	122,805,041	61,403	196,488	405,257
76027#CW3	CN	02364W AP 0	AMERICA MOVIL SA DE CV	1FE	8,487,005	-	-	-
76027#CW3	CN	341099 CH 0	FLORIDA POWER CORPORATION	1FE	9,800,102	-	-	-

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 DZ 3	TREASURY STRIP (PRIN)	1	300,314	-	-	-
76027#CW3	CN	912803 ER 0	TREASURY STRIP (PRIN)	1	6,847,891	-	-	-
76027#CX1	R		Replication of Structured Note	1	124,102,806	62,051	198,564	409,539
76027#CX1	CN	023135 BJ 4	AMAZON.COM INC	1FE	1,965,558	-	-	-
76027#CX1	CN	171232 AQ 4	CHUBB CORPORATION	1FE	2,867,705	-	-	-
76027#CX1	CN	912803 DV 2	TREASURY STRIP (PRIN)	1	4,830,281	-	-	-
76027#CX1	CN	912803 EA 7	TREASURY STRIP (PRIN)	1	7,351,097	-	-	-
76027#CX1	CN	912803 EP 4	TREASURY STRIP (PRIN)	1	10,082,110	-	-	-
76027#CY9	R		Replication of Structured Note	1	13,750,546	6,875	22,001	45,377
76027#CY9	CN	00440E AW 7	ACE INA HOLDINGS INC	1FE	439,052	-	-	-
76027#CY9	CN	10373Q AE 0	BP CAPITAL MARKETS AMERICA INC	1FE	4,098,893	-	-	-
76027#CZ6	R		Replication of Structured Note	1	90,588,367	45,294	144,941	298,942
76027#CZ6	CN	912803 EA 7	TREASURY STRIP (PRIN)	1	9,612,387	-	-	-
76027#CZ6	CN	912803 EP 4	TREASURY STRIP (PRIN)	1	6,385,570	-	-	-
76027#DJ1	R		Replication of Structured Note	1	30,487,161	15,244	48,779	100,608
76027#DJ1	CN	20030N AK 7	COMCAST CORPORATION	1FE	642,379	-	-	-
76027#DJ1	CN	912803 EA 7	TREASURY STRIP (PRIN)	1	3,792,529	-	-	-
76027#DJ1	CN	912803 EP 4	TREASURY STRIP (PRIN)	1	2,149,114	-	-	-
76027#DK8	R		Replication of Structured Note	1	75,241,219	37,621	120,386	248,296
76027#DK8	CN	084664 CQ 2	BERKSHIRE HATHAWAY FINANCE CORP	1FE	7,960,400	-	-	-
76027#DK8	CN	172967 MD 0	CITIGROUP INC	1FE	3,399,903	-	-	-
76027#DK8	CN	912803 EP 4	TREASURY STRIP (PRIN)	1	795,666	-	-	-
76027#DA0	R		Replication of Structured Note	1	36,026,874	18,013	57,643	118,889
76027#DA0	CN	209111 FN 8	CONSOLIDATED EDISON CO OF NEW YORK	1FE	1,053,072	-	-	-
76027#DA0	CN	68389X BG 9	ORACLE CORP	1FE	3,123,452	-	-	-
76027#DB8	R		Replication of Structured Note	1	11,759,160	5,880	18,815	38,805
76027#DB8	CN	912803 EA 7	TREASURY STRIP (PRIN)	1	2,561,409	-	-	-
76027#DB8	CN	912803 ER 0	TREASURY STRIP (PRIN)	1	1,030,984	-	-	-
76027#DC6	R		Replication of Structured Note	1	12,942,247	6,471	20,708	42,709
76027#DC6	CN	341099 CH 0	FLORIDA POWER CORPORATION	1FE	3,086,247	-	-	-
76027#DC6	CN	912803 DZ 3	TREASURY STRIP (PRIN)	1	600,627	-	-	-
76027#DL6	R		Replication of Structured Note	1	75,551,193	37,776	120,882	249,319
76027#DL6	CN	172967 MD 0	CITIGROUP INC	1FE	10,694,652	-	-	-
76027#DL6	CN	912803 FA 6	TREASURY STRIP (PRIN)	1	300,559	-	-	-
76027#CH6	R		Replication of Structured Note	1	100,310,714	50,155	160,497	331,025
76027#CH6	CN	21685W CJ 4	RABOBANK NEDERLAND	1FE	8,314,362	-	-	-
76027#CH6	CN	912803 EA 7	TREASURY STRIP (PRIN)	1	9,387,724	-	-	-

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#DD4	R		Replication of Structured Note	1	57,884,314	28,942	92,615	191,018
76027#DD4	CN	202795 JM 3	COMMONWEALTH EDISON COMPANY	1FE	1,740,702	-	-	-
76027#DD4	CN	912810 RZ 3	TREASURY BOND	1	8,900,203	-	-	-
76027#DE2	R		Replication of Structured Note	1	29,382,113	14,691	47,011	96,961
76027#DE2	CN	717081 DE 0	PFIZER INC	1FE	3,399,973	-	-	-
76027#DE2	CN	912803 EA 7	TREASURY STRIP (PRIN)	1	2,479,455	-	-	-
76027#DT9	R		Replication of Structured Note	1	6,440,562	3,220	10,305	21,254
76027#DT9	CN	209111 FG 3	CONSOLIDATED EDISON	1FE	2,007,660	-	-	-
76027#DT9	CN	912803 EA 7	TREASURY STRIP (PRIN)	1	701,209	-	-	-
76027#DU6	R		Replication of Structured Note	1	6,433,874	3,217	10,294	21,232
76027#DU6	CN	209111 FG 3	CONSOLIDATED EDISON	1FE	2,000,973	-	-	-
76027#DU6	CN	912803 EA 7	TREASURY STRIP (PRIN)	1	701,209	-	-	-
76027#DV4	R		Replication of Structured Note	1	7,454,592	3,727	11,927	24,600
76027#DV4	CN	00176C AN 1	AMMC 2013-12A AR	1FE	2,400,000	-	-	-
76027#DW2	R		Replication of Structured Note	1	13,408,625	6,704	21,454	44,248
76027#DW2	CN	880591 DZ 2	TENNESSEE VALLEY AUTHORITY	1	4,567,290	-	-	-
76027#DX0	R		Replication of Structured Note	1	13,027,028	6,514	20,843	42,989
76027#DX0	CN	209111 FG 3	CONSOLIDATED EDISON	1FE	4,709,671	-	-	-
76027#DY8	R		Replication of Structured Note	1	24,636,662	12,318	39,419	81,301
76027#DY8	CN	3132A4 PD 4	FHLMC 30YR UMBS MIRROR	1	400,586	-	-	-
76027#DY8	CN	3137FG ZT 5	FHMS K079 A2	1	700,594	-	-	-
76027#DY8	CN	912828 3F 5	TREASURY NOTE	1	8,205,132	-	-	-
76027#DZ5	R		Replication of Structured Note	1	12,497,222	6,249	19,996	41,241
76027#DZ5	CN	049560 AK 1	ATMOS ENERGY CORPORATION	1FE	4,819,649	-	-	-
76027#EA9	R		Replication of Structured Note	1	11,167,812	5,584	17,868	36,854
76027#EA9	CN	209111 FG 3	CONSOLIDATED EDISON	1FE	3,502,283	-	-	-
76027#EA9	CN	912803 EA 7	TREASURY STRIP (PRIN)	1	305,432	-	-	-
76027#EA9	CN	912810 RZ 3	TREASURY BOND	1	1,061,090	-	-	-
76027#EB7	R		Replication of Structured Note	1	6,121,750	3,061	9,795	20,202
76027#EB7	CN	00178L AB 5	AMMC 2017-21A A	1FE	2,600,000	-	-	-
76027#EC5	R		Replication of Structured Note	1	24,005,823	12,003	38,409	79,219
76027#EC5	CN	912803 FE 8	TREASURY STRIP (PRIN)	1	2,751,001	-	-	-
76027#EC5	CN	912810 RG 5	TREASURY BOND	1	7,024,488	-	-	-
76027#ED3	R		Replication of Structured Note	1	12,205,983	6,103	19,530	40,280
76027#ED3	CN	01039X AA 8	ALABAMA POWER COMPANY	1FE	5,119,000	-	-	-
76027#EH4	R		Replication of Structured Note	1	12,093,434	6,047	19,349	39,908
76027#EH4	CN	01039X AA 8	ALABAMA POWER COMPANY	1FE	2,000,000	-	-	-

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#EH4	CN	3137FG ZT 5	FHMS K079 A2	1	3,098,143	-	-	-
76027#EE1	R		Replication of Structured Note	1	6,299,240	3,150	10,079	20,787
76027#EE1	CN	020002 AP 6	ALLSTATE CORPORATION (THE)	1FE	1,589,812	-	-	-
76027#EE1	CN	912803 DZ 3	TREASURY STRIP (PRIN)	1	1,124,188	-	-	-
76027#EF8	R		Replication of Structured Note	1	6,740,633	3,370	10,785	22,244
76027#EF8	CN	912803 DZ 3	TREASURY STRIP (PRIN)	1	2,707,763	-	-	-
76027#EF8	CN	912803 EA 7	TREASURY STRIP (PRIN)	1	358,055	-	-	-
76027#DN2	R		Replication of Structured Note	1	33,890,185	16,945	54,224	111,838
76027#DN2	CN	00440E AW 7	ACE INA HOLDINGS INC	1FE	4,054,702	-	-	-
76027#DN2	CN	912803 EL 3	TREASURY STRIP (PRIN)	1	21,804,240	-	-	-
76027#DP7	R		Replication of Structured Note	1	27,595,853	13,798	44,153	91,066
76027#DP7	CN	110122 AU 2	BRISTOL-MYERS SQUIBB CO	1FE	3,220,487	-	-	-
76027#DP7	CN	20030N BG 5	COMCAST CORPORATION	1FE	10,248,299	-	-	-
76027#DP7	CN	25468P CR 5	WALT DISNEY COMPANY (THE)	1FE	6,205,508	-	-	-
76027#DP7	CN	717081 DE 0	PFIZER INC	1FE	596,885	-	-	-
76027#CJ2	R		Replication of Structured Note	1	39,003,007	19,502	62,405	128,710
76027#CJ2	CN	20030N CM 1	COMCAST CORPORATION	1FE	4,496,451	-	-	-
76027#CJ2	CN	209111 FN 8	CONSOLIDATED EDISON CO OF NEW YORK	1FE	2,754,630	-	-	-
76027#CJ2	CN	29364W BB 3	ENTERGY LOUISIANA LLC	1FE	4,400,049	-	-	-
76027#CJ2	CN	68389X BG 9	ORACLE CORP	1FE	11,001,521	-	-	-
76027#CJ2	CN	912803 ER 0	TREASURY STRIP (PRIN)	1	10,226,271	-	-	-
76027#EG6	R		Replication of Structured Note	1	11,074,815	5,537	17,720	36,547
76027#EG6	CN	013716 AQ 8	ALCAN INC	1FE	5,862,182	-	-	-
76027#EG6	CN	912803 DQ 3	TREASURY STRIP (PRIN)	1	938,266	-	-	-
76027#EJ0	R		Replication of Structured Note	1	11,108,293	5,554	17,773	36,657
76027#EJ0	CN	020002 AP 6	ALLSTATE CORPORATION (THE)	1FE	5,820,361	-	-	-
76027#EJ0	CN	912803 EN 9	TREASURY STRIP (PRIN)	1	822,225	-	-	-
76027#EK7	R		Replication of Structured Note	1	19,640,673	9,820	31,425	64,814
76027#EK7	CN	023135 BJ 4	AMAZON.COM INC	1FE	12,025,661	-	-	-
76027#EL5	R		Replication of Structured Note	1	19,654,165	9,827	31,447	64,859
76027#EL5	CN	912810 RZ 3	TREASURY BOND	1	11,806,092	-	-	-
76027#EM3	R		Replication of Structured Note	1	40,190,411	20,095	64,305	132,628
76027#EM3	CN	06051G GG 8	BANK OF AMERICA CORP	1FE	19,433,515	-	-	-
76027#EM3	CN	912810 RZ 3	TREASURY BOND	1	2,803,497	-	-	-
76027#EN1	R		Replication of Structured Note	1	10,491,080	5,246	16,786	34,621
76027#EN1	CN	06051G GG 8	BANK OF AMERICA CORP	1FE	4,024,994	-	-	-

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#EN1	CN	209111 FG 3	CONSOLIDATED EDISON	1FE	900,330	-	-	-
76027#EN1	CN	912810 RZ 3	TREASURY BOND	1	501,074	-	-	-
76027#DQ5	R		Replication of Structured Note	1	16,277,369	8,139	26,044	53,715
76027#DQ5	CN	040555 CM 4	ARIZONA PUBLIC SERVICE CO.	1FE	7,076,587	-	-	-
76027#DQ5	CN	912810 RY 6	TREASURY BOND	1	1,002,162	-	-	-
76027#EP6	R		Replication of Structured Note	1	12,871,882	6,436	20,595	42,477
76027#EP6	CN	880591 DZ 2	TENNESSEE VALLEY AUTHORITY	1	10,200,499	-	-	-
76027#CL7	R		Replication of Structured Note	1	8,003,975	4,002	12,806	26,413
76027#CL7	CN	00440E AW 7	ACE INA HOLDINGS INC	1FE	499,503	-	-	-
76027#CL7	CN	3136AF 2P 8	FNR 2013-86 ZM	1	7,122,448	-	-	-
76027#CK9	R		Replication of Structured Note	1	17,237,538	8,619	27,580	56,884
76027#CK9	CN	05583J AC 6	BPCE SA	1FE	7,311,272	-	-	-
76027#CK9	CN	059438 AH 4	BANK ONE CORPORATION	1FE	2,066,606	-	-	-
76027#CK9	CN	05964H AJ 4	BANCO SANTANDER SA	1FE	4,000,000	-	-	-
76027#CK9	CN	10373Q AE 0	BP CAPITAL MARKETS AMERICA INC	1FE	999,730	-	-	-
76027#CK9	CN	33829T AA 4	FIVE CORNERS FUNDING TRUST	1FE	2,024,834	-	-	-
76027#CM5	R		Replication of Structured Note	1	8,119,612	4,060	12,991	26,795
76027#CM5	CN	207597 DV 4	CONNECTICUT LIGHT AND POWER CO	1FE	1,679,318	-	-	-
76027#CM5	CN	209111 EM 1	CONSOLIDATED EDISON COMPANY OF NEW	1FE	5,993,263	-	-	-
76027#CN3	R		Replication of Structured Note	1	8,248,272	4,124	13,197	27,219
76027#CN3	CN	110122 AP 3	BRISTOL-MYERS SQUIBB CO	1FE	7,828,990	-	-	-
76027#CP8	R		Replication of Structured Note	1	12,983,751	6,492	20,774	42,846
76027#CP8	CN	00440E AW 7	ACE INA HOLDINGS INC	1FE	416,101	-	-	-
76027#CP8	CN	912803 CK 7	TREASURY STRIP (PRIN)	1	3,455,442	-	-	-
76027#CP8	CN	912803 DM 2	TREASURY STRIP (PRIN)	1	5,492,559	-	-	-
76027#CP8	CN	912803 FA 6	TREASURY STRIP (PRIN)	1	2,001,957	-	-	-
76027#CQ6	R		Replication of Structured Note	1	12,986,820	6,493	20,779	42,857
76027#CQ6	CN	912803 DM 2	TREASURY STRIP (PRIN)	1	11,295,184	-	-	-
76027#CR4	R		Replication of Structured Note	1	10,455,339	5,228	16,729	34,503
76027#CR4	CN	00108W AH 3	AEP TEXAS INC	1FE	4,985,988	-	-	-
76027#CR4	CN	00440E AW 7	ACE INA HOLDINGS INC	1FE	559,075	-	-	-
76027#CR4	CN	009279 AA 8	AIRBUS GROUP SE	1FE	2,218,419	-	-	-
76027#CR4	CN	013716 AW 5	RIO TINTO ALCAN INC	1FE	1,004,344	-	-	-
76027#CR4	CN	912803 FA 6	TREASURY STRIP (PRIN)	1	302,357	-	-	-
76027#CS2	R		Replication of Structured Note	1	12,659,209	6,330	20,255	41,775
76027#CS2	CN	00440E AW 7	ACE INA HOLDINGS INC	1FE	1,612,956	-	-	-
76027#CS2	CN	05956N AE 2	BANCO DE CREDITO E INVERSIONES	1FE	4,545,317	-	-	-

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	10373Q AE 0	BP CAPITAL MARKETS AMERICA INC	1FE	4,910,892	-	-	-
76027#CT0	R		Replication of Structured Note	1	46,865,711	23,433	74,985	154,657
76027#CT0	CN	00440E AW 7	ACE INA HOLDINGS INC	1FE	1,496,767	-	-	-
76027#CT0	CN	3137AM 3B 1	FHR 4002 MZ	1	12,394,164	-	-	-
76027#CT0	CN	912803 DM 2	TREASURY STRIP (PRIN)	1	9,813,842	-	-	-
76027#CT0	CN	912803 FA 6	TREASURY STRIP (PRIN)	1	4,597,476	-	-	-
76027#CT0	CN	912810 QB 7	TREASURY BOND	1	10,413,628	-	-	-
12517*AA9	R		CDT15-100_IG21_7Y	1	179,236,304	89,618	286,778	591,480
12517*AA9	CN	002364 AB 3	EXPORT-IMPORT BANK OF CHINA	1FE	2,000,130	-	-	-
12517*AA9	CN	12591U AH 6	COMM 2014-UBS2 AM	1FM	1,198,876	-	-	-
12517*AA9	CN	12652U AU 3	CSAIL 2018-CX11 A5	1FM	998,206	-	-	-
12517*AA9	CN	233244 AD 4	US DEPT OF TRANSPORTATION	1	997,629	-	-	-
12517*AA9	CN	31358D DS 0	FNMA	1	1,029,188	-	-	-
12517*AA9	CN	313920 N8 9	FNR 2001-45 Z	1	1,357,788	-	-	-
12517*AA9	CN	313921 6F 0	FNW 2001-W3 A	1	618,831	-	-	-
12517*AA9	CN	313921 J9 0	FNR 2001-67 Z	1	708,572	-	-	-
12517*AA9	CN	31392A FF 0	FNR 2001-64 ZG	1	928,557	-	-	-
12517*AA9	CN	31396G 4A 6	FHR 3088 CZ	1	1,500,794	-	-	-
12517*AA9	CN	638671 AE 7	NATIONWIDE MUTUAL INSURANCE COMPAN	1	5,711,053	-	-	-
12517*AA9	CN	880591 DZ 2	TENNESSEE VALLEY AUTHORITY	1	12,215,890	-	-	-
12517*AA9	CN	912803 AZ 6	TREASURY STRIP (PRIN)	1	10,802,800	-	-	-
12517*AA9	CN	912803 BA 0	TREASURY STRIP (PRIN)	1	7,127,999	-	-	-
12517*AA9	CN	912803 EA 7	TREASURY STRIP (PRIN)	1	12,154,999	-	-	-
12517*AA9	CN	912803 ER 0	TREASURY STRIP (PRIN)	1	13,525,379	-	-	-
12517*AA9	CN	912803 FA 6	TREASURY STRIP (PRIN)	1	14,439,989	-	-	-
12517*AA9	CN	912810 FT 0	TREASURY BOND	1	41,134,364	-	-	-
12517*AA9	CN	912810 PW 2	TREASURY BOND	1	6,944,170	-	-	-
12517*AA9	CN	912810 QC 5	TREASURY BOND	1	114,744	-	-	-
12517*AA9	CN	912810 RB 6	TREASURY BOND	1	11,150,475	-	-	-
12517*AA9	CN	912810 RC 4	TREASURY BOND	1	122,594	-	-	-
12517*AA9	CN	912828 3F 5	TREASURY NOTE	1	17,725,286	-	-	-
12517*AA9	CN	912833 RZ 5	TREASURY STRIP (INT)	1	10,852,207	-	-	-
12517*AA9	CN	912833 XU 9	TREASURY STRIP (INT)	1	4,106,683	-	-	-
13061*AA7	R		The State of California	1	11,977,132	5,989	19,163	39,525
13061*AA7	CN	059165 EK 2	BALTIMORE GAS AND ELECTRIC CO	1FE	800,119	-	-	-
13061*AA7	CN	3131WQ AT 4	FHLMC 30YR UMBS MIRROR	1	1,000,100	-	-	-
13061*AA7	CN	31359M EU 3	FNMA BENCHMARK NOTES	1	367,280	-	-	-

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
13061*AA7	CN	912803 CG 6	TREASURY STRIP (PRIN)	1	2,126,591	-	-	-
13061*AA7	CN	912803 DM 2	TREASURY STRIP (PRIN)	1	7,455,054	-	-	-
13061*AA7	CN	912810 FT 0	TREASURY BOND	1	260,899	-	-	-
58039#AF6	R		MCDX.NA.22.10Y	1	17,126,247	8,563	27,402	56,517
58039#AF6	CN	912810 RE 0	TREASURY BOND	1	11,413,321	-	-	-
58039#AF6	CN	912810 RG 5	TREASURY BOND	1	5,802,352	-	-	-
58039#AH2	R		MCDX.NA.23.10Y	1	30,571,097	15,286	48,914	100,885
58039#AH2	CN	31358D DR 2	FNMA	1	682,166	-	-	-
58039#AH2	CN	31359M EU 3	FNMA BENCHMARK NOTES	1	866,672	-	-	-
58039#AH2	CN	912803 CZ 4	TREASURY STRIP (PRIN)	1	3,953,365	-	-	-
58039#AH2	CN	912803 DA 8	TREASURY STRIP (PRIN)	1	2,564,475	-	-	-
58039#AH2	CN	912803 EZ 2	TREASURY STRIP (PRIN)	1	2,439,469	-	-	-
58039#AH2	CN	912803 FA 6	TREASURY STRIP (PRIN)	1	6,254,960	-	-	-
58039#AH2	CN	912810 FT 0	TREASURY BOND	1	9,850,712	-	-	-
58039#AH2	CN	912833 XP 0	TREASURY STRIP (INT)	1	1,783,237	-	-	-
58039#AH2	CN	912834 AD 0	TREASURY STRIP (INT)	1	2,467,170	-	-	-
58039#AK5	R		MCDX.NA.24.5Y	1	29,094,549	14,547	46,551	96,012
58039#AK5	CN	010392 EZ 7	ALABAMA POWER CO	1FE	3,500,257	-	-	-
58039#AK5	CN	76116F AD 9	RESOLUTION FUNDING CORP	1	19,922,393	-	-	-
58039#AK5	CN	912803 BM 4	TREASURY STRIP (PRIN)	1	2,009,559	-	-	-
58039#AK5	CN	912803 CX 9	TREASURY STRIP (PRIN)	1	1,354,426	-	-	-
58039#AK5	CN	912803 FA 6	TREASURY STRIP (PRIN)	1	300,294	-	-	-
58039#AK5	CN	912828 6T 2	TREASURY NOTE	1	1,999,189	-	-	-
58039#AL3	R		MCDX.NA.24.5Y	1	33,479,978	16,740	53,568	110,484
58039#AL3	CN	12652U AU 3	CSAIL 2018-CX11 A5	1FM	3,493,722	-	-	-
58039#AL3	CN	31359M GK 3	FNMA BENCHMARK NOTES	1	3,962,478	-	-	-
58039#AL3	CN	31359Y AZ 0	FNMA	1	612,342	-	-	-
58039#AL3	CN	76116F AD 9	RESOLUTION FUNDING CORP	1	21,695,729	-	-	-
58039#AL3	CN	880591 CS 9	TVA	1	692,345	-	-	-
58039#AL3	CN	912810 FT 0	TREASURY BOND	1	3,020,213	-	-	-
58039#AM1	R		MCDX.NA.24.5Y	1	57,306,498	28,653	91,690	189,111
58039#AM1	CN	3133XE XR 5	FHLB	1	7,204,073	-	-	-
58039#AM1	CN	76116E FX 3	RESOLUTION FUNDING STRIP	1	11,779,916	-	-	-
58039#AM1	CN	76116F AD 9	RESOLUTION FUNDING CORP	1	20,045,711	-	-	-
58039#AM1	CN	912803 DM 2	TREASURY STRIP (PRIN)	1	400,565	-	-	-
58039#AM1	CN	912810 FT 0	TREASURY BOND	1	7,919,214	-	-	-
58039#AM1	CN	912810 QE 1	TREASURY BOND	1	9,935,890	-	-	-

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
54269#AA7	R		LONG ISLAND POWER AUTHORITY	1	11,936,631	5,968	19,099	39,391
54269#AA7	CN	31371N CY 9	FNMA 30YR	1	550,636	-	-	-
54269#AA7	CN	880591 DM 1	TVA	1	3,499,702	-	-	-
54269#AA7	CN	912803 BM 4	TREASURY STRIP (PRIN)	1	916,397	-	-	-
54269#AA7	CN	912803 CZ 4	TREASURY STRIP (PRIN)	1	3,314,470	-	-	-
54269#AA7	CN	912803 FA 6	TREASURY STRIP (PRIN)	1	1,101,076	-	-	-
54269#AA7	CN	912810 QA 9	TREASURY BOND	1	601,305	-	-	-
54269#AA7	CN	912834 DU 9	TREASURY STRIP (INT)	1	1,948,817	-	-	-
78307AL#8	R		RUSSIAN FEDERATION	2	12,575,040	26,408	80,480	133,295
78307AL#8	CN	12652U AU 3	CSAIL 2018-CX11 A5	1FM	798,565	-	-	-
78307AL#8	CN	3134A4 NP 5	FHLMC	1	372,933	-	-	-
78307AL#8	CN	31359M EU 3	FNMA BENCHMARK NOTES	1	300,069	-	-	-
78307AL#8	CN	31359Y BA 4	FNMA	1	1,040,300	-	-	-
78307AL#8	CN	532457 BJ 6	ELI LILLY AND CO	1FE	1,000,100	-	-	-
78307AL#8	CN	76116F AG 2	RESOLUTION FUNDING CORP	1	508,088	-	-	-
78307AL#8	CN	880591 CS 9	TVA	1	1,535,947	-	-	-
78307AL#8	CN	912803 CK 7	TREASURY STRIP (PRIN)	1	1,266,997	-	-	-
78307AL#8	CN	912803 DA 8	TREASURY STRIP (PRIN)	1	125,332	-	-	-
78307AL#8	CN	912803 DK 6	TREASURY STRIP (PRIN)	1	1,416,507	-	-	-
78307AL#8	CN	912803 FA 6	TREASURY STRIP (PRIN)	1	1,400,374	-	-	-
78307AL#8	CN	912810 PT 9	TREASURY BOND	1	79,991	-	-	-
78307AL#8	CN	912810 RD 2	TREASURY BOND	1	2,601,009	-	-	-
78307AL#8	CN	BRSK80 K5 4	TPC UNIVERSITY LC FBI MANASSAS	1	262,130	-	-	-
70687WE#5	R		FEDERATION OF MALAYSIA	1	12,336,933	6,168	19,739	40,712
70687WE#5	CN	31358D CS 1	FNMA	1	1,803,513	-	-	-
70687WE#5	CN	31358D DS 0	FNMA	1	2,030,643	-	-	-
70687WE#5	CN	912803 BM 4	TREASURY STRIP (PRIN)	1	1,630,032	-	-	-
70687WE#5	CN	912810 FT 0	TREASURY BOND	1	5,514,438	-	-	-
70687WE#5	CN	912810 QE 1	TREASURY BOND	1	1,420,463	-	-	-
70687WF*8	R		FEDERATION OF MALAYSIA	1	11,921,554	5,961	19,074	39,341
70687WF*8	CN	31358D CS 1	FNMA	1	2,404,684	-	-	-
70687WF*8	CN	912803 BM 4	TREASURY STRIP (PRIN)	1	1,352,029	-	-	-
70687WF*8	CN	912810 FT 0	TREASURY BOND	1	5,040,621	-	-	-
70687WF*8	CN	912810 QE 1	TREASURY BOND	1	1,293,062	-	-	-
70687WF*8	CN	912834 AT 5	TREASURY STRIP (INT)	1	1,895,003	-	-	-
78307AM*1	R		RUSSIAN FEDERATION	2	12,868,173	27,023	82,356	136,403

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
78307AM*1	CN	3133XG AY 0	FHLB	1	3,040,775	-	-	-
78307AM*1	CN	3134A4 NP 5	FHLMC	1	372,933	-	-	-
78307AM*1	CN	31359M EU 3	FNMA BENCHMARK NOTES	1	300,069	-	-	-
78307AM*1	CN	3136AT 5X 8	FNR 2016-81 Z	1	1,500,937	-	-	-
78307AM*1	CN	76116F AG 2	RESOLUTION FUNDING CORP	1	406,471	-	-	-
78307AM*1	CN	880591 CS 9	TVA	1	1,535,947	-	-	-
78307AM*1	CN	912803 DA 8	TREASURY STRIP (PRIN)	1	125,044	-	-	-
78307AM*1	CN	912803 FA 6	TREASURY STRIP (PRIN)	1	1,400,374	-	-	-
78307AM*1	CN	912810 PT 9	TREASURY BOND	1	79,991	-	-	-
78307AM*1	CN	912810 QD 3	TREASURY BOND	1	3,048,128	-	-	-
78307AM*1	CN	912834 AT 5	TREASURY STRIP (INT)	1	153,649	-	-	-
78307AM*1	CN	92938E AW 3	WFRBS 2013-C16 AS	1FM	1,048,687	-	-	-
76027#CU7	R		Replication of Structured Note	1	47,457,234	23,729	75,932	156,609
76027#CU7	CN	00440E AW 7	ACE INA HOLDINGS INC	1FE	6,021,022	-	-	-
76027#CU7	CN	071813 BP 3	BAXTER INTERNATIONAL INC	1FE	2,307,299	-	-	-
76027#CU7	CN	202795 JG 6	COMMONWEALTH EDISON CO	1FE	1,364,288	-	-	-
76027#CU7	CN	210518 CY 0	CONSUMERS ENERGY COMPANY	1FE	16,954,903	-	-	-
70687WF#4	R		FEDERATION OF MALAYSIA	1	11,806,465	5,903	18,890	38,961
70687WF#4	CN	3134A2 G7 7	FHLMC	1FE	2,395,937	-	-	-
70687WF#4	CN	912803 BM 4	TREASURY STRIP (PRIN)	1	1,352,029	-	-	-
70687WF#4	CN	912810 FT 0	TREASURY BOND	1	5,040,621	-	-	-
70687WF#4	CN	912810 PT 9	TREASURY BOND	1	1,801,451	-	-	-
70687WF#4	CN	912810 QE 1	TREASURY BOND	1	1,293,062	-	-	-
46573*BX7	R		CDT12-100_ITRAXX_S24_5Y	2	147,438,347	309,621	943,605	1,562,846
46573*BX7	CN	3134A4 AA 2	FHLMC REFERENCE NOTES	1	1,994,758	-	-	-
46573*BX7	CN	31358D DR 2	FNMA	1	607,063	-	-	-
46573*BX7	CN	31358D DS 0	FNMA	1	10,487,431	-	-	-
46573*BX7	CN	31359Y BA 4	FNMA	1	6,311,219	-	-	-
46573*BX7	CN	31417K LV 7	FNMA 30YR	1	3,439,224	-	-	-
46573*BX7	CN	693304 AW 7	PECO ENERGY CO	1FE	500,192	-	-	-
46573*BX7	CN	880591 CS 9	TVA	1	1,590,951	-	-	-
46573*BX7	CN	880591 DM 1	TVA	1	989,802	-	-	-
46573*BX7	CN	912803 BL 6	TREASURY STRIP (PRIN)	1	5,280,280	-	-	-
46573*BX7	CN	912803 CK 7	TREASURY STRIP (PRIN)	1	7,535,860	-	-	-
46573*BX7	CN	912803 CZ 4	TREASURY STRIP (PRIN)	1	9,502,882	-	-	-
46573*BX7	CN	912803 DG 5	TREASURY STRIP (PRIN)	1	17,004,255	-	-	-
46573*BX7	CN	912803 DH 3	TREASURY STRIP (PRIN)	1	1,056,666	-	-	-

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*BX7	CN	912803 DM 2	TREASURY STRIP (PRIN)	1	13,642,699	-	-	-
46573*BX7	CN	912803 DP 5	TREASURY STRIP (PRIN)	1	4,233,400	-	-	-
46573*BX7	CN	912803 EA 7	TREASURY STRIP (PRIN)	1	10,516,330	-	-	-
46573*BX7	CN	912803 EJ 8	TREASURY STRIP (PRIN)	1	273,512	-	-	-
46573*BX7	CN	912810 FT 0	TREASURY BOND	1	24,420,223	-	-	-
46573*BX7	CN	912810 QA 9	TREASURY BOND	1	5,205,804	-	-	-
46573*BX7	CN	912810 QE 1	TREASURY BOND	1	13,412,217	-	-	-
46573*BX7	CN	912810 RC 4	TREASURY BOND	1	3,490,820	-	-	-
46573*BX7	CN	912810 RH 3	TREASURY BOND	1	389,300	-	-	-
46573*BX7	CN	912810 SC 3	TREASURY BOND	1	400,274	-	-	-
46573*BX7	CN	912834 DU 9	TREASURY STRIP (INT)	1	4,480,327	-	-	-
46573*BZ2	R		CDT12-100_ITRAXX_S24_5Y	2	104,955,491	220,407	671,715	1,112,528
46573*BZ2	CN	12652U AU 3	CSAIL 2018-CX11 A5	1FM	698,744	-	-	-
46573*BZ2	CN	15032A AS 6	CEDF 2016-5A BR	1FE	3,000,000	-	-	-
46573*BZ2	CN	17327F AD 8	CGCMT 2018-B2 A4	1FM	4,013,356	-	-	-
46573*BZ2	CN	291641 BA 5	EMPIRE DISTRICT ELECTRIC CO	1FE	3,445,114	-	-	-
46573*BZ2	CN	31358D DR 2	FNMA	1	671,413	-	-	-
46573*BZ2	CN	31359Y BA 4	FNMA	1	2,042,271	-	-	-
46573*BZ2	CN	31394R 3R 8	FHR 2749 DB	1	778,369	-	-	-
46573*BZ2	CN	31396G BL 4	FHR 3087 KX	1	615,165	-	-	-
46573*BZ2	CN	38380T DC 7	GNR 2016-163 Z	1	4,904,509	-	-	-
46573*BZ2	CN	693304 AW 7	PECO ENERGY CO	1FE	1,000,824	-	-	-
46573*BZ2	CN	912803 BM 4	TREASURY STRIP (PRIN)	1	2,443,725	-	-	-
46573*BZ2	CN	912803 CK 7	TREASURY STRIP (PRIN)	1	2,070,380	-	-	-
46573*BZ2	CN	912803 DC 4	TREASURY STRIP (PRIN)	1	515,813	-	-	-
46573*BZ2	CN	912803 DG 5	TREASURY STRIP (PRIN)	1	12,312,341	-	-	-
46573*BZ2	CN	912803 DM 2	TREASURY STRIP (PRIN)	1	8,995,446	-	-	-
46573*BZ2	CN	912803 EJ 8	TREASURY STRIP (PRIN)	1	11,930,921	-	-	-
46573*BZ2	CN	912803 EQ 2	TREASURY STRIP (PRIN)	1	3,192,210	-	-	-
46573*BZ2	CN	912810 FF 0	TREASURY BOND	1	654,651	-	-	-
46573*BZ2	CN	912810 FT 0	TREASURY BOND	1	12,638,646	-	-	-
46573*BZ2	CN	912810 QA 9	TREASURY BOND	1	5,876,862	-	-	-
46573*BZ2	CN	912810 QE 1	TREASURY BOND	1	11,745,871	-	-	-
46573*BZ2	CN	912810 RC 4	TREASURY BOND	1	6,364,743	-	-	-
46573*BZ2	CN	912810 SD 1	TREASURY BOND	1	1,000,258	-	-	-
46573*BZ2	CN	912810 SK 5	TREASURY BOND	1	1,053,372	-	-	-
46573*BZ2	CN	912833 LN 8	TREASURY STRIP (INT)	1	1,557,330	-	-	-

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*BZ2	CN	BRSK80 K5 4	TPC UNIVERSITY LC FBI MANASSAS	1	972,834	-	-	-
455780M#0	R		REPUBLIC OF INDONESIA	2	12,068,036	25,343	77,235	127,921
455780M#0	CN	3138A6 SC 5	FNMA 30YR	1	1,240,083	-	-	-
455780M#0	CN	61744Y AL 2	MORGAN STANLEY	1FE	1,387,537	-	-	-
455780M#0	CN	912803 BH 5	TREASURY STRIP (PRIN)	1	3,292,780	-	-	-
455780M#0	CN	912803 DP 5	TREASURY STRIP (PRIN)	1	3,049,498	-	-	-
455780M#0	CN	912803 ER 0	TREASURY STRIP (PRIN)	1	1,001,050	-	-	-
455780M#0	CN	912834 DU 9	TREASURY STRIP (INT)	1	2,157,347	-	-	-
455780N*3	R		REPUBLIC OF INDONESIA	2	12,338,968	25,912	78,969	130,793
455780N*3	CN	3138A6 SC 5	FNMA 30YR	1	1,700,090	-	-	-
455780N*3	CN	61744Y AL 2	MORGAN STANLEY	1FE	1,387,537	-	-	-
455780N*3	CN	912803 BH 5	TREASURY STRIP (PRIN)	1	3,292,780	-	-	-
455780N*3	CN	912803 DP 5	TREASURY STRIP (PRIN)	1	3,049,498	-	-	-
455780N*3	CN	912810 FT 0	TREASURY BOND	1	806,609	-	-	-
455780N*3	CN	912834 DU 9	TREASURY STRIP (INT)	1	2,157,347	-	-	-
78307AP#4	R		RUSSIAN FEDERATION	2	17,548,051	36,851	112,308	186,009
78307AP#4	CN	3133XE XR 5	FHLB	1	600,121	-	-	-
78307AP#4	CN	3136AY XY 4	FNR 2017-94 ZB	1	815,247	-	-	-
78307AP#4	CN	880591 DM 1	TVA	1	596,033	-	-	-
78307AP#4	CN	912803 BH 5	TREASURY STRIP (PRIN)	1	5,065,815	-	-	-
78307AP#4	CN	912803 DM 2	TREASURY STRIP (PRIN)	1	1,231,222	-	-	-
78307AP#4	CN	912803 DP 5	TREASURY STRIP (PRIN)	1	4,391,277	-	-	-
78307AP#4	CN	912803 EA 7	TREASURY STRIP (PRIN)	1	2,115,135	-	-	-
78307AP#4	CN	92938E AW 3	WFRBS 2013-C16 AS	1FM	2,943,376	-	-	-
560904D@0	R		FEDERATION OF MALAYSIA	1	15,837,120	7,919	25,339	52,262
560904D@0	CN	31358D DS 0	FNMA	1	720,537	-	-	-
560904D@0	CN	3137BM HG 4	FHR 4535 LZ	1	1,074,590	-	-	-
560904D@0	CN	31385J EL 8	FNMA 30YR	1	824,821	-	-	-
560904D@0	CN	61744Y AL 2	MORGAN STANLEY	1FE	1,750,000	-	-	-
560904D@0	CN	912803 DP 5	TREASURY STRIP (PRIN)	1	4,391,277	-	-	-
560904D@0	CN	912803 EA 7	TREASURY STRIP (PRIN)	1	1,998,836	-	-	-
560904D@0	CN	912810 FT 0	TREASURY BOND	1	1,002,708	-	-	-
560904D@0	CN	912810 QB 7	TREASURY BOND	1	4,107,309	-	-	-
455780M*4	R		REPUBLIC OF INDONESIA	2	17,928,378	37,650	114,742	190,041
455780M*4	CN	31418U VN 1	FNMA 30YR	1	1,970,734	-	-	-
455780M*4	CN	36202E VP 1	GNMA2 30YR	1	2,302,085	-	-	-

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	1FE	2,081,305	-	-	-
455780M*4	CN	912803 BH 5	TREASURY STRIP (PRIN)	1	4,939,170	-	-	-
455780M*4	CN	912803 DP 5	TREASURY STRIP (PRIN)	1	4,635,237	-	-	-
455780M*4	CN	912810 FT 0	TREASURY BOND	1	1,052,843	-	-	-
455780M*4	CN	912834 DU 9	TREASURY STRIP (INT)	1	1,033,315	-	-	-
560904D#8	R		FEDERATION OF MALAYSIA	1	25,660,069	12,830	41,056	84,678
560904D#8	CN	31397H JJ 8	FHR 3316 ED	1	2,508,190	-	-	-
560904D#8	CN	837004 BW 9	SOUTH CAROLINA ELEC&GAS	1FE	3,991,665	-	-	-
560904D#8	CN	912803 BH 5	TREASURY STRIP (PRIN)	1	6,585,560	-	-	-
560904D#8	CN	912803 DM 2	TREASURY STRIP (PRIN)	1	3,470,601	-	-	-
560904D#8	CN	912803 DP 5	TREASURY STRIP (PRIN)	1	6,342,956	-	-	-
560904D#8	CN	912803 EA 7	TREASURY STRIP (PRIN)	1	2,821,886	-	-	-
560904E*1	R		FEDERATION OF MALAYSIA	1	14,083,793	7,042	22,534	46,477
560904E*1	CN	08161C AE 1	BMARK 2018-B2 A5	1FM	1,601,154	-	-	-
560904E*1	CN	312902 LX 5	FHLMC	1FE	1,915,406	-	-	-
560904E*1	CN	31358D DS 0	FNMA	1	2,109,836	-	-	-
560904E*1	CN	31385J M4 7	FNMA 30YR	1	8,658	-	-	-
560904E*1	CN	912803 BH 5	TREASURY STRIP (PRIN)	1	1,266,454	-	-	-
560904E*1	CN	912803 DM 2	TREASURY STRIP (PRIN)	1	4,720,367	-	-	-
560904E*1	CN	912803 DP 5	TREASURY STRIP (PRIN)	1	580,048	-	-	-
560904E*1	CN	912810 QA 9	TREASURY BOND	1	1,910,916	-	-	-
455780M@2	R		REPUBLIC OF INDONESIA	2	10,973,206	23,044	70,229	116,316
455780M@2	CN	3138A6 SC 5	FNMA 30YR	1	1,417,075	-	-	-
455780M@2	CN	61744Y AL 2	MORGAN STANLEY	1FE	1,271,909	-	-	-
455780M@2	CN	912803 BH 5	TREASURY STRIP (PRIN)	1	2,912,844	-	-	-
455780M@2	CN	912803 DP 5	TREASURY STRIP (PRIN)	1	2,805,538	-	-	-
455780M@2	CN	912810 FT 0	TREASURY BOND	1	701,271	-	-	-
455780M@2	CN	912834 DU 9	TREASURY STRIP (INT)	1	1,917,642	-	-	-
78307AP@6	R		RUSSIAN FEDERATION	2	28,870,942	60,629	184,774	306,032
78307AP@6	CN	12591Y BD 6	COMM 2014-UBS3 AM	1FM	2,498,653	-	-	-
78307AP@6	CN	2027A0 JN 0	COMMONWEALTH BANK OF AUSTRALIA	1FE	399,978	-	-	-
78307AP@6	CN	233835 AQ 0	DAIMLER FINANCE NORTH AMERICA LLC	1FE	4,717,988	-	-	-
78307AP@6	CN	312902 LX 5	FHLMC	1FE	4,069,014	-	-	-
78307AP@6	CN	3133XE XR 5	FHLB	1	400,414	-	-	-
78307AP@6	CN	912803 DK 6	TREASURY STRIP (PRIN)	1	7,556,778	-	-	-
78307AP@6	CN	912803 DP 5	TREASURY STRIP (PRIN)	1	7,857,789	-	-	-
78307AP@6	CN	912803 FA 6	TREASURY STRIP (PRIN)	1	1,904,816	-	-	-

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
560904E@9	R		FEDERATION OF MALAYSIA	1	11,381,520	5,691	18,210	37,559
560904E@9	CN	912803 EP 4	TREASURY STRIP (PRIN)	1	11,427,412	-	-	-
46573*CQ1	R		CDT12-100_ITRAXX_S26_5Y	1	209,990,189	104,995	335,984	692,968
46573*CQ1	CN	05525M AA 4	BAMLL 2014-520M A	1FM	10,239,323	-	-	-
46573*CQ1	CN	06761Q AA 6	BBDC 2019-1A A1	1FE	3,493,853	-	-	-
46573*CQ1	CN	08160B AD 6	BMARK 2018-B5 A4	1FM	2,566,268	-	-	-
46573*CQ1	CN	08161B AY 9	BMARK 2018-B3 A5	1FM	7,479,048	-	-	-
46573*CQ1	CN	08161C AE 1	BMARK 2018-B2 A5	1FM	1,300,947	-	-	-
46573*CQ1	CN	08162C AD 2	BMARK 2018-B6 A4	1FM	8,956,542	-	-	-
46573*CQ1	CN	08162P AX 9	BMARK 2018-B1 A5	1FM	2,557,428	-	-	-
46573*CQ1	CN	12512J AW 4	CD 2018-CD7 A4	1FM	2,872,766	-	-	-
46573*CQ1	CN	12635W AA 5	COMM 2016-787S A	1FM	2,041,366	-	-	-
46573*CQ1	CN	17322A AF 9	CGCMT 2014-GC19 AS	1FM	5,307,835	-	-	-
46573*CQ1	CN	17327F AD 8	CGCMT 2018-B2 A4	1FM	4,758,907	-	-	-
46573*CQ1	CN	23307D BA 0	DBGS 2018-C1 A4	1FM	9,245,464	-	-	-
46573*CQ1	CN	3133XE XR 5	FHLB	1	5,002,303	-	-	-
46573*CQ1	CN	31359M GK 3	FNMA BENCHMARK NOTES	1	898,071	-	-	-
46573*CQ1	CN	3136AJ 4R 4	FNMA 2014-23 VZ	1	2,410,838	-	-	-
46573*CQ1	CN	3136AT 5X 8	FNR 2016-81 Z	1	1,300,360	-	-	-
46573*CQ1	CN	3136AY XY 4	FNR 2017-94 ZB	1	1,302,607	-	-	-
46573*CQ1	CN	3136FK AA 6	FNS 399 1	1	3,644,325	-	-	-
46573*CQ1	CN	31393F UP 9	FHR 2534 PH	1	1,109,161	-	-	-
46573*CQ1	CN	31395N FS 1	FNR 2006-45 NX	1	22,587,064	-	-	-
46573*CQ1	CN	31396N VQ 6	FHR 3161 PE	1	4,384,950	-	-	-
46573*CQ1	CN	31396R EU 7	FHR 3149 HE	1	2,648,103	-	-	-
46573*CQ1	CN	31397G 5Y 2	FHR 3287 GD	1	4,472,498	-	-	-
46573*CQ1	CN	31397G RB 8	FHR 3300 PD	1	1,953,805	-	-	-
46573*CQ1	CN	31397H H9 2	FHR 3320 PE	1	3,980,163	-	-	-
46573*CQ1	CN	31411D TD 1	FNMA 30YR	1	1,955,506	-	-	-
46573*CQ1	CN	55316L AA 4	MMCLO 2019-2A A1	1FE	21,820,335	-	-	-
46573*CQ1	CN	880591 DM 1	TVA	1	9,893,282	-	-	-
46573*CQ1	CN	912803 EA 7	TREASURY STRIP (PRIN)	1	25,848,462	-	-	-
46573*CQ1	CN	912803 EP 4	TREASURY STRIP (PRIN)	1	3,031,696	-	-	-
46573*CQ1	CN	912803 ER 0	TREASURY STRIP (PRIN)	1	4,082,467	-	-	-
46573*CQ1	CN	912803 ET 6	TREASURY STRIP (PRIN)	1	18,483,869	-	-	-
46573*CQ1	CN	912803 FE 8	TREASURY STRIP (PRIN)	1	1,035,503	-	-	-
46573*CQ1	CN	912810 FT 0	TREASURY BOND	1	4,895,082	-	-	-

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*CS7	R		CDT12-100_ITRAXX_S26_5Y	1	226,456,274	113,228	362,330	747,306
46573*CS7	CN	08162P AX 9	BMARK 2018-B1 A5	1FM	851,189	-	-	-
46573*CS7	CN	3133XG AY 0	FHLB	1	15,278,353	-	-	-
46573*CS7	CN	31358D DR 2	FNMA	1	23,520,651	-	-	-
46573*CS7	CN	3137FJ EH 8	FHMS K081 A2	1	2,997,548	-	-	-
46573*CS7	CN	38141G CU 6	GOLDMAN SACHS GROUP INC	1FE	3,050,957	-	-	-
46573*CS7	CN	641062 AL 8	NESTLE HOLDINGS INC	1FE	750,339	-	-	-
46573*CS7	CN	73102Q AA 4	POLAR TANKERS INC	1FE	4,000,000	-	-	-
46573*CS7	CN	912803 BL 6	TREASURY STRIP (PRIN)	1	989,977	-	-	-
46573*CS7	CN	912803 DG 5	TREASURY STRIP (PRIN)	1	203,722	-	-	-
46573*CS7	CN	912803 DH 3	TREASURY STRIP (PRIN)	1	2,308,327	-	-	-
46573*CS7	CN	912803 DM 2	TREASURY STRIP (PRIN)	1	4,515,980	-	-	-
46573*CS7	CN	912803 EP 4	TREASURY STRIP (PRIN)	1	63,275,048	-	-	-
46573*CS7	CN	912803 EQ 2	TREASURY STRIP (PRIN)	1	85,482,366	-	-	-
46573*CS7	CN	912810 FT 0	TREASURY BOND	1	634,969	-	-	-
46573*CS7	CN	912810 SC 3	TREASURY BOND	1	2,698,748	-	-	-
46573*CS7	CN	912828 3F 5	TREASURY NOTE	1	5,125,459	-	-	-
46573*CS7	CN	912834 DU 9	TREASURY STRIP (INT)	1	8,383,993	-	-	-
46573*CW8	R		CDT12-100_ITRAXX_S26_5Y	2	190,820,890	400,724	1,221,254	2,022,701
46573*CW8	CN	010392 EE 4	ALABAMA POWER COMPANY	1FE	999,720	-	-	-
46573*CW8	CN	264399 DK 9	DUKE ENERGY CAROLINAS LLC	1FE	4,010,293	-	-	-
46573*CW8	CN	3136AJ 4R 4	FNMA 2014-23 VZ	1	2,090,760	-	-	-
46573*CW8	CN	3136AY XY 4	FNR 2017-94 ZB	1	599,277	-	-	-
46573*CW8	CN	3137FH HM 8	FHLMC 4821 ZK	1	4,362,739	-	-	-
46573*CW8	CN	31388N GQ 3	FNMA 30YR	1	188,158	-	-	-
46573*CW8	CN	31397H JJ 8	FHR 3316 ED	1	923,400	-	-	-
46573*CW8	CN	641062 AL 8	NESTLE HOLDINGS INC	1FE	3,133,955	-	-	-
46573*CW8	CN	86787E BB 2	SUNTRUST BANK	1FE	8,499,054	-	-	-
46573*CW8	CN	904764 AH 0	UNILEVER CAPITAL CORP	1FE	6,879,876	-	-	-
46573*CW8	CN	912803 BL 6	TREASURY STRIP (PRIN)	1	221,558	-	-	-
46573*CW8	CN	912803 DM 2	TREASURY STRIP (PRIN)	1	28,857,465	-	-	-
46573*CW8	CN	912803 EA 7	TREASURY STRIP (PRIN)	1	11,249,222	-	-	-
46573*CW8	CN	912803 EQ 2	TREASURY STRIP (PRIN)	1	4,412,077	-	-	-
46573*CW8	CN	912803 ER 0	TREASURY STRIP (PRIN)	1	32,088,868	-	-	-
46573*CW8	CN	912803 ET 6	TREASURY STRIP (PRIN)	1	41,672,991	-	-	-
46573*CW8	CN	912803 FE 8	TREASURY STRIP (PRIN)	1	9,248,942	-	-	-
46573*CW8	CN	912810 RD 2	TREASURY BOND	1	10,822,347	-	-	-

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	912810 RG 5	TREASURY BOND	1	1,596,443	-	-	-
46573*CW8	CN	912810 RU 4	TREASURY BOND	1	2,008,178	-	-	-
46573*CW8	CN	912810 SC 3	TREASURY BOND	1	6,515,611	-	-	-
46573*CW8	CN	912834 DU 9	TREASURY STRIP (INT)	1	8,323,488	-	-	-
46573*CX6	R		CDT12-100_ITRAXX_S26_5Y	2	127,338,051	267,410	814,964	1,349,783
46573*CX6	CN	12512J AW 4	CD 2018-CD7 A4	1FM	2,229,604	-	-	-
46573*CX6	CN	3137FH HJ 5	FHR 4821 YV	1	10,808,139	-	-	-
46573*CX6	CN	3137FH QV 8	FHLMC 4834 AZ	1	9,610,316	-	-	-
46573*CX6	CN	3137FJ EH 8	FHMS K081 A2	1	6,027,324	-	-	-
46573*CX6	CN	31397W CP 8	FHR 3465 EB	1	1,568,346	-	-	-
46573*CX6	CN	31398M LT 1	FNR 2010-13 AC	1	4,430,000	-	-	-
46573*CX6	CN	880591 DM 1	TVA	1	17,145,944	-	-	-
46573*CX6	CN	912803 BL 6	TREASURY STRIP (PRIN)	1	20,673,790	-	-	-
46573*CX6	CN	912803 DH 3	TREASURY STRIP (PRIN)	1	9,369,305	-	-	-
46573*CX6	CN	912803 DK 6	TREASURY STRIP (PRIN)	1	9,880,578	-	-	-
46573*CX6	CN	912803 DM 2	TREASURY STRIP (PRIN)	1	4,853,862	-	-	-
46573*CX6	CN	912803 EA 7	TREASURY STRIP (PRIN)	1	1,000,113	-	-	-
46573*CX6	CN	912803 ET 6	TREASURY STRIP (PRIN)	1	3,556,795	-	-	-
46573*CX6	CN	912803 EZ 2	TREASURY STRIP (PRIN)	1	6,139,199	-	-	-
46573*CX6	CN	912810 FT 0	TREASURY BOND	1	3,861,894	-	-	-
46573*CX6	CN	912810 SC 3	TREASURY BOND	1	6,492,921	-	-	-
46573*CX6	CN	912833 Z6 0	TREASURY STRIP (INT)	1	5,283,538	-	-	-
46573*CX6	CN	912834 DU 9	TREASURY STRIP (INT)	1	3,121,308	-	-	-
76027#EQ4	R		Replication of Structured Note	1	89,254,162	44,627	142,807	294,539
76027#EQ4	CN	3133XG AY 0	FHLB	1	14,562,820	-	-	-
76027#EQ4	CN	912803 EQ 2	TREASURY STRIP (PRIN)	1	5,417,541	-	-	-
76027#EQ4	CN	912810 RZ 3	TREASURY BOND	1	39,906,802	-	-	-
76027#ER2	R		Replication of Structured Note	1	65,547,292	32,774	104,876	216,306
76027#ER2	CN	023135 BJ 4	AMAZON.COM INC	1FE	11,890,864	-	-	-
76027#ER2	CN	037833 BX 7	APPLE INC	1FE	4,958,734	-	-	-
76027#ER2	CN	040555 CM 4	ARIZONA PUBLIC SERVICE CO	1FE	4,419,217	-	-	-
76027#ER2	CN	05723K AF 7	BAKER HUGHES A GE COMPANY LLC	1FE	6,358,504	-	-	-
76027#ER2	CN	06051G EN 5	BANK OF AMERICA CORPORATION	1FE	10,957,270	-	-	-
76027#ER2	CN	071813 BP 3	BAXTER INTERNATIONAL INC	1FE	2,004,412	-	-	-
76027#ER2	CN	172967 MD 0	CITIGROUP INC	1FE	4,948,103	-	-	-
76027#ER2	CN	20030N BZ 3	COMCAST CORPORATION	1FE	3,971,869	-	-	-

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#ER2	CN	2027A0 JN 0	COMMONWEALTH BANK OF AUSTRALIA	1FE	924,320	-	-	-
76027#ER2	CN	912803 DZ 3	TREASURY STRIP (PRIN)	1	1,997,077	-	-	-
76027#ER2	CN	912810 RZ 3	TREASURY BOND	1	1,416,460	-	-	-
76027#CV5	R		Replication of Structured Note	1	49,158,930	24,579	78,654	162,224
76027#CV5	CN	009279 AC 4	AIRBUS GROUP SE	1FE	8,705,494	-	-	-
76027#CV5	CN	01609W AV 4	ALIBABA GROUP HOLDING LTD	1FE	1,664,625	-	-	-
76027#CV5	CN	023135 BJ 4	AMAZON.COM INC	1FE	2,903,116	-	-	-
76027#CV5	CN	20030N BZ 3	COMCAST CORPORATION	1FE	2,592,231	-	-	-
76027#CV5	CN	2027A0 JN 0	COMMONWEALTH BANK OF AUSTRALIA	1FE	5,545,920	-	-	-
76027#CV5	CN	61746B EG 7	MORGAN STANLEY	1FE	5,991,982	-	-	-
76027#CV5	CN	912803 FA 6	TREASURY STRIP (PRIN)	1	300,978	-	-	-
219350D#9	R		CORNING INCORPORATED	2	25,983,914	54,566	166,297	275,429
219350D#9	CN	912803 DK 6	TREASURY STRIP (PRIN)	1	26,089,109	-	-	-
12521*AB1	R		CDT30-100_MET_2017A	1	198,207,564	99,104	317,132	654,085
12521*AB1	CN	31358D CS 1	FNMA	1	1,649,562	-	-	-
12521*AB1	CN	3136AF BG 8	FNR 2013-72 Z	1	21,315,685	-	-	-
12521*AB1	CN	3136AJ JJ 6	FNR 2014-12 ZB	1	3,587,653	-	-	-
12521*AB1	CN	31371N 7L 3	FNMA 20YR	1	1,186,847	-	-	-
12521*AB1	CN	3137FG 6T 7	FHMS K155 A3	1	15,046,171	-	-	-
12521*AB1	CN	3138A2 KB 4	FNMA 30YR	1	4,858,676	-	-	-
12521*AB1	CN	3138A8 X8 4	FNMA 20YR	1	6,976,114	-	-	-
12521*AB1	CN	31396E XR 2	FHR 3061 ZE	1	2,046,405	-	-	-
12521*AB1	CN	31415M ME 2	FNMA 15YR	1	1,407,280	-	-	-
12521*AB1	CN	31416C HJ 8	FNMA 20YR	1	1,063,509	-	-	-
12521*AB1	CN	31416C HK 5	FNMA 20YR	1	1,737,226	-	-	-
12521*AB1	CN	31417N B5 9	FNMA 30YR	1	11,517,850	-	-	-
12521*AB1	CN	31417Y CU 9	FNMA 20YR	1	779,619	-	-	-
12521*AB1	CN	31417Y DV 6	FNMA 20YR	1	2,700,018	-	-	-
12521*AB1	CN	31418C 3C 6	FNMA 30YR	1	22,132,478	-	-	-
12521*AB1	CN	31419A R2 5	FNMA 30YR	1	924,549	-	-	-
12521*AB1	CN	36202E 6E 4	GNMA2 30YR	1	1,243,162	-	-	-
12521*AB1	CN	912803 BM 4	TREASURY STRIP (PRIN)	1	14,762,804	-	-	-
12521*AB1	CN	912803 CG 6	TREASURY STRIP (PRIN)	1	1,591,955	-	-	-
12521*AB1	CN	912803 CX 9	TREASURY STRIP (PRIN)	1	18,263,971	-	-	-
12521*AB1	CN	912803 DK 6	TREASURY STRIP (PRIN)	1	7,444,625	-	-	-
12521*AB1	CN	912810 QS 0	TREASURY BOND	1	20,392,006	-	-	-
12521*AB1	CN	912810 RH 3	TREASURY BOND	1	35,579,399	-	-	-

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	R		CDT12-100_ITRAXX_S28_5Y	1	105,420,001	52,710	168,672	347,886
12524*AA0	CN	08161C AE 1	BMARK 2018-B2 A5	1FM	10,799,533	-	-	-
12524*AA0	CN	31339M FD 5	FHR 2389 ZA	1	3,196,235	-	-	-
12524*AA0	CN	31359T Z4 3	FNR 1998-39 GZ	1	723,430	-	-	-
12524*AA0	CN	34960J AS 4	FCO 2015-6A A1TR	1FE	7,268,973	-	-	-
12524*AA0	CN	912803 DK 6	TREASURY STRIP (PRIN)	1	17,004,400	-	-	-
12524*AA0	CN	912803 FE 8	TREASURY STRIP (PRIN)	1	16,222,928	-	-	-
12524*AA0	CN	912810 RG 5	TREASURY BOND	1	4,639,435	-	-	-
12524*AA0	CN	912810 RJ 9	TREASURY BOND	1	31,393,829	-	-	-
12524*AA0	CN	912828 2R 0	TREASURY NOTE	1	7,117,629	-	-	-
12524*AA0	CN	912833 LN 8	TREASURY STRIP (INT)	1	3,943,720	-	-	-
12524*AA0	CN	912834 DU 9	TREASURY STRIP (INT)	1	1,031,615	-	-	-
12524#AD0	R		CDT6-12_ITRAXX_S28_5Y	1	56,268,633	28,134	90,030	185,686
12524#AD0	CN	149123 BK 6	CATERPILLAR INC.	1FE	1,298,472	-	-	-
12524#AD0	CN	171232 AQ 4	CHUBB CORPORATION	1FE	1,996,318	-	-	-
12524#AD0	CN	3136AF BG 8	FNR 2013-72 Z	1	1,589,712	-	-	-
12524#AD0	CN	3136AP 3S 9	FNR 2015-65 LZ	1	5,653,394	-	-	-
12524#AD0	CN	438516 AT 3	HONEYWELL INTERNATIONAL INC	1FE	2,926,855	-	-	-
12524#AD0	CN	46647P AK 2	JPMORGAN CHASE & CO	1FE	2,850,000	-	-	-
12524#AD0	CN	912803 CX 9	TREASURY STRIP (PRIN)	1	2,675,777	-	-	-
12524#AD0	CN	912803 DA 8	TREASURY STRIP (PRIN)	1	1,036,104	-	-	-
12524#AD0	CN	912803 DH 3	TREASURY STRIP (PRIN)	1	2,113,059	-	-	-
12524#AD0	CN	912803 DM 2	TREASURY STRIP (PRIN)	1	1,800,251	-	-	-
12524#AD0	CN	912803 ET 6	TREASURY STRIP (PRIN)	1	2,354,105	-	-	-
12524#AD0	CN	912803 FA 6	TREASURY STRIP (PRIN)	1	21,720,367	-	-	-
12524#AD0	CN	912810 SD 1	TREASURY BOND	1	1,500,229	-	-	-
12524#AD0	CN	912828 2R 0	TREASURY NOTE	1	3,390,441	-	-	-
12524#AD0	CN	912828 3F 5	TREASURY NOTE	1	1,003,493	-	-	-
12524#AD0	CN	912833 LN 8	TREASURY STRIP (INT)	1	2,132,233	-	-	-
12603*AA4	R		CDT7-15_IG29_5Y	1	53,162,073	26,581	85,059	175,435
12603*AA4	CN	31358D DS 0	FNMA	1	514,669	-	-	-
12603*AA4	CN	3137FH LU 5	FHLMC 4824 ZE	1	199,694	-	-	-
12603*AA4	CN	638671 AE 7	NATIONWIDE MUTUAL INSURANCE COMPAN	1	9,911,836	-	-	-
12603*AA4	CN	912803 BJ 1	TREASURY STRIP (PRIN)	1	1,228	-	-	-
12603*AA4	CN	912803 BL 6	TREASURY STRIP (PRIN)	1	9,143,152	-	-	-
12603*AA4	CN	912810 FT 0	TREASURY BOND	1	7,159,942	-	-	-
12603*AA4	CN	912810 QY 7	TREASURY BOND	1	20,072,358	-	-	-

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
12603*AA4	CN	912828 3F 5	TREASURY NOTE	1	3,523,610	-	-	-
12603*AA4	CN	912833 LN 8	TREASURY STRIP (INT)	1	2,132,233	-	-	-
46573*DN7	R		ITRAXX.EUROPE.30	2	167,337,800	351,409	1,070,962	1,773,781
46573*DN7	CN	3134A4 AA 2	FHLMC REFERENCE NOTES	1	7,908,161	-	-	-
46573*DN7	CN	31358D CS 1	FNMA	1	1,289,234	-	-	-
46573*DN7	CN	31359M GK 3	FNMA BENCHMARK NOTES	1	19,118,171	-	-	-
46573*DN7	CN	31359Y BA 4	FNMA	1	437,050	-	-	-
46573*DN7	CN	38381A QP 4	GNR 2018-137 ZN	1	1,007,898	-	-	-
46573*DN7	CN	63946B AG 5	NBCUNIVERSAL LLC	1FE	4,988,092	-	-	-
46573*DN7	CN	744448 CA 7	PUBLIC SERVICE COLORADO	1FE	500,065	-	-	-
46573*DN7	CN	872287 AF 4	TCI COMMUNICATIONS INC	1FE	1,282,852	-	-	-
46573*DN7	CN	912803 CG 6	TREASURY STRIP (PRIN)	1	3,606,084	-	-	-
46573*DN7	CN	912803 CX 9	TREASURY STRIP (PRIN)	1	3,645,613	-	-	-
46573*DN7	CN	912803 DK 6	TREASURY STRIP (PRIN)	1	10,882,850	-	-	-
46573*DN7	CN	912803 DZ 3	TREASURY STRIP (PRIN)	1	11,524,426	-	-	-
46573*DN7	CN	912803 ER 0	TREASURY STRIP (PRIN)	1	20,646,902	-	-	-
46573*DN7	CN	912803 FA 6	TREASURY STRIP (PRIN)	1	4,624,890	-	-	-
46573*DN7	CN	912810 FT 0	TREASURY BOND	1	3,006,495	-	-	-
46573*DN7	CN	912810 PX 0	TREASURY BOND	1	10,985,611	-	-	-
46573*DN7	CN	912810 QS 0	TREASURY BOND	1	16,916,062	-	-	-
46573*DN7	CN	912810 RG 5	TREASURY BOND	1	5,522,690	-	-	-
46573*DN7	CN	912833 4Z 0	TREASURY STRIP (INT)	1	2,501,708	-	-	-
46573*DN7	CN	912833 QB 9	TREASURY STRIP (INT)	1	6,217,743	-	-	-
46573*DN7	CN	912833 RZ 5	TREASURY STRIP (INT)	1	6,247,438	-	-	-
46573*DN7	CN	912834 DU 9	TREASURY STRIP (INT)	1	22,755,534	-	-	-
12518*H60	R		CDX.NA.IG.31	2	258,348,039	542,531	1,653,427	2,738,489
12518*H60	CN	12518X AA 5	CECLO 2013-19A A1A	1FE	500,195	-	-	-
12518*H60	CN	313398 RA 9	FHR 2335 ZJ	1	694,969	-	-	-
12518*H60	CN	31339D KW 7	FHR 2415 PE	1	252,438	-	-	-
12518*H60	CN	31339D QV 3	FHR 2416 GZ	1	1,880,141	-	-	-
12518*H60	CN	31339N UU 8	FHR 2430 GE	1	613,275	-	-	-
12518*H60	CN	3133TG 3U 1	FHR 2080 Z	1	992,306	-	-	-
12518*H60	CN	31358D CS 1	FNMA	1	647,528	-	-	-
12518*H60	CN	31358D DS 0	FNMA	1	514,594	-	-	-
12518*H60	CN	478160 AT 1	JOHNSON & JOHNSON	1FE	3,997,955	-	-	-
12518*H60	CN	76116E GP 9	RESOLUTION FUNDING CORP	1	3,672,559	-	-	-
12518*H60	CN	880591 DM 1	TVA	1	4,030,812	-	-	-

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
12518*H60	CN	912803 CG 6	TREASURY STRIP (PRIN)	1	39,773,221	-	-	-
12518*H60	CN	912803 CK 7	TREASURY STRIP (PRIN)	1	1,077,510	-	-	-
12518*H60	CN	912803 CX 9	TREASURY STRIP (PRIN)	1	5,275,215	-	-	-
12518*H60	CN	912803 DG 5	TREASURY STRIP (PRIN)	1	17,259,490	-	-	-
12518*H60	CN	912803 DK 6	TREASURY STRIP (PRIN)	1	19,510,851	-	-	-
12518*H60	CN	912803 EP 4	TREASURY STRIP (PRIN)	1	32,758,792	-	-	-
12518*H60	CN	912803 ER 0	TREASURY STRIP (PRIN)	1	1,025,497	-	-	-
12518*H60	CN	912803 ET 6	TREASURY STRIP (PRIN)	1	10,802,941	-	-	-
12518*H60	CN	912803 FE 8	TREASURY STRIP (PRIN)	1	16,029,152	-	-	-
12518*H60	CN	912810 PT 9	TREASURY BOND	1	119,986	-	-	-
12518*H60	CN	912810 PX 0	TREASURY BOND	1	598,577	-	-	-
12518*H60	CN	912810 QA 9	TREASURY BOND	1	23,307,958	-	-	-
12518*H60	CN	912810 RU 4	TREASURY BOND	1	1,452,518	-	-	-
12518*H60	CN	912810 SC 3	TREASURY BOND	1	1,000,322	-	-	-
12518*H60	CN	912828 XB 1	TREASURY NOTE	1	3,002,102	-	-	-
12518*H60	CN	912833 PE 4	TREASURY STRIP (INT)	1	1,301,009	-	-	-
12518*H60	CN	912833 QB 9	TREASURY STRIP (INT)	1	1,545,788	-	-	-
12518*H60	CN	912834 DU 9	TREASURY STRIP (INT)	1	58,487,279	-	-	-
12518*H60	CN	912834 NV 6	TREASURY STRIP (INT)	1	2,782,865	-	-	-
12524#AE8	R		CDT6-12_ITRAXX_S30_5Y	1	40,425,111	20,213	64,680	133,403
12524#AE8	CN	31397W 6U 4	FHR 3456 CK	1	6,270,897	-	-	-
12524#AE8	CN	880591 DM 1	TVA	1	3,969,732	-	-	-
12524#AE8	CN	912803 EQ 2	TREASURY STRIP (PRIN)	1	8,291,893	-	-	-
12524#AE8	CN	912803 EZ 2	TREASURY STRIP (PRIN)	1	20,698,034	-	-	-
12524#AE8	CN	912810 RG 5	TREASURY BOND	1	1,288,597	-	-	-
12524#AF5	R		CDT6-12_ITRAXX_S30_5Y	1	42,094,316	21,047	67,351	138,911
12524#AF5	CN	912803 CG 6	TREASURY STRIP (PRIN)	1	11,694,267	-	-	-
12524#AF5	CN	912803 EQ 2	TREASURY STRIP (PRIN)	1	16,453,591	-	-	-
12524#AF5	CN	912803 FF 5	TREASURY STRIP	1	13,302,971	-	-	-
12524#AF5	CN	912810 RH 3	TREASURY BOND	1	778,596	-	-	-
12516@AD2	R		CDT7-15_IG31_5Y	1	24,261,830	12,131	38,819	80,064
12516@AD2	CN	912803 ER 0	TREASURY STRIP (PRIN)	1	3,476,855	-	-	-
12516@AD2	CN	912803 EZ 2	TREASURY STRIP (PRIN)	1	17,509,525	-	-	-
12516@AD2	CN	912803 FE 8	TREASURY STRIP (PRIN)	1	3,118,062	-	-	-
12524#AG3	R		CDT6-12_ITRAXX_S30_5Y	1	25,626,241	12,813	41,002	84,567
12524#AG3	CN	34960J AS 4	FCO 2015-6A A1TR	1FE	7,138,002	-	-	-

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
12524#AG3	CN	912803 FA 6	TREASURY STRIP (PRIN)	1	4,135,424	-	-	-
12524#AG3	CN	912810 QS 0	TREASURY BOND	1	7,237,978	-	-	-
12524#AG3	CN	912810 RD 2	TREASURY BOND	1	6,001,967	-	-	-
12524#AG3	CN	912810 RH 3	TREASURY BOND	1	1,510,487	-	-	-
12606@AA9	R		CDT7-15_IG31_5Y	1	36,470,141	18,235	58,352	120,351
12606@AA9	CN	3133XE XR 5	FHLB	1	9,492,517	-	-	-
12606@AA9	CN	3136AU J2 8	FNR 2016-100 EZ	1	6,765,396	-	-	-
12606@AA9	CN	34960J AS 4	FCO 2015-6A A1TR	1FE	10,524,647	-	-	-
12606@AA9	CN	880591 DM 1	TVA	1	296,255	-	-	-
12606@AA9	CN	912803 EA 7	TREASURY STRIP (PRIN)	1	6,751,840	-	-	-
12606@AA9	CN	912803 FE 8	TREASURY STRIP (PRIN)	1	1,977,130	-	-	-
12606@AA9	CN	912810 FT 0	TREASURY BOND	1	1,004,585	-	-	-
12607*AA0	R		CDT15-100_MET_2019_A	1	175,171,919	87,586	280,275	578,067
12607*AA0	CN	002364 AB 3	EXPORT-IMPORT BANK OF CHINA	1FE	1,000,065	-	-	-
12607*AA0	CN	092114 AA 5	BLACK HILLS CORPORATION	1FE	1,780,053	-	-	-
12607*AA0	CN	312902 LX 5	FHLMC	1FE	4,185,978	-	-	-
12607*AA0	CN	3133XE XR 5	FHLB	1	2,739,490	-	-	-
12607*AA0	CN	3134A2 G7 7	FHLMC	1FE	1,003,305	-	-	-
12607*AA0	CN	3134A4 AB 0	FHLMC	1	11,390,808	-	-	-
12607*AA0	CN	31358D CS 1	FNMA	1	4,123,905	-	-	-
12607*AA0	CN	31359M EU 3	FNMA BENCHMARK NOTES	1	3,289,481	-	-	-
12607*AA0	CN	3136AS 6F 8	FNR 2016-52 ZC	1	1,000,342	-	-	-
12607*AA0	CN	3136AU N8 0	FNR 2016-102 ZJ	1	123,126	-	-	-
12607*AA0	CN	31371N J5 5	FNMA 30YR	1	1,070,083	-	-	-
12607*AA0	CN	31371N P5 8	FNMA 30YR	1	1,082,432	-	-	-
12607*AA0	CN	31385W 2S 7	FNMA 30YR	1	226,186	-	-	-
12607*AA0	CN	31388N GQ 3	FNMA 30YR	1	26,335	-	-	-
12607*AA0	CN	3138LT JD 1	FNMA 30YR	1	6,089,347	-	-	-
12607*AA0	CN	31402C 5M 0	FNMA 30YR	1	294,025	-	-	-
12607*AA0	CN	31402R DF 3	FNMA 30YR	1	1,529,482	-	-	-
12607*AA0	CN	31410Q A9 2	FNMA 30YR	1	1,465,774	-	-	-
12607*AA0	CN	31411A JT 3	FNMA 30YR	1	1,551,179	-	-	-
12607*AA0	CN	31414G GZ 6	FNMA 30YR	1	2,131,788	-	-	-
12607*AA0	CN	76116E GJ 3	RESOLUTION FUNDING STRIP	1	20,823,814	-	-	-
12607*AA0	CN	76116E GP 9	RESOLUTION FUNDING CORP	1	3,837,520	-	-	-
12607*AA0	CN	912803 BL 6	TREASURY STRIP (PRIN)	1	10,804,770	-	-	-
12607*AA0	CN	912803 CG 6	TREASURY STRIP (PRIN)	1	4,931,283	-	-	-

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	912803 EQ 2	TREASURY STRIP (PRIN)	1	15,307,771	-	-	-
12607*AA0	CN	912803 FF 5	TREASURY STRIP	1	663,415	-	-	-
12607*AA0	CN	912810 RG 5	TREASURY BOND	1	25,560,225	-	-	-
12607*AA0	CN	912810 SD 1	TREASURY BOND	1	18,000,701	-	-	-
12607*AA0	CN	912833 7V 6	TREASURY STRIP (INT)	1	824,935	-	-	-
12607*AA0	CN	912833 QB 9	TREASURY STRIP (INT)	1	23,518,846	-	-	-
12607*AA0	CN	912833 RZ 5	TREASURY STRIP (INT)	1	1,133,310	-	-	-
12607*AA0	CN	912833 XU 9	TREASURY STRIP (INT)	1	3,662,146	-	-	-
46573*DU1	R		ITRAXX.EUROPE.31	2	112,947,392	237,190	722,863	1,197,242
46573*DU1	CN	3131XH MQ 6	FHLMC 30YR UMBS MIRROR	1	3,675,257	-	-	-
46573*DU1	CN	3131Y4 JN 5	FHLMC MBS 30YR-JUMBO-CONFO MIRROR	1	3,608,905	-	-	-
46573*DU1	CN	3132A3 G5 3	FHLMC 30YR UMBS MIRROR	1	8,065,961	-	-	-
46573*DU1	CN	3134A2 G7 7	FHLMC	1FE	2,094,542	-	-	-
46573*DU1	CN	3137FE GP 9	FHR 4769 QL	1	5,023,899	-	-	-
46573*DU1	CN	34960J AS 4	FCO 2015-6A A1TR	1FE	5,500,000	-	-	-
46573*DU1	CN	38381A FV 3	GNMA 2018-147 BZ	1	3,254,704	-	-	-
46573*DU1	CN	912803 BL 6	TREASURY STRIP (PRIN)	1	5,856,911	-	-	-
46573*DU1	CN	912803 CX 9	TREASURY STRIP (PRIN)	1	27,000,410	-	-	-
46573*DU1	CN	912803 DK 6	TREASURY STRIP (PRIN)	1	1,000,352	-	-	-
46573*DU1	CN	912803 EQ 2	TREASURY STRIP (PRIN)	1	4,115,954	-	-	-
46573*DU1	CN	912803 FA 6	TREASURY STRIP (PRIN)	1	10,005,714	-	-	-
46573*DU1	CN	912810 QA 9	TREASURY BOND	1	14,016,499	-	-	-
46573*DU1	CN	912810 RG 5	TREASURY BOND	1	4,685,364	-	-	-
46573*DU1	CN	912810 RH 3	TREASURY BOND	1	5,798,564	-	-	-
46573*DU1	CN	912833 QB 9	TREASURY STRIP (INT)	1	7,760,041	-	-	-
46573*DT4	R		ITRAXX.EUROPE.31	2	213,074,294	447,456	1,363,675	2,258,588
46573*DT4	CN	05377R DC 5	AESOP 2018-2A A	1FE	1,500,010	-	-	-
46573*DT4	CN	06761Q AA 6	BBDC 2019-1A A1	1FE	1,000,000	-	-	-
46573*DT4	CN	12531Y AU 2	CFCRE 2016-C4 AM	1FM	9,669,000	-	-	-
46573*DT4	CN	268317 AC 8	EDF SA	1FE	970,345	-	-	-
46573*DT4	CN	3134A2 G7 7	FHLMC	1FE	2,069,641	-	-	-
46573*DT4	CN	3134A4 AA 2	FHLMC REFERENCE NOTES	1	4,984,311	-	-	-
46573*DT4	CN	3134A4 AB 0	FHLMC	1	1,066,879	-	-	-
46573*DT4	CN	31358D CS 1	FNMA	1	2,290,618	-	-	-
46573*DT4	CN	31358D DR 2	FNMA	1	4,300,455	-	-	-
46573*DT4	CN	31368H M2 6	FNMA 30YR	1	534,840	-	-	-
46573*DT4	CN	3136A3 NU 1	FNMA 2011-142 PE	1	8,020,121	-	-	-

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*DT4	CN	3136AH UC 2	FNR 2013-134 KZ	1	4,197,046	-	-	-
46573*DT4	CN	3137BM HG 4	FHR 4535 LZ	1	699,324	-	-	-
46573*DT4	CN	31397W 3V 5	FHR 3464 B	1	4,987,925	-	-	-
46573*DT4	CN	880591 CS 9	TVA	1	6,150,618	-	-	-
46573*DT4	CN	912803 BH 5	TREASURY STRIP (PRIN)	1	9,199,304	-	-	-
46573*DT4	CN	912803 CK 7	TREASURY STRIP (PRIN)	1	1,080,190	-	-	-
46573*DT4	CN	912803 CX 9	TREASURY STRIP (PRIN)	1	236,221	-	-	-
46573*DT4	CN	912803 DK 6	TREASURY STRIP (PRIN)	1	14,669,433	-	-	-
46573*DT4	CN	912803 DM 2	TREASURY STRIP (PRIN)	1	1,124,799	-	-	-
46573*DT4	CN	912803 DZ 3	TREASURY STRIP (PRIN)	1	13,296,629	-	-	-
46573*DT4	CN	912803 EA 7	TREASURY STRIP (PRIN)	1	18,967,344	-	-	-
46573*DT4	CN	912803 EC 3	TREASURY STRIP (PRIN)	1	10,485,063	-	-	-
46573*DT4	CN	912803 EE 9	TREASURY STRIP (PRIN)	1	6,146,267	-	-	-
46573*DT4	CN	912803 EN 9	TREASURY STRIP (PRIN)	1	1,055,008	-	-	-
46573*DT4	CN	912803 EQ 2	TREASURY STRIP (PRIN)	1	2,160,428	-	-	-
46573*DT4	CN	912803 FA 6	TREASURY STRIP (PRIN)	1	34,704,623	-	-	-
46573*DT4	CN	912810 PU 6	TREASURY BOND	1	2,557,832	-	-	-
46573*DT4	CN	912810 QA 9	TREASURY BOND	1	3,514,557	-	-	-
46573*DT4	CN	912810 QB 7	TREASURY BOND	1	978,645	-	-	-
46573*DT4	CN	912810 QY 7	TREASURY BOND	1	2,839,817	-	-	-
46573*DT4	CN	912810 SD 1	TREASURY BOND	1	3,000,031	-	-	-
46573*DT4	CN	912828 3F 5	TREASURY NOTE	1	3,094,676	-	-	-
46573*DT4	CN	912833 5A 4	TREASURY STRIP (INT)	1	209,372	-	-	-
46573*DT4	CN	912833 LZ 1	TREASURY STRIP (INT)	1	761,156	-	-	-
46573*DT4	CN	912833 QB 9	TREASURY STRIP (INT)	1	10,746,708	-	-	-
46573*DT4	CN	912833 WQ 9	TREASURY STRIP (INT)	1	876,394	-	-	-
46573*DT4	CN	912833 X9 6	TREASURY STRIP (INT)	1	224,591	-	-	-
46573*DT4	CN	912833 XS 4	TREASURY STRIP (INT)	1	1,533,665	-	-	-
46573*DT4	CN	912834 AU 2	TREASURY STRIP (INT)	1	4,879,599	-	-	-
46573*DT4	CN	912834 DU 9	TREASURY STRIP (INT)	1	9,224,247	-	-	-
12518*Y46	R		CDX.NA.IG.32	2	137,629,724	289,022	880,830	1,458,875
12518*Y46	CN	31358D DS 0	FNMA	1	6,176,028	-	-	-
12518*Y46	CN	3137FJ EH 8	FHMS K081 A2	1	5,896,310	-	-	-
12518*Y46	CN	912803 BL 6	TREASURY STRIP (PRIN)	1	5,510,934	-	-	-
12518*Y46	CN	912803 CG 6	TREASURY STRIP (PRIN)	1	9,133,177	-	-	-
12518*Y46	CN	912803 CK 7	TREASURY STRIP (PRIN)	1	5,391,388	-	-	-

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
12518*Y46	CN	912803 CX 9	TREASURY STRIP (PRIN)	1	25,374,355	-	-	-
12518*Y46	CN	912803 EA 7	TREASURY STRIP (PRIN)	1	6,751,840	-	-	-
12518*Y46	CN	912803 EZ 2	TREASURY STRIP (PRIN)	1	29,381,312	-	-	-
12518*Y46	CN	912803 FE 8	TREASURY STRIP (PRIN)	1	20,752,403	-	-	-
12518*Y46	CN	912810 FT 0	TREASURY BOND	1	1,002,974	-	-	-
12518*Y46	CN	912810 PT 9	TREASURY BOND	1	600,318	-	-	-
12518*Y46	CN	912810 QA 9	TREASURY BOND	1	14,829,887	-	-	-
12518*Y46	CN	912828 3F 5	TREASURY NOTE	1	2,203,644	-	-	-
12518*Y46	CN	912833 5A 4	TREASURY STRIP (INT)	1	826,504	-	-	-
12518*Y46	CN	912834 DU 9	TREASURY STRIP (INT)	1	2,070,167	-	-	-
12607@BJ8	R		CDX.NA.IG.32	2	259,386,996	544,713	1,660,077	2,749,502
12607@BJ8	CN	31329J G9 2	FHLMC 30YR UMBS MIRROR	1	4,596,760	-	-	-
12607@BJ8	CN	3138WH YN 6	FNMA 30YR	1	90,398,526	-	-	-
12607@BJ8	CN	3138WP G7 3	FNMA 30YR	1	6,852,725	-	-	-
12607@BJ8	CN	31393Y YT 6	FNR 2004-45 DB	1	1,000,000	-	-	-
12607@BJ8	CN	31418U CK 8	FNMA 30YR	1	18,150,428	-	-	-
12607@BJ8	CN	31418U CL 6	FNMA 30YR	1	9,338,263	-	-	-
12607@BJ8	CN	31419A G2 7	FNMA 30YR	1	13,820,782	-	-	-
12607@BJ8	CN	31419B BT 1	FNMA 30YR	1	9,129,369	-	-	-
12607@BJ8	CN	31419E 2B 4	FNMA 30YR	1	18,991,909	-	-	-
12607@BJ8	CN	31419E SB 6	FNMA 30YR	1	5,143,866	-	-	-
12607@BJ8	CN	31419J 6M 5	FNMA 30YR	1	6,513,775	-	-	-
12607@BJ8	CN	31419J SC 3	FNMA 30YR	1	23,329,664	-	-	-
12607@BJ8	CN	31419K F7 5	FNMA 30YR	1	18,600,064	-	-	-
12607@BJ8	CN	36202E UU 1	GNMA2 30YR	1	3,098,554	-	-	-
12607@BJ8	CN	36202F BJ 4	GNMA2 30YR	1	8,681,171	-	-	-
12607@BJ8	CN	912828 3F 5	TREASURY NOTE	1	1,305,205	-	-	-
12607@BJ8	CN	912828 XB 1	TREASURY NOTE	1	11,005,615	-	-	-
12607@BJ8	CN	912828 YS 3	TREASURY NOTE	1	6,000,068	-	-	-
12524#AJ7	R		CDT6-12_ITRAXX_S30_5Y	1	38,084,249	19,042	60,935	125,678
12524#AJ7	CN	3132A4 PD 4	FHLMC 30YR UMBS MIRROR	1	1,998,300	-	-	-
12524#AJ7	CN	3140JA ND 6	FNMA 30YR	1	32,697,371	-	-	-
12524#AJ7	CN	31418T DY 0	FNMA 30YR	1	3,659,383	-	-	-
12524#AK4	R		CDT6-12_ITRAXX_S30_5Y	1	38,508,354	19,254	61,613	127,078
12524#AK4	CN	3132A4 PD 4	FHLMC 30YR UMBS MIRROR	1	1,998,562	-	-	-
12524#AK4	CN	3137B0 3C 6	FHR 4169 IH	1	748,340	-	-	-
12524#AK4	CN	3137FG ZT 5	FHMS K079 A2	1	19,967	-	-	-

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	CN	31418C U7 7	FNMA 30YR	1	22,516,179	-	-	-
12524#AK4	CN	31418T DY 0	FNMA 30YR	1	3,469,382	-	-	-
12524#AK4	CN	912828 3F 5	TREASURY NOTE	1	8,520,812	-	-	-
12524#AK4	CN	912828 XB 1	TREASURY NOTE	1	1,500,631	-	-	-
12524#AH1	R		CDT6-12_ITRAXX_S30_5Y	1	37,117,047	18,559	59,387	122,486
12524#AH1	CN	3132A4 PD 4	FHLMC 30YR UMBS MIRROR	1	1,998,300	-	-	-
12524#AH1	CN	3136A6 LB 8	FNR 2012-62 PI	1	1,623,120	-	-	-
12524#AH1	CN	3137A4 FA 0	FHR 3779 KI	1	617,695	-	-	-
12524#AH1	CN	3137AT B6 8	FHR 4096 GI	1	591,749	-	-	-
12524#AH1	CN	3140J5 SF 7	FNMA 30YR	1	29,442,338	-	-	-
12524#AH1	CN	31418T DY 0	FNMA 30YR	1	3,189,422	-	-	-
12524*AB8	R		CDT12-100_ITRAXX_S30_5Y	1	129,290,191	64,645	206,864	426,658
12524*AB8	CN	31418U BP 8	FNMA 30YR	1	7,608,836	-	-	-
12524*AB8	CN	912828 XB 1	TREASURY NOTE	1	118,144,601	-	-	-
990461123	R		CDX.NA.IG.33	2Z	264,374,141	555,186	1,691,995	2,802,366
990461123	CN	3132A5 FB 6	FHLMC 30YR UMBS MIRROR	1	36,010,548	-	-	-
990461123	CN	31358D CS 1	FNMA	1	431,981	-	-	-
990461123	CN	31358D DS 0	FNMA	1	12,298,802	-	-	-
990461123	CN	3136AF 2P 8	FNR 2013-86 ZM	1	501,055	-	-	-
990461123	CN	3137BP KS 7	FHR 4586 AI	1	631,191	-	-	-
990461123	CN	3137BQ FT 9	FHR 4590 TZ	1	4,487,541	-	-	-
990461123	CN	3137BT LR 0	FHR 4640 KZ	1	7,442,298	-	-	-
990461123	CN	3137F4 Y7 1	FHR 4783 JZ	1	473,983	-	-	-
990461123	CN	880591 DM 1	TVA	1	13,972,927	-	-	-
990461123	CN	912803 BL 6	TREASURY STRIP (PRIN)	1	44,837,321	-	-	-
990461123	CN	912803 CK 7	TREASURY STRIP (PRIN)	1	4,882,906	-	-	-
990461123	CN	912803 CZ 4	TREASURY STRIP (PRIN)	1	2,345,466	-	-	-
990461123	CN	912803 DV 2	TREASURY STRIP (PRIN)	1	15,963,978	-	-	-
990461123	CN	912803 EZ 2	TREASURY STRIP (PRIN)	1	18,277,958	-	-	-
990461123	CN	912803 FA 6	TREASURY STRIP (PRIN)	1	2,583,853	-	-	-
990461123	CN	912803 FE 8	TREASURY STRIP (PRIN)	1	7,270,659	-	-	-
990461123	CN	912810 FT 0	TREASURY BOND	1	3,906,682	-	-	-
990461123	CN	912810 PT 9	TREASURY BOND	1	43,178,518	-	-	-
990461123	CN	912810 RE 0	TREASURY BOND	1	17,517,348	-	-	-
990461123	CN	912810 SD 1	TREASURY BOND	1	1,000,010	-	-	-
990461123	CN	912828 2R 0	TREASURY NOTE	1	300,075	-	-	-
990461123	CN	912828 3F 5	TREASURY NOTE	1	4,515,768	-	-	-

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
990461123	CN	912833 4U 1	TREASURY STRIP (INT)	1	16,567,890	-	-	-
9901134-1	R		CDX.NA.HY.33	4Z	117,694,291	2,883,510	6,732,113	9,615,624
9901134-1	CN	06540R AE 4	BANK 2017-BNK9 A4	1FM	300,054	-	-	-
9901134-1	CN	31329J G9 2	FHLMC 30YR UMBS MIRROR	1	14,991,854	-	-	-
9901134-1	CN	3137AQ N9 5	FHR 4039 IQ	1	472,623	-	-	-
9901134-1	CN	3137FH LU 5	FHLMC 4824 ZE	1	4,026,437	-	-	-
9901134-1	CN	3137FJ EH 8	FHMS K081 A2	1	1,998,237	-	-	-
9901134-1	CN	31393Y W2 7	FNW 2004-W6 1A2	1	3,807,292	-	-	-
9901134-1	CN	31394E FS 2	FNR 2005-64 PD	1	11,852,173	-	-	-
9901134-1	CN	31394Y 6J 8	FHR 2794 PH	1	5,506,342	-	-	-
9901134-1	CN	61691Q AH 1	MSC 2018-L1 AS	1FM	4,086,172	-	-	-
9901134-1	CN	880591 DM 1	TVA	1	11,342,125	-	-	-
9901134-1	CN	912803 BL 6	TREASURY STRIP (PRIN)	1	3,370,054	-	-	-
9901134-1	CN	912803 DP 5	TREASURY STRIP (PRIN)	1	2,569,922	-	-	-
9901134-1	CN	912803 DZ 3	TREASURY STRIP (PRIN)	1	7,805,907	-	-	-
9901134-1	CN	912803 EA 7	TREASURY STRIP (PRIN)	1	3,324,400	-	-	-
9901134-1	CN	912803 EP 4	TREASURY STRIP (PRIN)	1	3,008,202	-	-	-
9901134-1	CN	912803 ER 0	TREASURY STRIP (PRIN)	1	10,374,648	-	-	-
9901134-1	CN	912803 FA 6	TREASURY STRIP (PRIN)	1	6,842,325	-	-	-
9901134-1	CN	912810 FT 0	TREASURY BOND	1	2,005,813	-	-	-
9901134-1	CN	912810 PT 9	TREASURY BOND	1	399,954	-	-	-
9901134-1	CN	912810 PX 0	TREASURY BOND	1	1,941,808	-	-	-
9901134-1	CN	912810 QD 3	TREASURY BOND	1	1,000,076	-	-	-
9901134-1	CN	912810 QS 0	TREASURY BOND	1	4,009,602	-	-	-
9901134-1	CN	912828 2R 0	TREASURY NOTE	1	2,000,217	-	-	-
9901134-1	CN	912828 3F 5	TREASURY NOTE	1	1,505,256	-	-	-
9901134-1	CN	912833 5A 4	TREASURY STRIP (INT)	1	310,162	-	-	-
9901134-1	CN	912834 DU 9	TREASURY STRIP (INT)	1	6,390,752	-	-	-
990461144	R		CDX.NA.IG.33	2Z	109,407,157	229,755	700,206	1,159,716
990461144	CN	31329M 5S 5	FHLMC 30YR UMBS MIRROR	1	16,984,351	-	-	-
990461144	CN	31358D CS 1	FNMA	1	431,686	-	-	-
990461144	CN	3136AQ 5N 6	FNR 2016-9 A	1	646,192	-	-	-
990461144	CN	38381A QP 4	GNR 2018-137 ZN	1	2,523,519	-	-	-
990461144	CN	912803 CG 6	TREASURY STRIP (PRIN)	1	6,261,658	-	-	-
990461144	CN	912803 DH 3	TREASURY STRIP (PRIN)	1	14,913,899	-	-	-
990461144	CN	912803 DK 6	TREASURY STRIP (PRIN)	1	3,044,641	-	-	-
990461144	CN	912803 EQ 2	TREASURY STRIP (PRIN)	1	5,093,807	-	-	-

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
990461144	CN	912803 ER 0	TREASURY STRIP (PRIN)	1	5,753,817	-	-	-
990461144	CN	912803 ET 6	TREASURY STRIP (PRIN)	1	3,167,796	-	-	-
990461144	CN	912810 FT 0	TREASURY BOND	1	5,010,591	-	-	-
990461144	CN	912810 QA 9	TREASURY BOND	1	1,572,235	-	-	-
990461144	CN	912810 QE 1	TREASURY BOND	1	700,743	-	-	-
990461144	CN	912810 RE 0	TREASURY BOND	1	1,628,451	-	-	-
990461144	CN	912833 QB 9	TREASURY STRIP (INT)	1	1,013,242	-	-	-
990461144	CN	912833 XZ 8	TREASURY STRIP (INT)	1	9,445,631	-	-	-
990461144	CN	912833 Z6 0	TREASURY STRIP (INT)	1	5,393,754	-	-	-
990461144	CN	912834 AD 0	TREASURY STRIP (INT)	1	4,477,533	-	-	-
990461144	CN	912834 DU 9	TREASURY STRIP (INT)	1	5,450,490	-	-	-
990461144	CN	92938C AF 4	WFRBS 2013-C15 AS	1FM	5,602,341	-	-	-
990461144	CN	976826 BD 8	WISCONSIN POWER AND LIGHT CO	1FE	8,320,529	-	-	-
990461151	R		CDX.NA.IG.33	2Z	107,139,054	224,992	685,690	1,135,674
990461151	CN	3132A4 PD 4	FHLMC 30YR UMBS MIRROR	1	4,995,634	-	-	-
990461151	CN	3133TE 3E 2	FHR 2054 LZ	1	975,002	-	-	-
990461151	CN	3134A2 G7 7	FHLMC	1FE	365,497	-	-	-
990461151	CN	31358D DR 2	FNMA	1	2,740,681	-	-	-
990461151	CN	3137FG ZT 5	FHMS K079 A2	1	1,199,190	-	-	-
990461151	CN	3140JA ND 6	FNMA 30YR	1	1,599,940	-	-	-
990461151	CN	31418S AA 7	FNMA 30YR	1	1,000,091	-	-	-
990461151	CN	31418T DY 0	FNMA 30YR	1	1,445,665	-	-	-
990461151	CN	880591 CS 9	TVA	1	999,552	-	-	-
990461151	CN	880591 DM 1	TVA	1	1,984,845	-	-	-
990461151	CN	912803 DG 5	TREASURY STRIP (PRIN)	1	7,595,406	-	-	-
990461151	CN	912803 DH 3	TREASURY STRIP (PRIN)	1	131,356	-	-	-
990461151	CN	912803 DP 5	TREASURY STRIP (PRIN)	1	5,060,370	-	-	-
990461151	CN	912803 EF 6	TREASURY STRIP (PRIN)	1	1,007,319	-	-	-
990461151	CN	912803 EP 4	TREASURY STRIP (PRIN)	1	6,544,519	-	-	-
990461151	CN	912803 EQ 2	TREASURY STRIP (PRIN)	1	5,384,751	-	-	-
990461151	CN	912803 ET 6	TREASURY STRIP (PRIN)	1	13,089,963	-	-	-
990461151	CN	912803 FE 8	TREASURY STRIP (PRIN)	1	6,501,084	-	-	-
990461151	CN	912810 FT 0	TREASURY BOND	1	4,650,174	-	-	-
990461151	CN	912810 PT 9	TREASURY BOND	1	5,307,007	-	-	-
990461151	CN	912810 QY 7	TREASURY BOND	1	2,829,766	-	-	-
990461151	CN	912828 2R 0	TREASURY NOTE	1	4,500,950	-	-	-

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
990461151	CN	912828 3F 5	TREASURY NOTE	1	1,510,745	-	-	-
990461151	CN	912828 6T 2	TREASURY NOTE	1	12,499,064	-	-	-
990461151	CN	912828 XB 1	TREASURY NOTE	1	1,000,445	-	-	-
990461151	CN	912834 DU 9	TREASURY STRIP (INT)	1	10,247,149	-	-	-
990461159	R		CDX.NA.IG.33	2Z	140,636,735	295,337	900,075	1,490,749
990461159	CN	08161B AY 9	BMARK 2018-B3 A5	1FM	1,899,940	-	-	-
990461159	CN	3137FJ EH 8	FHMS K081 A2	1	2,092,222	-	-	-
990461159	CN	76116E GP 9	RESOLUTION FUNDING CORP	1	12,328,309	-	-	-
990461159	CN	76116E HE 3	RESOLUTION FUNDING CORP	1	10,322,456	-	-	-
990461159	CN	76116F AB 3	RESOLUTION FUNDING CORP	1	3,107,189	-	-	-
990461159	CN	880591 DM 1	TVA	1	5,753,460	-	-	-
990461159	CN	912803 CG 6	TREASURY STRIP (PRIN)	1	11,696,722	-	-	-
990461159	CN	912803 CK 7	TREASURY STRIP (PRIN)	1	3,644,765	-	-	-
990461159	CN	912803 EA 7	TREASURY STRIP (PRIN)	1	14,126,068	-	-	-
990461159	CN	912803 ER 0	TREASURY STRIP (PRIN)	1	7,181,231	-	-	-
990461159	CN	912803 ET 6	TREASURY STRIP (PRIN)	1	403,546	-	-	-
990461159	CN	912803 EZ 2	TREASURY STRIP (PRIN)	1	43,033,700	-	-	-
990461159	CN	912803 FA 6	TREASURY STRIP (PRIN)	1	2,845,311	-	-	-
990461159	CN	912803 FE 8	TREASURY STRIP (PRIN)	1	1,435,428	-	-	-
990461159	CN	912810 PT 9	TREASURY BOND	1	7,204,618	-	-	-
990461159	CN	912810 QS 0	TREASURY BOND	1	6,278,441	-	-	-
990461159	CN	912810 SC 3	TREASURY BOND	1	700,493	-	-	-
990461159	CN	912828 3F 5	TREASURY NOTE	1	1,603,395	-	-	-
990461159	CN	912828 XB 1	TREASURY NOTE	1	500,396	-	-	-
990461159	CN	912833 5A 4	TREASURY STRIP (INT)	1	2,066,261	-	-	-
990461164	R		CDX.NA.IG.33	2Z	53,304,358	111,939	341,148	565,026
990461164	CN	3138WH YN 6	FNMA 30YR	1	35,997,382	-	-	-
990461164	CN	3140J5 SF 7	FNMA 30YR	1	16,201,560	-	-	-
990461164	CN	3140J9 FA 4	FNMA 30YR	1	4,969	-	-	-
990461164	CN	3140JA ND 6	FNMA 30YR	1	101,981	-	-	-
990461164	CN	31418C U7 7	FNMA 30YR	1	13,700	-	-	-
990461166	R		CDX.NA.IG.33	2Z	107,525,880	225,804	688,166	1,139,774
990461166	CN	3132A4 PD 4	FHLMC 30YR UMBS MIRROR	1	1,936,323	-	-	-
990461166	CN	31358D CS 1	FNMA	1	203,223	-	-	-
990461166	CN	3136AR UZ 9	FNR 2016-23 Z	1	13,064,058	-	-	-
990461166	CN	3137A4 MP 9	FHR 3770 QZ	1	999,827	-	-	-
990461166	CN	3137BB LW 8	FHR 4355 JI	1	1,011,498	-	-	-

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
990461166	CN	3137BD PQ 3	FHR 4389 IL	1	1,291,792	-	-	-
990461166	CN	3137BG EW 5	FHR 4434 QI	1	595,809	-	-	-
990461166	CN	3137F4 FT 4	FHR 4778 LZ	1	997,021	-	-	-
990461166	CN	3137F4 YK 2	FHR 4783 Z	1	4,610,387	-	-	-
990461166	CN	31392G VP 7	FNGT 2002-T19 A1	1	562,867	-	-	-
990461166	CN	31392U NE 0	FHR 2503 Z	1	799,453	-	-	-
990461166	CN	31393D 5B 3	FNR 2003-76 DZ	1	6,638,135	-	-	-
990461166	CN	31396L DF 4	FNR 2006-96 BA	1	681,737	-	-	-
990461166	CN	31397C LG 2	FHR 3243 CA	1	640,045	-	-	-
990461166	CN	31397J E7 5	FHR 3325 JL	1	1,036,606	-	-	-
990461166	CN	3140J5 SF 7	FNMA 30YR	1	1,000,076	-	-	-
990461166	CN	3140X4 PR 1	FNMA 30YR UMBS SUPER	1	700,034	-	-	-
990461166	CN	38375C QB 9	GNR 2012-47 CI	1	1,578,644	-	-	-
990461166	CN	38378F NP 1	GNR 2013-4 MI	1	1,808,117	-	-	-
990461166	CN	38378G RL 4	GNR 2012-143 IC	1	1,261,463	-	-	-
990461166	CN	38378J WY 4	GNR 2013-49 OI	1	1,602,597	-	-	-
990461166	CN	38378P 5B 0	GNR 2014-4 EI	1	644,322	-	-	-
990461166	CN	38379A 6J 4	GNR 2014-42 AI	1	853,723	-	-	-
990461166	CN	912803 BM 4	TREASURY STRIP (PRIN)	1	315,572	-	-	-
990461166	CN	912803 CK 7	TREASURY STRIP (PRIN)	1	4,968,388	-	-	-
990461166	CN	912803 DH 3	TREASURY STRIP (PRIN)	1	35,438,207	-	-	-
990461166	CN	912803 DM 2	TREASURY STRIP (PRIN)	1	12,050,579	-	-	-
990461166	CN	912803 EA 7	TREASURY STRIP (PRIN)	1	2,818,060	-	-	-
990461166	CN	912810 PT 9	TREASURY BOND	1	384,733	-	-	-
990461166	CN	912810 SD 1	TREASURY BOND	1	5,054,420	-	-	-
9901172-1	R		CDX.NA.IG.33	2Z	273,555,775	574,467	1,750,757	2,899,691
9901172-1	CN	03027X AJ 9	AMERICAN TOWER CORPORATION	2FE	900,012	-	-	-
9901172-1	CN	059438 AH 4	BANK ONE CORPORATION	1FE	899,800	-	-	-
9901172-1	CN	3131WE C9 3	FHLMC 30YR UMBS MIRROR	1	2,169,239	-	-	-
9901172-1	CN	31329J G9 2	FHLMC 30YR UMBS MIRROR	1	34,680,914	-	-	-
9901172-1	CN	3132A4 PD 4	FHLMC 30YR UMBS MIRROR	1	4,995,475	-	-	-
9901172-1	CN	3133XE XR 5	FHLB	1	32,189,556	-	-	-
9901172-1	CN	3134A2 G7 7	FHLMC	1FE	902,527	-	-	-
9901172-1	CN	3134A2 HG 6	FHLMC	1FE	6,594,733	-	-	-
9901172-1	CN	3134A4 AA 2	FHLMC REFERENCE NOTES	1	10,919,119	-	-	-
9901172-1	CN	3134A4 AB 0	FHLMC	1	5,554,683	-	-	-
9901172-1	CN	3134A4 NP 5	FHLMC	1	568,524	-	-	-

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
9901172-1	CN	31358D CS 1	FNMA	1	508,358	-	-	-
9901172-1	CN	31358D DS 0	FNMA	1	2,609,690	-	-	-
9901172-1	CN	31359M EU 3	FNMA BENCHMARK NOTES	1	1,000,463	-	-	-
9901172-1	CN	31359X G3 7	FNR 2000-6 TZ	1	573,944	-	-	-
9901172-1	CN	31364A 6J 6	FNMA	1FE	2,027,161	-	-	-
9901172-1	CN	3136AC KU 4	FNR 2013-25 DZ	1	7,014,327	-	-	-
9901172-1	CN	3137B5 4G 5	FHR 4259 MY	1	500,398	-	-	-
9901172-1	CN	313920 5P 1	FNR 2001-44 JZ	1	783,129	-	-	-
9901172-1	CN	31396P RK 9	FNR 2007-6 PA	1	406,663	-	-	-
9901172-1	CN	31397C AB 5	FHR 3246 B	1	286,320	-	-	-
9901172-1	CN	31397M BZ 9	FNR 2008-56 BC	1	4,839,358	-	-	-
9901172-1	CN	31418S AA 7	FNMA 30YR	1	1,499,863	-	-	-
9901172-1	CN	717081 CY 7	PFIZER INC	1FE	6,606,609	-	-	-
9901172-1	CN	880591 CS 9	TVA	1	99,714	-	-	-
9901172-1	CN	880591 DZ 2	TENNESSEE VALLEY AUTHORITY	1	7,602,349	-	-	-
9901172-1	CN	880591 EH 1	TENNESSEE VALLEY AUTHORITY	1	11,843,356	-	-	-
9901172-1	CN	912803 BL 6	TREASURY STRIP (PRIN)	1	13,829,052	-	-	-
9901172-1	CN	912803 CZ 4	TREASURY STRIP (PRIN)	1	1,135,090	-	-	-
9901172-1	CN	912803 DH 3	TREASURY STRIP (PRIN)	1	400,985	-	-	-
9901172-1	CN	912803 DK 6	TREASURY STRIP (PRIN)	1	13,282,344	-	-	-
9901172-1	CN	912803 DP 5	TREASURY STRIP (PRIN)	1	14,875,488	-	-	-
9901172-1	CN	912803 FA 6	TREASURY STRIP (PRIN)	1	1,664,960	-	-	-
9901172-1	CN	912803 FE 8	TREASURY STRIP (PRIN)	1	7,366,954	-	-	-
9901172-1	CN	912810 FT 0	TREASURY BOND	1	9,160,800	-	-	-
9901172-1	CN	912810 PT 9	TREASURY BOND	1	1,000,546	-	-	-
9901172-1	CN	912810 PU 6	TREASURY BOND	1	30,129,623	-	-	-
9901172-1	CN	912810 QA 9	TREASURY BOND	1	802,126	-	-	-
9901172-1	CN	912810 QC 5	TREASURY BOND	1	2,999,167	-	-	-
9901172-1	CN	912810 QD 3	TREASURY BOND	1	8,002,052	-	-	-
9901172-1	CN	912810 RE 0	TREASURY BOND	1	4,244,872	-	-	-
9901172-1	CN	912828 XB 1	TREASURY NOTE	1	500,518	-	-	-
9901172-1	CN	912833 4U 1	TREASURY STRIP (INT)	1	6,096,576	-	-	-
9901172-1	CN	912834 KH 0	TREASURY STRIP (INT)	1	3,312,652	-	-	-
990461174	R		CDX.NA.IG.33	2Z	107,123,320	224,959	685,589	1,135,507
990461174	CN	05377R DC 5	AESOP 2018-2A A	1FE	4,498,399	-	-	-
990461174	CN	06035R AS 5	BANK 2018-BN14 A4	1FM	499,718	-	-	-
990461174	CN	12594P AV 3	CSMC 2016-NXSR A4	1FM	1,161,704	-	-	-

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
990461174	CN	3133XE XR 5	FHLB	1	1,794,861	-	-	-
990461174	CN	31358D CS 1	FNMA	1	3,176,429	-	-	-
990461174	CN	31358D DR 2	FNMA	1	16,314,227	-	-	-
990461174	CN	31359M GK 3	FNMA BENCHMARK NOTES	1	2,853,979	-	-	-
990461174	CN	3136AU J2 8	FNR 2016-100 EZ	1	3,721,549	-	-	-
990461174	CN	3137A4 MP 9	FHR 3770 QZ	1	999,827	-	-	-
990461174	CN	31397M HL 4	FNR 2008-70 AY	1	4,474,237	-	-	-
990461174	CN	3140J5 SF 7	FNMA 30YR	1	16,749,788	-	-	-
990461174	CN	912803 CG 6	TREASURY STRIP (PRIN)	1	4,950,813	-	-	-
990461174	CN	912803 CK 7	TREASURY STRIP (PRIN)	1	3,544,464	-	-	-
990461174	CN	912803 ET 6	TREASURY STRIP (PRIN)	1	13,089,963	-	-	-
990461174	CN	912803 FA 6	TREASURY STRIP (PRIN)	1	5,748,355	-	-	-
990461174	CN	912810 RG 5	TREASURY BOND	1	18,688,688	-	-	-
990461174	CN	912810 SK 5	TREASURY BOND	1	2,899,971	-	-	-
990461178	R		CDX.NA.IG.33	2Z	205,018,944	430,540	1,312,121	2,173,201
990461178	CN	039483 BC 5	ARCHER-DANIELS-MIDLAND CO	1FE	1,277,817	-	-	-
990461178	CN	06035R AS 5	BANK 2018-BN14 A4	1FM	199,852	-	-	-
990461178	CN	12652U AU 3	CSAIL 2018-CX11 A5	1FM	2,695,157	-	-	-
990461178	CN	3131WR B5 3	FHLMC 30YR UMBS MIRROR	1	7,056,007	-	-	-
990461178	CN	3132A4 PD 4	FHLMC 30YR UMBS MIRROR	1	2,467,467	-	-	-
990461178	CN	3133XE XR 5	FHLB	1	1,984,580	-	-	-
990461178	CN	3134A4 AA 2	FHLMC REFERENCE NOTES	1	6,785,436	-	-	-
990461178	CN	31358D CS 1	FNMA	1	325,679	-	-	-
990461178	CN	31364A 6J 6	FNMA	1FE	1,093,003	-	-	-
990461178	CN	3136AT 5X 8	FNR 2016-81 Z	1	1,101,836	-	-	-
990461178	CN	3137BT EC 1	FHR 4639 GZ	1	5,109,689	-	-	-
990461178	CN	31418T CQ 8	FNMA 30YR	1	9,899,135	-	-	-
990461178	CN	64952G AE 8	NEW YORK LIFE INSURANCE COMPANY	1	14,690,437	-	-	-
990461178	CN	912803 BL 6	TREASURY STRIP (PRIN)	1	1,835,048	-	-	-
990461178	CN	912803 CK 7	TREASURY STRIP (PRIN)	1	10,673,283	-	-	-
990461178	CN	912803 DM 2	TREASURY STRIP (PRIN)	1	7,639,166	-	-	-
990461178	CN	912803 ET 6	TREASURY STRIP (PRIN)	1	25,172,909	-	-	-
990461178	CN	912803 FA 6	TREASURY STRIP (PRIN)	1	15,387,878	-	-	-
990461178	CN	912810 PT 9	TREASURY BOND	1	529,938	-	-	-
990461178	CN	912828 3F 5	TREASURY NOTE	1	3,060,755	-	-	-
990461178	CN	912828 XB 1	TREASURY NOTE	1	10,102,107	-	-	-

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
990461178	CN	912833 4U 1	TREASURY STRIP (INT)	1	2,629,919	-	-	-
990461178	CN	912833 QB 9	TREASURY STRIP (INT)	1	4,513,031	-	-	-
990461178	CN	912834 DU 9	TREASURY STRIP (INT)	1	9,178,159	-	-	-
990461178	CN	912834 DV 7	TREASURY STRIP (INT)	1	15,479,706	-	-	-
990461178	CN	912834 LR 7	TREASURY STRIP (INT)	1	23,214,708	-	-	-
990461178	CN	912834 LX 4	TREASURY STRIP (INT)	1	3,132,673	-	-	-
990461178	CN	912834 QH 4	TREASURY STRIP (INT)	1	2,028,489	-	-	-
990461178	CN	912834 RK 6	TREASURY STRIP (INT)	1	12,018,916	-	-	-
990461184	R		CDX.NA.IG.33 10Y	2Z	139,538,597	293,031	893,047	1,479,109
990461184	CN	17275R AF 9	CISCO SYSTEMS INC	1FE	1,957,494	-	-	-
990461184	CN	3131WQ AT 4	FHLMC 30YR UMBS MIRROR	1	1,000,100	-	-	-
990461184	CN	3134A4 AA 2	FHLMC REFERENCE NOTES	1	1,129,179	-	-	-
990461184	CN	31358D DR 2	FNMA	1	17,283,169	-	-	-
990461184	CN	31398T LP 4	FNR 2010-75 ZA	1	5,098,966	-	-	-
990461184	CN	88059E PJ 7	TVA	1	584,346	-	-	-
990461184	CN	912803 CK 7	TREASURY STRIP (PRIN)	1	3,158,006	-	-	-
990461184	CN	912803 CX 9	TREASURY STRIP (PRIN)	1	7,923,560	-	-	-
990461184	CN	912803 EA 7	TREASURY STRIP (PRIN)	1	2,186,942	-	-	-
990461184	CN	912803 FA 6	TREASURY STRIP (PRIN)	1	8,559,181	-	-	-
990461184	CN	912803 FF 5	TREASURY STRIP	1	14,614,067	-	-	-
990461184	CN	912810 PT 9	TREASURY BOND	1	14,099,735	-	-	-
990461184	CN	912810 QA 9	TREASURY BOND	1	11,703,791	-	-	-
990461184	CN	912833 4U 1	TREASURY STRIP (INT)	1	3,092,042	-	-	-
990461184	CN	912833 5A 4	TREASURY STRIP (INT)	1	3,154,028	-	-	-
990461184	CN	912833 7F 1	TREASURY STRIP (INT)	1	2,563,279	-	-	-
990461184	CN	912833 Z6 0	TREASURY STRIP (INT)	1	2,106,562	-	-	-
990461184	CN	912834 AD 0	TREASURY STRIP (INT)	1	4,211,032	-	-	-
990461184	CN	912834 AT 5	TREASURY STRIP (INT)	1	11,394,302	-	-	-
990461184	CN	912834 DU 9	TREASURY STRIP (INT)	1	23,704,291	-	-	-
990461184	CN	912834 PT 9	TREASURY STRIP (INT)	1	513,824	-	-	-
990461256	R		CDX.NA.IG.33	2Z	265,030,275	556,564	1,696,194	2,809,321
990461256	CN	097023 AQ 8	BOEING COMPANY (THE)	1FE	1,100,191	-	-	-
990461256	CN	3132A5 FB 6	FHLMC 30YR UMBS MIRROR	1	28,012,977	-	-	-
990461256	CN	3132A5 FC 4	FHLMC 30YR UMBS MIRROR	1	2,387,826	-	-	-
990461256	CN	3134A4 AB 0	FHLMC	1	14,326,371	-	-	-
990461256	CN	31358D CS 1	FNMA	1	431,981	-	-	-
990461256	CN	3136AU C7 4	FNR 2016-99 KZ	1	1,993,610	-	-	-

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
990461256	CN	3137BS CC 5	FHR 4619 GZ	1	5,458,675	-	-	-
990461256	CN	31393Y YT 6	FNR 2004-45 DB	1	800,000	-	-	-
990461256	CN	912803 DA 8	TREASURY STRIP (PRIN)	1	14,688,273	-	-	-
990461256	CN	912803 DJ 9	TREASURY STRIP (PRIN)	1	9,109,034	-	-	-
990461256	CN	912803 DM 2	TREASURY STRIP (PRIN)	1	25,021,273	-	-	-
990461256	CN	912803 DP 5	TREASURY STRIP (PRIN)	1	40,664,998	-	-	-
990461256	CN	912803 EH 2	TREASURY STRIP (PRIN)	1	18,295,341	-	-	-
990461256	CN	912803 EQ 2	TREASURY STRIP (PRIN)	1	30,434,684	-	-	-
990461256	CN	912803 FA 6	TREASURY STRIP (PRIN)	1	24,129,196	-	-	-
990461256	CN	912803 FF 5	TREASURY STRIP	1	1,361,301	-	-	-
990461256	CN	912810 PT 9	TREASURY BOND	1	999,935	-	-	-
990461256	CN	912810 QA 9	TREASURY BOND	1	7,913,422	-	-	-
990461256	CN	912810 SD 1	TREASURY BOND	1	15,905,434	-	-	-
990461256	CN	912828 2R 0	TREASURY NOTE	1	6,601,908	-	-	-
990461256	CN	912828 XB 1	TREASURY NOTE	1	4,015,218	-	-	-
990461256	CN	912833 QB 9	TREASURY STRIP (INT)	1	3,110,105	-	-	-
990461256	CN	912833 XZ 8	TREASURY STRIP (INT)	1	3,538,729	-	-	-
990461266	R		CDX.NA.IG.33	2Z	264,037,606	554,479	1,689,841	2,798,799
990461266	CN	05377R DC 5	AESOP 2018-2A A	1FE	1,500,019	-	-	-
990461266	CN	12591Y BD 6	COMM 2014-UBS3 AM	1FM	2,582,681	-	-	-
990461266	CN	12636F BJ 1	COMM 2015-LC23 A4	1FM	1,199,576	-	-	-
990461266	CN	31329M 5S 5	FHLMC 30YR UMBS MIRROR	1	8,011,171	-	-	-
990461266	CN	3132A4 PD 4	FHLMC 30YR UMBS MIRROR	1	4,873,313	-	-	-
990461266	CN	3133XE XR 5	FHLB	1	1,000,202	-	-	-
990461266	CN	31358D CS 1	FNMA	1	446,782	-	-	-
990461266	CN	31358D DR 2	FNMA	1	10,378,307	-	-	-
990461266	CN	31358D DS 0	FNMA	1	4,132,053	-	-	-
990461266	CN	31359M EU 3	FNMA BENCHMARK NOTES	1	2,318,924	-	-	-
990461266	CN	3136AG Q9 6	FNR 2013-114 MZ	1	5,989,044	-	-	-
990461266	CN	3136AS 6F 8	FNR 2016-52 ZC	1	3,001,027	-	-	-
990461266	CN	3137BA P7 1	FHR 4341 ZX	1	6,505,061	-	-	-
990461266	CN	3137BP KS 7	FHR 4586 AI	1	1,058,642	-	-	-
990461266	CN	3137FB PA 8	FHR 4731 JZ	1	487,699	-	-	-
990461266	CN	3137FH LU 5	FHLMC 4824 ZE	1	7,488,437	-	-	-
990461266	CN	31393Y YT 6	FNR 2004-45 DB	1	2,199,865	-	-	-
990461266	CN	31395M YQ 6	FHR 2931 BL	1	3,308,928	-	-	-
990461266	CN	31398M LT 1	FNR 2010-13 AC	1	3,131,571	-	-	-

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
990461266	CN	38381A NX 0	GNR 2018-139 ZK	1	6,446,987	-	-	-
990461266	CN	76116E GP 9	RESOLUTION FUNDING CORP	1	2,226,882	-	-	-
990461266	CN	880591 CS 9	TVA	1	2,992,618	-	-	-
990461266	CN	880591 DM 1	TVA	1	2,977,292	-	-	-
990461266	CN	912803 BH 5	TREASURY STRIP (PRIN)	1	1,969,826	-	-	-
990461266	CN	912803 BL 6	TREASURY STRIP (PRIN)	1	3,202,531	-	-	-
990461266	CN	912803 BM 4	TREASURY STRIP (PRIN)	1	6,787,254	-	-	-
990461266	CN	912803 CX 9	TREASURY STRIP (PRIN)	1	20,226,669	-	-	-
990461266	CN	912803 DA 8	TREASURY STRIP (PRIN)	1	17,321,160	-	-	-
990461266	CN	912803 DK 6	TREASURY STRIP (PRIN)	1	3,452,612	-	-	-
990461266	CN	912803 DM 2	TREASURY STRIP (PRIN)	1	1,001,367	-	-	-
990461266	CN	912803 DP 5	TREASURY STRIP (PRIN)	1	1,034,960	-	-	-
990461266	CN	912803 DV 2	TREASURY STRIP (PRIN)	1	14,830,827	-	-	-
990461266	CN	912803 EA 7	TREASURY STRIP (PRIN)	1	5,604,868	-	-	-
990461266	CN	912803 EN 9	TREASURY STRIP (PRIN)	1	9,404,965	-	-	-
990461266	CN	912803 ER 0	TREASURY STRIP (PRIN)	1	6,050,401	-	-	-
990461266	CN	912803 ET 6	TREASURY STRIP (PRIN)	1	302,185	-	-	-
990461266	CN	912803 FA 6	TREASURY STRIP (PRIN)	1	6,037,504	-	-	-
990461266	CN	912803 FF 5	TREASURY STRIP	1	3,022,340	-	-	-
990461266	CN	912810 FF 0	TREASURY BOND	1	1,192,203	-	-	-
990461266	CN	912810 FT 0	TREASURY BOND	1	5,024,832	-	-	-
990461266	CN	912810 PT 9	TREASURY BOND	1	17,507,154	-	-	-
990461266	CN	912810 PW 2	TREASURY BOND	1	2,000,106	-	-	-
990461266	CN	912810 RH 3	TREASURY BOND	1	3,737,662	-	-	-
990461266	CN	912828 2R 0	TREASURY NOTE	1	9,026,807	-	-	-
990461266	CN	912828 3F 5	TREASURY NOTE	1	4,790,736	-	-	-
990461266	CN	912828 6T 2	TREASURY NOTE	1	99,851	-	-	-
990461266	CN	912828 XB 1	TREASURY NOTE	1	12,009,100	-	-	-
990461266	CN	912833 QB 9	TREASURY STRIP (INT)	1	1,091,115	-	-	-
990461266	CN	912833 Y3 8	TREASURY STRIP (INT)	1	2,395,191	-	-	-
990461266	CN	912834 DU 9	TREASURY STRIP (INT)	1	6,015,399	-	-	-
990461266	CN	912834 KH 0	TREASURY STRIP (INT)	1	9,935,042	-	-	-
990461277	R		CDX.NA.IG.33	2Z	100,679,632	211,427	644,350	1,067,204
990461277	CN	06540R AE 4	BANK 2017-BNK9 A4	1FM	450,169	-	-	-
990461277	CN	31329J G9 2	FHLMC 30YR UMBS MIRROR	1	14,081,896	-	-	-
990461277	CN	31358D CS 1	FNMA	1	445,336	-	-	-

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
990461277	CN	31358D DR 2	FNMA	1	714,117	-	-	-
990461277	CN	31359Y BA 4	FNMA	1	4,042,125	-	-	-
990461277	CN	3136AP 3S 9	FNR 2015-65 LZ	1	1,020,541	-	-	-
990461277	CN	3137BH F2 8	FHR 4467 AL	1	959,451	-	-	-
990461277	CN	3137BM 2Z 8	FHR 4526 PZ	1	1,059,085	-	-	-
990461277	CN	3137BM JD 9	FHR 4532 AZ	1	2,839,280	-	-	-
990461277	CN	36202E UU 1	GNMA2 30YR	1	1,234,451	-	-	-
990461277	CN	744448 CA 7	PUBLIC SERVICE COLORADO	1FE	2,966,112	-	-	-
990461277	CN	880591 CS 9	TVA	1	244,352	-	-	-
990461277	CN	880591 DM 1	TVA	1	2,646,885	-	-	-
990461277	CN	912803 BL 6	TREASURY STRIP (PRIN)	1	13,595,582	-	-	-
990461277	CN	912803 CX 9	TREASURY STRIP (PRIN)	1	2,221,445	-	-	-
990461277	CN	912803 DM 2	TREASURY STRIP (PRIN)	1	12,225,366	-	-	-
990461277	CN	912803 EH 2	TREASURY STRIP (PRIN)	1	9,222,735	-	-	-
990461277	CN	912803 ER 0	TREASURY STRIP (PRIN)	1	12,708,695	-	-	-
990461277	CN	912803 ET 6	TREASURY STRIP (PRIN)	1	4,143,646	-	-	-
990461277	CN	912810 QE 1	TREASURY BOND	1	499,799	-	-	-
990461277	CN	912810 RH 3	TREASURY BOND	1	2,189,790	-	-	-
990461277	CN	912810 RU 4	TREASURY BOND	1	3,200,312	-	-	-
990461277	CN	912828 2R 0	TREASURY NOTE	1	2,001,728	-	-	-
990461277	CN	912833 QB 9	TREASURY STRIP (INT)	1	1,705,826	-	-	-
990461277	CN	931142 CB 7	WAL-MART STORES INC	1FE	2,566,368	-	-	-
990461287	R		CDX.NA.IG.33	2Z	58,826,398	123,535	376,489	623,560
990461287	CN	08162C AD 2	BMARK 2018-B6 A4	1FM	4,598,570	-	-	-
990461287	CN	3132A4 6K 9	FHLMC 30YR UMBS MIRROR	1	7,650,682	-	-	-
990461287	CN	3132A5 FC 4	FHLMC 30YR UMBS MIRROR	1	1,517,451	-	-	-
990461287	CN	31358D CS 1	FNMA	1	1,322,328	-	-	-
990461287	CN	912803 EA 7	TREASURY STRIP (PRIN)	1	27,696,715	-	-	-
990461287	CN	912803 FA 6	TREASURY STRIP (PRIN)	1	3,329,475	-	-	-
990461287	CN	912810 PT 9	TREASURY BOND	1	399,983	-	-	-
990461287	CN	912810 QA 9	TREASURY BOND	1	4,301,432	-	-	-
990461287	CN	912810 RE 0	TREASURY BOND	1	4,051,822	-	-	-
990461287	CN	912834 QH 4	TREASURY STRIP (INT)	1	3,000,725	-	-	-
990461288	R		CDX.NA.IG.33	2Z	58,152,445	122,120	372,176	616,416
990461288	CN	3132A5 FC 4	FHLMC 30YR UMBS MIRROR	1	8,288,959	-	-	-
990461288	CN	31358D CS 1	FNMA	1	203,394	-	-	-
990461288	CN	31393D 5B 3	FNR 2003-76 DZ	1	3,957,457	-	-	-

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
990461288	CN	31395M YQ 6	FHR 2931 BL	1	750,488	-	-	-
990461288	CN	3140X4 PR 1	FNMA 30YR UMBS SUPER	1	2,798,935	-	-	-
990461288	CN	38380A A5 6	GNR 2016-121 AZ	1	6,812,726	-	-	-
990461288	CN	912803 CK 7	TREASURY STRIP (PRIN)	1	3,039,341	-	-	-
990461288	CN	912803 DM 2	TREASURY STRIP (PRIN)	1	1,300,808	-	-	-
990461288	CN	912803 EZ 2	TREASURY STRIP (PRIN)	1	10,769,089	-	-	-
990461288	CN	912803 FA 6	TREASURY STRIP (PRIN)	1	11,878,566	-	-	-
990461288	CN	912810 PT 9	TREASURY BOND	1	200,039	-	-	-
990461288	CN	912810 QE 1	TREASURY BOND	1	7,200,698	-	-	-
990461291	R		CDX.NA.IG.33	2Z	55,774,400	117,126	356,956	591,209
990461291	CN	3132A5 FB 6	FHLMC 30YR UMBS MIRROR	1	8,497,419	-	-	-
990461291	CN	31358D CS 1	FNMA	1	101,646	-	-	-
990461291	CN	3136AF 2P 8	FNR 2013-86 ZM	1	1,503,164	-	-	-
990461291	CN	3136AS 6F 8	FNR 2016-52 ZC	1	3,001,027	-	-	-
990461291	CN	3137BG ZY 8	FHR 4454 DL	1	3,879,435	-	-	-
990461291	CN	31395M YQ 6	FHR 2931 BL	1	250,165	-	-	-
990461291	CN	31396E XR 2	FHR 3061 ZE	1	300,178	-	-	-
990461291	CN	31396W H6 6	FNR 2007-65 DC	1	3,097,589	-	-	-
990461291	CN	38379V U4 4	GNR 2016-33 PZ	1	6,311,386	-	-	-
990461291	CN	38380A A5 6	GNR 2016-121 AZ	1	22,709	-	-	-
990461291	CN	912803 CK 7	TREASURY STRIP (PRIN)	1	10,811,908	-	-	-
990461291	CN	912803 DC 4	TREASURY STRIP (PRIN)	1	253,235	-	-	-
990461291	CN	912803 EA 7	TREASURY STRIP (PRIN)	1	1,004,635	-	-	-
990461291	CN	912803 FA 6	TREASURY STRIP (PRIN)	1	9,513,877	-	-	-
990461291	CN	912810 FT 0	TREASURY BOND	1	3,074,517	-	-	-
990461291	CN	912810 PT 9	TREASURY BOND	1	200,038	-	-	-
990461291	CN	912834 QH 4	TREASURY STRIP (INT)	1	3,000,725	-	-	-
990461292	R		CDX.NA.IG.33	2Z	62,068,010	130,343	397,235	657,921
990461292	CN	059438 AH 4	BANK ONE CORPORATION	1FE	99,666	-	-	-
990461292	CN	08161C AE 1	BMARK 2018-B2 A5	1FM	1,100,797	-	-	-
990461292	CN	3132A5 FC 4	FHLMC 30YR UMBS MIRROR	1	9,154,239	-	-	-
990461292	CN	3134A3 U4 6	FHLMC REFERENCE NOTES	1	419,422	-	-	-
990461292	CN	3134A4 AA 2	FHLMC REFERENCE NOTES	1	2,493,451	-	-	-
990461292	CN	31358D CS 1	FNMA	1	434,501	-	-	-
990461292	CN	31364A 6J 6	FNMA	1FE	395,875	-	-	-
990461292	CN	755111 AP 6	RAYTHEON COMPANY	1FE	4,062,884	-	-	-
990461292	CN	912803 BL 6	TREASURY STRIP (PRIN)	1	4,188,506	-	-	-

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
990461292	CN	912803 FF 5	TREASURY STRIP	1	2,879,748	-	-	-
990461292	CN	912810 FT 0	TREASURY BOND	1	17,979,265	-	-	-
990461292	CN	912810 PT 9	TREASURY BOND	1	210,097	-	-	-
990461292	CN	912810 QA 9	TREASURY BOND	1	1,500,787	-	-	-
990461292	CN	912810 QE 1	TREASURY BOND	1	7,156,307	-	-	-
990461292	CN	912828 3F 5	TREASURY NOTE	1	1,505,289	-	-	-
990461292	CN	912833 4U 1	TREASURY STRIP (INT)	1	549,080	-	-	-
990461292	CN	912833 QB 9	TREASURY STRIP (INT)	1	3,801,242	-	-	-
990461292	CN	912833 XX 3	TREASURY STRIP (INT)	1	3,180,120	-	-	-
990461301	R		CDX.NA.IG.33	2Z	138,323,171	290,479	885,268	1,466,226
990461301	CN	3132A4 6K 9	FHLMC 30YR UMBS MIRROR	1	14,946,494	-	-	-
990461301	CN	3134A2 G7 7	FHLMC	1FE	333,294	-	-	-
990461301	CN	3134A4 AA 2	FHLMC REFERENCE NOTES	1	3,679,373	-	-	-
990461301	CN	31358D CS 1	FNMA	1	540,252	-	-	-
990461301	CN	3136A3 NU 1	FNMA 2011-142 PE	1	7,059,898	-	-	-
990461301	CN	3136A4 U4 9	FNR 2012-32 YZ	1	2,108,095	-	-	-
990461301	CN	3136AS 6F 8	FNR 2016-52 ZC	1	1,200,411	-	-	-
990461301	CN	3137FJ L8 0	FHR 4844 HZ	1	499,773	-	-	-
990461301	CN	31402C PL 0	FNMA 30YR	1	1,221,195	-	-	-
990461301	CN	31415S SG 8	FNMA 30YR	1	380,214	-	-	-
990461301	CN	532457 BJ 6	ELI LILLY AND CO	1FE	4,400,438	-	-	-
990461301	CN	912803 BL 6	TREASURY STRIP (PRIN)	1	30,962,141	-	-	-
990461301	CN	912803 CK 7	TREASURY STRIP (PRIN)	1	2,062,639	-	-	-
990461301	CN	912803 DA 8	TREASURY STRIP (PRIN)	1	4,844,106	-	-	-
990461301	CN	912803 DK 6	TREASURY STRIP (PRIN)	1	2,712,270	-	-	-
990461301	CN	912803 DP 5	TREASURY STRIP (PRIN)	1	557,138	-	-	-
990461301	CN	912803 DU 4	TREASURY STRIP (PRIN)	1	12,804,664	-	-	-
990461301	CN	912803 DV 2	TREASURY STRIP (PRIN)	1	1,134,987	-	-	-
990461301	CN	912803 EA 7	TREASURY STRIP (PRIN)	1	400,701	-	-	-
990461301	CN	912803 EP 4	TREASURY STRIP (PRIN)	1	1,166,575	-	-	-
990461301	CN	912803 ER 0	TREASURY STRIP (PRIN)	1	1,937,001	-	-	-
990461301	CN	912803 FA 6	TREASURY STRIP (PRIN)	1	3,603,523	-	-	-
990461301	CN	912803 FE 8	TREASURY STRIP (PRIN)	1	1,826,688	-	-	-
990461301	CN	912810 PT 9	TREASURY BOND	1	851,353	-	-	-
990461301	CN	912810 QA 9	TREASURY BOND	1	2,501,975	-	-	-
990461301	CN	912810 QD 3	TREASURY BOND	1	9,380,600	-	-	-
990461301	CN	912810 SK 5	TREASURY BOND	1	1,399,994	-	-	-

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
990461301	CN	912828 2R 0	TREASURY NOTE	1	6,040,307	-	-	-
990461301	CN	912828 3F 5	TREASURY NOTE	1	2,498,063	-	-	-
990461301	CN	912833 4U 1	TREASURY STRIP (INT)	1	244,462	-	-	-
990461301	CN	912833 XU 9	TREASURY STRIP (INT)	1	6,595,189	-	-	-
990461301	CN	912833 Y3 8	TREASURY STRIP (INT)	1	6,074,614	-	-	-
990461305	R		CDX.NA.IG.33	2Z	54,924,578	115,342	351,517	582,201
990461305	CN	3132A5 FB 6	FHLMC 30YR UMBS MIRROR	1	8,797,328	-	-	-
990461305	CN	31358D CS 1	FNMA	1	6,182,680	-	-	-
990461305	CN	3136AF 2P 8	FNR 2013-86 ZM	1	3,044,334	-	-	-
990461305	CN	3136AR TS 7	FNR 2016-16 PZ	1	6,187,480	-	-	-
990461305	CN	3137BQ FT 9	FHR 4590 TZ	1	1,016,124	-	-	-
990461305	CN	31395M YQ 6	FHR 2931 BL	1	200,748	-	-	-
990461305	CN	31396C 2W 9	FHR 3036 ZV	1	3,057,623	-	-	-
990461305	CN	31396E XR 2	FHR 3061 ZE	1	400,238	-	-	-
990461305	CN	31397H JW 9	FHR 3316 GE	1	5,764,129	-	-	-
990461305	CN	912803 CK 7	TREASURY STRIP (PRIN)	1	2,632,352	-	-	-
990461305	CN	912803 DC 4	TREASURY STRIP (PRIN)	1	273,494	-	-	-
990461305	CN	912803 DJ 9	TREASURY STRIP (PRIN)	1	503,512	-	-	-
990461305	CN	912803 FA 6	TREASURY STRIP (PRIN)	1	12,406,272	-	-	-
990461305	CN	912810 PT 9	TREASURY BOND	1	200,038	-	-	-
990461305	CN	912810 QA 9	TREASURY BOND	1	300,047	-	-	-
990461305	CN	912834 QH 4	TREASURY STRIP (INT)	1	3,000,725	-	-	-
990461410	R		ITRAXX.EUROPE.32	2Z	131,242,767	275,610	839,954	1,391,173
990461410	CN	3134A2 G7 7	FHLMC	1FE	2,092,470	-	-	-
990461410	CN	31358D DR 2	FNMA	1	3,044,907	-	-	-
990461410	CN	3136AU C7 4	FNR 2016-99 KZ	1	936,799	-	-	-
990461410	CN	3136AU F2 2	FNR 2016-105 PZ	1	2,147,501	-	-	-
990461410	CN	76116F AB 3	RESOLUTION FUNDING CORP	1	13,161,112	-	-	-
990461410	CN	912803 CG 6	TREASURY STRIP (PRIN)	1	4,684,609	-	-	-
990461410	CN	912803 CK 7	TREASURY STRIP (PRIN)	1	6,215,987	-	-	-
990461410	CN	912803 DK 6	TREASURY STRIP (PRIN)	1	1,500,176	-	-	-
990461410	CN	912803 ER 0	TREASURY STRIP (PRIN)	1	6,327,126	-	-	-
990461410	CN	912803 EZ 2	TREASURY STRIP (PRIN)	1	44,717,315	-	-	-
990461410	CN	912803 FA 6	TREASURY STRIP (PRIN)	1	17,678,249	-	-	-
990461410	CN	912810 QA 9	TREASURY BOND	1	1,000,765	-	-	-
990461410	CN	912810 RG 5	TREASURY BOND	1	2,601,472	-	-	-

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
990461410	CN	912810 RH 3	TREASURY BOND	1	9,036,553	-	-	-
990461410	CN	912810 SD 1	TREASURY BOND	1	2,000,260	-	-	-
990461410	CN	912833 QB 9	TREASURY STRIP (INT)	1	11,598,925	-	-	-
990461427	R		ITRAXX.EUROPE.32	2Z	321,590,853	675,341	2,058,181	3,408,863
990461427	CN	110709 DL 3	BRITISH COLUMBIA (PROVINCE OF)	1FE	59,715	-	-	-
990461427	CN	25468P BW 5	WALT DISNEY COMPANY (THE)	1FE	497,300	-	-	-
990461427	CN	28851Q AE 3	ECLO 2017-1A AR	1FE	1,975,825	-	-	-
990461427	CN	312902 LX 5	FHLMC	1FE	2,270,593	-	-	-
990461427	CN	31329Q WH 0	FHLMC 30YR UMBS MIRROR	1	2,004,019	-	-	-
990461427	CN	31358D DR 2	FNMA	1	14,435,281	-	-	-
990461427	CN	31368H M2 6	FNMA 30YR	1	284,753	-	-	-
990461427	CN	3136AT 5X 8	FNR 2016-81 Z	1	1,901,831	-	-	-
990461427	CN	3137BG ZV 4	FHR 4454 BZ	1	5,334,122	-	-	-
990461427	CN	31389R 6N 1	FNMA 30YR	1	77,164	-	-	-
990461427	CN	36202E UU 1	GNMA2 30YR	1	930,333	-	-	-
990461427	CN	38141G CU 6	GOLDMAN SACHS GROUP INC	1FE	998,734	-	-	-
990461427	CN	61744Y AL 2	MORGAN STANLEY	1FE	1,000,000	-	-	-
990461427	CN	76116F AB 3	RESOLUTION FUNDING CORP	1	1,363,148	-	-	-
990461427	CN	880591 DM 1	TVA	1	2,972,833	-	-	-
990461427	CN	880591 EH 1	TENNESSEE VALLEY AUTHORITY	1	5,002,276	-	-	-
990461427	CN	88059F BA 8	TVA	1	437,834	-	-	-
990461427	CN	912803 BL 6	TREASURY STRIP (PRIN)	1	14,765,872	-	-	-
990461427	CN	912803 BM 4	TREASURY STRIP (PRIN)	1	32,060,511	-	-	-
990461427	CN	912803 CK 7	TREASURY STRIP (PRIN)	1	4,084,776	-	-	-
990461427	CN	912803 DH 3	TREASURY STRIP (PRIN)	1	875,286	-	-	-
990461427	CN	912803 DJ 9	TREASURY STRIP (PRIN)	1	15,600,299	-	-	-
990461427	CN	912803 DK 6	TREASURY STRIP (PRIN)	1	4,313,847	-	-	-
990461427	CN	912803 DZ 3	TREASURY STRIP (PRIN)	1	322,845	-	-	-
990461427	CN	912803 EA 7	TREASURY STRIP (PRIN)	1	9,833,064	-	-	-
990461427	CN	912803 EP 4	TREASURY STRIP (PRIN)	1	6,085,958	-	-	-
990461427	CN	912803 EQ 2	TREASURY STRIP (PRIN)	1	3,185,970	-	-	-
990461427	CN	912803 ER 0	TREASURY STRIP (PRIN)	1	39,354,928	-	-	-
990461427	CN	912803 FA 6	TREASURY STRIP (PRIN)	1	26,143,231	-	-	-
990461427	CN	912810 PT 9	TREASURY BOND	1	15,039,853	-	-	-
990461427	CN	912810 QA 9	TREASURY BOND	1	29,968,961	-	-	-
990461427	CN	912810 QD 3	TREASURY BOND	1	3,001,494	-	-	-
990461427	CN	912810 QS 0	TREASURY BOND	1	2,989,469	-	-	-

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
990461427	CN	912810 QY 7	TREASURY BOND	1	2,930,526	-	-	-
990461427	CN	912810 RG 5	TREASURY BOND	1	4,602,242	-	-	-
990461427	CN	912810 RU 4	TREASURY BOND	1	10,169,658	-	-	-
990461427	CN	912810 SC 3	TREASURY BOND	1	1,600,509	-	-	-
990461427	CN	912833 7T 1	TREASURY STRIP (INT)	1	2,554,136	-	-	-
990461427	CN	912833 7V 6	TREASURY STRIP (INT)	1	4,513,675	-	-	-
990461427	CN	912833 LU 2	TREASURY STRIP (INT)	1	883,250	-	-	-
990461427	CN	912833 QB 9	TREASURY STRIP (INT)	1	5,580,131	-	-	-
990461427	CN	912834 DU 9	TREASURY STRIP (INT)	1	2,805,970	-	-	-
990461427	CN	912834 LX 4	TREASURY STRIP (INT)	1	30,716,037	-	-	-
990461444	R		CDX.NA.IG.33	2Z	297,648,294	625,061	1,904,949	3,155,072
990461444	CN	08162P AX 9	BMARK 2018-B1 A5	1FM	977,979	-	-	-
990461444	CN	08162V AG 3	BMARK 2019-B10 AM	1FM	1,542,039	-	-	-
990461444	CN	17318U AF 1	CGCMT 2012-GC8 AS	1FM	1,509,576	-	-	-
990461444	CN	2027A0 JN 0	COMMONWEALTH BANK OF AUSTRALIA	1FE	499,968	-	-	-
990461444	CN	268317 AC 8	EDF SA	1FE	1,005,360	-	-	-
990461444	CN	3131XQ ST 4	FHLMC 30YR UMBS MIRROR	1	2,323,237	-	-	-
990461444	CN	3131Y7 TD 9	FHLMC 30YR UMBS MIRROR	1	6,599,227	-	-	-
990461444	CN	3132A4 6H 6	FHLMC 30YR UMBS MIRROR	1	4,629,473	-	-	-
990461444	CN	3132A5 FB 6	FHLMC 30YR UMBS MIRROR	1	11,905,515	-	-	-
990461444	CN	3134A4 AA 2	FHLMC REFERENCE NOTES	1	374,231	-	-	-
990461444	CN	3134A4 AB 0	FHLMC	1	3,662,910	-	-	-
990461444	CN	31358D DR 2	FNMA	1	4,322,552	-	-	-
990461444	CN	31358D DS 0	FNMA	1	3,448,703	-	-	-
990461444	CN	31364E BA 1	FNMA	1	3,384,391	-	-	-
990461444	CN	3136AF 2P 8	FNR 2013-86 ZM	1	501,055	-	-	-
990461444	CN	3136AR QF 8	FNR 2016-11 JZ	1	2,435,696	-	-	-
990461444	CN	3136AS 6F 8	FNR 2016-52 ZC	1	1,082,312	-	-	-
990461444	CN	3136B4 DJ 4	FNR 2019-17 LZ	1	680,621	-	-	-
990461444	CN	3136FC MS 2	FNS 354 17	1	130,937	-	-	-
990461444	CN	3136FC MV 5	FNS 354 20	1	137,389	-	-	-
990461444	CN	3136FE NW 8	FNS 379 1	1	618,247	-	-	-
990461444	CN	3137A4 MP 9	FHR 3770 QZ	1	399,930	-	-	-
990461444	CN	3137B1 3S 9	FHR 4180 IM	1	1,502,667	-	-	-
990461444	CN	3137B1 J5 2	FHR 4187 IQ	1	572,981	-	-	-
990461444	CN	3137BJ LM 3	FHR 4468 JL	1	9,609,450	-	-	-
990461444	CN	3137BQ FT 9	FHR 4590 TZ	1	1,495,847	-	-	-

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
990461444	CN	3137BR ZH 1	FHR 4615 TZ	1	1,901,595	-	-	-
990461444	CN	3137F4 FT 4	FHR 4778 LZ	1	7,276,476	-	-	-
990461444	CN	3137FG 3P 8	FHR 4801 ZN	1	4,049,454	-	-	-
990461444	CN	3140J9 FA 4	FNMA 30YR	1	999,989	-	-	-
990461444	CN	36192C AH 8	GSMS 2013-GC10 AS	1FM	1,674,613	-	-	-
990461444	CN	36250S AE 9	GSMS 2018-GS10 A5	1FM	305,068	-	-	-
990461444	CN	38148Y AA 6	GOLDMAN SACHS GROUP INC/THE	1FE	2,001,325	-	-	-
990461444	CN	756109 AG 9	REALTY INCOME CORP	1FE	2,000,757	-	-	-
990461444	CN	76116F AB 3	RESOLUTION FUNDING CORP	1	1,035,864	-	-	-
990461444	CN	912803 CK 7	TREASURY STRIP (PRIN)	1	80,942,483	-	-	-
990461444	CN	912803 DM 2	TREASURY STRIP (PRIN)	1	11,012,909	-	-	-
990461444	CN	912803 DP 5	TREASURY STRIP (PRIN)	1	3,096,815	-	-	-
990461444	CN	912803 EA 7	TREASURY STRIP (PRIN)	1	35,329,297	-	-	-
990461444	CN	912803 EF 6	TREASURY STRIP (PRIN)	1	1,507,040	-	-	-
990461444	CN	912803 ER 0	TREASURY STRIP (PRIN)	1	12,244,928	-	-	-
990461444	CN	912803 EZ 2	TREASURY STRIP (PRIN)	1	3,025,835	-	-	-
990461444	CN	912803 FA 6	TREASURY STRIP (PRIN)	1	1,005,439	-	-	-
990461444	CN	912810 FT 0	TREASURY BOND	1	4,002,218	-	-	-
990461444	CN	912810 PT 9	TREASURY BOND	1	1,075,908	-	-	-
990461444	CN	912810 PX 0	TREASURY BOND	1	66,509	-	-	-
990461444	CN	912810 QA 9	TREASURY BOND	1	3,420,395	-	-	-
990461444	CN	912810 QB 7	TREASURY BOND	1	275,391	-	-	-
990461444	CN	912810 RY 6	TREASURY BOND	1	3,559,707	-	-	-
990461444	CN	912810 SD 1	TREASURY BOND	1	2,500,403	-	-	-
990461444	CN	912810 SK 5	TREASURY BOND	1	8,999,915	-	-	-
990461444	CN	912828 2R 0	TREASURY NOTE	1	12,632,471	-	-	-
990461444	CN	912828 4V 9	TREASURY NOTE	1	1,199,279	-	-	-
990461444	CN	912828 XB 1	TREASURY NOTE	1	5,501,922	-	-	-
990461444	CN	912833 5A 4	TREASURY STRIP (INT)	1	2,408,007	-	-	-
990461444	CN	912834 AT 5	TREASURY STRIP (INT)	1	2,477,127	-	-	-
990461444	CN	912834 MM 7	TREASURY STRIP (INT)	1	2,117,117	-	-	-
990461444	CN	912834 QH 4	TREASURY STRIP (INT)	1	6,501,178	-	-	-
990461444	CN	912834 RK 6	TREASURY STRIP (INT)	1	1,001,548	-	-	-
990461466	R		CDX.NA.IG.33	2Z	53,278,521	111,885	340,983	564,752
990461466	CN	3128JN KV 6	FH 5/1 12M Libor ARM	1	918,806	-	-	-
990461466	CN	3128JP ED 8	FH 5/1 12M Libor ARM	1	309,338	-	-	-

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
990461466	CN	3128JR T6 3	FH 3/1 12M Libor ARM	1	255,144	-	-	-
990461466	CN	3128NU BC 7	FH 5/1 1Y CMT ARM	1	449,695	-	-	-
990461466	CN	31358D CS 1	FNMA	1	101,612	-	-	-
990461466	CN	3136A8 BT 6	FNR 2012-98 GI	1	958,611	-	-	-
990461466	CN	3136A8 DS 6	FNR 2012-104 AI	1	307,269	-	-	-
990461466	CN	3136A9 SV 1	FNR 2012-128 KI	1	308,061	-	-	-
990461466	CN	3136AA MU 6	FNR 2012-139 IP	1	463,389	-	-	-
990461466	CN	3136AB 3N 1	FNR 2013-2 MI	1	1,041,492	-	-	-
990461466	CN	3136AB AR 4	FNR 2012-150 BI	1	187,175	-	-	-
990461466	CN	3136AD F6 1	FNR 2013-40 VZ	1	6,530,394	-	-	-
990461466	CN	3137F4 YK 2	FHR 4783 Z	1	2,805,136	-	-	-
990461466	CN	3137FG ZT 5	FHMS K079 A2	1	1,498,987	-	-	-
990461466	CN	31393D 5B 3	FNR 2003-76 DZ	1	3,519,271	-	-	-
990461466	CN	3140J5 SF 7	FNMA 30YR	1	600,061	-	-	-
990461466	CN	3140X4 PR 1	FNMA 30YR UMBS SUPER	1	2,698,973	-	-	-
990461466	CN	912803 CK 7	TREASURY STRIP (PRIN)	1	2,488,101	-	-	-
990461466	CN	912803 DH 3	TREASURY STRIP (PRIN)	1	17,608,916	-	-	-
990461466	CN	912803 DM 2	TREASURY STRIP (PRIN)	1	6,595,002	-	-	-
990461466	CN	912810 PT 9	TREASURY BOND	1	199,992	-	-	-
990461466	CN	912810 QA 9	TREASURY BOND	1	497,068	-	-	-
990461466	CN	912828 3F 5	TREASURY NOTE	1	2,001,489	-	-	-
990461502	R		ITRAXX.EUROPE.32	2Z	69,807,522	146,596	446,768	739,960
990461502	CN	3134A2 G7 7	FHLMC	1FE	811,698	-	-	-
990461502	CN	31358D CS 1	FNMA	1	711,161	-	-	-
990461502	CN	3136AD F6 1	FNR 2013-40 VZ	1	4,992,989	-	-	-
990461502	CN	3137A4 MP 9	FHR 3770 QZ	1	999,831	-	-	-
990461502	CN	3137BA JM 5	FHR 4344 KZ	1	200,378	-	-	-
990461502	CN	3137F4 XX 5	FHLMC 4783 BV	1	9,295,314	-	-	-
990461502	CN	3137F4 YK 2	FHR 4783 Z	1	1,499,829	-	-	-
990461502	CN	31396E XR 2	FHR 3061 ZE	1	490,823	-	-	-
990461502	CN	3140X4 PR 1	FNMA 30YR UMBS SUPER	1	2,829,343	-	-	-
990461502	CN	76116F AB 3	RESOLUTION FUNDING CORP	1	2,022,604	-	-	-
990461502	CN	912803 CK 7	TREASURY STRIP (PRIN)	1	4,462,249	-	-	-
990461502	CN	912803 CX 9	TREASURY STRIP (PRIN)	1	25,220,805	-	-	-
990461502	CN	912803 DH 3	TREASURY STRIP (PRIN)	1	3,647,954	-	-	-
990461502	CN	912803 FA 6	TREASURY STRIP (PRIN)	1	604,931	-	-	-
990461502	CN	912810 QA 9	TREASURY BOND	1	2,776,164	-	-	-

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
990461502	CN	912810 QE 1	TREASURY BOND	1	7,000,248	-	-	-
990461502	CN	912810 SD 1	TREASURY BOND	1	1,000,010	-	-	-
990461645	R		ITRAXX.EUROPE.32	2Z	136,222,883	286,068	871,826	1,443,963
990461645	CN	059438 AH 4	BANK ONE CORPORATION	1FE	4,987,640	-	-	-
990461645	CN	08160B AD 6	BMARK 2018-B5 A4	1FM	5,998,776	-	-	-
990461645	CN	3134A2 G7 7	FHLMC	1FE	2,197,076	-	-	-
990461645	CN	31358D DR 2	FNMA	1	6,537,673	-	-	-
990461645	CN	3136AS 6F 8	FNR 2016-52 ZC	1	2,000,685	-	-	-
990461645	CN	3137FJ EH 8	FHMS K081 A2	1	8,264,299	-	-	-
990461645	CN	76116F AB 3	RESOLUTION FUNDING CORP	1	13,658,845	-	-	-
990461645	CN	880591 DM 1	TVA	1	4,312,944	-	-	-
990461645	CN	912803 DH 3	TREASURY STRIP (PRIN)	1	19,178,027	-	-	-
990461645	CN	912803 DK 6	TREASURY STRIP (PRIN)	1	7,217,539	-	-	-
990461645	CN	912803 EQ 2	TREASURY STRIP (PRIN)	1	17,324,530	-	-	-
990461645	CN	912803 ET 6	TREASURY STRIP (PRIN)	1	10,282,346	-	-	-
990461645	CN	912803 FA 6	TREASURY STRIP (PRIN)	1	9,116,914	-	-	-
990461645	CN	912810 PU 6	TREASURY BOND	1	12,990,394	-	-	-
990461645	CN	912810 QA 9	TREASURY BOND	1	1,000,513	-	-	-
990461645	CN	912810 SD 1	TREASURY BOND	1	5,501,368	-	-	-
990461645	CN	912833 QB 9	TREASURY STRIP (INT)	1	2,164,821	-	-	-
990461645	CN	931142 CM 3	WAL-MART STORES INC	1FE	1,079,874	-	-	-
990461681	R		ITRAXX.EUROPE.32	2Z	179,342,948	376,620	1,147,795	1,901,035
990461681	CN	3134A4 AB 0	FHLMC	1	16,222,638	-	-	-
990461681	CN	3137FJ EH 8	FHMS K081 A2	1	9,492,234	-	-	-
990461681	CN	36202E 7H 6	GNMA2 30YR	1	1,764,020	-	-	-
990461681	CN	880591 CS 9	TVA	1	4,860,562	-	-	-
990461681	CN	880591 DM 1	TVA	1	10,886,038	-	-	-
990461681	CN	912803 BL 6	TREASURY STRIP (PRIN)	1	4,878,830	-	-	-
990461681	CN	912803 CX 9	TREASURY STRIP (PRIN)	1	5,821,700	-	-	-
990461681	CN	912803 DA 8	TREASURY STRIP (PRIN)	1	1,104,266	-	-	-
990461681	CN	912803 DM 2	TREASURY STRIP (PRIN)	1	1,125,223	-	-	-
990461681	CN	912803 EE 9	TREASURY STRIP (PRIN)	1	1,437,774	-	-	-
990461681	CN	912803 ET 6	TREASURY STRIP (PRIN)	1	1,010,627	-	-	-
990461681	CN	912810 RG 5	TREASURY BOND	1	3,003,006	-	-	-
990461681	CN	912810 RH 3	TREASURY BOND	1	38,814,878	-	-	-
990461681	CN	912810 SD 1	TREASURY BOND	1	4,000,612	-	-	-
990461681	CN	912810 SK 5	TREASURY BOND	1	7,239,507	-	-	-

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
990461681	CN	912828 2R 0	TREASURY NOTE	1	6,012,622	-	-	-
990461681	CN	912828 3F 5	TREASURY NOTE	1	499,613	-	-	-
990461681	CN	912833 LV 0	TREASURY STRIP (INT)	1	4,351,909	-	-	-
990461681	CN	912834 KP 2	TREASURY STRIP (INT)	1	37,449,701	-	-	-
990461681	CN	912834 QH 4	TREASURY STRIP (INT)	1	14,980,400	-	-	-
990461681	CN	931142 CM 3	WAL-MART STORES INC	1FE	1,000,329	-	-	-
990461700	R		CDX.NA.IG.33	2Z	231,586,740	486,332	1,482,155	2,454,819
990461700	CN	12593J BE 5	COMM 2015-CR24 A4	1FM	2,000,936	-	-	-
990461700	CN	141781 AE 4	CARGILL INC	1FE	1,499,617	-	-	-
990461700	CN	17305E GS 8	CCCIT 2018-A7 A7	1FE	9,992,232	-	-	-
990461700	CN	31329J G9 2	FHLMC 30YR UMBS MIRROR	1	13,991,981	-	-	-
990461700	CN	3134A4 AB 0	FHLMC	1	255,917	-	-	-
990461700	CN	31358D CS 1	FNMA	1	541,774	-	-	-
990461700	CN	3137A4 MP 9	FHR 3770 QZ	1	999,827	-	-	-
990461700	CN	3137BR ZH 1	FHR 4615 TZ	1	4,002,421	-	-	-
990461700	CN	3137F4 FT 4	FHR 4778 LZ	1	2,991,000	-	-	-
990461700	CN	3137FG ZT 5	FHMS K079 A2	1	2,995,006	-	-	-
990461700	CN	31396E XR 2	FHR 3061 ZE	1	7,787,086	-	-	-
990461700	CN	31396K BG 6	FNR 2006-65 HG	1	10,000,515	-	-	-
990461700	CN	31398T LP 4	FNR 2010-75 ZA	1	1,000,162	-	-	-
990461700	CN	3140H5 JV 4	FNMA 30YR	1	4,997,586	-	-	-
990461700	CN	76116E GP 9	RESOLUTION FUNDING CORP	1	385,049	-	-	-
990461700	CN	78413M AC 2	SFAVE 2015-5AVE A2A	1FM	8,325,817	-	-	-
990461700	CN	912803 BJ 1	TREASURY STRIP (PRIN)	1	2,162,500	-	-	-
990461700	CN	912803 BL 6	TREASURY STRIP (PRIN)	1	778,480	-	-	-
990461700	CN	912803 CK 7	TREASURY STRIP (PRIN)	1	3,293,599	-	-	-
990461700	CN	912803 CX 9	TREASURY STRIP (PRIN)	1	6,491,993	-	-	-
990461700	CN	912803 DH 3	TREASURY STRIP (PRIN)	1	3,227,665	-	-	-
990461700	CN	912803 DM 2	TREASURY STRIP (PRIN)	1	4,992,989	-	-	-
990461700	CN	912803 DP 5	TREASURY STRIP (PRIN)	1	41,349,776	-	-	-
990461700	CN	912803 ET 6	TREASURY STRIP (PRIN)	1	16,415,343	-	-	-
990461700	CN	912803 FA 6	TREASURY STRIP (PRIN)	1	13,360,798	-	-	-
990461700	CN	912810 PT 9	TREASURY BOND	1	12,365,081	-	-	-
990461700	CN	912810 QA 9	TREASURY BOND	1	16,104,401	-	-	-
990461700	CN	912810 QD 3	TREASURY BOND	1	12,412,644	-	-	-
990461700	CN	912810 QE 1	TREASURY BOND	1	5,294,142	-	-	-
990461700	CN	912828 2R 0	TREASURY NOTE	1	13,012,681	-	-	-

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
990461700	CN	912828 3F 5	TREASURY NOTE	1	2,812,080	-	-	-
990461700	CN	912833 QB 9	TREASURY STRIP (INT)	1	1,783,138	-	-	-
990461748	R		CDX.NA.IG.33	2Z	111,111,516	233,334	711,114	1,177,782
990461748	CN	3131WQ AT 4	FHLMC 30YR UMBS MIRROR	1	999,972	-	-	-
990461748	CN	31358D CS 1	FNMA	1	933,553	-	-	-
990461748	CN	3136AJ JJ 6	FNR 2014-12 ZB	1	4,778,628	-	-	-
990461748	CN	3137BA JM 5	FHR 4344 KZ	1	2,017,370	-	-	-
990461748	CN	3137BR ZH 1	FHR 4615 TZ	1	3,101,866	-	-	-
990461748	CN	3137FJ L8 0	FHR 4844 HZ	1	7,999,665	-	-	-
990461748	CN	31393Y HN 8	FNR 2004-33 QG	1	3,971,020	-	-	-
990461748	CN	31396E XR 2	FHR 3061 ZE	1	4,027,803	-	-	-
990461748	CN	880591 DM 1	TVA	1	5,646,642	-	-	-
990461748	CN	912803 CK 7	TREASURY STRIP (PRIN)	1	3,736,651	-	-	-
990461748	CN	912803 DH 3	TREASURY STRIP (PRIN)	1	17,585,733	-	-	-
990461748	CN	912803 DK 6	TREASURY STRIP (PRIN)	1	3,419,309	-	-	-
990461748	CN	912803 EA 7	TREASURY STRIP (PRIN)	1	11,572,628	-	-	-
990461748	CN	912803 ET 6	TREASURY STRIP (PRIN)	1	4,123,082	-	-	-
990461748	CN	912810 FT 0	TREASURY BOND	1	15,024,093	-	-	-
990461748	CN	912810 PT 9	TREASURY BOND	1	3,001,962	-	-	-
990461748	CN	912810 QA 9	TREASURY BOND	1	783,405	-	-	-
990461748	CN	912828 3F 5	TREASURY NOTE	1	2,066,516	-	-	-
990461748	CN	912834 DU 9	TREASURY STRIP (INT)	1	14,394,520	-	-	-
990461749	R		CDX.NA.IG.33	2Z	148,312,910	311,457	949,203	1,572,117
990461749	CN	166764 BL 3	CHEVRON CORP	1FE	2,014,118	-	-	-
990461749	CN	3134A4 AA 2	FHLMC REFERENCE NOTES	1	299,831	-	-	-
990461749	CN	31358D DS 0	FNMA	1	2,058,676	-	-	-
990461749	CN	3136B1 DF 8	FNR 2018-11 ZB	1	7,325,127	-	-	-
990461749	CN	3138A4 X7 5	FNMA 30YR	1	3,000,149	-	-	-
990461749	CN	3140J5 SF 7	FNMA 30YR	1	8,613,673	-	-	-
990461749	CN	3140J9 FA 4	FNMA 30YR	1	12,918,650	-	-	-
990461749	CN	36202D NL 1	GNMA2 30YR	1	29,481	-	-	-
990461749	CN	36202D QZ 7	GNMA2 30YR	1	54,918	-	-	-
990461749	CN	36202D TF 8	GNMA2 30YR	1	157,564	-	-	-
990461749	CN	36202E 6E 4	GNMA2 30YR	1	1,365,174	-	-	-
990461749	CN	880591 DM 1	TVA	1	6,205,085	-	-	-
990461749	CN	912803 BL 6	TREASURY STRIP (PRIN)	1	7,632,022	-	-	-

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
990461749	CN	912803 CX 9	TREASURY STRIP (PRIN)	1	1,035,550	-	-	-
990461749	CN	912803 DM 2	TREASURY STRIP (PRIN)	1	1,228,242	-	-	-
990461749	CN	912803 EF 6	TREASURY STRIP (PRIN)	1	2,042,430	-	-	-
990461749	CN	912803 ET 6	TREASURY STRIP (PRIN)	1	36,462,355	-	-	-
990461749	CN	912803 EZ 2	TREASURY STRIP (PRIN)	1	10,236,857	-	-	-
990461749	CN	912803 FA 6	TREASURY STRIP (PRIN)	1	4,128,976	-	-	-
990461749	CN	912810 FT 0	TREASURY BOND	1	6,240,432	-	-	-
990461749	CN	912810 PT 9	TREASURY BOND	1	599,930	-	-	-
990461749	CN	912810 QA 9	TREASURY BOND	1	500,384	-	-	-
990461749	CN	912810 SD 1	TREASURY BOND	1	27,209,058	-	-	-
990461749	CN	912828 3F 5	TREASURY NOTE	1	2,319,417	-	-	-
990461749	CN	912833 5A 4	TREASURY STRIP (INT)	1	413,302	-	-	-
990461749	CN	912833 QB 9	TREASURY STRIP (INT)	1	532,081	-	-	-
990461749	CN	912834 AT 5	TREASURY STRIP (INT)	1	1,129,877	-	-	-
990461785	R		CDX.NA.IG.33 10Y	2Z	203,475,889	427,299	1,302,246	2,156,844
990461785	CN	3136AP 3S 9	FNR 2015-65 LZ	1	22,391,799	-	-	-
990461785	CN	3137F1 FN 3	FHR 4691 PB	1	3,102,195	-	-	-
990461785	CN	31393Y P2 5	FNR 2004-37 GM	1	6,808,537	-	-	-
990461785	CN	3140X4 PR 1	FNMA 30YR UMBS SUPER	1	15,280,731	-	-	-
990461785	CN	76116F AB 3	RESOLUTION FUNDING CORP	1	4,772,459	-	-	-
990461785	CN	880591 CS 9	TVA	1	100,873	-	-	-
990461785	CN	880591 DZ 2	TENNESSEE VALLEY AUTHORITY	1	3,952,437	-	-	-
990461785	CN	912803 CK 7	TREASURY STRIP (PRIN)	1	1,132,294	-	-	-
990461785	CN	912803 CZ 4	TREASURY STRIP (PRIN)	1	466,551	-	-	-
990461785	CN	912803 DC 4	TREASURY STRIP (PRIN)	1	1,021,242	-	-	-
990461785	CN	912803 DM 2	TREASURY STRIP (PRIN)	1	6,073,389	-	-	-
990461785	CN	912803 DP 5	TREASURY STRIP (PRIN)	1	24,172,755	-	-	-
990461785	CN	912803 DZ 3	TREASURY STRIP (PRIN)	1	15,135,949	-	-	-
990461785	CN	912803 EA 7	TREASURY STRIP (PRIN)	1	1,338,174	-	-	-
990461785	CN	912803 EC 3	TREASURY STRIP (PRIN)	1	14,637,503	-	-	-
990461785	CN	912803 EQ 2	TREASURY STRIP (PRIN)	1	32,912,456	-	-	-
990461785	CN	912803 ER 0	TREASURY STRIP (PRIN)	1	1,121,422	-	-	-
990461785	CN	912803 FA 6	TREASURY STRIP (PRIN)	1	1,007,306	-	-	-
990461785	CN	912803 FF 5	TREASURY STRIP	1	12,158,399	-	-	-
990461785	CN	912810 PW 2	TREASURY BOND	1	4,500,239	-	-	-
990461785	CN	912810 PX 0	TREASURY BOND	1	1,491,309	-	-	-
990461785	CN	912810 SD 1	TREASURY BOND	1	13,505,594	-	-	-

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
990461785	CN	912810 SK 5	TREASURY BOND	1	4,999,950	-	-	-
990461785	CN	912833 5A 4	TREASURY STRIP (INT)	1	1,055,783	-	-	-
990461785	CN	912833 XZ 8	TREASURY STRIP (INT)	1	1,273,875	-	-	-
990461785	CN	912834 DU 9	TREASURY STRIP (INT)	1	1,010,898	-	-	-
990461785	CN	912834 MM 7	TREASURY STRIP (INT)	1	9,284,673	-	-	-
990461914	R		ITRAXX.EUROPE.32	2Z	144,414,536	303,271	924,253	1,530,794
990461914	CN	3134A2 G7 7	FHLMC	1FE	2,092,470	-	-	-
990461914	CN	31358D DR 2	FNMA	1	10,270,856	-	-	-
990461914	CN	3136AY XY 4	FNR 2017-94 ZB	1	3,297,203	-	-	-
990461914	CN	31397C 3V 9	FHR 3228 PM	1	574,943	-	-	-
990461914	CN	76116F AB 3	RESOLUTION FUNDING CORP	1	15,021,519	-	-	-
990461914	CN	912803 CG 6	TREASURY STRIP (PRIN)	1	17,887,241	-	-	-
990461914	CN	912803 CK 7	TREASURY STRIP (PRIN)	1	1,035,055	-	-	-
990461914	CN	912803 DK 6	TREASURY STRIP (PRIN)	1	5,503,223	-	-	-
990461914	CN	912803 EA 7	TREASURY STRIP (PRIN)	1	19,179,957	-	-	-
990461914	CN	912803 EQ 2	TREASURY STRIP (PRIN)	1	10,809,060	-	-	-
990461914	CN	912803 EZ 2	TREASURY STRIP (PRIN)	1	38,932,489	-	-	-
990461914	CN	912803 FA 6	TREASURY STRIP (PRIN)	1	4,060,585	-	-	-
990461914	CN	912810 SD 1	TREASURY BOND	1	1,000,612	-	-	-
990461914	CN	912828 3F 5	TREASURY NOTE	1	2,997,675	-	-	-
990461914	CN	912833 QB 9	TREASURY STRIP (INT)	1	8,894,357	-	-	-
990461919	R		ITRAXX.EUROPE.32	2Z	163,539,789	343,434	1,046,655	1,733,522
990461919	CN	3134A2 G7 7	FHLMC	1FE	2,091,780	-	-	-
990461919	CN	31358D DR 2	FNMA	1	5,503,872	-	-	-
990461919	CN	3136AT 5X 8	FNR 2016-81 Z	1	10,548,859	-	-	-
990461919	CN	38141G CU 6	GOLDMAN SACHS GROUP INC	1FE	10,284,248	-	-	-
990461919	CN	880591 CS 9	TVA	1	3,339,904	-	-	-
990461919	CN	912803 BL 6	TREASURY STRIP (PRIN)	1	4,298,230	-	-	-
990461919	CN	912803 DA 8	TREASURY STRIP (PRIN)	1	13,222,780	-	-	-
990461919	CN	912803 DM 2	TREASURY STRIP (PRIN)	1	3,039,957	-	-	-
990461919	CN	912803 DQ 3	TREASURY STRIP (PRIN)	1	4,952,007	-	-	-
990461919	CN	912803 EL 3	TREASURY STRIP (PRIN)	1	301,479	-	-	-
990461919	CN	912803 EQ 2	TREASURY STRIP (PRIN)	1	2,082,883	-	-	-
990461919	CN	912803 ET 6	TREASURY STRIP (PRIN)	1	13,422,472	-	-	-
990461919	CN	912803 FA 6	TREASURY STRIP (PRIN)	1	14,830,927	-	-	-
990461919	CN	912810 FT 0	TREASURY BOND	1	22,414,023	-	-	-
990461919	CN	912810 QE 1	TREASURY BOND	1	800,193	-	-	-

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
990461919	CN	912810 QY 7	TREASURY BOND	1	3,052,154	-	-	-
990461919	CN	912810 RG 5	TREASURY BOND	1	793,589	-	-	-
990461919	CN	912810 RH 3	TREASURY BOND	1	8,656,358	-	-	-
990461919	CN	912810 SC 3	TREASURY BOND	1	11,004,465	-	-	-
990461919	CN	912833 QB 9	TREASURY STRIP (INT)	1	3,547,448	-	-	-
990461919	CN	912833 XU 9	TREASURY STRIP (INT)	1	1,800,671	-	-	-
990461919	CN	912833 Z6 0	TREASURY STRIP (INT)	1	1,717,782	-	-	-
990461919	CN	912834 AT 5	TREASURY STRIP (INT)	1	7,305,084	-	-	-
990461919	CN	912834 DU 9	TREASURY STRIP (INT)	1	1,603,376	-	-	-
990461919	CN	912834 DV 7	TREASURY STRIP (INT)	1	9,534,666	-	-	-
990461919	CN	92938C AF 4	WFRBS 2013-C15 AS	1FM	400,159	-	-	-
990461997	R		CDX.NA.IG.33	2Z	131,549,483	276,254	841,917	1,394,425
990461997	CN	002364 AB 3	EXPORT-IMPORT BANK OF CHINA	1FE	1,988,892	-	-	-
990461997	CN	31358D CS 1	FNMA	1	304,783	-	-	-
990461997	CN	3136AJ JJ 6	FNR 2014-12 ZB	1	3,480,615	-	-	-
990461997	CN	3136AS DK 9	FNR 2016-24 ZN	1	16,361,439	-	-	-
990461997	CN	3137FJ X2 0	FHR 4838 NZ	1	7,102,636	-	-	-
990461997	CN	31396K T2 8	FNR 2006-90 BG	1	5,246,073	-	-	-
990461997	CN	3140HM RC 0	FNMA 30YR	1	21,115,833	-	-	-
990461997	CN	3140X4 PR 1	FNMA 30YR UMBS SUPER	1	4,998,098	-	-	-
990461997	CN	38379V U4 4	GNR 2016-33 PZ	1	15,778	-	-	-
990461997	CN	912803 CK 7	TREASURY STRIP (PRIN)	1	6,508,914	-	-	-
990461997	CN	912803 DH 3	TREASURY STRIP (PRIN)	1	16,000,285	-	-	-
990461997	CN	912803 DM 2	TREASURY STRIP (PRIN)	1	31,462,816	-	-	-
990461997	CN	912803 EA 7	TREASURY STRIP (PRIN)	1	2,516,100	-	-	-
990461997	CN	912810 PT 9	TREASURY BOND	1	524,379	-	-	-
990461997	CN	912810 QA 9	TREASURY BOND	1	1,242,667	-	-	-
990461997	CN	912810 QE 1	TREASURY BOND	1	10,353,004	-	-	-
990462411	R		CDX.NA.HY.33	4Z	124,127,072	3,041,113	7,100,069	10,141,182
990462411	CN	3131WQ 3C 9	FHLMC 30YR UMBS MIRROR	1	2,499,592	-	-	-
990462411	CN	3131WQ AT 4	FHLMC 30YR UMBS MIRROR	1	1,071,933	-	-	-
990462411	CN	3133XE XR 5	FHLB	1	3,004,280	-	-	-
990462411	CN	31358D CS 1	FNMA	1	10,344,597	-	-	-
990462411	CN	3136AM Q4 4	FNR 2015-15 HZ	1	1,416,813	-	-	-
990462411	CN	3137FG ZT 5	FHMS K079 A2	1	2,795,339	-	-	-
990462411	CN	3138A4 XY 6	FNMA 30YR	1	200,105	-	-	-
990462411	CN	31419A R2 5	FNMA 30YR	1	1,000,091	-	-	-

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
990462411	CN	36202E VP 1	GNMA2 30YR	1	3,407,257	-	-	-
990462411	CN	76116F AB 3	RESOLUTION FUNDING CORP	1	207,467	-	-	-
990462411	CN	912803 CK 7	TREASURY STRIP (PRIN)	1	3,287,282	-	-	-
990462411	CN	912803 DA 8	TREASURY STRIP (PRIN)	1	977,723	-	-	-
990462411	CN	912803 DP 5	TREASURY STRIP (PRIN)	1	7,078,429	-	-	-
990462411	CN	912803 DZ 3	TREASURY STRIP (PRIN)	1	18,148,911	-	-	-
990462411	CN	912803 EE 9	TREASURY STRIP (PRIN)	1	20,600,423	-	-	-
990462411	CN	912803 ER 0	TREASURY STRIP (PRIN)	1	9,782,444	-	-	-
990462411	CN	912810 QH 4	TREASURY BOND	1	7,699,070	-	-	-
990462411	CN	912810 SD 1	TREASURY BOND	1	11,000,091	-	-	-
990462411	CN	912833 QB 9	TREASURY STRIP (INT)	1	11,084,181	-	-	-
990462411	CN	912833 XP 0	TREASURY STRIP (INT)	1	2,109,000	-	-	-
990462411	CN	912834 AU 2	TREASURY STRIP (INT)	1	37,185	-	-	-
990462438	R		CDX.NA.HY.33	4Z	120,824,144	2,960,192	6,911,141	9,871,333
990462438	CN	12636F BJ 1	COMM 2015-LC23 A4	1FM	829,610	-	-	-
990462438	CN	3137B2 A9 1	FHR 4199 DZ	1	299,793	-	-	-
990462438	CN	3137BR ZH 1	FHR 4615 TZ	1	919,079	-	-	-
990462438	CN	3137FE GP 9	FHR 4769 QL	1	9,584,557	-	-	-
990462438	CN	3140J5 SF 7	FNMA 30YR	1	1,999,859	-	-	-
990462438	CN	912803 BM 4	TREASURY STRIP (PRIN)	1	14,217,777	-	-	-
990462438	CN	912803 CK 7	TREASURY STRIP (PRIN)	1	19,929,551	-	-	-
990462438	CN	912803 DH 3	TREASURY STRIP (PRIN)	1	7,074,925	-	-	-
990462438	CN	912803 DJ 9	TREASURY STRIP (PRIN)	1	7,086,059	-	-	-
990462438	CN	912803 DK 6	TREASURY STRIP (PRIN)	1	4,002,340	-	-	-
990462438	CN	912803 EQ 2	TREASURY STRIP (PRIN)	1	17,140,571	-	-	-
990462438	CN	912803 ER 0	TREASURY STRIP (PRIN)	1	1,026,082	-	-	-
990462438	CN	912810 FT 0	TREASURY BOND	1	917,352	-	-	-
990462438	CN	912810 SK 5	TREASURY BOND	1	5,999,970	-	-	-
990462438	CN	912828 3F 5	TREASURY NOTE	1	501,057	-	-	-
990462438	CN	912833 QB 9	TREASURY STRIP (INT)	1	4,654,172	-	-	-
990462438	CN	912834 AU 2	TREASURY STRIP (INT)	1	17,943,974	-	-	-
990465572	R		CDX.NA.IG.33.10Y	2Z	116,830,510	245,344	747,715	1,238,403
990465572	CN	3132A4 6H 6	FHLMC 30YR UMBS MIRROR	1	6,622,208	-	-	-
990465572	CN	31358D DR 2	FNMA	1	1,009,965	-	-	-
990465572	CN	3137BG ZY 8	FHR 4454 DL	1	15,480,875	-	-	-
990465572	CN	3140J9 FA 4	FNMA 30YR	1	13,371,198	-	-	-

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
990465572	CN	912803 CK 7	TREASURY STRIP (PRIN)	1	5,040,694	-	-	-
990465572	CN	912803 DK 6	TREASURY STRIP (PRIN)	1	6,503,809	-	-	-
990465572	CN	912803 EA 7	TREASURY STRIP (PRIN)	1	15,063,290	-	-	-
990465572	CN	912803 EF 6	TREASURY STRIP (PRIN)	1	1,205,952	-	-	-
990465572	CN	912810 PT 9	TREASURY BOND	1	450,053	-	-	-
990465572	CN	912810 QS 0	TREASURY BOND	1	7,256,760	-	-	-
990465572	CN	912810 RU 4	TREASURY BOND	1	400,102	-	-	-
990465572	CN	912810 SD 1	TREASURY BOND	1	6,000,074	-	-	-
990465572	CN	912833 5A 4	TREASURY STRIP (INT)	1	503,668	-	-	-
990465572	CN	912834 AT 5	TREASURY STRIP (INT)	1	38,034,640	-	-	-
990467841	R		CDX.NA.IG.33.10Y	2Z	130,199,543	273,419	833,277	1,380,115
990467841	CN	3136AD F6 1	FNR 2013-40 VZ	1	13,549,080	-	-	-
990467841	CN	3137BA JM 5	FHR 4344 KZ	1	111,372	-	-	-
990467841	CN	3137BR WC 5	FHR 4614 Z	1	1,000,159	-	-	-
990467841	CN	3137FG BE 4	FHLMC_4811	1	6,999,286	-	-	-
990467841	CN	3140HM RC 0	FNMA 30YR	1	19,997,623	-	-	-
990467841	CN	912803 CK 7	TREASURY STRIP (PRIN)	1	4,959,946	-	-	-
990467841	CN	912803 DH 3	TREASURY STRIP (PRIN)	1	7,308,902	-	-	-
990467841	CN	912803 EA 7	TREASURY STRIP (PRIN)	1	14,835,695	-	-	-
990467841	CN	912810 PT 9	TREASURY BOND	1	500,009	-	-	-
990467841	CN	912810 PU 6	TREASURY BOND	1	35,289,172	-	-	-
990467841	CN	912810 QA 9	TREASURY BOND	1	1,200,274	-	-	-
990467841	CN	912810 QS 0	TREASURY BOND	1	8,008,105	-	-	-
990467841	CN	912810 RY 6	TREASURY BOND	1	5,000,976	-	-	-
990467841	CN	912833 5A 4	TREASURY STRIP (INT)	1	4,316,218	-	-	-
990467841	CN	912834 DU 9	TREASURY STRIP (INT)	1	4,200,469	-	-	-
990467841	CN	92938C AF 4	WFRBS 2013-C15 AS	1FM	3,000,376	-	-	-
0199999. Subtotal - Other Than Mortgage Loans					20,963,353,655	25,444,242	71,491,541	116,080,672
0599999. Total					20,963,353,655	25,444,242	71,491,541	116,080,672

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
CLAIMS DISPOSED OF DURING CURRENT YEAR							
Death Claims - Ordinary							
215113301MT	23762	AL	2018	50,000	1,017		Misrepresentation
845147420UL	11111	AL	2019	9,983	8,750		Misrepresentation
7088359	11111	CT	2018	25,000	5,000		Misrepresentation
MRT17EB636	99999	NV	2019	150,000	2,382		Misrepresentation
213002920MLU	22886	NY	2015	500,000			Misrepresentation
212314998MT	22956	NY	2015	500,000	44,956		Misrepresentation
215052719MLU	23277	NY	2016	1,000,000	100,000		Misrepresentation
MLT1546067	99999	NY	2018	500,000	4,374		Misrepresentation
MLT15D0774	99999	NY	2019	550,000	411		Misrepresentation
900671137UL	11111	NY	2018	50,000			Misrepresentation
MRT179A284	99999	TN	2018	200,000	227		Misrepresentation
0199999. Death Claims - Ordinary				3,534,983	167,117	0	XXX
Death Claims - Group							
5272422	376956	FL	2018	100,000	15,000	-	Eligibility
0399999. Death Claims - Group				100,000	15,000	0	XXX
0599999. Subtotal - Disposed Death Claims				3,634,983	182,117	0	XXX
Additional Accidental Death Benefit Claims - Group							
104097	347943	CA	2013	770,000			Accidental Death
102031	362499	CA	2015	200,000	502,554		Disease
113560	373708	AK	2017	383,000	103,000		Accidental Death
158248	374332	GA	2017	168,000			Accidental Death
0899999. Additional Accidental Death Benefit Claims - Group				1,521,000	605,554	0	XXX
1099999. Subtotal - Disposed-Add'l Acc. Death Benefit Claims				1,521,000	605,554	0	XXX
2699999. Subtotal - Claims Disposed of During Current Year				5,155,983	787,671	0	XXX
CLAIMS RESISTED DURING CURRENT YEAR							
Death Claims - Ordinary							
881146426UL	11111	AR	2018	41,703		41,703	OTHER -LIFE
217012877A	11111	CO	2018	732,000		732,000	OTHER -LIFE
208097103MLU	11111	NY	2013	5,000,000		5,000,000	Lapse
7071754	99999	NY	2017	10,000		10,000	Misrepresentation
216024341MLU	23746	NY	2018	100,000		100,000	Misrepresentation
75479253	11111	NY	2018	170,000		170,000	OTHER -LIFE
202083441UM	99999	NY	2019	100,000		100,000	Misrepresentation
932700616PR	11111	SC	2019	100,000		100,000	Misrepresentation
206142598ET	11111	WI	2019	200,000		200,000	Misrepresentation
2799999. Death Claims - Ordinary				6,453,703	0	6,453,703	XXX
Death Claims - Group							
200697	318018	TX	2009	250,000		250,000	Conversion
147840	375037	CO	2018	732,000		732,000	Conversion
(99)	368339	LA	2016	1,034,000		1,034,000	Eligibility
(99)	404810	CO	2019	500,000		500,000	Breach of Contract - Lit
2999999. Death Claims - Group				2,516,000	0	2,516,000	XXX
3199999. Subtotal - Resisted Death Claims				8,969,703	0	8,969,703	XXX
Additional Accidental Death Benefit Claims - Group							
113652	367018	CA	2016	518,768		518,768	Accidental Death
157418	370786	FL	2017	1,041,000		1,041,000	Accidental Death
154301	375519	GA	2018	315,000		315,000	Dismemberment
(99)	374124	WY	2017	575,000		575,000	Accidental Death
3499999. Additional Accidental Death Benefit Claims - Group				2,449,768	0	2,449,768	XXX
3699999. Subtotal - Resisted-Add'l Acc. Death Benefit Claims				2,449,768	0	2,449,768	XXX
5299999. Subtotal - Claims Resisted of During Current Year				11,419,471	0	11,419,471	XXX
5399999. Totals				16,575,454	787,671	11,419,471	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit A&H (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	8,368,795,885	XXX	7,582,692,173	XXX		XXX		XXX	282,077,106	XXX	500,666,097	XXX	3,357,280	XXX	2,242	XXX	987	XXX
2. Premiums earned	8,331,757,127	XXX	7,547,651,480	XXX		XXX		XXX	282,844,828	XXX	497,785,881	XXX	3,465,229	XXX	8,689	XXX	1,020	XXX
3. Incurred claims	6,320,608,140	75.9	5,747,887,068	76.2	0	0.0	1,212	0.0	168,062,291	59.4	403,171,458	81.0	1,478,385	42.7	2,300	26.5	5,426	532.0
4. Cost containment expenses	9,402,458	0.1	5,641,475	0.1		0.0		0.0	1,955,711	0.7	1,805,272	0.4		0.0		0.0	-	0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4)	6,330,010,598	76.0	5,753,528,543	76.2	0	0.0	1,212	0.0	170,018,002	60.1	404,976,730	81.4	1,478,385	42.7	2,300	26.5	5,426	532.0
6 Increase in contract reserves	657,014,560	7.9	167,815,638	2.2	0	0.0	0	0.0	25,114,337	8.9	464,073,123	93.2	11,462	0.3	0	0.0	0	0.0
7 Commissions (a)	421,651,153	5.1	381,479,665	5.1		0.0		0.0	23,979,688	8.5	16,188,509	3.3	3,291	0.1		0.0		0.0
8 Other general insurance expenses	1,065,926,199	12.8	975,815,599	12.9		0.0		0.0	39,281,026	13.9	50,829,208	10.2	366	0.0		0.0		0.0
9 Taxes, licenses and fees	187,447,984	2.2	168,517,849	2.2		0.0		0.0	7,554,104	2.7	11,375,507	2.3	524	0.0		0.0		0.0
10 Total other expenses incurred	1,675,025,336	20.1	1,525,813,113	20.2	0	0.0	0	0.0	70,814,818	25.0	78,393,224	15.7	4,181	0.1	0	0.0	0	0.0
11. Aggregate write-ins for deductions	169,374,986	2.0	169,098,478	2.2	0	0.0	0	0.0	0	0.0	276,508	0.1	0	0.0	0	0.0	0	0.0
12. Gain from underwriting before dividends or refunds	(499,668,353)	(6.0)	(68,604,292)	(0.9)	0	0.0	(1,212)	0.0	16,897,671	6.0	(449,933,704)	(90.4)	1,971,201	56.9	6,389	73.5	(4,406)	(432.0)
13. Dividends or refunds	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
14. Gain from underwriting after dividends or refunds	(499,668,353)	(6.0)	(68,604,292)	(0.9)	0	0.0	(1,212)	0.0	16,897,671	6.0	(449,933,704)	(90.4)	1,971,201	56.9	6,389	73.5	(4,406)	(432.0)
DETAILS OF WRITE-INS																		
1101. Reserves transferred under reinsurance agreements	170,137,790	2.0	170,137,790	2.3		0.0		0.0		0.0		0.0		0.0		0.0		0.0
1102. Group conversions and transfers	532,492	0.0	532,492	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
1103. Increase in other reserves	(638,433)	(0.0)	(638,433)	(0.0)		0.0		0.0		0.0		0.0		0.0		0.0		0.0
1198. Summary of remaining write-ins for Line 11 from overflow page	(656,863)	(0.0)	(933,371)	(0.0)	0	0.0	0	0.0	0	0.0	276,508	0.1	0	0.0	0	0.0	0	0.0
1199. Total (Lines 1101 through 1103 plus 1198) (Line 11 above)	169,374,986	2.0	169,098,478	2.2	0	0.0	0	0.0	0	0.0	276,508	0.1	0	0.0	0	0.0	0	0.0

(a) Includes $..........0 reported as 'Contract, membership and other fees retained by agents.'

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (continued)

PART 2 - RESERVES AND LIABILITIES

	1 Total	2 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
A. Premium Reserves:									
1. Unearned premiums	52,335,912	778,937			46,813,981	3,678,347	900,246	164,401	
2. Advance premiums	268,407,887	145,501,653			(1,619,707)	124,492,066	33,875		
3. Reserve for rate credits	2,563,872	2,563,872							
4. Total premium reserves, current year	323,307,671	148,844,462	0	0	45,194,274	128,170,413	934,121	164,401	0
5. Total premium reserves, prior year	286,268,913	113,803,769			46,038,741	125,213,448	1,042,074	170,848	33
6. Increase in total premium reserves	37,038,758	35,040,693	0	0	(844,467)	2,956,965	(107,953)	(6,447)	(33)
B. Contract Reserves:									
1. Additional reserves (a)	13,822,201,706	5,016,862,339			484,923,285	8,313,275,667	7,140,415		
2. Reserve for future contingent benefits	6,168,896	6,168,896							
3. Total contract reserves, current year	13,828,370,602	5,023,031,235	0	0	484,923,285	8,313,275,667	7,140,415	0	0
4. Total contract reserves, prior year	13,171,356,042	4,855,215,597			459,808,948	7,849,202,544	7,128,953		
5. Increase in contract reserves	657,014,560	167,815,638	0	0	25,114,337	464,073,123	11,462	0	0
C. Claim Reserves and Liabilities:									
1. Total current year	9,926,461,711	7,619,876,685	0	0	1,265,911,990	1,039,618,978	1,054,055	0	3
2. Total prior year	9,716,821,316	7,545,730,139			1,262,499,672	907,681,108	910,280	114	3
3. Increase	209,640,395	74,146,546	0	0	3,412,318	131,937,870	143,775	(114)	0

PART 3 - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES

	1 Total	2 Group Accident and Health	3 Credit A&H (Group and Individual)	4 Collectively Renewable	5 Non-Cancelable	6 Guaranteed Renewable	7 Non-Renewable for Stated Reasons Only	8 Other Accident Only	9 All Other
1. Claims Paid During the Year:									
1.1 On claims incurred prior to current year	2,158,488,516	1,749,120,364		1,212	161,127,278	246,933,657	1,298,216	2,362	5,426
1.2 On claims incurred during current year	3,952,479,229	3,924,620,158			3,522,695	24,299,931	36,393	52	
2. Claim Reserves and Liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	7,326,996,269	5,513,020,373			1,114,658,766	699,043,299	273,831		
2.2 On claims incurred during current year	2,599,465,442	2,106,856,312			151,253,224	340,575,679	780,224		3
3. Test:									
3.1 Lines 1.1 and 2.1	9,485,484,785	7,262,140,737	0	1,212	1,275,786,044	945,976,956	1,572,047	2,362	5,426
3.2 Claim reserves and liabilities, December 31, prior year	9,716,821,316	7,545,730,139			1,262,499,672	907,681,108	910,280	114	3
3.3 Line 3.1 minus Line 3.2	(231,336,531)	(283,589,402)	0	1,212	13,286,372	38,295,848	661,767	2,248	5,423

PART 4 - REINSURANCE

	1 Total	2 Group Accident and Health	3 Credit A&H (Group and Individual)	4 Collectively Renewable	5 Non-Cancelable	6 Guaranteed Renewable	7 Non-Renewable for Stated Reasons Only	8 Other Accident Only	9 All Other
A. Reinsurance Assumed:									
1. Premiums written	44,676,562	14,011,241			10,008,300	20,559,781	94,010	2,242	987
2. Premiums earned	44,918,293	14,011,241			10,200,260	20,598,739	98,344	8,689	1,020
3. Incurred claims	91,884,048	18,071,613		1,207	29,488,825	44,054,408	260,263	2,300	5,432
4. Commissions	2,517,160	2,048,083			465,786		3,291		
B. Reinsurance Ceded:									
1. Premiums written	135,583,258	85,901,619			47,449,069	1,923,055	309,515		
2. Premiums earned	136,716,501	85,916,452			48,587,230	1,903,304	309,515		
3. Incurred claims	258,320,998	221,718,617			32,856,384	3,619,595	126,402		
4. Commissions	33,492,233	25,027,407			8,464,826				

(a) Includes $..........0 premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred claims	2,575,093	3,520,391,800	2,964,078,198	6,487,045,091
2. Beginning claim reserves and liabilities	7,067,814	241,089,295	9,492,488,243	9,740,645,352
3. Ending claim reserves and liabilities	7,020,504	264,982,697	9,685,655,749	9,957,658,950
4. Claims paid	2,622,403	3,496,498,398	2,770,910,692	6,270,031,493
B. Assumed Reinsurance:				
5. Incurred claims			91,884,048	91,884,048
6. Beginning claim reserves and liabilities			423,931,632	423,931,632
7. Ending claim reserves and liabilities			416,821,370	416,821,370
8. Claims paid	0	0	98,994,310	98,994,310
C. Ceded Reinsurance:				
9. Incurred claims	2,534,604		255,786,394	258,320,998
10. Beginning claim reserves and liabilities	2,035,315		506,200,443	508,235,758
11. Ending claim reserves and liabilities	2,025,786		499,949,711	501,975,497
12. Claims paid	2,544,133	0	262,037,126	264,581,259
D. Net:				
13. Incurred claims	40,489	3,520,391,800	2,800,175,852	6,320,608,141
14. Beginning claim reserves and liabilities	5,032,499	241,089,295	9,410,219,432	9,656,341,226
15. Ending claim reserves and liabilities	4,994,718	264,982,697	9,602,527,408	9,872,504,823
16. Claims paid	78,270	3,496,498,398	2,607,867,876	6,104,444,544
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred claims and cost containment expenses	40,489	3,520,391,800	2,809,578,310	6,330,010,599
18. Beginning reserves and liabilities	5,032,499	241,089,295	9,410,040,155	9,656,161,949
19. Ending reserves and liabilities	4,994,718	264,982,697	9,602,527,408	9,872,504,823
20. Paid claims and cost containment expenses	78,270	3,496,498,398	2,617,091,057	6,113,667,725

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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
General Account - Affiliates - U.S. - Other												
97136	13-3114906	03/01/1985	METROPOLITAN TOWER LIFE INSURANCE COMPANY	NE	YRT/I	OL	906,084	16,961	23,400	1,070		
93572	13-3114906	03/01/1985	METROPOLITAN TOWER LIFE INSURANCE COMPANY	NE	YRT/I	OL	18,023,558	545,948	(4,266)			
97136	13-3114906	07/01/1995	METROPOLITAN TOWER LIFE INSURANCE COMPANY	NE	CO/I	OL		168,122,651	1,180,867			
97136	13-3114906	12/31/1999	METROPOLITAN TOWER LIFE INSURANCE COMPANY	NE	MCO/I	OL	252,112,665		3,480,625	220,342	57,761,785	
97136	13-3114906	12/31/1999	METROPOLITAN TOWER LIFE INSURANCE COMPANY	NE	MCO/I	VA					6,008,373	
97136	13-3114906	12/31/1999	METROPOLITAN TOWER LIFE INSURANCE COMPANY	NE	MCO/I	OL	4,097,500		(429,675)	1,905	1,447,588	
97136	13-3114906	05/02/2000	METROPOLITAN TOWER LIFE INSURANCE COMPANY	NE	CO/G	FA		3,190,779				
97136	13-3114906	01/01/2001	METROPOLITAN TOWER LIFE INSURANCE COMPANY	NE	YRT/I	OL	105,023,926	1,794,218	1,278,863	5,123		
97136	13-3114906	01/01/2001	METROPOLITAN TOWER LIFE INSURANCE COMPANY	NE	CO/I	SC		820,825,013				
97136	13-3114906	07/01/2001	METROPOLITAN TOWER LIFE INSURANCE COMPANY	NE	CO/G	OL	3,166,371	7,266,864	101,972	84,856		
97136	13-3114906	03/01/2005	METROPOLITAN TOWER LIFE INSURANCE COMPANY	NE	YRT/I	OL	2,500,000	98,284	59,686	2,189		
0299999.	Total - General Account - Affiliates - U.S. - Other						385,830,104	1,001,860,718	5,691,472	315,485	65,217,746	0
0399999.	Total - General Account - Affiliates - U.S. - Totals						385,830,104	1,001,860,718	5,691,472	315,485	65,217,746	0
General Account - Affiliates - Non-U.S. - Captives												
00000	00-0000000	07/01/2017	METLIFE REINSURANCE COMPANY OF BERMUDA, LTD.	BMU	CAT/I	OL		12,487	24,974			
00000	00-0000000	07/01/2017	METLIFE REINSURANCE COMPANY OF BERMUDA, LTD.	BMU	CAT/G	OL		63,436	126,872			
0499999.	Total - General Account - Affiliates - Non-U.S. - Captives						0	75,923	151,846	0	0	0
General Account - Affiliates - Non-U.S. - Other												
00000	AA-1930041	01/01/2008	METLIFE INSURANCE LTD.	AUS	CO/G	OL	464,585,000		431,047	770,479		
00000	AA-1930041	01/01/2008	METLIFE INSURANCE LTD.	AUS	CO/G	OL	369,283,274		525,719			
00000	AA-2730030	01/01/2008	METLIFE MEXICO, S. A.	MEX	CO/G	OL	68,305,000		85,254	72,269		
00000	AA-1780108	04/01/2015	METLIFE EUROPE D.A.C.	IRL	CAT/I	OL		3,496	6,993			
00000	AA-1780108	04/01/2015	METLIFE EUROPE D.A.C.	IRL	CAT/G	OL		496,076	3,443,483			
00000	AA-1780108	07/01/2017	METLIFE EUROPE D.A.C.	IRL	CAT/I	OL		69,798	139,596			
00000	AA-1780108	07/01/2017	METLIFE EUROPE D.A.C.	IRL	CAT/I	OL		5,990	11,980			
00000	AA-1780108	07/01/2017	METLIFE EUROPE D.A.C.	IRL	CAT/G	OL		1,993	3,986			
0599999.	Total - General Account - Affiliates - Non-U.S. - Other						902,173,274	577,353	4,648,058	842,748	0	0
0699999.	Total - General Account - Affiliates - Non-U.S. - Totals						902,173,274	653,276	4,799,904	842,748	0	0
0799999.	Total - General Account - Affiliates						1,288,003,378	1,002,513,994	10,491,376	1,158,233	65,217,746	0
General Account - Non-Affiliates - U.S. Non-Affiliates												
60348	22-1771521	04/01/2002	ACE LIFE INSURANCE COMPANY	CT	CO/I	VA		417,760				
60054	06-6033492	02/01/1960	AETNA LIFE INSURANCE COMPANY	CT	CO/G	OL		56,458		8,816		
60054	06-6033492	01/01/1995	AETNA LIFE INSURANCE COMPANY	CT	CO/G	OL		238,219		8,262		
64190	13-3191369	07/01/1993	ALLIANZ LIFE INSURANCE COMPANY OF NEW YORK	NY	CO/G	OL	5,905,000		103,005	752		
90611	41-1366075	07/01/1993	ALLIANZ LIFE INSURANCE COMPANY OF NORTH AMERICA	MN	CO/G	OL	6,184,057		110,822	24,530		
90611	41-1366075	07/01/1993	ALLIANZ LIFE INSURANCE COMPANY OF NORTH AMERICA	MN	CO/G	OL	3,270,000		65,852			
60186	36-2554642	03/01/1982	ALLSTATE LIFE INSURANCE COMPANY	IL	CO/G	FA		91,921				

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Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities
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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	01/01/1989	ALLSTATE LIFE INSURANCE COMPANY	IL	CO/G	OL		279,639				
70874	36-2608394	01/01/1989	ALLSTATE LIFE INSURANCE COMPANY OF NEW YORK	NY	CO/G	OL		91,943				
61476	04-1106240	03/01/1979	BOSTON MUTUAL LIFE INSURANCE COMPANY	MA	CO/G	OL		2,368				
87726	06-0566090	01/03/1995	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	CO/G	OL	51,439,025	93,484,686				
87726	06-0566090	12/31/1999	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	MCO/I	OL	18,814		(3,849,063)			
87726	06-0566090	12/31/1999	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	MCO/I	OL	1,976,000				13,949	
87726	06-0566090	12/31/1999	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	MCO/G	OA					23,871,928	
87726	06-0566090	12/31/1999	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	MCO/I	OL	50,000					
87726	06-0566090	01/01/2001	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	CO/I	SC		306,657,081				
87726	06-0566090	01/01/2014	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	MCO/I	SC		427,743,051	29,761,040	9,362,058		
87726	06-0566090	01/01/2014	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	MCO/G	FA		187,919,950		11,760		
87726	06-0566090	01/01/2014	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	MCO/I	OL	626,254,656	3,732,598	2,765,217	419,570		
60992	13-3690700	01/19/2005	BRIGHTHOUSE LIFE INSURANCE COMPANY OF NY	NY	YRT/I	OL				12,500		
60992	13-3690700	01/01/2006	BRIGHTHOUSE LIFE INSURANCE COMPANY OF NY	NY	CO/I	SC		9,620,540				
N5876	53-0183181	11/01/2011	DEFENDERS OF WILDLIFE	PA	CO/G	OA		836,066				
69140	04-1867050	10/11/1962	FIRST ALLMERICA FINANCIAL LIFE INSURANCE COMPANY	MA	CO/G	OL		3,102				
00000	59-2174510	01/07/1997	FOOD FOR THE POOR, INC.	NY	CO/G	FA		3,395,112	149,424			
63967	74-0651020	11/01/2012	GOVERNMENT PERSONNEL MUTUAL LIFE INSURANCE COMPANY	TX	CO/G	OL		77,666		1,908,985		
65056	38-1659835	12/15/1990	JACKSON NATIONAL LIFE INSURANCE COMPANY	MI	CO/I	VA		358,342				
86375	13-3646501	05/01/2003	JOHN HANCOCK LIFE & HEALTH INS CO	NY	CO/G	OL		42,938,697	1,301,517	498,662		
N6496	06-1500606	04/01/2016	LEGION OF CHRIST	NY	CO/G	OA		473,562				
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	91,709			
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			5,468			
65676	35-0472300	01/01/1982	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	1,310,958	559,996				
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	SC		128,696,969				
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	27,844,267,059	191,366,646	198,253,292	33,922,564		
67091	39-0509570	10/01/2008	NORTHWESTERN MUTUAL LIFE INSURANCE COMPANY	WI	CO/I	OL	52,748,407,373	173,326,096	97,377,078	16,680,647		
57282	16-0592770	12/01/2010	POLISH UNION OF AMERICA	NY	CO/I	OL	17,989,709	3,673,101	17,093			
57282	16-0592770	12/01/2010	POLISH UNION OF AMERICA	NY	CO/I	SC		3,532,534	290			
N9286	23-1440115	01/05/2011	PRESBYTERIAN CHURCH (USA) FOUNDATION	IN	CO/G	OA		4,684,591				
68241	22-1211670	09/29/1965	PRUDENTIAL INSURANCE COMPANY OF AMERICA	NJ	CO/G	OL	432,039,471,227		440,008,544	81,549,117		
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		

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00000	38-2385975	04/01/2003	RENEWAL MINISTRIES, INC.	MI	CO/G	FA		17,795				
93572	43-1235868	03/01/1985	RGA REINSURANCE COMPANY	MO	CO/G	OL			48,887			
93572	43-1235868	12/01/2005	RGA REINSURANCE COMPANY	MO	CO/G	OL			897,910			
93572	43-1235868	01/01/2008	RGA REINSURANCE COMPANY	MO	CO/G	OL	1,692,001,576		2,187,184	718,438		
68713	84-0499703	08/11/1983	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	2,036,557	94,160	44,858			
69396	74-0940890	01/01/2001	TEXAS LIFE INSURANCE COMPANY	TX	CO/I	SC		5,612,690				
69396	74-0940890	01/01/2014	TEXAS LIFE INSURANCE COMPANY	TX	CO/G	OL	118,289,099	2,324,445	2,234,291	193,510		
00000	43-6003755	07/15/2002	TRINITY LUTHERAN EVANGELICAN CHURCH OF ORCHARD FARM	MO	CO/G	FA		126,856				
N8227	11-6037948	01/01/2009	UNITED STATES MERCHANT MARINE ACADEMY ALUMNI ASSOC FOUNDATION	NY	CO/G	FA		158,129				
N6238	13-1635294	03/01/2012	UNITED WAY WORLDWIDE	VA	CO/G	OA		1,163,488				
80802	38-1082080	01/01/1996	US BRANCH SUNLIFE ASSURANCE COMPANY OF CANADA	MI	YRT/I	OL			(233,016)			
70319	36-1933760	12/31/1985	WASHINGTON NATIONAL INSURANCE COMPANY	IN	OTH/I	OL	628,353	236,579				
0899999. Total - General Account - Non-Affiliates - U.S. Non-Affiliates							515,176,049,037	1,595,806,520	771,341,402	145,657,072	23,885,877	0
General Account - Non-Affiliates - Non-U.S. Non-Affiliates												
00000	AA-1320000	01/01/2008	AXA FRANCE VIE	FRA	CO/G	OL	3,435,932,143	659,846	4,947,711	4,532,208		
00000	AA-1320000	01/01/2008	AXA FRANCE VIE	FRA	CO/G	OL	3,821,571,000		4,092,931	3,628,306		
00000	AA-1320000	09/30/2008	AXA FRANCE VIE	FRA	CO/G	OL	1,032,488,272	84,778	648,278	582,308		
00000	AA-1564114	07/01/1990	CANADIAN ACCIDENT REINSURANCE FACILITY	CAN	COFW/G	OL				105,187		105,186
00000	CR-3191275	01/01/2008	RGA AMERICAS REINSURANCE COMPANY, LTD	BMU	CO/G	OL	179,110,170	30,185	189,199	207,328		
00000	AA-1560188	01/01/2008	RGA LIFE REINSURANCE COMPANY OF CANADA	CAN	COFW/G	OL	365,192,625	64,480	530,467	536,585		83,806
00000	AA-1560188	03/01/2008	RGA LIFE REINSURANCE COMPANY OF CANADA	CAN	COFW/G	OL	568,972,850	111,082	1,047,485	1,381,379		720,116
0999999. Total - General Account - Non-Affiliates - Non-U.S. Non-Affiliates							9,403,267,060	950,371	11,456,071	10,973,301	0	909,108
1099999. Total - General Account - Non-Affiliates							524,579,316,097	1,596,756,891	782,797,473	156,630,373	23,885,877	909,108
1199999. Total - General Account							525,867,319,475	2,599,270,885	793,288,849	157,788,606	89,103,623	909,108
Separate Accounts - Affiliates - U.S. - Other												
97136	13-3114906	12/31/1999	METROPOLITAN TOWER LIFE INSURANCE COMPANY	NE	MCO/I	OL					23,262,406	
97136	13-3114906	12/31/1999	METROPOLITAN TOWER LIFE INSURANCE COMPANY	NE	MCO/I	VA					720,984	
1399999. Total - Separate Accounts - Affiliates - U.S. - Other							0	0	0	0	23,983,390	0
1499999. Total - Separate Accounts - Affiliates - U.S. - Totals							0	0	0	0	23,983,390	0
1899999. Total - Separate Accounts - Affiliates							0	0	0	0	23,983,390	0
Separate Accounts - Non-Affiliates - U.S. Non-Affiliates												
87726	06-0566090	12/31/1999	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	MCO/I	OL					467,114	
87726	06-0566090	12/31/1999	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	MCO/I	OL					371,841	
87726	06-0566090	12/31/1999	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	MCO/I	OA					13,657,716	
87726	06-0566090	01/01/2014	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	MCO/I	FA					2,418,034,627	
87726	06-0566090	01/01/2014	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	MCO/G	FA					515,800	
87726	06-0566090	01/01/2014	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	MCO/I	FA					91,390,267	
1999999. Total - Separate Accounts - Non-Affiliates - U.S. Non-Affiliates							0	0	0	0	2,524,437,365	0

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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
2199999. Total - Separate Accounts - Non-Affiliates							0	0	0	0	2,524,437,365	0
2299999. Total - Separate Accounts							0	0	0	0	2,548,420,755	0
2399999. Total U.S.							515,561,879,141	2,597,667,238	777,032,874	145,972,557	2,637,524,378	0
2499999. Total Non-U.S.							10,305,440,334	1,603,647	16,255,975	11,816,049	0	909,108
9999999. Total							525,867,319,475	2,599,270,885	793,288,849	157,788,606	2,637,524,378	909,108

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
Affiliates - U.S. - Other												
97136	13-3114906	07/01/2001	METROPOLITAN TOWER LIFE INSURANCE COMPANY	NE	QA/G	OH			2,531,700			
0299999.	Total - Affiliates - U.S. - Other						0	0	2,531,700	0	0	0
0399999.	Total - Affiliates - U.S. - Total						0	0	2,531,700	0	0	0
Affiliates - Non-U.S. - Captive												
00000	00-0000000	07/01/2017	METLIFE REINSURANCE COMPANY OF BERMUDA, LTD.	BMU	CAT/G	A	76,895					
00000	00-0000000	07/01/2017	METLIFE REINSURANCE COMPANY OF BERMUDA, LTD.	BMU	CAT/I	A		38,447				
0499999.	Total - Affiliates - Non-U.S. - Captive						76,895	38,447	0	0	0	0
Affiliates - Non-U.S. - Other												
00000	AA-1780108	04/01/2015	METLIFE EUROPE D.A.C.	IRL	CAT/G	A	244,507					
00000	AA-1780108	04/01/2015	METLIFE EUROPE D.A.C.	IRL	CAT/I	A		122,253				
00000	AA-1780108	07/01/2017	METLIFE EUROPE D.A.C.	IRL	CAT/G	A	1,635					
00000	AA-1780108	07/01/2017	METLIFE EUROPE D.A.C.	IRL	CAT/I	A		817				
00000	AA-1780108	07/01/2017	METLIFE EUROPE D.A.C.	IRL	CAT/G	A	5,765					
00000	AA-1780108	07/01/2017	METLIFE EUROPE D.A.C.	IRL	CAT/I	A		2,883				
00000	AA-1930041	01/01/2008	METLIFE INSURANCE, LTD	AUS	QA/G	A	151,836					
00000	AA-2730030	01/01/2008	METLIFE MEXICO S.A.	MEX	QA/G	A	22,015			13,685		
0599999.	Total - Affiliates - Non-U.S. - Other						425,758	125,953	0	13,685	0	0
0699999.	Total - Affiliates - Non-U.S. - Total						502,653	164,400	0	13,685	0	0
0799999.	Total Affiliates						502,653	164,400	2,531,700	13,685	0	0
Non-Affiliates - U.S. Non-Affiliates												
64190	13-3191369	07/01/1993	ALLIANZ LIFE INSURANCE COMPANY OF NEW YORK	NY	QA/G	A	197,731			31,727		
60186	36-2554642	01/01/2002	ALLSTATE LIFE INSURANCE COMPANY	IL	QA/G	OH			3,142			
70874	36-2608394	01/01/2002	ALLSTATE LIFE INSURANCE COMPANY OF NEW YORK	NY	QA/G	OH			1,294			
00000	00-0000000	12/01/1990	AMERICAN DISABILITY REINSURANCE UNDERWRITERS SYNDICATE	ME	QA/G	OH			44,393			
87726	06-0566090	01/03/1995	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	QA/G	LTDI	705,341		88,733,646	408		
61832	52-0676509	07/01/2013	CHESAPEAKE LIFE INSURANCE COMPANY	OK	QA/I	A		1,120	9,737	6,333		
61832	52-0676509	07/01/2013	CHESAPEAKE LIFE INSURANCE COMPANY	OK	QA/G	OH	18,647					
84824	04-6145677	10/01/1997	COMMONWEALTH ANNUITY & LIFE INSURANCE COMPANY	MA	QA/G	OH	253,720	12,391	7,319,659	16,151		
69140	04-1867050	10/01/1997	FIRST ALLMERICA FINANCIAL LIFE INSURANCE COMPANY	MA	QA/G	OH	476	349	820,829	150		
86375	13-3646501	05/01/2003	JOHN HANCOCK LIFE & HEALTH INS CO	NY	QA/G	A	3,074			430		
62057	22-0832760	11/01/1999	LINCOLN LIFE AND ANNUITY COMPANY OF NEW YORK	NY	SS/G	OH	5,220	85,193	15,288,880	11,803		
65676	35-0472300	11/01/1999	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	SS/G	OH	10,896,953	1,514,451	278,312,152	1,257,481		
76112	86-0216483	11/01/2008	OXFORD LIFE INSURANCE COMPANY	AZ	QA/G	OH			1,041,249			
68241	22-1211670	01/01/1998	PRUDENTIAL INSURANCE COMPANY OF AMERICA	NJ	QA/G	OH	152,633		5,145,551			
93572	43-1235868	01/01/2008	RGA REINSURANCE COMPANY	MO	QA/G	OH	222,925			151,107		
69345	13-1624203	05/01/2004	TEACHERS INSURANCE & ANNUITY ASSOCIATION OF AMERICA	NY	QA/I	A	6,942,733		258,274,864			
69345	13-1624203	05/01/2004	TEACHERS INSURANCE & ANNUITY ASSOCIATION OF AMERICA	NY	QA/G	OH	286,348		5,486,874			
60142	13-3917848	05/01/2004	TIAA CREF LIFE INSURANCE COMPANY	NY	QA/I	A	12,261,597		110,648,556			
65900	04-2299444	05/01/1980	WILCO LIFE INSURANCE COMPANY	IN	QA/G	OH			39,505			

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
0899999.	Total - Non-Affiliates - U.S. Non-Affiliates						31,947,398	1,613,504	771,170,331	1,475,590	0	0
Non-Affiliates - Non-U.S. Non-Affiliates												
00000	AA-1320000	01/01/2008	AXA FRANCE VIE	FRA	QA/G	OH	1,030,011			729,138		
00000	CR-3191275	01/01/2008	RGA AMERICAS REINSURANCE COMPANY, LTD	BMU	QA/G	OH	25,877			20,712		
00000	AA-1560188	03/01/2008	RGA LIFE REINSURANCE COMPANY OF CANADA	CAN	QA/G	OH	11,213,399		382,802	1,836,683		12,082,613
0999999.	Total - Non-Affiliates - Non-U.S. Non-Affiliates						12,269,287	0	382,802	2,586,533	0	12,082,613
1099999.	Total - Non-Affiliates						44,216,685	1,613,504	771,553,133	4,062,123	0	12,082,613
1199999.	Total - U.S.						31,947,398	1,613,504	773,702,031	1,475,590	0	0
1299999.	Total Non-U.S.						12,771,940	164,400	382,802	2,600,218	0	12,082,613
9999999.	Total						44,719,338	1,777,904	774,084,833	4,075,808	0	12,082,613

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	138,646,955	
13092	26-1511401	12/31/2009	METLIFE REINSURANCE COMPANY OF VERMONT	VT	3,799,825	
0199999.	Total - Life and Annuity Affiliates - U.S. - Captive				142,446,780	0
Life and Annuity - Affiliates - U.S. - Other						
97136	13-3114906	01/01/2011	METROPOLITAN TOWER LIFE INSURANCE COMPANY	NE	479,734	2,393,855
0299999.	Total - Life and Annuity Affiliates - U.S. - Other				479,734	2,393,855
0399999.	Total - Life and Annuity Affiliates - U.S. - Total				142,926,514	2,393,855
Life and Annuity - Affiliates - Non-U.S. - Captive						
00000	AA-3160080	01/01/2002	MISSOURI REINSURANCE, INC.	CYM	270,158	
00000	AA-3160080	01/01/2003	MISSOURI REINSURANCE, INC.	CYM	2,264,314	
00000	AA-3160080	10/01/2010	MISSOURI REINSURANCE, INC.	CYM	267,149,011	
0499999.	Total - Life and Annuity Affiliates - Non-U.S. - Captive				269,683,483	0
0699999.	Total - Life and Annuity Affiliates - Non-U.S. - Total				269,683,483	0
0799999.	Total - Life and Annuity Affiliates				412,609,997	2,393,855
Life and Annuity - Non-Affiliates - U.S. Non-Affiliates						
90611	41-1366075	04/01/1996	ALLIANZ LIFE INSURANCE COMPANY OF NORTH AMERICA	MN		966
60895	35-0145825	07/01/2000	AMERICAN UNITED LIFE INSURANCE COMPANY	IN	120,000	53,347
61093	58-0146380	01/01/2003	ATLANTA LIFE INSURANCE COMPANY	GA	661,340	
61093	58-0146380	01/01/2004	ATLANTA LIFE INSURANCE COMPANY	GA	623,778	646,563
61093	58-0146380	01/01/2005	ATLANTA LIFE INSURANCE COMPANY	GA	221,483	109,827
61093	58-0146380	01/01/2005	ATLANTA LIFE INSURANCE COMPANY	GA		3,160
61093	58-0146380	01/01/2005	ATLANTA LIFE INSURANCE COMPANY	GA		2,350
61093	58-0146380	01/01/2005	ATLANTA LIFE INSURANCE COMPANY	GA	85,913	100,074
61093	58-0146380	02/01/2006	ATLANTA LIFE INSURANCE COMPANY	GA		131,959
61093	58-0146380	07/01/2012	ATLANTA LIFE INSURANCE COMPANY	GA	268,098	143,087
62345	47-0766667	01/01/1994	BERKSHIRE HATHAWAY LIFE INSURANCE COMPANY OF NEBRASKA	NE	172,096	23,347
62345	47-0766667	12/31/1996	BERKSHIRE HATHAWAY LIFE INSURANCE COMPANY OF NEBRASKA	NE		13,133
62345	47-0766667	12/31/1996	BERKSHIRE HATHAWAY LIFE INSURANCE COMPANY OF NEBRASKA	NE	1,938,687	
00000	03-0368411	11/01/2003	CIRCLETREE INSURANCE COMPANY	VT	3,530,380	2,687,102
79782	86-0262046	01/01/2002	ELECTRIC COOPERATIVE LIFE INSURANCE COMPANY	AZ	3,516,156	
68276	48-1024691	02/01/1985	EMPLOYERS REASSURANCE CORPORATION	KS		155,454
68276	48-1024691	02/01/1992	EMPLOYERS REASSURANCE CORPORATION	KS		3
68276	48-1024691	05/12/1997	EMPLOYERS REASSURANCE CORPORATION	KS		9,814
86258	13-2572994	03/01/1971	GENERAL RE LIFE CORPORATION	CT		1,980
86258	13-2572994	01/01/1976	GENERAL RE LIFE CORPORATION	CT	(430,582)	
86258	13-2572994	02/01/1992	GENERAL RE LIFE CORPORATION	CT		4
86258	13-2572994	10/01/1996	GENERAL RE LIFE CORPORATION	CT	625,000	362,994
86258	13-2572994	07/01/1998	GENERAL RE LIFE CORPORATION	CT	1,905,689	2,042,333
86258	13-2572994	04/01/1999	GENERAL RE LIFE CORPORATION	CT	60,000	160,000
86258	13-2572994	04/01/2009	GENERAL RE LIFE CORPORATION	CT		16,281
68322	84-0467907	12/31/1991	GREAT-WEST LIFE & ANNUITY INSURANCE COMPANY	CO		20,241
88340	59-2859797	01/01/1977	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	44,928	1,639
88340	59-2859797	10/01/1996	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	155,000	55,811
88340	59-2859797	04/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL		70,814
88340	59-2859797	01/01/2012	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	18,351	111,001
88340	59-2859797	08/01/2014	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	1,900,000	136,488
65676	35-0472300	04/01/1973	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	128,310	109,153
65676	35-0472300	03/01/1976	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	75,300	291,567
65676	35-0472300	11/01/1987	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN		23,973
65676	35-0472300	03/28/1989	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN		264,493
65676	35-0472300	09/01/1996	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN		51,098
65676	35-0472300	07/01/1998	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	2,214,524	3,910,060
65676	35-0472300	03/01/2000	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	64,301	86,692
66346	58-0828824	01/01/1977	MUNICH AMERICAN REASSURANCE COMPANY	GA		97
66346	58-0828824	04/01/1977	MUNICH AMERICAN REASSURANCE COMPANY	GA		3,220
66346	58-0828824	05/20/1977	MUNICH AMERICAN REASSURANCE COMPANY	GA		394
66346	58-0828824	01/01/1985	MUNICH AMERICAN REASSURANCE COMPANY	GA	294,120	61,193
66346	58-0828824	01/01/1996	MUNICH AMERICAN REASSURANCE COMPANY	GA		510
66346	58-0828824	10/01/1996	MUNICH AMERICAN REASSURANCE COMPANY	GA	1,175,000	648,818
66346	58-0828824	10/01/1996	MUNICH AMERICAN REASSURANCE COMPANY	GA		31
66346	58-0828824	05/12/1997	MUNICH AMERICAN REASSURANCE COMPANY	GA		6,823
66346	58-0828824	01/01/1998	MUNICH AMERICAN REASSURANCE COMPANY	GA	5,513,148	3,030,218
66346	58-0828824	01/01/1998	MUNICH AMERICAN REASSURANCE COMPANY	GA	1,982,812	6,217,692
66346	58-0828824	01/01/1998	MUNICH AMERICAN REASSURANCE COMPANY	GA	89,352	695,633
66346	58-0828824	03/01/2000	MUNICH AMERICAN REASSURANCE COMPANY	GA	80,000	419,577
66346	58-0828824	07/01/2000	MUNICH AMERICAN REASSURANCE COMPANY	GA	107,205	322,185
66346	58-0828824	04/01/2002	MUNICH AMERICAN REASSURANCE COMPANY	GA	43,077	109,195
66346	58-0828824	04/01/2002	MUNICH AMERICAN REASSURANCE COMPANY	GA		18,135
66346	58-0828824	07/01/2002	MUNICH AMERICAN REASSURANCE COMPANY	GA	551,716	1,445,253
66346	58-0828824	07/01/2004	MUNICH AMERICAN REASSURANCE COMPANY	GA	46,792	103,730
66346	58-0828824	04/01/2005	MUNICH AMERICAN REASSURANCE COMPANY	GA	719,550	1,142,091

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	07/31/2008	MUNICH AMERICAN REASSURANCE COMPANY	GA	35,840	4,662
66346	58-0828824	01/01/2009	MUNICH AMERICAN REASSURANCE COMPANY	GA	159,645	661,403
66346	58-0828824	01/01/2012	MUNICH AMERICAN REASSURANCE COMPANY	GA		188,540
66346	58-0828824	01/14/2013	MUNICH AMERICAN REASSURANCE COMPANY	GA		3,705
66346	58-0828824	01/01/2014	MUNICH AMERICAN REASSURANCE COMPANY	GA	118,423	20,000
66346	58-0828824	08/01/2014	MUNICH AMERICAN REASSURANCE COMPANY	GA		117,167
88099	75-1608507	08/01/2004	OPTIMUM RE INSURANCE COMPANY	TX		284
88099	75-1608507	04/01/2005	OPTIMUM RE INSURANCE COMPANY	TX	70,330	110,207
67466	95-1079000	09/16/2002	PACIFIC LIFE INSURANCE COMPANY	NE		2,213
68241	22-1211670	08/01/1986	PRUDENTIAL INSURANCE COMPANY OF AMERICA	NJ	11,865	
00000	20-4487684	01/01/2013	RED RE, INC.	SC	975,500	2,104,107
93572	43-1235868	02/01/1976	RGA REINSURANCE COMPANY	MO		5,869
93572	43-1235868	04/01/1977	RGA REINSURANCE COMPANY	MO		892
93572	43-1235868	06/01/1981	RGA REINSURANCE COMPANY	MO	1,013,836	7,269
93572	43-1235868	11/01/1982	RGA REINSURANCE COMPANY	MO		174
93572	43-1235868	01/01/1989	RGA REINSURANCE COMPANY	MO	44,165	12,645,252
93572	43-1235868	01/01/1989	RGA REINSURANCE COMPANY	MO		175,372
93572	43-1235868	03/28/1989	RGA REINSURANCE COMPANY	MO		264,493
93572	43-1235868	01/01/1991	RGA REINSURANCE COMPANY	MO	711,383	305,812
93572	43-1235868	01/01/1992	RGA REINSURANCE COMPANY	MO	239,480	172,846
93572	43-1235868	02/01/1992	RGA REINSURANCE COMPANY	MO		12
93572	43-1235868	06/01/1994	RGA REINSURANCE COMPANY	MO		33
93572	43-1235868	01/01/1996	RGA REINSURANCE COMPANY	MO		2,715
93572	43-1235868	08/01/1996	RGA REINSURANCE COMPANY	MO	1,219,560	22,096
93572	43-1235868	10/01/1996	RGA REINSURANCE COMPANY	MO	303,772	183,055
93572	43-1235868	05/12/1997	RGA REINSURANCE COMPANY	MO		9,403
93572	43-1235868	01/01/1998	RGA REINSURANCE COMPANY	MO	2,879,239	2,145,867
93572	43-1235868	01/01/1998	RGA REINSURANCE COMPANY	MO	255,650	226,768
93572	43-1235868	07/01/1998	RGA REINSURANCE COMPANY	MO	3,791,340	4,084,669
93572	43-1235868	03/01/2000	RGA REINSURANCE COMPANY	MO	60,000	235,111
93572	43-1235868	03/01/2000	RGA REINSURANCE COMPANY	MO	172,903	928,093
93572	43-1235868	04/01/2002	RGA REINSURANCE COMPANY	MO	21,538	4,867
93572	43-1235868	04/01/2002	RGA REINSURANCE COMPANY	MO		14,117
93572	43-1235868	07/01/2002	RGA REINSURANCE COMPANY	MO	403,164	824,642
93572	43-1235868	07/01/2002	RGA REINSURANCE COMPANY	MO	116,807	575,271
93572	43-1235868	07/01/2002	RGA REINSURANCE COMPANY	MO	340,262	764,446
93572	43-1235868	03/01/2004	RGA REINSURANCE COMPANY	MO		241
93572	43-1235868	07/01/2004	RGA REINSURANCE COMPANY	MO	28,075	62,651
93572	43-1235868	04/01/2005	RGA REINSURANCE COMPANY	MO	788,441	1,607,187
93572	43-1235868	07/31/2008	RGA REINSURANCE COMPANY	MO	35,840	722
93572	43-1235868	10/01/2008	RGA REINSURANCE COMPANY	MO		50,603,211
93572	43-1235868	01/01/2009	RGA REINSURANCE COMPANY	MO	51,086	237,085
93572	43-1235868	01/01/2012	RGA REINSURANCE COMPANY	MO		96,828
93572	43-1235868	01/01/2014	RGA REINSURANCE COMPANY	MO	19,209	
93572	43-1235868	01/01/2014	RGA REINSURANCE COMPANY	MO	95,854	20,000
64688	75-6020048	11/15/2000	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE		2,010
64688	75-6020048	07/01/2002	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	331,579	501,691
64688	75-6020048	09/16/2002	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE		1,174
64688	75-6020048	01/01/2007	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	434,712	109,210
87017	62-1003368	08/01/1996	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE		16,937
87017	62-1003368	10/01/1996	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	37,500	22,240
87017	62-1003368	01/01/1998	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	1,525,916	1,151,443
87017	62-1003368	01/01/1998	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	250,907	231,611
87017	62-1003368	07/01/1998	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	1,895,670	2,042,333
87017	62-1003368	08/01/1998	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE		2,686
87017	62-1003368	03/01/2000	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE		2,960
87017	62-1003368	01/01/2009	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	39,911	160,837
87017	62-1003368	01/01/2014	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	39,999	
87017	62-1003368	01/01/2014	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	5,856	
97071	13-3126819	02/15/1977	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE		4,411
97071	13-3126819	07/01/1990	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE		148
97071	13-3126819	08/01/1992	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	3,904	16
97071	13-3126819	01/01/2012	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE		30,539
97071	13-3126819	08/01/2014	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE		168,503
97071	13-3126819	02/01/2016	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	360,000	186,213
87572	23-2038295	06/01/1996	SCOTTISH RE (U.S.), INC.	DE		4,121
87572	23-2038295	05/12/1997	SCOTTISH RE (U.S.), INC.	DE		1,861
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	36,683	16,000
68713	84-0499703	01/01/1992	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	239,480	172,915
68713	84-0499703	02/01/1992	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO		4

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	03/01/1993	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO		31
68713	84-0499703	06/01/1994	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO		41
68713	84-0499703	01/01/1996	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO		32
68713	84-0499703	01/01/1996	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO		3,489
68713	84-0499703	04/01/1996	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO		478
68713	84-0499703	10/01/1996	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	2,013,982	267,736
68713	84-0499703	05/12/1997	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO		63
68713	84-0499703	01/01/1998	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	(1,255,425)	530,278
68713	84-0499703	01/01/1998	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO		4,760
68713	84-0499703	03/01/2000	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	9,066,906	3,937,754
68713	84-0499703	07/01/2002	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	34,446	17
68713	84-0499703	07/01/2004	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	300,000	
68713	84-0499703	01/01/2014	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	29,118	
82627	06-0839705	03/01/1969	SWISS RE LIFE & HEALTH AMERICA INC.	MO		2,641
82627	06-0839705	04/01/1977	SWISS RE LIFE & HEALTH AMERICA INC.	MO		37
82627	06-0839705	09/01/1981	SWISS RE LIFE & HEALTH AMERICA INC.	MO		17,156
82627	06-0839705	12/01/1988	SWISS RE LIFE & HEALTH AMERICA INC.	MO		1,145,081
82627	06-0839705	03/28/1989	SWISS RE LIFE & HEALTH AMERICA INC.	MO		265,755
82627	06-0839705	07/01/1990	SWISS RE LIFE & HEALTH AMERICA INC.	MO	2,063,457	412,291
82627	06-0839705	02/01/1992	SWISS RE LIFE & HEALTH AMERICA INC.	MO		6
82627	06-0839705	06/01/1994	SWISS RE LIFE & HEALTH AMERICA INC.	MO		2,463
82627	06-0839705	06/01/1994	SWISS RE LIFE & HEALTH AMERICA INC.	MO		49
82627	06-0839705	10/01/1995	SWISS RE LIFE & HEALTH AMERICA INC.	MO		22,791
82627	06-0839705	01/01/1996	SWISS RE LIFE & HEALTH AMERICA INC.	MO		358
82627	06-0839705	03/15/1996	SWISS RE LIFE & HEALTH AMERICA INC.	MO		9,364
82627	06-0839705	08/01/1996	SWISS RE LIFE & HEALTH AMERICA INC.	MO		25,027
82627	06-0839705	01/01/1998	SWISS RE LIFE & HEALTH AMERICA INC.	MO	4,175,398	2,959,505
82627	06-0839705	01/01/1998	SWISS RE LIFE & HEALTH AMERICA INC.	MO	2,077,332	1,867,746
82627	06-0839705	03/01/1998	SWISS RE LIFE & HEALTH AMERICA INC.	MO		22,355
82627	06-0839705	07/01/1998	SWISS RE LIFE & HEALTH AMERICA INC.	MO	3,697,272	3,910,060
82627	06-0839705	03/01/2000	SWISS RE LIFE & HEALTH AMERICA INC.	MO	39,301	219,454
82627	06-0839705	04/01/2002	SWISS RE LIFE & HEALTH AMERICA INC.	MO	285,738	491,228
82627	06-0839705	04/01/2002	SWISS RE LIFE & HEALTH AMERICA INC.	MO		4,346
82627	06-0839705	07/01/2002	SWISS RE LIFE & HEALTH AMERICA INC.	MO	176,585	508,065
82627	06-0839705	04/01/2003	SWISS RE LIFE & HEALTH AMERICA INC.	MO	150,000	601,454
82627	06-0839705	07/01/2004	SWISS RE LIFE & HEALTH AMERICA INC.	MO	9,359	20,981
82627	06-0839705	04/01/2005	SWISS RE LIFE & HEALTH AMERICA INC.	MO		176,062
82627	06-0839705	01/01/2007	SWISS RE LIFE & HEALTH AMERICA INC.	MO	487,386	520,882
82627	06-0839705	01/01/2009	SWISS RE LIFE & HEALTH AMERICA INC.	MO	99,778	427,683
82627	06-0839705	12/01/2010	SWISS RE LIFE & HEALTH AMERICA INC.	MO	1,828,584	892,755
82627	06-0839705	01/01/2012	SWISS RE LIFE & HEALTH AMERICA INC.	MO		167,448
82627	06-0839705	12/09/2013	SWISS RE LIFE & HEALTH AMERICA INC.	MO		184,277
82627	06-0839705	12/09/2013	SWISS RE LIFE & HEALTH AMERICA INC.	MO	1,125,000	
82627	06-0839705	01/01/2014	SWISS RE LIFE & HEALTH AMERICA INC.	MO	14,407	
82627	06-0839705	08/01/2014	SWISS RE LIFE & HEALTH AMERICA INC.	MO		262,350
82627	06-0839705	01/04/2017	SWISS RE LIFE & HEALTH AMERICA INC.	MO		517,108
00000	25-1438780	02/01/2005	THREE RIVERS INSURANCE COMPANY	VT	4,282,001	1,169,968
70688	36-6071399	03/01/1977	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY		9,542
70688	36-6071399	01/01/1982	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	30,000	922
70688	36-6071399	08/01/1996	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY		20,090
70688	36-6071399	10/01/1996	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	763,584	305,703
70688	36-6071399	01/01/1998	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	88,611	373,137
70688	36-6071399	01/01/1998	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY		37,475
70688	36-6071399	03/01/2000	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	957,500	516,293
70688	36-6071399	03/01/2000	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	280,000	431,824
70688	36-6071399	01/01/2007	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	1,419,995	260,496
70688	36-6071399	01/01/2009	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	333,591	116,199
86231	39-0989781	06/01/1994	TRANSAMERICA LIFE INSURANCE COMPANY	IA		24
80659	82-4533188	06/01/1983	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI		702
80659	82-4533188	09/27/1983	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI		909
80659	82-4533188	04/01/1999	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	22,500	60,000
80659	82-4533188	07/01/2001	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI		2,092
80659	82-4533188	05/01/2008	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI		2,434
80659	82-4533188	08/01/2014	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI		38,560
80659	82-4533188	01/02/2016	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	276,196,536	
66133	41-1760577	01/01/1986	WILTON REASSURANCE COMPANY	MN	21,145	97,142
15294	00-0000000	01/01/2018	XENIA ASSURANCE CO. INC.	AZ	187,200	543,537
0899999.	Total - Life and Annuity Non-Affiliates - U.S. Non-Affiliates				358,680,343	134,679,329
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	1,234,864	70,710

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
00000	AA-1320000	01/01/2016	AXA FRANCE VIE	FRA	1,138,725	164,635
00000	00-0000000	01/02/2016	NEW REINSURANCE COMPANY LTD	CHE	230,163,778	
00000	00-0000000	01/02/2016	NOMURA AMERICA USA RE LTD	BMU	184,131,023	
00000	AA-3160036	01/02/2016	RGA REINSURANCE COMPANY (BARBADOS) LTD	BRB	138,098,268	
00000	AA-1780072	08/01/1996	XL RE EUROPE SE	IRL	62,500	3,614
00000	AA-1580095	05/01/2017	THE TOA REINSURANCE COMPANY LTD	JPN	747,090	1,396,804
00000	AA-3194164	10/01/2005	UNION HAMILTON REINSURANCE LIMITED	BMU	2,863,990	890,391
0999999.	Total - Life and Annuity Non-Affiliates - Non-U.S. Non-Affiliates				558,473,724	2,526,154
1099999.	Total - Life and Annuity Non-Affiliates				917,154,067	137,205,483
1199999.	Total - Life and Annuity				1,329,764,064	139,599,338
Accident and Health - Affiliates - Non-U.S. - Captive						
00000	AA-3160080	12/31/2009	MISSOURI REINSURANCE, INC	CYM	36,409,895	
1599999.	Total - Accident and Health Affiliates - Non-U.S. - Captive				36,409,895	0
1799999.	Total - Accident and Health Affiliates - Non-U.S. - Total				36,409,895	0
1899999.	Total - Accident and Health Affiliates				36,409,895	0
Accident and Health - Non-Affiliates - U.S. Non-Affiliates						
61093	58-0146380	01/01/2005	ATLANTA LIFE INSURANCE COMPANY	GA		6,633
62944	13-5570651	07/01/1986	AXA EQUITABLE LIFE INSURANCE COMPANY	NY	1,820,000	97,286
37273	39-1338397	01/01/2016	AXIS INSURANCE COMPANY	IL	109,599	378,435
00000	03-0368411	07/01/2007	CIRCLETREE INSURANCE COMPANY	VT	47,500	152,619
71404	47-0463747	07/01/1995	CONTINENTAL GENERAL INSURANCE COMPANY	TX	899	30,600
71404	47-0463747	07/01/1995	CONTINENTAL GENERAL INSURANCE COMPANY	TX	2,821	311,100
71404	47-0463747	07/01/1995	CONTINENTAL GENERAL INSURANCE COMPANY	TX	208,290	351,900
86258	13-2572994	01/01/2015	GENERAL RE LIFE CORPORATION	CT	50,000	
14015	27-4186184	01/01/2015	IMI ASSURANCE, INC	HI	1,593,117	350,070
65676	35-0472300	03/01/1982	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	3,464,000	87,748
65676	35-0472300	04/01/1994	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN		54
66346	58-0828824	01/01/1992	MUNICH AMERICAN REASSURANCE COMPANY	GA		756
66346	58-0828824	01/01/2000	MUNICH AMERICAN REASSURANCE COMPANY	GA	14,985	
66346	58-0828824	10/01/2001	MUNICH AMERICAN REASSURANCE COMPANY	GA	1,642,000	1,045,885
66346	58-0828824	01/01/2008	MUNICH AMERICAN REASSURANCE COMPANY	GA	230,000	13,546
66346	58-0828824	05/06/2013	MUNICH AMERICAN REASSURANCE COMPANY	GA	129,000	217,039
19445	25-0687550	05/01/2017	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTSBURGH	PA	80,103	822,762
19445	25-0687550	07/01/2018	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTSBURGH	PA		180,189
19445	25-0687550	02/01/2019	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTSBURGH	PA	9,775	483,134
67466	95-1079000	04/01/1983	PACIFIC LIFE INSURANCE COMPANY	NE	50,000	54
67598	04-1768571	01/01/1990	PAUL REVERE LIFE INSURANCE COMPANY	MA		1,675,141
00000	20-4487684	01/01/2013	RED RE, INC.	SC		112,605
93572	43-1235868	01/01/2005	RGA REINSURANCE COMPANY	MO	503,560	85,427
93572	43-1235868	01/01/2007	RGA REINSURANCE COMPANY	MO	520,000	
93572	43-1235868	09/01/2008	RGA REINSURANCE COMPANY	MO	462,866	
93572	43-1235868	09/01/2015	RGA REINSURANCE COMPANY	MO	2,360,525	
82627	06-0839705	04/01/1983	SWISS RE LIFE & HEALTH AMERICA INC	MO	182,000	120
82627	06-0839705	01/01/1984	SWISS RE LIFE & HEALTH AMERICA INC	MO	389,000	20,468
82627	06-0839705	07/01/1985	SWISS RE LIFE & HEALTH AMERICA INC	MO	270,000	
10531	25-1438780	02/01/2005	THREE RIVERS INSURANCE COMPANY	VT	495,500	326,710
70688	36-6071399	01/01/1998	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	25,662	44,535
62235	01-0278678	01/01/2003	UNUM LIFE INSURANCE COMPANY OF AMERICA	ME	2,052	
80659	82-4533188	04/01/1983	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	85,000	46
15294	00-0000000	01/01/2018	XENIA ASSURANCE CO. INC	AZ	660,387	253,348
1999999.	Total - Accident and Health Non-Affiliates - U.S. Non-Affiliates				15,408,641	7,048,210
Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates						
00000	AA-1320000	01/01/2006	AXA FRANCE VIE	FRA	1,665,515	42,028
00000	AA-1320000	06/01/2013	AXA FRANCE VIE	FRA	30,563	
00000	AA-1320000	06/01/2013	AXA FRANCE VIE	FRA	217,954	118,282
00000	AA-5420050	01/01/2019	KOREAN REINSURANCE CO	KOR	997	
00000	AA-1580095	05/01/2017	THE TOA REINSURANCE COMPANY LTD	JPN	10,013	102,845
00000	AA-1580095	01/01/2018	THE TOA REINSURANCE COMPANY LTD	JPN	213,308	
2099999.	Total - Accident and Health Non-Affiliates - Non-U.S. Non-Affiliates				2,138,350	263,155
2199999.	Total - Accident and Health Non-Affiliates				17,546,991	7,311,365
2299999.	Total - Accident and Health				53,956,886	7,311,365
2399999.	Total U.S.				517,015,498	144,121,394
2499999.	Total Non-U.S.				866,705,452	2,789,309
9999999.	Total				1,383,720,950	146,910,703

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities
Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
General Account - Authorized - Affiliates - U.S. - Captive														
13626	20-5819518	12/31/2007	METLIFE REINSURANCE COMPANY OF CHARLESTON	SC	COFW/I	OL	24,899,138,542	11,757,635,505	11,915,670,783	475,544,472	601,273,334	627,415,653		10,650,715,648
13626	20-5819518	12/31/2007	METLIFE REINSURANCE COMPANY OF CHARLESTON	SC	COFW/I	IL	415,046,852	348,192,074	386,998,969	(956,074)	40,627,444	42,393,855		304,820,597
0199999.	Total - General Account - Authorized - Affiliates - U.S. - Captive						25,314,185,394	12,105,827,579	12,302,669,752	474,588,398	641,900,778	669,809,508	0	10,955,536,245
General Account - Authorized - Affiliates - U.S. - Other														
97136	13-3114906	01/01/2011	METROPOLITAN TOWER LIFE INSURANCE COMPANY	NE	CO/I	OL	5,163,882,207	536,450,146	453,689,111	109,741,514				
0299999.	Total - General Account - Authorized - Affiliates - U.S. - Other						5,163,882,207	536,450,146	453,689,111	109,741,514	0	0	0	0
0399999.	Total - General Account - Authorized - Affiliates - U.S. - Total						30,478,067,601	12,642,277,725	12,756,358,863	584,329,912	641,900,778	669,809,508	0	10,955,536,245
0799999.	Total - General Account - Authorized - Affiliates						30,478,067,601	12,642,277,725	12,756,358,863	584,329,912	641,900,778	669,809,508	0	10,955,536,245
General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates														
60216	13-5501223	08/29/1954	AMALGAMATED LIFE INSURANCE COMPANY	NY	OTH/G	OL				26,111,299				
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	41,925,894	995,599	1,108,187	174,657				
68365	04-2729166	06/01/1999	AXA CORPORATE SOLUTIONS LIFE REINSURANCE COMPANY	DE	CO/I	VA				28,312				
68365	04-2729166	01/01/2000	AXA CORPORATE SOLUTIONS LIFE REINSURANCE COMPANY	DE	CO/I	VA				35,181				
62944	13-5570651	01/01/1991	AXA EQUITABLE LIFE INSURANCE COMPANY	NY	YRT/G	OL				76,670				
37273	39-1338397	06/01/2018	AXIS INSURANCE COMPANY	IL	CAT/G	OL			93,750					
37273	39-1338397	06/01/2019	AXIS INSURANCE COMPANY	IL	CAT/G	OL		86,028		206,467				
62345	47-0766667	01/01/1994	BERKSHIRE HATHAWAY LIFE INSURANCE COMPANY OF NEBRASKA	NE	YRT/I	OL	4,439,288	181,469	170,265	148,466				
62345	47-0766667	01/01/1994	BERKSHIRE HATHAWAY LIFE INSURANCE COMPANY OF NEBRASKA	NE	YRT/G	OL	39,834,425	557,795	1,564,775	298,349				
62345	47-0766667	12/31/1996	BERKSHIRE HATHAWAY LIFE INSURANCE COMPANY OF NEBRASKA	NE	CO/G	FA		304,410,985	301,400,544					
62308	06-0303370	01/01/2014	CONNECTICUT GENERAL LIFE INSURANCE COMPANY	CT	CO/I	VA		367,286	458,315	50,520				
62308	06-0303370	01/01/2014	CONNECTICUT GENERAL LIFE INSURANCE COMPANY	CT	CO/I	VA		1,788	2,547	530				
62308	06-0303370	01/01/2014	CONNECTICUT GENERAL LIFE INSURANCE COMPANY	CT	CO/I	VA		165,396	195,241	14,695				
86258	13-2572994	03/01/1971	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	19,669,687	155,275	146,090	492,229				
86258	13-2572994	01/01/1976	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	3,175,000	49,179	264,514	(585,125)				
86258	13-2572994	02/01/1992	GENERAL RE LIFE CORPORATION	CT	CO/I	OL	14,590	286	259	522				
86258	13-2572994	05/01/1994	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	7,873,994	41,043	41,689	82,909				
86258	13-2572994	04/01/1996	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	60,191,969	428,748	397,789	252,581				
86258	13-2572994	04/01/1996	GENERAL RE LIFE CORPORATION	CT	YRT/G	OL	33,919,057	162,241	151,707	133,335				
86258	13-2572994	10/01/1996	GENERAL RE LIFE CORPORATION	CT	CO/I	XXXL	632,507,397	3,799,809	3,930,276	2,445,350				
86258	13-2572994	07/01/1998	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	887,768,540	11,076,917	11,201,082	9,352,104				
86258	13-2572994	04/01/1999	GENERAL RE LIFE CORPORATION	CT	YRT/G	OL	6,000,000	393,748	360,122	297,604				
86258	13-2572994	04/01/1999	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	72,116,157	1,174,849	1,149,694	948,745				
86258	13-2572994	04/01/2009	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	113,486,578	281,593	294,824	290,007				
86258	13-2572994	01/01/2010	GENERAL RE LIFE CORPORATION	CT	YRT/G	OL				637,394				
86258	13-2572994	01/01/2014	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	22,424,953	39,883		45,028				
86258	13-2572994	01/01/2014	GENERAL RE LIFE CORPORATION	CT	CO/I	VA				74,847				

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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 9 Current Year	10 Prior Year	11 Premiums	Outstanding Surplus Relief 12 Current Year	13 Prior Year	14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
68322	84-0467907	12/31/1991	GREAT-WEST LIFE & ANNUITY INSURANCE COMPANY	CO	CO/G	OL		610,575	627,320					
68322	84-0467907	10/02/2006	GREAT-WEST LIFE & ANNUITY INSURANCE COMPANY	CO	CO/G	OA		56,426,508	57,875,110	580,585				
88340	59-2859797	01/01/1977	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	3,779,147	43,983	43,785	86,409				
88340	59-2859797	10/01/1996	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	CO/I	XXXL	72,791,686	466,640	524,614	471,695				
88340	59-2859797	04/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	XXXLO	269,555,379	(519,452)	(261,691)	1,822,680				
88340	59-2859797	01/01/2012	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/G	OL				741				
88340	59-2859797	01/01/2012	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	XXXLO	470,701,526	1,560,368	1,468,820	907,957				
88340	59-2859797	08/01/2014	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	XXXLO	994,681,058	1,540,216	1,503,682	644,354				
66346	58-0828824	01/01/1977	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	340,450	11,080	11,555	15,389				
66346	58-0828824	04/01/1977	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	2,732,752	53,536	54,803	105,233				
66346	58-0828824	05/20/1977	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	267,968	5,290	4,959	9,203				
66346	58-0828824	01/01/1985	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	12,680,096	287,037	338,179	346,785				
66346	58-0828824	01/01/1996	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	1,719,407	18,988	17,438	31,620				
66346	58-0828824	10/01/1996	MUNICH AMERICAN REASSURANCE COMPANY	GA	CO/I	XXXL	1,096,896,748	6,462,499	6,656,513	4,467,986				
66346	58-0828824	10/01/1996	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	102,985	1,354	1,241	1,607				
66346	58-0828824	05/12/1997	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	23,002,636	355,833	330,163	331,175				
66346	58-0828824	01/01/1998	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	5,373,917,715	36,693,787	36,656,546	25,357,854				
66346	58-0828824	01/01/1998	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	3,048,100,348	16,167,259	16,097,847	10,934,135				
66346	58-0828824	01/01/1998	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	36,495,148	815,726	904,042	759,501				
66346	58-0828824	03/01/2000	MUNICH AMERICAN REASSURANCE COMPANY	GA	CO/I	XXXL	1,184,698,513	33,127,171	35,736,237	1,946,922				
66346	58-0828824	07/01/2000	MUNICH AMERICAN REASSURANCE COMPANY	GA	CO/I	XXXL	215,266,170	973,308	966,325	783,402				
66346	58-0828824	04/01/2002	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	30,999,338	759,934	788,005	314,062				
66346	58-0828824	04/01/2002	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	61,137,762	682,499	601,678	392,275				
66346	58-0828824	07/01/2002	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	2,737,326,486	12,055,590	11,952,624	6,960,442				
66346	58-0828824	07/01/2004	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	112,054,267	2,311,534	2,233,127	1,700,809				
66346	58-0828824	04/01/2005	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	XXXLO	2,060,413,568	18,806,243	17,799,037	18,922,114				
66346	58-0828824	07/31/2008	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/G	OL				177,256				
66346	58-0828824	07/31/2008	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	XXXLO	75,799,735	422,103	434,381	354,661				
66346	58-0828824	01/01/2009	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	2,008,380,358	11,770,881	10,760,157	8,868,019				
66346	58-0828824	01/01/2012	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/G	OL				3,097				
66346	58-0828824	01/01/2012	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	XXXLO	795,871,611	2,483,335	2,340,199	1,620,833				
66346	58-0828824	01/14/2013	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	XXXLO	46,412,500	31,239	29,950	(26)				
66346	58-0828824	01/14/2013	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/G	OL				23,956				
66346	58-0828824	01/01/2014	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	94,462	72		529				
66346	58-0828824	01/01/2014	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	76,761	21		199				
66346	58-0828824	01/01/2014	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	73,943,893	340,048		386,782				
66346	58-0828824	08/01/2014	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	XXXLO	850,870,354	1,417,212	1,372,055	673,926				

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities
Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
66915	13-5582869	08/29/1954	NEW YORK LIFE INSURANCE COMPANY	NY	OTH/G	OL				193,743,544				
11835	04-1590940	06/01/2018	PARTNERRE AMERICA INSURANCE COMPANY	CT	CAT/G	OL			23,438					
68241	22-1211670	09/29/1965	PRUDENTIAL INSURANCE COMPANY OF AMERICA	NJ	YRT/I	OL				150,126				
68241	22-1211670	08/01/1986	PRUDENTIAL INSURANCE COMPANY OF AMERICA	NJ	CO/G	OL		54,091	60,286					
93572	43-1235868	02/01/1976	RGA REINSURANCE COMPANY	MO	YRT/I	OL	5,028,340	118,496	110,667	169,107				
93572	43-1235868	04/01/1977	RGA REINSURANCE COMPANY	MO	YRT/I	OL	3,561,553	65,718	61,174	164,496				
93572	43-1235868	06/01/1981	RGA REINSURANCE COMPANY	MO	YRT/I	OL	11,643,546	428,165	391,511	671,917				
93572	43-1235868	11/01/1982	RGA REINSURANCE COMPANY	MO	YRT/I	OL	585,222	6,932	6,325	18,481				
93572	43-1235868	01/01/1989	RGA REINSURANCE COMPANY	MO	YRT/I	OL	341,330,981	3,098,573	3,090,389	4,506,826				
93572	43-1235868	01/01/1989	RGA REINSURANCE COMPANY	MO	YRT/I	OL	79,035,865	916,630	949,498	910,871				
93572	43-1235868	03/28/1989	RGA REINSURANCE COMPANY	MO	YRT/I	OL	11,578,599	385,014	242,307	49,832				
93572	43-1235868	01/01/1991	RGA REINSURANCE COMPANY	MO	MCO/I	OL	130,244,650			2,132,162			52,072,541	
93572	43-1235868	01/01/1992	RGA REINSURANCE COMPANY	MO	MCO/I	OL	73,614,598			1,253,040			29,049,988	
93572	43-1235868	01/01/1992	RGA REINSURANCE COMPANY	MO	CO/G	OL		235,679	277,526					
93572	43-1235868	02/01/1992	RGA REINSURANCE COMPANY	MO	YRT/I	OL	38,906	764	692	1,582				
93572	43-1235868	06/01/1994	RGA REINSURANCE COMPANY	MO	YRT/I	OL	109,643	1,118	1,008	2,112				
93572	43-1235868	01/01/1996	RGA REINSURANCE COMPANY	MO	YRT/I	OL	4,941,234	27,215	25,425	28,714				
93572	43-1235868	01/01/1996	RGA REINSURANCE COMPANY	MO	YRT/G	OL	4,212,088	14,333	13,339	19,907				
93572	43-1235868	08/01/1996	RGA REINSURANCE COMPANY	MO	YRT/I	OL	73,617,300	1,171,373	1,152,981	662,530				
93572	43-1235868	08/01/1996	RGA REINSURANCE COMPANY	MO	YRT/G	OL	875,000	1,348	12,406	(962)				
93572	43-1235868	10/01/1996	RGA REINSURANCE COMPANY	MO	CO/I	XXXL	554,982,705	6,207,598	10,722,874	2,062,838				
93572	43-1235868	05/12/1997	RGA REINSURANCE COMPANY	MO	YRT/I	OL	31,699,181	765,528	696,665	654,320				
93572	43-1235868	01/01/1998	RGA REINSURANCE COMPANY	MO	YRT/I	OL	2,875,110,092	19,375,951	19,382,004	14,021,509				
93572	43-1235868	01/01/1998	RGA REINSURANCE COMPANY	MO	YRT/I	OL	295,145,640	2,439,573	2,477,105	1,696,175				
93572	43-1235868	07/01/1998	RGA REINSURANCE COMPANY	MO	YRT/I	OL	1,775,537,173	22,153,849	22,402,179	19,088,998				
93572	43-1235868	03/01/2000	RGA REINSURANCE COMPANY	MO	CO/I	XXXL	358,394,491	9,995,540	11,149,457	912,526				
93572	43-1235868	03/01/2000	RGA REINSURANCE COMPANY	MO	CO/I	XXXL	1,745,452,732	34,740,880	39,480,576	3,174,423				
93572	43-1235868	04/01/2002	RGA REINSURANCE COMPANY	MO	YRT/I	OL	16,408,121	406,346	403,857	183,992				
93572	43-1235868	04/01/2002	RGA REINSURANCE COMPANY	MO	YRT/I	OL	47,591,725	594,639	520,827	392,549				
93572	43-1235868	07/01/2002	RGA REINSURANCE COMPANY	MO	YRT/I	OL	1,464,707,825	6,778,541	6,710,081	3,899,844				
93572	43-1235868	07/01/2002	RGA REINSURANCE COMPANY	MO	YRT/I	OL	1,246,530,914	5,049,610	5,014,242	3,175,920				
93572	43-1235868	07/01/2002	RGA REINSURANCE COMPANY	MO	YRT/I	OL	679,730,970	4,763,075	4,808,364	4,672,555				
93572	43-1235868	03/01/2004	RGA REINSURANCE COMPANY	MO	YRT/I	OL	812,502	6,899	26,694	(19,956)				
93572	43-1235868	07/01/2004	RGA REINSURANCE COMPANY	MO	YRT/I	OL	68,624,862	1,454,081	1,402,366	1,242,131				
93572	43-1235868	04/01/2005	RGA REINSURANCE COMPANY	MO	YRT/I	XXXLO	3,256,728,231	24,966,119	23,443,431	23,811,513				
93572	43-1235868	07/31/2008	RGA REINSURANCE COMPANY	MO	YRT/G	OL				119,625				
93572	43-1235868	07/31/2008	RGA REINSURANCE COMPANY	MO	YRT/I	XXXLO	33,629,756	420,037	373,322	290,923				

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	10/01/2008	RGA REINSURANCE COMPANY	MO	YRT/I	XXXLO	80,592,674,432	364,692,739	365,032,912	295,630,370				
93572	43-1235868	01/01/2009	RGA REINSURANCE COMPANY	MO	YRT/I	OL	952,121,125	3,879,291	3,636,664	3,027,665				
93572	43-1235868	11/15/2011	RGA REINSURANCE COMPANY	MO	YRT/I	OL	76,899,461	539,566	431,508	1,487,506				
93572	43-1235868	01/01/2012	RGA REINSURANCE COMPANY	MO	YRT/I	XXXLO	465,896,280	1,357,548	1,305,938	969,082				
93572	43-1235868	01/01/2012	RGA REINSURANCE COMPANY	MO	YRT/G	OL				10,747				
93572	43-1235868	01/01/2014	RGA REINSURANCE COMPANY	MO	YRT/I	OL	3,565,941	2,401		24,223				
93572	43-1235868	01/01/2014	RGA REINSURANCE COMPANY	MO	YRT/I	OL	125,872	457		6,873				
93572	43-1235868	01/01/2014	RGA REINSURANCE COMPANY	MO	YRT/I	OL	616,379	557		4,679				
93572	43-1235868	01/01/2014	RGA REINSURANCE COMPANY	MO	YRT/I	OL	76,595,516	280,657		394,479				
93572	43-1235868	01/01/2014	RGA REINSURANCE COMPANY	MO	CO/I	OL	75,388	58		425				
87017	62-1003368	04/01/1996	SCOR GLOBAL LIFE RE INSURANCE COMPANY OF DELAWARE	DE	YRT/I	OL	5,083,111	33,593	29,491	22,582				
87017	62-1003368	04/01/1996	SCOR GLOBAL LIFE RE INSURANCE COMPANY OF DELAWARE	DE	YRT/G	OL	8,378,235	28,856	26,894	33,674				
87017	62-1003368	08/01/1996	SCOR GLOBAL LIFE RE INSURANCE COMPANY OF DELAWARE	DE	YRT/I	XXXLO	96,228,306	433,009	444,827	436,533				
87017	62-1003368	10/01/1996	SCOR GLOBAL LIFE RE INSURANCE COMPANY OF DELAWARE	DE	CO/I	XXXL	28,055,018	154,406	154,043	177,993				
87017	62-1003368	01/01/1998	SCOR GLOBAL LIFE RE INSURANCE COMPANY OF DELAWARE	DE	YRT/I	OL	1,502,205,984	10,188,303	10,164,989	7,264,581				
87017	62-1003368	01/01/1998	SCOR GLOBAL LIFE RE INSURANCE COMPANY OF DELAWARE	DE	YRT/I	OL	589,971,976	1,975,428	1,940,484	1,233,242				
87017	62-1003368	07/01/1998	SCOR GLOBAL LIFE RE INSURANCE COMPANY OF DELAWARE	DE	YRT/I	OL	887,768,540	11,076,917	11,201,082	9,698,827				
87017	62-1003368	08/01/1998	SCOR GLOBAL LIFE RE INSURANCE COMPANY OF DELAWARE	DE	YRT/I	OL	4,208,136	373,688	725,124	4,425				
87017	62-1003368	08/01/1998	SCOR GLOBAL LIFE RE INSURANCE COMPANY OF DELAWARE	DE	YRT/G	OL	4,848,527	41,854	66,680	21,087				
87017	62-1003368	03/01/2000	SCOR GLOBAL LIFE RE INSURANCE COMPANY OF DELAWARE	DE	CO/I	XXXL	37,079,603	217,084	208,839	173,438				
87017	62-1003368	01/01/2009	SCOR GLOBAL LIFE RE INSURANCE COMPANY OF DELAWARE	DE	YRT/I	OL	486,050,163	2,810,320	2,567,809	2,039,940				
87017	62-1003368	01/01/2014	SCOR GLOBAL LIFE RE INSURANCE COMPANY OF DELAWARE	DE	YRT/I	OL	70,647,178	146,264		245,637				
87017	62-1003368	01/01/2014	SCOR GLOBAL LIFE RE INSURANCE COMPANY OF DELAWARE	DE	YRT/I	OL	2,685,257	1,955		17,891				
87017	62-1003368	01/01/2014	SCOR GLOBAL LIFE RE INSURANCE COMPANY OF DELAWARE	DE	YRT/I	OL	466,618	396		3,334				
87017	62-1003368	01/01/2014	SCOR GLOBAL LIFE RE INSURANCE COMPANY OF DELAWARE	DE	YRT/I	OL	150,774	116		835				
97071	13-3126819	02/15/1977	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	3,323,500	14,063	12,525	43,918				
97071	13-3126819	07/01/1990	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	CO/I	OL	499,405	4,970	4,558	10,667				
97071	13-3126819	06/01/1994	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	1,682,168	1,602	504	11,292				
97071	13-3126819	01/01/2012	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/G	OL				179				
97071	13-3126819	01/01/2012	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	XXXLO	136,676,171	476,579	465,891	289,000				
97071	13-3126819	08/01/2014	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	XXXLO	1,202,029,390	1,916,845	1,878,848	785,503				
97071	13-3126819	02/01/2016	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	CO/I	OL				28,797				
97071	13-3126819	02/01/2016	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	CO/I	XXXL	2,332,563,705	10,471,323	6,387,403	2,902,592				
87572	23-2038295	06/01/1996	SCOTTISH RE (U.S.), INC.	DE	YRT/I	OL	13,894,619	83,855	78,304	52,625				
87572	23-2038295	05/12/1997	SCOTTISH RE (U.S.), INC.	DE	YRT/I	OL	6,274,080	(52,495)	89,716	104,468				
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	9,225,230	5,097		40,875				

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
68713	84-0499703	07/01/1991	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL				(2,575)				
68713	84-0499703	01/01/1992	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	MCO/I	OL	73,643,852			1,253,040			29,061,706	
68713	84-0499703	01/01/1992	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL				1,133,535				
68713	84-0499703	02/01/1992	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	CO/I	OL	14,590	286	259	441				
68713	84-0499703	03/01/1993	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	CO/I	OL	105,329	5,319	4,808	8,862				
68713	84-0499703	01/01/1994	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/G	OL				(662,380)				
68713	84-0499703	01/01/1994	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL				3,175,747				
68713	84-0499703	05/01/1994	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL				19,086				
68713	84-0499703	06/01/1994	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL				1,424				
68713	84-0499703	06/01/1994	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	137,053	1,398		879				
68713	84-0499703	01/01/1996	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	108,759	2,070		1,599				
68713	84-0499703	04/01/1996	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	CO/I	OL	1,610,647	16,918	15,356	26,767				
68713	84-0499703	10/01/1996	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	CO/I	XXXL	613,618,107	5,384,725	8,080,179	2,298,482				
68713	84-0499703	05/12/1997	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	213,447	2,900		1,876				
68713	84-0499703	01/01/1998	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	901,118,204	4,818,943		1,114,938				
68713	84-0499703	01/01/1998	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	16,048,436	315,563		(28,957)				
68713	84-0499703	03/01/2000	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	CO/I	XXXL	8,931,298,664	245,082,294	267,052,653	13,865,905				
68713	84-0499703	04/01/2002	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL				(1,926,237)				
68713	84-0499703	07/01/2002	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	55,730	536		(109,893)				
68713	84-0499703	09/16/2002	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	11,763,418	243,157	225,489	308,388				
68713	84-0499703	02/01/2004	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL				233,955				
68713	84-0499703	07/01/2004	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL				230,865				
68713	84-0499703	01/01/2014	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL				12,819				
68713	84-0499703	01/01/2014	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	497,961	5,381		12,037				
68713	84-0499703	01/01/2014	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL				10,973				
68713	84-0499703	01/01/2014	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL				(4,111)				
68713	84-0499703	01/01/2014	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL				(3,136)				
68713	84-0499703	01/01/2014	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL				(117)				
68713	84-0499703	01/01/2014	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL				4,115				
68713	84-0499703	01/01/2014	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	CO/I	OL	519,223	437		3,533				
68772	15-0442730	01/01/1984	SECURITY MUTUAL LIFE INSURANCE COMPANY OF NEW YORK	NY	YRT/I	OL				1,295,740				
82627	06-0839705	03/01/1969	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	12,808,422	145,191	136,315	416,428				
82627	06-0839705	01/01/1974	SWISS RE LIFE & HEALTH AMERICA INC.	MO	CO/G	OL		121,545	120,347					
82627	06-0839705	04/01/1977	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	143,600	1,449	1,399	2,691				
82627	06-0839705	09/01/1981	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	8,421,678	441,180	157,182	1,301,276				
82627	06-0839705	12/01/1988	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	13,973,531	346,449	507,428	3,864				
82627	06-0839705	03/28/1989	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	16,597,235	498,323	349,906	54,572				

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82627	06-0839705	07/01/1990	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/G	OL	98,655,401	1,358,217	1,486,825	1,043,212				
82627	06-0839705	07/01/1990	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	536,648,725	5,431,562	5,502,153	4,561,280				
82627	06-0839705	02/01/1992	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	19,453	382	346	812				
82627	06-0839705	06/01/1994	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	1,049,133	56,998	51,083	104,367				
82627	06-0839705	06/01/1994	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	163,801	2,391	2,318	5,288				
82627	06-0839705	05/01/1995	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	3,953,534	263,369	224,408	150,843				
82627	06-0839705	10/01/1995	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	15,565,484	233,765	219,531	41,592				
82627	06-0839705	10/01/1995	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/G	OL	61,270,386	383,337	559,953	391,637				
82627	06-0839705	01/01/1996	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	1,207,985	12,688	11,517	20,272				
82627	06-0839705	03/15/1996	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	23,979,078	125,716	117,378	73,594				
82627	06-0839705	03/15/1996	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/G	OL	7,590,514	39,754	54,667	30,740				
82627	06-0839705	08/01/1996	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	XXXLO	135,374,539	672,244	664,841	692,479				
82627	06-0839705	10/01/1996	SWISS RE LIFE & HEALTH AMERICA INC.	MO	CO/I	XXXL	1,741,215,147	14,349,771	20,052,009	7,534,700				
82627	06-0839705	07/01/1997	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/G	OL	24,730,527	339,918	310,478	188,191				
82627	06-0839705	07/01/1997	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/G	OL	1,191,245	46,471	45,423	34,723				
82627	06-0839705	01/01/1998	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	3,856,812,064	26,387,600	26,351,968	18,886,826				
82627	06-0839705	01/01/1998	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	3,210,995,302	16,874,084	16,819,191	11,918,259				
82627	06-0839705	03/01/1998	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	50,675,163	2,605,547	3,957,654	319,371				
82627	06-0839705	03/01/1998	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/G	OL	24,690,834	177,556	275,403	91,134				
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	1,751,681,033	21,797,978	22,025,811	18,901,367				
82627	06-0839705	03/01/2000	SWISS RE LIFE & HEALTH AMERICA INC.	MO	CO/I	XXXL	321,978,833	3,984,064	5,397,064	803,115				
82627	06-0839705	04/01/2002	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	367,872,491	9,097,741	8,815,552	3,575,882				
82627	06-0839705	04/01/2002	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	14,652,480	32,168	29,449	171,537				
82627	06-0839705	07/01/2002	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	1,048,824,385	4,404,631	4,346,920	2,828,603				
82627	06-0839705	04/01/2003	SWISS RE LIFE & HEALTH AMERICA INC.	MO	CO/I	XXXL	2,272,946,714	76,602,547	87,027,894	2,269,312				
82627	06-0839705	07/01/2004	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	23,205,678	488,289	469,802	395,627				
82627	06-0839705	04/01/2005	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	XXXLO	671,610,782	4,727,599	4,388,613	4,391,601				
82627	06-0839705	01/01/2007	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	XXXLO	1,231,432,828	9,333,876	8,777,228	9,745,820				
82627	06-0839705	01/01/2009	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	1,345,835,427	7,756,661	7,110,856	6,627,104				
82627	06-0839705	01/01/2010	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL				629,511				
82627	06-0839705	12/01/2010	SWISS RE LIFE & HEALTH AMERICA INC.	MO	CO/I	OL	2,113,202	10,808	12,446	44,156				
82627	06-0839705	01/01/2012	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/G	OL				2,871				
82627	06-0839705	01/01/2012	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	XXXLO	702,546,142	2,190,027	2,064,614	1,605,298				
82627	06-0839705	12/09/2013	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	XXXLO	617,263,198	659,821	647,382	(8,096)				
82627	06-0839705	12/09/2013	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/G	OL				342,231				
82627	06-0839705	01/01/2014	SWISS RE LIFE & HEALTH AMERICA INC.	MO	CO/I	VA		5,364	7,642	11,844				

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	01/01/2014	SWISS RE LIFE & HEALTH AMERICA INC.	MO	CO/I	VA		206,089	218,789	6,397				
82627	06-0839705	01/01/2014	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	2,441,023	1,565		15,174				
82627	06-0839705	01/01/2014	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	421,138	366		3,075				
82627	06-0839705	01/01/2014	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	70,848	54		400				
82627	06-0839705	01/01/2014	SWISS RE LIFE & HEALTH AMERICA INC.	MO	CO/I	VA				2,470				
82627	06-0839705	01/01/2014	SWISS RE LIFE & HEALTH AMERICA INC.	MO	CO/I	VA		96,226	99,898	3,676				
82627	06-0839705	08/01/2014	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	XXXLO	2,177,590,419	3,569,699	3,463,290	1,634,334				
82627	06-0839705	01/04/2017	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL				2,787,135				
82627	06-0839705	10/01/2019	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	45,327,303	931,653		436,302	373,089			
70688	36-6071399	03/01/1977	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	YRT/I	OL	5,421,713	51,164	50,853	112,699				
70688	36-6071399	01/01/1982	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	YRT/I	OL	5,649,102	117,548	129,500	107,694				
70688	36-6071399	08/01/1991	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	CO/G	OA		48,106,167	50,645,866					
70688	36-6071399	08/01/1996	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	YRT/I	XXXLO	104,011,488	547,292	579,873	475,549				
70688	36-6071399	10/01/1996	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	CO/I	XXXL	682,095,259	6,200,144	9,807,675	2,621,968				
70688	36-6071399	01/01/1998	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	YRT/I	OL	41,626,696	853,652	910,999	815,087				
70688	36-6071399	01/01/1998	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	CO/G	OL	15,163,457	357,734	384,262	299,843				
70688	36-6071399	01/01/1998	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	CO/I	OL	6,402,000	11,379	14,718	104,895				
70688	36-6071399	03/01/2000	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	CO/I	XXXL	1,331,461,661	41,068,685	43,320,112	2,196,120				
70688	36-6071399	03/01/2000	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	CO/I	XXXL	799,476,333	9,652,567	14,147,641	1,368,768				
70688	36-6071399	01/01/2007	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	YRT/I	XXXLO	618,969,234	4,796,851	4,681,808	4,179,748				
70688	36-6071399	01/01/2009	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	YRT/I	XXXLO	474,876,231	1,981,977	1,877,335	1,552,069				
70688	36-6071399	01/01/2014	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	YRT/I	OL	5,059,919	14,992		20,482				
80659	82-4533188	06/01/1983	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	YRT/I	OL	3,792,425	26,880	25,436	36,318				
80659	82-4533188	09/27/1983	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	YRT/I	OL	387,119	17,971	35,191	27,623				
80659	82-4533188	04/01/1999	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	YRT/G	OL	4,500,000	295,311	270,091	19,200				
80659	82-4533188	04/01/1999	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	YRT/I	OL	40,689,970	586,491	585,190	507,228				
80659	82-4533188	07/01/2001	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	YRT/I	OL	7,278,692	125,385	114,750	168,915				
80659	82-4533188	09/16/2002	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	YRT/I	OL	31,858,757	59,979		121,982				
80659	82-4533188	05/01/2008	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	YRT/I	XXXLO	12,890,700	40,075	36,635	36,016				
80659	82-4533188	08/01/2014	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	YRT/I	XXXLO	298,856,113	478,628	460,405	235,597				
80659	82-4533188	01/02/2016	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	YRT/G	OL	771,959,479,945			1,119,439,216				
80659	82-4533188	10/01/2019	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	YRT/I	OL	164,283,588	464,082		191,816	164,803			
16535	36-4233459	06/01/2018	ZURICH AMERICAN INSURANCE COMPANY	NY	CAT/G	OL			93,750					
16535	36-4233459	06/01/2019	ZURICH AMERICAN INSURANCE COMPANY	NY	CAT/G	OL		86,028		206,467				
0899999.	Total - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates						938,007,059,416	1,676,986,993	1,729,522,227	2,005,278,479	537,892	0	110,184,235	0
General Account - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates														
00000	AA-1126033	06/01/2018	LLOYDS SYNDICATE NUMBER 0033	GBR	CAT/G	OL			93,750					
00000	AA-1126033	06/01/2019	LLOYDS SYNDICATE NUMBER 0033	GBR	CAT/G	OL		86,028		206,467				

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
00000	AA-1126609	06/01/2018	LLOYDS SYNDICATE NUMBER 0609	GBR	CAT/G	OL			15,625					
00000	AA-1126609	06/01/2019	LLOYDS SYNDICATE NUMBER 0609	GBR	CAT/G	OL		14,338		34,411				
00000	AA-1126727	06/01/2018	LLOYDS SYNDICATE NUMBER 0727	GBR	CAT/G	OL			9,375					
00000	AA-1126727	06/01/2019	LLOYDS SYNDICATE NUMBER 0727	GBR	CAT/G	OL		8,603		20,647				
00000	AA-1126780	06/01/2018	LLOYDS SYNDICATE NUMBER 0780	GBR	CAT/G	OL			7,813					
00000	AA-1127200	06/01/2018	LLOYDS SYNDICATE NUMBER 1200	GBR	CAT/G	OL			46,875					
00000	AA-1127200	06/01/2019	LLOYDS SYNDICATE NUMBER 1200	GBR	CAT/G	OL		43,014		103,233				
00000	CR-1127301	06/01/2018	LLOYDS SYNDICATE NUMBER 1301	GBR	CAT/G	OL			46,875					
00000	CR-1127301	06/01/2019	LLOYDS SYNDICATE NUMBER 1301	GBR	CAT/G	OL		43,014		103,233				
00000	AA-1127861	06/01/2018	LLOYDS SYNDICATE NUMBER 1861	GBR	CAT/G	OL			70,313					
00000	AA-1127861	06/01/2019	LLOYDS SYNDICATE NUMBER 1861	GBR	CAT/G	OL		64,521		154,850				
00000	CR-1120064	06/01/2018	LLOYDS SYNDICATE NUMBER 1919	GBR	CAT/G	OL			78,125					
00000	CR-1120064	06/01/2019	LLOYDS SYNDICATE NUMBER 1919	GBR	CAT/G	OL		71,690		172,056				
00000	CR-1120124	06/01/2018	LLOYDS SYNDICATE NUMBER 1945	GBR	CAT/G	OL			46,875					
00000	CR-1120124	06/01/2019	LLOYDS SYNDICATE NUMBER 1945	GBR	CAT/G	OL		43,014		103,233				
00000	CR-1128003	06/01/2018	LLOYD'S SYNDICATE NUMBER 2003	GBR	CAT/G	OL			62,500					
00000	CR-1128003	06/01/2019	LLOYD'S SYNDICATE NUMBER 2003	GBR	CAT/G	OL		57,352		137,645				
00000	CR-1128987	06/01/2018	LLOYD'S SYNDICATE NUMBER 2987	GBR	CAT/G	OL			22,969					
00000	CR-1128987	06/01/2019	LLOYD'S SYNDICATE NUMBER 2987	GBR	CAT/G	OL		49,466		118,718				
00000	CR-1128987	06/01/2019	LLOYD'S SYNDICATE NUMBER 2987	GBR	CAT/G	OL		7,169		17,206				
00000	CR-1120179	06/01/2018	LLOYDS SYNDICATE NUMBER 2988	GBR	CAT/G	OL			6,719					
00000	CR-1129000	06/01/2018	LLOYDS SYNDICATE NUMBER 3000	GBR	CAT/G	OL			11,719					
00000	CR-1129000	06/01/2019	LLOYDS SYNDICATE NUMBER 3000	GBR	CAT/G	OL		10,753		25,808				
00000	AA-1120113	06/01/2018	LLOYD'S SYNDICATE NUMBER 3334	GBR	CAT/G	OL			18,750					
00000	AA-1120113	06/01/2019	LLOYD'S SYNDICATE NUMBER 3334	GBR	CAT/G	OL		17,206		41,293				
00000	AA-1120055	06/01/2018	LLOYDS SYNDICATE NUMBER 3623	GBR	CAT/G	OL			78,125					
00000	AA-1120055	06/01/2019	LLOYDS SYNDICATE NUMBER 3623	GBR	CAT/G	OL		71,690		172,056				
00000	AA-1120055	06/01/2019	LLOYDS SYNDICATE NUMBER 3902	GBR	CAT/G	OL		14,338		34,411				
00000	CR-1126005	06/01/2018	LLOYDS SYNDICATE NUMBER 4000	GBR	CAT/G	OL			15,625					
00000	CR-1126005	06/01/2019	LLOYDS SYNDICATE NUMBER 4000	GBR	CAT/G	OL		14,338		34,411				
00000	AA-1120075	06/01/2018	LLOYDS SYNDICATE NUMBER 4020	GBR	CAT/G	OL			23,438					
00000	AA-1120075	06/01/2019	LLOYDS SYNDICATE NUMBER 4020	GBR	CAT/G	OL		21,507		51,617				
00000	AA-1126006	06/01/2019	LLOYD'S SYNDICATE NUMBER 4444	GBR	CAT/G	OL		35,845		86,028				
00000	AA-1126006	06/01/2018	LLOYD'S SYNDICATE NUMBER 4472	GBR	CAT/G	OL			78,125					
00000	AA-1126006	06/01/2019	LLOYD'S SYNDICATE NUMBER 4472	GBR	CAT/G	OL		71,690		172,056				
00000	CR-1120090	06/01/2018	LLOYDS SYNDICATE NUMBER 4711	GBR	CAT/G	OL			117,969					
00000	CR-1120090	06/01/2019	LLOYDS SYNDICATE NUMBER 4711	GBR	CAT/G	OL		71,690		172,056				

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1	2	3	4	5	6	7	8	Reserve Credit Taken 9	Reserve Credit Taken 10	11	Outstanding Surplus Relief 12	Outstanding Surplus Relief 13	14	15
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
00000	CR-1120090	06/01/2019	LLOYDS SYNDICATE NUMBER 4711	GBR	CAT/G	OL		14,338		34,411				
00000	AA-1126510	06/01/2018	LLOYDS SYNDICATE NUMBER 510	GBR	CAT/G	OL			31,250					
00000	AA-1126510	06/01/2019	LLOYDS SYNDICATE NUMBER 510	GBR	CAT/G	OL		28,676		68,822				
00000	AA-1120080	06/01/2018	LLOYD'S SYNDICATE NUMBER 5151	GBR	CAT/G	OL			31,250					
00000	AA-1120080	06/01/2019	LLOYD'S SYNDICATE NUMBER 5151	GBR	CAT/G	OL		28,676		68,822				
00000	AA-1126566	06/01/2018	LLOYDS SYNDICATE NUMBER 566 (INCIDENTAL TO 2999)	GBR	CAT/G	OL			62,500					
00000	AA-1126566	06/01/2019	LLOYDS SYNDICATE NUMBER 566 (INCIDENTAL TO 2999)	GBR	CAT/G	OL		57,352		137,645				
00000	CR-1120163	06/01/2018	LLOYD'S SYNDICATE NUMBER 5678	GBR	CAT/G	OL			7,813					
00000	CR-1120163	06/01/2019	LLOYD'S SYNDICATE NUMBER 5678	GBR	CAT/G	OL		7,169		17,206				
00000	00-0000000	06/01/2018	LLOYD'S SYNDICATE NUMBER 9938	GBR	CAT/G	OL			15,625					
00000	00-0000000	06/01/2019	LLOYD'S SYNDICATE NUMBER 9938	GBR	CAT/G	OL		14,338		34,411				
00000	AA-1840000	06/01/2018	MAPFRE RE COMPANIA DE REASEGUROS SA	ESP	CAT/G	OL			31,250					
00000	AA-1840000	06/01/2019	MAPFRE RE COMPANIA DE REASEGUROS SA	ESP	CAT/G	OL		28,676		68,822				
0999999.	Total - General Account - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates						0	996,491	1,031,253	2,391,574	0	0	0	0
1099999.	Total - General Account - Authorized - Non-Affiliates						938,007,059,416	1,677,983,484	1,730,553,480	2,007,670,053	537,892	0	110,184,235	0
1199999.	Total - General Account - Authorized						968,485,127,017	14,320,261,209	14,486,912,343	2,591,999,965	642,438,670	669,809,508	110,184,235	10,955,536,245
General Account - Unauthorized - Affiliates - U.S. - Captive														
13092	26-1511401	12/31/2009	METLIFE REINSURANCE COMPANY OF VERMONT	VT	COFW/I	XXXL	7,952,936,847	275,844,495	271,254,050	3,018,592	24,341,778	25,558,866		136,803,676
13092	26-1511401	12/31/2009	METLIFE REINSURANCE COMPANY OF VERMONT	VT	COFW/I	AXXX	1,078,944,253	996,778,640	945,453,009	13,301,822	106,147,678	111,455,062		293,335,413
1288888,	Total - General Account - Unauthorized - Affiliates - U.S. - Captive						9,031,881,100	1,272,623,135	1,216,707,059	16,320,414	130,489,456	137,013,928	0	430,139,089
1499999.	Total - General Account - Unauthorized - Affiliates - U.S. - Total						9,031,881,100	1,272,623,135	1,216,707,059	16,320,414	130,489,456	137,013,928	0	430,139,089
General Account - Unauthorized - Affiliates - Non-U.S. - Captive														
00000	AA-3160080	01/01/2002	MISSOURI REINSURANCE, INC	CYM	COMB/I	OL	946,060,018	51,330,812	53,238,474	24,626,320			495,146,474	
00000	AA-3160080	01/01/2003	MISSOURI REINSURANCE, INC	CYM	COMB/I	OL	9,317,552,298	332,349,945	339,649,933	166,093,138	13,343,878	15,250,147	2,019,542,630	
00000	AA-3160080	10/01/2010	MISSOURI REINSURANCE, INC	CYM	MCO/I	IL	799,724,093			(32,478,944)			693,821,831	
00000	AA-3160080	10/01/2010	MISSOURI REINSURANCE, INC	CYM	MCO/I	OL	47,976,388,487			694,321,377			23,446,568,301	
1599999.	Total - General Account - Unauthorized - Affiliates - Non-U.S. - Captive						59,039,724,896	383,680,757	392,888,407	852,561,891	13,343,878	15,250,147	26,655,079,236	0
1799999.	Total - General Account - Unauthorized - Affiliates - Non-U.S. - Total						59,039,724,896	383,680,757	392,888,407	852,561,891	13,343,878	15,250,147	26,655,079,236	0
1899999.	Total - General Account - Unauthorized - Affiliates						68,071,605,996	1,656,303,892	1,609,595,466	868,882,305	143,833,334	152,264,075	26,655,079,236	430,139,089
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	3,257,696	171,856	177,839	134,992				
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	102,766,526							
61093	58-0146380	01/01/2003	ATLANTA LIFE INSURANCE COMPANY	GA	MCO/G	OL	665,606,719			3,151,692			904,242	(3,677)
61093	58-0146380	04/01/2003	ATLANTA LIFE INSURANCE COMPANY	GA	COFW/G	OL		199	228					5,392
61093	58-0146380	01/01/2004	ATLANTA LIFE INSURANCE COMPANY	GA	COFW/G	OL	871,418,002	450,053	410,634	2,773,761				766,929
61093	58-0146380	01/01/2004	ATLANTA LIFE INSURANCE COMPANY	GA	COFW/G	OL								1,131

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
61093	58-0146380	01/01/2004	ATLANTA LIFE INSURANCE COMPANY	GA	COFW/G	OL		10,025	11,609					57,430
61093	58-0146380	01/01/2004	ATLANTA LIFE INSURANCE COMPANY	GA	COFW/G	OL		47,824	60,518					343,270
61093	58-0146380	01/01/2005	ATLANTA LIFE INSURANCE COMPANY	GA	COFW/G	OL	302,032,560	166,596	189,529	1,039,894				(160,769)
61093	58-0146380	01/01/2005	ATLANTA LIFE INSURANCE COMPANY	GA	COFW/G	OL		416,674	551,274					1,193,513
61093	58-0146380	01/01/2005	ATLANTA LIFE INSURANCE COMPANY	GA	COFW/G	OL		12,665	15,185					208,581
61093	58-0146380	01/01/2005	ATLANTA LIFE INSURANCE COMPANY	GA	COFW/G	OL								(143,039)
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		86,231	90,749					213,765
61093	58-0146380	01/01/2005	ATLANTA LIFE INSURANCE COMPANY	GA	COFW/G	OL	366,640,005	55,601	59,402	516,391				353,176
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	583,538,683							
61093	58-0146380	01/01/2008	ATLANTA LIFE INSURANCE COMPANY	GA	COFW/G	OL		11,374	15,136					83,227
61093	58-0146380	01/01/2009	ATLANTA LIFE INSURANCE COMPANY	GA	COFW/G	OL								26,579
61093	58-0146380	07/01/2012	ATLANTA LIFE INSURANCE COMPANY	GA	COFW/G	OL	27,845,847			770,483				213,265
61395	87-0115120	12/24/2002	BENEFICIAL LIFE INSURANCE COMPANY	UT	CO/G	OL		366,983	547,019					
00000	03-0368411	11/01/2003	CIRCLETREE INSURANCE COMPANY	VT	COFW/G	OL	2,814,660,599			16,028,602				4,615,926
73547	75-1237547	08/29/1954	COLONIAL SECURITY LIFE INSURANCE COMPANY	TX	OTH/G	OL				53,190				
79782	86-0262046	01/01/2002	ELECTRIC COOPERATIVE LIFE INSURANCE COMPANY	AZ	YRT/G	OL	17,784,255			3,838,243				
68276	48-1024691	02/01/1985	EMPLOYERS REASSURANCE CORPORATION	KS	YRT/I	OL	47,504,990	550,009	534,442	1,224,258				
68276	48-1024691	06/01/1991	EMPLOYERS REASSURANCE CORPORATION	KS	YRT/I	OL	9,727	191	173	249				
68276	48-1024691	05/12/1997	EMPLOYERS REASSURANCE CORPORATION	KS	YRT/I	OL	33,085,547	142,499	119,093	462,400				
14015	27-4186184	11/01/2016	IMI ASSURANCE, INC.	HI	CO/G	OL	50,808,606,300							
00000	98-0579287	06/01/2019	LIBERTY SPECIALTY MARKETS BERMUDA LIMITED	MA	OTH/G	OL		21,507		51,617				
65412	63-0321291	08/29/1954	LIFE INSURANCE COMPANY OF ALABAMA	AL	OTH/G	OL				4,049				
65676	35-0472300	04/01/1973	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	823,753	64,125	66,726	123,059				
65676	35-0472300	03/01/1976	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	12,655,276	155,743	160,114	294,684				
65676	35-0472300	11/01/1987	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	10,210,213	552,982	363,561	4,866,385				
65676	35-0472300	03/28/1989	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	11,578,593	385,014	242,303	49,832				
65676	35-0472300	06/01/1996	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/G	OL	66,879,811	716,056	916,060	343,818				
65676	35-0472300	09/01/1996	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	105,387,539	1,155,015	1,436,357	359,050				
65676	35-0472300	07/01/1998	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	1,751,681,033	21,797,978	22,025,811	17,890,631				
65676	35-0472300	03/01/2000	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	XXXL	130,796,213	2,065,267	2,078,127	446,584				
67032	56-0340860	08/29/1954	NORTH CAROLINA MUTUAL LIFE INSURANCE COMPANY	NC	OTH/G	OL				18,535,779				
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							

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities
Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken 9	Reserve Credit Taken 10	11	Outstanding Surplus Relief 12	Outstanding Surplus Relief 13	14	15
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
67032	56-0340860	07/01/1997	NORTH CAROLINA MUTUAL LIFE INSURANCE COMPANY	NC	OTH/G	OL	107,047,576							
67032	56-0340860	01/01/2002	NORTH CAROLINA MUTUAL LIFE INSURANCE COMPANY	NC	OTH/G	OL	108,300,805							
67032	56-0340860	01/01/2002	NORTH CAROLINA MUTUAL LIFE INSURANCE COMPANY	NC	OTH/G	OL	88,416,739							
67032	56-0340860	01/01/2004	NORTH CAROLINA MUTUAL LIFE INSURANCE COMPANY	NC	OTH/G	OL	88,233,142							
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	1,333,056,555							
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	9,319,756	31,248	11,206	35,633				
88099	75-1608507	04/01/2005	OPTIMUM RE INSURANCE COMPANY	TX	YRT/I	XXXLO	382,551,227	2,651,734	2,457,386	2,497,004				
67466	95-1079000	09/16/2002	PACIFIC LIFE INSURANCE COMPANY	NE	YRT/I	OL	7,838,129	143,317	131,760	202,586				
00000	20-4487684	01/01/2013	RED RE, INC.	SC	CO/G	OL	4,420,425,002			13,606,321				
64688	75-6020048	11/15/2000	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	6,775,361	100,816	92,538	121,955				
64688	75-6020048	07/01/2002	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	1,016,218,766	4,231,788	4,180,213	2,472,930				
64688	75-6020048	09/16/2002	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	3,957,591	67,977	63,035	76,706				
64688	75-6020048	01/01/2007	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	XXXLO	285,581,093	2,005,103	1,984,866	1,407,812				
10531	25-1438780	02/01/2005	THREE RIVERS INSURANCE COMPANY	VT	CO/G	OL	2,236,928,788	882,707	986,794	8,388,995				
86231	39-0989781	06/01/1994	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	82,232	839	756	1,584				
66281	52-0419790	05/17/1983	TRANSAMERICA PREMIER LIFE INSURANCE COMPANY	IA	CO/G	OL				14,100				
66133	41-1760577	01/01/1986	WILTON REASSURANCE COMPANY	MN	YRT/I	OL	28,282,050	155,755	169,156	903,000				
66281	52-0419790	01/01/2018	XENIA ASSURANCE CO. INC.	IA	OTH/G	OL	2,281,162,685	270,414	251,882	2,965,803				
1999999.	Total - General Account - Unauthorized - Non-Affiliates - U.S. Non-Affiliates						72,681,447,384	39,944,165	40,401,481	105,654,072	0	0	904,242	7,674,394
General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates														
00000	AA-3194128	06/01/2018	ALLIED WORLD ASSURANCE COMPANY LTD	BMU	CAT/G	OL			109,375					
00000	AA-3194128	06/01/2019	ALLIED WORLD ASSURANCE COMPANY LTD	BMU	CAT/G	OL		100,366		240,878				
00000	AA-1780091	06/01/2018	ARCH REINSURANCE EUROPE UNDERWRITING LTD	IRL	CAT/G	OL			62,500					
00000	AA-1780091	06/01/2019	ARCH REINSURANCE EUROPE UNDERWRITING LTD	IRL	CAT/G	OL		57,352		137,645				
00000	AA-1320000	01/01/2006	AXA FRANCE VIE	FRA	COFW/G	OL	512,430,989	168,707	221,160	675,405				(138,214)
00000	AA-1320000	01/01/2007	AXA FRANCE VIE	FRA	COFW/G	OL				1				449,254
00000	AA-1320000	10/01/2009	AXA FRANCE VIE	FRA	COFW/G	OL								105,425
00000	AA-1320000	01/01/2013	AXA FRANCE VIE	FRA	YRT/G	OL				11,857				
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	688,567,050	702,328	773,990	1,450,929				399,816
00000	CR-1784122	12/30/1997	CANADA LIFE INTERNATIONAL RE LTD	IRL	CO/G	FA		497,538,543	529,084,163					
00000	CR-1784122	12/30/1997	CANADA LIFE INTERNATIONAL RE LTD	IRL	CO/I	VA		4,681,836	4,520,165					
00000	AA-5340310	06/01/2018	GENERAL INSURANCE CORPORATION OF INDIA	IND	CAT/G	OL			31,250					
00000	AA-5340310	06/01/2019	GENERAL INSURANCE CORPORATION OF INDIA	IND	CAT/G	OL		28,676		68,822				
00000	AA-2230425	06/01/2018	IRB BRASIL RESSEGUROS SA	BRA	CAT/G	OL			117,188					

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities
Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
00000	AA-5420050	06/01/2019	KOREAN REINSURANCE CO.	KOR	CAT/G	OL		14,338		34,411				
00000	00-0000000	01/02/2016	NEW REINSURANCE COMPANY LTD.	CHE	YRT/G	OL	643,299,566,621			932,912,068				
00000	00-0000000	01/02/2016	NOMURA AMERICA USA RE LTD.	BMU	YRT/G	OL	514,639,653,297			746,024,270				
00000	AA-1460023	06/01/2019	RENAISSANCE RE EUROPE AG (UK)	GBR	CO/G	OL		14,338		34,411				
00000	AA-3160036	01/02/2016	RGA REINSURANCE COMPANY (BARBADOS) LTD.	BRB	YRT/G	OL	385,979,739,972			559,833,750				
00000	AA-1780072	08/01/1996	XL RE EUROPE SE	IRL	YRT/I	XXXLO	16,442,506	83,227	83,020	83,792				
00000	AA-1580095	05/01/2017	THE TOA REINSURANCE COMPANY LTD.	JPN	CO/G	OL	3,739,695,400			5,202,940				
00000	AA-3191179	06/01/2019	THIRD POINT REINSURANCE COMPANY LTD.	BMU	CAT/G	OL		28,676		68,822				
00000	AA-3194164	10/01/2005	UNION HAMILTON REINSURANCE LTD.	BMU	COFW/I	XXXL			396,691,482	(392,922,384)				
2099999.	Total - General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates						1,548,876,095,835	503,418,387	931,694,293	1,853,857,617	0	0	0	800,913
2199999.	Total - General Account - Unauthorized - Non-Affiliates						1,621,557,543,219	543,362,552	972,095,774	1,959,511,689	0	0	904,242	8,475,307
2299999.	Total - General Account - Unauthorized						1,689,629,149,215	2,199,666,444	2,581,691,240	2,828,393,994	143,833,334	152,264,075	26,655,983,478	438,614,396
3499999.	Total - General Account - Authorized, Unauthorized and Certified						2,658,114,276,232	16,519,927,653	17,068,603,583	5,420,393,959	786,272,004	822,073,583	26,766,167,713	11,394,150,641
Separate Accounts - Unauthorized - Affiliates - Non-U.S. - Captive														
00000	AA-3160080	01/01/2002	MISSOURI REINSURANCE, INC.	CYM	COMB/I	OL							37,784,369	
00000	AA-3160080	01/01/2003	MISSOURI REINSURANCE, INC.	CYM	COMB/I	OL							92,770,210	
4999999.	Total - Separate Accounts - Unauthorized - Affiliates - Non-U.S. - Captive						0	0	0	0	0	0	130,554,579	0
5199999.	Total - Separate Accounts - Unauthorized - Affiliates - Non-U.S. - Total						0	0	0	0	0	0	130,554,579	0
5299999.	Total - Separate Accounts - Unauthorized - Affiliates						0	0	0	0	0	0	130,554,579	0
5699999.	Total - Separate Accounts - Unauthorized						0	0	0	0	0	0	130,554,579	0
6899999.	Total - Separate Accounts - Authorized, Unauthorized and Certified						0	0	0	0	0	0	130,554,579	0
6999999.	Total U.S.						1,050,198,455,501	15,631,832,018	15,742,989,630	2,711,582,877	772,928,126	806,823,436	111,088,477	11,393,349,728
7099999.	Total Non-U.S.						1,607,915,820,731	888,095,635	1,325,613,953	2,708,811,082	13,343,878	15,250,147	26,785,633,815	800,913
9999999.	Total						2,658,114,276,232	16,519,927,653	17,068,603,583	5,420,393,959	786,272,004	822,073,583	26,896,722,292	11,394,150,641

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief 11	12	13	14
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other Than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates													
62944	13-5570651	07/01/1986	AXA EQUITABLE LIFE INSURANCE COMPANY	NY	SS/G	LTDI	201,867	3,932	24,418,511				
37273	39-1338397	01/01/2016	AXIS INSURANCE COMPANY	IL	QA/G	A	1,208,687						
86258	13-2572994	01/01/2015	GENERAL RE LIFE CORPORATION	CT	OTH/I	LTDI			1,878,551				
68322	84-0467907	12/31/1991	GREAT-WEST LIFE & ANNUITY INSURANCE COMPANY	CO	QA/G	OH			289,369				
66346	58-0828824	01/01/1992	MUNICH AMERICAN REASSURANCE COMPANY	GA	QA/G	LTDI	92,229	620	37,141				
66346	58-0828824	10/01/2001	MUNICH AMERICAN REASSURANCE COMPANY	GA	SS/I	LTDI	20,394,059	3,330,684	84,343,427				
66346	58-0828824	01/01/2008	MUNICH AMERICAN REASSURANCE COMPANY	GA	QA/G	LTC			947,307				
66346	58-0828824	01/01/2008	MUNICH AMERICAN REASSURANCE COMPANY	GA	QA/G	LTDI	2,694,921		1,647,007				
66346	58-0828824	05/06/2013	MUNICH AMERICAN REASSURANCE COMPANY	GA	SS/I	LTDI	6,796,744	1,240,508	13,477,811				
19445	25-0687550	05/01/2017	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTSBURGH	PA	QA/G	A	4,911,271						
19445	25-0687550	07/01/2018	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTSBURGH	PA	QA/G	A	88,664						
19445	25-0687550	02/01/2019	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTSBURGH	PA	QA/G	A	1,486,759		151				
67598	04-1768571	01/01/1990	PAUL REVERE LIFE INSURANCE COMPANY	MA	QA/G	LTDI	19,530,542	934,287	204,285,258				
93572	43-1235868	01/01/1995	RGA REINSURANCE COMPANY	MO	QA/G	LTC			15,064,544				
93572	43-1235868	01/01/1995	RGA REINSURANCE COMPANY	MO	QA/G	LTDI			925,696				
93572	43-1235868	01/01/2005	RGA REINSURANCE COMPANY	MO	QA/G	A	847,750	36,890					
93572	43-1235868	09/01/2008	RGA REINSURANCE COMPANY	MO	QA/G	LTC	12,181,461		12,393,021				
93572	43-1235868	09/01/2015	RGA REINSURANCE COMPANY	MO	QA/G	LTC	20,458,189		18,133,239				
82627	06-0839705	04/01/1983	SWISS RE LIFE & HEALTH AMERICA INC	MO	QA/G	LTDI	1,879	6	4,427,013				
82627	06-0839705	01/01/1984	SWISS RE LIFE & HEALTH AMERICA INC	MO	SS/I	LTDI	415,684	59,795	7,612,182				
82627	06-0839705	07/01/1985	SWISS RE LIFE & HEALTH AMERICA INC	MO	SS/G	LTDI	319,638	261,650	3,439,542				
70688	36-6071399	01/01/1998	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	QA/G	A	398,291	3,329	903,216				
80659	82-4533188	04/01/1983	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	QA/G	LTDI	1,204	2	1,020,811				
0899999.	Total - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates						92,029,839	5,871,703	395,243,797	0	0	0	0
General Account - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates													
00000	AA-1120084	06/01/2014	LLOYD'S SYNDICATE 1955 (BARBICAN)	GBR	CAT/G	A	11,875						
00000	AA-1120114	06/01/2014	LLOYD'S SYNDICATE 2015 (CHANNEL)	GBR	CAT/G	A	2,938						
00000	CR-1128003	06/01/2014	LLOYD'S SYNDICATE NUMBER 2003	GBR	CAT/G	A	12,500						
00000	CR-1128987	06/01/2014	LLOYD'S SYNDICATE NUMBER 2987	GBR	CAT/G	A	21,250						
00000	AA-1120055	06/01/2014	LLOYDS SYNDICATE NUMBER 3623	GBR	CAT/G	A	21,438						
00000	CR-1126005	06/01/2014	LLOYD'S SYNDICATE NUMBER 4000	GBR	CAT/G	A	14,375						
00000	CR-1126510	06/01/2014	LLOYD'S SYNDICATE NUMBER 510	GBR	CAT/G	A	31,563						
00000	CR-1126510	02/01/2019	LLOYD'S SYNDICATE NO. 4444 CANOPIUS (CNP)	GBR	CAT/G	A	9,063						
0999999.	Total - General Account - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates						125,002	0	0	0	0	0	0
1099999.	Total - General Account - Authorized - Non-Affiliates						92,154,841	5,871,703	395,243,797	0	0	0	0
1199999.	Total - General Account - Authorized						92,154,841	5,871,703	395,243,797	0	0	0	0
General Account - Unauthorized - Affiliates - Non-U.S. - Captive													

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other Than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
00000	AA-3160080	12/31/2009	MISSOURI REINSURANCE, INC.	CYM	QA/G	LTC	96,855					702,119,259	
1599999. Total - General Account - Unauthorized - Affiliates - Non-U.S. - Captive							96,855	0	0	0	0	702,119,259	0
1799999. Total - General Account - Unauthorized - Affiliates - Non-U.S. - Total							96,855	0	0	0	0	702,119,259	0
1899999. Total - General Account - Unauthorized - Affiliates							96,855	0	0	0	0	702,119,259	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	46,382						(10,612)
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	612,113						731,128
71404	47-0463747	07/01/1995	CONTINENTAL GENERAL INSURANCE COMPANY	TX	QA/G	STM	53,356						
71404	47-0463747	07/01/1995	CONTINENTAL GENERAL INSURANCE COMPANY	TX	QA/G	STM	77,844	64,655	11,145,863				
71404	47-0463747	07/01/1995	CONTINENTAL GENERAL INSURANCE COMPANY	TX	QA/G	STM	1,507,502	180,634	2,182,920				
68276	48-1024691	01/01/1993	EMPLOYERS REASSURANCE CORPORATION	KS	QA/G	LTDI	(68,362)						
14015	27-4186184	01/01/2015	IMI ASSURANCE, INC.	HI	QA/G	LTC	28,107,016		75,719,436				76,069,506
65676	35-0472300	03/01/1982	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	SS/G	LTDI	850,092	47,968	23,027,496				
65676	35-0472300	04/01/1994	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	SS/G	LTDI		332	229,079				
67466	95-1079000	04/01/1983	PACIFIC LIFE INSURANCE COMPANY	NE	QA/G	LTDI	204	2	1,020,869				
00000	20-4487684	01/01/2013	RED RE, INC.	SC	QA/G	A	611,800						
10531	25-1438780	02/01/2005	THREE RIVERS INSURANCE COMPANY	VT	QA/G	A	915,164						
15294	00-0000000	01/01/2018	XENIA ASSURANCE CO. INC.	AZ	OTH/G	LTC	962,473		1,960,112				1,760,224
15294	00-0000000	01/01/2018	XENIA ASSURANCE CO. INC.	AZ	OTH/G	STDI	5,216,569		677,849				
1999999. Total - General Account - Unauthorized - Non-Affiliates - U.S. Non-Affiliates							38,892,153	293,591	115,963,624	0	0	0	78,555,931
General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates													
00000	AA-1320000	01/01/2006	AXA FRANCE VIE	FRA	QA/G	A	1,760						
00000	AA-1320000	01/01/2006	AXA FRANCE VIE	FRA	QA/G	A	140,385						12,075
00000	AA-1320000	01/01/2006	AXA FRANCE VIE	FRA	QA/G	LTC	471,159		1,991,640				1,187,413
00000	AA-1320000	01/01/2006	AXA FRANCE VIE	FRA	QA/G	STDI	439,751		54,327				1,114
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	1,257,470		1,298,908				1,308,423
00000	AA-1320000	01/01/2016	AXA FRANCE VIE	FRA	QA/G	A	214,246						108,767
00000	AA-1320000	01/01/2016	AXA FRANCE VIE	FRA	QA/G	STDI	(55,820)						(14,021)
00000	AA-5420050	01/01/2019	KOREAN REINSURANCE COMPANY	KOR	QA/G	A	638,673						
00000	AA-1580095	05/01/2017	THE TOA REINSURANCE COMPANY LTD	JPN	QA/G	A	498,531						
00000	AA-1580095	01/01/2018	THE TOA REINSURANCE COMPANY LTD	JPN	QA/G	A	1,208,687						
00000	AA-1580095	01/01/2019	THE TOA REINSURANCE COMPANY LTD	JPN	QA/G	A	132,416						

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other Than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
2099999.	Total - General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates						4,947,258	0	3,344,875	0	0	0	3,537,000
2199999.	Total - General Account - Unauthorized - Non-Affiliates						43,839,411	293,591	119,308,499	0	0	0	82,092,931
2299999.	Total - General Account - Unauthorized						43,936,266	293,591	119,308,499	0	0	702,119,259	82,092,931
3499999.	Total - General Account - Authorized, Unauthorized and Certified						136,091,107	6,165,294	514,552,296	0	0	702,119,259	82,092,931
6999999.	Total - U.S.						130,921,992	6,165,294	511,207,421	0	0	0	78,555,931
7099999.	Total - Non-U.S.						5,169,115	0	3,344,875	0	0	702,119,259	3,537,000
9999999.	Total						136,091,107	6,165,294	514,552,296	0	0	702,119,259	82,092,931

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	1,272,623,135	3,799,825	3,755,638	1,280,178,598	396,000,000	0001	511,623,211	430,139,089		15,770,535	1,280,178,598
0199999. Total - General Account - Life and Annuity - Affiliates - U.S. - Captive				1,272,623,135	3,799,825	3,755,638	1,280,178,598	396,000,000	XXX	511,623,211	430,139,089	0	15,770,535	1,280,178,598
0399999. Total - General Account - Life and Annuity - Affiliates - U.S. - Total				1,272,623,135	3,799,825	3,755,638	1,280,178,598	396,000,000	XXX	511,623,211	430,139,089	0	15,770,535	1,280,178,598
General Account - Life and Annuity - Affiliates - Non-U.S. - Captive														
00000	AA-3160080	01/01/2002	MISSOURI REINSURANCE, INC	51,330,812	270,158	7,366,376	58,967,346	55,838,536	0003				5,560,981	58,967,346
00000	AA-3160080	01/01/2003	MISSOURI REINSURANCE, INC	332,349,945	2,264,314	50,401,520	385,015,779	350,331,116	0003				49,944,108	385,015,779
00000	AA-3160080	10/01/2010	MISSOURI REINSURANCE, INC		267,149,011		267,149,011						271,225,640	267,149,011
0499999. Total - General Account - Life and Annuity - Affiliates - Non-U.S. - Captive				383,680,757	269,683,483	57,767,896	711,132,136	406,169,652	XXX	0	0	0	326,730,729	711,132,136
0699999. Total - General Account - Life and Annuity - Affiliates - Non-U.S. - Total				383,680,757	269,683,483	57,767,896	711,132,136	406,169,652	XXX	0	0	0	326,730,729	711,132,136
0799999. Total - General Account - Life and Annuity - Affiliates				1,656,303,892	273,483,308	61,523,534	1,991,310,734	802,169,652	XXX	511,623,211	430,139,089	0	342,501,264	1,991,310,734
General Account - Life and Annuity - Non-Affiliates - U.S. Non-Affiliates														
90611	41-1366075	04/01/1996	ALLIANZ LIFE INSURANCE COMPANY OF NORTH AMERICA	171,856	966	9,434	182,256							0
61093	58-0146380	10/01/1975	ATLANTA LIFE INSURANCE COMPANY				0						51,563	0
61093	58-0146380	12/01/1979	ATLANTA LIFE INSURANCE COMPANY				0						15,932	0
61093	58-0146380	01/01/2003	ATLANTA LIFE INSURANCE COMPANY		661,340	431,682	1,093,022				(3,677)			(3,677)
61093	58-0146380	04/01/2003	ATLANTA LIFE INSURANCE COMPANY	199			199				5,392		4,259	199
61093	58-0146380	01/01/2004	ATLANTA LIFE INSURANCE COMPANY	450,053	1,270,341	104,291	1,824,685				766,929		894,387	1,661,316
61093	58-0146380	01/01/2004	ATLANTA LIFE INSURANCE COMPANY				0				1,131		3,701	0
61093	58-0146380	01/01/2004	ATLANTA LIFE INSURANCE COMPANY	10,025			10,025				57,430		6,380	10,025
61093	58-0146380	01/01/2004	ATLANTA LIFE INSURANCE COMPANY	47,824			47,824				343,270		6,193	47,824
61093	58-0146380	01/01/2005	ATLANTA LIFE INSURANCE COMPANY				0				62,946		895	0
61093	58-0146380	01/01/2005	ATLANTA LIFE INSURANCE COMPANY	166,596	331,310	46,782	544,688				(160,769)		277,165	116,396
61093	58-0146380	01/01/2005	ATLANTA LIFE INSURANCE COMPANY	416,674	3,160		419,834				1,193,513		12,658	419,834
61093	58-0146380	01/01/2005	ATLANTA LIFE INSURANCE COMPANY				0						1,217	0
61093	58-0146380	01/01/2005	ATLANTA LIFE INSURANCE COMPANY	12,665			12,665				208,581		2,664	12,665
61093	58-0146380	01/01/2005	ATLANTA LIFE INSURANCE COMPANY		2,350	1,350	3,700				(143,039)		6,808	(136,231)
61093	58-0146380	01/01/2005	ATLANTA LIFE INSURANCE COMPANY	86,231			86,231				213,765		2,726	86,231
61093	58-0146380	01/01/2005	ATLANTA LIFE INSURANCE COMPANY	55,601	185,987		241,588				353,176		168,338	241,588
61093	58-0146380	02/01/2006	ATLANTA LIFE INSURANCE COMPANY		131,959		131,959				(219,878)			(219,878)
61093	58-0146380	01/01/2008	ATLANTA LIFE INSURANCE COMPANY				0				67,531		1,106	0
61093	58-0146380	01/01/2008	ATLANTA LIFE INSURANCE COMPANY	11,374			11,374				83,227		1,467	11,374
61093	58-0146380	01/01/2008	ATLANTA LIFE INSURANCE COMPANY				0						7,549	0
61093	58-0146380	01/01/2009	ATLANTA LIFE INSURANCE COMPANY				0				26,579		1,674	0
61093	58-0146380	01/01/2012	ATLANTA LIFE INSURANCE COMPANY		411,185		411,185				213,265		213,163	411,185
61395	87-0115120	12/24/2002	BENEFICIAL LIFE INSURANCE COMPANY	366,983			366,983							0
11390	03-0368411	11/01/2003	CIRCLETREE INSURANCE COMPANY		6,217,482	233,100	6,450,582				4,615,926		4,143,654	6,450,582
79782	86-0262046	01/01/2002	ELECTRIC COOPERATIVE LIFE INSURANCE COMPANY		3,516,156	283,968	3,800,124						3,858,876	3,800,124

SCHEDULE S - PART 4

Reinsurance Ceded To Unauthorized Companies

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total (Cols. 5 + 6 + 7)	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Miscellaneous Balances (Credit)	Sum of Cols. 9 + 11 + 12 + 13 + 14 But Not in Excess of Col. 8
68276	48-1024691	02/01/1985	EMPLOYERS REASSURANCE CORPORATION	550,009	155,454	223,891	929,354						252,018	252,018
68276	48-1024691	02/01/1992	EMPLOYERS REASSURANCE CORPORATION	191	3	5	199						249	199
68276	48-1024691	05/12/1997	EMPLOYERS REASSURANCE CORPORATION	(12,622)	9,814	1,214	(1,594)						40,020	(1,594)
00000	98-0579287	06/01/2019	LIBERTY SPECIALTY MARKETS BERMUDA LIMITED	21,507			21,507							0
65676	35-0472300	04/01/1973	LINCOLN NATIONAL LIFE INSURANCE COMPANY	64,125	237,463	646	302,234			507,855			12,339	302,234
65676	35-0472300	03/01/1976	LINCOLN NATIONAL LIFE INSURANCE COMPANY	155,743	291,567	4,112	451,422			730,960			34,173	451,422
65676	35-0472300	11/01/1987	LINCOLN NATIONAL LIFE INSURANCE COMPANY	552,982	23,973	747	577,702						960,623	577,702
65676	35-0472300	03/28/1989	LINCOLN NATIONAL LIFE INSURANCE COMPANY	385,014	264,493	583	650,090			1,089,795			28,011	650,090
65676	35-0472300	09/01/1996	LINCOLN NATIONAL LIFE INSURANCE COMPANY	1,871,071	51,098	2,151	1,924,320			3,238,930			75,465	1,924,320
65676	35-0472300	07/01/1998	LINCOLN NATIONAL LIFE INSURANCE COMPANY	21,797,978	6,124,584	39,335	27,961,897			45,628,512			1,916,115	27,961,897
65676	35-0472300	03/01/2000	LINCOLN NATIONAL LIFE INSURANCE COMPANY	2,065,267	150,993	202,647	2,418,907			3,701,378			306,077	2,418,907
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						3,146	0
67032	56-0340860	01/01/2002	NORTH CAROLINA MUTUAL LIFE INSURANCE COMPANY				0						6,077	0
67032	56-0340860	01/01/2002	NORTH CAROLINA MUTUAL LIFE INSURANCE COMPANY				0						4,660	0
67032	56-0340860	11/01/2004	NORTH CAROLINA MUTUAL LIFE INSURANCE COMPANY				0						5,995	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						46,294	0
67032	56-0340860	01/01/2014	NORTH CAROLINA MUTUAL LIFE INSURANCE COMPANY				0						180,000	0
88099	75-1608507	08/01/2004	OPTIMUM RE INSURANCE COMPANY	31,248	284		31,532						2,985	2,985
88099	75-1608507	04/01/2005	OPTIMUM RE INSURANCE COMPANY	2,651,734	180,537	231	2,832,502						554,118	554,118
67466	95-1079000	09/16/2002	PACIFIC LIFE INSURANCE COMPANY	143,317	2,213	93	145,623						13,582	13,582
00000	20-4487684	01/01/2013	RED RE, INC.		3,079,607	266,465	3,346,072	7,631,155	0004				3,784,450	3,346,072
64688	75-6020048	11/15/2000	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	100,816	2,010	257	103,083						30,642	30,642
64688	75-6020048	07/01/2002	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	4,231,788	833,270	194,620	5,259,678	4,815,989	0005				1,266,730	5,259,678
64688	75-6020048	09/16/2002	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	67,977	1,174	186	69,337						6,841	6,841
64688	75-6020048	01/01/2007	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	2,005,103	543,921	53,131	2,602,155	2,573,897	0005				468,112	2,602,155
10531	25-1438780	02/01/2005	THREE RIVERS INSURANCE COMPANY	882,707	5,451,969	288,713	6,623,389	3,913,000	0002				3,652,843	6,623,389
86231	39-0989781	06/01/1994	TRANSAMERICA LIFE INSURANCE COMPANY	839	24	4	867						137	137
66281	52-0419790	05/17/1983	TRANSAMERICA PREMIER LIFE INSURANCE COMPANY			48	48						1,134	48
66133	41-1760577	01/01/1986	WILTON REASSURANCE COMPANY	155,755	118,287	4,958	279,000						69,026	69,026
15294	00-0000000	01/01/2018	XENIA ASSURANCE COMPANY INC.	270,414	730,737	91,381	1,092,532	421,000	0008				738,012	1,092,532
0899999.	Total - General Account - Life and Annuity - Non-Affiliates - U.S. Non-Affiliates			39,789,044	30,985,711	2,486,025	73,260,780	19,355,041	XXX	54,897,430	7,674,394	0	24,151,109	67,037,053
General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates														
00000	AA-1320000	01/01/2005	AXA FRANCE VIE		33,486	18,539	52,025						85,419	52,025
00000	AA-1320000	01/01/2006	AXA FRANCE VIE	168,707	1,305,574	381,920	1,856,201				(138,214)		1,593,179	1,454,965

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	01/01/2007	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	702,328	1,303,360		2,005,688				399,816		1,582,759	1,982,575
00000	AA-1784122	12/30/1997	CANADA LIFE INTERNATIONAL RE LTD	502,220,379		254,330	502,474,709	15,000,000	0006	1,105,866,636				502,474,709
00000	00-0000000	06/01/2019	GENERAL INSURANCE CORPORATION OF INDIA	28,676			28,676							0
00000	AA-5420050	06/01/2019	KOREAN REINSURANCE CO	14,338			14,338							0
00000	00-0000000	01/02/2016	NEW REINSURANCE COMPANY LTD		230,163,778	657,882,293	888,046,071						889,171,722	888,046,071
00000	00-0000000	01/02/2016	NOMURA AMERICA USA RE LTD		184,131,023	87,716,574	271,847,597						272,700,112	271,847,597
00000	AA-1460023	06/01/2019	RENAISSANCE RE EUROPE AG (UK)	14,338			14,338							0
00000	AA-3160036	01/02/2016	RGA REINSURANCE COMPANY (BARBADOS) LTD		138,098,268	453,682,364	591,780,632						592,484,055	591,780,632
00000	AA-3191179	06/01/2019	THIRD POINT REINSURANCE COMPANY LTD	28,676			28,676							0
00000	AA-1580095	05/01/2017	THE TOA REINSURANCE COMPANY LTD		2,143,894	80,417	2,224,311						1,284,487	1,284,487
00000	AA-3194164	10/01/2005	UNION HAMILTON REINSURANCE LTD		3,754,381	387,994,167	391,748,548			208,028,803			391,473,802	391,748,548
00000	AA-1780072	08/01/1996	XL RE EUROPE SE	83,227	66,114	6,630	155,971						28,835	28,835
0999999.	Total - General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates			503,260,669	560,999,878	1,588,032,432	2,652,292,979	15,000,000	XXX	1,313,895,439	800,913	0	2,150,473,976	2,650,715,642
1099999.	Total - General Account - Life and Annuity - Non-Affiliates			543,049,713	591,985,589	1,590,518,457	2,725,553,759	34,355,041	XXX	1,368,792,869	8,475,307	0	2,174,625,085	2,717,752,695
1199999.	Total - General Account - Life and Annuity			2,199,353,605	865,468,897	1,652,041,991	4,716,864,493	836,524,693	XXX	1,880,416,080	438,614,396	0	2,517,126,349	4,709,063,429
General Account - Accident and Health - Affiliates - Non-U.S. - Captive														
00000	AA-3160080	12/31/2009	MISSOURI REINSURANCE, INC.		36,409,895	4,551,237	40,961,132	3,830,348	0003				37,297,623	40,961,132
1599999.	Total - General Account - Accident and Health - Affiliates - Non-U.S. - Captive			0	36,409,895	4,551,237	40,961,132	3,830,348	XXX	0	0	0	37,297,623	40,961,132
1799999.	Total - General Account - Accident and Health - Affiliates - Non-U.S. - Total			0	36,409,895	4,551,237	40,961,132	3,830,348	XXX	0	0	0	37,297,623	40,961,132
1899999.	Total - General Account - Accident and Health - Affiliates			0	36,409,895	4,551,237	40,961,132	3,830,348	XXX	0	0	0	37,297,623	40,961,132
General Account - Accident and Health - Non-Affiliates - U.S. Non-Affiliates														
61093	58-0146380	12/01/1979	ATLANTA LIFE INSURANCE COMPANY				0						10	0
61093	58-0146380	01/01/2004	ATLANTA LIFE INSURANCE COMPANY				0				679		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		6,633		6,633				(10,612)		13,649	3,037
61093	58-0146380	01/01/2008	ATLANTA LIFE INSURANCE COMPANY				0						4,599	0
61093	58-0146380	01/01/2008	ATLANTA LIFE INSURANCE COMPANY				0				4,191		22	0
61093	58-0146380	01/01/2009	ATLANTA LIFE INSURANCE COMPANY				0				815		14	0
11390	03-0368411	11/01/2003	CIRCLETREE INSURANCE COMPANY		200,119		200,119				731,128		174,660	200,119
71404	47-0463747	07/01/1995	CONTINENTAL GENERAL INSURANCE COMPANY		31,499	79	31,578			48,337			4,645	31,578
71404	47-0463747	07/01/1995	CONTINENTAL GENERAL INSURANCE COMPANY	11,210,518	313,921	116	11,524,555			20,645,294			6,823	11,524,555
71404	47-0463747	07/01/1995	CONTINENTAL GENERAL INSURANCE COMPANY	2,363,554	560,190	2,159	2,925,903			5,017,534			126,646	2,925,903
14015	27-4186184	01/01/2015	IMI ASSURANCE, INC.	75,719,436	1,943,187	9,851,711	87,514,334				76,069,506		7,928,760	83,998,266
65676	35-0472300	03/01/1983	LINCOLN NATIONAL LIFE INSURANCE COMPANY	23,075,464	3,551,748	303,221	26,930,433			46,768,359			234,000	26,930,433

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
65676	35-0472300	03/01/1983	LINCOLN NATIONAL LIFE INSURANCE COMPANY	229,411	54		229,465			401,990				229,465
67032	56-0340860	11/01/2004	NORTH CAROLINA MUTUAL LIFE INSURANCE COMPANY				0						6,119	0
67032	56-0340860	01/01/2009	NORTH CAROLINA MUTUAL LIFE INSURANCE COMPANY				0						46,250	0
67466	95-1079000	04/01/1983	PACIFIC LIFE INSURANCE COMPANY	1,020,871	50,054		1,070,925							0
00000	20-4487684	01/01/2013	RED RE, INC		112,605	943	113,548	1,368,845	0004				192,182	113,548
10531	25-1438780	02/01/2005	THREE RIVERS INSURANCE COMPANY		822,210	37,069	859,279	387,000	0002				494,664	859,279
62235	01-0278678	01/01/2003	UNUM LIFE INSURANCE COMPANY OF AMERICA		2,052		2,052	150,000	0007					2,052
15294	00-0000000	01/01/2018	XENIA ASSURANCE COMPANY INC	2,637,961	913,735	272,858	3,824,554	1,416,000	0008		1,760,224		1,597,438	3,824,554
1999999	Total - General Account - Accident and Health - Non-Affiliates - U.S. Non-Affiliates			116,257,215	8,508,007	10,468,156	135,233,378	3,321,845	XXX	72,881,514	78,555,931	0	10,831,278	130,642,789
General Account - Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates														
00000	AA-1320000	01/01/2005	AXA FRANCE VIE			8,309	8,309						37,498	8,309
00000	AA-1320000	01/01/2006	AXA FRANCE VIE	2,045,967	1,707,543	1,820,019	5,573,529				1,200,602		2,560,660	3,761,262
00000	AA-1320000	01/01/2009	AXA FRANCE VIE				0				933,229			0
00000	AA-1320000	06/30/2013	AXA FRANCE VIE		30,563	17,576	48,139						67,653	48,139
00000	AA-1320000	01/01/2016	AXA FRANCE VIE	1,298,908	336,236	843,725	2,478,869				1,403,169		911,058	2,314,227
00000	AA-5420050	01/01/2019	KOREAN REINSURANCE CO		997		997						256,139	997
00000	AA-1580095	05/01/2017	THE TOA REINSURANCE COMPANY LTD		112,858	8,366	121,224						121,241	121,224
00000	AA-1580095	01/01/2018	THE TOA REINSURANCE COMPANY LTD		213,308		213,308						302,811	213,308
2099999	Total - General Account - Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates			3,344,875	2,401,505	2,697,995	8,444,375	0	XXX	0	3,537,000	0	4,257,060	6,467,466
2199999	Total - General Account - Accident and Health - Non-Affiliates			119,602,090	10,909,512	13,166,151	143,677,753	3,321,845	XXX	72,881,514	82,092,931	0	15,088,338	137,110,255
2299999	Total - General Account - Accident and Health			119,602,090	47,319,407	17,717,388	184,638,885	7,152,193	XXX	72,881,514	82,092,931	0	52,385,961	178,071,387
2399999	Total - General Account			2,318,955,695	912,788,304	1,669,759,379	4,901,503,378	843,676,886	XXX	1,953,297,594	520,707,327	0	2,569,512,310	4,887,134,816
3599999	Total - U.S.			1,428,669,394	43,293,543	16,709,819	1,488,672,756	418,676,886	XXX	639,402,155	516,369,414	0	50,752,922	1,477,858,440
3699999	Total - Non-U.S.			890,286,301	869,494,761	1,653,049,560	3,412,830,622	425,000,000	XXX	1,313,895,439	4,337,913	0	2,518,759,388	3,409,276,376
9999999	Total			2,318,955,695	912,788,304	1,669,759,379	4,901,503,378	843,676,886	XXX	1,953,297,594	520,707,327	0	2,569,512,310	4,887,134,816

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

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	3	026008073	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK	396,000,000
0002	1	211174123	TD BANK NA	4,300,000
0003	2	026009917	AUSTRAILIA 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							15,000,000
		0007		1	111915563		WELLS FARGO BANK NA							150,000
		0008		1	113025765		BANK OF NOVA SCOTIA							1,837,000

SCHEDULE S - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating 1 thru 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable Reserve Credit Taken (Cols. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 x Col. 8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Cols. 16 + 17 + 19 + 20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)

NONE

SCHEDULE S - PART 6

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

		1 2019	2 2018	3 2017	4 2016	5 2015
A.	**OPERATIONS ITEMS**					
1.	Premiums and annuity considerations for life and accident and health contracts	5,556,485	4,212,936	5,760,991	5,652,919	5,843,310
2.	Commissions and reinsurance expense allowances	79,249	292,369	354,385	361,933	618,862
3.	Contract claims	6,330,229	5,502,351	6,178,334	6,421,727	5,505,083
4.	Surrender benefits and withdrawals for life contracts	1,116,979	1,078,790	1,071,161	1,158,062	1,155,615
5.	Dividends to policyholders and refunds to members	899,578	952,381	961,930	980,237	989,937
6.	Reserve adjustments on reinsurance ceded	(1,915,578)	(1,641,253)	(1,648,360)	(3,403,480)	(1,645,585)
7.	Increase in aggregate reserves for life and accident and health contracts	554,583	1,200,659	217,483	(877,449)	(75,793)
B.	**BALANCE SHEET ITEMS**					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	1,120,773	1,513,586	1,726,800	2,050,874	1,736,317
9.	Aggregate reserves for life and accident and health contracts	17,040,645	17,595,228	18,794,325	19,011,808	18,199,359
10.	Liability for deposit-type contracts					
11.	Contract claims unpaid	146,911	159,408	936,174	921,217	205,094
12.	Amounts recoverable on reinsurance	1,383,721	1,372,334	1,260,238	1,115,614	1,085,216
13.	Experience rating refunds due or unpaid	1,349,936	870,859	727,293	582,396	49,126
14.	Policyholders' dividends and refunds to members (not included in Line 10)	545,250	579,682	581,300	576,027	602,466
15.	Commissions and reinsurance expense allowances due	(167,321)	34,107	35,316	44,039	105,024
16.	Unauthorized reinsurance offset	14,369	15,326	15,735	43,780	102,018
17.	Offset for reinsurance with certified reinsurers					
C.	**UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)**					
18.	Funds deposited by and withheld from (F)	520,707	689,968	659,044	630,851	593,090
19.	Letters of credit (L)	843,677	835,956	881,120	1,084,120	1,013,465
20.	Trust agreements (T)	1,953,298	1,534,895	1,896,463	1,932,777	2,458,316
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)					

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)	242,826,409,774		242,826,409,774
2.	Reinsurance (Line 16)	2,275,613,340	(2,260,084,904)	15,528,436
3.	Premiums and considerations (Line 15)	3,086,273,773	135,304,772	3,221,578,545
4.	Net credit for ceded reinsurance	XXX	5,883,689,459	5,883,689,459
5.	All other admitted assets (balance)	8,349,462,946	(40,607,132)	8,308,855,814
6.	Total assets excluding Separate Accounts (Line 26)	256,537,759,833	3,718,302,195	260,256,062,028
7.	Separate Account assets (Line 27)	132,970,468,204		132,970,468,204
8.	Total assets (Line 28)	389,508,228,037	3,718,302,195	393,226,530,232
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	127,703,502,205	17,040,645,237	144,744,147,442
10.	Liability for deposit-type contracts (Line 3)	64,907,725,313		64,907,725,313
11.	Claim reserves (Line 4)	3,704,557,776	146,910,705	3,851,468,481
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	498,980,377	545,249,672	1,044,230,049
13.	Premium & annuity considerations received in advance (Line 8)	366,820,527	9,625,251	376,445,778
14.	Other contract liabilities (Line 9)	3,055,421,000	(2,535,449,679)	519,971,321
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	14,368,565	(14,368,565)	0
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	520,707,326	(520,707,326)	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)	44,893,257,633	(10,953,603,100)	33,939,654,533
20.	Total liabilities excluding Separate Accounts (Line 26)	245,665,340,722	3,718,302,195	249,383,642,917
21.	Separate Account liabilities (Line 27)	132,928,075,172		132,928,075,172
22.	Total liabilities (Line 28)	378,593,415,894	3,718,302,195	382,311,718,089
23.	Capital & surplus (Line 38)	10,914,812,143	XXX	10,914,812,143
24.	Total liabilities, capital & surplus (Line 39)	389,508,228,037	3,718,302,195	393,226,530,232
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	17,040,645,237		
26.	Claim reserves	146,910,705		
27.	Policyholder dividends/reserves	545,249,672		
28.	Premium & annuity considerations received in advance	9,625,251		
29.	Liability for deposit-type contracts	0		
30.	Other contract liabilities	(2,535,449,679)		
31.	Reinsurance ceded assets	2,260,084,904		
32.	Other ceded reinsurance recoverables	40,607,132		
33.	Total ceded reinsurance recoverables	17,507,673,222		
34.	Premiums and considerations	135,304,772		
35.	Reinsurance in unauthorized companies	14,368,565		
36.	Funds held under reinsurance treaties with unauthorized reinsurers	520,707,326		
37.	Reinsurance with certified reinsurers	0		
38.	Funds held under reinsurance treaties with certified reinsurers	0		
39.	Other ceded reinsurance payables/offsets	10,953,603,100		
40.	Total ceded reinsurance payables/offsets	11,623,983,763		
41.	Total net credit for ceded reinsurance	5,883,689,459		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	104,623,256	22,440,015	82,400,835	4,344,595	213,808,701	
2. Alaska AK	L	12,497,896	1,917,541	10,901,383	281,236	25,598,056	
3. Arizona AZ	L	115,318,829	62,224,660	163,903,292	359,519,049	700,965,830	
4. Arkansas AR	L	47,407,213	7,322,268	29,595,919	7,916,761	92,242,161	
5. California CA	L	877,686,680	242,431,171	874,952,314	163,984,250	2,159,054,415	17,542,226
6. Colorado CO	L	99,485,434	30,770,145	123,048,985	93,175,213	346,479,777	
7. Connecticut CT	L	143,951,574	43,537,125	107,564,393	194,567,319	489,620,411	
8. Delaware DE	L	55,916,698	6,970,535	42,481,405	174,185,140	279,553,778	37,341,149,845
9. District of Columbia DC	L	26,379,772	5,198,951	60,175,044	111,776,671	203,530,438	699,990,384
10. Florida FL	L	433,349,504	152,871,110	545,717,130	21,362,251	1,153,299,995	12,000,000
11. Georgia GA	L	285,969,235	34,198,720	342,426,953	1,137,776,432	1,800,371,340	
12. Hawaii HI	L	20,651,030	7,114,429	18,573,951		46,339,410	
13. Idaho ID	L	13,815,873	10,031,417	18,993,007		42,840,297	1,500,000
14. Illinois IL	L	396,548,755	50,679,920	395,734,449	25,096,776	868,059,900	(79,945)
15. Indiana IN	L	163,502,398	59,700,855	104,895,785	44,226,708	372,325,746	(5,009)
16. Iowa IA	L	35,174,656	5,453,574	41,344,021	272,915,104	354,887,355	
17. Kansas KS	L	48,373,464	47,783,607	48,687,892		144,844,963	
18. Kentucky KY	L	89,974,183	13,106,408	64,279,445	188,995,968	356,356,004	
19. Louisiana LA	L	130,913,098	6,491,036	100,472,333	218,830	238,095,297	
20. Maine ME	L	22,277,893	3,481,406	19,025,213		44,784,512	
21. Maryland MD	L	201,260,235	42,671,794	147,298,992	175,979,103	567,210,124	
22. Massachusetts MA	L	221,755,326	46,241,772	232,593,777	973,804,564	1,474,395,439	
23. Michigan MI	L	510,094,574	34,197,053	173,225,289	8,114,637	725,631,553	
24. Minnesota MN	L	92,415,191	10,908,988	97,171,527	5,677,018	206,172,724	
25. Mississippi MS	L	52,025,522	3,077,797	43,056,389	1,310,335	99,470,043	
26. Missouri MO	L	137,664,576	53,196,656	138,333,133	16,552,184	345,746,549	
27. Montana MT	L	8,450,522	8,248,426	9,714,894		26,413,842	
28. Nebraska NE	L	34,074,900	4,109,706	38,252,590	15,514,190	91,951,386	
29. Nevada NV	L	43,361,608	13,695,906	55,288,799	33,870	112,380,183	
30. New Hampshire NH	L	35,719,023	8,349,302	27,729,719	158,911	71,956,955	
31. New Jersey NJ	L	366,056,805	109,365,438	309,369,169	496,074,352	1,280,865,764	
32. New Mexico NM	L	25,146,286	14,141,191	25,321,896	7,830,615	72,439,988	
33. New York NY	L	1,206,431,336	158,468,208	676,552,258	1,417,817,368	3,459,269,170	30,014,316,123
34. North Carolina NC	L	255,265,792	28,777,368	315,637,454	886,509	600,567,123	
35. North Dakota ND	L	6,851,637	700,711	13,198,733		20,751,081	
36. Ohio OH	L	355,420,721	53,267,273	285,932,139	20,558,525	715,178,658	
37. Oklahoma OK	L	67,737,543	20,044,214	62,826,470		150,608,227	
38. Oregon OR	L	41,430,900	13,699,692	70,691,709		125,822,301	
39. Pennsylvania PA	L	341,224,562	64,962,837	325,985,534	355,965,945	1,088,138,878	127,998,812
40. Rhode Island RI	L	22,619,607	11,075,963	15,592,506	2,083,572	51,371,648	
41. South Carolina SC	L	166,571,857	46,032,819	84,719,554	13,977,163	311,301,393	
42. South Dakota SD	L	10,730,957	1,648,312	14,102,752		26,482,021	
43. Tennessee TN	L	160,573,889	22,845,362	165,549,635	42,982,742	391,951,628	
44. Texas TX	L	697,430,273	100,638,912	737,421,824	49,393,518	1,584,884,527	(26,765)
45. Utah UT	L	47,996,488	8,394,732	60,383,430	533,740	117,308,390	
46. Vermont VT	L	14,602,508	6,906,896	9,281,845	16,169,946	46,961,195	
47. Virginia VA	L	201,015,692	41,182,261	229,248,063	7,693,874	479,139,890	
48. Washington WA	L	169,392,631	166,065,946	123,005,001	89,298	458,552,876	(311,310)
49. West Virginia WV	L	31,255,566	3,558,897	30,514,108	6,045,548	71,374,119	
50. Wisconsin WI	L	105,948,457	15,744,913	77,312,272	9,556,977	208,562,619	
51. Wyoming WY	L	8,250,196	808,591	5,021,544		14,080,331	
52. American Samoa AS	N	817,892		51,470		869,362	
53. Guam GU	L	1,958,142		628,629		2,586,771	
54. Puerto Rico PR	L	13,627,171	2,156,719	13,509,524	1,304,987	30,598,401	
55. US Virgin Islands VI	L	1,476,044	19,183	1,281,590		2,776,817	
56. Northern Mariana Islands MP	L	381,090	76,646	85,878		543,614	
57. Canada CAN	L	9,006,025	5	13,253,177		22,259,207	
58. Aggregate Other Alien OT	XXX	5,596,161	1,604,148	3,635,551	0	10,835,860	0
59. Subtotal	XXX	8,795,455,146	1,930,609,530	7,827,952,573	6,446,451,794	25,000,469,043	68,214,074,361
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	848,256,390	2,871			848,259,261	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	29,017,242	26,208	8,515,522		37,558,972	
94. Aggregate other amounts not allocable by State	XXX	3,284,428,323	267,179,183	565,584,575	0	4,117,192,081	770,000
95. Totals (Direct Business)	XXX	12,957,157,101	2,197,817,792	8,402,052,670	6,446,451,794	30,003,479,357	68,214,844,361
96. Plus reinsurance assumed	XXX	575,588,475	27,121,035	51,763,017		654,472,527	
97. Totals (All Business)	XXX	13,532,745,576	2,224,938,827	8,453,815,687	6,446,451,794	30,657,951,884	68,214,844,361
98. Less reinsurance ceded	XXX	5,818,152,823	259,096	129,830,881	580,585	5,948,823,385	
99. Totals (All Business) less reinsurance ceded	XXX	7,714,592,753	2,224,679,731	(c) 8,323,984,806	6,445,871,209	24,709,128,499	68,214,844,361
DETAILS OF WRITE-INS							
58001. Other Alien	XXX	5,596,161	1,604,148	3,635,551		10,835,860	
58002.	XXX					0	
58003.	XXX					0	
58998. Summ. of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	5,596,161	1,604,148	3,635,551	0	10,835,860	0
9401. Federal Employees' Group Life Insurance Premiums	XXX	3,254,904,985				3,254,904,985	
9402. Federal Dental	XXX			565,584,575		565,584,575	
9403. Federal Employee Thrift Program	XXX		259,879,206			259,879,206	
9498. Summ. of remaining write-ins for line 94 from overflow page	XXX	29,523,338	7,299,977	0	0	36,823,315	770,000
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	3,284,428,323	267,179,183	565,584,575	0	4,117,192,081	770,000

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG	56	R - Registered - Non-domiciled RRGs	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state	0	Q - Qualified - Qualified or accredited reinsurer	0
		N - None of the above - Not allowed to write business in the state	1

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations.

Premiums for Individual Life and Health Policies are distributed according to the address to which the premium notices are sent (if applicable). Considerations for Individual Fixed and Variable Benefit Annuities are distributed according to the state in which the annuitant or owner resides or the address designated as the one to which business communications should be sent (if applicable). For Group Life and Health policies covering less than 500 lives, the premiums received are generally allocated to the state in which the employees are principally located or in which the principal office of the group policyholder is located; for such policies covering 500 or more lives, the premiums or considerations are generally allocated to the state in which the owner of the certificate resides (if applicable).

For Group Annuity contracts that are allocable, considerations are generally assigned to the state where the person making the contribution resides (if applicable). For Group Annuity contracts that are not allocable, considerations are assigned to the principal place of business of the contract sponsor (if applicable). Deposit-type funds for group contracts are allocated to the principal place of business of the plan sponsor, typically the employer that has established a pension or profit sharing plan for the benefit of its employees (if applicable). For individual agreements, deposit-type funds are allocated to the residence of the owner of the contract (if applicable).

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4 and 16.4, Cols. 8, 9, and 10, or with Schedule H, Part 1, Column 1, Line 1. Indicate which:

Exhibit 1, Lines 6.4, 10.4 and 16.4, Cols. 8, 9 and 10

SCHEDULE T - PART 2

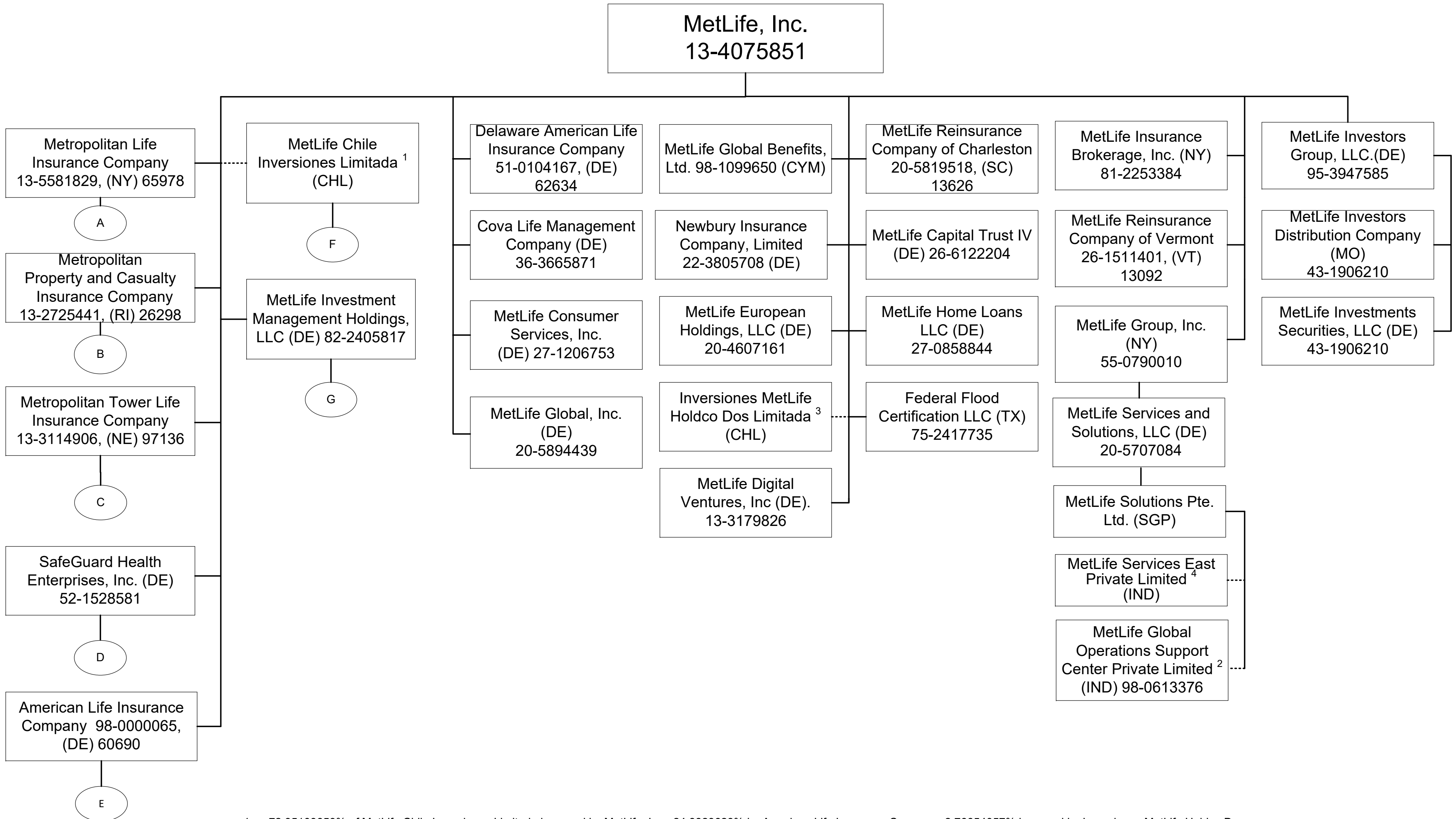
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

		Direct Business Only					
		1	2	3	4	5	6
	States, Etc.	Life (Group and Individual)	Annuities (Group and Individual)	Disability Income (Group and Individual)	Long-Term Care (Group and Individual)	Deposit-Type Contracts	Totals
1.	Alabama AL	104,623,256	22,440,015	29,748,252	10,124,689		166,936,212
2.	Alaska AK	12,497,896	1,917,541	3,763,348	1,176,713		19,355,498
3.	Arizona AZ	115,318,829	62,224,660	53,820,758	11,864,944		243,229,191
4.	Arkansas AR	47,407,213	7,322,268	8,983,806	2,592,636		66,305,923
5.	California CA	877,686,680	242,431,171	268,531,436	68,607,613	17,542,226	1,474,799,126
6.	Colorado CO	99,485,434	30,770,145	40,827,610	13,043,613		184,126,802
7.	Connecticut CT	143,951,574	43,537,125	32,250,717	20,200,420		239,939,836
8.	Delaware DE	55,916,698	6,970,535	9,664,366	3,818,510	37,341,149,845	37,417,519,954
9.	District of Columbia DC	26,379,772	5,198,951	21,388,249	2,999,995	699,990,384	755,957,351
10.	Florida FL	433,349,504	152,871,110	164,276,405	36,779,303	12,000,000	799,276,322
11.	Georgia GA	285,969,235	34,198,720	85,440,032	14,367,808		419,975,795
12.	Hawaii HI	20,651,030	7,114,429	7,998,345	5,566,903		41,330,707
13.	Idaho ID	13,815,873	10,031,417	5,101,561	1,756,674	1,500,000	32,205,525
14.	Illinois IL	396,548,755	50,679,920	100,145,003	38,416,771	(79,945)	585,710,504
15.	Indiana IN	163,502,398	59,700,855	33,662,124	9,781,911	(5,009)	266,642,279
16.	Iowa IA	35,174,656	5,453,574	8,262,198	8,298,652		57,189,080
17.	Kansas KS	48,373,464	47,783,607	13,965,477	6,282,239		116,404,787
18.	Kentucky KY	89,974,183	13,106,408	25,745,460	5,572,321		134,398,372
19.	Louisiana LA	130,913,098	6,491,036	40,432,823	5,631,314		183,468,271
20.	Maine ME	22,277,893	3,481,406	4,839,357	4,048,180		34,646,836
21.	Maryland MD	201,260,235	42,671,794	46,212,568	17,762,373		307,906,970
22.	Massachusetts MA	221,755,326	46,241,772	64,193,228	27,144,024		359,334,350
23.	Michigan MI	510,094,574	34,197,053	57,441,151	18,164,992		619,897,770
24.	Minnesota MN	92,415,191	10,908,988	38,830,460	9,883,722		152,038,361
25.	Mississippi MS	52,025,522	3,077,797	11,084,868	3,045,656		69,233,843
26.	Missouri MO	137,664,576	53,196,656	26,239,494	18,253,671		235,354,397
27.	Montana MT	8,450,522	8,248,426	2,060,996	1,265,697		20,025,641
28.	Nebraska NE	34,074,900	4,109,706	11,725,168	4,261,971		54,171,745
29.	Nevada NV	43,361,608	13,695,906	15,965,328	2,930,671		75,953,513
30.	New Hampshire NH	35,719,023	8,349,302	9,392,455	4,592,052		58,052,832
31.	New Jersey NJ	366,056,805	109,365,438	87,485,083	44,400,231		607,307,557
32.	New Mexico NM	25,146,286	14,141,191	8,882,796	2,796,079		50,966,352
33.	New York NY	1,206,431,336	158,468,208	242,423,337	98,402,915	30,014,316,123	31,720,041,919
34.	North Carolina NC	255,265,792	28,777,368	79,781,493	18,105,594		381,930,247
35.	North Dakota ND	6,851,637	700,711	2,938,675	813,114		11,304,137
36.	Ohio OH	355,420,721	53,267,273	70,692,215	20,716,939		500,097,148
37.	Oklahoma OK	67,737,543	20,044,214	20,685,808	4,512,136		112,979,701
38.	Oregon OR	41,430,900	13,699,692	25,513,401	7,976,969		88,620,962
39.	Pennsylvania PA	341,224,562	64,962,837	100,134,167	37,131,987	127,998,812	671,452,365
40.	Rhode Island RI	22,619,607	11,075,963	4,061,951	3,815,333		41,572,854
41.	South Carolina SC	166,571,857	46,032,819	26,431,315	7,211,852		246,247,843
42.	South Dakota SD	10,730,957	1,648,312	4,618,935	1,303,600		18,301,804
43.	Tennessee TN	160,573,889	22,845,362	41,631,045	16,585,439		241,635,735
44.	Texas TX	697,430,273	100,638,912	192,088,689	34,189,182	(26,765)	1,024,320,291
45.	Utah UT	47,996,488	8,394,732	17,660,083	3,361,109		77,412,412
46.	Vermont VT	14,602,508	6,906,896	2,669,907	1,803,955		25,983,266
47.	Virginia VA	201,015,692	41,182,261	59,695,587	22,242,037		324,135,577
48.	Washington WA	169,392,631	166,065,946	33,036,160	14,458,711	(311,310)	382,642,138
49.	West Virginia WV	31,255,566	3,558,897	5,396,464	2,590,782		42,801,709
50.	Wisconsin WI	105,948,457	15,744,913	26,475,487	7,919,854		156,088,711
51.	Wyoming WY	8,250,196	808,591	1,482,134	1,025,113		11,566,034
52.	American Samoa AS	817,892		13,303			831,195
53.	Guam GU	1,958,142		424,928			2,383,070
54.	Puerto Rico PR	13,627,171	2,156,719	11,061,890	48,999		26,894,779
55.	US Virgin Islands VI	1,476,044	19,183	480,538	76,953		2,052,718
56.	Northern Mariana Islands MP	381,090	76,646	66,289			524,025
57.	Canada CAN	9,006,025	5	12,490,264			21,496,294
58.	Aggregate Other Alien OT	5,596,161	1,604,148	1,797,750			8,998,059
59.	Totals	8,795,455,146	1,930,609,530	2,322,112,737	729,724,921	68,214,074,361	81,991,976,695

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

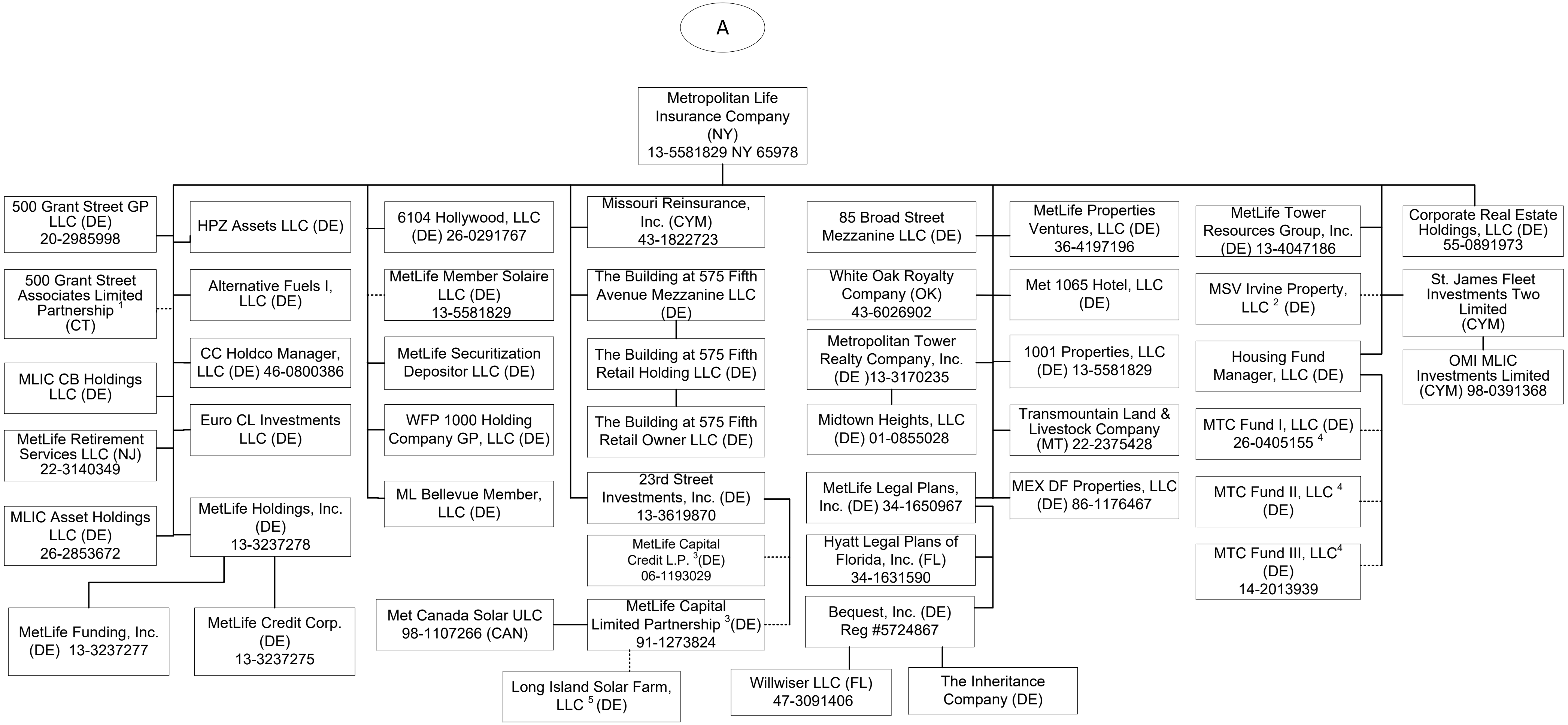
PART 1 - ORGANIZATIONAL CHART



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

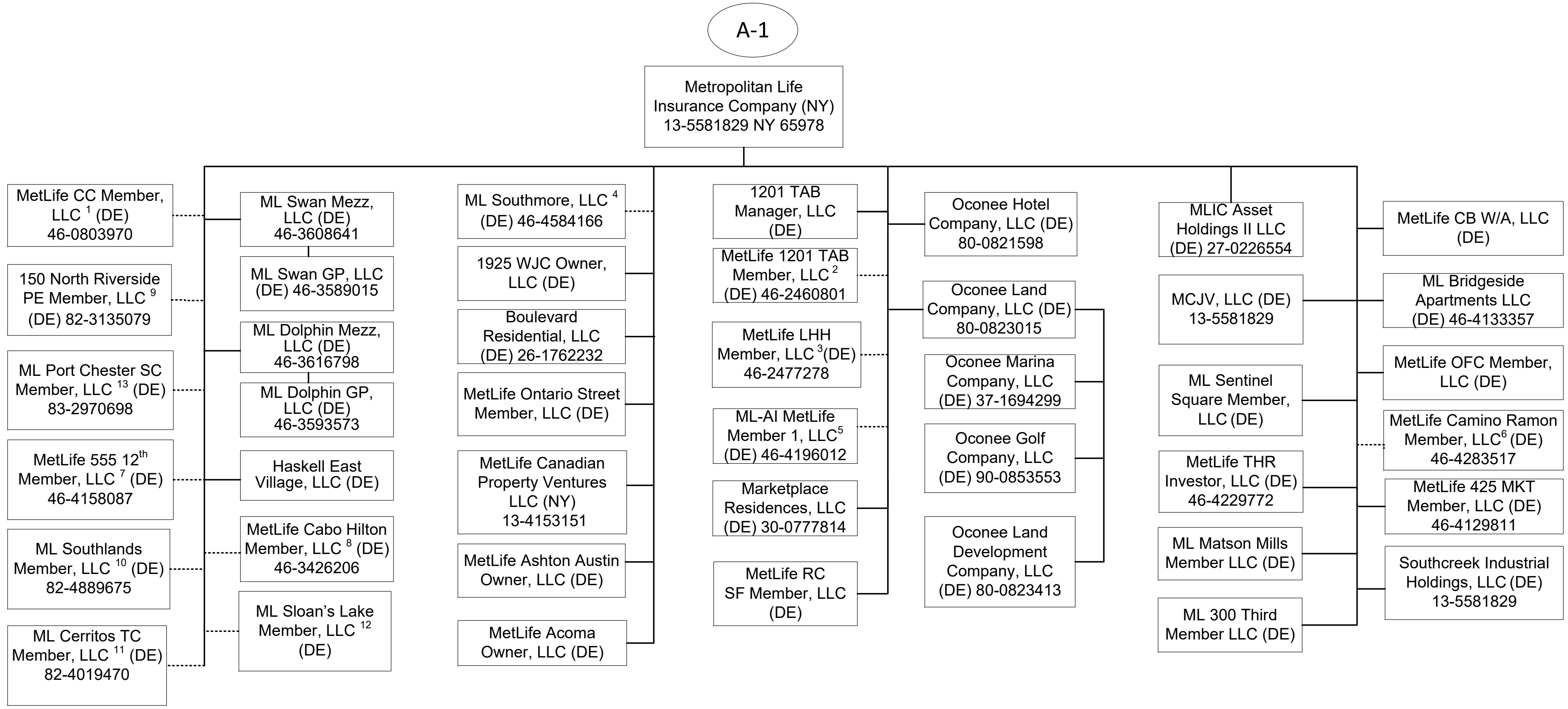


1 99% of 500 Grant Street Associates Limited Partnership is held by Metropolitan Life Insurance Company and 1% by 500 Grant Street GP LLC.
2 96% of MSV Irvine Property, LLC is owned by Metropolitan Life Insurance Company and 4% is owned by Metropolitan Tower Realty Company, Inc.
3 1% General Partnership 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

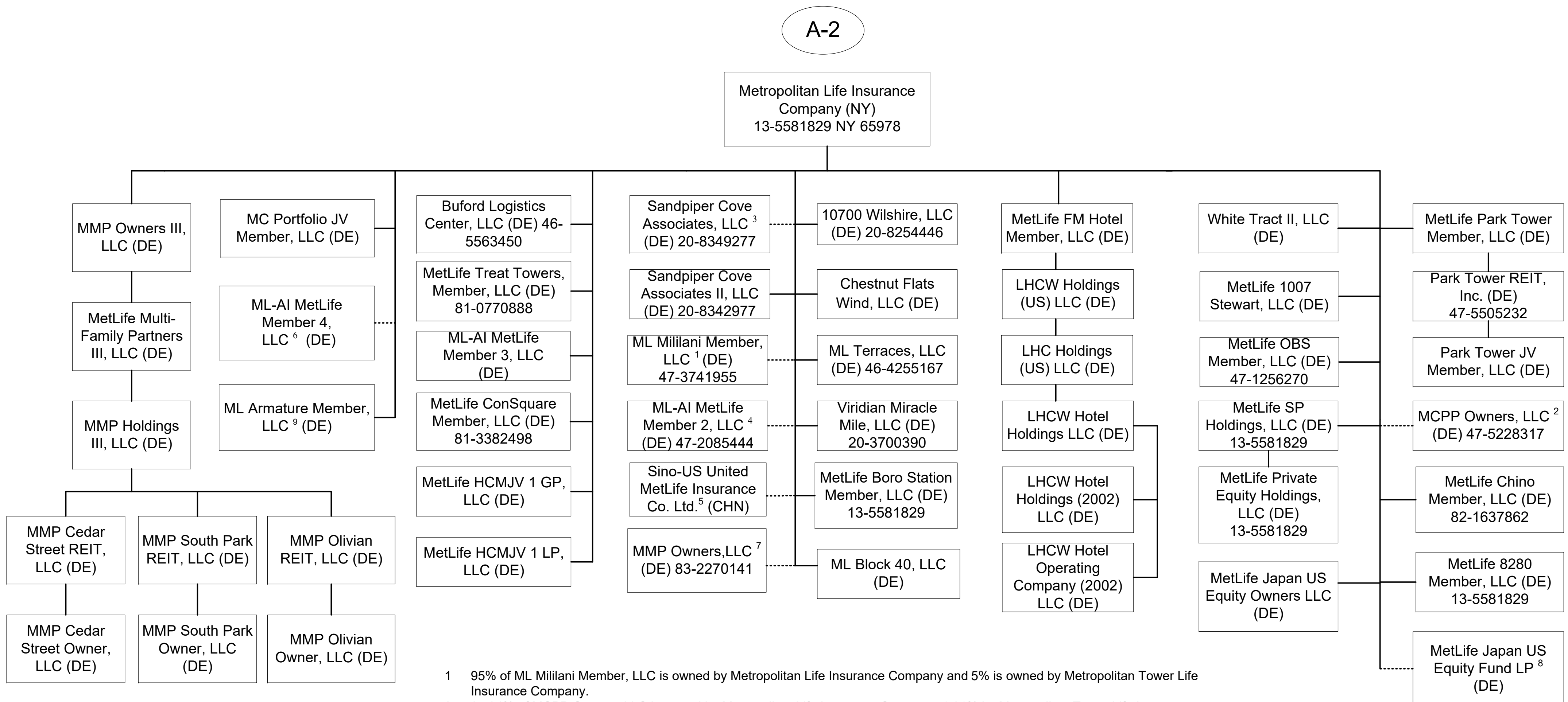
PART 1 - ORGANIZATIONAL CHART



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.

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

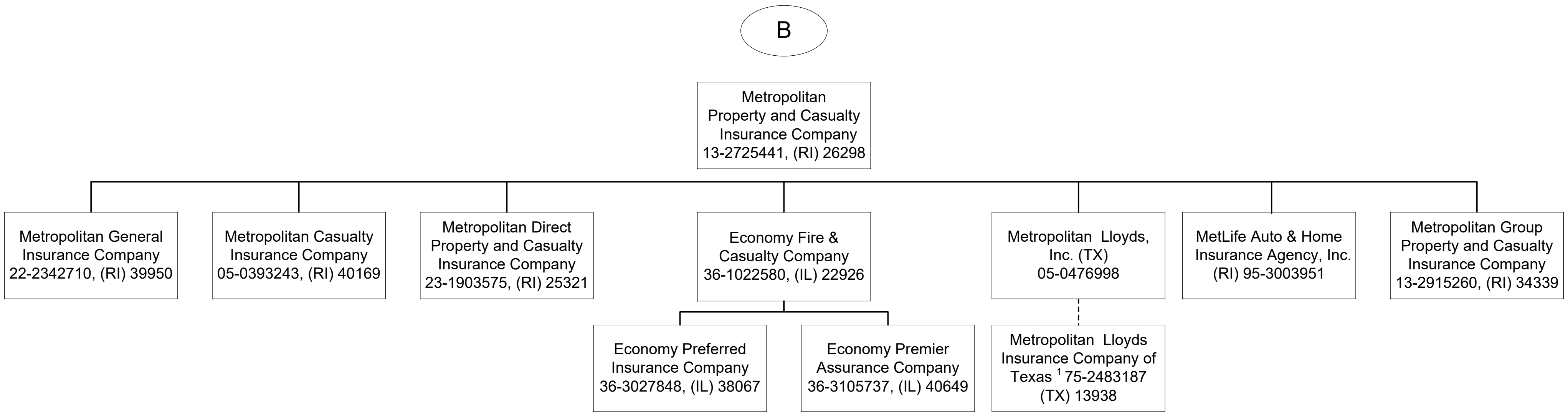
PART 1 - ORGANIZATIONAL CHART



1 95% of ML Mililani 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 90.59% of the membership interest is owned by Metropolitan Life Insurance Company and 9.41% of the membership interest is owned by Metropolitan Tower Realty Company, Inc.
4 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.
5 50% of Sino-US United MetLife Insurance Co. Ltd. is owned by Metropolitan Life Insurance Company and 50% is owned by a third party.
6 60% of ML-AI Member 4, LLC is owned by Metropolitan Life Insurance Company and 40% is owned by Metropolitan Tower Life Insurance Company.
7 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.
8 51% of MetLife Japan US Equity Fund LP is owned by Metropolitan Life Insurance Company and 49% is owned by MetLife Insurance K.K. (Japan).
9 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.

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

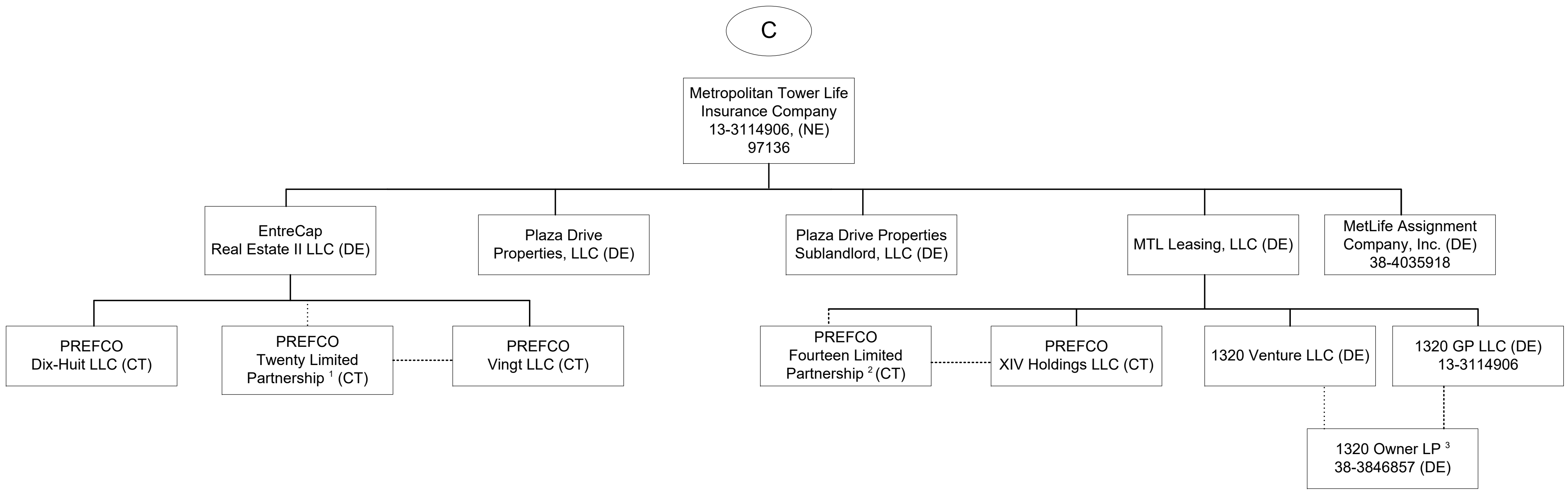
PART 1 - ORGANIZATIONAL CHART



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

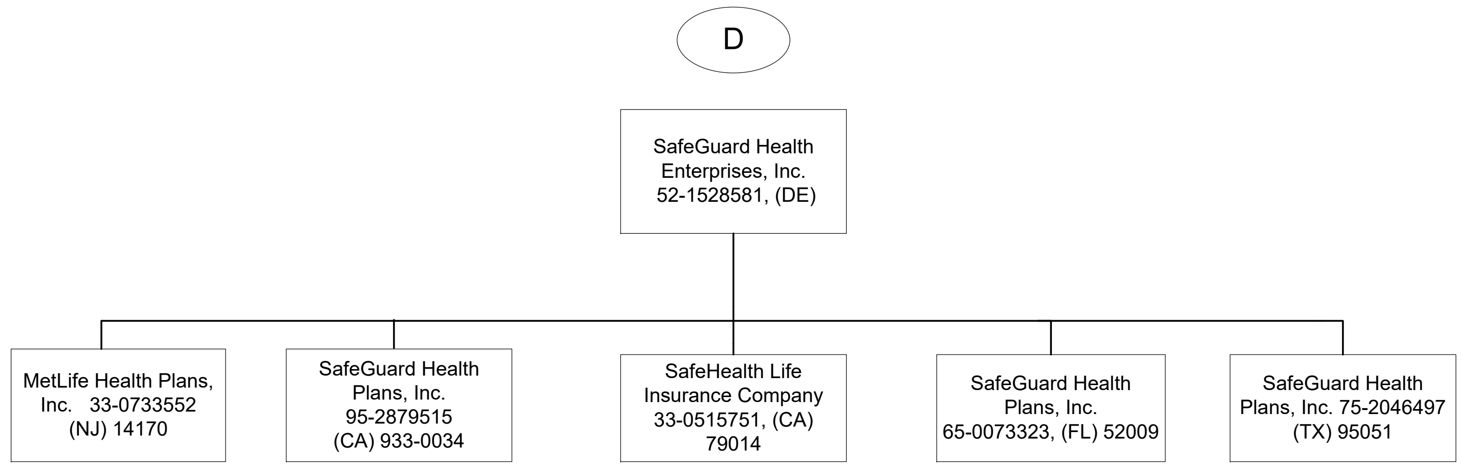
PART 1 - ORGANIZATIONAL CHART



1 99% of PREFCO Twenty Limited Partnership. is owned by EntreCap Real Estate II, LLC and 1% is owned by PREFCO Vingt LLC.
2 99.9% of PREFCO Fourteen Limited Partnership is owned by MTL Leasing, LLC and .10% is owned by PREFCO XIV Holdings LLC.
3 99.9% of 1320 Owner LP is owned by 1320 Venture LLC and .10% is owned by 1320 GP LLC.
4 87.34% of ML, Armature Member, LLC is owned by Metropolitan Tower Life Insurance Company and 12.66% is owned by Metropolitan Life Insurance Company.

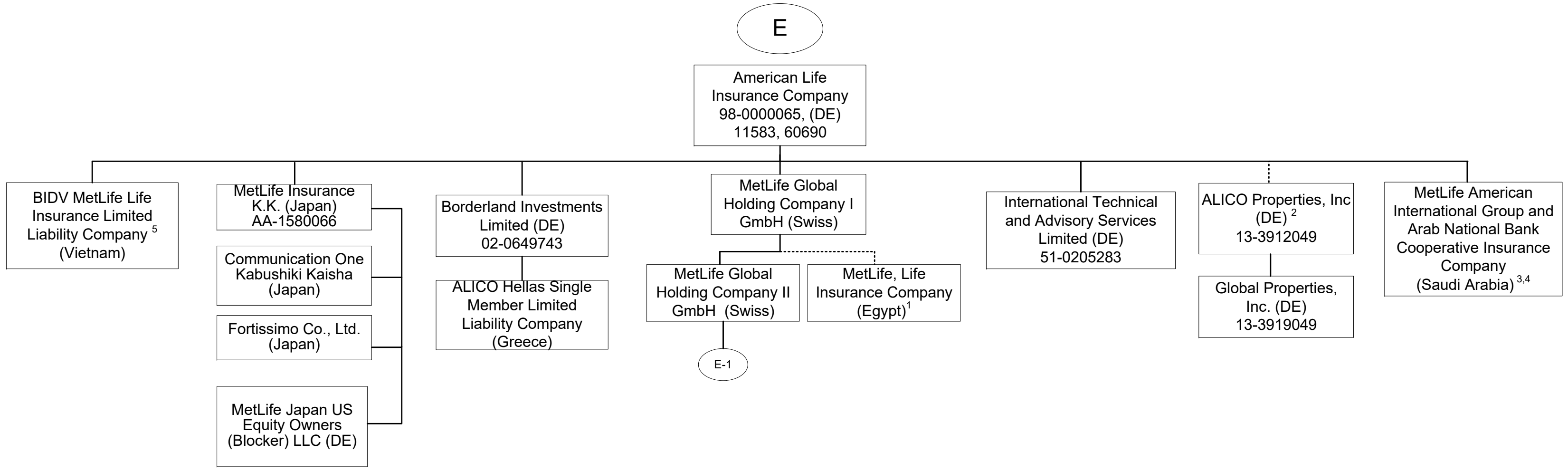
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



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

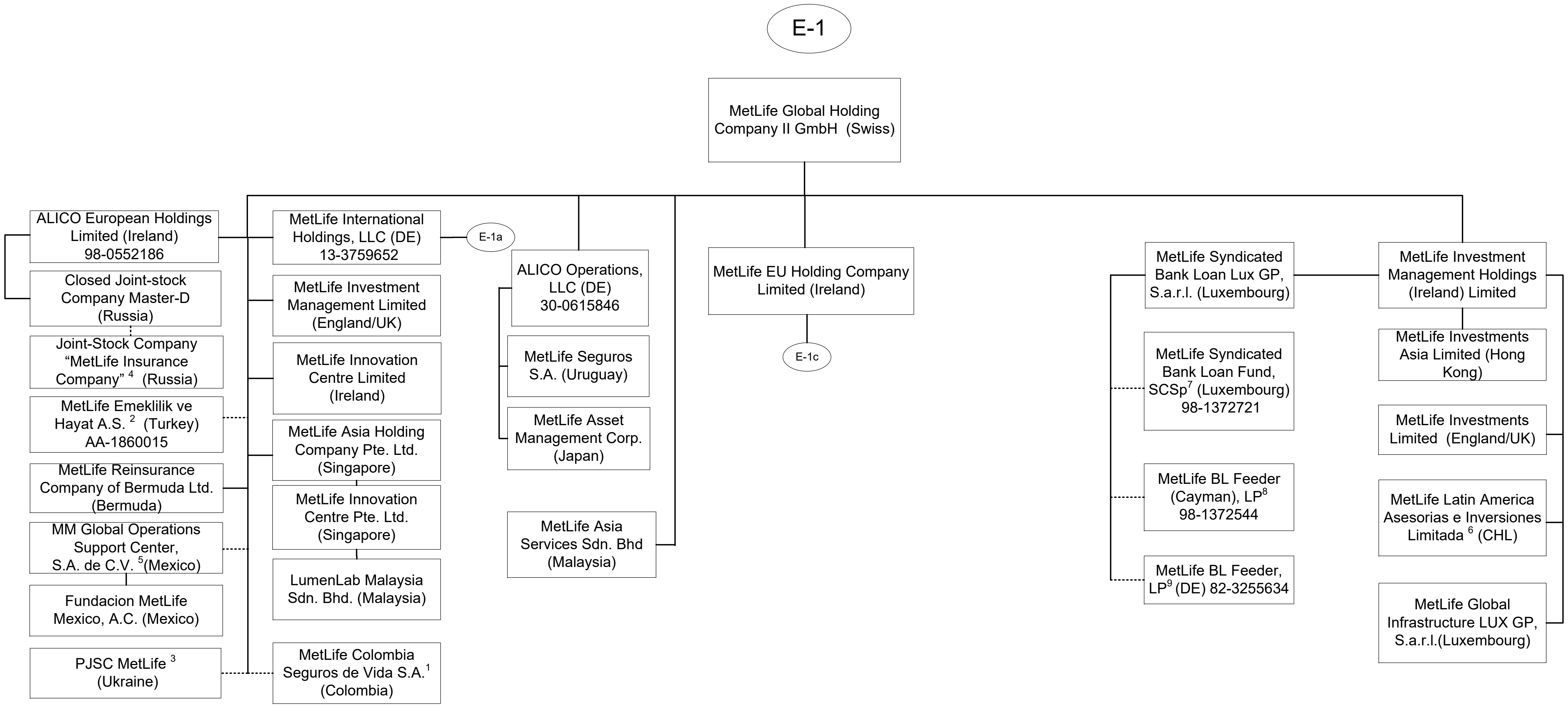
PART 1 - ORGANIZATIONAL CHART



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 The Delaware Department of Insurance approved a disclaimer of affiliation and therefore, this company is not considered an affiliate under Delaware Law.
4 30% of MetLife American International Group and Arab National Bank Cooperative Insurance Company is owned by American Life Insurance Company and the remaining interest by third parties.
5 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

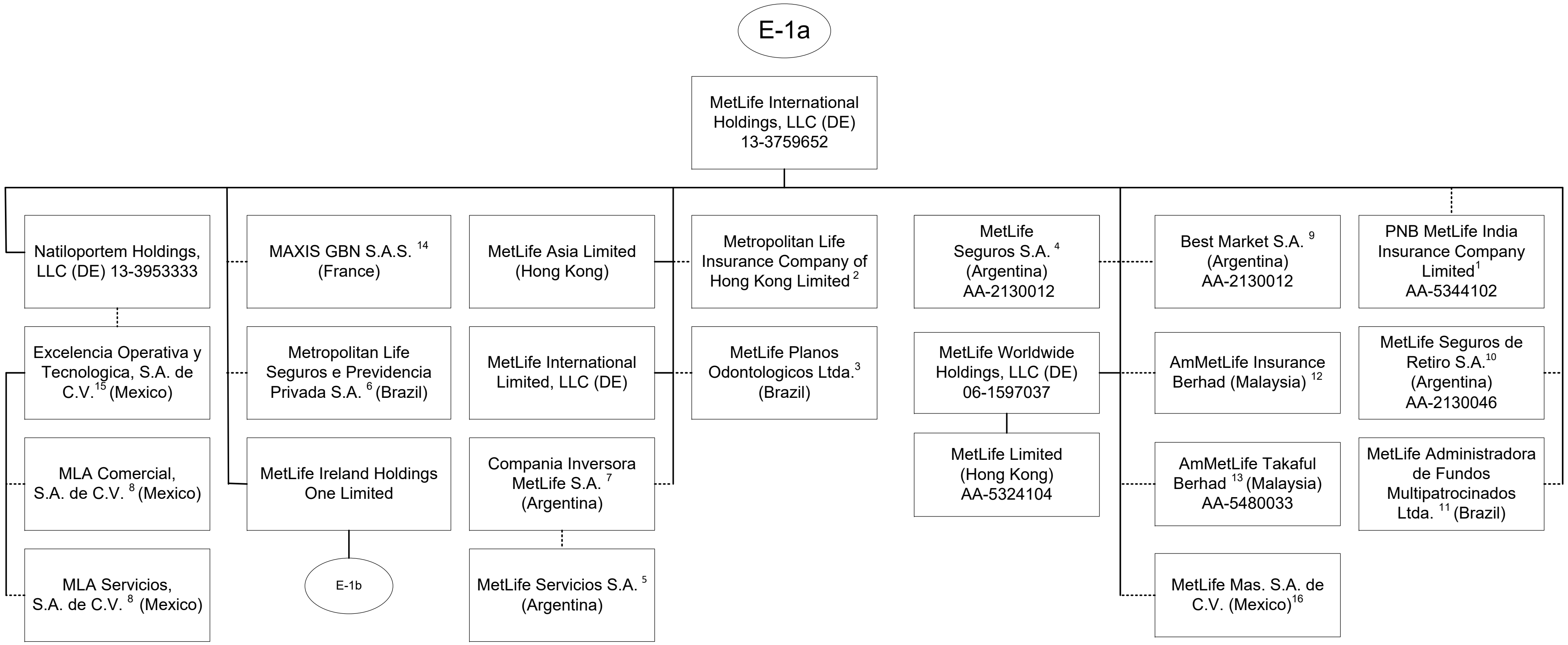
PART 1 - ORGANIZATIONAL CHART



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 Natiloportem Holdings, LLC each own 0.0000008975534470190009%.
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 Syndicated Bank Loan Lux GP, S.a.r.l. is the general partner of MetLife BL Feeder (Cayman), LP (the "Fund"). MetLife BL Feeder (Cayman), LP is an investor in the Fund. The following affiliates hold limited partnership interests in the feeder: MetLife Limited (3.14%),MetLife Insurance K.K. (93.72%) and MetLife Insurance Company of Korea Limited (3.14%).
9 MetLife Syndicated Bank Loan Lux GP, S.a.r.l. is the general partner of MetLife BL Feeder, LP (the "Fund"). MetLife BL Feeder, LP is an investor in the Fund. The following affiliate holds a limited partnership interest in the feeder: Metropolitan Life Insurance Company (49.26%). The remaining 50.74% is owned by one third party investor.

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

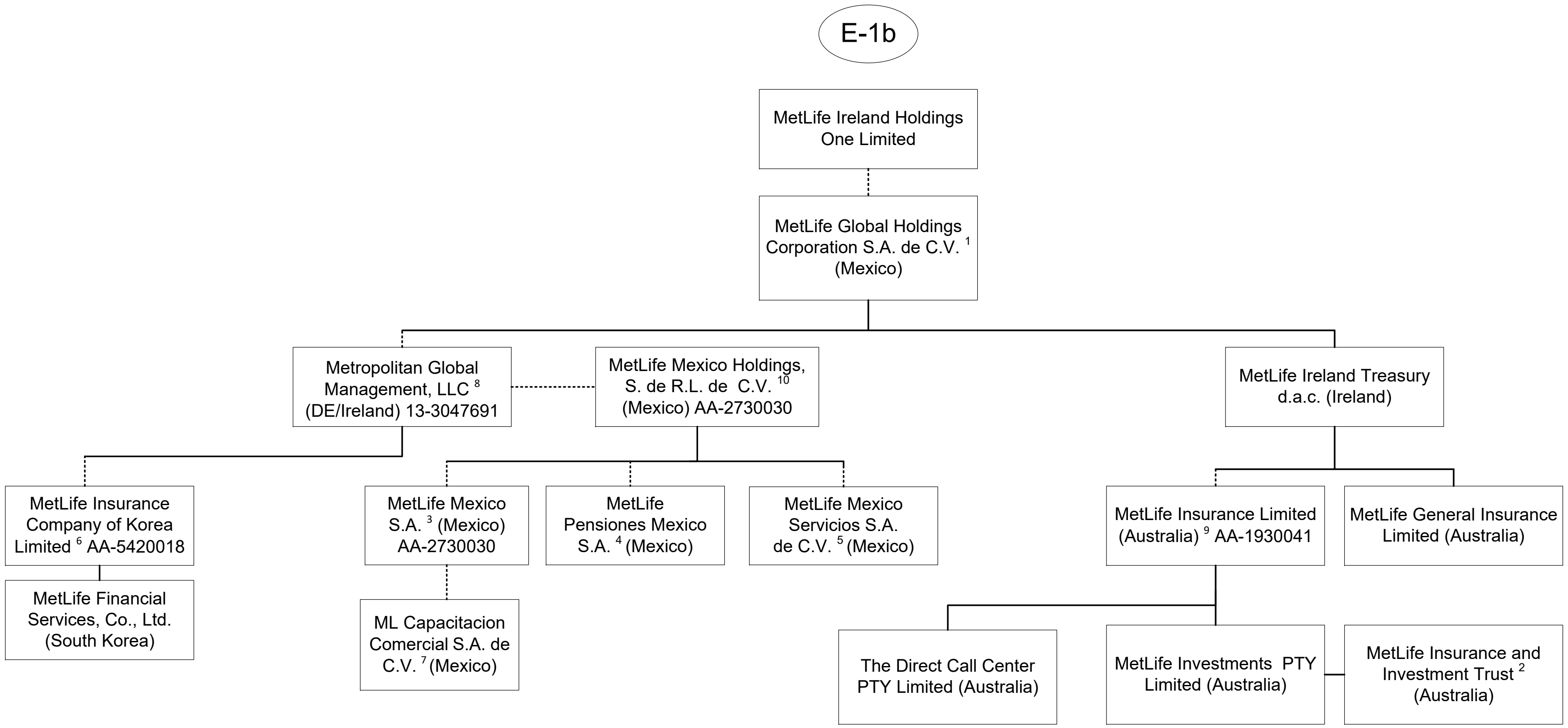
PART 1 - ORGANIZATIONAL CHART



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 99.99935% of Metropolitan Life Insurance Company of Hong Kong Limited is owned by MetLife International Holdings, LLC and 0.00065% is owned by Natiloportem Holdings, LLC.
3 99.999% of MetLife Planos Odontologicos Ltda. is owned by MetLife International Holdings, LLC and .001% is owned by Natiloportem Holdings, LLC.
4 95.5242% of MetLife Seguros S.A.is owned by MetLife International Holdings, LLC and 2.6753% is owned by Natiloportem Holdings, LLC and 1.8005% is owned by International Technical and Advisory Services Limited.
5 18.87% 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., .99% is held by Natiloportem Holdings, LLC and .26% is held by MetLife Seguros de Retiro S.A.
6 66.662% is owned by MetLife International Holdings, LLC, 33.337% is owned by MetLife Worldwide Holdings, LLC and 0.001% is owned by Natiloportem Holdings, LLC.
7 95.46% is owned by MetLife International Holdings, LLC and 4.54% is owned by Natiloportem Holdings, LLC.
8 99% is owned by Excelencia Operative y Technologica, S.A de C.V. and 1% is owned by MetLife Mexico Servicios S.A. de C.V.
9 5% of the shares are held by Natiloportem Holdings, LLC and 95% is owned by MetLife International Holdings, LLC.
10 96.8897% is owned by MetLife International Holdings, LLC, 3.1102% is owned by Natiloportem Holdings, and .0001% is owned by International Technical and Advisory Services Limited.
11 99.99998% of MetLife Administradora de Fundos Multipatrocinados Ltda. is owned by MetLife International Holdings, LLC and .00002% by Natiloportem Holdings, LLC.
12 50.000002% of AmMetLife Insurance Berhad is owned by MetLife International Holdings, LLC and the remainder by a third party.
13 49.9999997% of AmMetLife Takaful Berhad is owned by MetLife International Holdings, LLC and the remainder by a third party.
14 50% of MAXIS GBN S.A.S. is held by MetLife International Holdings, LLC and the remainder by third parties.
15 99% of Excelencia Operativa y Tecnologica, S.A. de C.V. is held by Natiloportem Holdings, LLC and 1% by MetLife Mexico Servicios S.A. de C.V.
16 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.

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

PART 1 - ORGANIZATIONAL CHART



1 98.9% is owned by MetLife Ireland Holdings One Limited 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 Exelencia Operativa y Tecnologica, S.A. de C.V.

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

PART 1 - ORGANIZATIONAL CHART

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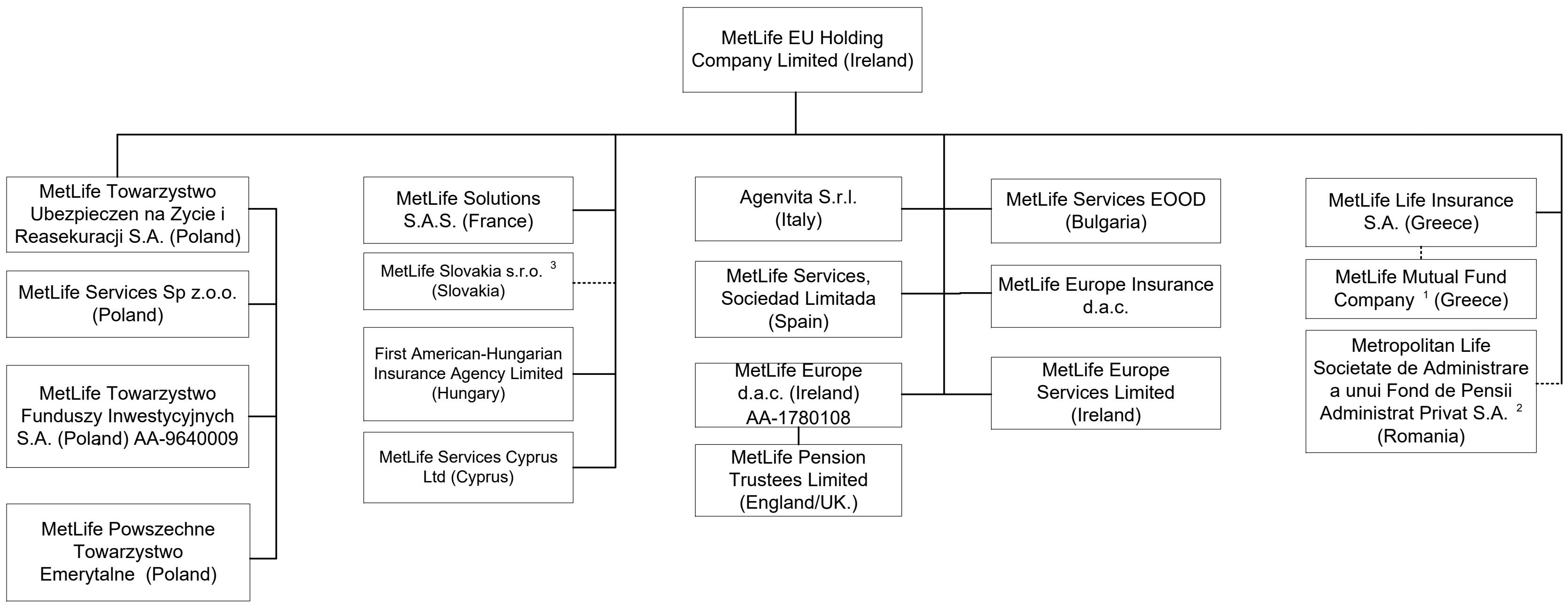
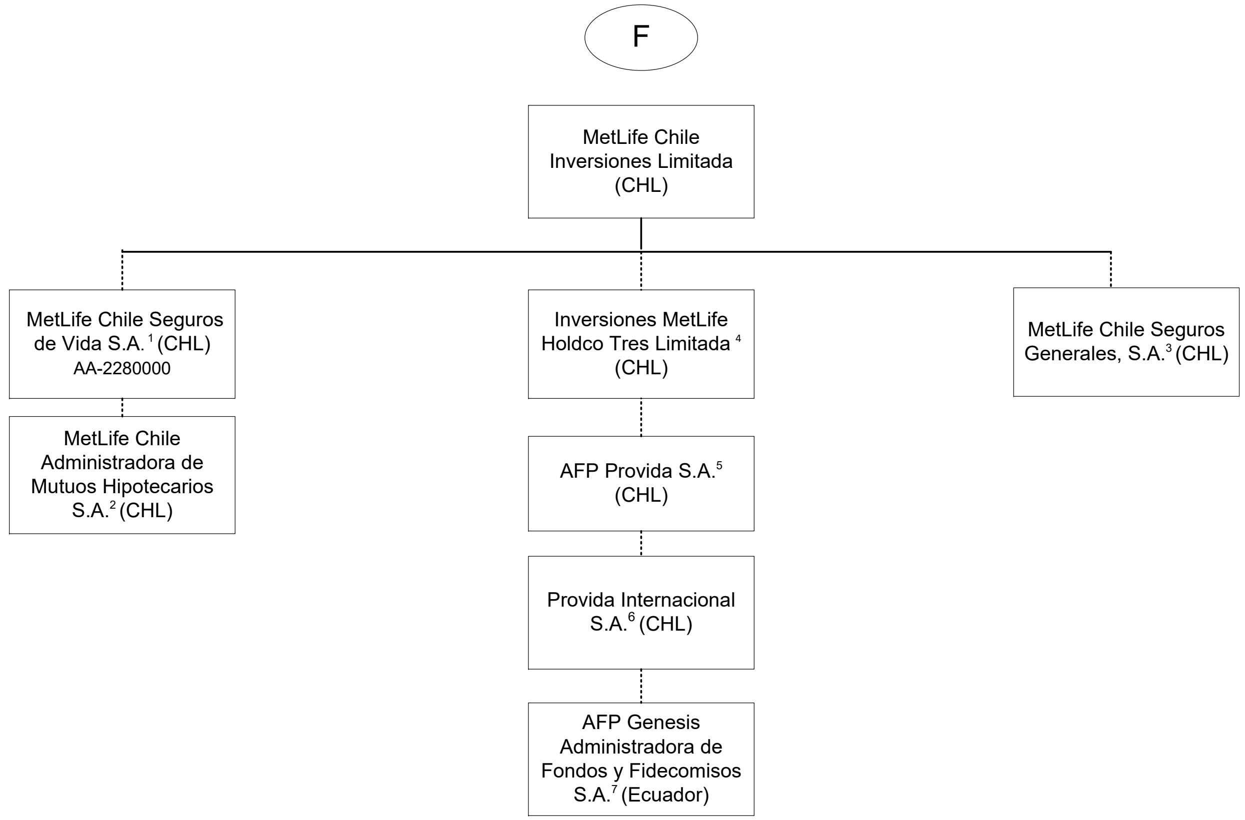


1 90% of MetLife Mutual Fund Company is owned by MetLife Life Insurance S.A. and the remaining interest by a third party.
2 99.9836% of Metropolitan Life Societate de Administrare a uni Fond de Pensii Administrat Privat S.A. is owned by MetLife EU Holding Company Limited and 0.0164% by MetLife Services Sp z.o.o.

3 99.956% of MetLife Slovakia s.r.o. (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 99.98% of MetLife Chile Seguros Generales, S.A. is owned by MetLife Chile Inversiones Limitada and 0.02% 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 Limitade.
7 99.9% of AFP Genesis Administradora de Fondos y Fidecomisos S.A. is owned by Provida Internacional S.A. and 0.1% by AFP Provida S.A.

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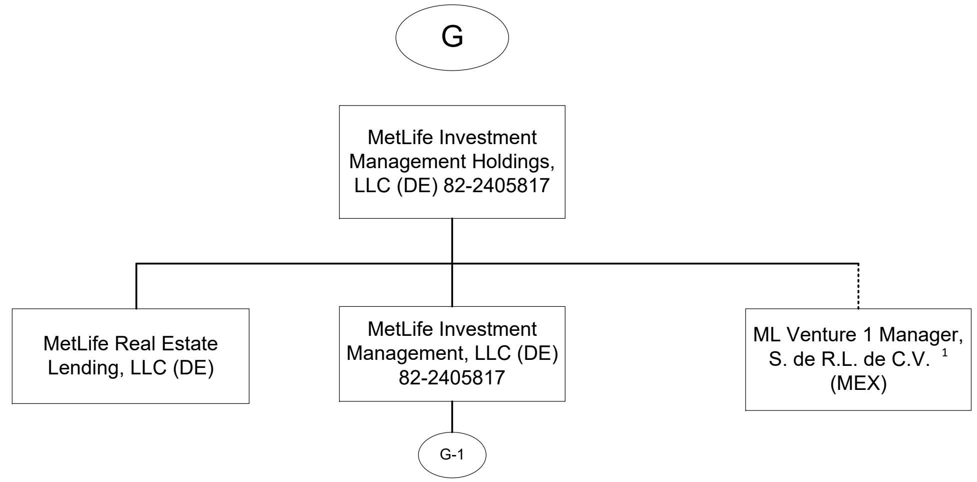
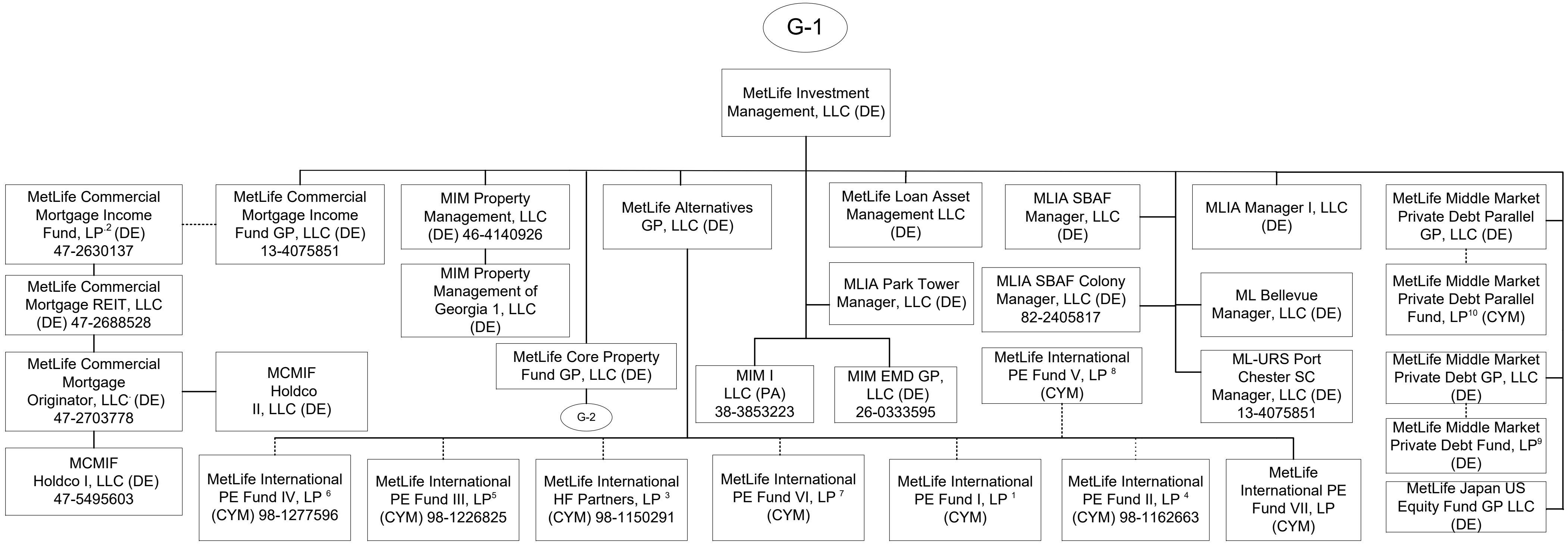


1. 99.9% of ML Venture1 Manager, S. de R.L. de C.V. is owned by MetLife Investment Management Holdings, LLC and 0.1% is owned by MetLife Investment Management Holdings (Ireland) Limited.

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

PART 1 - ORGANIZATIONAL CHART



1 92.593% of the Limited Partnership interests of this entity is owned by MetLife Insurance K.K, 4.115% is owned by MetLife Mexico S.A., 2.716% by MetLife Limited (Hong Kong) and the remaining 0.576% is owned by Metropolitan Life Insurance Company of Hong Kong Limited.

2 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 26.6%, MetLife Insurance Company of Korea, Limited. owns 2.1%, MetLife Limited owns 2.7%, Metropolitan Life Insurance Company of Hong Kong Limited owns 0.03% and Metropolitan Tower Life Insurance Company owns 2.7% (the remainder is held by third party investors).

3 88.22% of the Limited partnership interests of this entity is owned by MetLife Insurance K.K (Japan), 9.47% is owned by MetLife Insurance Company of Korea Limited, 2.29% is owned by MetLife Limited (Hong Kong) and 0.02% is owned by MetLife Alternatives, GP.

4 94.54% of the limited partnership interest of MetLife International PE Fund II, LP is owned by MetLife Insurance K.K. (Japan), 2.77% is owned by MetLife Limited (Hong Kong), 2.1% is owned by MetLife Mexico, S.A. and 0.59% is owned by Metropolitan Life Insurance Company Hong Kong Limited.

5 88.93% of the limited partnership interest of MetLife International PE Fund III, LP is owned by MetLife Insurance K.K. (Japan), 7.91% is owned by MetLife Insurance Company of Korea Limited, 2.61% is owned by MetLife Limited (Hong Kong) and 0.55% is owned by Metropolitan Life Insurance Company Hong Limited.

6 94.70% of the Limited Partnership interests of MetLife International PE Fund IV, LP is owned by MetLife Insurance K.K, 3.79% is owned by MetLife Insurance Company of Korea Limited, 1.51% is owned by MetLife Limited (Hong Kong).

7 76.323% of the Limited Partnership interests of MetLife International PE Fund VI, LP is owned by MetLife Insurance K.K., 20.208% is owned by MetLife Limited and 3.469% is owned by MetLife Insurance Company of Korea.

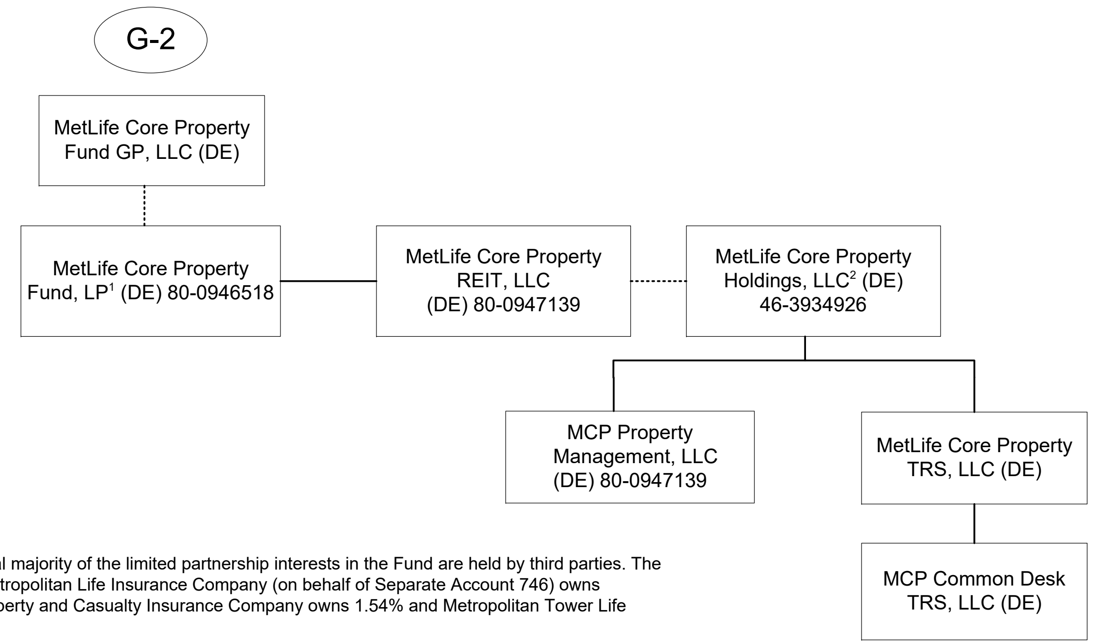
8 81.699% of the Limited Partnership interests of MetLife International PE Fund V, LP entity is owned by MetLife Insurance K.K.,15.033% is owned by MetLife Limited (Hong Kong) and 3.268% is owned by MetLife Insurance Company of Korea, Limited.

9 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: 31.15% is held by MetLife Private Equity Holdings, LLC, 31.15% is held by Metropolitan Life Insurance Company, .35% is held by MetLife Middle Market Private Debt, GP, LLC. The remainder is held by a third party.

10 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. (100%).

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

PART 1 - ORGANIZATIONAL CHART



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 13.64%, Metropolitan Life Insurance Company (on behalf of Separate Account 746) owns 2.20%, MetLife Insurance Company of Korea Limited owns 1.71%, MetLife Insurance KK owns 5.82%, Metropolitan Property and Casualty Insurance Company owns 1.54% and Metropolitan Tower Life Insurance Company owns 0.05%.

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; MCP Property Management, LLC; 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; MetLife Core Property TRS, 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 Highland Park Lender, LLC; MCP Buford Logistics Center Bldg B, LLC; MCP 22745 & 22755 Relocation Drive, LLC (100%); 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 (89%); 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; Seventh and Osborn MF Venture, LLC (92.5%); High Street Seventh and Osborn Apartments, LLC (92.5%); 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 Foxborough, LLC; MCP Clawiter Innovation Member, LLC.

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

PART 1 - ORGANIZATIONAL CHART

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	00000	13-4075851	2945824	1099219	NYSE, ISE	MetLife, Inc.	DE	UDP	Board of Directors	Board of Directors		Board of Directors	Y	
0241	MetLife	65978	13-5581829	1583845	937834		Metropolitan Life Insurance Company	NY	RE	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	20-2985998				500 Grant Street GP, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					500 Grant Street Associates Limited Partnership	CT	DS	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000					500 Grant Street Associates Limited Partnership	CT	DS	500 Grant Street GP LLC	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000	22-3140349				MetLife Retirement Services LLC	NJ	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MLIC CB Holdings LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					HPZ Assets LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Alternative Fuels I, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-0800386				CC Holdco Manager, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-5581829				MetLife Private Equity Holdings, LLC	DE	DS	MetLife SP Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Euro CL Investments LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-5581829				1001 Properties, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	26-0291767				6104 Hollywood, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					The Building at 575 Fifth Avenue Mezzanine LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					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	00000					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	00000	20-8254446				10700 Wilshire, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	20-8342977				Sandpiper Cove Associates II, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	47-3741955				ML Mililani Member, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	95.000	MetLife, Inc.	N	
0241	MetLife	00000	47-3741955				ML Mililani Member, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	5.000	MetLife, Inc.	N	
0241	MetLife	00000	47-5228317				MCPP Owners, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	87.340	MetLife, Inc.	N	
0241	MetLife	00000	47-5228317				MCPP Owners, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	1.810	MetLife, Inc.	N	
0241	MetLife	00000	47-5228317				MCPP Owners, LLC	DE	NIA	MTL Leasing, LLC	Ownership	10.850	MetLife, Inc.	N	
0241	MetLife	00000	20-3700390				Viridian Miracle Mile, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	98-1107266				Met Canada Solar ULC	CAN	DS	MetLife Capital, Limited Partnership	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	86-1176467				MEX DF Properties, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Met 1065 Hotel, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	55-0891973				Corporate Real Estate Holdings, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					WFP 1000 Holding Company GP, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					ML Bellevue 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	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	00000					MSV Irvine Property, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	96.000	MetLife, Inc.	N	
0241	MetLife	00000					MSV Irvine Property, LLC	DE	DS	Metropolitan Tower Realty Company, Inc.	Ownership	4.000	MetLife, Inc.	N	
0241	MetLife	00000	13-3619870				23rd Street Investments, Inc.	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000	06-1193029				MetLife Capital Credit L.P.	DE	DS	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000	06-1193029				MetLife Capital Credit L.P.	DE	DS	23rd Street Investments, Inc.	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000	91-1273824				MetLife Capital, Limited Partnership	DE	DS	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000	91-1273824				MetLife Capital, Limited Partnership	DE	DS	23rd Street Investments, Inc.	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000					Long Island Solar Farm, LLC	DE	DS	MetLife Capital, Limited Partnership	Ownership	90.390	MetLife, Inc.	N	
0241	MetLife	00000	43-1822723	4275507			Missouri Reinsurance, Inc.	CYM	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000	13-3237278				MetLife Holdings, Inc.	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000	13-3237275				MetLife Credit Corp.	DE	DS	MetLife Holdings, Inc. (DE)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-3237277				MetLife Funding, Inc.	DE	DS	MetLife Holdings, Inc. (DE)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					85 Broad Street Mezzanine LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-5563450				Buford Logistics Center, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Park Tower Member , LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	47-5505232				Park Tower REIT, Inc.	DE	DS	MetLife Park Tower Member, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Park Tower JV Member, LLC	DE	DS	Park Tower REIT, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	82-1637862				MetLife Chino Member, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-5581829				MetLife Boro Station Member, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	83-2270141				MMP Owners, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	98.820	MetLife, Inc.	N	
0241	MetLife	00000	83-2270141				MMP Owners, LLC	DE	NIA	Metropolitan Property and Casualty Insurance Company	Ownership	1.180	MetLife, Inc.	N	
0241	MetLife	00000	13-5581829				MetLife 8280 Member, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MC Portfolio JV Member, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MMP Owners III, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Multi-Family Partners III, LLC	DE	DS	MMP Owners III, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MMP Holdings III, LLC	DE	DS	MetLife Multi-Family Partners III, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MMP Cedar Street REIT, LLC	DE	DS	MMP Holdings III, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MMP Cedar Street Owner, LLC	DE	DS	MMP Cedar Street REIT, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MMP South Park REIT, LLC	DE	DS	MMP Holdings III, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MMP South Park Owner, LLC	DE	DS	MMP South Park REIT, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MMP Olivian REIT, LLC	DE	DS	MMP Holdings III, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MMP Olivian Owner, LLC	DE	DS	MMP Olivian REIT, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					ML Block 40, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Japan US Equity Owners LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Japan US Equity Fund LP	DE	DS	Metropolitan Life Insurance Company	Ownership	51.000	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	00000					MetLife Japan US Equity Fund LP	DE	NIA	MetLife Insurance K.K. (Japan)	Ownership	49.000	MetLife, Inc.	N	
0241	MetLife	00000	13-3170235				Metropolitan Tower Realty Company, Inc.	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000	01-0855028				Midtown Heights, LLC	DE	DS	Metropolitan Tower Realty Company, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	43-6026902				White Oak Royalty Company	OK	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000	30-0777814				Marketplace Residences, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	26-2853672				MLIC Asset Holdings LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	36-4197196				MetLife Properties Ventures, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	22-2375428				Transmountain Land & Livestock Company	MT	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000	34-1650967				MetLife Legal Plans, Inc.	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000	34-1631590				Hyatt Legal Plans of Florida, Inc.	FL	DS	MetLife Legal Plans, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Bequest, Inc.	DE	DS	MetLife Legal Plans, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	47-3091406				Willwiser LLC	FL	DS	Bequest, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					The Inheritance Company	DE	DS	Bequest, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	27-0226554				MLIC Asset Holdings II LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife RC SF Member, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	20-8349277				Sandpiper Cove Associates, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	90.590	MetLife, Inc.	N	
0241	MetLife	00000	20-8349277				Sandpiper Cove Associates, LLC	DE	DS	Metropolitan Tower Realty Company, Inc.	Ownership	9.410	MetLife, Inc.	N	
0241	MetLife	00000	13-4047186				MetLife Tower Resources Group, Inc.	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000					Housing Fund Manager, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	26-0405155				MTC Fund I, LLC	DE	DS	Housing Fund Manager, LLC	Management		MetLife, Inc.	N	
0241	MetLife	00000					MTC Fund II, LLC	DE	DS	Housing Fund Manager, LLC	Management		MetLife, Inc.	N	
0241	MetLife	00000	14-2013939				MTC Fund III, LLC	DE	DS	Housing Fund Manager, LLC	Management		MetLife, Inc.	N	
0241	MetLife	00000		4254454			St. James Fleet Investments Two Limited	CYM	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000	98-0391368	4254520			OMI MLIC Investments Limited	CYM	DS	St. James Fleet Investments Two Limited	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-3608641				ML Swan Mezz, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-3589015				ML Swan GP, LLC	DE	DS	ML Swan Mezz, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-3616798				ML Dolphin Mezz, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	82-4889675				ML Southlands Member, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	60.000	MetLife, Inc.	N	
0241	MetLife	00000	82-4889675				ML Southlands Member, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	40.000	MetLife, Inc.	N	
0241	MetLife	00000	83-2970698				ML Port Chester SC Member, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	60.000	MetLife, Inc.	N	
0241	MetLife	00000	83-2970698				ML Port Chester SC Member, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	40.000	MetLife, Inc.	N	
0241	MetLife	00000	82-4019470				ML Cerritos TC Member, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	60.000	MetLife, Inc.	N	
0241	MetLife	00000	82-4019470				ML Cerritos TC Member, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	40.000	MetLife, Inc.	N	
0241	MetLife	00000					ML Sloan's Lake Member, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	55.000	MetLife, Inc.	N	
0241	MetLife	00000					ML Sloan's Lake Member, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	45.000	MetLife, Inc.	N	
0241	MetLife	00000					ML Sentinel Square Member, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Securitization Depositor 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	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	00000	46-3593573				ML Dolphin GP, LLC	DE	DS	ML Dolphin Mezz, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Haskell East Village, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-3426206				MetLife Cabo Hilton Member, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	83.100	MetLife, Inc.	N	
0241	MetLife	00000	46-3426206				MetLife Cabo Hilton Member, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	16.900	MetLife, Inc.	N	
0241	MetLife	00000	46-0803970				MetLife CC Member, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	95.122	MetLife, Inc.	N	
0241	MetLife	00000	46-0803970				MetLife CC Member, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	4.878	MetLife, Inc.	N	
0241	MetLife	00000	13-5581829				MetLife SP Holdings, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	80-0821598				Oconee Hotel Company, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	80-0823015				Oconee Land Company, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	80-0823413				Oconee Land Development Company, LLC	DE	DS	Oconee Land Company, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	90-0853553				Oconee Golf Company, LLC	DE	DS	Oconee Land Company, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	37-1694299				Oconee Marina Company, LLC	DE	DS	Oconee Land Company, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					1201 TAB Manager, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-2460801				MetLife 1201 TAB Member, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	96.900	MetLife, Inc.	N	
0241	MetLife	00000	46-2460801				MetLife 1201 TAB Member, LLC	DE	NIA	Metropolitan Property and Casualty Insurance Company	Ownership	3.100	MetLife, Inc.	N	
0241	MetLife	00000	46-2477278				MetLife LHH Member, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000	46-2477278				MetLife LHH Member, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Ashton Austin Owner, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Acoma Owner, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					ML Matson Mills Member LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					ML 300 Third Member LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					1925 WJC Owner, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	26-1762232				Boulevard Residential, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Ontario Street Member, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-4158087				MetLife 555 12th Member, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	94.600	MetLife, Inc.	N	
0241	MetLife	00000	46-4158087				MetLife 555 12th Member, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	5.400	MetLife, Inc.	N	
0241	MetLife	00000	82-3135079				150 North Riverside PE Member, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	81.450	MetLife, Inc.	N	
0241	MetLife	00000	82-3135079				150 North Riverside PE Member, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	18.550	MetLife, Inc.	N	
0241	MetLife	00000	47-2085444				ML-AI MetLife Member 2, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	98.970	MetLife, Inc.	N	
0241	MetLife	00000	47-2085444				ML-AI MetLife Member 2, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	1.030	MetLife, Inc.	N	
0241	MetLife	00000					ML-AI MetLife Member 3, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					ML-AI MetLife Member 4, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	60.000	MetLife, Inc.	N	
0241	MetLife	00000					ML-AI MetLife Member 4, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	40.000	MetLife, Inc.	N	
0241	MetLife	00000					White Tract II, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	81-3382498				MetLife ConSquare Member, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0241	MetLife	00000	13-5581829				MetLife Member Solaire LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	81-0770888				MetLife Treat Towers Member, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-4133357				ML Bridgeside Apartments, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-4283517				MetLife Camino Ramon Member, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000	46-4283517				MetLife Camino Ramon Member, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000	46-4255167				ML Terraces, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife CB W/A, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife 1007 Stewart, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Chestnut Flats Wind, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-4129811				MetLife 425 MKT Member, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-5581829				Southcreek Industrial Holdings. LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-4229772				MetLife THR Investor, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-5581829				MCJV, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife OFC Member, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	47-1256270				MetLife OBS Member, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife FM Hotel Member, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					LHCW Holdings (U.S.) LLC	DE	DS	MetLife FM Hotel Member, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					LHC Holdings (U.S.) LLC	DE	DS	LHCW Holdings (U.S.) LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					LHCW Hotel Holding (U.S.) LLC	DE	DS	LHC Holdings (U.S.) LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					LHCW Hotel Holding (2002) LLC	DE	DS	LHCW Hotel Holding (U.S.) LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					LHCW Hotel Operating Company (2002) LLC	DE	DS	LHCW Hotel Holding (U.S.) LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-4584166				ML Southmore, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000	46-4584166				ML Southmore, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife HCMJV 1 GP, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife HCMJV 1 LP, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-4196012				ML-AI MetLife Member 1, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	95.199	MetLife, Inc.	N	
0241	MetLife	00000	46-4196012				ML-AI MetLife Member 1, LLC	DE	NIA	Metropolitan Property and Casualty Insurance Company	Ownership	4.801	MetLife, Inc.	N	
0241	MetLife	00000	13-3759652	3166279			MetLife International Holdings, LLC	DE	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-3953333	3166372			Natiloportem Holdings, LLC	DE	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		3166402			Excelencia Operativa y Tecnologica, S.A. de C.V. (Mexico)	MEX	NIA	Natiloportem Holdings, LLC	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000		3166402			Excelencia Operativa y Tecnologica, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico Servicios, S.A. de C.V.	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000		3373705			MLA Comercial, S.A. de C.V. (Mexico)	MEX	NIA	Excelencia Operativa y Tecnologica, S.A. de C.V.	Ownership	99.000	MetLife, Inc.	N	

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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	00000		3373705			MLA 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	00000		3373714			MLA Servicios S.A. de C.V. (Mexico)	MEX	NIA	Excelencia Operativa y Tecnologica, S.A. de C.V.	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000		3373714			MLA Servicios S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico Servicios, S.A. de C.V.	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000		4240907			MM Global Operations Support Center, S.A. de C.V.	MEX	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4240907			MM Global Operations Support Center, S.A. de C.V.	MEX	NIA	MetLife Global Holding Company I GmbH (Swiss)	Ownership		MetLife, Inc.	N	
0241	MetLife	00000		4254995			Fundacion MetLife Mexico, A.C.	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	00000					MetLife Asia Services Sdn. Bhd.	MYS	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		3166318			Metropolitan Life Seguros e Previdencia Privada S.A. (Brazil)	BRA	IA	MetLife International Holdings, LLC	Ownership	66.662	MetLife, Inc.	N	
0241	MetLife	00000		3166318			Metropolitan Life Seguros e Previdencia Privada S.A. (Brazil)	BRA	IA	MetLife Worldwide Holdings, LLC	Ownership	33.337	MetLife, Inc.	N	
0241	MetLife	00000		3166318			Metropolitan Life Seguros e Previdencia Privada S.A. (Brazil)	BRA	IA	Natiloportem Holdings, LLC	Ownership	0.001	MetLife, Inc.	N	
0241	MetLife	00000		4191616			MetLife Ireland Holdings One Limited	IRL	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4189846			MetLife Global Holdings Corporation S.A. de C.V. (Mexico)	MEX	NIA	MetLife Ireland Holdings One Limited	Ownership	98.900	MetLife, Inc.	N	
0241	MetLife	00000		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	00000	13-3047691				Metropolitan Global Management, LLC	IRL	NIA	MetLife Global Holdings Corporation S.A. de C.V.	Ownership	99.700	MetLife, Inc.	N	
0241	MetLife	00000	13-3047691				Metropolitan Global Management, LLC	IRL	NIA	MetLife International Holdings, LLC	Ownership	0.300	MetLife, Inc.	N	
0241	MetLife	00000	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	00000	AA-2730030	3165740			MetLife Mexico Holding S. de R.L. de C.V.	MEX	IA	Excelencia Operativa y Tecnologica, S.A. de C.V.	Ownership		MetLife, Inc.	N	
0241	MetLife	00000	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	00000	AA-2730030	3165740			MetLife Mexico S.A.	MEX	IA	MetLife International Holdings, LLC	Ownership	0.950	MetLife, Inc.	N	
0241	MetLife	00000		4241061			ML Capacitacion Comercial S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico S.A.	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000		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	00000		3165795			MetLife Pensiones Mexico S.A.	MEX	IA	MetLife Mexico Holdings, S. de R.L. de C.V.	Ownership	97.513	MetLife, Inc.	N	

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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	00000		3165795			MetLife Pensiones Mexico S.A.	MEX	IA	MetLife International Holdings, LLC	Ownership	2.488	MetLife, Inc.	N	
0241	MetLife	00000		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	00000		3267390			MetLife Mexico Servicios S.A. de C.V.	MEX	NIA	MetLife International Holdings, LLC	Ownership	2.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-5420018.	3166288			MetLife Insurance Company of Korea, Limited	KOR	IA	MetLife Mexico S.A.	Ownership	14.640	MetLife, Inc.	N	
0241	MetLife	00000	AA-5420018.	3166288			MetLife Insurance Company of Korea, Limited	KOR	IA	Metropolitan Global Management , LLC	Ownership	85.360	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Financial Services, Co., Ltd. (South Korea)	KOR	NIA	MetLife Insurance Company of Korea, Limited	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		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	00000	AA-1930041.	1173714			MetLife Insurance Limited (Australia)	AUS	IA	MetLife Ireland Treasury d.a.c.	Ownership	91.165	MetLife, Inc.	N	
0241	MetLife	00000	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	00000					The Direct Call Center PTY Limited (Australia)	AUS	NIA	MetLife Insurance Limited (Australia)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4239358			MetLife Investments PTY Limited (Australia)	AUS	NIA	MetLife Insurance Limited (Australia)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4239367			MetLife Insurance and Investment Trust (Australia)	AUS	NIA	MetLife Investments PTY Limited	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		1173732			MetLife General Insurance Limited (Australia)	AUS	IA	MetLife Ireland Treasury d.a.c.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife International Limited, LLC (DE)	DE	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					AmMetLife Insurance Berhad	MYS	IA	MetLife International Holdings, LLC	Ownership	50.000	MetLife, Inc.	N	
0241	MetLife	00000					MAXIS GBN S.A.S.	FRA	NIA	MetLife International Holdings, LLC	Ownership	50.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-5480033.				AmMetLife Takaful Berhad	MYS	IA	MetLife International Holdings, LLC	Ownership	50.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Asia Limited (Hong Kong)	HKG	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		3166309			Metropolitan Life Insurance Company of Hong Kong Limited	HKG	IA	MetLife International Holdings, LLC	Ownership	99.999	MetLife, Inc.	N	
0241	MetLife	00000		3166309			Metropolitan Life Insurance Company of Hong Kong Limited	HKG	IA	Natiloportem Holdings, LLC	Ownership	0.001	MetLife, Inc.	N	
0241	MetLife	00000		4195913			MetLife Planos Odontologicos Ltda. (Brazil)	BRA	IA	MetLife International Holdings, LLC	Ownership	99.999	MetLife, Inc.	N	
0241	MetLife	00000		4195913			MetLife Planos Odontologicos Ltda. (Brazil)	BRA	IA	Natiloportem Holdings, LLC	Ownership	0.001	MetLife, Inc.	N	
0241	MetLife	00000	20-5894439	3373639			MetLife Global, Inc.	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4189837			Inversiones MetLife Holdco Dos Limitada (Chile)	CHL	NIA	MetLife International Holdings, LLC	Ownership	0.001	MetLife, Inc.	N	
0241	MetLife	00000		4189837			Inversiones MetLife Holdco Dos Limitada (Chile)	CHL	NIA	Natiloportem Holdings, LLC	Ownership		MetLife, Inc.	N	
0241	MetLife	00000		4189837			Inversiones MetLife Holdco Dos Limitada (Chile)	CHL	NIA	MetLife, Inc.	Ownership	99.999	MetLife, Inc.	N	
0241	MetLife	00000	AA-2130012.	1641857			MetLife Seguros S.A. (Argentina)	ARG	IA	MetLife International Holdings, LLC	Ownership	95.524	MetLife, Inc.	N	
0241	MetLife	00000	AA-2130012.	1641857			MetLife Seguros S.A. (Argentina)	ARG	IA	Natiloportem Holdings, LLC	Ownership	2.675	MetLife, Inc.	N	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0241	MetLife	00000	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	00000		2327738			Compania Inversora MetLife S.A. (Argentina)	ARG	NIA	MetLife International Holdings, LLC	Ownership	95.460	MetLife, Inc.	N	
0241	MetLife	00000		2327738			Compania Inversora MetLife S.A. (Argentina)	ARG	NIA	Natiloportem Holdings, LLC	Ownership	4.540	MetLife, Inc.	N	
0241	MetLife	00000		4247296			MetLife Servicios S.A. (Argentina)	ARG	NIA	Compania Inversora MetLife S.A.	Ownership	18.870	MetLife, Inc.	N	
0241	MetLife	00000		4247296			MetLife Servicios S.A. (Argentina)	ARG	NIA	MetLife Seguros S.A.	Ownership	79.880	MetLife, Inc.	N	
0241	MetLife	00000		4247296			MetLife Servicios S.A. (Argentina)	ARG	NIA	Natiloportem Holdings, LLC	Ownership	0.990	MetLife, Inc.	N	
0241	MetLife	00000		4247296			MetLife Servicios S.A. (Argentina)	ARG	NIA	MetLife Seguros de Retiro S.A.	Ownership	0.260	MetLife, Inc.	N	
0241	MetLife	00000	06-1597037	2985727			MetLife Worldwide Holdings, LLC	DE	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-5324104	3144558			MetLife Limited (Hong Kong)	HKG	IA	MetLife Worldwide Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					BIDV MetLife Life Insurance Limited Liability Company	VNM	IA	American Life Insurance Company	Ownership	63.440	MetLife, Inc.	N	
0241	MetLife	00000		2704610			Best Market S.A. (Argentina)	ARG	NIA	MetLife International Holdings, LLC	Ownership	95.000	MetLife, Inc.	N	
0241	MetLife	00000		2704610			Best Market S.A. (Argentina)	ARG	NIA	Natiloportem Holdings, LLC	Ownership	5.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-5344102	3166411			PNB MetLife India Insurance Company Limited	IND	IA	MetLife International Holdings, LLC	Ownership	32.053	MetLife, Inc.	N	
0241	MetLife	00000	AA-2130046	1388303			MetLife Seguros de Retiro S.A. (Argentina)	ARG	IA	MetLife International Holdings, LLC	Ownership	96.890	MetLife, Inc.	N	
0241	MetLife	00000	AA-2130046	1388303			MetLife Seguros de Retiro S.A. (Argentina)	ARG	IA	Natiloportem Holdings, LLC	Ownership	3.110	MetLife, Inc.	N	
0241	MetLife	00000	AA-2130046	4321758			MetLife Seguros de Retiro S.A. (Argentina)	ARG	IA	International Technical and Advisory Services Limited (DE)	Ownership		MetLife, Inc.	N	
0241	MetLife	00000		3373648			MetLife Administradora de Fundos Multipatrocinados Ltda. (Brazil)	BRA	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		3373648			MetLife Administradora de Fundos Multipatrocinados Ltda. (Brazil)	BRA	NIA	Natiloportem Holdings, LLC	Ownership		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	
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	00000	95-3003951				MetLife Auto & Home Insurance Agency, Inc.	RI	IA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	Y	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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	00000	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	00000					Sino-US United MetLife Insurance Co. Ltd.	CHN	DS	Metropolitan Life Insurance Company	Ownership	50.000	MetLife, Inc.	N	
0241	MetLife	00000	13-4153151				MetLife Canadian Property Ventures LLC	NY	DS	Metropolitan Life Insurance Company	Ownership	100.000	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	00000	38-4035918				MetLife Assignment Company, Inc (DE)	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000					EntreCap Real Estate II, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO Dix-Huit LLC	CT	NIA	EntreCap Real Estate II, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO Vingt LLC	CT	NIA	EntreCap Real Estate II, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO Twenty Limited Partnership	CT	NIA	EntreCap Real Estate II, LLC	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO Twenty Limited Partnership	CT	NIA	PREFCO Vingt LLC	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000					Plaza Drive Properties, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MTL Leasing, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Plaza Drive Properties Sublandlord, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					ML Armature Member, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	12.660	MetLife, Inc.	N	
0241	MetLife	00000					ML Armature Member, LLC	DE	DS	Metropolitan Life Insurance Company	Ownership	87.340	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO XIV Holdings LLC	CT	NIA	MTL Leasing, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO Fourteen Limited Partnership	CT	NIA	MTL Leasing, LLC	Ownership	99.900	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO Fourteen Limited Partnership	CT	NIA	PREFCO XIV Holdings LLC	Ownership	0.100	MetLife, Inc.	N	
0241	MetLife	00000					1320 Venture LLC	DE	NIA	MTL Leasing, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-3114906				1320 GP LLC	DE	NIA	MTL Leasing, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	38-3846857				1320 Owner LP	DE	NIA	1320 Venture LLC	Ownership	99.900	MetLife, Inc.	N	
0241	MetLife	00000	38-3846857				1320 Owner LP	DE	NIA	1320 GP LLC	Ownership	0.100	MetLife, Inc.	N	
0241	MetLife	00000		3077272			MetLife Chile Inversiones Limitada	CHL	NIA	MetLife, Inc.	Ownership	72.351	MetLife, Inc.	N	
0241	MetLife	00000		3077272			MetLife Chile Inversiones Limitada	CHL	NIA	Inversiones MetLife Holdco Dos Limitada	Ownership	2.767	MetLife, Inc.	N	
0241	MetLife	00000		3077272			MetLife Chile Inversiones Limitada	CHL	NIA	Natiloportem Holdings, LLC	Ownership		MetLife, Inc.	N	
0241	MetLife	00000		3077272			MetLife Chile Inversiones Limitada	CHL	NIA	American Life Insurance Company	Ownership	24.882	MetLife, Inc.	N	
0241	MetLife	00000	82-2405817				MetLife Investment Management Holdings, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Investment Management, LLC	DE	NIA	MetLife Investment Management Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Real Estate Lending LLC	DE	NIA	MetLife Investment Management Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0241	MetLife	00000					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	
0241	MetLife	00000					ML Venture 1 Manager, S. de R.L. de C.V. (Mexico)	MEX	NIA	MetLife Investment Management Holdings (Ireland) Limited	Ownership	0.100	MetLife, Inc.	N	
0241	MetLife	00000	38-3853223				MIM I LLC	PA	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	26-0333595				MIM EMD GP, LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-2280000	3179774			MetLife Chile Seguros de Vida S.A.	CHL	IA	MetLife Chile Inversiones Limitada	Ownership	99.997	MetLife, Inc.	N	
0241	MetLife	00000	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	
0241	MetLife	00000					Inversiones MetLife Holdco Tres Limitada (Chile)	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	97.130	MetLife, Inc.	N	
0241	MetLife	00000					Inversiones MetLife Holdco Tres Limitada (Chile)	CHL	NIA	Inversiones MetLife Holdco Dos Limitada	Ownership	2.870	MetLife, Inc.	N	
0241	MetLife	00000					AFP Provida S.A. (Chile)	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	10.922	MetLife, Inc.	N	
0241	MetLife	00000					AFP Provida S.A. (Chile)	CHL	NIA	Inversiones MetLife Holdco Tres Limitada	Ownership	42.382	MetLife, Inc.	N	
0241	MetLife	00000					AFP Provida S.A. (Chile)	CHL	NIA	Inversiones MetLife Holdco Dos Limitada	Ownership	42.382	MetLife, Inc.	N	
0241	MetLife	00000		4255282			MetLife Chile Administradora de Mutuos Hipotecarios S.A.	CHL	NIA	MetLife Chile Seguros de Vida S.A.	Ownership	99.900	MetLife, Inc.	N	
0241	MetLife	00000		4255282			MetLife Chile Administradora de Mutuos Hipotecarios S.A.	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	0.100	MetLife, Inc.	N	
0241	MetLife	00000					Provida Internacional S.A. (Chile)	CHL	NIA	AFP Provida S.A.	Ownership	99.990	MetLife, Inc.	N	
0241	MetLife	00000					Provida Internacional S.A. (Chile)	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	0.010	MetLife, Inc.	N	
0241	MetLife	00000					AFP Genesis Administradora de Fondos y Fidecomisos S.A. (Ecuador)	ECU	NIA	Provida Internacional S.A.	Ownership	99.900	MetLife, Inc.	N	
0241	MetLife	00000					AFP Genesis Administradora de Fondos y Fidecomisos S.A. (Ecuador)	ECU	NIA	AFP Provida S.A.	Ownership	0.100	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Chile Seguros Generales S.A. (Chile)	CHL	IA	MetLife Chile Inversiones Limitada	Ownership	99.980	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Chile Seguros Generales S.A. (Chile)	CHL	IA	Inversiones MetLife Holdco Dos Limitada	Ownership	0.020	MetLife, Inc.	N	
0241	MetLife	00000	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	00000	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	00000	98-1099650				MetLife Global Benefits, Ltd.	CYM	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	36-3665871	3165900			Cova Life Management Company	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	

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0241	MetLife	00000	20-5707084	3817825			MetLife Services and Solutions, LLC	DE	NIA	MetLife Group, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		3818523			MetLife Solutions Pte. Ltd.	SGP	NIA	MetLife Services and Solutions, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	98-0613376	3818550			MetLife Global Operations Support Center Private Limited	IND	NIA	MetLife Solutions Pte. Ltd.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	98-0613376	3818550			MetLife Global Operations Support Center Private Limited	IND	NIA	Natiloportem Holdings, LLC	Ownership		MetLife, Inc.	N	
0241	MetLife	00000		3818541			MetLife Services East Private Limited	IND	NIA	MetLife Solutions Pte. Ltd.	Ownership	99.990	MetLife, Inc.	N	
0241	MetLife	00000		3818541			MetLife Services East Private Limited	IND	NIA	Natiloportem Holdings, LLC	Ownership	0.010	MetLife, Inc.	N	
0241	MetLife	00000	22-3805708	3302488			Newbury Insurance Company, Limited	DE	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	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	00000	26-6122204	4254959			MetLife Capital Trust IV	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	27-0858844	4278786			MetLife Home Loans LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	75-2417735	2602211			Federal Flood Certification LLC	TX	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	55-0790010	3165807			MetLife Group, Inc.	NY	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MLIA SBAF Manager, LLC (DE)	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	82-2405817				MLIA SBAF Colony Manager, LLC (DE)	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Middle Market Private Debt GP, LLC (DE)	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Middle Market Private Debt Fund, LP (DE)	DE	DS	MetLife Private Equity Holdings, LLC	Ownership	31.150	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Middle Market Private Debt Fund, LP (DE)	DE	DS	Metropolitan Life Insurance Company	Ownership	31.150	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Middle Market Private Debt Fund, LP (DE)	DE	NIA	MetLife Middle Market Private Debt GP, LLC (DE)	Ownership	0.350	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Middle Market Private Debt Parallel GP, LLC (DE)	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Middle Market Private Debt Parallel Fund, LP(DE)	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MLIA Manager I, LLC (DE)	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					ML Bellevue Manager, LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-4075851				ML-URS Port Chester SC Manager, LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	20-4607161				MetLife European Holdings, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Core Property Fund GP, LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	80-0946518				MetLife Core Property Fund, LP	DE	DS	Metropolitan Life Insurance Company	Ownership	13.640	MetLife, Inc.	N	
0241	MetLife	00000	80-0946518				MetLife Core Property Fund, LP	DE	DS	Metropolitan Life Insurance Company (on behalf of Sep Acct 746)	Ownership	2.200	MetLife, Inc.	N	

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0241	MetLife	00000	80-0946518				MetLife Core Property Fund, LP	DE	NIA	MetLife Insurance Company of Korea, Limited	Ownership	1.710	MetLife, Inc.	N	
0241	MetLife	00000	80-0946518				MetLife Core Property Fund, LP	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	0.050	MetLife, Inc.	N	
0241	MetLife	00000	80-0946518				MetLife Core Property Fund, LP	DE	NIA	MetLife Insurance K.K. (Japan)	Ownership	5.820	MetLife, Inc.	N	
0241	MetLife	00000	80-0946518				MetLife Core Property Fund, LP	DE	NIA	Metropolitan Property and Casualty Insurance Company	Ownership	1.540	MetLife, Inc.	N	
0241	MetLife	00000	80-0947139				MetLife Core Property REIT, LLC	DE	NIA	MetLife Core Property Fund, LP	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-3934926				MetLife Core Property Holdings, LLC	DE	NIA	MetLife Core Property REIT, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	80-0947139				MCP Property Management LLC (DE)	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Core Property TRS, LLC (DE)	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MCP Common Desk TRS, LLC	DE	NIA	MetLife Core Property TRS, LLC (DE)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-4075851				MetLife Commercial Mortgage Income Fund GP, LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	47-2630137				MetLife Commercial Mortgage Income Fund LP	DE	DS	Metropolitan Life Insurance Company	Ownership	26.600	MetLife, Inc.	N	
0241	MetLife	00000	47-2630137				MetLife Commercial Mortgage Income Fund LP	DE	NIA	MetLife Insurance Company of Korea, Limited	Ownership	2.100	MetLife, Inc.	N	
0241	MetLife	00000	47-2630137				MetLife Commercial Mortgage Income Fund LP	DE	NIA	MetLife Limited	Ownership	2.700	MetLife, Inc.	N	
0241	MetLife	00000	47-2630137				MetLife Commercial Mortgage Income Fund LP	DE	NIA	Metropolitan Life Insurance Company of Hong Kong Limited	Ownership	0.030	MetLife, Inc.	N	
0241	MetLife	00000	47-2630137				MetLife Commercial Mortgage Income Fund LP	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	2.700	MetLife, Inc.	N	
0241	MetLife	00000	47-2688528				MetLife Commercial Mortgage REIT, LLC	DE	NIA	MetLife Commercial Mortgage Income Fund, LP	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	47-2703778				MetLife Commercial Mortgage Originator, LLC	DE	NIA	MetLife Commercial Mortgage REIT, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	47-5495603				MCMIF Holdco I, LLC	DE	NIA	MetLife Commercial Mortgage Originator, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MCMIF Holdco II, LLC	DE	NIA	MetLife Commercial Mortgage Originator, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife International PE Fund I, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	92.593	MetLife, Inc.	N	
0241	MetLife	00000					MetLife International PE Fund I, LP	CYM	NIA	Metropolitan Life Insurance Company of Hong Kong Limited	Ownership	0.576	MetLife, Inc.	N	
0241	MetLife	00000					MetLife International PE Fund I, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	2.716	MetLife, Inc.	N	
0241	MetLife	00000					MetLife International PE Fund I, LP	CYM	NIA	MetLife Mexico S.A.	Ownership	4.115	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Alternatives GP, LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	98-1150291				MetLife International HF Partners, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	88.220	MetLife, Inc.	N	
0241	MetLife	00000	98-1150291				MetLife International HF Partners, LP	CYM	NIA	MetLife Insurance Company of Korea, Limited	Ownership	9.470	MetLife, Inc.	N	
0241	MetLife	00000	98-1150291				MetLife International HF Partners, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	2.290	MetLife, Inc.	N	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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0241	MetLife	00000	98-1150291				MetLife International HF Partners, LP	CYM	NIA	MetLife Alternatives GP, LLC	Ownership	0.020	MetLife, Inc.	N	
0241	MetLife	00000	98-1162663				MetLife International PE Fund II, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	94.540	MetLife, Inc.	N	
0241	MetLife	00000	98-1162663				MetLife International PE Fund II, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	2.770	MetLife, Inc.	N	
0241	MetLife	00000	98-1162663				MetLife International PE Fund II, LP	CYM	NIA	MetLife Mexico S.A.	Ownership	2.100	MetLife, Inc.	N	
0241	MetLife	00000	98-1162663				MetLife International PE Fund II, LP	CYM	NIA	Metropolitan Life Insurance Company of Hong Kong Limited	Ownership	0.590	MetLife, Inc.	N	
0241	MetLife	00000	98-1226825				MetLife International PE Fund III, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	88.930	MetLife, Inc.	N	
0241	MetLife	00000	98-1226825				MetLife International PE Fund III, LP	CYM	NIA	MetLife Insurance Company of Korea, Limited	Ownership	7.910	MetLife, Inc.	N	
0241	MetLife	00000	98-1226825				MetLife International PE Fund III, LP	CYM	NIA	Metropolitan Life Insurance Company of Hong Kong Limited	Ownership	0.550	MetLife, Inc.	N	
0241	MetLife	00000	98-1226825				MetLife International PE Fund III, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	2.610	MetLife, Inc.	N	
0241	MetLife	00000	98-1277596				MetLife International PE Fund IV, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	94.700	MetLife, Inc.	N	
0241	MetLife	00000	98-1277596				MetLife International PE Fund IV, LP	CYM	NIA	MetLife Insurance Company of Korea, Limited	Ownership	3.790	MetLife, Inc.	N	
0241	MetLife	00000	98-1277596				MetLife International PE Fund IV, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	1.510	MetLife, Inc.	N	
0241	MetLife	00000					MetLife International PE Fund V, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	81.699	MetLife, Inc.	N	
0241	MetLife	00000					MetLife International PE Fund V, LP	CYM	NIA	MetLife Insurance Company of Korea, Limited	Ownership	3.268	MetLife, Inc.	N	
0241	MetLife	00000					MetLife International PE Fund V, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	15.033	MetLife, Inc.	N	
0241	MetLife	00000					MetLife International PE Fund VI, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	76.323	MetLife, Inc.	N	
0241	MetLife	00000					MetLife International PE Fund VI, LP	CYM	NIA	MetLife Insurance Company of Korea, Limited	Ownership	3.469	MetLife, Inc.	N	
0241	MetLife	00000					MetLife International PE Fund VI, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	20.208	MetLife, Inc.	N	
0241	MetLife	00000	98-1515673				MetLife International PE Fund VII, LP	CYM	NIA	MetLife Alternatives GP, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Loan Asset Management, LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MLIA Park Tower Manager, LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-4140926				MIM Property Management, LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Japan US Equity Fund GP LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MIM Property Management of Georgia 1, LLC	DE	NIA	MIM Property Management, LLC	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	00000	27-1206753				MetLife Consumer Services, Inc.	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	81-2253384				MetLife Insurance Brokerage, Inc.	NY	NIA	MetLife, 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	00000	AA-1580066				MetLife Insurance K.K. (Japan)	JPN	IA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4255330			Communication One Kabushiki Kaisha (Japan)	JPN	NIA	MetLife Insurance K.K. (Japan)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Fortissimo Co., Ltd.	JPN	IA	MetLife Insurance K.K. (Japan)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Japan US Equity Owners (Blocker) LLC	DE	NIA	MetLife Insurance K.K. (Japan)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4250018			MetLife Life Insurance Company (Egypt)	EGY	IA	MetLife Global Holding Company I GmbH (Swiss)	Ownership	84.125	MetLife, Inc.	N	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0241	MetLife	00000	AA-1860015				MetLife Emeklilik ve Hayat A.S. (Turkey)	TUR	IA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	99.980	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Life Insurance S.A. (Greece)	GRC	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4255349			MetLife Mutual Fund Company (Greece)	GRC	NIA	MetLife Life Insurance Company S.A.	Ownership	90.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife American International Group and Arab National Bank Cooperative Insurance Company	SAU	IA	American Life Insurance Company	Ownership	30.000	MetLife, Inc.	N	
0241	MetLife	00000		4250072			PJSC MetLife (Ukraine)	UKR	IA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	99.999	MetLife, Inc.	N	
0241	MetLife	00000		4250072			PJSC MetLife (Ukraine)	UKR	IA	International Technical and Advisory Services Limited (DE)	Ownership	0.001	MetLife, Inc.	N	
0241	MetLife	00000		4250072			PJSC MetLife (Ukraine)	UKR	IA	Borderland Investments Limited (DE)	Ownership	0.001	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Innovation Centre Limited	IRL	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	99.999	MetLife, Inc.	N	
0241	MetLife	00000	51-0205283				International Technical and Advisory Services Limited	DE	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000	02-0649743				Borderland Investments Limited (USA-Delaware)	DE	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000					ALICO Hellas Single Member Limited Liability Company (Greece)	GRC	NIA	Borderland Investments Limited (DE)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Asset Management Corp. (Japan)	JPN	NIA	ALICO Operations, LLC (DE)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4249311			MetLife Mas, S.A. de C.V (Mexico)	MEX	IA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4249311			MetLife Mas, S.A. de C.V (Mexico)	MEX	IA	International Technical and Advisory Services Limited (DE)	Ownership		MetLife, Inc.	N	
0241	MetLife	00000		4251293			MetLife Seguros S.A. (Uruguay)	URY	IA	ALICO Operations, LLC (DE)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Colombia Seguros de Vida S.A. (Columbia)	COL	IA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	90.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Colombia Seguros de Vida S.A. (Columbia)	COL	IA	MetLife Global Holding Company I GmbH (Swiss)	Ownership	10.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Colombia Seguros de Vida S.A. (Columbia)	COL	IA	International Technical and Advisory Services Limited (DE)	Ownership		MetLife, Inc.	N	
0241	MetLife	00000					MetLife Colombia Seguros de Vida S.A. (Columbia)	COL	IA	Borderland Investments Limited (DE)	Ownership		MetLife, Inc.	N	
0241	MetLife	00000					MetLife Colombia Seguros de Vida S.A. (Columbia)	COL	IA	Natiloportem Holdings, LLC	Ownership		MetLife, Inc.	N	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0241	MetLife	00000		4254445			MetLife Latin America Asesorias e Inversiones Limitada (Chile)	CHL	NIA	MetLife Investment Management Holdings (Ireland) Limited	Ownership	99.990	MetLife, Inc.	N	
0241	MetLife	00000		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	00000		4275534			MetLife Investments Asia Limited (Hong Kong)	HKG	NIA	MetLife Investment Management Holdings (Ireland) Limited	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4254427			MetLife Investments Limited (UK)	GBR	NIA	MetLife Investment Management Holdings (Ireland) Limited	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Global Infrastructure LUX GP, S.a.r.l. (Luxembourg)	LUX	NIA	MetLife Investment Management Holdings (Ireland) Limited	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-3912049				ALICO Properties, Inc. (USA-Delaware)	DE	NIA	American Life Insurance Company	Ownership	51.000	MetLife, Inc.	Y	
0241	MetLife	00000	13-3919049				Global Properties, Inc. (USA-Delaware)	DE	NIA	ALICO Properties, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Global Holding Company I GmbH (Swiss)	CHE	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Global Holding Company II GmbH (Swiss)	CHE	NIA	MetLife Global Holding Company I GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Investment Management Holdings (Ireland) Limited	IRL	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Syndicated Bank Loan Lux GP, S.à.r.l.	LUX	NIA	MetLife Investment Management Holdings (Ireland) Limited	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	98-1372544				MetLife BL Feeder (Cayman), LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	3.140	MetLife, Inc.	N	
0241	MetLife	00000	98-1372544				MetLife BL Feeder (Cayman), LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	93.720	MetLife, Inc.	N	
0241	MetLife	00000	98-1372544				MetLife BL Feeder (Cayman), LP	CYM	NIA	MetLife Insurance Company of Korea, Limited	Ownership	3.140	MetLife, Inc.	N	
0241	MetLife	00000	82-3255634				MetLife BL Feeder , LP	DE	DS	Metropolitan Life Insurance Company	Ownership	49.260	MetLife, Inc.	N	
0241	MetLife	00000	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	00000	30-0615846				ALICO Operations, LLC (DE)	DE	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife EU Holding Company Limited (Ireland)	IRL	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	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	00000	AA-1780108				MetLife Europe d.a.c.	IRL	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Services EOOD (Bulgaria)	BGR	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Pension Trustees Limited (UK)	GBR	IA	MetLife Europe d.a.c.	Ownership	100.000	MetLife, Inc.	N	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0241	MetLife	00000		4255367			First American-Hungarian Insurance Agency Limited (Hungary)	HUN	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4258407			MetLife Solutions S.A.S. (France)	FRA	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Asia Holding Company Pte. Ltd.	SGP	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Innovation Centre Pte. Ltd	SGP	NIA	MetLife Asia Holding Company Pte. Ltd.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					LumenLab Malaysia Sdn. Bhd. (Malaysia)	MYS	NIA	MetLife Innovation Centre Pte. Ltd	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Reinsurance Company of Bermuda Ltd.	BMU	IA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Investment Management Limited (UK)	GBR	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		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	99.984	MetLife, Inc.	N	
0241	MetLife	00000		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	0.016	MetLife, Inc.	N	
0241	MetLife	00000		4249469			Closed Joint-stock Company Master-D (Russia)	RUS	NIA	ALICO European Holding Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		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	00000		4249991			Joint-Stock Company "MetLife Insurance Company" (Russia)	RUS	IA	Closed Joint-stock Company Master-D (Russia)	Ownership	51.000	MetLife, Inc.	N	
0241	MetLife	00000		4255198			MetLife Slovakia s.r.o.	SVK	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	99.956	MetLife, Inc.	N	
0241	MetLife	00000		4255198			MetLife Slovakia s.r.o.	SVK	NIA	International Technical and Advisory Services Limited (DE)	Ownership	0.044	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Services Cyprus Ltd.	CYP	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4247335			MetLife Towarzystwo Ubezpieczen na Zycie i Reasekuracji S.A.	POL	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4255264			MetLife Services Sp. z o.o	POL	NIA	MetLife Towarzystwo Ubezpieczen na Zycie i Reasekuracji S.A.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4251154			MetLife Powszechne Towarzystwo Emerytalne (Poland)	POL	IA	MetLife Towarzystwo Ubezpieczen na Zycie i Reasekuracji S.A.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-9640009.	4255255			MetLife Towarzystwo Funduszy Inwestycyjnych S.A.	POL	NIA	MetLife Towarzystwo Ubezpieczen na Zycie i Reasekuracji S.A.	Ownership	100.000	MetLife, Inc.	N	

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0241	MetLife	00000		4258331			Agenvita S.r.l. (Italy)	ITA	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Services, Sociedad Limitada (Spain)	ESP	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Europe Insurance d.a.c	IRL	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4189864			MetLife Europe Services Limited (Ireland)	IRL	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	95-3947585	3166064			MetLife Investors Group, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	43-1906210	3373563	1130412		MetLife Investments Securities LLC (DE)	DE	NIA	MetLife Investors Group, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	43-1906210				MetLife Investors Distribution Company	MO	NIA	MetLife Investors Group, LLC	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 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
Affiliated Transactions												
	13-4075851	MetLife, Inc.	4,746,852,362	(75,755,888)	259,407,211	-	643,366,374	-	-	(38,986,923)	5,534,883,136	-
65978	13-5581829	Metropolitan Life Insurance Company	(2,630,352,362)	(277,429,382)	(4,362,784,007)	-	(3,882,408,416)	23,467,736	-	5,105,508	(11,124,400,923)	13,743,613,351
	20-2985998	500 Grant Street GP, LLC	-	(150,000)	-	-	-	-	-	-	(150,000)	-
		The Building at 575 Fifth Avenue Mezzanine LLC	-	4,248,124	-	-	-	-	-	-	4,248,124	-
	82-3135079	150 North Riverside PE Member, LLC	-	(25,259,086)	-	-	-	-	-	-	(25,259,086)	-
		MetLife Investments Asia Limited (Hong Kong)	-	-	-	-	1,312,510	-	-	-	1,312,510	-
		MetLife Investments Limited (UK)	-	-	-	-	2,414,915	-	-	-	2,414,915	-
		MetLife Latin America Asesorias e Inversiones Limitada (Chile)	-	-	-	-	5,800,871	-	-	-	5,800,871	-
	86-1176467	MEX DF Properties, LLC	-	4,860	-	-	-	-	-	-	4,860	-
	13-3619870	23rd Street Investments, Inc.	-	(1,732,488)	-	-	(931,483)	-	-	-	(2,663,971)	-
	06-1193029	MetLife Capital Credit L.P.	-	(46,869,604)	-	-	-	-	-	-	(46,869,604)	-
	91-1273824	MetLife Capital Limited Partnership	-	(124,646,710)	-	-	-	-	-	-	(124,646,710)	-
		ML Sentinel Square Member, LLC	-	81,522	-	-	-	-	-	-	81,522	-
	82-4889675	ML Southlands Member, LLC	-	(1,944,822)	-	-	-	-	-	-	(1,944,822)	-
	82-4019470	ML Cerritos TC Member, LLC	-	(1,135,500)	-	-	-	-	-	-	(1,135,500)	-
		ML Sloan's Lake Member, LLC	-	9,304,894	-	-	-	-	-	-	9,304,894	-
		Long Island Solar Farm, LLC	-	-	(3,822,662)	-	-	-	-	(4,565,679)	(8,388,341)	-
	43-1822723	Missouri Reinsurance, Inc.	(85,000,000)	-	-	-	(11,112,500)	36,593,846	-	-	(59,518,654)	(689,774,135)
	13-3237278	MetLife Holdings, Inc.	-	-	-	-	111	-	-	-	111	-
	13-3237275	MetLife Credit Corp.	10,306,261	-	(219,665)	-	5,671,944	-	-	(9,741,863)	6,016,677	-
	13-3237277	MetLife Funding, Inc.	-	-	219,665	-	(66,585)	-	-	-	153,080	-
	13-5581829	MetLife Boro Station Member, LLC	-	(3,758,398)	-	-	-	-	-	-	(3,758,398)	-
	13-3170235	Metropolitan Tower Realty Company, Inc.	-	20,430,926	-	-	458,308	-	-	-	20,889,234	-
	43-6026902	White Oak Royalty Company	-	-	-	-	(243,147)	-	-	-	(243,147)	-
	26-2853672	MLIC Asset Holdings, LLC	-	(2,829,930)	-	-	-	-	-	-	(2,829,930)	-
	36-4197196	MetLife Properties Ventures, LLC	-	(560,611)	-	-	-	-	-	-	(560,611)	-
	22-2375428	Transmountain Land & Livestock Company	-	-	-	-	(2,908)	-	-	-	(2,908)	-
	34-1650967	MetLife Legal Plans, Inc.	(89,500,000)	1,115,212	(22,547)	-	16,099,631	-	-	-	(72,307,704)	-
	34-1631590	Hyatt Legal Plans of Florida, Inc.	-	-	22,547	-	-	-	-	-	22,547	-
	13-4047186	MetLife Tower Resources Group, Inc.	-	-	-	-	(66,474)	-	-	-	(66,474)	-
	13-5581829	1001 Properties, LLC	-	(44,059,545)	-	-	-	-	-	-	(44,059,545)	-
	26-0291767	6104 Hollywood, LLC	-	1,290,736	-	-	-	-	-	-	1,290,736	-
	81-3382498	MetLife ConSquare Member, LLC (DE)	-	12,436,197	-	-	-	-	-	-	12,436,197	-
	13-4078322	334 Madison Euro Investments, Inc.	-	-	(2,862,231)	-	(4,960)	-	-	-	(2,867,191)	-
		St. James Fleet Investments Two Limited	190,000,000	-	(190,000,000)	-	-	-	-	-	0	-
	98-0391368	OMI MLIC Investments Limited	(450,000,000)	-	-	-	-	-	-	-	(450,000,000)	-
	81-2253384	MetLife Insurance Brokerage, Inc.	-	-	-	-	(46,231)	-	-	-	(46,231)	-
	46-0803970	MetLife CC Member, LLC	-	(11,900,000)	-	-	-	-	-	-	(11,900,000)	-
	46-4158087	MetLife 555 12th Member, LLC	-	(6,394,500)	-	-	-	-	-	-	(6,394,500)	-
	46-3608641	ML Swan Mezz, LLC	-	(4,819,271)	-	-	-	-	-	-	(4,819,271)	-
	46-3616798	ML Dolphin Mezz, LLC	-	(22,375,000)	-	-	-	-	-	-	(22,375,000)	-

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
	46-4584166	ML Southmore, LLC	-	1,901,672	-	-	-	-	-	-	1,901,672	-
		Haskell East Village, LLC	-	(15,288,937)	-	-	-	-	-	-	(15,288,937)	-
	82-1637862	MetLife Chino Member, LLC	-	(1,584,432)	-	-	-	-	-	-	(1,584,432)	-
	26-1762232	Boulevard Residential, LLC	-	561,596	-	-	-	-	-	-	561,596	-
	46-2477278	Metlife LHH Member, LLC	-	3,689,899	-	-	-	-	-	-	3,689,899	-
	46-4196012	ML-AI MetLife Member 1, LLC	-	(30,000)	-	-	-	-	-	-	(30,000)	-
	80-0821598	Oconee Hotel Company, LLC	-	9,960	-	-	-	-	-	-	9,960	-
	80-0823015	Oconee Land Company, LLC	-	1,689,852	-	-	-	-	-	-	1,689,852	-
		MetLife RC SF Member, LLC	-	(4,115,616)	-	-	-	-	-	-	(4,115,616)	-
	46-4229772	MetLife THR Investor, LLC	-	(10,927,520)	-	-	-	-	-	-	(10,927,520)	-
	46-4129811	MetLife 425 MKT Member, LLC	-	(12,610,375)	-	-	-	-	-	-	(12,610,375)	-
	46-4705809	MetLife CB W/A, LLC	-	(131,379)	-	-	-	-	-	-	(131,379)	-
	46-4133357	ML Bridgeside Apartments, LLC	-	311,884	-	-	-	-	-	-	311,884	-
		MetLife OFC Member, LLC	-	(6,612,375)	-	-	-	-	-	-	(6,612,375)	-
	46-4283517	MetLife Camino Ramon Member, LLC	-	(19,922,759)	-	-	-	-	-	-	(19,922,759)	-
	20-8254446	10700 Wilshire, LLC	-	(196,532)	-	-	-	-	-	-	(196,532)	-
	20-8868348	Ashton Judiciary Square, LLC	-	(119,259)	-	-	-	-	-	-	(119,259)	-
	20-3700390	Viridian Miracle Mile, LLC	-	(26,803)	-	-	-	-	-	-	(26,803)	-
	47-1256270	MetLife OBS Member, LLC	-	(429,188)	-	-	-	-	-	-	(429,188)	-
	46-4255167	ML Terraces, LLC	-	15,675,157	-	-	-	-	-	-	15,675,157	-
		Chestnut Flats Wind, LLC	-	(3,812,494)	-	-	-	-	-	-	(3,812,494)	-
	13-3759652	MetLife International Holdings, LLC	-	-	-	-	769,809,228	-	-	-	769,809,228	-
		Metropolitan Life Seguros e Previdencia Privada S.A. (Brazil)	-	-	-	-	(5,466,748)	-	-	-	(5,466,748)	-
	AA-2730030	MetLife Mexico S.A.	-	-	-	-	(10,877,828)	438,439	-	-	(10,439,389)	490,332
		MetLife Pensiones Mexico S.A.	-	-	-	-	(16,417)	-	-	-	(16,417)	-
		MetLife Mexico Servicios, S.A. de C.V.	-	-	-	-	1,022,188	-	-	-	1,022,188	-
	AA-5420018	MetLife Insurance Company of Korea Limited	-	-	-	-	(1,322,996)	-	-	-	(1,322,996)	-
	AA-1930041	MetLife Insurance Limited (Australia)	-	-	-	-	(2,318,055)	(14,120,583)	-	-	(16,438,638)	44,030,003
		MetLife Asia Limited	-	-	-	-	(2,198,781)	-	-	-	(2,198,781)	-
		Metropolitan Life Insurance Company of Hong Kong Limited	-	-	-	-	(739,589)	-	-	-	(739,589)	-
	20-5894439	MetLife Global, Inc.	-	-	-	-	(37,787)	-	-	-	(37,787)	-
	AA-5324104	MetLife Limited (Hong Kong)	-	-	32,363,000	-	(3,064,457)	-	-	-	29,298,543	-
	AA-2130012	MetLife Seguros S.A. (Argentina)	-	-	-	-	(2,751,867)	-	-	-	(2,751,867)	-
	AA-2130046	MetLife Seguros de Retiro S.A.	-	-	-	-	(552,718)	-	-	-	(552,718)	-
26298	13-2725441	Metropolitan Property and Casualty Insurance Company	(290,306,261)	101,520	(27,456,638)	-	(492,135,071)	193,497,190	-	-	(616,299,260)	(2,014,155,204)
39950	22-2342710	Metropolitan General Insurance Company	-	-	-	-	16,130	601,350	-	-	617,480	737,820,174
40169	05-0393243	Metropolitan Casualty Insurance Company	-	-	-	-	(10,331)	(25,836,669)	-	-	(25,847,000)	14,160,750
25321	23-1903575	Metropolitan Direct Property and Casualty Insurance Company	-	-	-	-	(1,365)	(17,945,947)	-	-	(17,947,312)	465,059,046
22926	36-1022580	Economy Fire & Casualty Company	(48,500,000)	-	-	-	750,885	7,394,989	-	-	(40,354,126)	321,637,510
38067	36-2027848	Economy Preferred Insurance Company	-	-	-	-	(26,516)	9,133,419	-	-	9,106,903	120,874,636
40649	36-3105737	Economy Premier Assurance Company	(1,500,000)	-	-	-	115,119	(31,713,893)	-	-	(33,098,774)	85,708,737
	95-3003951	MetLife Auto & Home Insurance Agency, Inc.	-	-	-	-	2,776,585	-	-	-	2,776,585	-

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

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
34339	13-2915260	Metropolitan Group Property and Casualty Insurance Company	(100,000,000)	-	-	-	1,991,986	(95,086,745)	-	-	(193,094,759)	145,566,477
13938	75-2483187	Metropolitan Lloyds Insurance Company of Texas	-	-	-	-	40,402	(40,043,694)	-	-	(40,003,292)	123,327,874
	47-4161401	ML 1065 Hotel, LLC	-	37,175,413	-	-	-	-	-	-	37,175,413	-
97136	13-3114906	Metropolitan Tower Life Insurance Company	-	(43,519,419)	(341,213,846)	-	(172,382,301)	132,714,215	-	2,991,957	(421,409,394)	464,028,529
		MTL Leasing, LLC	-	3,316,316	-	-	-	-	-	-	3,316,316	-
	52-1528581	SafeGuard Health Enterprises, Inc.	-	-	-	-	5,502,395	-	-	-	5,502,395	-
	33-0733552	MetLife Health Plans, Inc. (NJ)	-	-	-	-	(59,051)	-	-	-	(59,051)	-
	95-2879515	Safeguard Health Plans, Inc (CA)	-	-	-	-	(1,820,290)	-	-	-	(1,820,290)	-
79014	33-0515751	SafeHealth Life Insurance Company (CA)	-	-	-	-	153,464	-	-	-	153,464	-
52009	65-0073323	Safeguard Health Plans, Inc (FL)	-	-	-	-	(2,096,541)	-	-	-	(2,096,541)	-
95051	75-2046497	Safeguard Health Plans, Inc (TX)	-	-	-	-	(1,829,468)	-	-	-	(1,829,468)	-
	AA-2280000	MetLife Chile Seguros de Vida S.A.	-	-	-	-	(13,592,306)	1,819,889	-	-	(11,772,417)	2,201,209
	20-5707084	MetLife Services and Solutions, LLC	-	-	-	-	3,293,377,638	-	-	-	3,293,377,638	-
		MetLife Solutions Pte. LTD	-	-	-	-	60,000	-	-	-	60,000	-
	36-3665871	Cova Life Management Company	-	-	-	-	46,798	-	-	-	46,798	-
	98-1099650	MetLife Global Benefits, Ltd	-	-	-	-	(1,068,128)	(1,159,133)	-	-	(2,227,261)	658,663
	22-3805708	Newbury Insurance Company, Limited	-	-	-	-	(344,928)	-	-	-	(344,928)	-
	13-3179826	MetLife Digital Ventures, Inc (fka Enterprise General Insurance Agency,	-	-	-	-	104,527	-	-	-	104,527	-
		MetLife Servicios S.A.	-	-	-	-	9,116,003	-	-	-	9,116,003	-
13626	20-5819518	MetLife Reinsurance Company of Charleston	-	35,000,000	-	-	7,738,472	(210,754,406)	-	-	(168,015,934)	(12,244,474,534)
	26-6122204	MetLife Capital Trust IV	-	-	(214,900)	-	-	-	-	51,625,000	51,410,100	-
	55-0790010	MetLife Group, Inc.	-	38,884,788	-	-	(20,296,227)	-	-	-	18,588,561	-
		Metlife Investment Management, LLC	-	-	-	-	394,511,280	-	-	-	394,511,280	-
	43-1906210	MetLife Investors Distribution Company	-	-	-	-	95,197,890	-	-	-	95,197,890	-
13092	26-1511401	MetLife Reinsurance Company of Vermont	(140,000,000)	755,888	46,484,395	-	12,423,419	25,595,121	-	-	(54,741,177)	(1,329,423,024)
62634	51-0104167	Delaware American Life Insurance Company	(12,000,000)	-	-	-	(21,508,569)	3,287,159	-	-	(30,221,410)	(463,864)
	27-1206753	MetLife Consumer Services, Inc.	-	-	-	-	1,079,825	-	-	-	1,079,825	-
60690	98-0000065	American Life Insurance Company	942,736,706	-	232,083,427	-	(551,350,992)	15,536,436	-	(6,428,000)	632,577,577	(121,569,945)
		MetLife Services Cyprus Ltd	-	6,363,449	-	-	(100,996)	-	-	-	6,262,453	-
		Communications One Kabushiki Kaisha (Japan)	-	-	-	-	6,046,022	-	-	-	6,046,022	-
		MetLife, Life Insurance Company (Egypt)	-	-	-	-	(4,063,841)	(2,285,621)	-	-	(6,349,462)	47,956,209
	AA-1580066	MetLife Insurance K.K. (Japan)	(649,736,706)	-	(1,055,569,860)	-	(99,361,930)	(2,400,841)	-	-	(1,807,069,337)	-
		MetLife Mutual Fund Company (Greece)	-	-	-	-	(1,170,935)	-	-	-	(1,170,935)	-
		MetLife Services, Sociedad Limitada (Spain)	-	-	-	-	(14,966)	-	-	-	(14,966)	-
		MetLife Towarzystwo Ubezpieczen na Zycie i Reasekuracji S.A. (Poland	-	-	-	-	(9,968,290)	-	-	-	(9,968,290)	-
		MetLife Services Sp. z o.o. (Poland)	-	-	-	-	7,386,808	-	-	-	7,386,808	-
		MetLife Towarzystwo Funduszy Inwestycyjnych S.A. (Poland)	-	-	-	-	(1,646,973)	-	-	-	(1,646,973)	-
		MetLife Powszechne Towarzystwo Emerytalne (Poland)	-	-	-	-	(810,093)	-	-	-	(810,093)	-
		MetLife Societate de Administrare a unui Fond de Pensii Administrat Priv	-	-	-	-	(23,997)	-	-	-	(23,997)	-
		Joint Stock Company MetLIfe Insurance Company (formerly Closed Join	-	-	-	-	(2,607,602)	915,517	-	-	(1,692,085)	553,625
		MetLife Administradora de Fundos Multipatrocinados Ltda. (Brazil)	-	-	-	-	6,671,353	-	-	-	6,671,353	-
		PJSC MetLife (Ukraine)	-	-	-	-	(1,241,911)	(134,628)	-	-	(1,376,539)	910,322

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

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	51-0205283	International Technical and Advisory Services Limited (USA-DE)	-	-	-	-	(40,776)	-	-	-	(40,776)	-
	02-0649743	Borderland Investments Limited (USA-DE)	-	-	-	-	(1,603)	-	-	-	(1,603)	-
		ALICO Hellas Single Member Limited Liability Company (Greece)	-	-	-	-	(322)	-	-	-	(322)	-
		MetLife Asset Management Corp. (Japan)	-	-	-	-	48,926,982	-	-	-	48,926,982	-
		MetLife Columbia Serguros de Vida S.A. (Columbia)	-	-	-	-	(3,829,087)	609,521	-	-	(3,219,566)	663,061
	13-3912049	ALICO Properties, Inc. (USA-Delaware)	-	-	-	-	2,377,728	-	-	-	2,377,728	-
		MetLife Seguros S.A. (Uruguay)	-	-	-	-	239,824	(264,572)	-	-	(24,748)	285,568
		MetLife Global Holding Company I GmbH (Swiss)	(1,393,000,000)	(6,363,449)	(170,000,000)	-	-	-	-	-	(1,569,363,449)	-
		MetLife Investment Management Holdings (Ireland) Limited	-	28,250,000	-	-	-	-	-	-	28,250,000	-
		MetLife Europe Services Limited (Ireland)	-	-	-	-	40,022,016	-	-	-	40,022,016	-
		MetLife Europe Insurance d.a.c	-	-	-	-	(4,960,242)	(7,472,459)	-	-	(12,432,701)	17,751,506
	AA-1780108	MetLife Europe d.a.c.(MEL)	-	-	-	-	(103,428,191)	569,833	-	(255,403)	(103,113,761)	2,900,291
34031		MetLife Pensions Trustees Limited	-	-	-	-	(9,633)	-	-	255,403	245,770	-
		MetLife Life Insurance Company S.A. (Greece)	-	-	-	-	(330,690)	631,241	-	-	300,551	1,084,825
		MetLife Services EEIG (European Economic Int Group)	-	-	-	-	57,396,239	-	-	-	57,396,239	-
		PREFCO Twenty Limited Partnership	-	(38,139)	-	-	-	-	-	-	(38,139)	-
		Plaza Drive Properties	-	238,637	-	-	-	-	-	-	238,637	-
	AA-1860015	MetLife Emeklilik ve Hayat A.S. (Turkey)	-	-	-	-	(4,817,098)	(2,268,227)	-	-	(7,085,325)	2,970,794
	47-2630137	MetLife Commercial Mortgage Income Fund, LP	-	251,415,731	-	-	-	-	-	-	251,415,731	-
		AFP ProVida S.A. (Chile)	-	-	-	-	(1,364,163)	-	-	-	(1,364,163)	-
		MetLife Chile Seguros Generales S.A. (Chile)	-	-	-	-	(109,758)	-	-	-	(109,758)	-
		MetLife Reinsurance Company of Bermuda Ltd.	-	-	-	-	(6,499,214)	(24,068)	-	-	(6,523,282)	114,371
		MetLife Innovation Centre Pte. Ltd	-	-	-	-	2,262,930	-	-	-	2,262,930	-
		MetLife FM Hotel Member, LLC	-	(7,624,758)	-	-	-	-	-	-	(7,624,758)	-
		MetLife Real Estate Lending, LLC	-	-	5,937,439,739	-	-	-	-	-	5,937,439,739	-
	47-2085444	ML-AI MetLife Member 2, LLC	-	1,175,000	-	-	-	-	-	-	1,175,000	-
	20-8349277	Sandpiper Cove Associates II, LLC	-	(2,582)	-	-	-	-	-	-	(2,582)	-
	47-3741955	ML Mililani Member, LLC	-	(1,256,570)	-	-	-	-	-	-	(1,256,570)	-
		Park Tower JV Member, LLC	-	(301,930,921)	-	-	-	-	-	-	(301,930,921)	-
	13-5581829	MetLife SP Holdings, LLC	-	(25,000,000)	-	-	-	-	-	-	(25,000,000)	-
	46-5563450	Buford Logistics Center, LLC	-	(1,623,984)	-	-	-	-	-	-	(1,623,984)	-
		ML North Brand Member, LLC	-	(435,156)	-	-	-	-	-	-	(435,156)	-
	81-0770888	MetLife Treat Towers Member, LLC	-	(44,299,321)	-	-	-	-	-	-	(44,299,321)	-
	47-5228317	MCPP Owners, LLC	-	27,194,400	-	-	-	-	-	-	27,194,400	-
	26-0224429	MetLife Investment Advisors	-	(28,250,000)	-	-	-	-	-	-	(28,250,000)	-
		MetLife Chile Inversiones Limitada	-	-	(353,853,628)	-	2,781,431	-	-	-	(351,072,197)	-
		Sino-US United Metlife Insurance Company	-	(71,000,000)	-	-	(378,866)	(1,294,415)	-	-	(72,673,281)	1,557,890
		ML-AI MetLife Member 3, LLC	-	(16,972,180)	-	-	-	-	-	-	(16,972,180)	-
		ML-AI MetLife Member 4, LLC	-	(19,229,957)	-	-	-	-	-	-	(19,229,957)	-
		MetLife HCMJV 1 LP, LLC	-	(10,972,289)	-	-	-	-	-	-	(10,972,289)	-
		1925 WJC, LLC	-	(9,552)	-	-	-	-	-	-	(9,552)	-
	38-4035918	MetLife Assignment Company	-	-	-	-	(621,654)	-	-	-	(621,654)	-

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

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	98-0613376	MetLife Global Operations Support Center Private Limited	-	-	-	-	5,084,631	-	-	-	5,084,631	-
	13-5581829	Southcreek Industrial Holdings, LLC	-	5,607,439	-	-	-	-	-	-	5,607,439	-
	83-2270141	MMP Owners, LLC	-	(8,578,396)	-	-	-	-	-	-	(8,578,396)	-
		ML Bellevue Member LLC	-	32,600,139	-	-	-	-	-	-	32,600,139	-
	83-2970698	ML Port Chester SC Member, LLC	-	28,843,760	-	-	-	-	-	-	28,843,760	-
		White Tract II LLC	-	50,987,973	-	-	-	-	-	-	50,987,973	-
		MetLife Member Solaire LLC	-	1,059,799	-	-	-	-	-	-	1,059,799	-
	13-5581829	MCJV, LLC	-	80,000,000	-	-	-	-	-	-	80,000,000	-
		ML Armature Member LLC	-	4,735,700	-	-	-	-	-	-	4,735,700	-
		ML 300 Third Member LLC	-	3,467,851	-	-	-	-	-	-	3,467,851	-
		ML Block 40, LLC	-	13,369,376	-	-	-	-	-	-	13,369,376	-
		MC Portfolio JV Member LLC	-	47,334,537	-	-	-	-	-	-	47,334,537	-
		ML New River Village III, LLC	-	80,016	-	-	-	-	-	-	80,016	-
		MMP Owners III, LLC	-	306,576,897	-	-	-	-	-	-	306,576,897	-
		MetLife Ashton Austin Owner, LLC	-	112,132,726	-	-	-	-	-	-	112,132,726	-
		MetLife Acoma Owner, LLC	-	103,063,200	-	-	-	-	-	-	103,063,200	-
	82-3255634	MetLife BL Feeder, LP	-	(230,151)	-	-	-	-	-	-	(230,151)	-
		MetLife Middle Market Private Debt Fund, LP	-	22,282,182	-	-	-	-	-	-	22,282,182	-
9999999.	Control Totals		0	0	0	0	0	0	XXX	0	0	(53,934,953)

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 diferent results. Therefore, there are different reserves for the affiliated assuming/ceding companies that reinsure certain products' risks.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-Based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-Based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
8.	Will the Supplemental Investment Risk Interrogatories be filed by April 1?	YES
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	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)	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	YES
14.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	YES
19.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	YES
20.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
24.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
25.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
26.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES
27.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	YES
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?	NO
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?	NO
31.	Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
32.	Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
33.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
34.	Will the Workers' Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
35.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
37.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
38.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
39.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
40.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	NO
	APRIL FILING	
41.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
42.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YES
43.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
44.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
45.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	SEE EXPLANATION
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?	SEE EXPLANATION
47.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	YES
48.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
49.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
	AUGUST FILING	
50.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

EXPLANATIONS: **BAR CODE:**

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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1.

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12. The data for this supplement is not required to be filed. *65978201942000000*

13.

14. The data for this supplement is not required to be filed. *65978201949000000*

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20. The data for this supplement is not required to be filed. *65978201944500000*

21. The data for this supplement is not required to be filed. *65978201944600000*

22. The data for this supplement is not required to be filed. *65978201944700000*

23. The data for this supplement is not required to be filed. *65978201944800000*

24. The data for this supplement is not required to be filed. *65978201944900000*

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27. The data for this supplement is not required to be filed. *65978201945200000*

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29. The data for this supplement is not required to be filed. *65978201943600000*

30. The data for this supplement is not required to be filed. *65978201943700000*

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32.

33. The data for this supplement is not required to be filed. *65978201945400000*

34. The data for this supplement is not required to be filed. *65978201949500000*

35.

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.

36. The data for this supplement is not required to be filed.
    * 6 5 9 7 8 2 0 1 9 3 6 5 0 0 0 0 0 *
37. The data for this supplement is not required to be filed.
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38. The data for this supplement is not required to be filed.
    * 6 5 9 7 8 2 0 1 9 2 2 5 0 0 0 0 0 *
39. The data for this supplement is not required to be filed.
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40. The data for this supplement is not required to be filed.
    * 6 5 9 7 8 2 0 1 9 4 5 6 0 0 0 0 0 *
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43. The data for this supplement is not required to be filed.
    * 6 5 9 7 8 2 0 1 9 2 3 0 0 0 0 0 0 *
44.
45. Not required per HHS Reg 158.130 (a) (3)
    * 6 5 9 7 8 2 0 1 9 2 1 6 0 0 0 0 0 *
46. Not required per HHS Reg 158.130 (a) (3)
    * 6 5 9 7 8 2 0 1 9 2 1 7 0 0 0 0 0 *
47.
48.
49.
50.

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Administrative service fees due and accrued	13,344,880		13,344,880	21,791,844
2505. Leasehold improvements	120,932,087	120,932,087	0	
2506. Prepaid real estate taxes and expenses	37,517,744	37,517,744	0	
2507. Overfunding of company pension plan	4,964,416	4,964,416	0	
2508. Discount on issuance of surplus note	4,792,685	4,792,685	0	
2597. Summary of remaining write-ins for Line 25	181,551,812	168,206,932	13,344,880	21,791,844

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous	1,091,281,586	1,146,961,590
2505. FEGLI contingency reserve	1,082,018,014	868,043,100
2506. Legal contingency reserve	582,027,931	652,788,261
2507. SGLI contingency reserve	522,506,825	343,490,478
2508. Funding obligation for joint ventures	127,612,657	123,921,441
2509. Interest payable on group annuity pensions	80,078,654	87,219,302
2510. Liability for real estate capital improvements	11,115,937	11,151,061
2511. FEGLI conversion pool funds	8,658,812	7,857,978
2512. Postretirement benefit liability	7,395,454	6,824,417
2513. Aviation reinsurance liability	3,794,000	3,972,000
2597. Summary of remaining write-ins for Line 25	3,516,489,870	3,252,229,628

Additional Write-ins for Summary of Operations:

	1 Current Year	2 Prior Year
2704. Miscellaneous	3,732,837	630,606
2797. Summary of remaining write-ins for Line 27	3,732,837	630,606

Additional Write-ins for Summary of Operations:

	1 Current Year	2 Prior Year
5304. Prior period adjustment	30,729,098	(39,192,621)
5305. Deferred gain on sale of real estate	(6,686,869)	(6,686,869)
5306. Release of deferred gain on forward transfer agreement	0	(2,577,000,000)
5307. Transfer of pension/benefit plans to affiliate	0	(90,402,834)
5308. Transfer of deferred rent liability to affiliate	0	68,144,198
5309. Swaps reclassified to RSATs	0	58,595,805
5310. Miscellaneous	0	43
5397. Summary of remaining write-ins for Line 53	24,042,229	(2,586,542,278)

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	(204,383)	7,349,105	7,144,722		(203,627)
0905. Miscellaneous gain (loss)			0	1,115,211	
0997. Summary of remaining write-ins for Line 9	(204,383)	7,349,105	7,144,722	1,115,211	(203,627)

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. Overfunding of company pension plan	4,964,416	6,453,389	1,488,973
2505. Discount on issuance of surplus note	4,792,685	5,186,955	394,270
2597. Summary of remaining write-ins for Line 25	9,757,101	11,640,344	1,883,243

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

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

Overflow Page for Write-Ins

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	42,831				42,831
1397. Summary of remaining write-ins for Line 13	42,831	0	0	0	42,831

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	4,792				4,792
1397. Summary of remaining write-ins for Line 13	4,792	0	0	0	4,792

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	103,137				103,137
1397. Summary of remaining write-ins for Line 13	103,137	0	0	0	103,137

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

Overflow Page for Write-Ins

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	212				212
1397. Summary of remaining write-ins for Line 13	212	0	0	0	212

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

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	2,500				2,500
1397. Summary of remaining write-ins for Line 13	2,500	0	0	0	2,500

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

Overflow Page for Write-Ins

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	1,250				1,250
1397. Summary of remaining write-ins for Line 13	1,250	0	0	0	1,250

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	11,342				11,342
1397. Summary of remaining write-ins for Line 13	11,342	0	0	0	11,342

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	2,500				2,500
1397. Summary of remaining write-ins for Line 13	2,500	0	0	0	2,500

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

Overflow Page for Write-Ins

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	29,466				29,466
1397. Summary of remaining write-ins for Line 13	29,466	0	0	0	29,466

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	2,520				2,520
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

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

Overflow Page for Write-Ins

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:

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
9404. Policy Cash Values Used to Pay Premiums	XXX	29,523,338				29,523,338	
9405. Internal Policy Exchanges	XXX		7,299,977			7,299,977	
9406. Group Health Fund Deposits	XXX					0	770,000
9497. Summary of remaining write-ins for line 94	XXX	29,523,338	7,299,977	0	0	36,823,315	770,000

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
2704. Miscellaneous	3,732,837	2,383,689	20,594	306,924	(120,855)	1,142,485			
2797. Summary of remaining write-ins for Line 27	3,732,837	2,383,689	20,594	306,924	(120,855)	1,142,485	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	2,383,689		2,372,418	350		8,060	228		2,633			
2797. Summary of remaining write-ins for Line 27	2,383,689	0	2,372,418	350	0	8,060	228	0	2,633	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	20,594	47	16,494	1,066	1,623	1,364			
2797. Summary of remaining write-ins for Line 27	20,594	47	16,494	1,066	1,623	1,364	0	0	0

Additional Write-ins for Analysis of Operations - Individual Annuities:

		Deferred					
	1 Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities without Guarantees	6 Life Contingent Payout (Immediate and Annuitizations)	7 Other Annuities
2704. Miscellaneous	306,924	247,736		31,013		1,643	26,532
2797. Summary of remaining write-ins for Line 27	306,924	247,736	0	31,013	0	1,643	26,532

Additional Write-ins for Analysis of Operations - Group Annuities:

		Deferred					
	1 Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities without Guarantees	6 Life Contingent Payout (Immediate and Annuitizations)	7 Other
2704. Miscellaneous	(120,855)	25,867		(150,358)		1,523	2,112
2797. Summary of remaining write-ins for Line 27	(120,855)	25,867	0	(150,358)	0	1,523	2,112

Additional Write-ins for Analysis of Operations - Accident and Health:

	1	Comprehensive		4	5	6	7	8	9	10	11	12	13
	Total	2 Individual	3 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
2704. Miscellaneous	1,142,485				3,230	21,958					12,559	1,083,363	21,375
2797. Summary of remaining write-ins for Line 27	1,142,485	0	0	0	3,230	21,958	0	0	0	0	12,559	1,083,363	21,375

Additional Write-ins for Schedule H:

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
1104. Miscellaneous	1,354,141	0.0	1,354,141	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
1105. Miscellaneous deductions	(2,011,004)	(0.0)	(2,287,512)	(0.0)		0.0		0.0		0.0	276,508	0.1		0.0		0.0		0.0
1106. Transfers-Group package	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	(656,863)	(0.0)	(933,371)	(0.0)	0	0.0	0	0.0	0	0.0	276,508	0.1	0	0.0	0	0.0	0	0.0

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments	19,680,366,204	8.1	19,680,366,204		19,680,366,204	8.1
1.02 All Other Governments	2,053,081,405	0.8	2,053,081,405		2,053,081,405	0.8
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	107,628,934	0.0	107,628,934		107,628,934	0.0
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	419,141,728	0.2	419,141,728		419,141,728	0.2
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	24,487,393,042	10.1	24,487,393,042		24,487,393,042	10.1
1.06 Industrial and Miscellaneous	88,357,323,461	36.3	88,357,323,461		88,357,323,461	36.4
1.07 Hybrid Securities	559,004,345	0.2	559,004,345		559,004,345	0.2
1.08 Parent, Subsidiaries and Affiliates	2,192,647,294	0.9	2,192,647,294		2,192,647,294	0.9
1.09 SVO Identified Funds		0.0			0	0.0
1.10 Unaffiliated Bank Loans	5,741,383,842	2.4	5,741,383,842		5,741,383,842	2.4
1.11 Total Long-Term Bonds	143,597,970,255	59.0	143,597,970,255	0	143,597,970,255	59.1
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)	430,660,239	0.2	430,660,239		430,660,239	0.2
2.02 Parent, Subsidiaries and Affiliates		0.0			0	0.0
2.03 Total Preferred Stock	430,660,239	0.2	430,660,239	0	430,660,239	0.2
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	220,276,396	0.1	220,276,396		220,276,396	0.1
3.02 Industrial and Miscellaneous Other (Unaffiliated)	766,766,027	0.3	766,766,027		766,766,027	0.3
3.03 Parent, Subsidiaries and Affiliates Publicly Traded		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other	649,330,537	0.3	498,985,868		498,985,868	0.2
3.05 Mutual Funds	13,701,404	0.0	13,701,404		13,701,404	0.0
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	1,650,074,364	0.7	1,499,729,695	0	1,499,729,695	0.6
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages	14,232,371,812	5.8	14,232,371,812		14,232,371,812	5.9
4.02 Residential Mortgages	11,885,078,025	4.9	11,885,078,025		11,885,078,025	4.9
4.03 Commercial Mortgages	31,142,281,062	12.8	31,142,281,062		31,142,281,062	12.8
4.04 Mezzanine Real Estate Loans	750,656,070	0.3	750,656,070		750,656,070	0.3
4.05 Total Mortgage Loans	58,010,386,969	23.8	58,010,386,969	0	58,010,386,969	23.9
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company	55,579,622	0.0	55,579,622		55,579,622	0.0
5.02 Properties Held for Production of Income	1,351,721,024	0.6	1,351,721,024		1,351,721,024	0.6
5.03 Properties Held for Sale		0.0			0	0.0
5.04 Total Real Estate	1,407,300,646	0.6	1,407,300,646	0	1,407,300,646	0.6
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	2,356,886,213	1.0	2,356,886,213		2,356,886,213	1.0
6.02 Cash Equivalents (Schedule E, Part 2)	5,099,220,599	2.1	5,099,220,599		5,099,220,599	2.1
6.03 Short-Term Investments (Schedule DA)	1,912,293,353	0.8	1,912,293,353		1,912,293,353	0.8
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	9,368,400,166	3.8	9,368,400,166	0	9,368,400,166	3.9
7. Contract Loans	6,099,666,999	2.5	6,099,666,999		6,099,666,999	2.5
8. Derivatives (Schedule DB)	4,709,567,784	1.9	4,709,567,784		4,709,567,784	1.9
9. Other Invested Assets (Schedule BA)	17,462,954,537	7.2	17,075,849,215		17,075,849,215	7.0
10. Receivables for Securities	105,002,811	0.0	105,002,811		105,002,811	0.0
11. Securities Lending (Schedule DL, Part 1)		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)	622,219,297	0.3	521,874,997		521,874,997	0.2
13. Total Invested Assets	243,464,204,067	100.0	242,826,409,776	0	242,826,409,776	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		1,284,778,247
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	397,312,172	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	103,417,353	500,729,525
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		8,614,919
5.	Deduct amounts received on disposals, Part 3, Column 15		328,562,558
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	50,628,180	
	8.2 Totals, Part 3, Column 9	7,631,308	58,259,488
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		1,407,300,645
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		1,407,300,645

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		56,440,234,911
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	10,898,500,855	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	854,987,858	11,753,488,713
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		0
4.	Accrual of discount		125,765,883
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		0
6.	Total gain (loss) on disposals, Part 3, Column 18		(177,585,668)
7.	Deduct amounts received on disposals, Part 3, Column 15		10,363,432,773
8.	Deduct amortization of premium and mortgage interest points and commitment fees		31,152,323
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	101,597,938	
	9.2 Totals, Part 3, Column 13	179,118,078	280,716,016
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	13,935,604	
	10.2 Totals, Part 3, Column 10	3,712,186	17,647,790
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		58,010,386,969
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		58,010,386,969
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		58,010,386,969

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		17,636,081,761
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	2,576,063,825	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	2,616,443,639	5,192,507,464
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	9,727,088	
	3.2 Totals, Part 3, Column 12	442,893	10,169,981
4.	Accrual of discount		34,111,461
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	76,044,878	
	5.2 Totals, Part 3, Column 9	(7,043,375)	69,001,503
6.	Total gain (loss) on disposals, Part 3, Column 19		355,325,408
7.	Deduct amounts received on disposals, Part 3, Column 16		5,505,706,217
8.	Deduct amortization of premium and depreciation		247,154,242
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(44,085,479)	
	9.2 Totals, Part 3, Column 14	(3,075,945)	(47,161,424)
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	27,702,426	
	10.2 Totals, Part 3, Column 11	6,518,735	34,221,161
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		17,462,954,534
12.	Deduct total nonadmitted amounts		387,105,323
13.	Statement value at end of current period (Line 11 minus Line 12)		17,075,849,211

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		145,847,637,629
2.	Cost of bonds and stocks acquired, Part 3, Column 7		51,125,870,042
3.	Accrual of discount		722,669,873
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(15,975,110)	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	119,709,256	
	4.4 Part 4, Column 11	8,970,742	112,704,888
5.	Total gain (loss) on disposals, Part 4, Column 19		(87,056,957)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		51,997,710,997
7.	Deduct amortization of premium		225,966,273
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	204,088,954	
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16	(28)	
	8.4 Part 4, Column 15	168,720,951	372,809,877
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	38,310,620	
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14	12,607,943	
	9.4 Part 4, Column 13	270,441,471	321,360,034
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		129,106,809
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		145,678,704,857
12.	Deduct total nonadmitted amounts		150,344,669
13.	Statement value at end of current period (Line 11 minus Line 12)		145,528,360,188

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	19,636,708,788	22,715,390,591	17,666,075,072	28,553,883,557
Governments (Including all obligations	2. Canada	189,064,340	231,228,936	172,533,566	205,632,493
guaranteed by governments)	3. Other Countries	1,907,674,481	2,273,072,311	1,912,722,572	1,973,021,663
	4. Totals	21,733,447,609	25,219,691,838	19,751,331,210	30,732,537,713
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	107,628,934	127,839,487	98,983,016	113,410,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	419,141,728	504,798,488	366,345,291	495,305,000
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	24,487,393,042	26,942,265,821	22,111,303,430	25,209,182,043
Industrial and Miscellaneous,	8. United States	64,119,859,080	71,570,454,276	64,145,522,517	66,365,506,623
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	3,486,512,532	3,863,968,768	3,559,228,082	3,441,493,269
and Hybrid Securities (Unaffiliated)	10. Other Countries	27,051,340,037	29,243,179,349	27,931,771,167	26,850,400,489
	11. Totals	94,657,711,649	104,677,602,393	95,636,521,766	96,657,400,381
Parent, Subsidiaries and Affiliates	12. Totals	2,192,647,294	2,200,388,424	2,212,055,459	2,184,368,437
	13. Total Bonds	143,597,970,256	159,672,586,451	140,176,540,172	155,392,203,574
PREFERRED STOCKS	14. United States	424,658,845	441,820,294	424,658,848	
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries	6,001,394	6,120,000	6,077,814	
	17. Totals	430,660,239	447,940,294	430,736,662	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	430,660,239	447,940,294	430,736,662	
COMMON STOCKS	20. United States	988,739,248	988,739,248	971,206,809	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	11,889,770	11,889,770	10,704,780	
	22. Other Countries	114,809	114,809	1,738	
	23. Totals	1,000,743,827	1,000,743,827	981,913,327	
Parent, Subsidiaries and Affiliates	24. Totals	649,330,537	649,330,537	625,630,998	
	25. Total Common Stocks	1,650,074,364	1,650,074,364	1,607,544,325	
	26. Total Stocks	2,080,734,603	2,098,014,658	2,038,280,987	
	27. Total Bonds and Stocks	145,678,704,859	161,770,601,109	142,214,821,158	

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	8,425,598,874	1,385,993,132	2,672,170,297	3,366,657,305	6,487,307,499	XXX	22,337,727,107	14.8	23,769,560,222	15.9	22,282,456,932	55,270,175
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	8,425,598,874	1,385,993,132	2,672,170,297	3,366,657,305	6,487,307,499	XXX	22,337,727,107	14.8	23,769,560,222	15.9	22,282,456,932	55,270,175
2. **All Other Governments**												
2.1 NAIC 1	670,960,130	173,580,069	248,826,409	88,842,987	110,347,035	XXX	1,292,556,630	0.9	1,270,039,133	0.9	1,031,734,343	260,822,287
2.2 NAIC 2	100,375,276	350,065,632	216,381,243	261,606,562	146,185,926	XXX	1,074,614,639	0.7	978,577,427	0.7	709,656,113	364,958,526
2.3 NAIC 3	6,346,391	40,865,392	84,854,387	58,272,818	51,252,068	XXX	241,591,056	0.2	395,224,573	0.3	171,468,421	70,122,635
2.4 NAIC 4	104,103	10,413,449	42,509,791	2,256,425	29,596,487	XXX	84,880,255	0.1	72,857,421	0.0	67,661,756	17,218,499
2.5 NAIC 5	2,022,871	5,433,521	491,222			XXX	7,947,614	0.0	8,698,242	0.0	7,763,851	183,763
2.6 NAIC 6	711,274	2,523,100	5,351,889	2,843,510	2,201,875	XXX	13,631,648	0.0	520,322	0.0	13,631,648	
2.7 Totals	780,520,045	582,881,163	598,414,941	413,822,302	339,583,391	XXX	2,715,221,842	1.8	2,725,917,118	1.8	2,001,916,132	713,305,710
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1		2,660,000	37,464,272	52,578,975	13,409,057	XXX	106,112,304	0.1	101,489,784	0.1	106,112,304	
3.2 NAIC 2		89,214	634,407	793,009		XXX	1,516,630	0.0	9,605,342	0.0	1,516,630	
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	2,749,214	38,098,679	53,371,984	13,409,057	XXX	107,628,934	0.1	111,095,126	0.1	107,628,934	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	2,379,205	66,567,813	81,871,061	255,816,051	5,133,768	XXX	411,767,898	0.3	429,412,328	0.3	411,767,898	
4.2 NAIC 2				3,830,196	3,543,634	XXX	7,373,830	0.0	7,009,618	0.0	7,373,830	
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	2,379,205	66,567,813	81,871,061	259,646,247	8,677,402	XXX	419,141,728	0.3	436,421,946	0.3	419,141,728	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	7,010,618,597	7,372,394,968	4,695,702,485	6,495,232,899	1,997,280,951	XXX	27,571,229,900	18.3	27,842,656,029	18.7	27,182,967,427	388,262,473
5.2 NAIC 2	15,477,747	76,371,434	22,131,324	31,134,417	122,074,497	XXX	267,189,419	0.2	237,531,821	0.2	264,860,320	2,329,099
5.3 NAIC 3	2,577,543	12,625,967	14,196,490			XXX	29,400,000	0.0	34,650,078	0.0	29,400,000	
5.4 NAIC 4				18,524,489	2,298,225	XXX	20,822,714	0.0	20,820,169	0.0	20,822,714	
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	7,028,673,887	7,461,392,369	4,732,030,299	6,544,891,805	2,121,653,673	XXX	27,888,642,033	18.5	28,135,658,097	18.8	27,498,050,461	390,591,572

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	3,654,957,279	12,530,779,400	12,066,022,781	9,502,230,372	8,662,643,715	XXX	46,416,633,547	30.9	43,319,980,873	29.0	21,304,663,827	25,111,969,720
6.2 NAIC 2	2,429,778,665	8,418,433,539	10,886,933,962	8,990,714,222	5,771,571,072	XXX	36,497,431,460	24.3	35,300,092,877	23.6	14,859,824,728	21,637,606,732
6.3 NAIC 3	179,024,793	1,669,139,814	1,872,394,493	278,213,868	86,769,312	XXX	4,085,542,280	2.7	4,605,614,978	3.1	1,536,727,733	2,548,814,547
6.4 NAIC 4	84,267,570	599,527,270	583,716,649	38,132,766	15,094,141	XXX	1,320,738,396	0.9	1,793,503,563	1.2	483,716,431	837,021,965
6.5 NAIC 5	7,462,021	46,912,741	51,923,492	34,398,167	6,525,304	XXX	147,221,725	0.1	175,837,098	0.1	49,855,273	97,366,452
6.6 NAIC 6	1	395,042	1,465,652	104,555	1,263,465	XXX	3,228,715	0.0	19,273,830	0.0	320,088	2,908,627
6.7 Totals	6,355,490,329	23,265,187,806	25,462,457,029	18,843,793,950	14,543,867,009	XXX	88,470,796,123	58.8	85,214,303,219	57.1	38,235,108,080	50,235,688,043
7. **Hybrid Securities**												
7.1 NAIC 1			10,579,337	8,638,402	44,223,378	XXX	63,441,117	0.0	160,671,226	0.1	63,441,117	
7.2 NAIC 2	600,940	24,598,094	123,261,779	205,372,166	128,273,912	XXX	482,106,891	0.3	302,412,706	0.2	347,204,580	134,902,311
7.3 NAIC 3				11,494,040	1,962,297	XXX	13,456,337	0.0	76,523,388	0.1	1,962,297	11,494,040
7.4 NAIC 4						XXX	0	0.0	8,367,416	0.0		
7.5 NAIC 5						XXX	0	0.0	114,776,004	0.1		
7.6 NAIC 6						XXX	0	0.0	412,300	0.0		
7.7 Totals	600,940	24,598,094	133,841,116	225,504,608	174,459,587	XXX	559,004,345	0.4	663,163,040	0.4	412,607,994	146,396,351
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1	244,076,366	1,174,997,242	391,281,330	315,000,000		XXX	2,125,354,938	1.4	2,113,034,710	1.4		2,125,354,938
8.2 NAIC 2	4,309,656	17,771,794	37,315,593	7,895,313		XXX	67,292,356	0.0	71,115,018	0.0		67,292,356
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	248,386,022	1,192,769,036	428,596,923	322,895,313	0	XXX	2,192,647,294	1.5	2,184,149,728	1.5	0	2,192,647,294
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	65,900,000	232,201,951		47,036,293	172,410,669	XXX	517,548,913	0.3	240,504,497	0.2		517,548,913
10.2 NAIC 2		694,251,837	608,807,152	8,081,050		XXX	1,311,140,039	0.9	1,632,303,921	1.1		1,311,140,039
10.3 NAIC 3	2,839,449	946,579,690	1,521,234,102			XXX	2,470,653,241	1.6	2,197,766,342	1.5		2,470,653,241
10.4 NAIC 4	7,815,722	602,960,766	520,521,416			XXX	1,131,297,904	0.8	1,724,152,452	1.2		1,131,297,904
10.5 NAIC 5	27,496,625	197,089,233	57,190,788	6,642,477	32,134,599	XXX	320,553,722	0.2	239,562,072	0.2		320,553,722
10.6 NAIC 6		2,638,939			2,500,500	XXX	5,139,439	0.0	10,124,645	0.0		5,139,439
10.7 Totals	104,051,796	2,675,722,416	2,707,753,458	61,759,820	207,045,768	XXX	5,756,333,258	3.8	6,044,413,929	4.0	0	5,756,333,258

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)20,074,490,451	22,939,174,575	20,203,917,972	20,132,033,284	17,492,756,072	0	100,842,372,354	67.0	XXX	XXX	72,383,143,848	28,459,228,506
11.2 NAIC 2	(d)2,550,542,284	9,581,581,544	11,895,465,460	9,509,426,935	6,171,649,041	0	39,708,665,264	26.4	XXX	XXX	16,190,436,201	23,518,229,063
11.3 NAIC 3	(d)190,788,176	2,669,210,863	3,492,679,472	347,980,726	139,983,677	0	6,840,642,914	4.5	XXX	XXX	1,739,558,451	5,101,084,463
11.4 NAIC 4	(d)92,187,395	1,212,901,485	1,146,747,856	58,913,680	46,988,853	0	2,557,739,269	1.7	XXX	XXX	572,200,901	1,985,538,368
11.5 NAIC 5	(d)36,981,517	249,435,495	109,605,502	41,040,644	38,659,903	0	(c)475,723,061	0.3	XXX	XXX	57,619,124	418,103,937
11.6 NAIC 6	(d)711,275	5,557,081	6,817,541	2,948,065	5,965,840	0	(c)21,999,802	0.0	XXX	XXX	13,951,736	8,048,066
11.7 Totals	22,945,701,098	36,657,861,043	36,855,233,803	30,092,343,334	23,896,003,386	0	(b)150,447,142,664	100.0	XXX	XXX	90,956,910,261	59,490,232,403
11.8 Line 11.7 as a % of Col. 7	15.3	24.4	24.5	20.0	15.9	0.0	100.0	XXX	XXX	XXX	60.5	39.5
12. **Total Bonds Prior Year**												
12.1 NAIC 1	16,514,885,484	25,422,129,832	20,365,557,315	18,616,224,784	18,328,551,387		XXX	XXX	99,247,348,802	66.5	74,536,924,973	24,710,423,829
12.2 NAIC 2	1,917,521,470	10,135,887,389	11,307,743,883	9,007,055,066	6,170,440,922		XXX	XXX	38,538,648,730	25.8	17,023,719,476	21,514,929,254
12.3 NAIC 3	191,305,132	2,583,059,338	3,893,011,954	387,367,411	255,035,524		XXX	XXX	7,309,779,359	4.9	2,404,084,707	4,905,694,652
12.4 NAIC 4	82,727,837	1,358,625,923	2,022,513,826	122,979,751	32,853,684		XXX	XXX	3,619,701,021	2.4	997,229,509	2,622,471,512
12.5 NAIC 5	6,225,338	319,422,580	77,358,603	135,032,579	834,316		XXX	XXX	(c)538,873,416	0.4	91,882,494	446,990,922
12.6 NAIC 6	2	438,752		5,769,066	24,123,277		XXX	XXX	(c)30,331,097	0.0	932,625	29,398,472
12.7 Totals	18,712,665,263	39,819,563,814	37,666,185,581	28,274,428,657	24,811,839,110	0	XXX	XXX	(b)149,284,682,425	100.0	95,054,773,784	54,229,908,641
12.8 Line 12.7 as a % of Col. 9	12.5	26.7	25.2	18.9	16.6	0.0	XXX	XXX	100.0	XXX	63.7	36.3
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	17,561,014,740	13,778,545,620	12,545,760,258	14,955,819,488	13,542,003,742		72,383,143,848	48.1	74,536,924,973	49.9	72,383,143,848	XXX
13.2 NAIC 2	861,115,539	3,155,000,105	3,814,385,824	4,089,233,291	4,270,701,442		16,190,436,201	10.8	17,023,719,476	11.4	16,190,436,201	XXX
13.3 NAIC 3	33,483,540	870,272,602	617,783,521	110,300,530	107,718,258		1,739,558,451	1.2	2,404,084,707	1.6	1,739,558,451	XXX
13.4 NAIC 4	20,564,116	299,429,123	190,006,943	32,194,935	30,005,784		572,200,901	0.4	997,229,509	0.7	572,200,901	XXX
13.5 NAIC 5	3,121,616	13,112,729	26,104,549	15,280,230			57,619,124	0.0	91,882,494	0.1	57,619,124	XXX
13.6 NAIC 6	711,275	2,523,102	5,351,889	2,843,510	2,521,960		13,951,736	0.0	932,625	0.0	13,951,736	XXX
13.7 Totals	18,480,010,826	18,118,883,281	17,199,392,984	19,205,671,984	17,952,951,186	0	90,956,910,261	60.5	95,054,773,784	63.7	90,956,910,261	XXX
13.8 Line 13.7 as a % of Col. 7	20.3	19.9	18.9	21.1	19.7	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	12.3	12.0	11.4	12.8	11.9	0.0	60.5	XXX	XXX	XXX	60.5	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	2,513,475,711	9,160,628,955	7,658,157,714	5,176,213,796	3,950,752,330		28,459,228,506	18.9	24,710,423,829	16.6	XXX	28,459,228,506
14.2 NAIC 2	1,689,426,745	6,426,581,439	8,081,079,636	5,420,193,644	1,900,947,599		23,518,229,063	15.6	21,514,929,254	14.4	XXX	23,518,229,063
14.3 NAIC 3	157,304,636	1,798,938,261	2,874,895,951	237,680,196	32,265,419		5,101,084,463	3.4	4,905,694,652	3.3	XXX	5,101,084,463
14.4 NAIC 4	71,623,279	913,472,362	956,740,913	26,718,745	16,983,069		1,985,538,368	1.3	2,622,471,512	1.8	XXX	1,985,538,368
14.5 NAIC 5	33,859,901	236,322,766	83,500,953	25,760,414	38,659,903		418,103,937	0.3	446,990,922	0.3	XXX	418,103,937
14.6 NAIC 6		3,033,979	1,465,652	104,555	3,443,880		8,048,066	0.0	29,398,472	0.0	XXX	8,048,066
14.7 Totals	4,465,690,272	18,538,977,762	19,655,840,819	10,886,671,350	5,943,052,200	0	59,490,232,403	39.5	54,229,908,641	36.3	XXX	59,490,232,403
14.8 Line 14.7 as a % of Col. 7	7.5	31.2	33.0	18.3	10.0	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	3.0	12.3	13.1	7.2	4.0	0.0	39.5	XXX	XXX	XXX	XXX	39.5

(a) Includes $.....23,806,545,183 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....1,152,852,151 current year of bonds with Z designations and $.....2,051,960,244 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 $.....145,343,010 current year of bonds with 5GI designations, $.....80,042,252 prior year of bonds with 5GI designations and $.....6,402,924 current year, $.....3,407,476 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 $.....6,808,973,274; NAIC 2 $.....23,257,483; NAIC 3 $.....-; NAIC 4 $.....1,304,631; NAIC 5 $.....14,949,416; NAIC 6 $.....687,606.

Annual Statement for the year 2019 of the **Metropolitan Life Insurance Company**

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	8,379,427,133	1,257,675,094	2,456,549,437	3,074,819,973	6,444,676,937	XXX	21,613,148,574	14.4	23,009,482,136	15.4	21,609,090,211	4,058,363
1.02 Residential Mortgage-Backed Securities	39,040,654	77,339,283	214,642,347	291,730,323	42,630,562	XXX	665,383,169	0.4	691,080,604	0.5	665,383,169	
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.04 Other Loan-Backed and Structured Securities	7,131,087	50,978,755	978,513	107,009		XXX	59,195,364	0.0	68,997,482	0.0	7,983,552	51,211,812
1.05 Totals	8,425,598,874	1,385,993,132	2,672,170,297	3,366,657,305	6,487,307,499	XXX	22,337,727,107	14.8	23,769,560,222	15.9	22,282,456,932	55,270,175
2. All Other Governments												
2.01 Issuer Obligations	780,520,045	582,881,163	598,414,941	413,822,302	339,583,391	XXX	2,715,221,842	1.8	2,725,917,118	1.8	2,001,916,132	713,305,710
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	780,520,045	582,881,163	598,414,941	413,822,302	339,583,391	XXX	2,715,221,842	1.8	2,725,917,118	1.8	2,001,916,132	713,305,710
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations		2,749,214	38,098,679	53,371,984	13,409,057	XXX	107,628,934	0.1	111,095,126	0.1	107,628,934	
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	2,749,214	38,098,679	53,371,984	13,409,057	XXX	107,628,934	0.1	111,095,126	0.1	107,628,934	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	2,379,205	66,567,813	81,871,061	259,646,247	8,677,402	XXX	419,141,728	0.3	436,421,946	0.3	419,141,728	
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	2,379,205	66,567,813	81,871,061	259,646,247	8,677,402	XXX	419,141,728	0.3	436,421,946	0.3	419,141,728	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	5,328,294,459	2,339,797,798	792,315,753	3,317,378,573	1,651,981,675	XXX	13,429,768,258	8.9	13,193,729,865	8.8	13,405,986,586	23,781,672
5.02 Residential Mortgage-Backed Securities	1,478,308,519	4,683,741,782	3,742,407,220	2,932,374,346	397,914,613	XXX	13,234,746,480	8.8	13,973,286,428	9.4	13,226,806,496	7,939,984
5.03 Commercial Mortgage-Backed Securities	37,556,571	41,793,580	100,304,294	54,370,893	50,219,680	XXX	284,245,018	0.2	256,143,612	0.2	284,245,018	
5.04 Other Loan-Backed and Structured Securities	184,514,338	396,059,209	97,003,032	240,767,993	21,537,705	XXX	939,882,277	0.6	712,498,192	0.5	581,012,361	358,869,916
5.05 Totals	7,028,673,887	7,461,392,369	4,732,030,299	6,544,891,805	2,121,653,673	XXX	27,888,642,033	18.5	28,135,658,097	18.8	27,498,050,461	390,591,572
6. Industrial and Miscellaneous (unaffiliated)												
6.01 Issuer Obligations	3,548,662,101	14,077,498,589	17,462,253,217	16,137,477,677	12,963,938,494	XXX	64,189,830,078	42.7	62,584,497,618	41.9	30,063,022,937	34,126,807,141
6.02 Residential Mortgage-Backed Securities	1,347,492,195	2,457,014,036	1,442,835,261	1,283,889,219	592,727,881	XXX	7,123,958,592	4.7	7,149,789,711	4.8	4,024,260,547	3,099,698,045
6.03 Commercial Mortgage-Backed Securities	158,379,987	2,687,610,416	1,842,643,758	140,695,583	45,757,413	XXX	4,875,087,157	3.2	4,767,328,967	3.2	3,173,217,711	1,701,869,446
6.04 Other Loan-Backed and Structured Securities	1,300,956,046	4,043,064,765	4,714,724,793	1,281,731,471	941,443,221	XXX	12,281,920,296	8.2	10,712,686,923	7.2	974,606,885	11,307,313,411
6.05 Totals	6,355,490,329	23,265,187,806	25,462,457,029	18,843,793,950	14,543,867,009	XXX	88,470,796,123	58.8	85,214,303,219	57.1	38,235,108,080	50,235,688,043
7. Hybrid Securities												
7.01 Issuer Obligations	600,940	24,598,094	26,214,168	20,132,442	104,479,987	XXX	176,025,631	0.1	246,060,323	0.2	153,969,304	22,056,327
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.04 Other Loan-Backed and Structured Securities			107,626,948	205,372,166	69,979,600	XXX	382,978,714	0.3	417,102,717	0.3	258,638,690	124,340,024
7.05 Totals	600,940	24,598,094	133,841,116	225,504,608	174,459,587	XXX	559,004,345	0.4	663,163,040	0.4	412,607,994	146,396,351
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	244,076,366	1,174,997,242	391,281,330	315,000,000		XXX	2,125,354,938	1.4	2,113,034,710	1.4		2,125,354,938
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	4,309,656	17,771,794	37,315,593	7,895,313		XXX	67,292,356	0.0	71,115,018	0.0		67,292,356
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	248,386,022	1,192,769,036	428,596,923	322,895,313	0	XXX	2,192,647,294	1.5	2,184,149,728	1.5	0	2,192,647,294

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	104,051,796	2,675,722,416	2,707,753,458	61,759,820	207,045,768	XXX	5,756,333,258	3.8	6,044,413,929	4.0		5,756,333,258
10.03 Totals	104,051,796	2,675,722,416	2,707,753,458	61,759,820	207,045,768	XXX	5,756,333,258	3.8	6,044,413,929	4.0	0	5,756,333,258
11. Total Bonds Current Year												
11.01 Issuer Obligations	18,283,960,249	19,526,765,007	21,846,998,586	23,591,649,198	21,526,746,943	XXX	104,776,119,983	69.6	XXX	XXX	67,760,755,832	37,015,364,151
11.02 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	21,024,088,241	14.0	XXX	XXX	17,916,450,212	3,107,638,029
11.03 Commercial Mortgage-Backed Securities	195,936,558	2,729,403,996	1,942,948,052	195,066,476	95,977,093	XXX	5,159,332,175	3.4	XXX	XXX	3,457,462,729	1,701,869,446
11.04 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	13,731,269,007	9.1	XXX	XXX	1,822,241,488	11,909,027,519
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	104,051,796	2,675,722,416	2,707,753,458	61,759,820	207,045,768	XXX	5,756,333,258	3.8	XXX	XXX	0	5,756,333,258
11.08 Totals	22,945,701,098	36,657,861,043	36,855,233,803	30,092,343,334	23,896,003,386	0	150,447,142,664	100.0	XXX	XXX	90,956,910,261	59,490,232,403
11.09 Line 11.08 as a % of Col. 7	15.3	24.4	24.5	20.0	15.9	0.0	100.0	XXX	XXX	XXX	60.5	39.5
12. Total Bonds Prior Year												
12.01 Issuer Obligations	15,048,188,836	24,083,807,838	21,779,891,738	21,409,573,771	22,098,776,659	XXX	XXX	XXX	104,420,238,842	69.9	70,082,645,422	34,337,593,420
12.02 Residential Mortgage-Backed Securities	2,469,498,922	7,457,958,885	5,554,554,948	4,810,815,702	1,521,328,286	XXX	XXX	XXX	21,814,156,743	14.6	19,733,151,186	2,081,005,557
12.03 Commercial Mortgage-Backed Securities	25,171,663	2,187,675,255	2,528,550,259	235,341,666	46,733,736	XXX	XXX	XXX	5,023,472,579	3.4	3,394,640,659	1,628,831,920
12.04 Other Loan-Backed and Structured Securities	1,166,451,826	3,590,452,907	4,396,502,166	1,694,117,645	1,134,875,788	XXX	XXX	XXX	11,982,400,332	8.0	1,827,595,501	10,154,804,831
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
12.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.07 Unaffiliated Bank Loans	3,354,016	2,499,668,928	3,406,686,469	124,579,873	10,124,643	XXX	XXX	XXX	6,044,413,929	4.0	16,741,016	6,027,672,913
12.08 Totals	18,712,665,263	39,819,563,813	37,666,185,580	28,274,428,657	24,811,839,112	0	XXX	XXX	149,284,682,425	100.0	95,054,773,784	54,229,908,641
12.09 Line 12.08 as a % of Col. 9	12.5	26.7	25.2	18.9	16.6	0.0	XXX	XXX	100.0	XXX	63.7	36.3
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	15,696,377,519	9,582,633,574	10,461,598,474	14,951,925,179	17,068,221,086	XXX	67,760,755,832	45.0	70,082,645,422	46.9	67,760,755,832	XXX
13.02 Residential Mortgage-Backed Securities	2,234,974,986	6,356,109,633	4,736,532,871	3,885,503,509	703,329,213	XXX	17,916,450,212	11.9	19,733,151,186	13.2	17,916,450,212	XXX
13.03 Commercial Mortgage-Backed Securities	54,890,429	1,480,805,777	1,777,416,403	89,733,030	54,617,090	XXX	3,457,462,729	2.3	3,394,640,659	2.3	3,457,462,729	XXX
13.04 Other Loan-Backed and Structured Securities	493,767,892	699,334,297	223,845,236	278,510,266	126,783,797	XXX	1,822,241,488	1.2	1,827,595,501	1.2	1,822,241,488	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans						XXX	0	0.0	16,741,016	0.0	0	XXX
13.08 Totals	18,480,010,826	18,118,883,281	17,199,392,984	19,205,671,984	17,952,951,186	0	90,956,910,261	60.5	95,054,773,784	63.7	90,956,910,261	XXX
13.09 Line 13.08 as a % of Col. 7	20.3	19.9	18.9	21.1	19.7	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	12.3	12.0	11.4	12.8	11.9	0.0	60.5	XXX	XXX	XXX	60.5	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	2,587,582,730	9,944,131,433	11,385,400,112	8,639,724,019	4,458,525,857	XXX	37,015,364,151	24.6	34,337,593,420	23.0	XXX	37,015,364,151
14.02 Residential Mortgage-Backed Securities	629,866,382	861,985,468	663,351,957	622,490,379	329,943,843	XXX	3,107,638,029	2.1	2,081,005,557	1.4	XXX	3,107,638,029
14.03 Commercial Mortgage-Backed Securities	141,046,129	1,248,598,219	165,531,649	105,333,446	41,360,003	XXX	1,701,869,446	1.1	1,628,831,920	1.1	XXX	1,701,869,446
14.04 Other Loan-Backed and Structured Securities	1,003,143,235	3,808,540,226	4,733,803,643	1,457,363,686	906,176,729	XXX	11,909,027,519	7.9	10,154,804,831	6.8	XXX	11,909,027,519
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		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	104,051,796	2,675,722,416	2,707,753,458	61,759,820	207,045,768	XXX	5,756,333,258	3.8	6,027,672,913	4.0	XXX	5,756,333,258
14.08 Totals	4,465,690,272	18,538,977,762	19,655,840,819	10,886,671,350	5,943,052,200	0	59,490,232,403	39.5	54,229,908,641	36.3	XXX	59,490,232,403
14.09 Line 14.08 as a % of Col. 7	7.5	31.2	33.0	18.3	10.0	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	3.0	12.3	13.1	7.2	4.0	0.0	39.5	XXX	XXX	XXX	XXX	39.5

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	1,406,648,284	1,406,648,284			
2. Cost of short-term investments acquired	4,623,905,767	4,623,905,767			
3. Accrual of discount	18,709,793	18,709,793			
4. Unrealized valuation increase (decrease)	(15,197)	(15,197)			
5. Total gain (loss) on disposals	13,363,999	13,363,999			
6. Deduct consideration received on disposals	4,138,134,639	4,138,134,639			
7. Deduct amortization of premium	1,569,835	1,569,835			
8. Total foreign exchange change in book/adjusted carrying value	(10,183,194)	(10,183,194)			
9. Deduct current year's other-than-temporary impairment recognized	431,625	431,625			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,912,293,353	1,912,293,353	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	1,912,293,353	1,912,293,353	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 9, prior year)		2,628,673,948
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	377,357,794	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	62,411,134	439,768,928
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	(690,388,902)	
	3.2 Section 2, Column 19	384,287,329	(306,101,573)
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		(247,309,970)
6.	Considerations received/(paid) on terminations, Section 2, Column 15		229,672,280
7.	Amortization:		
	7.1 Section 1, Column 19	(60,693,161)	
	7.2 Section 2, Column 21	(10,105,935)	(70,799,096)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
	8.1 Section 1, Column 20	59,754,358	
	8.2 Section 2, Column 23	16,031,963	75,786,321
9.	Total foreign exchange change in Book/Adjusted Carrying Value:		
	9.1 Section 1, Column 18	(228,785,507)	
	9.2 Section 2, Column 20	82,806,633	(145,978,874)
10.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9)		2,144,367,404
11.	Deduct nonadmitted assets		
12	Statement value at end of current period (Line 10 minus Line 11)		2,144,367,404

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	(29,860,439)			
	3.14 Section 1, Column 18, prior year	15,418,973	(45,279,412)	(45,279,412)	
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	(29,860,439)			
	3.24 Section 1, Column 19, prior year plus	15,418,973			
	3.25 SSAP No. 108 Adjustments		(45,279,412)	(45,279,412)	
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)		(294,829,679)		
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)	(294,829,679)			
	4.23 SSAP No. 108 Adjustments		(294,829,679)		
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							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
Replicated Assets Open															
76027#CF0	Replication of Structured Note	1	100,000,000	6,388,158	6,612,406	07/30/2003	08/01/2023	Replication of Structured Note Interest Rate Swap ; 2003-RIRS-91	5,093,973	5,225,442	717081 DE 0	PFIZER INC.	1FE	1,294,185	1,386,964
76027#CF0	Replication of Structured Note	1		753,100	951,550			Replication of Structured Note Interest Rate Swap ; 2003-RIRS-91			912803 DZ 3	TREASURY STRIP (PRIN)	1	753,100	951,550
76027#CF0	Replication of Structured Note	1		3,505,984	3,547,240			Replication of Structured Note Interest Rate Swap ; 2003-RIRS-91			912803 EP 4	TREASURY STRIP (PRIN)	1	3,505,984	3,547,240
76027#CG8	Replication of Structured Note	1	100,000,000	7,019,073	7,700,628	07/31/2003	08/01/2023	Replication of Structured Note Interest Rate Swap ; 2003-RIRS-93	5,446,336	5,587,079	110122 AP 3	BRISTOL-MYERS SQUIBB CO.	1FE	1,572,738	2,113,549
76027#CG8	Replication of Structured Note	1		1,299,924	1,816,767			Replication of Structured Note Interest Rate Swap ; 2003-RIRS-93			136375 BN 1	CANADIAN NATIONAL RAILWAY COMPANY	1FE	1,299,924	1,816,767
	Replication of Structured Note	1		3,190,931	3,910,993			Replication of Structured Note Interest Rate Swap ; 2003-RIRS-93			912803 DZ 3	TREASURY STRIP (PRIN)	1	3,190,931	3,910,993
76027#DF9	Replication of Structured Note	1	100,000,132	38,463,059	44,657,062	01/05/2005	01/07/2035	Replication of Structured Note Interest Rate Swap ; 2005-RIRS-2	37,463,044	43,313,177	110122 AP 3	BRISTOL-MYERS SQUIBB CO.	1FE	1,000,014	1,343,886
76027#DF9	Replication of Structured Note	1		8,767,733	12,207,553			Replication of Structured Note Interest Rate Swap ; 2005-RIRS-2			20825V AB 8	BURLINGTON RESOURCES LLC	1FE	8,767,733	12,207,553
76027#DF9	Replication of Structured Note	1		3,223,020	4,299,506			Replication of Structured Note Interest Rate Swap ; 2005-RIRS-2			912803 DV 2	TREASURY STRIP (PRIN)	1	3,223,020	4,299,506
76027#DF9	Replication of Structured Note	1		910,852	1,165,613			Replication of Structured Note Interest Rate Swap ; 2005-RIRS-2			912803 EA 7	TREASURY STRIP (PRIN)	1	910,852	1,165,613
76027#DF9	Replication of Structured Note	1		3,661,292	3,797,213			Replication of Structured Note Interest Rate Swap ; 2005-RIRS-2			912803 ER 0	TREASURY STRIP (PRIN)	1	3,661,292	3,797,213
76027#DF9	Replication of Structured Note	1		2,435,525	3,160,770			Replication of Structured Note Interest Rate Swap ; 2005-RIRS-2			912803 FA 6	TREASURY STRIP (PRIN)	1	2,435,525	3,160,770
76027#DS1	Replication of Structured Note	1	89,999,869	25,061,980	29,193,921	01/06/2005	01/10/2030	Replication of Structured Note Interest Rate Swap ; 2005-RIRS-3	23,743,397	27,351,076	136375 BN 1	CANADIAN NATIONAL RAILWAY COMPANY	1FE	1,318,583	1,842,845
76027#DS1	Replication of Structured Note	1		4,539,510	4,625,675			Replication of Structured Note Interest Rate Swap ; 2005-RIRS-3			912803 EA 7	TREASURY STRIP (PRIN)	1	4,539,510	4,625,675
76027#DS1	Replication of Structured Note	1		8,565,953	9,136,992			Replication of Structured Note Interest Rate Swap ; 2005-RIRS-3			912803 EP 4	TREASURY STRIP (PRIN)	1	8,565,953	9,136,992
76027#DR3	Replication of Structured Note	1	50,759,926	13,689,107	15,958,799	01/06/2005	01/10/2030	Replication of Structured Note Interest Rate Swap ; 2005-RIRS-4	13,189,136	15,260,043	136375 BN 1	CANADIAN NATIONAL RAILWAY COMPANY	1FE	499,971	698,756
76027#DR3	Replication of Structured Note	1		2,975,806	3,265,116			Replication of Structured Note Interest Rate Swap ; 2005-RIRS-4			912803 EA 7	TREASURY STRIP (PRIN)	1	2,975,806	3,265,116
76027#DR3	Replication of Structured Note	1		5,353,721	5,710,620			Replication of Structured Note Interest Rate Swap ; 2005-RIRS-4			912803 EP 4	TREASURY STRIP (PRIN)	1	5,353,721	5,710,620
76027#DG7	Replication of Structured Note	1	60,000,000	21,347,390	24,999,295	08/01/2005	08/03/2035	Replication of Structured Note Interest Rate Swap ; 2005-RIRS-67	20,756,557	24,314,133	29364W BB 3	ENTERGY LOUISIANA LLC	1FE	590,834	685,162

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
76027#DG7	Replication of Structured Note	1		11,556,707	13,995,292			Replication of Structured Note Interest Rate Swap ; 2005-RIRS-67			912803 EA 7	TREASURY STRIP (PRIN)	1	11,556,707	13,995,292
76027#DG7	Replication of Structured Note	1		557,750	787,235			Replication of Structured Note Interest Rate Swap ; 2005-RIRS-67			912833 Z6 0	TREASURY STRIP (INT)	1	557,750	787,235
76027#DH5	Replication of Structured Note	1	63,999,986	27,223,246	32,767,484	10/03/2005	10/05/2035	Replication of Structured Note Interest Rate Swap ; 2005-RIRS-81	22,667,596	26,649,257	020002 AT 8	ALLSTATE CORPORATION (THE).	1FE	4,555,649	6,118,227
76027#DH5	Replication of Structured Note	1		5,724,977	8,031,587			Replication of Structured Note Interest Rate Swap ; 2005-RIRS-81			136375 BN 1	CANADIAN NATIONAL RAILWAY COMPANY	1FE	5,724,977	8,031,587
76027#DH5	Replication of Structured Note	1		2,095,159	2,796,369			Replication of Structured Note Interest Rate Swap ; 2005-RIRS-81			912803 DV 2	TREASURY STRIP (PRIN)	1	2,095,159	2,796,369
76027#DH5	Replication of Structured Note	1		409,065	530,829			Replication of Structured Note Interest Rate Swap ; 2005-RIRS-81			912803 FA 6	TREASURY STRIP (PRIN)	1	409,065	530,829
76027#DH5	Replication of Structured Note	1		360,587	508,951			Replication of Structured Note Interest Rate Swap ; 2005-RIRS-81			912833 Z6 0	TREASURY STRIP (INT)	1	360,587	508,951
76027#CW3	Replication of Structured Note	1	100,000,000	105,856,734	146,718,082	12/21/2005	12/23/2035	Replication of Structured Note Interest Rate Swap ; 2005-RIRS-95	97,369,729	135,521,621	02364W AP 0	AMERICA MOVIL SA DE CV	1FE	8,487,005	11,196,461
76027#CW3	Replication of Structured Note	1		9,800,102	13,745,007			Replication of Structured Note Interest Rate Swap ; 2005-RIRS-95			341099 CH 0	FLORIDA POWER CORPORATION	1FE	9,800,102	13,745,007
76027#CW3	Replication of Structured Note	1		300,314	379,579			Replication of Structured Note Interest Rate Swap ; 2005-RIRS-95			912803 DZ 3	TREASURY STRIP (PRIN)	1	300,314	379,579
76027#CW3	Replication of Structured Note	1		6,847,891	7,103,336			Replication of Structured Note Interest Rate Swap ; 2005-RIRS-95			912803 ER 0	TREASURY STRIP (PRIN)	1	6,847,891	7,103,336
76027#CX1	Replication of Structured Note	1	100,000,000	98,971,614	138,880,234	12/21/2005	12/23/2035	Replication of Structured Note Interest Rate Swap ; 2005-RIRS-96	97,006,056	135,988,656	023135 BJ 4	AMAZON.COM INC	1FE	1,965,558	2,891,578
76027#CX1	Replication of Structured Note	1		2,867,705	4,133,366			Replication of Structured Note Interest Rate Swap ; 2005-RIRS-96			171232 AQ 4	CHUBB CORPORATION	1FE	2,867,705	4,133,366
76027#CX1	Replication of Structured Note	1		4,830,281	6,443,590			Replication of Structured Note Interest Rate Swap ; 2005-RIRS-96			912803 DV 2	TREASURY STRIP (PRIN)	1	4,830,281	6,443,590
76027#CX1	Replication of Structured Note	1		7,351,097	9,324,514			Replication of Structured Note Interest Rate Swap ; 2005-RIRS-96			912803 EA 7	TREASURY STRIP (PRIN)	1	7,351,097	9,324,514
76027#CX1	Replication of Structured Note	1		10,082,110	10,735,409			Replication of Structured Note Interest Rate Swap ; 2005-RIRS-96			912803 EP 4	TREASURY STRIP (PRIN)	1	10,082,110	10,735,409
76027#CY9	Replication of Structured Note	1	22,000,000	9,651,653	12,741,116	03/21/2007	03/23/2027	Replication of Structured Note Interest Rate Swap ; 2007-RIRS-0043	9,212,602	12,231,365	00440E AW 7	ACE INA HOLDINGS INC	1FE	439,052	509,750
76027#CY9	Replication of Structured Note	1		4,098,893	4,264,273			Replication of Structured Note Interest Rate Swap ; 2007-RIRS-0043			10373Q AE 0	BP CAPITAL MARKETS AMERICA INC.	1FE	4,098,893	4,264,273

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
76027#CZ6.....	Replication of Structured Note.........	1................	57,000,000	84,202,798	113,056,846	06/01/2007	06/05/2039	Replication of Structured Note Interest Rate Swap ; 2007-RIRS-0116	74,590,411	103,055,510	912803 EA 7	TREASURY STRIP (PRIN)..............	1................	9,612,387	10,001,336
76027#CZ6.....	Replication of Structured Note.........	1................	....	6,385,570	6,811,256	....	....	Replication of Structured Note Interest Rate Swap ; 2007-RIRS-0116	....	....	912803 EP 4	TREASURY STRIP (PRIN)..............	1................	6,385,570	6,811,256
76027#DJ1.....	Replication of Structured Note.........	1................	24,000,000	24,545,518	31,070,230	06/01/2007	06/05/2034	Replication of Structured Note Interest Rate Swap ; 2007-RIRS-0117	23,903,138	30,141,302	20030N AK 7	COMCAST CORPORATION............	1FE............	642,379	928,928
76027#DJ1.....	Replication of Structured Note.........	1................	....	3,792,529	3,864,515	....	....	Replication of Structured Note Interest Rate Swap ; 2007-RIRS-0117	....	....	912803 EA 7	TREASURY STRIP (PRIN)..............	1................	3,792,529	3,864,515
76027#DJ1.....	Replication of Structured Note.........	1................	....	2,149,114	2,292,382	....	....	Replication of Structured Note Interest Rate Swap ; 2007-RIRS-0117	....	....	912803 EP 4	TREASURY STRIP (PRIN)..............	1................	2,149,114	2,292,382
76027#DK8....	Replication of Structured Note.........	1................	33,000,000	71,045,649	90,434,653	06/01/2007	06/05/2044	Replication of Structured Note Interest Rate Swap ; 2007-RIRS-0118	63,085,250	80,962,841	084664 CQ 2	BERKSHIRE HATHAWAY FINANCE CORP	1FE............	7,960,400	9,471,812
76027#DK8....	Replication of Structured Note.........	1................	....	3,399,903	4,231,915	....	....	Replication of Structured Note Interest Rate Swap ; 2007-RIRS-0118	....	....	172967 MD 0	CITIGROUP INC............................	1FE............	3,399,903	4,231,915
76027#DK8....	Replication of Structured Note.........	1................	....	795,666	848,709	....	....	Replication of Structured Note Interest Rate Swap ; 2007-RIRS-0118	....	....	912803 EP 4	TREASURY STRIP (PRIN)..............	1................	795,666	848,709
76027#DA0....	Replication of Structured Note.........	1................	14,000,000	32,903,422	46,459,825	06/01/2007	06/05/2049	Replication of Structured Note Interest Rate Swap ; 2007-RIRS-0124	31,850,350	45,067,712	209111 FN 8	CONSOLIDATED EDISON CO OF NEW YORK	1FE............	1,053,072	1,392,113
76027#DA0....	Replication of Structured Note.........	1................	....	3,123,452	3,724,813	....	....	Replication of Structured Note Interest Rate Swap ; 2007-RIRS-0124	....	....	68389X BG 9	ORACLE CORP.............................	1FE............	3,123,452	3,724,813
76027#DB8....	Replication of Structured Note.........	1................	14,000,000	10,728,177	13,519,382	06/01/2007	06/05/2029	Replication of Structured Note Interest Rate Swap ; 2007-RIRS-0125	8,166,767	10,909,354	912803 EA 7	TREASURY STRIP (PRIN)..............	1................	2,561,409	2,610,028
76027#DB8....	Replication of Structured Note.........	1................	....	1,030,984	1,070,506	....	....	Replication of Structured Note Interest Rate Swap ; 2007-RIRS-0125	....	....	912803 ER 0	TREASURY STRIP (PRIN)..............	1................	1,030,984	1,070,506

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
76027#DC6....	Replication of Structured Note..........	1................	14,000,000	12,341,620	16,685,668	06/07/2007	06/11/2030	Replication of Structured Note Interest Rate Swap ; 2007-RIRS-0134	9,255,373	12,357,092	341099 CH 0	FLORIDA POWER CORPORATION	1FE............	3,086,247	4,328,576
76027#DC6....	Replication of Structured Note..........	1................	....	600,627	758,899	....	....	Replication of Structured Note Interest Rate Swap ; 2007-RIRS-0134	....	....	912803 DZ 3	TREASURY STRIP (PRIN)...............	1................	600,627	758,899
76027#DL6.....	Replication of Structured Note..........	1................	31,000,000	75,250,634	96,138,272	06/07/2007	06/12/2045	Replication of Structured Note Interest Rate Swap ; 2007-RIRS-0135	64,555,982	82,754,801	172967 MD 0	CITIGROUP INC..............................	1FE............	10,694,652	13,383,471
76027#DL6.....	Replication of Structured Note..........	1................	....	300,559	390,083	....	....	Replication of Structured Note Interest Rate Swap ; 2007-RIRS-0135	....	....	912803 FA 6	TREASURY STRIP (PRIN)...............	1................	300,559	390,083
76027#CH6....	Replication of Structured Note..........	1................	54,000,000	90,922,990	123,532,368	06/07/2007	06/11/2040	Replication of Structured Note Interest Rate Swap ; 2007-RIRS-0137	82,608,628	110,583,264	21685W CJ 4	RABOBANK NEDERLAND...............	1FE............	8,314,362	12,949,103
76027#CH6....	Replication of Structured Note..........	1................	....	9,387,724	10,674,474	....	....	Replication of Structured Note Interest Rate Swap ; 2007-RIRS-0137	....	....	912803 EA 7	TREASURY STRIP (PRIN)...............	1................	9,387,724	10,674,474
76027#DD4....	Replication of Structured Note..........	1................	31,000,000	48,984,111	68,522,001	06/08/2007	06/12/2047	Replication of Structured Note Interest Rate Swap ; 2007-RIRS-0141	47,243,409	66,562,729	202795 JM 3	COMMONWEALTH EDISON COMPANY	1FE............	1,740,702	1,959,272
76027#DD4....	Replication of Structured Note..........	1................	....	8,900,203	11,020,018	....	....	Replication of Structured Note Interest Rate Swap ; 2007-RIRS-0141	....	....	912810 RZ 3	TREASURY BOND..........................	1................	8,900,203	11,020,018
76027#DE2....	Replication of Structured Note..........	1................	23,000,000	26,902,658	36,627,642	09/16/2008	06/11/2035	Replication of Structured Note Interest Rate Swap ; 2008-RIRS-0144	23,502,685	31,942,443	717081 DE 0	PFIZER INC.....................................	1FE............	3,399,973	4,685,199
76027#DE2....	Replication of Structured Note..........	1................	....	2,479,455	2,793,180	....	....	Replication of Structured Note Interest Rate Swap ; 2008-RIRS-0144	....	....	912803 EA 7	TREASURY STRIP (PRIN)...............	1................	2,479,455	2,793,180
76027#DT9.....	Replication of Structured Note..........	1................	25,000,000	5,739,353	9,515,576	10/26/2009	10/28/2029	Replication of Structured Note Interest Rate Swap ; 2009-RIRS-0146	3,731,692	7,019,814	209111 FG 3	CONSOLIDATED EDISON...............	1FE............	2,007,660	2,495,762
76027#DT9.....	Replication of Structured Note..........	1................	....	701,209	714,519	....	....	Replication of Structured Note Interest Rate Swap ; 2009-RIRS-0146	....	....	912803 EA 7	TREASURY STRIP (PRIN)...............	1................	701,209	714,519
76027#DU6....	Replication of Structured Note..........	1................	25,000,000	5,732,665	9,507,263	10/26/2009	10/28/2029	Replication of Structured Note Interest Rate Swap ; 2009-RIRS-0147	3,731,692	7,019,814	209111 FG 3	CONSOLIDATED EDISON...............	1FE............	2,000,973	2,487,449

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
76027#DU6	Replication of Structured Note	1		701,209	714,519			Replication of Structured Note Interest Rate Swap ; 2009-RIRS-0147			912803 EA 7	TREASURY STRIP (PRIN)	1	701,209	714,519
76027#DV4	Replication of Structured Note	1	25,000,000	7,454,592	9,505,810	02/18/2010	02/22/2028	Replication of Structured Note Interest Rate Swap ; 2010-RIRS-0057	5,054,592	7,112,729	00176C AN 1	AMMC 2013-12A AR	1FE	2,400,000	2,393,081
76027#DW2	Replication of Structured Note	1	50,000,000	13,408,625	20,205,133	04/27/2010	04/30/2028	Replication of Structured Note Interest Rate Swap ; 2010-RIRS-0113	8,841,336	13,230,629	880591 DZ 2	TENNESSEE VALLEY AUTHORITY	1	4,567,290	6,974,504
76027#DX0	Replication of Structured Note	1	50,000,000	13,027,028	17,694,794	04/27/2010	04/29/2027	Replication of Structured Note Interest Rate Swap ; 2010-RIRS-0115	8,317,357	11,840,109	209111 FG 3	CONSOLIDATED EDISON	1FE	4,709,671	5,854,685
76027#DY8	Replication of Structured Note	1	100,000,000	15,730,937	22,741,322	05/10/2010	05/12/2027	Replication of Structured Note Interest Rate Swap ; 2010-RIRS-0118	15,330,351	22,332,553	3132A4 PD 4	FHLMC 30YR UMBS MIRROR	1	400,586	408,770
76027#DY8	Replication of Structured Note	1		700,594	756,966			Replication of Structured Note Interest Rate Swap ; 2010-RIRS-0118			3137FG ZT 5	FHMS K079 A2	1	700,594	756,966
76027#DY8	Replication of Structured Note	1		8,205,132	8,645,855			Replication of Structured Note Interest Rate Swap ; 2010-RIRS-0118			912828 3F 5	TREASURY NOTE	1	8,205,132	8,645,855
76027#DZ5	Replication of Structured Note	1	50,000,000	12,497,222	18,153,621	05/10/2010	05/12/2027	Replication of Structured Note Interest Rate Swap ; 2010-RIRS-0120	7,677,574	11,179,289	049560 AK 1	ATMOS ENERGY CORPORATION.	1FE	4,819,649	6,974,333
76027#EA9	Replication of Structured Note	1	50,000,000	9,801,290	14,103,346	05/26/2010	05/30/2027	Replication of Structured Note Interest Rate Swap ; 2010-RIRS-0127	6,299,007	9,749,589	209111 FG 3	CONSOLIDATED EDISON	1FE	3,502,283	4,353,757
76027#EA9	Replication of Structured Note	1		305,432	311,230			Replication of Structured Note Interest Rate Swap ; 2010-RIRS-0127			912803 EA 7	TREASURY STRIP (PRIN)	1	305,432	311,230
76027#EA9	Replication of Structured Note	1		1,061,090	1,442,216			Replication of Structured Note Interest Rate Swap ; 2010-RIRS-0127			912810 RZ 3	TREASURY BOND	1	1,061,090	1,442,216
76027#EB7	Replication of Structured Note	1	25,000,000	6,121,750	8,304,512	05/27/2010	06/01/2028	Replication of Structured Note Interest Rate Swap ; 2010-RIRS-0128	3,521,750	5,705,612	00178L AB 5	AMMC 2017-21A A	1FE	2,600,000	2,598,900

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
76027#EC5....	Replication of Structured Note..........	1................	100,000,000	16,981,335	26,548,701	05/27/2010	06/01/2028	Replication of Structured Note Interest Rate Swap ; 2010-RIRS-0131	14,230,333	22,979,707	912803 FE 8	TREASURY STRIP (PRIN)...............	1................	2,751,001	3,568,994
76027#EC5....	Replication of Structured Note..........	1................	....	7,024,488	9,129,508	....	....	Replication of Structured Note Interest Rate Swap ; 2010-RIRS-0131	....	....	912810 RG 5	TREASURY BOND..........................	1................	7,024,488	9,129,508
76027#ED3....	Replication of Structured Note..........	1................	50,000,000	12,205,983	16,641,659	06/01/2010	06/04/2028	Replication of Structured Note Interest Rate Swap ; 2010-RIRS-0137	7,086,983	11,473,640	01039X AA 8	ALABAMA POWER COMPANY.......	1FE............	5,119,000	5,168,020
76027#EH4....	Replication of Structured Note..........	1................	50,000,000	8,995,290	13,391,722	06/01/2010	06/03/2028	Replication of Structured Note Interest Rate Swap ; 2010-RIRS-0138	6,995,290	11,372,570	01039X AA 8	ALABAMA POWER COMPANY.......	1FE............	2,000,000	2,019,152
76027#EH4....	Replication of Structured Note..........	1................	....	3,098,143	3,347,430	....	....	Replication of Structured Note Interest Rate Swap ; 2010-RIRS-0138	....	....	3137FG ZT 5	FHMS K079 A2................................	1................	3,098,143	3,347,430
76027#EE1.....	Replication of Structured Note..........	1................	25,000,000	5,175,052	7,800,104	06/10/2010	06/14/2028	Replication of Structured Note Interest Rate Swap ; 2010-RIRS-0141	3,585,240	5,807,006	020002 AP 6	ALLSTATE CORPORATION (THE)..	1FE............	1,589,812	1,993,098
76027#EE1.....	Replication of Structured Note..........	1................	....	1,124,188	1,268,352	....	....	Replication of Structured Note Interest Rate Swap ; 2010-RIRS-0141	....	....	912803 DZ 3	TREASURY STRIP (PRIN)...............	1................	1,124,188	1,268,352
76027#EF8.....	Replication of Structured Note..........	1................	25,000,000	6,382,578	9,326,975	06/10/2010	06/14/2028	Replication of Structured Note Interest Rate Swap ; 2010-RIRS-0147	3,674,814	5,905,687	912803 DZ 3	TREASURY STRIP (PRIN)...............	1................	2,707,763	3,421,288
76027#EF8.....	Replication of Structured Note..........	1................	....	358,055	455,193	....	....	Replication of Structured Note Interest Rate Swap ; 2010-RIRS-0147	....	....	912803 EA 7	TREASURY STRIP (PRIN)...............	1................	358,055	455,193
76027#DN2....	Replication of Structured Note..........	1................	17,000,000	12,085,945	17,090,386	08/13/2010	08/17/2042	Replication of Structured Note Interest Rate Swap ; 2010-RIRS-0199	8,031,243	11,237,850	00440E AW 7	ACE INA HOLDINGS INC.................	1FE............	4,054,702	5,852,536
76027#DN2....	Replication of Structured Note..........	1................	....	21,804,240	22,619,835	....	....	Replication of Structured Note Interest Rate Swap ; 2010-RIRS-0199	....	....	912803 EL 3	TREASURY STRIP (PRIN)...............	1................	21,804,240	22,619,835
76027#DP7....	Replication of Structured Note..........	1................	17,000,000	10,545,160	14,114,930	08/13/2010	08/17/2041	Replication of Structured Note Interest Rate Swap ; 2010-RIRS-0200	7,324,673	10,339,725	110122 AU 2	BRISTOL-MYERS SQUIBB CO........	1FE............	3,220,487	3,775,206
76027#DP7....	Replication of Structured Note..........	1................	....	10,248,299	14,024,106	....	....	Replication of Structured Note Interest Rate Swap ; 2010-RIRS-0200	....	....	20030N BG 5	COMCAST CORPORATION............	1FE............	10,248,299	14,024,106

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
76027#DP7	Replication of Structured Note	1		6,205,508	9,195,111			Replication of Structured Note Interest Rate Swap ; 2010-RIRS-0200			25468P CR 5	WALT DISNEY COMPANY (THE)	1FE	6,205,508	9,195,111
76027#DP7	Replication of Structured Note	1		596,885	641,224			Replication of Structured Note Interest Rate Swap ; 2010-RIRS-0200			717081 DE 0	PFIZER INC	1FE	596,885	641,224
76027#CJ2	Replication of Structured Note	1	17,000,000	10,620,536	15,270,218	08/19/2010	08/23/2043	Replication of Structured Note Interest Rate Swap ; 2010-RIRS-0211	6,124,084	9,713,772	20030N CM 1	COMCAST CORPORATION	1FE	4,496,451	5,556,446
76027#CJ2	Replication of Structured Note	1		2,754,630	3,641,495			Replication of Structured Note Interest Rate Swap ; 2010-RIRS-0211			209111 FN 8	CONSOLIDATED EDISON CO OF NEW YORK	1FE	2,754,630	3,641,495
76027#CJ2	Replication of Structured Note	1		4,400,049	5,102,528			Replication of Structured Note Interest Rate Swap ; 2010-RIRS-0211			29364W BB 3	ENTERGY LOUISIANA LLC	1FE	4,400,049	5,102,528
76027#CJ2	Replication of Structured Note	1		11,001,521	13,119,654			Replication of Structured Note Interest Rate Swap ; 2010-RIRS-0211			68389X BG 9	ORACLE CORP	1FE	11,001,521	13,119,654
76027#CJ2	Replication of Structured Note	1		10,226,271	10,610,568			Replication of Structured Note Interest Rate Swap ; 2010-RIRS-0211			912803 ER 0	TREASURY STRIP (PRIN)	1	10,226,271	10,610,568
76027#EG6	Replication of Structured Note	1	50,000,000	10,136,549	16,674,304	10/04/2010	10/06/2030	Replication of Structured Note Interest Rate Swap ; 2010-RIRS-0254	4,274,367	10,067,595	013716 AQ 8	ALCAN INC	1FE	5,862,182	6,606,709
76027#EG6	Replication of Structured Note	1		938,266	1,590,948			Replication of Structured Note Interest Rate Swap ; 2010-RIRS-0254			912803 DQ 3	TREASURY STRIP (PRIN)	1	938,266	1,590,948
76027#EJ0	Replication of Structured Note	1	50,000,000	10,286,067	17,595,176	10/07/2010	10/12/2030	Replication of Structured Note Interest Rate Swap ; 2010-RIRS-0260	4,465,706	10,311,484	020002 AP 6	ALLSTATE CORPORATION (THE).	1FE	5,820,361	7,283,692
76027#EJ0	Replication of Structured Note	1		822,225	856,296			Replication of Structured Note Interest Rate Swap ; 2010-RIRS-0260			912803 EN 9	TREASURY STRIP (PRIN)	1	822,225	856,296
76027#EK7	Replication of Structured Note	1	50,000,000	19,640,673	34,240,693	10/07/2010	10/13/2040	Replication of Structured Note Interest Rate Swap ; 2010-RIRS-0262	7,615,012	16,549,462	023135 BJ 4	AMAZON.COM INC	1FE	12,025,661	17,691,231

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
76027#EL5	Replication of Structured Note	1	50,000,000	19,654,165	32,695,201	10/08/2010	10/12/2040	Replication of Structured Note Interest Rate Swap ; 2010-RIRS-0266	7,848,073	16,834,325	912810 RZ 3	TREASURY BOND	1	11,806,092	15,860,876
76027#EM3	Replication of Structured Note	1	100,000,000	37,386,914	66,001,800	10/13/2010	10/15/2040	Replication of Structured Note Interest Rate Swap ; 2010-RIRS-0270	17,953,399	36,443,653	06051G GG 8	BANK OF AMERICA CORP	1FE	19,433,515	29,558,147
76027#EM3	Replication of Structured Note	1		2,803,497	3,290,778			Replication of Structured Note Interest Rate Swap ; 2010-RIRS-0270			912810 RZ 3	TREASURY BOND	1	2,803,497	3,290,778
76027#EN1	Replication of Structured Note	1	25,000,000	9,089,676	15,938,430	10/26/2010	10/28/2040	Replication of Structured Note Interest Rate Swap ; 2010-RIRS-116021	5,064,681	9,816,461	06051G GG 8	BANK OF AMERICA CORP	1FE	4,024,994	6,121,969
76027#EN1	Replication of Structured Note	1		900,330	1,119,219			Replication of Structured Note Interest Rate Swap ; 2010-RIRS-116021			209111 FG 3	CONSOLIDATED EDISON	1FE	900,330	1,119,219
76027#EN1	Replication of Structured Note	1		501,074	588,167			Replication of Structured Note Interest Rate Swap ; 2010-RIRS-116021			912810 RZ 3	TREASURY BOND	1	501,074	588,167
76027#DQ5	Replication of Structured Note	1	28,000,000	15,275,207	20,702,663	01/04/2011	01/06/2041	Replication of Structured Note Interest Rate Swap ; 2011-RIRS-121125	8,198,620	10,219,847	040555 CM 4	ARIZONA PUBLIC SERVICE CO	1FE	7,076,587	10,482,817
76027#DQ5	Replication of Structured Note	1		1,002,162	1,175,683			Replication of Structured Note Interest Rate Swap ; 2011-RIRS-121125			912810 RY 6	TREASURY BOND	1	1,002,162	1,175,683
76027#EP6	Replication of Structured Note	1	75,000,000	12,871,882	24,137,540	02/01/2012	06/27/2028	Replication of Structured Note Interest Rate Swap ; 2012-RIRS-154176	2,671,382	8,560,813	880591 DZ 2	TENNESSEE VALLEY AUTHORITY	1	10,200,499	15,576,727
76027#CL7	Replication of Structured Note	1	100,000,000	881,527	1,306,540	02/03/2012	02/07/2022	Replication of Structured Note Interest Rate Swap ; 2012-RIRS-154420	382,024	726,604	00440E AW 7	ACE INA HOLDINGS INC	1FE	499,503	579,937
76027#CL7	Replication of Structured Note	1		7,122,448	8,023,447			Replication of Structured Note Interest Rate Swap ; 2012-RIRS-154420			3136AF 2P 8	FNR 2013-86 ZM	1	7,122,448	8,023,447
76027#CK9	Replication of Structured Note	1	212,000,000	8,146,367	8,860,042	02/03/2012	02/07/2022	Replication of Structured Note Interest Rate Swap ; 2012-RIRS-154421	835,096	1,522,986	05583J AC 6	BPCE SA	1FE	7,311,272	7,337,056
76027#CK9	Replication of Structured Note	1		2,066,606	2,583,266			Replication of Structured Note Interest Rate Swap ; 2012-RIRS-154421			059438 AH 4	BANK ONE CORPORATION	1FE	2,066,606	2,583,266

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
76027#CK9	Replication of Structured Note	1		4,000,000	4,379,372			Replication of Structured Note Interest Rate Swap ; 2012-RIRS-154421			05964H AJ 4	BANCO SANTANDER SA	1FE	4,000,000	4,379,372
76027#CK9	Replication of Structured Note	1		999,730	1,040,067			Replication of Structured Note Interest Rate Swap ; 2012-RIRS-154421			10373Q AE 0	BP CAPITAL MARKETS AMERICA INC.	1FE	999,730	1,040,067
76027#CK9	Replication of Structured Note	1		2,024,834	2,171,327			Replication of Structured Note Interest Rate Swap ; 2012-RIRS-154421			33829T AA 4	FIVE CORNERS FUNDING TRUST	1FE	2,024,834	2,171,327
76027#CM5	Replication of Structured Note	1	100,000,000	2,126,349	3,047,084	02/07/2012	02/09/2022	Replication of Structured Note Interest Rate Swap ; 2012-RIRS-154602	447,031	773,561	207597 DV 4	CONNECTICUT LIGHT AND POWER CO	1FE	1,679,318	2,273,523
76027#CM5	Replication of Structured Note	1		5,993,263	8,047,949			Replication of Structured Note Interest Rate Swap ; 2012-RIRS-154602			209111 EM 1	CONSOLIDATED EDISON COMPANY OF NEW	1FE	5,993,263	8,047,949
76027#CN3	Replication of Structured Note	1	100,000,000	8,248,272	11,266,368	02/07/2012	02/09/2022	Replication of Structured Note Interest Rate Swap ; 2012-RIRS-154604	419,282	745,252	110122 AP 3	BRISTOL-MYERS SQUIBB CO.	1FE	7,828,990	10,521,116
76027#CP8	Replication of Structured Note	1	160,000,000	2,033,793	2,773,676	03/15/2012	03/19/2022	Replication of Structured Note Interest Rate Swap ; 2012-RIRS-158561	1,617,692	2,290,572	00440E AW 7	ACE INA HOLDINGS INC.	1FE	416,101	483,104
76027#CP8	Replication of Structured Note	1		3,455,442	4,709,546			Replication of Structured Note Interest Rate Swap ; 2012-RIRS-158561			912803 CK 7	TREASURY STRIP (PRIN)	1	3,455,442	4,709,546
76027#CP8	Replication of Structured Note	1		5,492,559	8,830,621			Replication of Structured Note Interest Rate Swap ; 2012-RIRS-158561			912803 DM 2	TREASURY STRIP (PRIN)	1	5,492,559	8,830,621
76027#CP8	Replication of Structured Note	1		2,001,957	2,493,975			Replication of Structured Note Interest Rate Swap ; 2012-RIRS-158561			912803 FA 6	TREASURY STRIP (PRIN)	1	2,001,957	2,493,975
76027#CQ6	Replication of Structured Note	1	150,000,000	12,986,820	19,921,513	03/15/2012	03/19/2022	Replication of Structured Note Interest Rate Swap ; 2012-RIRS-158623	1,691,637	2,298,009	912803 DM 2	TREASURY STRIP (PRIN)	1	11,295,184	17,623,504
76027#CR4	Replication of Structured Note	1	120,000,000	6,371,144	7,308,205	03/15/2012	03/19/2022	Replication of Structured Note Interest Rate Swap ; 2012-RIRS-158624	1,385,156	1,870,969	00108W AH 3	AEP TEXAS INC.	1FE	4,985,988	5,437,236

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
76027#CR4	Replication of Structured Note	1		559,075	649,100			Replication of Structured Note Interest Rate Swap ; 2012-RIRS-158624			00440E AW 7	ACE INA HOLDINGS INC	1FE	559,075	649,100
76027#CR4	Replication of Structured Note	1		2,218,419	2,306,749			Replication of Structured Note Interest Rate Swap ; 2012-RIRS-158624			009279 AA 8	AIRBUS GROUP SE	1FE	2,218,419	2,306,749
76027#CR4	Replication of Structured Note	1		1,004,344	1,322,184			Replication of Structured Note Interest Rate Swap ; 2012-RIRS-158624			013716 AW 5	RIO TINTO ALCAN INC	1FE	1,004,344	1,322,184
76027#CR4	Replication of Structured Note	1		302,357	376,666			Replication of Structured Note Interest Rate Swap ; 2012-RIRS-158624			912803 FA 6	TREASURY STRIP (PRIN)	1	302,357	376,666
76027#CS2	Replication of Structured Note	1	150,000,000	3,203,001	4,099,057	03/15/2012	03/19/2022	Replication of Structured Note Interest Rate Swap ; 2012-RIRS-158627	1,590,045	2,226,373	00440E AW 7	ACE INA HOLDINGS INC	1FE	1,612,956	1,872,684
76027#CS2	Replication of Structured Note	1		4,545,317	4,652,651			Replication of Structured Note Interest Rate Swap ; 2012-RIRS-158627			05956N AE 2	BANCO DE CREDITO E INVERSIONES	1FE	4,545,317	4,652,651
76027#CS2	Replication of Structured Note	1		4,910,892	5,109,033			Replication of Structured Note Interest Rate Swap ; 2012-RIRS-158627			10373Q AE 0	BP CAPITAL MARKETS AMERICA INC.	1FE	4,910,892	5,109,033
76027#CT0	Replication of Structured Note	1	143,000,000	9,646,601	16,673,431	05/30/2013	06/03/2031	Replication of Structured Note Interest Rate Swap ; 2013-RIRS-200603	8,149,834	14,935,645	00440E AW 7	ACE INA HOLDINGS INC	1FE	1,496,767	1,737,786
76027#CT0	Replication of Structured Note	1		12,394,164	13,515,673			Replication of Structured Note Interest Rate Swap ; 2013-RIRS-200603			3137AM 3B 1	FHR 4002 MZ	1	12,394,164	13,515,673
76027#CT0	Replication of Structured Note	1		9,813,842	15,778,130			Replication of Structured Note Interest Rate Swap ; 2013-RIRS-200603			912803 DM 2	TREASURY STRIP (PRIN)	1	9,813,842	15,778,130
76027#CT0	Replication of Structured Note	1		4,597,476	5,727,390			Replication of Structured Note Interest Rate Swap ; 2013-RIRS-200603			912803 FA 6	TREASURY STRIP (PRIN)	1	4,597,476	5,727,390
76027#CT0	Replication of Structured Note	1		10,413,628	14,449,778			Replication of Structured Note Interest Rate Swap ; 2013-RIRS-200603			912810 QB 7	TREASURY BOND	1	10,413,628	14,449,778
12517*AA9	CDT15-100_IG21_7Y	1	174,267,059	1,768,883	2,527,629	02/26/2014	12/20/2020	CDT15-100_IG21_7Y Credit Default Swap ; 2014-RCDS-228361	(231,247)	426,108	002364 AB 3	EXPORT-IMPORT BANK OF CHINA	1FE	2,000,130	2,101,521

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
12517*AA9	CDT15-100_IG21_7Y	1		1,198,876	1,258,110			CDT15-100_IG21_7Y Credit Default Swap ; 2014-RCDS-228361			12591U AH 6	COMM 2014-UBS2 AM	1FM	1,198,876	1,258,110
12517*AA9	CDT15-100_IG21_7Y	1		998,206	1,081,161			CDT15-100_IG21_7Y Credit Default Swap ; 2014-RCDS-228361			12652U AU 3	CSAIL 2018-CX11 A5	1FM	998,206	1,081,161
12517*AA9	CDT15-100_IG21_7Y	1		997,629	1,068,153			CDT15-100_IG21_7Y Credit Default Swap ; 2014-RCDS-228361			233244 AD 4	US DEPT OF TRANSPORTATION	1	997,629	1,068,153
12517*AA9	CDT15-100_IG21_7Y	1		1,029,188	1,397,955			CDT15-100_IG21_7Y Credit Default Swap ; 2014-RCDS-228361			31358D DS 0	FNMA	1	1,029,188	1,397,955
12517*AA9	CDT15-100_IG21_7Y	1		1,357,788	1,551,434			CDT15-100_IG21_7Y Credit Default Swap ; 2014-RCDS-228361			313920 N8 9	FNR 2001-45 Z	1	1,357,788	1,551,434
12517*AA9	CDT15-100_IG21_7Y	1		618,831	609,287			CDT15-100_IG21_7Y Credit Default Swap ; 2014-RCDS-228361			313921 6F 0	FNW 2001-W3 A	1	618,831	609,287
12517*AA9	CDT15-100_IG21_7Y	1		708,572	833,734			CDT15-100_IG21_7Y Credit Default Swap ; 2014-RCDS-228361			313921 J9 0	FNR 2001-67 Z	1	708,572	833,734
12517*AA9	CDT15-100_IG21_7Y	1		928,557	1,100,685			CDT15-100_IG21_7Y Credit Default Swap ; 2014-RCDS-228361			31392A FF 0	FNR 2001-64 ZG	1	928,557	1,100,685
12517*AA9	CDT15-100_IG21_7Y	1		1,500,794	1,681,446			CDT15-100_IG21_7Y Credit Default Swap ; 2014-RCDS-228361			31396G 4A 6	FHR 3088 CZ	1	1,500,794	1,681,446
12517*AA9	CDT15-100_IG21_7Y	1		5,711,053	7,137,311			CDT15-100_IG21_7Y Credit Default Swap ; 2014-RCDS-228361			638671 AE 7	NATIONWIDE MUTUAL INSURANCE COMPAN	1	5,711,053	7,137,311
12517*AA9	CDT15-100_IG21_7Y	1		12,215,890	18,654,340			CDT15-100_IG21_7Y Credit Default Swap ; 2014-RCDS-228361			880591 DZ 2	TENNESSEE VALLEY AUTHORITY	1	12,215,890	18,654,340
12517*AA9	CDT15-100_IG21_7Y	1		10,802,800	11,517,596			CDT15-100_IG21_7Y Credit Default Swap ; 2014-RCDS-228361			912803 AZ 6	TREASURY STRIP (PRIN)	1	10,802,800	11,517,596
12517*AA9	CDT15-100_IG21_7Y	1		7,127,999	7,654,010			CDT15-100_IG21_7Y Credit Default Swap ; 2014-RCDS-228361			912803 BA 0	TREASURY STRIP (PRIN)	1	7,127,999	7,654,010
12517*AA9	CDT15-100_IG21_7Y	1		12,154,999	17,638,247			CDT15-100_IG21_7Y Credit Default Swap ; 2014-RCDS-228361			912803 EA 7	TREASURY STRIP (PRIN)	1	12,154,999	17,638,247
12517*AA9	CDT15-100_IG21_7Y	1		13,525,379	14,042,022			CDT15-100_IG21_7Y Credit Default Swap ; 2014-RCDS-228361			912803 ER 0	TREASURY STRIP (PRIN)	1	13,525,379	14,042,022
12517*AA9	CDT15-100_IG21_7Y	1		14,439,989	17,180,710			CDT15-100_IG21_7Y Credit Default Swap ; 2014-RCDS-228361			912803 FA 6	TREASURY STRIP (PRIN)	1	14,439,989	17,180,710
12517*AA9	CDT15-100_IG21_7Y	1		41,134,364	57,244,313			CDT15-100_IG21_7Y Credit Default Swap ; 2014-RCDS-228361			912810 FT 0	TREASURY BOND	1	41,134,364	57,244,313
12517*AA9	CDT15-100_IG21_7Y	1		6,944,170	9,683,035			CDT15-100_IG21_7Y Credit Default Swap ; 2014-RCDS-228361			912810 PW 2	TREASURY BOND	1	6,944,170	9,683,035
12517*AA9	CDT15-100_IG21_7Y	1		114,744	151,149			CDT15-100_IG21_7Y Credit Default Swap ; 2014-RCDS-228361			912810 QC 5	TREASURY BOND	1	114,744	151,149

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
12517*AA9	CDT15-100_IG21_7Y	1		11,150,475	13,990,875			CDT15-100_IG21_7Y Credit Default Swap ; 2014-RCDS-228361			912810 RB 6	TREASURY BOND	1	11,150,475	13,990,875
12517*AA9	CDT15-100_IG21_7Y	1		122,594	156,675			CDT15-100_IG21_7Y Credit Default Swap ; 2014-RCDS-228361			912810 RC 4	TREASURY BOND	1	122,594	156,675
12517*AA9	CDT15-100_IG21_7Y	1		17,725,286	18,702,363			CDT15-100_IG21_7Y Credit Default Swap ; 2014-RCDS-228361			912828 3F 5	TREASURY NOTE	1	17,725,286	18,702,363
12517*AA9	CDT15-100_IG21_7Y	1		10,852,207	13,852,967			CDT15-100_IG21_7Y Credit Default Swap ; 2014-RCDS-228361			912833 RZ 5	TREASURY STRIP (INT)	1	10,852,207	13,852,967
12517*AA9	CDT15-100_IG21_7Y	1		4,106,683	5,268,906			CDT15-100_IG21_7Y Credit Default Swap ; 2014-RCDS-228361			912833 XU 9	TREASURY STRIP (INT)	1	4,106,683	5,268,906
13061*AA7	The State of California	1	10,000,000	767,209	1,238,904	03/20/2014	06/20/2024	The State of California Credit Default Swap ; 2014-RCDS-232110-1	(32,910)	322,800	059165 EK 2	BALTIMORE GAS AND ELECTRIC CO	1FE	800,119	916,104
13061*AA7	The State of California	1		1,000,100	1,072,207			The State of California Credit Default Swap ; 2014-RCDS-232110-1			3131WQ AT 4	FHLMC 30YR UMBS MIRROR	1	1,000,100	1,072,207
13061*AA7	The State of California	1		367,280	507,754			The State of California Credit Default Swap ; 2014-RCDS-232110-1			31359M EU 3	FNMA BENCHMARK NOTES	1	367,280	507,754
13061*AA7	The State of California	1		2,126,591	2,948,548			The State of California Credit Default Swap ; 2014-RCDS-232110-1			912803 CG 6	TREASURY STRIP (PRIN)	1	2,126,591	2,948,548
13061*AA7	The State of California	1		7,455,054	12,038,385			The State of California Credit Default Swap ; 2014-RCDS-232110-1			912803 DM 2	TREASURY STRIP (PRIN)	1	7,455,054	12,038,385
13061*AA7	The State of California	1		260,899	357,037			The State of California Credit Default Swap ; 2014-RCDS-232110-1			912810 FT 0	TREASURY BOND	1	260,899	357,037
58039#AF6	MCDX.NA.22.10Y	1	16,000,000	11,323,895	16,645,891	06/10/2014	06/20/2024	MCDX.NA.22.10Y Credit Default Swap ; 2014-RCDS-240986	(89,426)	480,663	912810 RE 0	TREASURY BOND	1	11,413,321	16,165,227
58039#AF6	MCDX.NA.22.10Y	1		5,802,352	7,541,135			MCDX.NA.22.10Y Credit Default Swap ; 2014-RCDS-240986			912810 RG 5	TREASURY BOND	1	5,802,352	7,541,135
58039#AH2	MCDX.NA.23.10Y	1	25,000,000	391,037	1,731,669	10/07/2014	12/20/2024	MCDX.NA.23.10Y Credit Default Swap ; 2014-RCDS-254817	(291,129)	810,456	31358D DR 2	FNMA	1	682,166	921,213
58039#AH2	MCDX.NA.23.10Y	1		866,672	1,174,839			MCDX.NA.23.10Y Credit Default Swap ; 2014-RCDS-254817			31359M EU 3	FNMA BENCHMARK NOTES	1	866,672	1,174,839

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
58039#AH2	MCDX.NA.23.10Y	1		3,953,365	6,281,467			MCDX.NA.23.10Y Credit Default Swap ; 2014-RCDS-254817			912803 CZ 4	TREASURY STRIP (PRIN)	1	3,953,365	6,281,467
58039#AH2	MCDX.NA.23.10Y	1		2,564,475	3,979,269			MCDX.NA.23.10Y Credit Default Swap ; 2014-RCDS-254817			912803 DA 8	TREASURY STRIP (PRIN)	1	2,564,475	3,979,269
58039#AH2	MCDX.NA.23.10Y	1		2,439,469	3,160,053			MCDX.NA.23.10Y Credit Default Swap ; 2014-RCDS-254817			912803 EZ 2	TREASURY STRIP (PRIN)	1	2,439,469	3,160,053
58039#AH2	MCDX.NA.23.10Y	1		6,254,960	7,792,232			MCDX.NA.23.10Y Credit Default Swap ; 2014-RCDS-254817			912803 FA 6	TREASURY STRIP (PRIN)	1	6,254,960	7,792,232
58039#AH2	MCDX.NA.23.10Y	1		9,850,712	13,700,985			MCDX.NA.23.10Y Credit Default Swap ; 2014-RCDS-254817			912810 FT 0	TREASURY BOND	1	9,850,712	13,700,985
58039#AH2	MCDX.NA.23.10Y	1		1,783,237	2,147,685			MCDX.NA.23.10Y Credit Default Swap ; 2014-RCDS-254817			912833 XP 0	TREASURY STRIP (INT)	1	1,783,237	2,147,685
58039#AH2	MCDX.NA.23.10Y	1		2,467,170	3,427,634			MCDX.NA.23.10Y Credit Default Swap ; 2014-RCDS-254817			912834 AD 0	TREASURY STRIP (INT)	1	2,467,170	3,427,634
58039#AK5	MCDX.NA.24.5Y	1	25,000,000	3,508,689	4,897,296	04/15/2015	06/20/2020	MCDX.NA.24.5Y Credit Default Swap ; 2015-RCDS-277855	8,431	111,403	010392 EZ 7	ALABAMA POWER CO.	1FE	3,500,257	4,785,893
58039#AK5	MCDX.NA.24.5Y	1		19,922,393	20,619,568			MCDX.NA.24.5Y Credit Default Swap ; 2015-RCDS-277855			76116F AD 9	RESOLUTION FUNDING CORP.	1	19,922,393	20,619,568
58039#AK5	MCDX.NA.24.5Y	1		2,009,559	2,650,804			MCDX.NA.24.5Y Credit Default Swap ; 2015-RCDS-277855			912803 BM 4	TREASURY STRIP (PRIN)	1	2,009,559	2,650,804
58039#AK5	MCDX.NA.24.5Y	1		1,354,426	2,050,641			MCDX.NA.24.5Y Credit Default Swap ; 2015-RCDS-277855			912803 CX 9	TREASURY STRIP (PRIN)	1	1,354,426	2,050,641
58039#AK5	MCDX.NA.24.5Y	1		300,294	374,096			MCDX.NA.24.5Y Credit Default Swap ; 2015-RCDS-277855			912803 FA 6	TREASURY STRIP (PRIN)	1	300,294	374,096
58039#AK5	MCDX.NA.24.5Y	1		1,999,189	2,030,640			MCDX.NA.24.5Y Credit Default Swap ; 2015-RCDS-277855			912828 6T 2	TREASURY NOTE	1	1,999,189	2,030,640
58039#AL3	MCDX.NA.24.5Y	1	25,000,000	3,496,871	3,895,465	04/17/2015	06/20/2020	MCDX.NA.24.5Y Credit Default Swap ; 2015-RCDS-278078	3,149	111,403	12652U AU 3	CSAIL 2018-CX11 A5	1FM	3,493,722	3,784,063
58039#AL3	MCDX.NA.24.5Y	1		3,962,478	5,338,500			MCDX.NA.24.5Y Credit Default Swap ; 2015-RCDS-278078			31359M GK 3	FNMA BENCHMARK NOTES	1	3,962,478	5,338,500
58039#AL3	MCDX.NA.24.5Y	1		612,342	765,221			MCDX.NA.24.5Y Credit Default Swap ; 2015-RCDS-278078			31359Y AZ 0	FNMA	1	612,342	765,221
58039#AL3	MCDX.NA.24.5Y	1		21,695,729	22,151,300			MCDX.NA.24.5Y Credit Default Swap ; 2015-RCDS-278078			76116F AD 9	RESOLUTION FUNDING CORP.	1	21,695,729	22,151,300
58039#AL3	MCDX.NA.24.5Y	1		692,345	924,321			MCDX.NA.24.5Y Credit Default Swap ; 2015-RCDS-278078			880591 CS 9	TVA	1	692,345	924,321
58039#AL3	MCDX.NA.24.5Y	1		3,020,213	4,133,127			MCDX.NA.24.5Y Credit Default Swap ; 2015-RCDS-278078			912810 FT 0	TREASURY BOND	1	3,020,213	4,133,127

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
58039#AM1	MCDX.NA.24.5Y	1	50,000,000	7,225,202	9,784,344	04/21/2015	06/20/2020	MCDX.NA.24.5Y Credit Default Swap ; 2015-RCDS-278360	21,129	222,805	3133XE XR 5	FHLB	1	7,204,073	9,561,539
58039#AM1	MCDX.NA.24.5Y	1		11,779,916	12,550,721			MCDX.NA.24.5Y Credit Default Swap ; 2015-RCDS-278360			76116E FX 3	RESOLUTION FUNDING STRIP	1	11,779,916	12,550,721
58039#AM1	MCDX.NA.24.5Y	1		20,045,711	20,466,635			MCDX.NA.24.5Y Credit Default Swap ; 2015-RCDS-278360			76116F AD 9	RESOLUTION FUNDING CORP	1	20,045,711	20,466,635
58039#AM1	MCDX.NA.24.5Y	1		400,565	644,005			MCDX.NA.24.5Y Credit Default Swap ; 2015-RCDS-278360			912803 DM 2	TREASURY STRIP (PRIN)	1	400,565	644,005
58039#AM1	MCDX.NA.24.5Y	1		7,919,214	10,848,295			MCDX.NA.24.5Y Credit Default Swap ; 2015-RCDS-278360			912810 FT 0	TREASURY BOND	1	7,919,214	10,848,295
58039#AM1	MCDX.NA.24.5Y	1		9,935,890	13,821,212			MCDX.NA.24.5Y Credit Default Swap ; 2015-RCDS-278360			912810 QE 1	TREASURY BOND	1	9,935,890	13,821,212
54269#AA7	LONG ISLAND POWER AUTHORITY	1	10,000,000	554,863	607,013	04/22/2015	06/20/2020	LONG ISLAND POWER AUTHORITY Credit Default Swap ; 2015-RCDS-278629	4,228	(281)	31371N CY 9	FNMA 30YR	1	550,636	607,294
54269#AA7	LONG ISLAND POWER AUTHORITY	1		3,499,702	4,370,843			LONG ISLAND POWER AUTHORITY Credit Default Swap ; 2015-RCDS-278629			880591 DM 1	TVA	1	3,499,702	4,370,843
54269#AA7	LONG ISLAND POWER AUTHORITY	1		916,397	1,208,816			LONG ISLAND POWER AUTHORITY Credit Default Swap ; 2015-RCDS-278629			912803 BM 4	TREASURY STRIP (PRIN)	1	916,397	1,208,816
54269#AA7	LONG ISLAND POWER AUTHORITY	1		3,314,470	5,067,764			LONG ISLAND POWER AUTHORITY Credit Default Swap ; 2015-RCDS-278629			912803 CZ 4	TREASURY STRIP (PRIN)	1	3,314,470	5,067,764
54269#AA7	LONG ISLAND POWER AUTHORITY	1		1,101,076	1,371,686			LONG ISLAND POWER AUTHORITY Credit Default Swap ; 2015-RCDS-278629			912803 FA 6	TREASURY STRIP (PRIN)	1	1,101,076	1,371,686
54269#AA7	LONG ISLAND POWER AUTHORITY	1		601,305	752,341			LONG ISLAND POWER AUTHORITY Credit Default Swap ; 2015-RCDS-278629			912810 QA 9	TREASURY BOND	1	601,305	752,341
54269#AA7	LONG ISLAND POWER AUTHORITY	1		1,948,817	2,805,530			LONG ISLAND POWER AUTHORITY Credit Default Swap ; 2015-RCDS-278629			912834 DU 9	TREASURY STRIP (INT)	1	1,948,817	2,805,530
78307AL#8	RUSSIAN FEDERATION	2	10,000,000	665,265	952,888	11/23/2015	12/20/2020	RUSSIAN FEDERATION Credit Default Swap ; 2015-RCDS-299550	(133,300)	87,959	12652U AU 3	CSAIL 2018-CX11 A5	1FM	798,565	864,929
78307AL#8	RUSSIAN FEDERATION	2		372,933	510,298			RUSSIAN FEDERATION Credit Default Swap ; 2015-RCDS-299550			3134A4 NP 5	FHLMC	1	372,933	510,298

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
78307AL#8	RUSSIAN FEDERATION	2		300,069	405,719			RUSSIAN FEDERATION Credit Default Swap ; 2015-RCDS-299550			31359M EU 3	FNMA BENCHMARK NOTES	1	300,069	405,719
78307AL#8	RUSSIAN FEDERATION	2		1,040,300	1,321,787			RUSSIAN FEDERATION Credit Default Swap ; 2015-RCDS-299550			31359Y BA 4	FNMA	1	1,040,300	1,321,787
78307AL#8	RUSSIAN FEDERATION	2		1,000,100	1,089,203			RUSSIAN FEDERATION Credit Default Swap ; 2015-RCDS-299550			532457 BJ 6	ELI LILLY AND CO	1FE	1,000,100	1,089,203
78307AL#8	RUSSIAN FEDERATION	2		508,088	528,629			RUSSIAN FEDERATION Credit Default Swap ; 2015-RCDS-299550			76116F AG 2	RESOLUTION FUNDING CORP	1	508,088	528,629
78307AL#8	RUSSIAN FEDERATION	2		1,535,947	1,987,027			RUSSIAN FEDERATION Credit Default Swap ; 2015-RCDS-299550			880591 CS 9	TVA	1	1,535,947	1,987,027
78307AL#8	RUSSIAN FEDERATION	2		1,266,997	1,721,832			RUSSIAN FEDERATION Credit Default Swap ; 2015-RCDS-299550			912803 CK 7	TREASURY STRIP (PRIN)	1	1,266,997	1,721,832
78307AL#8	RUSSIAN FEDERATION	2		125,332	193,156			RUSSIAN FEDERATION Credit Default Swap ; 2015-RCDS-299550			912803 DA 8	TREASURY STRIP (PRIN)	1	125,332	193,156
78307AL#8	RUSSIAN FEDERATION	2		1,416,507	2,094,252			RUSSIAN FEDERATION Credit Default Swap ; 2015-RCDS-299550			912803 DK 6	TREASURY STRIP (PRIN)	1	1,416,507	2,094,252
78307AL#8	RUSSIAN FEDERATION	2		1,400,374	1,744,541			RUSSIAN FEDERATION Credit Default Swap ; 2015-RCDS-299550			912803 FA 6	TREASURY STRIP (PRIN)	1	1,400,374	1,744,541
78307AL#8	RUSSIAN FEDERATION	2		79,991	109,763			RUSSIAN FEDERATION Credit Default Swap ; 2015-RCDS-299550			912810 PT 9	TREASURY BOND	1	79,991	109,763
78307AL#8	RUSSIAN FEDERATION	2		2,601,009	3,335,755			RUSSIAN FEDERATION Credit Default Swap ; 2015-RCDS-299550			912810 RD 2	TREASURY BOND	1	2,601,009	3,335,755
78307AL#8	RUSSIAN FEDERATION	2		262,130	274,319			RUSSIAN FEDERATION Credit Default Swap ; 2015-RCDS-299550			BRSK80 K5 4	TPC UNIVERSITY LC FBI MANASSAS	1	262,130	274,319
70687WE#5	FEDERATION OF MALAYSIA	1	10,000,000	1,741,356	2,578,608	11/23/2015	12/20/2020	FEDERATION OF MALAYSIA Credit Default Swap ; 2015-RCDS-299636	(62,157)	91,956	31358D CS 1	FNMA	1	1,803,513	2,486,653
70687WE#5	FEDERATION OF MALAYSIA	1		2,030,643	2,758,239			FEDERATION OF MALAYSIA Credit Default Swap ; 2015-RCDS-299636			31358D DS 0	FNMA	1	2,030,643	2,758,239
70687WE#5	FEDERATION OF MALAYSIA	1		1,630,032	2,150,171			FEDERATION OF MALAYSIA Credit Default Swap ; 2015-RCDS-299636			912803 BM 4	TREASURY STRIP (PRIN)	1	1,630,032	2,150,171
70687WE#5	FEDERATION OF MALAYSIA	1		5,514,438	7,736,161			FEDERATION OF MALAYSIA Credit Default Swap ; 2015-RCDS-299636			912810 FT 0	TREASURY BOND	1	5,514,438	7,736,161
70687WE#5	FEDERATION OF MALAYSIA	1		1,420,463	1,873,510			FEDERATION OF MALAYSIA Credit Default Swap ; 2015-RCDS-299636			912810 QE 1	TREASURY BOND	1	1,420,463	1,873,510

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
70687WF*8	FEDERATION OF MALAYSIA	1	10,000,000	2,340,840	3,407,493	11/24/2015	12/20/2020	FEDERATION OF MALAYSIA Credit Default Swap ; 2015-RCDS-299661	(63,844)	91,956	31358D CS 1	FNMA	1	2,404,684	3,315,537
70687WF*8	FEDERATION OF MALAYSIA	1		1,352,029	1,783,457			FEDERATION OF MALAYSIA Credit Default Swap ; 2015-RCDS-299661			912803 BM 4	TREASURY STRIP (PRIN)	1	1,352,029	1,783,457
70687WF*8	FEDERATION OF MALAYSIA	1		5,040,621	7,072,294			FEDERATION OF MALAYSIA Credit Default Swap ; 2015-RCDS-299661			912810 FT 0	TREASURY BOND	1	5,040,621	7,072,294
70687WF*8	FEDERATION OF MALAYSIA	1		1,293,062	1,705,475			FEDERATION OF MALAYSIA Credit Default Swap ; 2015-RCDS-299661			912810 QE 1	TREASURY BOND	1	1,293,062	1,705,475
70687WF*8	FEDERATION OF MALAYSIA	1		1,895,003	2,721,910			FEDERATION OF MALAYSIA Credit Default Swap ; 2015-RCDS-299661			912834 AT 5	TREASURY STRIP (INT)	1	1,895,003	2,721,910
78307AM*1	RUSSIAN FEDERATION	2	10,000,000	2,895,943	4,081,920	11/24/2015	12/20/2020	RUSSIAN FEDERATION Credit Default Swap ; 2015-RCDS-299688	(144,832)	87,959	3133XG AY 0	FHLB	1	3,040,775	3,993,960
78307AM*1	RUSSIAN FEDERATION	2		372,933	510,298			RUSSIAN FEDERATION Credit Default Swap ; 2015-RCDS-299688			3134A4 NP 5	FHLMC	1	372,933	510,298
78307AM*1	RUSSIAN FEDERATION	2		300,069	405,719			RUSSIAN FEDERATION Credit Default Swap ; 2015-RCDS-299688			31359M EU 3	FNMA BENCHMARK NOTES	1	300,069	405,719
78307AM*1	RUSSIAN FEDERATION	2		1,500,937	1,452,129			RUSSIAN FEDERATION Credit Default Swap ; 2015-RCDS-299688			3136AT 5X 8	FNR 2016-81 Z	1	1,500,937	1,452,129
78307AM*1	RUSSIAN FEDERATION	2		406,471	422,903			RUSSIAN FEDERATION Credit Default Swap ; 2015-RCDS-299688			76116F AG 2	RESOLUTION FUNDING CORP	1	406,471	422,903
78307AM*1	RUSSIAN FEDERATION	2		1,535,947	1,987,027			RUSSIAN FEDERATION Credit Default Swap ; 2015-RCDS-299688			880591 CS 9	TVA	1	1,535,947	1,987,027
78307AM*1	RUSSIAN FEDERATION	2		125,044	192,711			RUSSIAN FEDERATION Credit Default Swap ; 2015-RCDS-299688			912803 DA 8	TREASURY STRIP (PRIN)	1	125,044	192,711
78307AM*1	RUSSIAN FEDERATION	2		1,400,374	1,744,541			RUSSIAN FEDERATION Credit Default Swap ; 2015-RCDS-299688			912803 FA 6	TREASURY STRIP (PRIN)	1	1,400,374	1,744,541
78307AM*1	RUSSIAN FEDERATION	2		79,991	109,763			RUSSIAN FEDERATION Credit Default Swap ; 2015-RCDS-299688			912810 PT 9	TREASURY BOND	1	79,991	109,763
78307AM*1	RUSSIAN FEDERATION	2		3,048,128	4,194,848			RUSSIAN FEDERATION Credit Default Swap ; 2015-RCDS-299688			912810 QD 3	TREASURY BOND	1	3,048,128	4,194,848

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
78307AM*1....	RUSSIAN FEDERATION................	2.................	....	153,649	220,695	....	....	RUSSIAN FEDERATION Credit Default Swap ; 2015-RCDS-299688	....	....	912834 AT 5	TREASURY STRIP (INT)................	1.................	153,649	220,695
78307AM*1....	RUSSIAN FEDERATION................	2.................	....	1,048,687	1,114,437	....	....	RUSSIAN FEDERATION Credit Default Swap ; 2015-RCDS-299688	....	....	92938E AW 3	WFRBS 2013-C16 AS....................	1FM............	1,048,687	1,114,437
76027#CU7....	Replication of Structured Note.........	1.................	75,000,000	26,830,743	37,229,187	08/13/2015	08/17/2045	Replication of Structured Note Interest Rate Swap ; 2015-RIRS-289555	20,809,721	28,538,476	00440E AW 7	ACE INA HOLDINGS INC...............	1FE............	6,021,022	8,690,711
76027#CU7....	Replication of Structured Note.........	1.................	....	2,307,299	3,140,690	....	....	Replication of Structured Note Interest Rate Swap ; 2015-RIRS-289555	....	....	071813 BP 3	BAXTER INTERNATIONAL INC.....	1FE............	2,307,299	3,140,690
76027#CU7....	Replication of Structured Note.........	1.................	....	1,364,288	1,759,934	....	....	Replication of Structured Note Interest Rate Swap ; 2015-RIRS-289555	....	....	202795 JG 6	COMMONWEALTH EDISON CO....	1FE............	1,364,288	1,759,934
76027#CU7....	Replication of Structured Note.........	1.................	....	16,954,903	22,194,769	....	....	Replication of Structured Note Interest Rate Swap ; 2015-RIRS-289555	....	....	210518 CY 0	CONSUMERS ENERGY COMPANY	1FE............	16,954,903	22,194,769
70687WF#4...	FEDERATION OF MALAYSIA........	1.................	10,000,000	2,319,303	3,394,625	01/05/2016	12/20/2020	FEDERATION OF MALAYSIA Credit Default Swap ; 2016-RCDS-303905	............(76,634)	91,956	3134A2 G7 7	FHLMC..	1FE............	2,395,937	3,302,669
70687WF#4...	FEDERATION OF MALAYSIA........	1.................	....	1,352,029	1,783,457	....	....	FEDERATION OF MALAYSIA Credit Default Swap ; 2016-RCDS-303905	....	....	912803 BM 4	TREASURY STRIP (PRIN).............	1.................	1,352,029	1,783,457
70687WF#4...	FEDERATION OF MALAYSIA........	1.................	....	5,040,621	7,072,294	....	....	FEDERATION OF MALAYSIA Credit Default Swap ; 2016-RCDS-303905	....	....	912810 FT 0	TREASURY BOND.........................	1.................	5,040,621	7,072,294
70687WF#4...	FEDERATION OF MALAYSIA........	1.................	....	1,801,451	2,535,103	....	....	FEDERATION OF MALAYSIA Credit Default Swap ; 2016-RCDS-303905	....	....	912810 PT 9	TREASURY BOND.........................	1.................	1,801,451	2,535,103
70687WF#4...	FEDERATION OF MALAYSIA........	1.................	....	1,293,062	1,705,475	....	....	FEDERATION OF MALAYSIA Credit Default Swap ; 2016-RCDS-303905	....	....	912810 QE 1	TREASURY BOND.........................	1.................	1,293,062	1,705,475
46573*BX7.....	CDT12-100_ITRAXX_S24_5Y........	2.................	124,481,750	2,667,616	4,010,362	01/22/2016	12/20/2020	CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306197	672,858	1,226,437	3134A4 AA 2	FHLMC REFERENCE NOTES........	1.................	1,994,758	2,783,925
46573*BX7.....	CDT12-100_ITRAXX_S24_5Y........	2.................	....	607,063	871,558	....	....	CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306197	....	....	31358D DR 2	FNMA..	1.................	607,063	871,558
46573*BX7.....	CDT12-100_ITRAXX_S24_5Y........	2.................	....	10,487,431	14,245,159	....	....	CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306197	....	....	31358D DS 0	FNMA..	1.................	10,487,431	14,245,159

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
46573*BX7	CDT12-100_ITRAXX_S24_5Y	2		6,311,219	8,018,928			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306197			31359Y BA 4	FNMA	1	6,311,219	8,018,928
46573*BX7	CDT12-100_ITRAXX_S24_5Y	2		3,439,224	3,713,332			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306197			31417K LV 7	FNMA 30YR	1	3,439,224	3,713,332
46573*BX7	CDT12-100_ITRAXX_S24_5Y	2		500,192	584,800			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306197			693304 AW 7	PECO ENERGY CO	1FE	500,192	584,800
46573*BX7	CDT12-100_ITRAXX_S24_5Y	2		1,590,951	2,158,819			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306197			880591 CS 9	TVA	1	1,590,951	2,158,819
46573*BX7	CDT12-100_ITRAXX_S24_5Y	2		989,802	1,255,199			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306197			880591 DM 1	TVA	1	989,802	1,255,199
46573*BX7	CDT12-100_ITRAXX_S24_5Y	2		2,802,454	3,552,693			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306197			912803 BL 6	TREASURY STRIP (PRIN)	1	2,802,454	3,552,693
46573*BX7	CDT12-100_ITRAXX_S24_5Y	2		2,477,826	2,614,868			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306197			912803 BL 6	TREASURY STRIP (PRIN)	1	2,477,826	2,614,868
46573*BX7	CDT12-100_ITRAXX_S24_5Y	2		7,535,860	10,357,854			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306197			912803 CK 7	TREASURY STRIP (PRIN)	1	7,535,860	10,357,854
46573*BX7	CDT12-100_ITRAXX_S24_5Y	2		9,502,882	14,529,732			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306197			912803 CZ 4	TREASURY STRIP (PRIN)	1	9,502,882	14,529,732
46573*BX7	CDT12-100_ITRAXX_S24_5Y	2		17,004,255	26,317,042			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306197			912803 DG 5	TREASURY STRIP (PRIN)	1	17,004,255	26,317,042
46573*BX7	CDT12-100_ITRAXX_S24_5Y	2		1,056,666	1,684,749			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306197			912803 DH 3	TREASURY STRIP (PRIN)	1	1,056,666	1,684,749
46573*BX7	CDT12-100_ITRAXX_S24_5Y	2		13,642,699	22,105,407			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306197			912803 DM 2	TREASURY STRIP (PRIN)	1	13,642,699	22,105,407

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
46573*BX7	CDT12-100_ITRAXX_S24_5Y	2		4,233,400	6,679,787			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306197			912803 DP 5	TREASURY STRIP (PRIN)	1	4,233,400	6,679,787
46573*BX7	CDT12-100_ITRAXX_S24_5Y	2		10,516,330	15,488,284			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306197			912803 EA 7	TREASURY STRIP (PRIN)	1	10,516,330	15,488,284
46573*BX7	CDT12-100_ITRAXX_S24_5Y	2		273,512	281,782			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306197			912803 EJ 8	TREASURY STRIP (PRIN)	1	273,512	281,782
46573*BX7	CDT12-100_ITRAXX_S24_5Y	2		24,420,223	33,811,641			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306197			912810 FT 0	TREASURY BOND	1	24,420,223	33,811,641
46573*BX7	CDT12-100_ITRAXX_S24_5Y	2		5,205,804	6,836,777			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306197			912810 QA 9	TREASURY BOND	1	5,205,804	6,836,777
46573*BX7	CDT12-100_ITRAXX_S24_5Y	2		13,412,217	17,713,970			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306197			912810 QE 1	TREASURY BOND	1	13,412,217	17,713,970
46573*BX7	CDT12-100_ITRAXX_S24_5Y	2		3,490,820	4,348,329			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306197			912810 RC 4	TREASURY BOND	1	3,490,820	4,348,329
46573*BX7	CDT12-100_ITRAXX_S24_5Y	2		389,300	587,811			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306197			912810 RH 3	TREASURY BOND	1	389,300	587,811
46573*BX7	CDT12-100_ITRAXX_S24_5Y	2		400,274	477,416			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306197			912810 SC 3	TREASURY BOND	1	400,274	477,416
46573*BX7	CDT12-100_ITRAXX_S24_5Y	2		4,480,327	6,441,871			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306197			912834 DU 9	TREASURY STRIP (INT)	1	4,480,327	6,441,871
46573*BZ2	CDT12-100_ITRAXX_S24_5Y	2	85,035,125	1,159,069	1,593,989	01/25/2016	12/20/2020	CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306269	460,324	837,177	12652U AU 3	CSAIL 2018-CX11 A5	1FM	698,744	756,813
46573*BZ2	CDT12-100_ITRAXX_S24_5Y	2		3,000,000	2,961,549			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306269			15032A AS 6	CEDF 2016-5A BR	1FE	3,000,000	2,961,549
46573*BZ2	CDT12-100_ITRAXX_S24_5Y	2		4,013,356	4,398,129			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306269			17327F AD 8	CGCMT 2018-B2 A4	1FM	4,013,356	4,398,129

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
46573*BZ2	CDT12-100_ITRAXX_S24_5Y	2		3,445,114	4,724,365			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306269			291641 BA 5	EMPIRE DISTRICT ELECTRIC CO.	1FE	3,445,114	4,724,365
46573*BZ2	CDT12-100_ITRAXX_S24_5Y	2		671,413	906,692			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306269			31358D DR 2	FNMA	1	671,413	906,692
46573*BZ2	CDT12-100_ITRAXX_S24_5Y	2		2,042,271	2,594,875			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306269			31359Y BA 4	FNMA	1	2,042,271	2,594,875
46573*BZ2	CDT12-100_ITRAXX_S24_5Y	2		778,369	816,216			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306269			31394R 3R 8	FHR 2749 DB	1	778,369	816,216
46573*BZ2	CDT12-100_ITRAXX_S24_5Y	2		615,165	656,462			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306269			31396G BL 4	FHR 3087 KX	1	615,165	656,462
46573*BZ2	CDT12-100_ITRAXX_S24_5Y	2		4,904,509	5,209,302			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306269			38380T DC 7	GNR 2016-163 Z	1	4,904,509	5,209,302
46573*BZ2	CDT12-100_ITRAXX_S24_5Y	2		1,000,824	1,170,114			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306269			693304 AW 7	PECO ENERGY CO.	1FE	1,000,824	1,170,114
46573*BZ2	CDT12-100_ITRAXX_S24_5Y	2		2,443,725	3,223,511			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306269			912803 BM 4	TREASURY STRIP (PRIN)	1	2,443,725	3,223,511
46573*BZ2	CDT12-100_ITRAXX_S24_5Y	2		2,070,380	2,813,233			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306269			912803 CK 7	TREASURY STRIP (PRIN)	1	2,070,380	2,813,233
46573*BZ2	CDT12-100_ITRAXX_S24_5Y	2		515,813	828,085			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306269			912803 DC 4	TREASURY STRIP (PRIN)	1	515,813	828,085
46573*BZ2	CDT12-100_ITRAXX_S24_5Y	2		12,312,341	19,055,489			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306269			912803 DG 5	TREASURY STRIP (PRIN)	1	12,312,341	19,055,489
46573*BZ2	CDT12-100_ITRAXX_S24_5Y	2		8,995,446	14,462,360			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306269			912803 DM 2	TREASURY STRIP (PRIN)	1	8,995,446	14,462,360

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
46573*BZ2	CDT12-100_ITRAXX_S24_5Y	2		11,930,921	12,291,662			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306269			912803 EJ 8	TREASURY STRIP (PRIN)	1	11,930,921	12,291,662
46573*BZ2	CDT12-100_ITRAXX_S24_5Y	2		3,192,210	3,254,571			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306269			912803 EQ 2	TREASURY STRIP (PRIN)	1	3,192,210	3,254,571
46573*BZ2	CDT12-100_ITRAXX_S24_5Y	2		654,651	757,167			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306269			912810 FF 0	TREASURY BOND	1	654,651	757,167
46573*BZ2	CDT12-100_ITRAXX_S24_5Y	2		12,638,646	17,726,580			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306269			912810 FT 0	TREASURY BOND	1	12,638,646	17,726,580
46573*BZ2	CDT12-100_ITRAXX_S24_5Y	2		3,769,387	4,950,332			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306269			912810 QA 9	TREASURY BOND	1	3,769,387	4,950,332
46573*BZ2	CDT12-100_ITRAXX_S24_5Y	2		2,107,475	2,601,060			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306269			912810 QA 9	TREASURY BOND	1	2,107,475	2,601,060
46573*BZ2	CDT12-100_ITRAXX_S24_5Y	2		11,745,871	15,553,294			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306269			912810 QE 1	TREASURY BOND	1	11,745,871	15,553,294
46573*BZ2	CDT12-100_ITRAXX_S24_5Y	2		6,364,743	7,928,221			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306269			912810 RC 4	TREASURY BOND	1	6,364,743	7,928,221
46573*BZ2	CDT12-100_ITRAXX_S24_5Y	2		1,000,258	1,169,514			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306269			912810 SD 1	TREASURY BOND	1	1,000,258	1,169,514
46573*BZ2	CDT12-100_ITRAXX_S24_5Y	2		1,053,372	1,038,171			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306269			912810 SK 5	TREASURY BOND	1	1,053,372	1,038,171
46573*BZ2	CDT12-100_ITRAXX_S24_5Y	2		1,557,330	1,749,075			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306269			912833 LN 8	TREASURY STRIP (INT)	1	1,557,330	1,749,075
46573*BZ2	CDT12-100_ITRAXX_S24_5Y	2		972,834	1,018,069			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306269			BRSK80 K5 4	TPC UNIVERSITY LC FBI MANASSAS	1	972,834	1,018,069
455780M#0	REPUBLIC OF INDONESIA	2	10,000,000	1,179,824	1,457,301	09/12/2016	06/20/2021	REPUBLIC OF INDONESIA Credit Default Swap ; 2016-RCDS-333192	(60,260)	128,852	3138A6 SC 5	FNMA 30YR	1	1,240,083	1,328,449

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
455780M#0	REPUBLIC OF INDONESIA	2		1,387,537	1,541,469			REPUBLIC OF INDONESIA Credit Default Swap ; 2016-RCDS-333192			61744Y AL 2	MORGAN STANLEY	1FE	1,387,537	1,541,469
455780M#0	REPUBLIC OF INDONESIA	2		3,292,780	4,273,677			REPUBLIC OF INDONESIA Credit Default Swap ; 2016-RCDS-333192			912803 BH 5	TREASURY STRIP (PRIN)	1	3,292,780	4,273,677
455780M#0	REPUBLIC OF INDONESIA	2		3,049,498	4,863,041			REPUBLIC OF INDONESIA Credit Default Swap ; 2016-RCDS-333192			912803 DP 5	TREASURY STRIP (PRIN)	1	3,049,498	4,863,041
455780M#0	REPUBLIC OF INDONESIA	2		1,001,050	1,307,932			REPUBLIC OF INDONESIA Credit Default Swap ; 2016-RCDS-333192			912803 ER 0	TREASURY STRIP (PRIN)	1	1,001,050	1,307,932
455780M#0	REPUBLIC OF INDONESIA	2		2,157,347	2,929,152			REPUBLIC OF INDONESIA Credit Default Swap ; 2016-RCDS-333192			912834 DU 9	TREASURY STRIP (INT)	1	2,157,347	2,929,152
455780N*3	REPUBLIC OF INDONESIA	2	10,000,000	1,645,197	1,950,087	09/13/2016	06/20/2021	REPUBLIC OF INDONESIA Credit Default Swap ; 2016-RCDS-333515	(54,893)	128,852	3138A6 SC 5	FNMA 30YR	1	1,700,090	1,821,234
455780N*3	REPUBLIC OF INDONESIA	2		1,387,537	1,541,469			REPUBLIC OF INDONESIA Credit Default Swap ; 2016-RCDS-333515			61744Y AL 2	MORGAN STANLEY	1FE	1,387,537	1,541,469
455780N*3	REPUBLIC OF INDONESIA	2		3,292,780	4,273,677			REPUBLIC OF INDONESIA Credit Default Swap ; 2016-RCDS-333515			912803 BH 5	TREASURY STRIP (PRIN)	1	3,292,780	4,273,677
455780N*3	REPUBLIC OF INDONESIA	2		3,049,498	4,863,041			REPUBLIC OF INDONESIA Credit Default Swap ; 2016-RCDS-333515			912803 DP 5	TREASURY STRIP (PRIN)	1	3,049,498	4,863,041
455780N*3	REPUBLIC OF INDONESIA	2		806,609	1,141,311			REPUBLIC OF INDONESIA Credit Default Swap ; 2016-RCDS-333515			912810 FT 0	TREASURY BOND	1	806,609	1,141,311
455780N*3	REPUBLIC OF INDONESIA	2		2,157,347	2,929,152			REPUBLIC OF INDONESIA Credit Default Swap ; 2016-RCDS-333515			912834 DU 9	TREASURY STRIP (INT)	1	2,157,347	2,929,152
78307AP#4	RUSSIAN FEDERATION	2	15,000,000	389,944	988,906	09/13/2016	06/20/2021	RUSSIAN FEDERATION Credit Default Swap ; 2016-RCDS-333523	(210,177)	192,401	3133XE XR 5	FHLB	1	600,121	796,505
78307AP#4	RUSSIAN FEDERATION	2		815,247	840,596			RUSSIAN FEDERATION Credit Default Swap ; 2016-RCDS-333523			3136AY XY 4	FNR 2017-94 ZB	1	815,247	840,596
78307AP#4	RUSSIAN FEDERATION	2		596,033	744,591			RUSSIAN FEDERATION Credit Default Swap ; 2016-RCDS-333523			880591 DM 1	TVA	1	596,033	744,591
78307AP#4	RUSSIAN FEDERATION	2		5,065,815	6,574,887			RUSSIAN FEDERATION Credit Default Swap ; 2016-RCDS-333523			912803 BH 5	TREASURY STRIP (PRIN)	1	5,065,815	6,574,887
78307AP#4	RUSSIAN FEDERATION	2		1,231,222	1,921,035			RUSSIAN FEDERATION Credit Default Swap ; 2016-RCDS-333523			912803 DM 2	TREASURY STRIP (PRIN)	1	1,231,222	1,921,035
78307AP#4	RUSSIAN FEDERATION	2		4,391,277	7,002,780			RUSSIAN FEDERATION Credit Default Swap ; 2016-RCDS-333523			912803 DP 5	TREASURY STRIP (PRIN)	1	4,391,277	7,002,780
78307AP#4	RUSSIAN FEDERATION	2		2,115,135	2,283,097			RUSSIAN FEDERATION Credit Default Swap ; 2016-RCDS-333523			912803 EA 7	TREASURY STRIP (PRIN)	1	2,115,135	2,283,097

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
78307AP#4	RUSSIAN FEDERATION	2		2,943,376	3,127,919			RUSSIAN FEDERATION Credit Default Swap ; 2016-RCDS-333523			92938E AW 3	WFRBS 2013-C16 AS	1FM	2,943,376	3,127,919
560904D@0	FEDERATION OF MALAYSIA	1	14,000,000	687,580	1,167,004	09/13/2016	06/20/2021	FEDERATION OF MALAYSIA Credit Default Swap ; 2016-RCDS-333542	(32,957)	188,294	31358D DS 0	FNMA	1	720,537	978,711
560904D@0	FEDERATION OF MALAYSIA	1		1,074,590	1,144,779			FEDERATION OF MALAYSIA Credit Default Swap ; 2016-RCDS-333542			3137BM HG 4	FHR 4535 LZ	1	1,074,590	1,144,779
560904D@0	FEDERATION OF MALAYSIA	1		824,821	927,200			FEDERATION OF MALAYSIA Credit Default Swap ; 2016-RCDS-333542			31385J EL 8	FNMA 30YR	1	824,821	927,200
560904D@0	FEDERATION OF MALAYSIA	1		1,750,000	1,944,143			FEDERATION OF MALAYSIA Credit Default Swap ; 2016-RCDS-333542			61744Y AL 2	MORGAN STANLEY	1FE	1,750,000	1,944,143
560904D@0	FEDERATION OF MALAYSIA	1		4,391,277	7,002,780			FEDERATION OF MALAYSIA Credit Default Swap ; 2016-RCDS-333542			912803 DP 5	TREASURY STRIP (PRIN)	1	4,391,277	7,002,780
560904D@0	FEDERATION OF MALAYSIA	1		1,998,836	2,540,286			FEDERATION OF MALAYSIA Credit Default Swap ; 2016-RCDS-333542			912803 EA 7	TREASURY STRIP (PRIN)	1	1,998,836	2,540,286
560904D@0	FEDERATION OF MALAYSIA	1		1,002,708	1,442,861			FEDERATION OF MALAYSIA Credit Default Swap ; 2016-RCDS-333542			912810 FT 0	TREASURY BOND	1	1,002,708	1,442,861
560904D@0	FEDERATION OF MALAYSIA	1		86,955	101,226			FEDERATION OF MALAYSIA Credit Default Swap ; 2016-RCDS-333542			912810 QB 7	TREASURY BOND	1	86,955	101,226
560904D@0	FEDERATION OF MALAYSIA	1		4,020,354	5,575,570			FEDERATION OF MALAYSIA Credit Default Swap ; 2016-RCDS-333542			912810 QB 7	TREASURY BOND	1	4,020,354	5,575,570
455780M*4	REPUBLIC OF INDONESIA	2	15,000,000	1,884,423	2,294,762	09/14/2016	06/20/2021	REPUBLIC OF INDONESIA Credit Default Swap ; 2016-RCDS-333746	(86,311)	193,278	31418U VN 1	FNMA 30YR	1	1,970,734	2,101,484
455780M*4	REPUBLIC OF INDONESIA	2		2,302,085	2,638,635			REPUBLIC OF INDONESIA Credit Default Swap ; 2016-RCDS-333746			36202E VP 1	GNMA2 30YR	1	2,302,085	2,638,635
455780M*4	REPUBLIC OF INDONESIA	2		2,081,305	2,312,203			REPUBLIC OF INDONESIA Credit Default Swap ; 2016-RCDS-333746			61744Y AL 2	MORGAN STANLEY	1FE	2,081,305	2,312,203
455780M*4	REPUBLIC OF INDONESIA	2		4,939,170	6,410,515			REPUBLIC OF INDONESIA Credit Default Swap ; 2016-RCDS-333746			912803 BH 5	TREASURY STRIP (PRIN)	1	4,939,170	6,410,515
455780M*4	REPUBLIC OF INDONESIA	2		4,635,237	7,391,823			REPUBLIC OF INDONESIA Credit Default Swap ; 2016-RCDS-333746			912803 DP 5	TREASURY STRIP (PRIN)	1	4,635,237	7,391,823

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
455780M*4	REPUBLIC OF INDONESIA	2		1,052,843	1,515,004			REPUBLIC OF INDONESIA Credit Default Swap ; 2016-RCDS-333746			912810 FT 0	TREASURY BOND	1	1,052,843	1,515,004
455780M*4	REPUBLIC OF INDONESIA	2		1,033,315	1,402,990			REPUBLIC OF INDONESIA Credit Default Swap ; 2016-RCDS-333746			912834 DU 9	TREASURY STRIP (INT)	1	1,033,315	1,402,990
560904D#8	FEDERATION OF MALAYSIA	1	20,000,000	2,447,401	3,201,357	09/14/2016	06/20/2021	FEDERATION OF MALAYSIA Credit Default Swap ; 2016-RCDS-333789	(60,789)	268,991	31397H JJ 8	FHR 3316 ED	1	2,508,190	2,932,366
560904D#8	FEDERATION OF MALAYSIA	1		3,991,665	5,127,713			FEDERATION OF MALAYSIA Credit Default Swap ; 2016-RCDS-333789			837004 BW 9	SOUTH CAROLINA ELEC&GAS	1FE	3,991,665	5,127,713
560904D#8	FEDERATION OF MALAYSIA	1		6,585,560	8,547,353			FEDERATION OF MALAYSIA Credit Default Swap ; 2016-RCDS-333789			912803 BH 5	TREASURY STRIP (PRIN)	1	6,585,560	8,547,353
560904D#8	FEDERATION OF MALAYSIA	1		3,470,601	5,415,065			FEDERATION OF MALAYSIA Credit Default Swap ; 2016-RCDS-333789			912803 DM 2	TREASURY STRIP (PRIN)	1	3,470,601	5,415,065
560904D#8	FEDERATION OF MALAYSIA	1		6,342,956	10,115,126			FEDERATION OF MALAYSIA Credit Default Swap ; 2016-RCDS-333789			912803 DP 5	TREASURY STRIP (PRIN)	1	6,342,956	10,115,126
560904D#8	FEDERATION OF MALAYSIA	1		2,821,886	3,586,287			FEDERATION OF MALAYSIA Credit Default Swap ; 2016-RCDS-333789			912803 EA 7	TREASURY STRIP (PRIN)	1	2,821,886	3,586,287
560904E*1	FEDERATION OF MALAYSIA	1	10,000,000	1,572,107	1,905,108	09/15/2016	06/20/2021	FEDERATION OF MALAYSIA Credit Default Swap ; 2016-RCDS-333887	(29,047)	134,496	08161C AE 1	BMARK 2018-B2 A5	1FM	1,601,154	1,770,613
560904E*1	FEDERATION OF MALAYSIA	1		1,915,406	2,495,550			FEDERATION OF MALAYSIA Credit Default Swap ; 2016-RCDS-333887			312902 LX 5	FHLMC	1FE	1,915,406	2,495,550
560904E*1	FEDERATION OF MALAYSIA	1		2,109,836	2,865,807			FEDERATION OF MALAYSIA Credit Default Swap ; 2016-RCDS-333887			31358D DS 0	FNMA	1	2,109,836	2,865,807
560904E*1	FEDERATION OF MALAYSIA	1		8,658	9,471			FEDERATION OF MALAYSIA Credit Default Swap ; 2016-RCDS-333887			31385J M4 7	FNMA 30YR	1	8,658	9,471
560904E*1	FEDERATION OF MALAYSIA	1		1,266,454	1,643,722			FEDERATION OF MALAYSIA Credit Default Swap ; 2016-RCDS-333887			912803 BH 5	TREASURY STRIP (PRIN)	1	1,266,454	1,643,722

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
560904E*1	FEDERATION OF MALAYSIA	1		4,720,367	7,555,322			FEDERATION OF MALAYSIA Credit Default Swap ; 2016-RCDS-333887			912803 DM 2	TREASURY STRIP (PRIN)	1	4,720,367	7,555,322
560904E*1	FEDERATION OF MALAYSIA	1		580,048	925,005			FEDERATION OF MALAYSIA Credit Default Swap ; 2016-RCDS-333887			912803 DP 5	TREASURY STRIP (PRIN)	1	580,048	925,005
560904E*1	FEDERATION OF MALAYSIA	1		1,910,916	2,400,703			FEDERATION OF MALAYSIA Credit Default Swap ; 2016-RCDS-333887			912810 QA 9	TREASURY BOND	1	1,910,916	2,400,703
455780M@2	REPUBLIC OF INDONESIA	2	9,000,000	1,364,003	1,634,019	09/15/2016	06/20/2021	REPUBLIC OF INDONESIA Credit Default Swap ; 2016-RCDS-333933	(53,072)	115,967	3138A6 SC 5	FNMA 30YR	1	1,417,075	1,518,052
455780M@2	REPUBLIC OF INDONESIA	2		1,271,909	1,413,013			REPUBLIC OF INDONESIA Credit Default Swap ; 2016-RCDS-333933			61744Y AL 2	MORGAN STANLEY	1FE	1,271,909	1,413,013
455780M@2	REPUBLIC OF INDONESIA	2		2,912,844	3,780,560			REPUBLIC OF INDONESIA Credit Default Swap ; 2016-RCDS-333933			912803 BH 5	TREASURY STRIP (PRIN)	1	2,912,844	3,780,560
455780M@2	REPUBLIC OF INDONESIA	2		2,805,538	4,473,998			REPUBLIC OF INDONESIA Credit Default Swap ; 2016-RCDS-333933			912803 DP 5	TREASURY STRIP (PRIN)	1	2,805,538	4,473,998
455780M@2	REPUBLIC OF INDONESIA	2		701,271	982,246			REPUBLIC OF INDONESIA Credit Default Swap ; 2016-RCDS-333933			912810 FT 0	TREASURY BOND	1	701,271	982,246
455780M@2	REPUBLIC OF INDONESIA	2		1,917,642	2,603,691			REPUBLIC OF INDONESIA Credit Default Swap ; 2016-RCDS-333933			912834 DU 9	TREASURY STRIP (INT)	1	1,917,642	2,603,691
78307AP@6	RUSSIAN FEDERATION	2	25,000,000	1,964,164	2,982,747	09/20/2016	12/20/2021	RUSSIAN FEDERATION Credit Default Swap ; 2016-RCDS-334380	(534,489)	414,212	12591Y BD 6	COMM 2014-UBS3 AM	1FM	2,498,653	2,568,535
78307AP@6	RUSSIAN FEDERATION	2		399,978	417,580			RUSSIAN FEDERATION Credit Default Swap ; 2016-RCDS-334380			2027A0 JN 0	COMMONWEALTH BANK OF AUSTRALIA	1FE	399,978	417,580
78307AP@6	RUSSIAN FEDERATION	2		4,717,988	5,176,275			RUSSIAN FEDERATION Credit Default Swap ; 2016-RCDS-334380			233835 AQ 0	DAIMLER FINANCE NORTH AMERICA LLC	1FE	4,717,988	5,176,275
78307AP@6	RUSSIAN FEDERATION	2		4,069,014	5,301,449			RUSSIAN FEDERATION Credit Default Swap ; 2016-RCDS-334380			312902 LX 5	FHLMC	1FE	4,069,014	5,301,449
78307AP@6	RUSSIAN FEDERATION	2		400,414	531,446			RUSSIAN FEDERATION Credit Default Swap ; 2016-RCDS-334380			3133XE XR 5	FHLB	1	400,414	531,446
78307AP@6	RUSSIAN FEDERATION	2		7,556,778	11,287,774			RUSSIAN FEDERATION Credit Default Swap ; 2016-RCDS-334380			912803 DK 6	TREASURY STRIP (PRIN)	1	7,556,778	11,287,774
78307AP@6	RUSSIAN FEDERATION	2		7,857,789	12,505,625			RUSSIAN FEDERATION Credit Default Swap ; 2016-RCDS-334380			912803 DP 5	TREASURY STRIP (PRIN)	1	7,857,789	12,505,625
78307AP@6	RUSSIAN FEDERATION	2		1,904,816	2,372,960			RUSSIAN FEDERATION Credit Default Swap ; 2016-RCDS-334380			912803 FA 6	TREASURY STRIP (PRIN)	1	1,904,816	2,372,960

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
560904E@9...	FEDERATION OF MALAYSIA..........	1................	10,000,000	11,381,520	12,117,978	09/20/2016	12/20/2021	FEDERATION OF MALAYSIA Credit Default Swap ; 2016-RCDS-334596	..............(45,892)	174,268	912803 EP 4	TREASURY STRIP (PRIN)...............	1................	11,427,412	11,943,710
46573*CQ1.....	CDT12-100_ITRAXX_S26_5Y.........	1................	196,315,000	12,669,313	14,998,339	10/03/2016	12/20/2021	CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-335823-1	2,429,990	3,754,841	05525M AA 4	BAMLL 2014-520M A.......................	1FM............	10,239,323	11,243,498
46573*CQ1.....	CDT12-100_ITRAXX_S26_5Y.........	1................	....	3,493,853	3,495,327	....	....	CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-335823-1	....	....	06761Q AA 6	BBDC 2019-1A A1..........................	1FE............	3,493,853	3,495,327
46573*CQ1.....	CDT12-100_ITRAXX_S26_5Y.........	1................	....	2,566,268	2,835,835	....	....	CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-335823-1	....	....	08160B AD 6	BMARK 2018-B5 A4.........................	1FM............	2,566,268	2,835,835
46573*CQ1.....	CDT12-100_ITRAXX_S26_5Y.........	1................	....	7,479,048	8,240,099	....	....	CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-335823-1	....	....	08161B AY 9	BMARK 2018-B3 A5.........................	1FM............	7,479,048	8,240,099
46573*CQ1.....	CDT12-100_ITRAXX_S26_5Y.........	1................	....	1,300,947	1,438,633	....	....	CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-335823-1	....	....	08161C AE 1	BMARK 2018-B2 A5.........................	1FM............	1,300,947	1,438,633
46573*CQ1.....	CDT12-100_ITRAXX_S26_5Y.........	1................	....	8,956,542	9,827,736	....	....	CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-335823-1	....	....	08162C AD 2	BMARK 2018-B6 A4.........................	1FM............	8,956,542	9,827,736
46573*CQ1.....	CDT12-100_ITRAXX_S26_5Y.........	1................	....	2,557,428	2,793,191	....	....	CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-335823-1	....	....	08162P AX 9	BMARK 2018-B1 A5.........................	1FM............	2,557,428	2,793,191
46573*CQ1.....	CDT12-100_ITRAXX_S26_5Y.........	1................	....	2,872,766	3,162,468	....	....	CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-335823-1	....	....	12512J AW 4	CD 2018-CD7 A4.............................	1FM............	2,872,766	3,162,468
46573*CQ1.....	CDT12-100_ITRAXX_S26_5Y.........	1................	....	2,041,366	2,096,467	....	....	CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-335823-1	....	....	12635W AA 5	COMM 2016-787S A........................	1FM............	2,041,366	2,096,467
46573*CQ1.....	CDT12-100_ITRAXX_S26_5Y.........	1................	....	5,307,835	5,584,414	....	....	CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-335823-1	....	....	17322A AF 9	CGCMT 2014-GC19 AS..................	1FM............	5,307,835	5,584,414
46573*CQ1.....	CDT12-100_ITRAXX_S26_5Y.........	1................	....	4,758,907	5,167,802	....	....	CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-335823-1	....	....	17327F AD 8	CGCMT 2018-B2 A4.........................	1FM............	4,758,907	5,167,802
46573*CQ1.....	CDT12-100_ITRAXX_S26_5Y.........	1................	....	9,245,464	10,234,267	....	....	CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-335823-1	....	....	23307D BA 0	DBGS 2018-C1 A4..........................	1FM............	9,245,464	10,234,267

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
46573*CQ1	CDT12-100_ITRAXX_S26_5Y	1		5,002,303	6,639,260			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-335823-1			3133XE XR 5	FHLB	1	5,002,303	6,639,260
46573*CQ1	CDT12-100_ITRAXX_S26_5Y	1		898,071	1,140,450			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-335823-1			31359M GK 3	FNMA BENCHMARK NOTES	1	898,071	1,140,450
46573*CQ1	CDT12-100_ITRAXX_S26_5Y	1		2,410,838	2,635,921			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-335823-1			3136AJ 4R 4	FNMA 2014-23 VZ	1	2,410,838	2,635,921
46573*CQ1	CDT12-100_ITRAXX_S26_5Y	1		1,300,360	1,258,074			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-335823-1			3136AT 5X 8	FNR 2016-81 Z	1	1,300,360	1,258,074
46573*CQ1	CDT12-100_ITRAXX_S26_5Y	1		1,302,607	1,343,109			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-335823-1			3136AY XY 4	FNR 2017-94 ZB	1	1,302,607	1,343,109
46573*CQ1	CDT12-100_ITRAXX_S26_5Y	1		3,644,325	3,881,442			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-335823-1			3136FK AA 6	FNS 399 1	1	3,644,325	3,881,442
46573*CQ1	CDT12-100_ITRAXX_S26_5Y	1		1,109,161	1,243,919			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-335823-1			31393F UP 9	FHR 2534 PH	1	1,109,161	1,243,919
46573*CQ1	CDT12-100_ITRAXX_S26_5Y	1		22,587,064	25,962,949			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-335823-1			31395N FS 1	FNR 2006-45 NX	1	22,587,064	25,962,949
46573*CQ1	CDT12-100_ITRAXX_S26_5Y	1		4,384,950	5,117,396			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-335823-1			31396N VQ 6	FHR 3161 PE	1	4,384,950	5,117,396
46573*CQ1	CDT12-100_ITRAXX_S26_5Y	1		2,648,103	2,992,112			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-335823-1			31396R EU 7	FHR 3149 HE	1	2,648,103	2,992,112
46573*CQ1	CDT12-100_ITRAXX_S26_5Y	1		4,472,498	5,223,845			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-335823-1			31397G 5Y 2	FHR 3287 GD	1	4,472,498	5,223,845
46573*CQ1	CDT12-100_ITRAXX_S26_5Y	1		1,953,805	2,246,811			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-335823-1			31397G RB 8	FHR 3300 PD	1	1,953,805	2,246,811

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
46573*CQ1	CDT12-100_ITRAXX_S26_5Y	1		3,980,163	4,581,054			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-335823-1			31397H H9 2	FHR 3320 PE	1	3,980,163	4,581,054
46573*CQ1	CDT12-100_ITRAXX_S26_5Y	1		1,955,506	2,235,400			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-335823-1			31411D TD 1	FNMA 30YR	1	1,955,506	2,235,400
46573*CQ1	CDT12-100_ITRAXX_S26_5Y	1		21,820,335	21,820,095			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-335823-1			55316L AA 4	MMCLO 2019-2A A1	1FE	21,820,335	21,820,095
46573*CQ1	CDT12-100_ITRAXX_S26_5Y	1		9,893,282	12,359,135			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-335823-1			880591 DM 1	TVA	1	9,893,282	12,359,135
46573*CQ1	CDT12-100_ITRAXX_S26_5Y	1		25,848,462	37,590,448			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-335823-1			912803 EA 7	TREASURY STRIP (PRIN)	1	25,848,462	37,590,448
46573*CQ1	CDT12-100_ITRAXX_S26_5Y	1		3,031,696	3,157,877			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-335823-1			912803 EP 4	TREASURY STRIP (PRIN)	1	3,031,696	3,157,877
46573*CQ1	CDT12-100_ITRAXX_S26_5Y	1		4,082,467	5,351,781			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-335823-1			912803 ER 0	TREASURY STRIP (PRIN)	1	4,082,467	5,351,781
46573*CQ1	CDT12-100_ITRAXX_S26_5Y	1		18,483,869	18,462,126			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-335823-1			912803 ET 6	TREASURY STRIP (PRIN)	1	18,483,869	18,462,126
46573*CQ1	CDT12-100_ITRAXX_S26_5Y	1		1,035,503	1,362,055			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-335823-1			912803 FE 8	TREASURY STRIP (PRIN)	1	1,035,503	1,362,055
46573*CQ1	CDT12-100_ITRAXX_S26_5Y	1		4,895,082	6,569,616			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-335823-1			912810 FT 0	TREASURY BOND	1	4,895,082	6,569,616
46573*CS7	CDT12-100_ITRAXX_S26_5Y	1	195,588,750	3,239,839	4,684,498	10/07/2016	12/20/2021	CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-336546	2,388,651	3,754,841	08162P AX 9	BMARK 2018-B1 A5	1FM	851,189	929,658
46573*CS7	CDT12-100_ITRAXX_S26_5Y	1		15,278,353	20,582,995			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-336546			3133XG AY 0	FHLB	1	15,278,353	20,582,995
46573*CS7	CDT12-100_ITRAXX_S26_5Y	1		23,520,651	33,283,744			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-336546			31358D DR 2	FNMA	1	23,520,651	33,283,744

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
46573*CS7	CDT12-100_ITRAXX_S26_5Y	1		2,997,548	3,266,547			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-336546			3137FJ EH 8	FHMS K081 A2	1	2,997,548	3,266,547
46573*CS7	CDT12-100_ITRAXX_S26_5Y	1		3,050,957	4,038,411			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-336546			38141G CU 6	GOLDMAN SACHS GROUP INC	1FE	3,050,957	4,038,411
46573*CS7	CDT12-100_ITRAXX_S26_5Y	1		750,339	855,643			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-336546			641062 AL 8	NESTLE HOLDINGS INC	1FE	750,339	855,643
46573*CS7	CDT12-100_ITRAXX_S26_5Y	1		4,000,000	5,045,672			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-336546			73102Q AA 4	POLAR TANKERS INC	1FE	4,000,000	5,045,672
46573*CS7	CDT12-100_ITRAXX_S26_5Y	1		989,977	1,254,068			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-336546			912803 BL 6	TREASURY STRIP (PRIN)	1	989,977	1,254,068
46573*CS7	CDT12-100_ITRAXX_S26_5Y	1		203,722	236,233			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-336546			912803 DG 5	TREASURY STRIP (PRIN)	1	203,722	236,233
46573*CS7	CDT12-100_ITRAXX_S26_5Y	1		2,308,327	3,708,790			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-336546			912803 DH 3	TREASURY STRIP (PRIN)	1	2,308,327	3,708,790
46573*CS7	CDT12-100_ITRAXX_S26_5Y	1		4,515,980	7,292,384			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-336546			912803 DM 2	TREASURY STRIP (PRIN)	1	4,515,980	7,292,384
46573*CS7	CDT12-100_ITRAXX_S26_5Y	1		63,275,048	65,908,601			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-336546			912803 EP 4	TREASURY STRIP (PRIN)	1	63,275,048	65,908,601
46573*CS7	CDT12-100_ITRAXX_S26_5Y	1		85,482,366	87,633,308			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-336546			912803 EQ 2	TREASURY STRIP (PRIN)	1	85,482,366	87,633,308
46573*CS7	CDT12-100_ITRAXX_S26_5Y	1		634,969	823,872			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-336546			912810 FT 0	TREASURY BOND	1	634,969	823,872
46573*CS7	CDT12-100_ITRAXX_S26_5Y	1		2,698,748	2,956,734			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-336546			912810 SC 3	TREASURY BOND	1	2,698,748	2,956,734

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
46573*CS7	CDT12-100_ITRAXX_S26_5Y	1		5,125,459	5,191,311			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-336546			912828 3F 5	TREASURY NOTE	1	5,125,459	5,191,311
46573*CS7	CDT12-100_ITRAXX_S26_5Y	1		8,383,993	12,282,524			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-336546			912834 DU 9	TREASURY STRIP (INT)	1	8,383,993	12,282,524
46573*CW8	CDT12-100_ITRAXX_S26_5Y	2	165,652,500	3,116,190	4,462,021	11/01/2016	12/20/2021	CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-338995	2,116,470	3,218,435	010392 EE 4	ALABAMA POWER COMPANY	1FE	999,720	1,243,586
46573*CW8	CDT12-100_ITRAXX_S26_5Y	2		4,010,293	5,155,453			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-338995			264399 DK 9	DUKE ENERGY CAROLINAS LLC	1FE	4,010,293	5,155,453
46573*CW8	CDT12-100_ITRAXX_S26_5Y	2		2,090,760	2,285,961			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-338995			3136AJ 4R 4	FNMA 2014-23 VZ	1	2,090,760	2,285,961
46573*CW8	CDT12-100_ITRAXX_S26_5Y	2		599,277	617,910			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-338995			3136AY XY 4	FNR 2017-94 ZB	1	599,277	617,910
46573*CW8	CDT12-100_ITRAXX_S26_5Y	2		4,362,739	4,677,568			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-338995			3137FH HM 8	FHLMC 4821 ZK	1	4,362,739	4,677,568
46573*CW8	CDT12-100_ITRAXX_S26_5Y	2		188,158	211,481			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-338995			31388N GQ 3	FNMA 30YR	1	188,158	211,481
46573*CW8	CDT12-100_ITRAXX_S26_5Y	2		923,400	1,079,562			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-338995			31397H JJ 8	FHR 3316 ED	1	923,400	1,079,562
46573*CW8	CDT12-100_ITRAXX_S26_5Y	2		3,133,955	3,573,780			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-338995			641062 AL 8	NESTLE HOLDINGS INC	1FE	3,133,955	3,573,780
46573*CW8	CDT12-100_ITRAXX_S26_5Y	2		8,499,054	9,338,607			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-338995			86787E BB 2	SUNTRUST BANK	1FE	8,499,054	9,338,607
46573*CW8	CDT12-100_ITRAXX_S26_5Y	2		6,879,876	9,409,843			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-338995			904764 AH 0	UNILEVER CAPITAL CORP	1FE	6,879,876	9,409,843
46573*CW8	CDT12-100_ITRAXX_S26_5Y	2		221,558	280,871			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-338995			912803 BL 6	TREASURY STRIP (PRIN)	1	221,558	280,871

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
46573*CW8	CDT12-100_ITRAXX_S26_5Y	2		28,857,465	45,407,871			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-338995			912803 DM 2	TREASURY STRIP (PRIN)	1	28,857,465	45,407,871
46573*CW8	CDT12-100_ITRAXX_S26_5Y	2		11,249,222	16,560,331			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-338995			912803 EA 7	TREASURY STRIP (PRIN)	1	11,249,222	16,560,331
46573*CW8	CDT12-100_ITRAXX_S26_5Y	2		4,412,077	4,498,267			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-338995			912803 EQ 2	TREASURY STRIP (PRIN)	1	4,412,077	4,498,267
46573*CW8	CDT12-100_ITRAXX_S26_5Y	2		32,088,868	33,280,125			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-338995			912803 ER 0	TREASURY STRIP (PRIN)	1	32,088,868	33,280,125
46573*CW8	CDT12-100_ITRAXX_S26_5Y	2		41,672,991	41,705,071			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-338995			912803 ET 6	TREASURY STRIP (PRIN)	1	41,672,991	41,705,071
46573*CW8	CDT12-100_ITRAXX_S26_5Y	2		9,248,942	11,971,573			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-338995			912803 FE 8	TREASURY STRIP (PRIN)	1	9,248,942	11,971,573
46573*CW8	CDT12-100_ITRAXX_S26_5Y	2		10,822,347	13,879,497			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-338995			912810 RD 2	TREASURY BOND	1	10,822,347	13,879,497
46573*CW8	CDT12-100_ITRAXX_S26_5Y	2		1,596,443	1,757,559			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-338995			912810 RG 5	TREASURY BOND	1	1,596,443	1,757,559
46573*CW8	CDT12-100_ITRAXX_S26_5Y	2		2,008,178	3,078,060			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-338995			912810 RU 4	TREASURY BOND	1	2,008,178	3,078,060
46573*CW8	CDT12-100_ITRAXX_S26_5Y	2		6,515,611	6,740,170			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-338995			912810 SC 3	TREASURY BOND	1	6,515,611	6,740,170
46573*CW8	CDT12-100_ITRAXX_S26_5Y	2		8,323,488	9,938,850			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-338995			912834 DU 9	TREASURY STRIP (INT)	1	8,323,488	9,938,850
46573*CX6	CDT12-100_ITRAXX_S26_5Y	2	109,470,000	3,514,680	4,600,070	11/09/2016	12/20/2021	CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-339838	1,285,075	2,145,623	12512J AW 4	CD 2018-CD7 A4	1FM	2,229,604	2,454,447

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
46573*CX6	CDT12-100_ITRAXX_S26_5Y	2		10,808,139	11,716,635			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-339838			3137FH HJ 5	FHR 4821 YV	1	10,808,139	11,716,635
46573*CX6	CDT12-100_ITRAXX_S26_5Y	2		9,610,316	10,359,026			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-339838			3137FH QV 8	FHLMC 4834 AZ	1	9,610,316	10,359,026
46573*CX6	CDT12-100_ITRAXX_S26_5Y	2		6,027,324	6,568,214			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-339838			3137FJ EH 8	FHMS K081 A2	1	6,027,324	6,568,214
46573*CX6	CDT12-100_ITRAXX_S26_5Y	2		1,568,346	1,836,082			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-339838			31397W CP 8	FHR 3465 EB	1	1,568,346	1,836,082
46573*CX6	CDT12-100_ITRAXX_S26_5Y	2		4,430,000	4,846,912			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-339838			31398M LT 1	FNR 2010-13 AC	1	4,430,000	4,846,912
46573*CX6	CDT12-100_ITRAXX_S26_5Y	2		17,145,944	21,414,827			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-339838			880591 DM 1	TVA	1	17,145,944	21,414,827
46573*CX6	CDT12-100_ITRAXX_S26_5Y	2		20,673,790	26,115,632			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-339838			912803 BL 6	TREASURY STRIP (PRIN)	1	20,673,790	26,115,632
46573*CX6	CDT12-100_ITRAXX_S26_5Y	2		9,369,305	15,053,670			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-339838			912803 DH 3	TREASURY STRIP (PRIN)	1	9,369,305	15,053,670
46573*CX6	CDT12-100_ITRAXX_S26_5Y	2		9,880,578	15,092,143			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-339838			912803 DK 6	TREASURY STRIP (PRIN)	1	9,880,578	15,092,143
46573*CX6	CDT12-100_ITRAXX_S26_5Y	2		4,853,862	7,637,660			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-339838			912803 DM 2	TREASURY STRIP (PRIN)	1	4,853,862	7,637,660
46573*CX6	CDT12-100_ITRAXX_S26_5Y	2		1,000,113	1,472,989			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-339838			912803 EA 7	TREASURY STRIP (PRIN)	1	1,000,113	1,472,989
46573*CX6	CDT12-100_ITRAXX_S26_5Y	2		3,556,795	3,552,611			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-339838			912803 ET 6	TREASURY STRIP (PRIN)	1	3,556,795	3,552,611
46573*CX6	CDT12-100_ITRAXX_S26_5Y	2		6,139,199	7,449,375			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-339838			912803 EZ 2	TREASURY STRIP (PRIN)	1	6,139,199	7,449,375

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
46573*CX6	CDT12-100_ITRAXX_S26_5Y	2		3,861,894	5,284,957			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-339838			912810 FT 0	TREASURY BOND	1	3,861,894	5,284,957
46573*CX6	CDT12-100_ITRAXX_S26_5Y	2		6,492,921	6,716,698			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-339838			912810 SC 3	TREASURY BOND	1	6,492,921	6,716,698
46573*CX6	CDT12-100_ITRAXX_S26_5Y	2		5,283,538	7,682,727			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-339838			912833 Z6 0	TREASURY STRIP (INT)	1	5,283,538	7,682,727
46573*CX6	CDT12-100_ITRAXX_S26_5Y	2		3,121,308	3,727,069			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-339838			912834 DU 9	TREASURY STRIP (INT)	1	3,121,308	3,727,069
76027#EQ4	Replication of Structured Note	1	600,000,000	43,929,818	83,610,625	06/16/2016	06/20/2026	Replication of Structured Note Interest Rate Swap ; 2016-RIRS-323692	29,366,998	63,991,595	3133XG AY 0	FHLB	1	14,562,820	19,619,029
76027#EQ4	Replication of Structured Note	1		5,417,541	5,523,052			Replication of Structured Note Interest Rate Swap ; 2016-RIRS-323692			912803 EQ 2	TREASURY STRIP (PRIN)	1	5,417,541	5,523,052
76027#EQ4	Replication of Structured Note	1		39,906,802	51,736,843			Replication of Structured Note Interest Rate Swap ; 2016-RIRS-323692			912810 RZ 3	TREASURY BOND	1	39,906,802	51,736,843
76027#ER2	Replication of Structured Note	1	500,000,000	23,591,326	56,691,776	06/20/2016	06/22/2026	Replication of Structured Note Interest Rate Swap ; 2016-RIRS-324081	11,700,462	39,973,512	023135 BJ 4	AMAZON.COM INC	1FE	11,890,864	16,718,264
76027#ER2	Replication of Structured Note	1		4,958,734	5,646,387			Replication of Structured Note Interest Rate Swap ; 2016-RIRS-324081			037833 BX 7	APPLE INC	1FE	4,958,734	5,646,387
76027#ER2	Replication of Structured Note	1		4,419,217	6,546,354			Replication of Structured Note Interest Rate Swap ; 2016-RIRS-324081			040555 CM 4	ARIZONA PUBLIC SERVICE CO	1FE	4,419,217	6,546,354
76027#ER2	Replication of Structured Note	1		6,358,504	7,691,301			Replication of Structured Note Interest Rate Swap ; 2016-RIRS-324081			05723K AF 7	BAKER HUGHES A GE COMPANY LLC	1FE	6,358,504	7,691,301
76027#ER2	Replication of Structured Note	1		10,957,270	19,891,779			Replication of Structured Note Interest Rate Swap ; 2016-RIRS-324081			06051G EN 5	BANK OF AMERICA CORPORATION	1FE	10,957,270	19,891,779

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
76027#ER2	Replication of Structured Note	1		2,004,412	2,728,400			Replication of Structured Note Interest Rate Swap ; 2016-RIRS-324081			071813 BP 3	BAXTER INTERNATIONAL INC.	1FE	2,004,412	2,728,400
76027#ER2	Replication of Structured Note	1		4,948,103	6,150,389			Replication of Structured Note Interest Rate Swap ; 2016-RIRS-324081			172967 MD 0	CITIGROUP INC.	1FE	4,948,103	6,150,389
76027#ER2	Replication of Structured Note	1		3,971,869	5,513,301			Replication of Structured Note Interest Rate Swap ; 2016-RIRS-324081			20030N BZ 3	COMCAST CORPORATION	1FE	3,971,869	5,513,301
76027#ER2	Replication of Structured Note	1		924,320	1,092,997			Replication of Structured Note Interest Rate Swap ; 2016-RIRS-324081			2027A0 JN 0	COMMONWEALTH BANK OF AUSTRALIA	1FE	924,320	1,092,997
76027#ER2	Replication of Structured Note	1		1,997,077	2,523,327			Replication of Structured Note Interest Rate Swap ; 2016-RIRS-324081			912803 DZ 3	TREASURY STRIP (PRIN)	1	1,997,077	2,523,327
76027#ER2	Replication of Structured Note	1		1,416,460	1,662,658			Replication of Structured Note Interest Rate Swap ; 2016-RIRS-324081			912810 RZ 3	TREASURY BOND	1	1,416,460	1,662,658
76027#CV5	Replication of Structured Note	1	75,000,000	30,160,077	39,591,424	08/22/2016	08/24/2046	Replication of Structured Note Interest Rate Swap ; 2016-RIRS-330606	21,454,583	29,432,978	009279 AC 4	AIRBUS GROUP SE	1FE	8,705,494	10,158,446
76027#CV5	Replication of Structured Note	1		1,664,625	1,999,861			Replication of Structured Note Interest Rate Swap ; 2016-RIRS-330606			01609W AV 4	ALIBABA GROUP HOLDING LTD.	1FE	1,664,625	1,999,861
76027#CV5	Replication of Structured Note	1		2,903,116	3,888,561			Replication of Structured Note Interest Rate Swap ; 2016-RIRS-330606			023135 BJ 4	AMAZON.COM INC.	1FE	2,903,116	3,888,561
76027#CV5	Replication of Structured Note	1		2,592,231	2,866,917			Replication of Structured Note Interest Rate Swap ; 2016-RIRS-330606			20030N BZ 3	COMCAST CORPORATION	1FE	2,592,231	2,866,917
76027#CV5	Replication of Structured Note	1		5,545,920	6,557,984			Replication of Structured Note Interest Rate Swap ; 2016-RIRS-330606			2027A0 JN 0	COMMONWEALTH BANK OF AUSTRALIA	1FE	5,545,920	6,557,984
76027#CV5	Replication of Structured Note	1		5,991,982	8,994,605			Replication of Structured Note Interest Rate Swap ; 2016-RIRS-330606			61746B EG 7	MORGAN STANLEY	1FE	5,991,982	8,994,605
76027#CV5	Replication of Structured Note	1		300,978	390,627			Replication of Structured Note Interest Rate Swap ; 2016-RIRS-330606			912803 FA 6	TREASURY STRIP (PRIN)	1	300,978	390,627

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
219350D#9	CORNING INCORPORATED	2	20,000,000	25,983,914	37,921,969	02/06/2017	12/20/2021	CORNING INCORPORATED Credit Default Swap ; 2017-RCDS-348647	(105,195)	312,223	912803 DK 6	TREASURY STRIP (PRIN)	1	26,089,109	37,609,745
12521*AB1	CDT30-100_MET_2017A	1	196,185,714	1,649,562	3,164,784	05/22/2017	12/20/2020	CDT30-100_MET_2017A Credit Default Swap ; 2017-RCDS-362012	-	871,896	31358D CS 1	FNMA	1	1,649,562	2,292,888
12521*AB1	CDT30-100_MET_2017A	1		21,315,685	24,445,037			CDT30-100_MET_2017A Credit Default Swap ; 2017-RCDS-362012			3136AF BG 8	FNR 2013-72 Z	1	21,315,685	24,445,037
12521*AB1	CDT30-100_MET_2017A	1		3,587,653	3,982,479			CDT30-100_MET_2017A Credit Default Swap ; 2017-RCDS-362012			3136AJ JJ 6	FNR 2014-12 ZB	1	3,587,653	3,982,479
12521*AB1	CDT30-100_MET_2017A	1		1,186,847	1,250,185			CDT30-100_MET_2017A Credit Default Swap ; 2017-RCDS-362012			31371N 7L 3	FNMA 20YR	1	1,186,847	1,250,185
12521*AB1	CDT30-100_MET_2017A	1		15,046,171	16,544,144			CDT30-100_MET_2017A Credit Default Swap ; 2017-RCDS-362012			3137FG 6T 7	FHMS K155 A3	1	15,046,171	16,544,144
12521*AB1	CDT30-100_MET_2017A	1		4,858,676	5,169,013			CDT30-100_MET_2017A Credit Default Swap ; 2017-RCDS-362012			3138A2 KB 4	FNMA 30YR	1	4,858,676	5,169,013
12521*AB1	CDT30-100_MET_2017A	1		6,976,114	7,334,765			CDT30-100_MET_2017A Credit Default Swap ; 2017-RCDS-362012			3138A8 X8 4	FNMA 20YR	1	6,976,114	7,334,765
12521*AB1	CDT30-100_MET_2017A	1		2,046,405	2,335,576			CDT30-100_MET_2017A Credit Default Swap ; 2017-RCDS-362012			31396E XR 2	FHR 3061 ZE	1	2,046,405	2,335,576
12521*AB1	CDT30-100_MET_2017A	1		1,407,280	1,437,418			CDT30-100_MET_2017A Credit Default Swap ; 2017-RCDS-362012			31415M ME 2	FNMA 15YR	1	1,407,280	1,437,418
12521*AB1	CDT30-100_MET_2017A	1		1,063,509	1,124,672			CDT30-100_MET_2017A Credit Default Swap ; 2017-RCDS-362012			31416C HJ 8	FNMA 20YR	1	1,063,509	1,124,672
12521*AB1	CDT30-100_MET_2017A	1		1,737,226	1,832,584			CDT30-100_MET_2017A Credit Default Swap ; 2017-RCDS-362012			31416C HK 5	FNMA 20YR	1	1,737,226	1,832,584
12521*AB1	CDT30-100_MET_2017A	1		11,517,850	12,352,109			CDT30-100_MET_2017A Credit Default Swap ; 2017-RCDS-362012			31417N B5 9	FNMA 30YR	1	11,517,850	12,352,109
12521*AB1	CDT30-100_MET_2017A	1		779,619	828,525			CDT30-100_MET_2017A Credit Default Swap ; 2017-RCDS-362012			31417Y CU 9	FNMA 20YR	1	779,619	828,525
12521*AB1	CDT30-100_MET_2017A	1		2,700,018	2,858,954			CDT30-100_MET_2017A Credit Default Swap ; 2017-RCDS-362012			31417Y DV 6	FNMA 20YR	1	2,700,018	2,858,954
12521*AB1	CDT30-100_MET_2017A	1		22,132,478	23,269,668			CDT30-100_MET_2017A Credit Default Swap ; 2017-RCDS-362012			31418C 3C 6	FNMA 30YR	1	22,132,478	23,269,668
12521*AB1	CDT30-100_MET_2017A	1		924,549	982,934			CDT30-100_MET_2017A Credit Default Swap ; 2017-RCDS-362012			31419A R2 5	FNMA 30YR	1	924,549	982,934
12521*AB1	CDT30-100_MET_2017A	1		1,243,162	1,357,643			CDT30-100_MET_2017A Credit Default Swap ; 2017-RCDS-362012			36202E 6E 4	GNMA2 30YR	1	1,243,162	1,357,643

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
12521*AB1	CDT30-100_MET_2017A	1		14,762,804	19,475,934			CDT30-100_MET_2017A Credit Default Swap ; 2017-RCDS-362012			912803 BM 4	TREASURY STRIP (PRIN)	1	14,762,804	19,475,934
12521*AB1	CDT30-100_MET_2017A	1		1,591,955	2,023,612			CDT30-100_MET_2017A Credit Default Swap ; 2017-RCDS-362012			912803 CG 6	TREASURY STRIP (PRIN)	1	1,591,955	2,023,612
12521*AB1	CDT30-100_MET_2017A	1		18,263,971	28,530,655			CDT30-100_MET_2017A Credit Default Swap ; 2017-RCDS-362012			912803 CX 9	TREASURY STRIP (PRIN)	1	18,263,971	28,530,655
12521*AB1	CDT30-100_MET_2017A	1		7,444,625	11,001,394			CDT30-100_MET_2017A Credit Default Swap ; 2017-RCDS-362012			912803 DK 6	TREASURY STRIP (PRIN)	1	7,444,625	11,001,394
12521*AB1	CDT30-100_MET_2017A	1		20,392,006	30,361,611			CDT30-100_MET_2017A Credit Default Swap ; 2017-RCDS-362012			912810 QS 0	TREASURY BOND	1	20,392,006	30,361,611
12521*AB1	CDT30-100_MET_2017A	1		35,579,399	53,700,726			CDT30-100_MET_2017A Credit Default Swap ; 2017-RCDS-362012			912810 RH 3	TREASURY BOND	1	35,579,399	53,700,726
12524*AA0	CDT12-100_ITRAXX_S28_5Y	1	94,184,000	12,877,808	14,460,577	06/13/2018	12/20/2022	CDT12-100_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-407603	2,078,275	2,518,074	08161C AE 1	BMARK 2018-B2 A5	1FM	10,799,533	11,942,503
12524*AA0	CDT12-100_ITRAXX_S28_5Y	1		3,196,235	3,845,075			CDT12-100_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-407603			31339M FD 5	FHR 2389 ZA	1	3,196,235	3,845,075
12524*AA0	CDT12-100_ITRAXX_S28_5Y	1		723,430	823,190			CDT12-100_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-407603			31359T Z4 3	FNR 1998-39 GZ	1	723,430	823,190
12524*AA0	CDT12-100_ITRAXX_S28_5Y	1		7,268,973	7,190,279			CDT12-100_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-407603			34960J AS 4	FCO 2015-6A A1TR	1FE	7,268,973	7,190,279
12524*AA0	CDT12-100_ITRAXX_S28_5Y	1		17,004,400	23,835,799			CDT12-100_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-407603			912803 DK 6	TREASURY STRIP (PRIN)	1	17,004,400	23,835,799
12524*AA0	CDT12-100_ITRAXX_S28_5Y	1		16,222,928	21,048,893			CDT12-100_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-407603			912803 FE 8	TREASURY STRIP (PRIN)	1	16,222,928	21,048,893
12524*AA0	CDT12-100_ITRAXX_S28_5Y	1		4,639,435	6,029,728			CDT12-100_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-407603			912810 RG 5	TREASURY BOND	1	4,639,435	6,029,728
12524*AA0	CDT12-100_ITRAXX_S28_5Y	1		31,393,829	41,943,781			CDT12-100_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-407603			912810 RJ 9	TREASURY BOND	1	31,393,829	41,943,781
12524*AA0	CDT12-100_ITRAXX_S28_5Y	1		7,117,629	7,421,339			CDT12-100_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-407603			912828 2R 0	TREASURY NOTE	1	7,117,629	7,421,339

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
12524*AA0	CDT12-100_ITRAXX_S28_5Y	1		3,943,720	4,429,289			CDT12-100_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-407603			912833 LN 8	TREASURY STRIP (INT)	1	3,943,720	4,429,289
12524*AA0	CDT12-100_ITRAXX_S28_5Y	1		1,031,615	1,483,269			CDT12-100_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-407603			912834 DU 9	TREASURY STRIP (INT)	1	1,031,615	1,483,269
12524#AD0	CDT6-12_ITRAXX_S28_5Y	1	47,092,000	1,526,296	2,723,458	06/13/2018	12/20/2022	CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-407606	227,823	996,245	149123 BK 6	CATERPILLAR INC	1FE	1,298,472	1,727,213
12524#AD0	CDT6-12_ITRAXX_S28_5Y	1		1,996,318	2,761,606			CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-407606			171232 AQ 4	CHUBB CORPORATION	1FE	1,996,318	2,761,606
12524#AD0	CDT6-12_ITRAXX_S28_5Y	1		1,589,712	1,823,097			CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-407606			3136AF BG 8	FNR 2013-72 Z	1	1,589,712	1,823,097
12524#AD0	CDT6-12_ITRAXX_S28_5Y	1		5,653,394	6,165,131			CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-407606			3136AP 3S 9	FNR 2015-65 LZ	1	5,653,394	6,165,131
12524#AD0	CDT6-12_ITRAXX_S28_5Y	1		2,926,855	4,048,099			CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-407606			438516 AT 3	HONEYWELL INTERNATIONAL INC	1FE	2,926,855	4,048,099
12524#AD0	CDT6-12_ITRAXX_S28_5Y	1		2,850,000	3,257,485			CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-407606			46647P AK 2	JPMORGAN CHASE & CO	1FE	2,850,000	3,257,485
12524#AD0	CDT6-12_ITRAXX_S28_5Y	1		2,675,777	4,010,889			CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-407606			912803 CX 9	TREASURY STRIP (PRIN)	1	2,675,777	4,010,889
12524#AD0	CDT6-12_ITRAXX_S28_5Y	1		1,036,104	1,616,501			CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-407606			912803 DA 8	TREASURY STRIP (PRIN)	1	1,036,104	1,616,501
12524#AD0	CDT6-12_ITRAXX_S28_5Y	1		2,113,059	3,369,063			CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-407606			912803 DH 3	TREASURY STRIP (PRIN)	1	2,113,059	3,369,063
12524#AD0	CDT6-12_ITRAXX_S28_5Y	1		1,800,251	3,136,631			CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-407606			912803 DM 2	TREASURY STRIP (PRIN)	1	1,800,251	3,136,631
12524#AD0	CDT6-12_ITRAXX_S28_5Y	1		2,354,105	3,067,411			CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-407606			912803 ET 6	TREASURY STRIP (PRIN)	1	2,354,105	3,067,411
12524#AD0	CDT6-12_ITRAXX_S28_5Y	1		21,720,367	26,352,366			CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-407606			912803 FA 6	TREASURY STRIP (PRIN)	1	21,720,367	26,352,366
12524#AD0	CDT6-12_ITRAXX_S28_5Y	1		1,500,229	1,754,086			CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-407606			912810 SD 1	TREASURY BOND	1	1,500,229	1,754,086
12524#AD0	CDT6-12_ITRAXX_S28_5Y	1		3,390,441	3,535,332			CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-407606			912828 2R 0	TREASURY NOTE	1	3,390,441	3,535,332
12524#AD0	CDT6-12_ITRAXX_S28_5Y	1		1,003,493	1,058,809			CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-407606			912828 3F 5	TREASURY NOTE	1	1,003,493	1,058,809

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
12524#AD0	CDT6-12_ITRAXX_S28_5Y	1		2,132,233	2,394,763			CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-407606			912833 LN 8	TREASURY STRIP (INT)	1	2,132,233	2,394,763
12603*AA4	CDT7-15_IG29_5Y	1	50,000,000	1,018,020	1,865,296	06/13/2018	12/20/2022	CDT7-15_IG29_5Y Credit Default Swap ; 2018-RCDS-407609	503,351	1,166,217	31358D DS 0	FNMA	1	514,669	699,079
12603*AA4	CDT7-15_IG29_5Y	1		199,694	221,370			CDT7-15_IG29_5Y Credit Default Swap ; 2018-RCDS-407609			3137FH LU 5	FHLMC 4824 ZE	1	199,694	221,370
12603*AA4	CDT7-15_IG29_5Y	1		9,911,836	12,044,631			CDT7-15_IG29_5Y Credit Default Swap ; 2018-RCDS-407609			638671 AE 7	NATIONWIDE MUTUAL INSURANCE COMPAN	1	9,911,836	12,044,631
12603*AA4	CDT7-15_IG29_5Y	1		1,228	1,505			CDT7-15_IG29_5Y Credit Default Swap ; 2018-RCDS-407609			912803 BJ 1	TREASURY STRIP (PRIN)	1	1,228	1,505
12603*AA4	CDT7-15_IG29_5Y	1		9,143,152	11,838,187			CDT7-15_IG29_5Y Credit Default Swap ; 2018-RCDS-407609			912803 BL 6	TREASURY STRIP (PRIN)	1	9,143,152	11,838,187
12603*AA4	CDT7-15_IG29_5Y	1		7,159,942	10,302,780			CDT7-15_IG29_5Y Credit Default Swap ; 2018-RCDS-407609			912810 FT 0	TREASURY BOND	1	7,159,942	10,302,780
12603*AA4	CDT7-15_IG29_5Y	1		20,072,358	23,187,745			CDT7-15_IG29_5Y Credit Default Swap ; 2018-RCDS-407609			912810 QY 7	TREASURY BOND	1	20,072,358	23,187,745
12603*AA4	CDT7-15_IG29_5Y	1		3,523,610	3,717,844			CDT7-15_IG29_5Y Credit Default Swap ; 2018-RCDS-407609			912828 3F 5	TREASURY NOTE	1	3,523,610	3,717,844
12603*AA4	CDT7-15_IG29_5Y	1		2,132,233	2,394,763			CDT7-15_IG29_5Y Credit Default Swap ; 2018-RCDS-407609			912833 LN 8	TREASURY STRIP (INT)	1	2,132,233	2,394,763
46573*DN7	ITRAXX.EUROPE.30	2	147,368,750	9,630,393	14,697,149	09/24/2018	12/20/2023	ITRAXX.EUROPE.30 Credit Default Swap ; 2018-RCDS-418544	1,722,231	3,631,425	3134A4 AA 2	FHLMC REFERENCE NOTES	1	7,908,161	11,065,724
46573*DN7	ITRAXX.EUROPE.30	2		1,289,234	1,785,915			ITRAXX.EUROPE.30 Credit Default Swap ; 2018-RCDS-418544			31358D CS 1	FNMA	1	1,289,234	1,785,915
46573*DN7	ITRAXX.EUROPE.30	2		19,118,171	25,563,227			ITRAXX.EUROPE.30 Credit Default Swap ; 2018-RCDS-418544			31359M GK 3	FNMA BENCHMARK NOTES	1	19,118,171	25,563,227
46573*DN7	ITRAXX.EUROPE.30	2		437,050	555,308			ITRAXX.EUROPE.30 Credit Default Swap ; 2018-RCDS-418544			31359Y BA 4	FNMA	1	437,050	555,308
46573*DN7	ITRAXX.EUROPE.30	2		1,007,898	1,148,354			ITRAXX.EUROPE.30 Credit Default Swap ; 2018-RCDS-418544			38381A QP 4	GNR 2018-137 ZN	1	1,007,898	1,148,354
46573*DN7	ITRAXX.EUROPE.30	2		4,988,092	6,880,088			ITRAXX.EUROPE.30 Credit Default Swap ; 2018-RCDS-418544			63946B AG 5	NBCUNIVERSAL LLC	1FE	4,988,092	6,880,088
46573*DN7	ITRAXX.EUROPE.30	2		500,065	718,243			ITRAXX.EUROPE.30 Credit Default Swap ; 2018-RCDS-418544			744448 CA 7	PUBLIC SERVICE COLORADO	1FE	500,065	718,243
46573*DN7	ITRAXX.EUROPE.30	2		73,111	95,243			ITRAXX.EUROPE.30 Credit Default Swap ; 2018-RCDS-418544			872287 AF 4	TCI COMMUNICATIONS INC	1FE	73,111	95,243

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
46573*DN7	ITRAXX.EUROPE.30	2		1,209,741	1,628,447			ITRAXX.EUROPE.30 Credit Default Swap ; 2018-RCDS-418544			872287 AF 4	TCI COMMUNICATIONS INC	1FE	1,209,741	1,628,447
46573*DN7	ITRAXX.EUROPE.30	2		3,606,084	4,999,886			ITRAXX.EUROPE.30 Credit Default Swap ; 2018-RCDS-418544			912803 CG 6	TREASURY STRIP (PRIN)	1	3,606,084	4,999,886
46573*DN7	ITRAXX.EUROPE.30	2		3,645,613	5,464,637			ITRAXX.EUROPE.30 Credit Default Swap ; 2018-RCDS-418544			912803 CX 9	TREASURY STRIP (PRIN)	1	3,645,613	5,464,637
46573*DN7	ITRAXX.EUROPE.30	2		10,882,850	16,623,068			ITRAXX.EUROPE.30 Credit Default Swap ; 2018-RCDS-418544			912803 DK 6	TREASURY STRIP (PRIN)	1	10,882,850	16,623,068
46573*DN7	ITRAXX.EUROPE.30	2		11,524,426	13,028,754			ITRAXX.EUROPE.30 Credit Default Swap ; 2018-RCDS-418544			912803 DZ 3	TREASURY STRIP (PRIN)	1	11,524,426	13,028,754
46573*DN7	ITRAXX.EUROPE.30	2		20,646,902	21,437,006			ITRAXX.EUROPE.30 Credit Default Swap ; 2018-RCDS-418544			912803 ER 0	TREASURY STRIP (PRIN)	1	20,646,902	21,437,006
46573*DN7	ITRAXX.EUROPE.30	2		4,624,890	5,761,542			ITRAXX.EUROPE.30 Credit Default Swap ; 2018-RCDS-418544			912803 FA 6	TREASURY STRIP (PRIN)	1	4,624,890	5,761,542
46573*DN7	ITRAXX.EUROPE.30	2		3,006,495	4,117,935			ITRAXX.EUROPE.30 Credit Default Swap ; 2018-RCDS-418544			912810 FT 0	TREASURY BOND	1	3,006,495	4,117,935
46573*DN7	ITRAXX.EUROPE.30	2		10,985,611	14,412,221			ITRAXX.EUROPE.30 Credit Default Swap ; 2018-RCDS-418544			912810 PX 0	TREASURY BOND	1	10,985,611	14,412,221
46573*DN7	ITRAXX.EUROPE.30	2		16,916,062	20,201,188			ITRAXX.EUROPE.30 Credit Default Swap ; 2018-RCDS-418544			912810 QS 0	TREASURY BOND	1	16,916,062	20,201,188
46573*DN7	ITRAXX.EUROPE.30	2		5,522,690	7,177,668			ITRAXX.EUROPE.30 Credit Default Swap ; 2018-RCDS-418544			912810 RG 5	TREASURY BOND	1	5,522,690	7,177,668
46573*DN7	ITRAXX.EUROPE.30	2		2,501,708	3,221,342			ITRAXX.EUROPE.30 Credit Default Swap ; 2018-RCDS-418544			912833 4Z 0	TREASURY STRIP (INT)	1	2,501,708	3,221,342
46573*DN7	ITRAXX.EUROPE.30	2		6,217,743	7,852,110			ITRAXX.EUROPE.30 Credit Default Swap ; 2018-RCDS-418544			912833 QB 9	TREASURY STRIP (INT)	1	6,217,743	7,852,110
46573*DN7	ITRAXX.EUROPE.30	2		6,247,438	7,974,926			ITRAXX.EUROPE.30 Credit Default Swap ; 2018-RCDS-418544			912833 RZ 5	TREASURY STRIP (INT)	1	6,247,438	7,974,926
46573*DN7	ITRAXX.EUROPE.30	2		22,755,534	33,046,099			ITRAXX.EUROPE.30 Credit Default Swap ; 2018-RCDS-418544			912834 DU 9	TREASURY STRIP (INT)	1	22,755,534	33,046,099
12518*H60	CDX.NA.IG.31	2	245,000,000	3,940,389	6,718,563	09/26/2018	12/20/2023	CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-419044	3,440,194	6,216,699	12518X AA 5	CECLO 2013-19A A1A	1FE	500,195	501,864
12518*H60	CDX.NA.IG.31	2		694,969	797,116			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-419044			313398 RA 9	FHR 2335 ZJ	1	694,969	797,116
12518*H60	CDX.NA.IG.31	2		252,438	288,669			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-419044			31339D KW 7	FHR 2415 PE	1	252,438	288,669
12518*H60	CDX.NA.IG.31	2		1,880,141	2,261,465			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-419044			31339D QV 3	FHR 2416 GZ	1	1,880,141	2,261,465

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
12518*H60	CDX.NA.IG.31	2		613,275	684,280			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-419044			31339N UU 8	FHR 2430 GE	1	613,275	684,280
12518*H60	CDX.NA.IG.31	2		992,306	1,121,570			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-419044			3133TG 3U 1	FHR 2080 Z	1	992,306	1,121,570
12518*H60	CDX.NA.IG.31	2		647,528	892,801			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-419044			31358D CS 1	FNMA	1	647,528	892,801
12518*H60	CDX.NA.IG.31	2		514,594	698,977			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-419044			31358D DS 0	FNMA	1	514,594	698,977
12518*H60	CDX.NA.IG.31	2		3,997,955	5,662,981			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-419044			478160 AT 1	JOHNSON & JOHNSON	1FE	3,997,955	5,662,981
12518*H60	CDX.NA.IG.31	2		3,672,559	4,636,041			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-419044			76116E GP 9	RESOLUTION FUNDING CORP	1	3,672,559	4,636,041
12518*H60	CDX.NA.IG.31	2		4,030,812	5,111,598			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-419044			880591 DM 1	TVA	1	4,030,812	5,111,598
12518*H60	CDX.NA.IG.31	2		39,773,221	53,711,592			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-419044			912803 CG 6	TREASURY STRIP (PRIN)	1	39,773,221	53,711,592
12518*H60	CDX.NA.IG.31	2		1,077,510	1,464,321			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-419044			912803 CK 7	TREASURY STRIP (PRIN)	1	1,077,510	1,464,321
12518*H60	CDX.NA.IG.31	2		5,275,215	7,924,389			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-419044			912803 CX 9	TREASURY STRIP (PRIN)	1	5,275,215	7,924,389
12518*H60	CDX.NA.IG.31	2		17,259,490	27,526,164			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-419044			912803 DG 5	TREASURY STRIP (PRIN)	1	17,259,490	27,526,164
12518*H60	CDX.NA.IG.31	2		19,510,851	28,864,413			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-419044			912803 DK 6	TREASURY STRIP (PRIN)	1	19,510,851	28,864,413
12518*H60	CDX.NA.IG.31	2		32,758,792	34,208,761			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-419044			912803 EP 4	TREASURY STRIP (PRIN)	1	32,758,792	34,208,761
12518*H60	CDX.NA.IG.31	2		1,025,497	1,334,360			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-419044			912803 ER 0	TREASURY STRIP (PRIN)	1	1,025,497	1,334,360
12518*H60	CDX.NA.IG.31	2		10,802,941	10,797,817			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-419044			912803 ET 6	TREASURY STRIP (PRIN)	1	10,802,941	10,797,817
12518*H60	CDX.NA.IG.31	2		16,029,152	20,975,801			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-419044			912803 FE 8	TREASURY STRIP (PRIN)	1	16,029,152	20,975,801
12518*H60	CDX.NA.IG.31	2		119,986	164,645			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-419044			912810 PT 9	TREASURY BOND	1	119,986	164,645
12518*H60	CDX.NA.IG.31	2		598,577	730,709			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-419044			912810 PX 0	TREASURY BOND	1	598,577	730,709
12518*H60	CDX.NA.IG.31	2		22,706,775	28,492,289			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-419044			912810 QA 9	TREASURY BOND	1	22,706,775	28,492,289

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
12518*H60	CDX.NA.IG.31	2		601,183	739,785			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-419044			912810 QA 9	TREASURY BOND	1	601,183	739,785
12518*H60	CDX.NA.IG.31	2		1,452,518	2,226,366			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-419044			912810 RU 4	TREASURY BOND	1	1,452,518	2,226,366
12518*H60	CDX.NA.IG.31	2		1,000,322	1,172,278			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-419044			912810 SC 3	TREASURY BOND	1	1,000,322	1,172,278
12518*H60	CDX.NA.IG.31	2		3,002,102	3,117,767			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-419044			912828 XB 1	TREASURY NOTE	1	3,002,102	3,117,767
12518*H60	CDX.NA.IG.31	2		1,301,009	1,523,491			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-419044			912833 PE 4	TREASURY STRIP (INT)	1	1,301,009	1,523,491
12518*H60	CDX.NA.IG.31	2		1,545,788	1,952,106			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-419044			912833 QB 9	TREASURY STRIP (INT)	1	1,545,788	1,952,106
12518*H60	CDX.NA.IG.31	2		58,487,279	74,747,233			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-419044			912834 DU 9	TREASURY STRIP (INT)	1	58,487,279	74,747,233
12518*H60	CDX.NA.IG.31	2		2,782,865	3,299,090			CDX.NA.IG.31 Credit Default Swap ; 2018-RCDS-419044			912834 NV 6	TREASURY STRIP (INT)	1	2,782,865	3,299,090
12524#AE8	CDT6-12_ITRAXX_S30_5Y	1	34,279,500	6,176,855	8,053,540	11/08/2018	12/20/2023	CDT6-12_ITRAXX_S30_5Y Credit Default Swap ; 2018-RCDS-424185	(94,042)	745,269	31397W 6U 4	FHR 3456 CK	1	6,270,897	7,308,272
12524#AE8	CDT6-12_ITRAXX_S30_5Y	1		3,969,732	4,940,569			CDT6-12_ITRAXX_S30_5Y Credit Default Swap ; 2018-RCDS-424185			880591 DM 1	TVA	1	3,969,732	4,940,569
12524#AE8	CDT6-12_ITRAXX_S30_5Y	1		8,291,893	8,453,876			CDT6-12_ITRAXX_S30_5Y Credit Default Swap ; 2018-RCDS-424185			912803 EQ 2	TREASURY STRIP (PRIN)	1	8,291,893	8,453,876
12524#AE8	CDT6-12_ITRAXX_S30_5Y	1		20,698,034	26,253,020			CDT6-12_ITRAXX_S30_5Y Credit Default Swap ; 2018-RCDS-424185			912803 EZ 2	TREASURY STRIP (PRIN)	1	20,698,034	26,253,020
12524#AE8	CDT6-12_ITRAXX_S30_5Y	1		1,288,597	1,674,750			CDT6-12_ITRAXX_S30_5Y Credit Default Swap ; 2018-RCDS-424185			912810 RG 5	TREASURY BOND	1	1,288,597	1,674,750
12524#AF5	CDT6-12_ITRAXX_S30_5Y	1	34,060,500	11,559,157	15,610,423	11/09/2018	12/20/2023	CDT6-12_ITRAXX_S30_5Y Credit Default Swap ; 2018-RCDS-424285	(135,110)	745,269	912803 CG 6	TREASURY STRIP (PRIN)	1	11,694,267	14,865,154
12524#AF5	CDT6-12_ITRAXX_S30_5Y	1		16,453,591	16,775,014			CDT6-12_ITRAXX_S30_5Y Credit Default Swap ; 2018-RCDS-424285			912803 EQ 2	TREASURY STRIP (PRIN)	1	16,453,591	16,775,014
12524#AF5	CDT6-12_ITRAXX_S30_5Y	1		13,302,971	16,049,328			CDT6-12_ITRAXX_S30_5Y Credit Default Swap ; 2018-RCDS-424285			912803 FF 5	TREASURY STRIP	1	13,302,971	16,049,328
12524#AF5	CDT6-12_ITRAXX_S30_5Y	1		778,596	1,175,618			CDT6-12_ITRAXX_S30_5Y Credit Default Swap ; 2018-RCDS-424285			912810 RH 3	TREASURY BOND	1	778,596	1,175,618
12516@AD2	CDT7-15_IG31_5Y	1	20,000,000	3,634,243	5,104,221	11/14/2018	12/20/2023	CDT7-15_IG31_5Y Credit Default Swap ; 2018-RCDS-424687	157,389	546,348	912803 ER 0	TREASURY STRIP (PRIN)	1	3,476,855	4,557,873

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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	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
12516@AD2	CDT7-15_IG31_5Y	1		17,509,525	22,664,331			CDT7-15_IG31_5Y Credit Default Swap ; 2018-RCDS-424687			912803 EZ 2	TREASURY STRIP (PRIN)	1	17,509,525	22,664,331
12516@AD2	CDT7-15_IG31_5Y	1		3,118,062	4,088,877			CDT7-15_IG31_5Y Credit Default Swap ; 2018-RCDS-424687			912803 FE 8	TREASURY STRIP (PRIN)	1	3,118,062	4,088,877
12524#AG3	CDT6-12_ITRAXX_S30_5Y	1	22,703,000	6,740,385	7,557,571	12/04/2018	12/20/2023	CDT6-12_ITRAXX_S30_5Y Credit Default Swap ; 2018-RCDS-426948	(397,616)	496,846	34960J AS 4	FCO 2015-6A A1TR	1FE	7,138,002	7,060,726
12524#AG3	CDT6-12_ITRAXX_S30_5Y	1		4,135,424	5,367,201			CDT6-12_ITRAXX_S30_5Y Credit Default Swap ; 2018-RCDS-426948			912803 FA 6	TREASURY STRIP (PRIN)	1	4,135,424	5,367,201
12524#AG3	CDT6-12_ITRAXX_S30_5Y	1		7,237,978	10,776,520			CDT6-12_ITRAXX_S30_5Y Credit Default Swap ; 2018-RCDS-426948			912810 QS 0	TREASURY BOND	1	7,237,978	10,776,520
12524#AG3	CDT6-12_ITRAXX_S30_5Y	1		6,001,967	7,697,432			CDT6-12_ITRAXX_S30_5Y Credit Default Swap ; 2018-RCDS-426948			912810 RD 2	TREASURY BOND	1	6,001,967	7,697,432
12524#AG3	CDT6-12_ITRAXX_S30_5Y	1		1,510,487	2,280,714			CDT6-12_ITRAXX_S30_5Y Credit Default Swap ; 2018-RCDS-426948			912810 RH 3	TREASURY BOND	1	1,510,487	2,280,714
12606@AA9	CDT7-15_IG31_5Y	1	35,000,000	9,150,289	13,554,964	12/21/2018	12/20/2023	CDT7-15_IG31_5Y Credit Default Swap ; 2018-RCDS-429624	(342,229)	956,108	3133XE XR 5	FHLB	1	9,492,517	12,598,855
12606@AA9	CDT7-15_IG31_5Y	1		6,765,396	7,271,917			CDT7-15_IG31_5Y Credit Default Swap ; 2018-RCDS-429624			3136AU J2 8	FNR 2016-100 EZ	1	6,765,396	7,271,917
12606@AA9	CDT7-15_IG31_5Y	1		10,524,647	10,410,707			CDT7-15_IG31_5Y Credit Default Swap ; 2018-RCDS-429624			34960J AS 4	FCO 2015-6A A1TR	1FE	10,524,647	10,410,707
12606@AA9	CDT7-15_IG31_5Y	1		296,255	370,095			CDT7-15_IG31_5Y Credit Default Swap ; 2018-RCDS-429624			880591 DM 1	TVA	1	296,255	370,095
12606@AA9	CDT7-15_IG31_5Y	1		6,751,840	8,604,602			CDT7-15_IG31_5Y Credit Default Swap ; 2018-RCDS-429624			912803 EA 7	TREASURY STRIP (PRIN)	1	6,751,840	8,604,602
12606@AA9	CDT7-15_IG31_5Y	1		1,977,130	2,600,631			CDT7-15_IG31_5Y Credit Default Swap ; 2018-RCDS-429624			912803 FE 8	TREASURY STRIP (PRIN)	1	1,977,130	2,600,631
12606@AA9	CDT7-15_IG31_5Y	1		1,004,585	1,384,696			CDT7-15_IG31_5Y Credit Default Swap ; 2018-RCDS-429624			912810 FT 0	TREASURY BOND	1	1,004,585	1,384,696
12607*AA0	CDT15-100_MET_2019_A	1	162,500,000	1,000,065	3,028,592	03/15/2019	12/20/2023	CDT15-100_MET_2019_A Credit Default Swap ; 2019-RCDS-438340	-	1,977,831	002364 AB 3	EXPORT-IMPORT BANK OF CHINA	1FE	1,000,065	1,050,761
12607*AA0	CDT15-100_MET_2019_A	1		1,780,053	2,441,305			CDT15-100_MET_2019_A Credit Default Swap ; 2019-RCDS-438340			092114 AA 5	BLACK HILLS CORPORATION	1FE	1,780,053	2,441,305
12607*AA0	CDT15-100_MET_2019_A	1		4,185,978	5,453,839			CDT15-100_MET_2019_A Credit Default Swap ; 2019-RCDS-438340			312902 LX 5	FHLMC	1FE	4,185,978	5,453,839
12607*AA0	CDT15-100_MET_2019_A	1		2,739,490	3,635,963			CDT15-100_MET_2019_A Credit Default Swap ; 2019-RCDS-438340			3133XE XR 5	FHLB	1	2,739,490	3,635,963
12607*AA0	CDT15-100_MET_2019_A	1		1,003,305	1,383,001			CDT15-100_MET_2019_A Credit Default Swap ; 2019-RCDS-438340			3134A2 G7 7	FHLMC	1FE	1,003,305	1,383,001

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
12607*AA0	CDT15-100_MET_2019_A	1		11,390,808	16,220,118			CDT15-100_MET_2019_A Credit Default Swap ; 2019-RCDS-438340			3134A4 AB 0	FHLMC	1	11,390,808	16,220,118
12607*AA0	CDT15-100_MET_2019_A	1		4,123,905	5,732,221			CDT15-100_MET_2019_A Credit Default Swap ; 2019-RCDS-438340			31358D CS 1	FNMA	1	4,123,905	5,732,221
12607*AA0	CDT15-100_MET_2019_A	1		3,289,481	4,547,616			CDT15-100_MET_2019_A Credit Default Swap ; 2019-RCDS-438340			31359M EU 3	FNMA BENCHMARK NOTES	1	3,289,481	4,547,616
12607*AA0	CDT15-100_MET_2019_A	1		1,000,342	974,266			CDT15-100_MET_2019_A Credit Default Swap ; 2019-RCDS-438340			3136AS 6F 8	FNR 2016-52 ZC	1	1,000,342	974,266
12607*AA0	CDT15-100_MET_2019_A	1		123,126	124,787			CDT15-100_MET_2019_A Credit Default Swap ; 2019-RCDS-438340			3136AU N8 0	FNR 2016-102 ZJ	1	123,126	124,787
12607*AA0	CDT15-100_MET_2019_A	1		1,070,083	1,189,397			CDT15-100_MET_2019_A Credit Default Swap ; 2019-RCDS-438340			31371N J5 5	FNMA 30YR	1	1,070,083	1,189,397
12607*AA0	CDT15-100_MET_2019_A	1		1,082,432	1,172,715			CDT15-100_MET_2019_A Credit Default Swap ; 2019-RCDS-438340			31371N P5 8	FNMA 30YR	1	1,082,432	1,172,715
12607*AA0	CDT15-100_MET_2019_A	1		226,186	261,197			CDT15-100_MET_2019_A Credit Default Swap ; 2019-RCDS-438340			31385W 2S 7	FNMA 30YR	1	226,186	261,197
12607*AA0	CDT15-100_MET_2019_A	1		26,335	30,243			CDT15-100_MET_2019_A Credit Default Swap ; 2019-RCDS-438340			31388N GQ 3	FNMA 30YR	1	26,335	30,243
12607*AA0	CDT15-100_MET_2019_A	1		6,089,347	6,268,110			CDT15-100_MET_2019_A Credit Default Swap ; 2019-RCDS-438340			3138LT JD 1	FNMA 30YR	1	6,089,347	6,268,110
12607*AA0	CDT15-100_MET_2019_A	1		294,025	331,210			CDT15-100_MET_2019_A Credit Default Swap ; 2019-RCDS-438340			31402C 5M 0	FNMA 30YR	1	294,025	331,210
12607*AA0	CDT15-100_MET_2019_A	1		1,529,482	1,753,745			CDT15-100_MET_2019_A Credit Default Swap ; 2019-RCDS-438340			31402R DF 3	FNMA 30YR	1	1,529,482	1,753,745
12607*AA0	CDT15-100_MET_2019_A	1		1,465,774	1,676,204			CDT15-100_MET_2019_A Credit Default Swap ; 2019-RCDS-438340			31410Q A9 2	FNMA 30YR	1	1,465,774	1,676,204
12607*AA0	CDT15-100_MET_2019_A	1		1,551,179	1,774,079			CDT15-100_MET_2019_A Credit Default Swap ; 2019-RCDS-438340			31411A JT 3	FNMA 30YR	1	1,551,179	1,774,079
12607*AA0	CDT15-100_MET_2019_A	1		2,131,788	2,444,982			CDT15-100_MET_2019_A Credit Default Swap ; 2019-RCDS-438340			31414G GZ 6	FNMA 30YR	1	2,131,788	2,444,982
12607*AA0	CDT15-100_MET_2019_A	1		20,823,814	24,677,808			CDT15-100_MET_2019_A Credit Default Swap ; 2019-RCDS-438340			76116E GJ 3	RESOLUTION FUNDING STRIP	1	20,823,814	24,677,808
12607*AA0	CDT15-100_MET_2019_A	1		3,837,520	4,844,278			CDT15-100_MET_2019_A Credit Default Swap ; 2019-RCDS-438340			76116E GP 9	RESOLUTION FUNDING CORP	1	3,837,520	4,844,278
12607*AA0	CDT15-100_MET_2019_A	1		10,804,770	13,687,259			CDT15-100_MET_2019_A Credit Default Swap ; 2019-RCDS-438340			912803 BL 6	TREASURY STRIP (PRIN)	1	10,804,770	13,687,259

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
12607*AA0	CDT15-100_MET_2019_A	1		4,931,283	6,030,384			CDT15-100_MET_2019_A Credit Default Swap ; 2019-RCDS-438340			912803 CG 6	TREASURY STRIP (PRIN)	1	4,931,283	6,030,384
12607*AA0	CDT15-100_MET_2019_A	1		15,307,771	15,613,022			CDT15-100_MET_2019_A Credit Default Swap ; 2019-RCDS-438340			912803 EQ 2	TREASURY STRIP (PRIN)	1	15,307,771	15,613,022
12607*AA0	CDT15-100_MET_2019_A	1		663,415	800,374			CDT15-100_MET_2019_A Credit Default Swap ; 2019-RCDS-438340			912803 FF 5	TREASURY STRIP	1	663,415	800,374
12607*AA0	CDT15-100_MET_2019_A	1		25,560,225	33,821,783			CDT15-100_MET_2019_A Credit Default Swap ; 2019-RCDS-438340			912810 RG 5	TREASURY BOND	1	25,560,225	33,821,783
12607*AA0	CDT15-100_MET_2019_A	1		18,000,701	21,046,628			CDT15-100_MET_2019_A Credit Default Swap ; 2019-RCDS-438340			912810 SD 1	TREASURY BOND	1	18,000,701	21,046,628
12607*AA0	CDT15-100_MET_2019_A	1		824,935	1,116,793			CDT15-100_MET_2019_A Credit Default Swap ; 2019-RCDS-438340			912833 7V 6	TREASURY STRIP (INT)	1	824,935	1,116,793
12607*AA0	CDT15-100_MET_2019_A	1		23,518,846	29,286,594			CDT15-100_MET_2019_A Credit Default Swap ; 2019-RCDS-438340			912833 QB 9	TREASURY STRIP (INT)	1	23,518,846	29,286,594
12607*AA0	CDT15-100_MET_2019_A	1		1,133,310	1,203,408			CDT15-100_MET_2019_A Credit Default Swap ; 2019-RCDS-438340			912833 RZ 5	TREASURY STRIP (INT)	1	1,133,310	1,203,408
12607*AA0	CDT15-100_MET_2019_A	1		3,662,146	3,946,372			CDT15-100_MET_2019_A Credit Default Swap ; 2019-RCDS-438340			912833 XU 9	TREASURY STRIP (INT)	1	3,662,146	3,946,372
46573*DU1	ITRAXX.EUROPE.31	2	96,492,000	5,159,574	6,494,767	03/20/2019	06/20/2024	ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438730	1,484,317	2,658,597	3131XH MQ 6	FHLMC 30YR UMBS MIRROR	1	3,675,257	3,836,170
46573*DU1	ITRAXX.EUROPE.31	2		3,608,905	3,731,392			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438730			3131Y4 JN 5	FHLMC MBS 30YR-JUMBO-CONFO MIRROR	1	3,608,905	3,731,392
46573*DU1	ITRAXX.EUROPE.31	2		8,065,961	8,626,109			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438730			3132A3 G5 3	FHLMC 30YR UMBS MIRROR	1	8,065,961	8,626,109
46573*DU1	ITRAXX.EUROPE.31	2		2,094,542	2,887,213			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438730			3134A2 G7 7	FHLMC	1FE	2,094,542	2,887,213
46573*DU1	ITRAXX.EUROPE.31	2		5,023,899	5,634,237			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438730			3137FE GP 9	FHR 4769 QL	1	5,023,899	5,634,237
46573*DU1	ITRAXX.EUROPE.31	2		5,500,000	5,440,457			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438730			34960J AS 4	FCO 2015-6A A1TR	1FE	5,500,000	5,440,457
46573*DU1	ITRAXX.EUROPE.31	2		3,254,704	3,575,736			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438730			38381A FV 3	GNMA 2018-147 BZ	1	3,254,704	3,575,736
46573*DU1	ITRAXX.EUROPE.31	2		5,856,911	7,583,294			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438730			912803 BL 6	TREASURY STRIP (PRIN)	1	5,856,911	7,583,294
46573*DU1	ITRAXX.EUROPE.31	2		27,000,410	32,082,875			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438730			912803 CX 9	TREASURY STRIP (PRIN)	1	27,000,410	32,082,875
46573*DU1	ITRAXX.EUROPE.31	2		1,000,352	1,479,998			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438730			912803 DK 6	TREASURY STRIP (PRIN)	1	1,000,352	1,479,998

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
46573*DU1	ITRAXX.EUROPE.31	2		4,115,954	4,196,359			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438730			912803 EQ 2	TREASURY STRIP (PRIN)	1	4,115,954	4,196,359
46573*DU1	ITRAXX.EUROPE.31	2		10,005,714	12,100,660			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438730			912803 FA 6	TREASURY STRIP (PRIN)	1	10,005,714	12,100,660
46573*DU1	ITRAXX.EUROPE.31	2		14,016,499	17,543,546			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438730			912810 QA 9	TREASURY BOND	1	14,016,499	17,543,546
46573*DU1	ITRAXX.EUROPE.31	2		4,685,364	6,199,764			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438730			912810 RG 5	TREASURY BOND	1	4,685,364	6,199,764
46573*DU1	ITRAXX.EUROPE.31	2		5,798,564	8,173,230			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438730			912810 RH 3	TREASURY BOND	1	5,798,564	8,173,230
46573*DU1	ITRAXX.EUROPE.31	2		7,760,041	9,705,240			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438730			912833 QB 9	TREASURY STRIP (INT)	1	7,760,041	9,705,240
46573*DT4	ITRAXX.EUROPE.31	2	198,660,000	4,566,571	7,058,237	03/20/2019	06/20/2024	ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438731	3,066,561	5,473,582	05377R DC 5	AESOP 2018-2A A	1FE	1,500,010	1,584,655
46573*DT4	ITRAXX.EUROPE.31	2		1,000,000	1,000,422			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438731			06761Q AA 6	BBDC 2019-1A A1	1FE	1,000,000	1,000,422
46573*DT4	ITRAXX.EUROPE.31	2		9,669,000	10,414,025			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438731			12531Y AU 2	CFCRE 2016-C4 AM	1FM	9,669,000	10,414,025
46573*DT4	ITRAXX.EUROPE.31	2		970,345	1,428,924			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438731			268317 AC 8	EDF SA	1FE	970,345	1,428,924
46573*DT4	ITRAXX.EUROPE.31	2		2,069,641	2,852,889			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438731			3134A2 G7 7	FHLMC	1FE	2,069,641	2,852,889
46573*DT4	ITRAXX.EUROPE.31	2		4,984,311	6,956,206			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438731			3134A4 AA 2	FHLMC REFERENCE NOTES	1	4,984,311	6,956,206
46573*DT4	ITRAXX.EUROPE.31	2		1,066,879	1,493,106			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438731			3134A4 AB 0	FHLMC	1	1,066,879	1,493,106
46573*DT4	ITRAXX.EUROPE.31	2		2,290,618	3,165,503			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438731			31358D CS 1	FNMA	1	2,290,618	3,165,503
46573*DT4	ITRAXX.EUROPE.31	2		1,255,775	1,802,910			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438731			31358D DR 2	FNMA	1	1,255,775	1,802,910
46573*DT4	ITRAXX.EUROPE.31	2		3,044,681	4,298,698			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438731			31358D DR 2	FNMA	1	3,044,681	4,298,698
46573*DT4	ITRAXX.EUROPE.31	2		534,840	610,467			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438731			31368H M2 6	FNMA 30YR	1	534,840	610,467
46573*DT4	ITRAXX.EUROPE.31	2		8,020,121	8,834,260			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438731			3136A3 NU 1	FNMA 2011-142 PE	1	8,020,121	8,834,260

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
46573*DT4	ITRAXX.EUROPE.31	2		4,197,046	5,035,102			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438731			3136AH UC 2	FNR 2013-134 KZ	1	4,197,046	5,035,102
46573*DT4	ITRAXX.EUROPE.31	2		699,324	745,002			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438731			3137BM HG 4	FHR 4535 LZ	1	699,324	745,002
46573*DT4	ITRAXX.EUROPE.31	2		4,987,925	5,980,654			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438731			31397W 3V 5	FHR 3464 B	1	4,987,925	5,980,654
46573*DT4	ITRAXX.EUROPE.31	2		6,150,618	8,136,911			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438731			880591 CS 9	TVA	1	6,150,618	8,136,911
46573*DT4	ITRAXX.EUROPE.31	2		9,199,304	11,939,714			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438731			912803 BH 5	TREASURY STRIP (PRIN)	1	9,199,304	11,939,714
46573*DT4	ITRAXX.EUROPE.31	2		1,080,190	1,484,694			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438731			912803 CK 7	TREASURY STRIP (PRIN)	1	1,080,190	1,484,694
46573*DT4	ITRAXX.EUROPE.31	2		236,221	344,622			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438731			912803 CX 9	TREASURY STRIP (PRIN)	1	236,221	344,622
46573*DT4	ITRAXX.EUROPE.31	2		14,669,433	22,338,591			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438731			912803 DK 6	TREASURY STRIP (PRIN)	1	14,669,433	22,338,591
46573*DT4	ITRAXX.EUROPE.31	2		1,124,799	1,769,897			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438731			912803 DM 2	TREASURY STRIP (PRIN)	1	1,124,799	1,769,897
46573*DT4	ITRAXX.EUROPE.31	2		13,296,629	15,099,302			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438731			912803 DZ 3	TREASURY STRIP (PRIN)	1	13,296,629	15,099,302
46573*DT4	ITRAXX.EUROPE.31	2		18,967,344	24,050,452			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438731			912803 EA 7	TREASURY STRIP (PRIN)	1	18,967,344	24,050,452
46573*DT4	ITRAXX.EUROPE.31	2		10,485,063	11,114,923			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438731			912803 EC 3	TREASURY STRIP (PRIN)	1	10,485,063	11,114,923
46573*DT4	ITRAXX.EUROPE.31	2		6,146,267	7,105,953			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438731			912803 EE 9	TREASURY STRIP (PRIN)	1	6,146,267	7,105,953
46573*DT4	ITRAXX.EUROPE.31	2		1,055,008	1,097,221			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438731			912803 EN 9	TREASURY STRIP (PRIN)	1	1,055,008	1,097,221
46573*DT4	ITRAXX.EUROPE.31	2		2,160,428	2,216,480			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438731			912803 EQ 2	TREASURY STRIP (PRIN)	1	2,160,428	2,216,480
46573*DT4	ITRAXX.EUROPE.31	2		34,704,623	44,967,447			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438731			912803 FA 6	TREASURY STRIP (PRIN)	1	34,704,623	44,967,447
46573*DT4	ITRAXX.EUROPE.31	2		2,557,832	2,962,613			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438731			912810 PU 6	TREASURY BOND	1	2,557,832	2,962,613
46573*DT4	ITRAXX.EUROPE.31	2		3,514,557	4,381,312			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438731			912810 QA 9	TREASURY BOND	1	3,514,557	4,381,312
46573*DT4	ITRAXX.EUROPE.31	2		978,645	1,338,619			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438731			912810 QB 7	TREASURY BOND	1	978,645	1,338,619

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
46573*DT4	ITRAXX.EUROPE.31	2		2,839,817	3,135,070			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438731			912810 QY 7	TREASURY BOND	1	2,839,817	3,135,070
46573*DT4	ITRAXX.EUROPE.31	2		3,000,031	3,507,671			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438731			912810 SD 1	TREASURY BOND	1	3,000,031	3,507,671
46573*DT4	ITRAXX.EUROPE.31	2		3,094,676	3,134,436			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438731			912828 3F 5	TREASURY NOTE	1	3,094,676	3,134,436
46573*DT4	ITRAXX.EUROPE.31	2		209,372	271,255			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438731			912833 5A 4	TREASURY STRIP (INT)	1	209,372	271,255
46573*DT4	ITRAXX.EUROPE.31	2		761,156	793,708			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438731			912833 LZ 1	TREASURY STRIP (INT)	1	761,156	793,708
46573*DT4	ITRAXX.EUROPE.31	2		10,746,708	13,375,629			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438731			912833 QB 9	TREASURY STRIP (INT)	1	10,746,708	13,375,629
46573*DT4	ITRAXX.EUROPE.31	2		876,394	929,855			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438731			912833 WQ 9	TREASURY STRIP (INT)	1	876,394	929,855
46573*DT4	ITRAXX.EUROPE.31	2		224,591	249,285			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438731			912833 X9 6	TREASURY STRIP (INT)	1	224,591	249,285
46573*DT4	ITRAXX.EUROPE.31	2		1,533,665	1,644,774			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438731			912833 XS 4	TREASURY STRIP (INT)	1	1,533,665	1,644,774
46573*DT4	ITRAXX.EUROPE.31	2		4,879,599	7,236,494			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438731			912834 AU 2	TREASURY STRIP (INT)	1	4,879,599	7,236,494
46573*DT4	ITRAXX.EUROPE.31	2		9,224,247	13,268,408			ITRAXX.EUROPE.31 Credit Default Swap ; 2019-RCDS-438731			912834 DU 9	TREASURY STRIP (INT)	1	9,224,247	13,268,408
12518*Y46	CDX.NA.IG.32	2	125,000,000	7,904,511	11,664,238	03/22/2019	06/20/2024	CDX.NA.IG.32 Credit Default Swap ; 2019-RCDS-438997	1,728,483	3,275,290	31358D DS 0	FNMA	1	6,176,028	8,388,948
12518*Y46	CDX.NA.IG.32	2		5,896,310	6,425,444			CDX.NA.IG.32 Credit Default Swap ; 2019-RCDS-438997			3137FJ EH 8	FHMS K081 A2	1	5,896,310	6,425,444
12518*Y46	CDX.NA.IG.32	2		5,510,934	7,135,337			CDX.NA.IG.32 Credit Default Swap ; 2019-RCDS-438997			912803 BL 6	TREASURY STRIP (PRIN)	1	5,510,934	7,135,337
12518*Y46	CDX.NA.IG.32	2		9,133,177	11,609,628			CDX.NA.IG.32 Credit Default Swap ; 2019-RCDS-438997			912803 CG 6	TREASURY STRIP (PRIN)	1	9,133,177	11,609,628
12518*Y46	CDX.NA.IG.32	2		5,391,388	7,410,329			CDX.NA.IG.32 Credit Default Swap ; 2019-RCDS-438997			912803 CK 7	TREASURY STRIP (PRIN)	1	5,391,388	7,410,329
12518*Y46	CDX.NA.IG.32	2		25,374,355	37,018,525			CDX.NA.IG.32 Credit Default Swap ; 2019-RCDS-438997			912803 CX 9	TREASURY STRIP (PRIN)	1	25,374,355	37,018,525
12518*Y46	CDX.NA.IG.32	2		6,751,840	8,604,602			CDX.NA.IG.32 Credit Default Swap ; 2019-RCDS-438997			912803 EA 7	TREASURY STRIP (PRIN)	1	6,751,840	8,604,602
12518*Y46	CDX.NA.IG.32	2		29,381,312	38,004,486			CDX.NA.IG.32 Credit Default Swap ; 2019-RCDS-438997			912803 EZ 2	TREASURY STRIP (PRIN)	1	29,381,312	38,004,486

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
12518*Y46	CDX.NA.IG.32	2		20,752,403	27,058,642			CDX.NA.IG.32 Credit Default Swap ; 2019-RCDS-438997			912803 FE 8	TREASURY STRIP (PRIN)	1	20,752,403	27,058,642
12518*Y46	CDX.NA.IG.32	2		1,002,974	1,372,558			CDX.NA.IG.32 Credit Default Swap ; 2019-RCDS-438997			912810 FT 0	TREASURY BOND	1	1,002,974	1,372,558
12518*Y46	CDX.NA.IG.32	2		600,318	842,751			CDX.NA.IG.32 Credit Default Swap ; 2019-RCDS-438997			912810 PT 9	TREASURY BOND	1	600,318	842,751
12518*Y46	CDX.NA.IG.32	2		13,629,066	17,754,101			CDX.NA.IG.32 Credit Default Swap ; 2019-RCDS-438997			912810 QA 9	TREASURY BOND	1	13,629,066	17,754,101
12518*Y46	CDX.NA.IG.32	2		1,200,821	1,477,669			CDX.NA.IG.32 Credit Default Swap ; 2019-RCDS-438997			912810 QA 9	TREASURY BOND	1	1,200,821	1,477,669
12518*Y46	CDX.NA.IG.32	2		2,203,644	2,322,009			CDX.NA.IG.32 Credit Default Swap ; 2019-RCDS-438997			912828 3F 5	TREASURY NOTE	1	2,203,644	2,322,009
12518*Y46	CDX.NA.IG.32	2		826,504	1,131,393			CDX.NA.IG.32 Credit Default Swap ; 2019-RCDS-438997			912833 5A 4	TREASURY STRIP (INT)	1	826,504	1,131,393
12518*Y46	CDX.NA.IG.32	2		2,070,167	2,976,512			CDX.NA.IG.32 Credit Default Swap ; 2019-RCDS-438997			912834 DU 9	TREASURY STRIP (INT)	1	2,070,167	2,976,512
12607@BJ8	CDX.NA.IG.32	2	250,000,000	8,027,013	10,992,957	05/29/2019	06/20/2024	CDX.NA.IG.32 Credit Default Swap ; 2019-RCDS-445400	3,430,253	6,274,242	31329J G9 2	FHLMC 30YR UMBS MIRROR	1	4,596,760	4,718,715
12607@BJ8	CDX.NA.IG.32	2		90,398,526	89,568,350			CDX.NA.IG.32 Credit Default Swap ; 2019-RCDS-445400			3138WH YN 6	FNMA 30YR	1	90,398,526	89,568,350
12607@BJ8	CDX.NA.IG.32	2		6,852,725	6,930,674			CDX.NA.IG.32 Credit Default Swap ; 2019-RCDS-445400			3138WP G7 3	FNMA 30YR	1	6,852,725	6,930,674
12607@BJ8	CDX.NA.IG.32	2		1,000,000	1,112,837			CDX.NA.IG.32 Credit Default Swap ; 2019-RCDS-445400			31393Y YT 6	FNR 2004-45 DB	1	1,000,000	1,112,837
12607@BJ8	CDX.NA.IG.32	2		18,150,428	19,427,464			CDX.NA.IG.32 Credit Default Swap ; 2019-RCDS-445400			31418U CK 8	FNMA 30YR	1	18,150,428	19,427,464
12607@BJ8	CDX.NA.IG.32	2		9,338,263	10,010,822			CDX.NA.IG.32 Credit Default Swap ; 2019-RCDS-445400			31418U CL 6	FNMA 30YR	1	9,338,263	10,010,822
12607@BJ8	CDX.NA.IG.32	2		13,820,782	14,254,450			CDX.NA.IG.32 Credit Default Swap ; 2019-RCDS-445400			31419A G2 7	FNMA 30YR	1	13,820,782	14,254,450
12607@BJ8	CDX.NA.IG.32	2		9,129,369	9,160,244			CDX.NA.IG.32 Credit Default Swap ; 2019-RCDS-445400			31419B BT 1	FNMA 30YR	1	9,129,369	9,160,244
12607@BJ8	CDX.NA.IG.32	2		18,991,909	19,369,030			CDX.NA.IG.32 Credit Default Swap ; 2019-RCDS-445400			31419E 2B 4	FNMA 30YR	1	18,991,909	19,369,030
12607@BJ8	CDX.NA.IG.32	2		5,143,866	5,323,672			CDX.NA.IG.32 Credit Default Swap ; 2019-RCDS-445400			31419E SB 6	FNMA 30YR	1	5,143,866	5,323,672

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
12607@BJ8	CDX.NA.IG.32	2		6,513,775	6,744,220			CDX.NA.IG.32 Credit Default Swap ; 2019-RCDS-445400			31419J 6M 5	FNMA 30YR	1	6,513,775	6,744,220
12607@BJ8	CDX.NA.IG.32	2		23,329,664	24,073,553			CDX.NA.IG.32 Credit Default Swap ; 2019-RCDS-445400			31419J SC 3	FNMA 30YR	1	23,329,664	24,073,553
12607@BJ8	CDX.NA.IG.32	2		18,600,064	19,454,792			CDX.NA.IG.32 Credit Default Swap ; 2019-RCDS-445400			31419K F7 5	FNMA 30YR	1	18,600,064	19,454,792
12607@BJ8	CDX.NA.IG.32	2		3,098,554	3,525,214			CDX.NA.IG.32 Credit Default Swap ; 2019-RCDS-445400			36202E UU 1	GNMA2 30YR	1	3,098,554	3,525,214
12607@BJ8	CDX.NA.IG.32	2		8,681,171	9,374,312			CDX.NA.IG.32 Credit Default Swap ; 2019-RCDS-445400			36202F BJ 4	GNMA2 30YR	1	8,681,171	9,374,312
12607@BJ8	CDX.NA.IG.32	2		1,305,205	1,377,152			CDX.NA.IG.32 Credit Default Swap ; 2019-RCDS-445400			912828 3F 5	TREASURY NOTE	1	1,305,205	1,377,152
12607@BJ8	CDX.NA.IG.32	2		11,005,615	11,429,640			CDX.NA.IG.32 Credit Default Swap ; 2019-RCDS-445400			912828 XB 1	TREASURY NOTE	1	11,005,615	11,429,640
12607@BJ8	CDX.NA.IG.32	2		6,000,068	5,958,114			CDX.NA.IG.32 Credit Default Swap ; 2019-RCDS-445400			912828 YS 3	TREASURY NOTE	1	6,000,068	5,958,114
12524#AJ7	CDT6-12_ITRAXX_S30_5Y	1	33,379,500	1,727,496	2,784,395	05/30/2019	12/20/2023	CDT6-12_ITRAXX_S30_5Y Credit Default Swap ; 2019-RCDS-445570	(270,805)	745,269	3132A4 PD 4	FHLMC 30YR UMBS MIRROR	1	1,998,300	2,039,126
12524#AJ7	CDT6-12_ITRAXX_S30_5Y	1		32,697,371	33,522,104			CDT6-12_ITRAXX_S30_5Y Credit Default Swap ; 2019-RCDS-445570			3140JA ND 6	FNMA 30YR	1	32,697,371	33,522,104
12524#AJ7	CDT6-12_ITRAXX_S30_5Y	1		3,659,383	3,949,502			CDT6-12_ITRAXX_S30_5Y Credit Default Swap ; 2019-RCDS-445570			31418T DY 0	FNMA 30YR	1	3,659,383	3,949,502
12524#AK4	CDT6-12_ITRAXX_S30_5Y	1	33,379,500	1,733,043	2,784,662	05/30/2019	12/20/2023	CDT6-12_ITRAXX_S30_5Y Credit Default Swap ; 2019-RCDS-445579	(265,520)	745,269	3132A4 PD 4	FHLMC 30YR UMBS MIRROR	1	1,998,562	2,039,393
12524#AK4	CDT6-12_ITRAXX_S30_5Y	1		748,340	750,548			CDT6-12_ITRAXX_S30_5Y Credit Default Swap ; 2019-RCDS-445579			3137B0 3C 6	FHR 4169 IH	1	748,340	750,548
12524#AK4	CDT6-12_ITRAXX_S30_5Y	1		19,967	21,573			CDT6-12_ITRAXX_S30_5Y Credit Default Swap ; 2019-RCDS-445579			3137FG ZT 5	FHMS K079 A2	1	19,967	21,573
12524#AK4	CDT6-12_ITRAXX_S30_5Y	1		22,516,179	23,164,958			CDT6-12_ITRAXX_S30_5Y Credit Default Swap ; 2019-RCDS-445579			31418C U7 7	FNMA 30YR	1	22,516,179	23,164,958
12524#AK4	CDT6-12_ITRAXX_S30_5Y	1		3,469,382	3,744,438			CDT6-12_ITRAXX_S30_5Y Credit Default Swap ; 2019-RCDS-445579			31418T DY 0	FNMA 30YR	1	3,469,382	3,744,438
12524#AK4	CDT6-12_ITRAXX_S30_5Y	1		8,520,812	8,990,508			CDT6-12_ITRAXX_S30_5Y Credit Default Swap ; 2019-RCDS-445579			912828 3F 5	TREASURY NOTE	1	8,520,812	8,990,508
12524#AK4	CDT6-12_ITRAXX_S30_5Y	1		1,500,631	1,558,447			CDT6-12_ITRAXX_S30_5Y Credit Default Swap ; 2019-RCDS-445579			912828 XB 1	TREASURY NOTE	1	1,500,631	1,558,447
12524#AH1	CDT6-12_ITRAXX_S30_5Y	1	33,430,500	1,652,724	2,784,395	05/31/2019	12/20/2023	CDT6-12_ITRAXX_S30_5Y Credit Default Swap ; 2019-RCDS-445698	(345,576)	745,269	3132A4 PD 4	FHLMC 30YR UMBS MIRROR	1	1,998,300	2,039,126

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
12524#AH1	CDT6-12_ITRAXX_S30_5Y	1		1,623,120	1,324,103			CDT6-12_ITRAXX_S30_5Y Credit Default Swap ; 2019-RCDS-445698			3136A6 LB 8	FNR 2012-62 PI	1	1,623,120	1,324,103
12524#AH1	CDT6-12_ITRAXX_S30_5Y	1		617,695	643,235			CDT6-12_ITRAXX_S30_5Y Credit Default Swap ; 2019-RCDS-445698			3137A4 FA 0	FHR 3779 KI	1	617,695	643,235
12524#AH1	CDT6-12_ITRAXX_S30_5Y	1		591,749	570,898			CDT6-12_ITRAXX_S30_5Y Credit Default Swap ; 2019-RCDS-445698			3137AT B6 8	FHR 4096 GI	1	591,749	570,898
12524#AH1	CDT6-12_ITRAXX_S30_5Y	1		29,442,338	30,111,990			CDT6-12_ITRAXX_S30_5Y Credit Default Swap ; 2019-RCDS-445698			3140J5 SF 7	FNMA 30YR	1	29,442,338	30,111,990
12524#AH1	CDT6-12_ITRAXX_S30_5Y	1		3,189,422	3,442,283			CDT6-12_ITRAXX_S30_5Y Credit Default Swap ; 2019-RCDS-445698			31418T DY 0	FNMA 30YR	1	3,189,422	3,442,283
12524*AB8	CDT12-100_ITRAXX_S30_5Y	1	111,435,000	11,145,590	11,989,986	05/31/2019	12/20/2023	CDT12-100_ITRAXX_S30_5Y Credit Default Swap ; 2019-RCDS-445699	3,536,754	3,833,539	31418U BP 8	FNMA 30YR	1	7,608,836	8,156,448
12524*AB8	CDT12-100_ITRAXX_S30_5Y	1		118,144,601	122,475,000			CDT12-100_ITRAXX_S30_5Y Credit Default Swap ; 2019-RCDS-445699			912828 XB 1	TREASURY NOTE	1	118,144,601	122,475,000
990461123	CDX.NA.IG.33	2Z	250,000,000	40,985,930	42,425,490	09/20/2019	12/20/2024	CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461123	4,975,383	6,210,517	3132A5 FB 6	FHLMC 30YR UMBS MIRROR	1	36,010,548	36,214,973
990461123	CDX.NA.IG.33	2Z		431,981	598,403			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461123			31358D CS 1	FNMA	1	431,981	598,403
990461123	CDX.NA.IG.33	2Z		12,298,802	16,705,560			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461123			31358D DS 0	FNMA	1	12,298,802	16,705,560
990461123	CDX.NA.IG.33	2Z		501,055	564,439			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461123			3136AF 2P 8	FNR 2013-86 ZM	1	501,055	564,439
990461123	CDX.NA.IG.33	2Z		631,191	572,679			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461123			3137BP KS 7	FHR 4586 AI	1	631,191	572,679
990461123	CDX.NA.IG.33	2Z		4,487,541	4,637,118			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461123			3137BQ FT 9	FHR 4590 TZ	1	4,487,541	4,637,118
990461123	CDX.NA.IG.33	2Z		7,442,298	7,911,959			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461123			3137BT LR 0	FHR 4640 KZ	1	7,442,298	7,911,959
990461123	CDX.NA.IG.33	2Z		473,983	482,258			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461123			3137F4 Y7 1	FHR 4783 JZ	1	473,983	482,258
990461123	CDX.NA.IG.33	2Z		13,972,927	17,390,143			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461123			880591 DM 1	TVA	1	13,972,927	17,390,143
990461123	CDX.NA.IG.33	2Z		43,565,903	54,878,135			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461123			912803 BL 6	TREASURY STRIP (PRIN)	1	43,565,903	54,878,135

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990461123	CDX.NA.IG.33	2Z		1,271,418	1,611,787			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461123			912803 BL 6	TREASURY STRIP (PRIN)	1	1,271,418	1,611,787
990461123	CDX.NA.IG.33	2Z		4,882,906	6,519,847			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461123			912803 CK 7	TREASURY STRIP (PRIN)	1	4,882,906	6,519,847
990461123	CDX.NA.IG.33	2Z		2,345,466	3,590,296			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461123			912803 CZ 4	TREASURY STRIP (PRIN)	1	2,345,466	3,590,296
990461123	CDX.NA.IG.33	2Z		15,963,978	21,299,453			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461123			912803 DV 2	TREASURY STRIP (PRIN)	1	15,963,978	21,299,453
990461123	CDX.NA.IG.33	2Z		18,277,958	23,677,010			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461123			912803 EZ 2	TREASURY STRIP (PRIN)	1	18,277,958	23,677,010
990461123	CDX.NA.IG.33	2Z		2,583,853	3,218,883			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461123			912803 FA 6	TREASURY STRIP (PRIN)	1	2,583,853	3,218,883
990461123	CDX.NA.IG.33	2Z		7,270,659	9,563,508			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461123			912803 FE 8	TREASURY STRIP (PRIN)	1	7,270,659	9,563,508
990461123	CDX.NA.IG.33	2Z		3,906,682	5,482,901			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461123			912810 FT 0	TREASURY BOND	1	3,906,682	5,482,901
990461123	CDX.NA.IG.33	2Z		43,178,518	60,523,251			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461123			912810 PT 9	TREASURY BOND	1	43,178,518	60,523,251
990461123	CDX.NA.IG.33	2Z		17,517,348	25,069,677			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461123			912810 RE 0	TREASURY BOND	1	17,517,348	25,069,677
990461123	CDX.NA.IG.33	2Z		1,000,010	1,169,224			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461123			912810 SD 1	TREASURY BOND	1	1,000,010	1,169,224
990461123	CDX.NA.IG.33	2Z		300,075	311,509			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461123			912828 2R 0	TREASURY NOTE	1	300,075	311,509
990461123	CDX.NA.IG.33	2Z		4,515,768	4,758,324			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461123			912828 3F 5	TREASURY NOTE	1	4,515,768	4,758,324
990461123	CDX.NA.IG.33	2Z		10,261,054	12,891,857			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461123			912833 4U 1	TREASURY STRIP (INT)	1	10,261,054	12,891,857
990461123	CDX.NA.IG.33	2Z		6,306,836	7,887,809			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461123			912833 4U 1	TREASURY STRIP (INT)	1	6,306,836	7,887,809
9901134-1	CDX.NA.HY.33	4Z	100,000,000	2,599,941	2,676,363	11/27/2019	12/20/2024	CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-461134-1	2,299,887	2,350,162	06540R AE 4	BANK 2017-BNK9 A4	1FM	300,054	326,202
9901134-1	CDX.NA.HY.33	4Z		14,991,854	15,389,597			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-461134-1			31329J G9 2	FHLMC 30YR UMBS MIRROR	1	14,991,854	15,389,597
9901134-1	CDX.NA.HY.33	4Z		472,623	464,479			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-461134-1			3137AQ N9 5	FHR 4039 IQ	1	472,623	464,479
9901134-1	CDX.NA.HY.33	4Z		4,026,437	4,463,488			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-461134-1			3137FH LU 5	FHLMC 4824 ZE	1	4,026,437	4,463,488

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
9901134-1	CDX.NA.HY.33	4Z		1,998,237	2,177,558			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-461134-1			3137FJ EH 8	FHMS K081 A2	1	1,998,237	2,177,558
9901134-1	CDX.NA.HY.33	4Z		3,807,292	3,866,689			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-461134-1			31393Y W2 7	FNW 2004-W6 1A2	1	3,807,292	3,866,689
9901134-1	CDX.NA.HY.33	4Z		11,852,173	12,067,644			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-461134-1			31394E FS 2	FNR 2005-64 PD	1	11,852,173	12,067,644
9901134-1	CDX.NA.HY.33	4Z		5,506,342	6,203,189			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-461134-1			31394Y 6J 8	FHR 2794 PH	1	5,506,342	6,203,189
9901134-1	CDX.NA.HY.33	4Z		4,086,172	4,467,185			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-461134-1			61691Q AH 1	MSC 2018-L1 AS	1FM	4,086,172	4,467,185
9901134-1	CDX.NA.HY.33	4Z		5,880,361	7,327,719			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-461134-1			880591 DM 1	TVA	1	5,880,361	7,327,719
9901134-1	CDX.NA.HY.33	4Z		5,461,764	7,134,240			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-461134-1			880591 DM 1	TVA	1	5,461,764	7,134,240
9901134-1	CDX.NA.HY.33	4Z		3,370,054	4,363,411			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-461134-1			912803 BL 6	TREASURY STRIP (PRIN)	1	3,370,054	4,363,411
9901134-1	CDX.NA.HY.33	4Z		2,569,922	4,064,815			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-461134-1			912803 DP 5	TREASURY STRIP (PRIN)	1	2,569,922	4,064,815
9901134-1	CDX.NA.HY.33	4Z		7,805,907	10,093,452			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-461134-1			912803 DZ 3	TREASURY STRIP (PRIN)	1	7,805,907	10,093,452
9901134-1	CDX.NA.HY.33	4Z		3,324,400	3,588,389			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-461134-1			912803 EA 7	TREASURY STRIP (PRIN)	1	3,324,400	3,588,389
9901134-1	CDX.NA.HY.33	4Z		3,008,202	3,144,115			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-461134-1			912803 EP 4	TREASURY STRIP (PRIN)	1	3,008,202	3,144,115
9901134-1	CDX.NA.HY.33	4Z		10,374,648	10,772,041			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-461134-1			912803 ER 0	TREASURY STRIP (PRIN)	1	10,374,648	10,772,041
9901134-1	CDX.NA.HY.33	4Z		6,842,325	8,407,727			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-461134-1			912803 FA 6	TREASURY STRIP (PRIN)	1	6,842,325	8,407,727
9901134-1	CDX.NA.HY.33	4Z		2,005,813	2,895,135			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-461134-1			912810 FT 0	TREASURY BOND	1	2,005,813	2,895,135
9901134-1	CDX.NA.HY.33	4Z		399,954	548,818			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-461134-1			912810 PT 9	TREASURY BOND	1	399,954	548,818
9901134-1	CDX.NA.HY.33	4Z		1,941,808	2,547,493			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-461134-1			912810 PX 0	TREASURY BOND	1	1,941,808	2,547,493
9901134-1	CDX.NA.HY.33	4Z		1,000,076	1,373,472			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-461134-1			912810 QD 3	TREASURY BOND	1	1,000,076	1,373,472
9901134-1	CDX.NA.HY.33	4Z		4,009,602	5,969,838			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-461134-1			912810 QS 0	TREASURY BOND	1	4,009,602	5,969,838

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
9901134-1	CDX.NA.HY.33	4Z		2,000,217	2,076,430			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-461134-1			912828 2R 0	TREASURY NOTE	1	2,000,217	2,076,430
9901134-1	CDX.NA.HY.33	4Z		1,505,256	1,586,108			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-461134-1			912828 3F 5	TREASURY NOTE	1	1,505,256	1,586,108
9901134-1	CDX.NA.HY.33	4Z		310,162	424,578			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-461134-1			912833 5A 4	TREASURY STRIP (INT)	1	310,162	424,578
9901134-1	CDX.NA.HY.33	4Z		6,390,752	8,848,570			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-461134-1			912834 DU 9	TREASURY STRIP (INT)	1	6,390,752	8,848,570
990461144	CDX.NA.IG.33	2Z	100,000,000	18,954,601	19,918,706	09/20/2019	12/20/2024	CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461144	1,970,251	2,606,162	31329M 5S 5	FHLMC 30YR UMBS MIRROR	1	16,984,351	17,312,544
990461144	CDX.NA.IG.33	2Z		431,686	595,201			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461144			31358D CS 1	FNMA	1	431,686	595,201
990461144	CDX.NA.IG.33	2Z		646,192	643,110			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461144			3136AQ 5N 6	FNR 2016-9 A	1	646,192	643,110
990461144	CDX.NA.IG.33	2Z		2,523,519	2,875,186			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461144			38381A QP 4	GNR 2018-137 ZN	1	2,523,519	2,875,186
990461144	CDX.NA.IG.33	2Z		6,261,658	8,681,876			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461144			912803 CG 6	TREASURY STRIP (PRIN)	1	6,261,658	8,681,876
990461144	CDX.NA.IG.33	2Z		14,913,899	23,828,743			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461144			912803 DH 3	TREASURY STRIP (PRIN)	1	14,913,899	23,828,743
990461144	CDX.NA.IG.33	2Z		3,044,641	4,667,961			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461144			912803 DK 6	TREASURY STRIP (PRIN)	1	3,044,641	4,667,961
990461144	CDX.NA.IG.33	2Z		5,093,807	5,193,315			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461144			912803 EQ 2	TREASURY STRIP (PRIN)	1	5,093,807	5,193,315
990461144	CDX.NA.IG.33	2Z		5,753,817	7,414,060			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461144			912803 ER 0	TREASURY STRIP (PRIN)	1	5,753,817	7,414,060
990461144	CDX.NA.IG.33	2Z		3,167,796	3,170,235			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461144			912803 ET 6	TREASURY STRIP (PRIN)	1	3,167,796	3,170,235
990461144	CDX.NA.IG.33	2Z		5,010,591	6,862,904			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461144			912810 FT 0	TREASURY BOND	1	5,010,591	6,862,904
990461144	CDX.NA.IG.33	2Z		1,572,235	1,940,463			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461144			912810 QA 9	TREASURY BOND	1	1,572,235	1,940,463
990461144	CDX.NA.IG.33	2Z		700,743	974,761			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461144			912810 QE 1	TREASURY BOND	1	700,743	974,761
990461144	CDX.NA.IG.33	2Z		1,628,451	2,306,452			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461144			912810 RE 0	TREASURY BOND	1	1,628,451	2,306,452

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990461144	CDX.NA.IG.33	2Z		1,013,242	1,261,107			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461144			912833 QB 9	TREASURY STRIP (INT)	1	1,013,242	1,261,107
990461144	CDX.NA.IG.33	2Z		5,098,050	5,499,763			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461144			912833 XZ 8	TREASURY STRIP (INT)	1	5,098,050	5,499,763
990461144	CDX.NA.IG.33	2Z		4,347,581	5,345,241			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461144			912833 XZ 8	TREASURY STRIP (INT)	1	4,347,581	5,345,241
990461144	CDX.NA.IG.33	2Z		5,393,754	7,613,008			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461144			912833 Z6 0	TREASURY STRIP (INT)	1	5,393,754	7,613,008
990461144	CDX.NA.IG.33	2Z		4,477,533	6,220,627			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461144			912834 AD 0	TREASURY STRIP (INT)	1	4,477,533	6,220,627
990461144	CDX.NA.IG.33	2Z		5,450,490	8,100,003			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461144			912834 DU 9	TREASURY STRIP (INT)	1	5,450,490	8,100,003
990461144	CDX.NA.IG.33	2Z		5,602,341	5,967,172			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461144			92938C AF 4	WFRBS 2013-C15 AS	1FM	5,602,341	5,967,172
990461144	CDX.NA.IG.33	2Z		8,320,529	10,516,061			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461144			976826 BD 8	WISCONSIN POWER AND LIGHT CO	1FE	8,320,529	10,516,061
990461151	CDX.NA.IG.33	2Z	100,000,000	6,968,522	7,703,858	09/20/2019	12/20/2024	CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461151	1,972,888	2,606,162	3132A4 PD 4	FHLMC 30YR UMBS MIRROR	1	4,995,634	5,097,696
990461151	CDX.NA.IG.33	2Z		975,002	1,113,517			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461151			3133TE 3E 2	FHR 2054 LZ	1	975,002	1,113,517
990461151	CDX.NA.IG.33	2Z		365,497	503,818			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461151			3134A2 G7 7	FHLMC	1FE	365,497	503,818
990461151	CDX.NA.IG.33	2Z		2,740,681	3,696,176			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461151			31358D DR 2	FNMA	1	2,740,681	3,696,176
990461151	CDX.NA.IG.33	2Z		1,199,190	1,295,680			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461151			3137FG ZT 5	FHMS K079 A2	1	1,199,190	1,295,680
990461151	CDX.NA.IG.33	2Z		1,599,940	1,640,296			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461151			3140JA ND 6	FNMA 30YR	1	1,599,940	1,640,296
990461151	CDX.NA.IG.33	2Z		1,000,091	1,072,737			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461151			31418S AA 7	FNMA 30YR	1	1,000,091	1,072,737
990461151	CDX.NA.IG.33	2Z		1,445,665	1,560,279			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461151			31418T DY 0	FNMA 30YR	1	1,445,665	1,560,279
990461151	CDX.NA.IG.33	2Z		999,552	1,356,328			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461151			880591 CS 9	TVA	1	999,552	1,356,328
990461151	CDX.NA.IG.33	2Z		1,984,845	2,479,558			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461151			880591 DM 1	TVA	1	1,984,845	2,479,558
990461151	CDX.NA.IG.33	2Z		7,595,406	11,735,479			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461151			912803 DG 5	TREASURY STRIP (PRIN)	1	7,595,406	11,735,479

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990461151	CDX.NA.IG.33	2Z		131,356	211,050			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461151			912803 DH 3	TREASURY STRIP (PRIN)	1	131,356	211,050
990461151	CDX.NA.IG.33	2Z		5,060,370	8,053,549			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461151			912803 DP 5	TREASURY STRIP (PRIN)	1	5,060,370	8,053,549
990461151	CDX.NA.IG.33	2Z		1,007,319	1,095,717			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461151			912803 EF 6	TREASURY STRIP (PRIN)	1	1,007,319	1,095,717
990461151	CDX.NA.IG.33	2Z		6,544,519	6,840,205			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461151			912803 EP 4	TREASURY STRIP (PRIN)	1	6,544,519	6,840,205
990461151	CDX.NA.IG.33	2Z		5,384,751	5,489,440			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461151			912803 EQ 2	TREASURY STRIP (PRIN)	1	5,384,751	5,489,440
990461151	CDX.NA.IG.33	2Z		13,089,963	13,800,558			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461151			912803 ET 6	TREASURY STRIP (PRIN)	1	13,089,963	13,800,558
990461151	CDX.NA.IG.33	2Z		6,501,084	8,551,242			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461151			912803 FE 8	TREASURY STRIP (PRIN)	1	6,501,084	8,551,242
990461151	CDX.NA.IG.33	2Z		4,650,174	6,467,753			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461151			912810 FT 0	TREASURY BOND	1	4,650,174	6,467,753
990461151	CDX.NA.IG.33	2Z		5,307,007	7,433,155			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461151			912810 PT 9	TREASURY BOND	1	5,307,007	7,433,155
990461151	CDX.NA.IG.33	2Z		2,829,766	3,208,359			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461151			912810 QY 7	TREASURY BOND	1	2,829,766	3,208,359
990461151	CDX.NA.IG.33	2Z		4,500,950	4,672,448			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461151			912828 2R 0	TREASURY NOTE	1	4,500,950	4,672,448
990461151	CDX.NA.IG.33	2Z		1,510,745	1,594,022			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461151			912828 3F 5	TREASURY NOTE	1	1,510,745	1,594,022
990461151	CDX.NA.IG.33	2Z		12,499,064	12,695,693			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461151			912828 6T 2	TREASURY NOTE	1	12,499,064	12,695,693
990461151	CDX.NA.IG.33	2Z		1,000,445	1,038,991			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461151			912828 XB 1	TREASURY NOTE	1	1,000,445	1,038,991
990461151	CDX.NA.IG.33	2Z		10,247,149	14,942,253			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461151			912834 DU 9	TREASURY STRIP (INT)	1	10,247,149	14,942,253
990461159	CDX.NA.IG.33	2Z	125,000,000	4,312,724	5,350,975	09/20/2019	12/20/2024	CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461159	2,412,784	3,257,702	08161B AY 9	BMARK 2018-B3 A5	1FM	1,899,940	2,093,273
990461159	CDX.NA.IG.33	2Z		2,092,222	2,279,977			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461159			3137FJ EH 8	FHMS K081 A2	1	2,092,222	2,279,977
990461159	CDX.NA.IG.33	2Z		12,328,309	15,562,595			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461159			76116E GP 9	RESOLUTION FUNDING CORP.	1	12,328,309	15,562,595

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990461159	CDX.NA.IG.33	2Z		10,322,456	11,969,326			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461159			76116E HE 3	RESOLUTION FUNDING CORP	1	10,322,456	11,969,326
990461159	CDX.NA.IG.33	2Z		3,107,189	3,891,505			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461159			76116F AB 3	RESOLUTION FUNDING CORP	1	3,107,189	3,891,505
990461159	CDX.NA.IG.33	2Z		5,753,460	7,164,250			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461159			880591 DM 1	TVA	1	5,753,460	7,164,250
990461159	CDX.NA.IG.33	2Z		11,696,722	16,217,667			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461159			912803 CG 6	TREASURY STRIP (PRIN)	1	11,696,722	16,217,667
990461159	CDX.NA.IG.33	2Z		3,644,765	5,009,640			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461159			912803 CK 7	TREASURY STRIP (PRIN)	1	3,644,765	5,009,640
990461159	CDX.NA.IG.33	2Z		14,126,068	18,077,068			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461159			912803 EA 7	TREASURY STRIP (PRIN)	1	14,126,068	18,077,068
990461159	CDX.NA.IG.33	2Z		7,181,231	9,253,348			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461159			912803 ER 0	TREASURY STRIP (PRIN)	1	7,181,231	9,253,348
990461159	CDX.NA.IG.33	2Z		403,546	525,823			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461159			912803 ET 6	TREASURY STRIP (PRIN)	1	403,546	525,823
990461159	CDX.NA.IG.33	2Z		43,033,700	51,873,329			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461159			912803 EZ 2	TREASURY STRIP (PRIN)	1	43,033,700	51,873,329
990461159	CDX.NA.IG.33	2Z		2,845,311	3,346,015			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461159			912803 FA 6	TREASURY STRIP (PRIN)	1	2,845,311	3,346,015
990461159	CDX.NA.IG.33	2Z		1,435,428	1,856,204			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461159			912803 FE 8	TREASURY STRIP (PRIN)	1	1,435,428	1,856,204
990461159	CDX.NA.IG.33	2Z		7,204,618	10,062,755			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461159			912810 PT 9	TREASURY BOND	1	7,204,618	10,062,755
990461159	CDX.NA.IG.33	2Z		6,278,441	9,348,874			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461159			912810 QS 0	TREASURY BOND	1	6,278,441	9,348,874
990461159	CDX.NA.IG.33	2Z		700,493	835,494			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461159			912810 SC 3	TREASURY BOND	1	700,493	835,494
990461159	CDX.NA.IG.33	2Z		1,603,395	1,689,519			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461159			912828 3F 5	TREASURY NOTE	1	1,603,395	1,689,519
990461159	CDX.NA.IG.33	2Z		500,396	519,675			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461159			912828 XB 1	TREASURY NOTE	1	500,396	519,675
990461159	CDX.NA.IG.33	2Z		2,066,261	2,828,484			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461159			912833 5A 4	TREASURY STRIP (INT)	1	2,066,261	2,828,484
990461164	CDX.NA.IG.33	2Z	50,000,000	36,982,148	36,986,739	09/20/2019	12/20/2024	CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461164	984,766	1,303,081	3138WH YN 6	FNMA 30YR	1	35,997,382	35,683,658
990461164	CDX.NA.IG.33	2Z		16,201,560	16,602,103			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461164			3140J5 SF 7	FNMA 30YR	1	16,201,560	16,602,103

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990461164	CDX.NA.IG.33	2Z		4,969	5,256			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461164			3140J9 FA 4	FNMA 30YR	1	4,969	5,256
990461164	CDX.NA.IG.33	2Z		101,981	104,553			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461164			3140JA ND 6	FNMA 30YR	1	101,981	104,553
990461164	CDX.NA.IG.33	2Z		13,700	14,095			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461164			31418C U7 7	FNMA 30YR	1	13,700	14,095
990461166	CDX.NA.IG.33	2Z	100,000,000	3,914,486	4,582,045	09/20/2019	12/20/2024	CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461166	1,978,163	2,606,162	3132A4 PD 4	FHLMC 30YR UMBS MIRROR	1	1,936,323	1,975,883
990461166	CDX.NA.IG.33	2Z		203,223	280,201			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461166			31358D CS 1	FNMA	1	203,223	280,201
990461166	CDX.NA.IG.33	2Z		13,064,058	13,214,420			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461166			3136AR UZ 9	FNR 2016-23 Z	1	13,064,058	13,214,420
990461166	CDX.NA.IG.33	2Z		999,827	1,113,238			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461166			3137A4 MP 9	FHR 3770 QZ	1	999,827	1,113,238
990461166	CDX.NA.IG.33	2Z		1,011,498	897,264			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461166			3137BB LW 8	FHR 4355 JI	1	1,011,498	897,264
990461166	CDX.NA.IG.33	2Z		1,291,792	1,190,349			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461166			3137BD PQ 3	FHR 4389 IL	1	1,291,792	1,190,349
990461166	CDX.NA.IG.33	2Z		595,809	621,604			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461166			3137BG EW 5	FHR 4434 QI	1	595,809	621,604
990461166	CDX.NA.IG.33	2Z		997,021	1,068,163			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461166			3137F4 FT 4	FHR 4778 LZ	1	997,021	1,068,163
990461166	CDX.NA.IG.33	2Z		4,610,387	4,989,956			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461166			3137F4 YK 2	FHR 4783 Z	1	4,610,387	4,989,956
990461166	CDX.NA.IG.33	2Z		562,867	623,249			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461166			31392G VP 7	FNGT 2002-T19 A1	1	562,867	623,249
990461166	CDX.NA.IG.33	2Z		799,453	917,517			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461166			31392U NE 0	FHR 2503 Z	1	799,453	917,517
990461166	CDX.NA.IG.33	2Z		6,638,135	7,775,944			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461166			31393D 5B 3	FNR 2003-76 DZ	1	6,638,135	7,775,944
990461166	CDX.NA.IG.33	2Z		681,737	748,968			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461166			31396L DF 4	FNR 2006-96 BA	1	681,737	748,968
990461166	CDX.NA.IG.33	2Z		640,045	708,182			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461166			31397C LG 2	FHR 3243 CA	1	640,045	708,182
990461166	CDX.NA.IG.33	2Z		1,036,606	1,140,371			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461166			31397J E7 5	FHR 3325 JL	1	1,036,606	1,140,371
990461166	CDX.NA.IG.33	2Z		1,000,076	1,024,825			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461166			3140J5 SF 7	FNMA 30YR	1	1,000,076	1,024,825

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990461166	CDX.NA.IG.33	2Z		700,034	687,470			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461166			3140X4 PR 1	FNMA 30YR UMBS SUPER	1	700,034	687,470
990461166	CDX.NA.IG.33	2Z		1,578,644	1,775,582			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461166			38375C QB 9	GNR 2012-47 CI	1	1,578,644	1,775,582
990461166	CDX.NA.IG.33	2Z		1,808,117	1,493,250			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461166			38378F NP 1	GNR 2013-4 MI	1	1,808,117	1,493,250
990461166	CDX.NA.IG.33	2Z		1,261,463	1,494,903			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461166			38378G RL 4	GNR 2012-143 IC	1	1,261,463	1,494,903
990461166	CDX.NA.IG.33	2Z		1,602,597	1,383,773			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461166			38378J WY 4	GNR 2013-49 OI	1	1,602,597	1,383,773
990461166	CDX.NA.IG.33	2Z		644,322	627,913			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461166			38378P 5B 0	GNR 2014-4 EI	1	644,322	627,913
990461166	CDX.NA.IG.33	2Z		853,723	591,471			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461166			38379A 6J 4	GNR 2014-42 AI	1	853,723	591,471
990461166	CDX.NA.IG.33	2Z		315,572	416,270			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461166			912803 BM 4	TREASURY STRIP (PRIN)	1	315,572	416,270
990461166	CDX.NA.IG.33	2Z		4,968,388	6,315,908			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461166			912803 CK 7	TREASURY STRIP (PRIN)	1	4,968,388	6,315,908
990461166	CDX.NA.IG.33	2Z		35,438,207	56,502,704			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461166			912803 DH 3	TREASURY STRIP (PRIN)	1	35,438,207	56,502,704
990461166	CDX.NA.IG.33	2Z		12,050,579	17,403,385			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461166			912803 DM 2	TREASURY STRIP (PRIN)	1	12,050,579	17,403,385
990461166	CDX.NA.IG.33	2Z		2,818,060	2,874,167			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461166			912803 EA 7	TREASURY STRIP (PRIN)	1	2,818,060	2,874,167
990461166	CDX.NA.IG.33	2Z		384,733	527,932			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461166			912810 PT 9	TREASURY BOND	1	384,733	527,932
990461166	CDX.NA.IG.33	2Z		5,054,420	5,909,687			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461166			912810 SD 1	TREASURY BOND	1	5,054,420	5,909,687
9901172-1	CDX.NA.IG.33	2Z	250,000,000	6,693,202	6,751,168	12/18/2019	12/20/2024	CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461172-1	5,793,190	5,767,183	03027X AJ 9	AMERICAN TOWER CORPORATION	2FE	900,012	983,985
9901172-1	CDX.NA.IG.33	2Z		899,800	1,117,076			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461172-1			059438 AH 4	BANK ONE CORPORATION	1FE	899,800	1,117,076
9901172-1	CDX.NA.IG.33	2Z		2,169,239	2,479,038			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461172-1			3131WE C9 3	FHLMC 30YR UMBS MIRROR	1	2,169,239	2,479,038
9901172-1	CDX.NA.IG.33	2Z		34,680,914	35,601,021			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461172-1			31329J G9 2	FHLMC 30YR UMBS MIRROR	1	34,680,914	35,601,021

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
9901172-1	CDX.NA.IG.33	2Z		4,995,475	5,097,534			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461172-1			3132A4 PD 4	FHLMC 30YR UMBS MIRROR	1	4,995,475	5,097,534
9901172-1	CDX.NA.IG.33	2Z		32,189,556	42,723,287			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461172-1			3133XE XR 5	FHLB	1	32,189,556	42,723,287
9901172-1	CDX.NA.IG.33	2Z		902,527	1,244,085			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461172-1			3134A2 G7 7	FHLMC	1FE	902,527	1,244,085
9901172-1	CDX.NA.IG.33	2Z		6,594,733	7,993,050			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461172-1			3134A2 HG 6	FHLMC	1FE	6,594,733	7,993,050
9901172-1	CDX.NA.IG.33	2Z		10,919,119	15,280,275			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461172-1			3134A4 AA 2	FHLMC REFERENCE NOTES	1	10,919,119	15,280,275
9901172-1	CDX.NA.IG.33	2Z		5,554,683	7,773,827			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461172-1			3134A4 AB 0	FHLMC	1	5,554,683	7,773,827
9901172-1	CDX.NA.IG.33	2Z		568,524	777,932			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461172-1			3134A4 NP 5	FHLMC	1	568,524	777,932
9901172-1	CDX.NA.IG.33	2Z		508,358	706,616			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461172-1			31358D CS 1	FNMA	1	508,358	706,616
9901172-1	CDX.NA.IG.33	2Z		2,609,690	3,544,762			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461172-1			31358D DS 0	FNMA	1	2,609,690	3,544,762
9901172-1	CDX.NA.IG.33	2Z		1,000,463	1,383,113			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461172-1			31359M EU 3	FNMA BENCHMARK NOTES	1	1,000,463	1,383,113
9901172-1	CDX.NA.IG.33	2Z		573,944	680,392			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461172-1			31359X G3 7	FNR 2000-6 TZ	1	573,944	680,392
9901172-1	CDX.NA.IG.33	2Z		2,027,161	2,525,718			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461172-1			31364A 6J 6	FNMA	1FE	2,027,161	2,525,718
9901172-1	CDX.NA.IG.33	2Z		7,014,327	7,743,359			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461172-1			3136AC KU 4	FNR 2013-25 DZ	1	7,014,327	7,743,359
9901172-1	CDX.NA.IG.33	2Z		500,398	542,097			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461172-1			3137B5 4G 5	FHR 4259 MY	1	500,398	542,097
9901172-1	CDX.NA.IG.33	2Z		783,129	902,458			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461172-1			313920 5P 1	FNR 2001-44 JZ	1	783,129	902,458
9901172-1	CDX.NA.IG.33	2Z		406,663	442,660			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461172-1			31396P RK 9	FNR 2007-6 PA	1	406,663	442,660
9901172-1	CDX.NA.IG.33	2Z		286,320	309,115			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461172-1			31397C AB 5	FHR 3246 B	1	286,320	309,115
9901172-1	CDX.NA.IG.33	2Z		4,839,358	5,669,698			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461172-1			31397M BZ 9	FNR 2008-56 BC	1	4,839,358	5,669,698
9901172-1	CDX.NA.IG.33	2Z		1,499,863	1,608,812			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461172-1			31418S AA 7	FNMA 30YR	1	1,499,863	1,608,812

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
9901172-1	CDX.NA.IG.33	2Z		6,606,609	9,438,755			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461172-1			717081 CY 7	PFIZER INC	1FE	6,606,609	9,438,755
9901172-1	CDX.NA.IG.33	2Z		99,714	133,124			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461172-1			880591 CS 9	TVA	1	99,714	133,124
9901172-1	CDX.NA.IG.33	2Z		7,602,349	11,609,208			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461172-1			880591 DZ 2	TENNESSEE VALLEY AUTHORITY	1	7,602,349	11,609,208
9901172-1	CDX.NA.IG.33	2Z		11,843,356	16,472,878			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461172-1			880591 EH 1	TENNESSEE VALLEY AUTHORITY	1	11,843,356	16,472,878
9901172-1	CDX.NA.IG.33	2Z		13,829,052	17,905,304			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461172-1			912803 BL 6	TREASURY STRIP (PRIN)	1	13,829,052	17,905,304
9901172-1	CDX.NA.IG.33	2Z		1,135,090	1,803,534			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461172-1			912803 CZ 4	TREASURY STRIP (PRIN)	1	1,135,090	1,803,534
9901172-1	CDX.NA.IG.33	2Z		400,985	641,970			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461172-1			912803 DH 3	TREASURY STRIP (PRIN)	1	400,985	641,970
9901172-1	CDX.NA.IG.33	2Z		13,282,344	19,091,585			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461172-1			912803 DK 6	TREASURY STRIP (PRIN)	1	13,282,344	19,091,585
9901172-1	CDX.NA.IG.33	2Z		14,875,488	23,471,701			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461172-1			912803 DP 5	TREASURY STRIP (PRIN)	1	14,875,488	23,471,701
9901172-1	CDX.NA.IG.33	2Z		1,664,960	2,074,155			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461172-1			912803 FA 6	TREASURY STRIP (PRIN)	1	1,664,960	2,074,155
9901172-1	CDX.NA.IG.33	2Z		7,366,954	9,558,461			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461172-1			912803 FE 8	TREASURY STRIP (PRIN)	1	7,366,954	9,558,461
9901172-1	CDX.NA.IG.33	2Z		9,160,800	12,998,859			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461172-1			912810 FT 0	TREASURY BOND	1	9,160,800	12,998,859
9901172-1	CDX.NA.IG.33	2Z		1,000,546	1,404,606			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461172-1			912810 PT 9	TREASURY BOND	1	1,000,546	1,404,606
9901172-1	CDX.NA.IG.33	2Z		30,129,623	41,464,853			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461172-1			912810 PU 6	TREASURY BOND	1	30,129,623	41,464,853
9901172-1	CDX.NA.IG.33	2Z		802,126	1,002,477			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461172-1			912810 QA 9	TREASURY BOND	1	802,126	1,002,477
9901172-1	CDX.NA.IG.33	2Z		2,999,167	3,947,588			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461172-1			912810 QC 5	TREASURY BOND	1	2,999,167	3,947,588
9901172-1	CDX.NA.IG.33	2Z		8,002,052	10,989,759			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461172-1			912810 QD 3	TREASURY BOND	1	8,002,052	10,989,759
9901172-1	CDX.NA.IG.33	2Z		4,244,872	6,074,981			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461172-1			912810 RE 0	TREASURY BOND	1	4,244,872	6,074,981

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
9901172-1	CDX.NA.IG.33	2Z		500,518	519,802			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461172-1			912828 XB 1	TREASURY NOTE	1	500,518	519,802
9901172-1	CDX.NA.IG.33	2Z		6,096,576	7,659,660			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461172-1			912833 4U 1	TREASURY STRIP (INT)	1	6,096,576	7,659,660
9901172-1	CDX.NA.IG.33	2Z		3,312,652	4,214,524			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461172-1			912834 KH 0	TREASURY STRIP (INT)	1	3,312,652	4,214,524
990461174	CDX.NA.IG.33	2Z	100,000,000	6,454,746	7,358,403	09/20/2019	12/20/2024	CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461174	1,956,347	2,606,162	05377R DC 5	AESOP 2018-2A A	1FE	4,498,399	4,752,242
990461174	CDX.NA.IG.33	2Z		499,718	545,371			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461174			06035R AS 5	BANK 2018-BN14 A4	1FM	499,718	545,371
990461174	CDX.NA.IG.33	2Z		1,161,704	1,211,357			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461174			12594P AV 3	CSMC 2016-NXSR A4	1FM	1,161,704	1,211,357
990461174	CDX.NA.IG.33	2Z		1,794,861	2,382,213			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461174			3133XE XR 5	FHLB	1	1,794,861	2,382,213
990461174	CDX.NA.IG.33	2Z		2,668,298	3,708,929			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461174			31358D CS 1	FNMA	1	2,668,298	3,708,929
990461174	CDX.NA.IG.33	2Z		508,131	703,889			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461174			31358D CS 1	FNMA	1	508,131	703,889
990461174	CDX.NA.IG.33	2Z		16,314,227	22,873,492			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461174			31358D DR 2	FNMA	1	16,314,227	22,873,492
990461174	CDX.NA.IG.33	2Z		2,054,249	2,770,947			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461174			31359M GK 3	FNMA BENCHMARK NOTES	1	2,054,249	2,770,947
990461174	CDX.NA.IG.33	2Z		799,730	1,117,213			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461174			31359M GK 3	FNMA BENCHMARK NOTES	1	799,730	1,117,213
990461174	CDX.NA.IG.33	2Z		3,721,549	4,000,180			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461174			3136AU J2 8	FNR 2016-100 EZ	1	3,721,549	4,000,180
990461174	CDX.NA.IG.33	2Z		999,827	1,113,238			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461174			3137A4 MP 9	FHR 3770 QZ	1	999,827	1,113,238
990461174	CDX.NA.IG.33	2Z		4,474,237	5,254,692			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461174			31397M HL 4	FNR 2008-70 AY	1	4,474,237	5,254,692
990461174	CDX.NA.IG.33	2Z		16,749,788	17,162,801			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461174			3140J5 SF 7	FNMA 30YR	1	16,749,788	17,162,801
990461174	CDX.NA.IG.33	2Z		4,950,813	6,864,371			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461174			912803 CG 6	TREASURY STRIP (PRIN)	1	4,950,813	6,864,371
990461174	CDX.NA.IG.33	2Z		3,544,464	4,871,778			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461174			912803 CK 7	TREASURY STRIP (PRIN)	1	3,544,464	4,871,778
990461174	CDX.NA.IG.33	2Z		13,089,963	13,800,558			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461174			912803 ET 6	TREASURY STRIP (PRIN)	1	13,089,963	13,800,558

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990461174	CDX.NA.IG.33	2Z		5,748,355	7,161,119			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461174			912803 FA 6	TREASURY STRIP (PRIN)	1	5,748,355	7,161,119
990461174	CDX.NA.IG.33	2Z		18,688,688	24,289,104			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461174			912810 RG 5	TREASURY BOND	1	18,688,688	24,289,104
990461174	CDX.NA.IG.33	2Z		2,899,971	2,858,122			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461174			912810 SK 5	TREASURY BOND	1	2,899,971	2,858,122
990461178	CDX.NA.IG.33	2Z	191,000,000	5,013,982	6,654,001	09/20/2019	12/20/2024	CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461178	3,736,165	4,977,769	039483 BC 5	ARCHER-DANIELS-MIDLAND CO.	1FE	1,277,817	1,676,232
990461178	CDX.NA.IG.33	2Z		199,852	218,110			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461178			06035R AS 5	BANK 2018-BN14 A4	1FM	199,852	218,110
990461178	CDX.NA.IG.33	2Z		2,695,157	2,919,134			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461178			12652U AU 3	CSAIL 2018-CX11 A5	1FM	2,695,157	2,919,134
990461178	CDX.NA.IG.33	2Z		7,056,007	7,336,588			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461178			3131WR B5 3	FHLMC 30YR UMBS MIRROR	1	7,056,007	7,336,588
990461178	CDX.NA.IG.33	2Z		2,467,467	2,517,878			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461178			3132A4 PD 4	FHLMC 30YR UMBS MIRROR	1	2,467,467	2,517,878
990461178	CDX.NA.IG.33	2Z		1,984,580	2,760,200			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461178			3133XE XR 5	FHLB	1	1,984,580	2,760,200
990461178	CDX.NA.IG.33	2Z		6,785,436	9,495,576			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461178			3134A4 AA 2	FHLMC REFERENCE NOTES	1	6,785,436	9,495,576
990461178	CDX.NA.IG.33	2Z		325,679	451,147			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461178			31358D CS 1	FNMA	1	325,679	451,147
990461178	CDX.NA.IG.33	2Z		1,093,003	1,361,815			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461178			31364A 6J 6	FNMA	1FE	1,093,003	1,361,815
990461178	CDX.NA.IG.33	2Z		1,101,836	1,066,005			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461178			3136AT 5X 8	FNR 2016-81 Z	1	1,101,836	1,066,005
990461178	CDX.NA.IG.33	2Z		5,109,689	5,490,383			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461178			3137BT EC 1	FHR 4639 GZ	1	5,109,689	5,490,383
990461178	CDX.NA.IG.33	2Z		9,899,135	10,620,401			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461178			31418T CQ 8	FNMA 30YR	1	9,899,135	10,620,401
990461178	CDX.NA.IG.33	2Z		14,690,437	19,805,586			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461178			64952G AE 8	NEW YORK LIFE INSURANCE COMPANY	1	14,690,437	19,805,586
990461178	CDX.NA.IG.33	2Z		1,835,048	2,326,305			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461178			912803 BL 6	TREASURY STRIP (PRIN)	1	1,835,048	2,326,305
990461178	CDX.NA.IG.33	2Z		10,673,283	14,670,163			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461178			912803 CK 7	TREASURY STRIP (PRIN)	1	10,673,283	14,670,163
990461178	CDX.NA.IG.33	2Z		7,639,166	12,923,977			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461178			912803 DM 2	TREASURY STRIP (PRIN)	1	7,639,166	12,923,977

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990461178	CDX.NA.IG.33	2Z		25,172,909	26,529,182			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461178			912803 ET 6	TREASURY STRIP (PRIN)	1	25,172,909	26,529,182
990461178	CDX.NA.IG.33	2Z		15,387,878	19,116,645			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461178			912803 FA 6	TREASURY STRIP (PRIN)	1	15,387,878	19,116,645
990461178	CDX.NA.IG.33	2Z		529,938	727,184			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461178			912810 PT 9	TREASURY BOND	1	529,938	727,184
990461178	CDX.NA.IG.33	2Z		3,060,755	3,225,158			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461178			912828 3F 5	TREASURY NOTE	1	3,060,755	3,225,158
990461178	CDX.NA.IG.33	2Z		10,102,107	10,491,322			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461178			912828 XB 1	TREASURY NOTE	1	10,102,107	10,491,322
990461178	CDX.NA.IG.33	2Z		2,629,919	3,304,196			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461178			912833 4U 1	TREASURY STRIP (INT)	1	2,629,919	3,304,196
990461178	CDX.NA.IG.33	2Z		4,513,031	5,655,838			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461178			912833 QB 9	TREASURY STRIP (INT)	1	4,513,031	5,655,838
990461178	CDX.NA.IG.33	2Z		9,178,159	13,207,850			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461178			912834 DU 9	TREASURY STRIP (INT)	1	9,178,159	13,207,850
990461178	CDX.NA.IG.33	2Z		15,479,706	23,934,675			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461178			912834 DV 7	TREASURY STRIP (INT)	1	15,479,706	23,934,675
990461178	CDX.NA.IG.33	2Z		23,214,708	29,121,281			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461178			912834 LR 7	TREASURY STRIP (INT)	1	23,214,708	29,121,281
990461178	CDX.NA.IG.33	2Z		3,132,673	3,945,540			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461178			912834 LX 4	TREASURY STRIP (INT)	1	3,132,673	3,945,540
990461178	CDX.NA.IG.33	2Z		2,028,489	1,870,533			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461178			912834 QH 4	TREASURY STRIP (INT)	1	2,028,489	1,870,533
990461178	CDX.NA.IG.33	2Z		12,018,916	11,227,759			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461178			912834 RK 6	TREASURY STRIP (INT)	1	12,018,916	11,227,759
990461184	CDX.NA.IG.33 10Y	2Z	130,000,000	1,458,193	3,850,388	09/20/2019	12/20/2029	CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461184	(499,301)	1,117,835	17275R AF 9	CISCO SYSTEMS INC.	1FE	1,957,494	2,732,553
990461184	CDX.NA.IG.33 10Y	2Z		1,000,100	1,072,207			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461184			3131WQ AT 4	FHLMC 30YR UMBS MIRROR	1	1,000,100	1,072,207
990461184	CDX.NA.IG.33 10Y	2Z		1,129,179	1,577,075			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461184			3134A4 AA 2	FHLMC REFERENCE NOTES	1	1,129,179	1,577,075
990461184	CDX.NA.IG.33 10Y	2Z		17,283,169	23,570,180			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461184			31358D DR 2	FNMA	1	17,283,169	23,570,180
990461184	CDX.NA.IG.33 10Y	2Z		5,098,966	5,607,626			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461184			31398T LP 4	FNR 2010-75 ZA	1	5,098,966	5,607,626

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990461184	CDX.NA.IG.33 10Y	2Z		584,346	948,964			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461184			88059E PJ 7	TVA	1	584,346	948,964
990461184	CDX.NA.IG.33 10Y	2Z		3,158,006	4,340,601			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461184			912803 CK 7	TREASURY STRIP (PRIN)	1	3,158,006	4,340,601
990461184	CDX.NA.IG.33 10Y	2Z		7,923,560	11,895,800			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461184			912803 CX 9	TREASURY STRIP (PRIN)	1	7,923,560	11,895,800
990461184	CDX.NA.IG.33 10Y	2Z		2,186,942	2,780,248			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461184			912803 EA 7	TREASURY STRIP (PRIN)	1	2,186,942	2,780,248
990461184	CDX.NA.IG.33 10Y	2Z		8,559,181	11,106,928			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461184			912803 FA 6	TREASURY STRIP (PRIN)	1	8,559,181	11,106,928
990461184	CDX.NA.IG.33 10Y	2Z		14,614,067	17,387,632			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461184			912803 FF 5	TREASURY STRIP	1	14,614,067	17,387,632
990461184	CDX.NA.IG.33 10Y	2Z		14,099,735	19,762,266			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461184			912810 PT 9	TREASURY BOND	1	14,099,735	19,762,266
990461184	CDX.NA.IG.33 10Y	2Z		11,703,791	14,563,626			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461184			912810 QA 9	TREASURY BOND	1	11,703,791	14,563,626
990461184	CDX.NA.IG.33 10Y	2Z		3,092,042	3,884,803			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461184			912833 4U 1	TREASURY STRIP (INT)	1	3,092,042	3,884,803
990461184	CDX.NA.IG.33 10Y	2Z		3,154,028	4,086,248			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461184			912833 5A 4	TREASURY STRIP (INT)	1	3,154,028	4,086,248
990461184	CDX.NA.IG.33 10Y	2Z		2,563,279	3,628,647			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461184			912833 7F 1	TREASURY STRIP (INT)	1	2,563,279	3,628,647
990461184	CDX.NA.IG.33 10Y	2Z		2,106,562	2,973,304			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461184			912833 Z6 0	TREASURY STRIP (INT)	1	2,106,562	2,973,304
990461184	CDX.NA.IG.33 10Y	2Z		4,211,032	5,850,377			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461184			912834 AD 0	TREASURY STRIP (INT)	1	4,211,032	5,850,377
990461184	CDX.NA.IG.33 10Y	2Z		11,394,302	16,366,339			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461184			912834 AT 5	TREASURY STRIP (INT)	1	11,394,302	16,366,339
990461184	CDX.NA.IG.33 10Y	2Z		23,704,291	36,452,390			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461184			912834 DU 9	TREASURY STRIP (INT)	1	23,704,291	36,452,390
990461184	CDX.NA.IG.33 10Y	2Z		513,824	652,321			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461184			912834 PT 9	TREASURY STRIP (INT)	1	513,824	652,321
990461256	CDX.NA.IG.33	2Z	250,000,000	5,829,986	7,914,707	09/23/2019	12/20/2024	CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461256	4,729,795	6,210,517	097023 AQ 8	BOEING COMPANY (THE)	1FE	1,100,191	1,704,191
990461256	CDX.NA.IG.33	2Z		28,012,977	28,172,001			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461256			3132A5 FB 6	FHLMC 30YR UMBS MIRROR	1	28,012,977	28,172,001
990461256	CDX.NA.IG.33	2Z		2,387,826	2,397,925			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461256			3132A5 FC 4	FHLMC 30YR UMBS MIRROR	1	2,387,826	2,397,925

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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	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990461256	CDX.NA.IG.33	2Z		14,326,371	20,049,880			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461256			3134A4 AB 0	FHLMC	1	14,326,371	20,049,880
990461256	CDX.NA.IG.33	2Z		431,981	598,403			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461256			31358D CS 1	FNMA	1	431,981	598,403
990461256	CDX.NA.IG.33	2Z		1,993,610	2,124,562			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461256			3136AU C7 4	FNR 2016-99 KZ	1	1,993,610	2,124,562
990461256	CDX.NA.IG.33	2Z		5,458,675	5,243,953			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461256			3137BS CC 5	FHR 4619 GZ	1	5,458,675	5,243,953
990461256	CDX.NA.IG.33	2Z		800,000	890,270			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461256			31393Y YT 6	FNR 2004-45 DB	1	800,000	890,270
990461256	CDX.NA.IG.33	2Z		14,688,273	22,911,353			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461256			912803 DA 8	TREASURY STRIP (PRIN)	1	14,688,273	22,911,353
990461256	CDX.NA.IG.33	2Z		9,109,034	13,717,978			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461256			912803 DJ 9	TREASURY STRIP (PRIN)	1	9,109,034	13,717,978
990461256	CDX.NA.IG.33	2Z		25,021,273	36,135,597			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461256			912803 DM 2	TREASURY STRIP (PRIN)	1	25,021,273	36,135,597
990461256	CDX.NA.IG.33	2Z		40,664,998	64,848,560			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461256			912803 DP 5	TREASURY STRIP (PRIN)	1	40,664,998	64,848,560
990461256	CDX.NA.IG.33	2Z		18,295,341	19,931,255			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461256			912803 EH 2	TREASURY STRIP (PRIN)	1	18,295,341	19,931,255
990461256	CDX.NA.IG.33	2Z		30,434,684	31,925,290			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461256			912803 EQ 2	TREASURY STRIP (PRIN)	1	30,434,684	31,925,290
990461256	CDX.NA.IG.33	2Z		24,129,196	28,375,339			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461256			912803 FA 6	TREASURY STRIP (PRIN)	1	24,129,196	28,375,339
990461256	CDX.NA.IG.33	2Z		1,361,301	1,619,658			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461256			912803 FF 5	TREASURY STRIP	1	1,361,301	1,619,658
990461256	CDX.NA.IG.33	2Z		999,935	1,375,924			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461256			912810 PT 9	TREASURY BOND	1	999,935	1,375,924
990461256	CDX.NA.IG.33	2Z		7,913,422	9,869,194			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461256			912810 QA 9	TREASURY BOND	1	7,913,422	9,869,194
990461256	CDX.NA.IG.33	2Z		15,905,434	18,596,818			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461256			912810 SD 1	TREASURY BOND	1	15,905,434	18,596,818
990461256	CDX.NA.IG.33	2Z		6,601,908	6,863,413			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461256			912828 2R 0	TREASURY NOTE	1	6,601,908	6,863,413
990461256	CDX.NA.IG.33	2Z		4,015,218	4,169,917			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461256			912828 XB 1	TREASURY NOTE	1	4,015,218	4,169,917

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990461256	CDX.NA.IG.33	2Z		3,110,105	3,870,916			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461256			912833 QB 9	TREASURY STRIP (INT)	1	3,110,105	3,870,916
990461256	CDX.NA.IG.33	2Z		3,538,729	4,350,777			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461256			912833 XZ 8	TREASURY STRIP (INT)	1	3,538,729	4,350,777
990461266	CDX.NA.IG.33	2Z	250,000,000	6,205,876	7,795,181	09/23/2019	12/20/2024	CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266	4,705,857	6,210,517	05377R DC 5	AESOP 2018-2A A	1FE	1,500,019	1,584,665
990461266	CDX.NA.IG.33	2Z		2,582,681	2,654,913			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			12591Y BD 6	COMM 2014-UBS3 AM	1FM	2,582,681	2,654,913
990461266	CDX.NA.IG.33	2Z		1,199,576	1,263,981			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			12636F BJ 1	COMM 2015-LC23 A4	1FM	1,199,576	1,263,981
990461266	CDX.NA.IG.33	2Z		8,011,171	8,165,973			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			31329M 5S 5	FHLMC 30YR UMBS MIRROR	1	8,011,171	8,165,973
990461266	CDX.NA.IG.33	2Z		4,873,313	4,972,876			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			3132A4 PD 4	FHLMC 30YR UMBS MIRROR	1	4,873,313	4,972,876
990461266	CDX.NA.IG.33	2Z		1,000,202	1,327,508			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			3133XE XR 5	FHLB	1	1,000,202	1,327,508
990461266	CDX.NA.IG.33	2Z		446,782	618,906			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			31358D CS 1	FNMA	1	446,782	618,906
990461266	CDX.NA.IG.33	2Z		10,378,307	15,349,178			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			31358D DR 2	FNMA	1	10,378,307	15,349,178
990461266	CDX.NA.IG.33	2Z		4,132,053	5,612,601			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			31358D DS 0	FNMA	1	4,132,053	5,612,601
990461266	CDX.NA.IG.33	2Z		2,318,924	3,205,848			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			31359M EU 3	FNMA BENCHMARK NOTES	1	2,318,924	3,205,848
990461266	CDX.NA.IG.33	2Z		5,989,044	6,316,112			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			3136AG Q9 6	FNR 2013-114 MZ	1	5,989,044	6,316,112
990461266	CDX.NA.IG.33	2Z		3,001,027	2,922,798			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			3136AS 6F 8	FNR 2016-52 ZC	1	3,001,027	2,922,798
990461266	CDX.NA.IG.33	2Z		6,505,061	7,105,379			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			3137BA P7 1	FHR 4341 ZX	1	6,505,061	7,105,379
990461266	CDX.NA.IG.33	2Z		1,058,642	960,505			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			3137BP KS 7	FHR 4586 AI	1	1,058,642	960,505
990461266	CDX.NA.IG.33	2Z		487,699	478,243			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			3137FB PA 8	FHR 4731 JZ	1	487,699	478,243
990461266	CDX.NA.IG.33	2Z		7,488,437	8,301,273			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			3137FH LU 5	FHLMC 4824 ZE	1	7,488,437	8,301,273
990461266	CDX.NA.IG.33	2Z		2,199,865	2,448,091			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			31393Y YT 6	FNR 2004-45 DB	1	2,199,865	2,448,091

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990461266	CDX.NA.IG.33	2Z		3,308,928	3,609,317			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			31395M YQ 6	FHR 2931 BL	1	3,308,928	3,609,317
990461266	CDX.NA.IG.33	2Z		3,131,571	3,426,286			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			31398M LT 1	FNR 2010-13 AC	1	3,131,571	3,426,286
990461266	CDX.NA.IG.33	2Z		6,446,987	7,370,939			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			38381A NX 0	GNR 2018-139 ZK	1	6,446,987	7,370,939
990461266	CDX.NA.IG.33	2Z		2,226,882	2,811,096			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			76116E GP 9	RESOLUTION FUNDING CORP	1	2,226,882	2,811,096
990461266	CDX.NA.IG.33	2Z		2,393,854	3,195,932			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			880591 CS 9	TVA	1	2,393,854	3,195,932
990461266	CDX.NA.IG.33	2Z		598,764	812,484			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			880591 CS 9	TVA	1	598,764	812,484
990461266	CDX.NA.IG.33	2Z		2,977,292	4,117,871			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			880591 DM 1	TVA	1	2,977,292	4,117,871
990461266	CDX.NA.IG.33	2Z		1,969,826	2,556,624			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			912803 BH 5	TREASURY STRIP (PRIN)	1	1,969,826	2,556,624
990461266	CDX.NA.IG.33	2Z		3,202,531	4,146,509			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			912803 BL 6	TREASURY STRIP (PRIN)	1	3,202,531	4,146,509
990461266	CDX.NA.IG.33	2Z		6,787,254	8,953,049			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			912803 BM 4	TREASURY STRIP (PRIN)	1	6,787,254	8,953,049
990461266	CDX.NA.IG.33	2Z		20,226,669	25,100,767			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			912803 CX 9	TREASURY STRIP (PRIN)	1	20,226,669	25,100,767
990461266	CDX.NA.IG.33	2Z		17,321,160	26,808,453			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			912803 DA 8	TREASURY STRIP (PRIN)	1	17,321,160	26,808,453
990461266	CDX.NA.IG.33	2Z		3,452,612	5,273,711			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			912803 DK 6	TREASURY STRIP (PRIN)	1	3,452,612	5,273,711
990461266	CDX.NA.IG.33	2Z		1,001,367	1,562,401			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			912803 DM 2	TREASURY STRIP (PRIN)	1	1,001,367	1,562,401
990461266	CDX.NA.IG.33	2Z		1,034,960	1,647,133			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			912803 DP 5	TREASURY STRIP (PRIN)	1	1,034,960	1,647,133
990461266	CDX.NA.IG.33	2Z		14,830,827	19,790,242			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			912803 DV 2	TREASURY STRIP (PRIN)	1	14,830,827	19,790,242
990461266	CDX.NA.IG.33	2Z		5,604,868	7,123,132			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			912803 EA 7	TREASURY STRIP (PRIN)	1	5,604,868	7,123,132
990461266	CDX.NA.IG.33	2Z		9,404,965	9,781,274			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			912803 EN 9	TREASURY STRIP (PRIN)	1	9,404,965	9,781,274

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990461266	CDX.NA.IG.33	2Z		6,050,401	6,275,014			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			912803 ER 0	TREASURY STRIP (PRIN)	1	6,050,401	6,275,014
990461266	CDX.NA.IG.33	2Z		302,185	318,466			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			912803 ET 6	TREASURY STRIP (PRIN)	1	302,185	318,466
990461266	CDX.NA.IG.33	2Z		6,037,504	7,835,836			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			912803 FA 6	TREASURY STRIP (PRIN)	1	6,037,504	7,835,836
990461266	CDX.NA.IG.33	2Z		3,022,340	3,595,942			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			912803 FF 5	TREASURY STRIP	1	3,022,340	3,595,942
990461266	CDX.NA.IG.33	2Z		1,192,203	1,378,896			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			912810 FF 0	TREASURY BOND	1	1,192,203	1,378,896
990461266	CDX.NA.IG.33	2Z		5,024,832	7,040,120			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			912810 FT 0	TREASURY BOND	1	5,024,832	7,040,120
990461266	CDX.NA.IG.33	2Z		17,507,154	24,119,956			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			912810 PT 9	TREASURY BOND	1	17,507,154	24,119,956
990461266	CDX.NA.IG.33	2Z		2,000,106	2,788,972			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			912810 PW 2	TREASURY BOND	1	2,000,106	2,788,972
990461266	CDX.NA.IG.33	2Z		3,737,662	5,643,022			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			912810 RH 3	TREASURY BOND	1	3,737,662	5,643,022
990461266	CDX.NA.IG.33	2Z		9,026,807	9,384,772			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			912828 2R 0	TREASURY NOTE	1	9,026,807	9,384,772
990461266	CDX.NA.IG.33	2Z		4,790,736	5,054,818			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			912828 3F 5	TREASURY NOTE	1	4,790,736	5,054,818
990461266	CDX.NA.IG.33	2Z		99,851	98,181			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			912828 6T 2	TREASURY NOTE	1	99,851	98,181
990461266	CDX.NA.IG.33	2Z		12,009,100	12,471,787			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			912828 XB 1	TREASURY NOTE	1	12,009,100	12,471,787
990461266	CDX.NA.IG.33	2Z		1,091,115	1,377,920			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			912833 QB 9	TREASURY STRIP (INT)	1	1,091,115	1,377,920
990461266	CDX.NA.IG.33	2Z		2,395,191	3,371,608			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			912833 Y3 8	TREASURY STRIP (INT)	1	2,395,191	3,371,608
990461266	CDX.NA.IG.33	2Z		6,015,399	8,658,125			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			912834 DU 9	TREASURY STRIP (INT)	1	6,015,399	8,658,125
990461266	CDX.NA.IG.33	2Z		9,935,042	12,639,865			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461266			912834 KH 0	TREASURY STRIP (INT)	1	9,935,042	12,639,865
990461277	CDX.NA.IG.33	2Z	90,000,000	2,144,709	2,834,944	09/23/2019	12/20/2024	CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461277	1,694,539	2,345,545	06540R AE 4	BANK 2017-BNK9 A4	1FM	450,169	489,398
990461277	CDX.NA.IG.33	2Z		14,081,896	14,455,498			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461277			31329J G9 2	FHLMC 30YR UMBS MIRROR	1	14,081,896	14,455,498

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990461277	CDX.NA.IG.33	2Z		445,336	614,022			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461277			31358D CS 1	FNMA	1	445,336	614,022
990461277	CDX.NA.IG.33	2Z		492,390	706,922			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461277			31358D DR 2	FNMA	1	492,390	706,922
990461277	CDX.NA.IG.33	2Z		221,727	299,425			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461277			31358D DR 2	FNMA	1	221,727	299,425
990461277	CDX.NA.IG.33	2Z		4,042,125	5,135,855			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461277			31359Y BA 4	FNMA	1	4,042,125	5,135,855
990461277	CDX.NA.IG.33	2Z		1,020,541	1,112,919			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461277			3136AP 3S 9	FNR 2015-65 LZ	1	1,020,541	1,112,919
990461277	CDX.NA.IG.33	2Z		959,451	1,005,854			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461277			3137BH F2 8	FHR 4467 AL	1	959,451	1,005,854
990461277	CDX.NA.IG.33	2Z		1,059,085	1,209,503			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461277			3137BM 2Z 8	FHR 4526 PZ	1	1,059,085	1,209,503
990461277	CDX.NA.IG.33	2Z		2,839,280	2,948,770			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461277			3137BM JD 9	FHR 4532 AZ	1	2,839,280	2,948,770
990461277	CDX.NA.IG.33	2Z		1,234,451	1,403,272			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461277			36202E UU 1	GNMA2 30YR	1	1,234,451	1,403,272
990461277	CDX.NA.IG.33	2Z		2,966,112	4,260,230			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461277			744448 CA 7	PUBLIC SERVICE COLORADO	1FE	2,966,112	4,260,230
990461277	CDX.NA.IG.33	2Z		244,352	331,570			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461277			880591 CS 9	TVA	1	244,352	331,570
990461277	CDX.NA.IG.33	2Z		95,790	116,197			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461277			880591 DM 1	TVA	1	95,790	116,197
990461277	CDX.NA.IG.33	2Z		2,551,095	3,186,943			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461277			880591 DM 1	TVA	1	2,551,095	3,186,943
990461277	CDX.NA.IG.33	2Z		13,595,582	17,235,230			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461277			912803 BL 6	TREASURY STRIP (PRIN)	1	13,595,582	17,235,230
990461277	CDX.NA.IG.33	2Z		2,221,445	3,240,856			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461277			912803 CX 9	TREASURY STRIP (PRIN)	1	2,221,445	3,240,856
990461277	CDX.NA.IG.33	2Z		12,225,366	19,432,330			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461277			912803 DM 2	TREASURY STRIP (PRIN)	1	12,225,366	19,432,330
990461277	CDX.NA.IG.33	2Z		9,222,735	10,721,159			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461277			912803 EH 2	TREASURY STRIP (PRIN)	1	9,222,735	10,721,159
990461277	CDX.NA.IG.33	2Z		12,708,695	13,195,882			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461277			912803 ER 0	TREASURY STRIP (PRIN)	1	12,708,695	13,195,882
990461277	CDX.NA.IG.33	2Z		4,143,646	4,146,836			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461277			912803 ET 6	TREASURY STRIP (PRIN)	1	4,143,646	4,146,836

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990461277	CDX.NA.IG.33	2Z		499,799	659,207			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461277			912810 QE 1	TREASURY BOND	1	499,799	659,207
990461277	CDX.NA.IG.33	2Z		2,189,790	3,306,408			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461277			912810 RH 3	TREASURY BOND	1	2,189,790	3,306,408
990461277	CDX.NA.IG.33	2Z		3,200,312	3,742,370			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461277			912810 RU 4	TREASURY BOND	1	3,200,312	3,742,370
990461277	CDX.NA.IG.33	2Z		2,001,728	2,077,999			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461277			912828 2R 0	TREASURY NOTE	1	2,001,728	2,077,999
990461277	CDX.NA.IG.33	2Z		1,705,826	2,132,863			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461277			912833 QB 9	TREASURY STRIP (INT)	1	1,705,826	2,132,863
990461277	CDX.NA.IG.33	2Z		2,566,368	3,733,065			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461277			931142 CB 7	WAL-MART STORES INC	1FE	2,566,368	3,733,065
990461287	CDX.NA.IG.33	2Z	50,000,000	5,555,784	6,367,714	09/23/2019	12/20/2024	CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461287	957,213	1,303,081	08162C AD 2	BMARK 2018-B6 A4	1FM	4,598,570	5,064,634
990461287	CDX.NA.IG.33	2Z		7,650,682	7,967,319			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461287			3132A4 6K 9	FHLMC 30YR UMBS MIRROR	1	7,650,682	7,967,319
990461287	CDX.NA.IG.33	2Z		1,517,451	1,523,869			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461287			3132A5 FC 4	FHLMC 30YR UMBS MIRROR	1	1,517,451	1,523,869
990461287	CDX.NA.IG.33	2Z		1,017,237	1,413,958			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461287			31358D CS 1	FNMA	1	1,017,237	1,413,958
990461287	CDX.NA.IG.33	2Z		305,091	420,655			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461287			31358D CS 1	FNMA	1	305,091	420,655
990461287	CDX.NA.IG.33	2Z		27,696,715	29,282,016			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461287			912803 EA 7	TREASURY STRIP (PRIN)	1	27,696,715	29,282,016
990461287	CDX.NA.IG.33	2Z		3,329,475	4,147,755			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461287			912803 FA 6	TREASURY STRIP (PRIN)	1	3,329,475	4,147,755
990461287	CDX.NA.IG.33	2Z		399,983	548,859			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461287			912810 PT 9	TREASURY BOND	1	399,983	548,859
990461287	CDX.NA.IG.33	2Z		1,000,193	1,223,642			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461287			912810 QA 9	TREASURY BOND	1	1,000,193	1,223,642
990461287	CDX.NA.IG.33	2Z		3,301,240	4,113,346			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461287			912810 QA 9	TREASURY BOND	1	3,301,240	4,113,346
990461287	CDX.NA.IG.33	2Z		4,051,822	5,798,702			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461287			912810 RE 0	TREASURY BOND	1	4,051,822	5,798,702
990461287	CDX.NA.IG.33	2Z		3,000,725	2,767,054			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461287			912834 QH 4	TREASURY STRIP (INT)	1	3,000,725	2,767,054

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990461288	CDX.NA.IG.33	2Z	50,000,000	9,240,904	9,627,097	09/23/2019	12/20/2024	CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461288	951,945	1,303,081	3132A5 FC 4	FHLMC 30YR UMBS MIRROR	1	8,288,959	8,324,016
990461288	CDX.NA.IG.33	2Z		203,394	280,436			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461288			31358D CS 1	FNMA	1	203,394	280,436
990461288	CDX.NA.IG.33	2Z		3,957,457	4,635,785			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461288			31393D 5B 3	FNR 2003-76 DZ	1	3,957,457	4,635,785
990461288	CDX.NA.IG.33	2Z		750,488	818,618			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461288			31395M YQ 6	FHR 2931 BL	1	750,488	818,618
990461288	CDX.NA.IG.33	2Z		2,798,935	2,748,700			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461288			3140X4 PR 1	FNMA 30YR UMBS SUPER	1	2,798,935	2,748,700
990461288	CDX.NA.IG.33	2Z		6,812,726	7,486,918			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461288			38380A A5 6	GNR 2016-121 AZ	1	6,812,726	7,486,918
990461288	CDX.NA.IG.33	2Z		3,039,341	4,135,726			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461288			912803 CK 7	TREASURY STRIP (PRIN)	1	3,039,341	4,135,726
990461288	CDX.NA.IG.33	2Z		1,300,808	2,029,607			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461288			912803 DM 2	TREASURY STRIP (PRIN)	1	1,300,808	2,029,607
990461288	CDX.NA.IG.33	2Z		10,769,089	12,981,186			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461288			912803 EZ 2	TREASURY STRIP (PRIN)	1	10,769,089	12,981,186
990461288	CDX.NA.IG.33	2Z		11,878,566	15,203,532			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461288			912803 FA 6	TREASURY STRIP (PRIN)	1	11,878,566	15,203,532
990461288	CDX.NA.IG.33	2Z		200,039	280,823			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461288			912810 PT 9	TREASURY BOND	1	200,039	280,823
990461288	CDX.NA.IG.33	2Z		7,200,698	10,088,300			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461288			912810 QE 1	TREASURY BOND	1	7,200,698	10,088,300
990461291	CDX.NA.IG.33	2Z	50,000,000	9,448,167	9,848,738	09/23/2019	12/20/2024	CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461291	950,748	1,303,081	3132A5 FB 6	FHLMC 30YR UMBS MIRROR	1	8,497,419	8,545,657
990461291	CDX.NA.IG.33	2Z		101,646	140,147			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461291			31358D CS 1	FNMA	1	101,646	140,147
990461291	CDX.NA.IG.33	2Z		1,503,164	1,693,316			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461291			3136AF 2P 8	FNR 2013-86 ZM	1	1,503,164	1,693,316
990461291	CDX.NA.IG.33	2Z		3,001,027	2,922,798			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461291			3136AS 6F 8	FNR 2016-52 ZC	1	3,001,027	2,922,798
990461291	CDX.NA.IG.33	2Z		3,879,435	4,162,011			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461291			3137BG ZY 8	FHR 4454 DL	1	3,879,435	4,162,011
990461291	CDX.NA.IG.33	2Z		250,165	272,875			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461291			31395M YQ 6	FHR 2931 BL	1	250,165	272,875
990461291	CDX.NA.IG.33	2Z		300,178	342,596			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461291			31396E XR 2	FHR 3061 ZE	1	300,178	342,596

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990461291	CDX.NA.IG.33	2Z		3,097,589	3,591,048			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461291			31396W H6 6	FNR 2007-65 DC	1	3,097,589	3,591,048
990461291	CDX.NA.IG.33	2Z		6,311,386	6,397,470			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461291			38379V U4 4	GNR 2016-33 PZ	1	6,311,386	6,397,470
990461291	CDX.NA.IG.33	2Z		22,709	24,956			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461291			38380A A5 6	GNR 2016-121 AZ	1	22,709	24,956
990461291	CDX.NA.IG.33	2Z		8,280,825	11,373,829			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461291			912803 CK 7	TREASURY STRIP (PRIN)	1	8,280,825	11,373,829
990461291	CDX.NA.IG.33	2Z		2,531,083	3,404,213			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461291			912803 CK 7	TREASURY STRIP (PRIN)	1	2,531,083	3,404,213
990461291	CDX.NA.IG.33	2Z		253,235	406,544			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461291			912803 DC 4	TREASURY STRIP (PRIN)	1	253,235	406,544
990461291	CDX.NA.IG.33	2Z		1,004,635	1,023,704			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461291			912803 EA 7	TREASURY STRIP (PRIN)	1	1,004,635	1,023,704
990461291	CDX.NA.IG.33	2Z		9,513,877	12,347,680			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461291			912803 FA 6	TREASURY STRIP (PRIN)	1	9,513,877	12,347,680
990461291	CDX.NA.IG.33	2Z		3,074,517	4,334,796			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461291			912810 FT 0	TREASURY BOND	1	3,074,517	4,334,796
990461291	CDX.NA.IG.33	2Z		200,038	280,821			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461291			912810 PT 9	TREASURY BOND	1	200,038	280,821
990461291	CDX.NA.IG.33	2Z		3,000,725	2,767,054			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461291			912834 QH 4	TREASURY STRIP (INT)	1	3,000,725	2,767,054
990461292	CDX.NA.IG.33	2Z	50,000,000	1,056,401	1,426,814	09/23/2019	12/20/2024	CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461292	956,734	1,303,081	059438 AH 4	BANK ONE CORPORATION	1FE	99,666	123,733
990461292	CDX.NA.IG.33	2Z		1,100,797	1,217,300			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461292			08161C AE 1	BMARK 2018-B2 A5	1FM	1,100,797	1,217,300
990461292	CDX.NA.IG.33	2Z		9,154,239	9,192,956			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461292			3132A5 FC 4	FHLMC 30YR UMBS MIRROR	1	9,154,239	9,192,956
990461292	CDX.NA.IG.33	2Z		419,422	566,280			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461292			3134A3 U4 6	FHLMC REFERENCE NOTES	1	419,422	566,280
990461292	CDX.NA.IG.33	2Z		2,493,451	3,487,654			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461292			3134A4 AA 2	FHLMC REFERENCE NOTES	1	2,493,451	3,487,654
990461292	CDX.NA.IG.33	2Z		434,501	601,894			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461292			31358D CS 1	FNMA	1	434,501	601,894
990461292	CDX.NA.IG.33	2Z		395,875	493,236			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461292			31364A 6J 6	FNMA	1FE	395,875	493,236

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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	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990461292	CDX.NA.IG.33	2Z		4,062,884	5,099,767			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461292			755111 AP 6	RAYTHEON COMPANY	1FE	4,062,884	5,099,767
990461292	CDX.NA.IG.33	2Z		4,188,506	5,423,110			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461292			912803 BL 6	TREASURY STRIP (PRIN)	1	4,188,506	5,423,110
990461292	CDX.NA.IG.33	2Z		2,879,748	3,474,263			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461292			912803 FF 5	TREASURY STRIP	1	2,879,748	3,474,263
990461292	CDX.NA.IG.33	2Z		17,979,265	24,622,592			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461292			912810 FT 0	TREASURY BOND	1	17,979,265	24,622,592
990461292	CDX.NA.IG.33	2Z		210,097	294,943			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461292			912810 PT 9	TREASURY BOND	1	210,097	294,943
990461292	CDX.NA.IG.33	2Z		1,500,787	1,836,073			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461292			912810 QA 9	TREASURY BOND	1	1,500,787	1,836,073
990461292	CDX.NA.IG.33	2Z		7,156,307	10,026,106			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461292			912810 QE 1	TREASURY BOND	1	7,156,307	10,026,106
990461292	CDX.NA.IG.33	2Z		1,505,289	1,586,143			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461292			912828 3F 5	TREASURY NOTE	1	1,505,289	1,586,143
990461292	CDX.NA.IG.33	2Z		549,080	689,857			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461292			912833 4U 1	TREASURY STRIP (INT)	1	549,080	689,857
990461292	CDX.NA.IG.33	2Z		3,801,242	4,800,419			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461292			912833 QB 9	TREASURY STRIP (INT)	1	3,801,242	4,800,419
990461292	CDX.NA.IG.33	2Z		3,180,120	4,054,589			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461292			912833 XX 3	TREASURY STRIP (INT)	1	3,180,120	4,054,589
990461301	CDX.NA.IG.33	2Z	123,000,000	17,301,239	18,770,659	09/23/2019	12/20/2024	CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461301	2,354,745	3,205,579	3132A4 6K 9	FHLMC 30YR UMBS MIRROR	1	14,946,494	15,565,080
990461301	CDX.NA.IG.33	2Z		333,294	459,428			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461301			3134A2 G7 7	FHLMC	1FE	333,294	459,428
990461301	CDX.NA.IG.33	2Z		3,679,373	5,138,821			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461301			3134A4 AA 2	FHLMC REFERENCE NOTES	1	3,679,373	5,138,821
990461301	CDX.NA.IG.33	2Z		540,252	748,385			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461301			31358D CS 1	FNMA	1	540,252	748,385
990461301	CDX.NA.IG.33	2Z		7,059,898	7,776,562			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461301			3136A3 NU 1	FNMA 2011-142 PE	1	7,059,898	7,776,562
990461301	CDX.NA.IG.33	2Z		2,108,095	2,403,356			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461301			3136A4 U4 9	FNR 2012-32 YZ	1	2,108,095	2,403,356
990461301	CDX.NA.IG.33	2Z		1,200,411	1,169,119			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461301			3136AS 6F 8	FNR 2016-52 ZC	1	1,200,411	1,169,119
990461301	CDX.NA.IG.33	2Z		499,772	562,832			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461301			3137FJ L8 0	FHR 4844 HZ	1	499,772	562,832

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990461301	CDX.NA.IG.33	2Z		1,221,195	1,386,578			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461301			31402C PL 0	FNMA 30YR	1	1,221,195	1,386,578
990461301	CDX.NA.IG.33	2Z		380,214	411,725			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461301			31415S SG 8	FNMA 30YR	1	380,214	411,725
990461301	CDX.NA.IG.33	2Z		4,400,438	4,792,495			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461301			532457 BJ 6	ELI LILLY AND CO	1FE	4,400,438	4,792,495
990461301	CDX.NA.IG.33	2Z		30,962,141	39,059,860			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461301			912803 BL 6	TREASURY STRIP (PRIN)	1	30,962,141	39,059,860
990461301	CDX.NA.IG.33	2Z		2,062,639	2,622,065			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461301			912803 CK 7	TREASURY STRIP (PRIN)	1	2,062,639	2,622,065
990461301	CDX.NA.IG.33	2Z		1,871,085	2,919,214			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461301			912803 DA 8	TREASURY STRIP (PRIN)	1	1,871,085	2,919,214
990461301	CDX.NA.IG.33	2Z		2,973,021	4,612,644			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461301			912803 DA 8	TREASURY STRIP (PRIN)	1	2,973,021	4,612,644
990461301	CDX.NA.IG.33	2Z		2,712,270	4,009,394			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461301			912803 DK 6	TREASURY STRIP (PRIN)	1	2,712,270	4,009,394
990461301	CDX.NA.IG.33	2Z		557,138	833,629			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461301			912803 DP 5	TREASURY STRIP (PRIN)	1	557,138	833,629
990461301	CDX.NA.IG.33	2Z		12,804,664	16,088,155			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461301			912803 DU 4	TREASURY STRIP (PRIN)	1	12,804,664	16,088,155
990461301	CDX.NA.IG.33	2Z		1,134,987	1,656,123			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461301			912803 DV 2	TREASURY STRIP (PRIN)	1	1,134,987	1,656,123
990461301	CDX.NA.IG.33	2Z		400,701	408,679			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461301			912803 EA 7	TREASURY STRIP (PRIN)	1	400,701	408,679
990461301	CDX.NA.IG.33	2Z		1,166,575	1,200,778			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461301			912803 EP 4	TREASURY STRIP (PRIN)	1	1,166,575	1,200,778
990461301	CDX.NA.IG.33	2Z		1,937,001	2,520,394			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461301			912803 ER 0	TREASURY STRIP (PRIN)	1	1,937,001	2,520,394
990461301	CDX.NA.IG.33	2Z		3,603,523	4,489,155			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461301			912803 FA 6	TREASURY STRIP (PRIN)	1	3,603,523	4,489,155
990461301	CDX.NA.IG.33	2Z		1,826,688	2,405,392			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461301			912803 FE 8	TREASURY STRIP (PRIN)	1	1,826,688	2,405,392
990461301	CDX.NA.IG.33	2Z		851,353	1,190,388			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461301			912810 PT 9	TREASURY BOND	1	851,353	1,190,388
990461301	CDX.NA.IG.33	2Z		2,501,975	3,060,933			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461301			912810 QA 9	TREASURY BOND	1	2,501,975	3,060,933
990461301	CDX.NA.IG.33	2Z		9,380,600	12,883,011			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461301			912810 QD 3	TREASURY BOND	1	9,380,600	12,883,011

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990461301	CDX.NA.IG.33	2Z		1,399,994	1,379,791			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461301			912810 SK 5	TREASURY BOND	1	1,399,994	1,379,791
990461301	CDX.NA.IG.33	2Z		6,040,307	6,308,024			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461301			912828 2R 0	TREASURY NOTE	1	6,040,307	6,308,024
990461301	CDX.NA.IG.33	2Z		2,498,063	2,530,158			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461301			912828 3F 5	TREASURY NOTE	1	2,498,063	2,530,158
990461301	CDX.NA.IG.33	2Z		244,462	307,139			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461301			912833 4U 1	TREASURY STRIP (INT)	1	244,462	307,139
990461301	CDX.NA.IG.33	2Z		6,595,189	8,461,678			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461301			912833 XU 9	TREASURY STRIP (INT)	1	6,595,189	8,461,678
990461301	CDX.NA.IG.33	2Z		6,074,614	8,550,975			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461301			912833 Y3 8	TREASURY STRIP (INT)	1	6,074,614	8,550,975
990461305	CDX.NA.IG.33	2Z	50,000,000	9,754,781	10,150,350	09/23/2019	12/20/2024	CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461305	957,453	1,303,081	3132A5 FB 6	FHLMC 30YR UMBS MIRROR	1	8,797,328	8,847,269
990461305	CDX.NA.IG.33	2Z		6,081,035	8,452,627			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461305			31358D CS 1	FNMA	1	6,081,035	8,452,627
990461305	CDX.NA.IG.33	2Z		101,646	140,147			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461305			31358D CS 1	FNMA	1	101,646	140,147
990461305	CDX.NA.IG.33	2Z		3,044,334	3,429,446			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461305			3136AF 2P 8	FNR 2013-86 ZM	1	3,044,334	3,429,446
990461305	CDX.NA.IG.33	2Z		6,187,480	6,239,818			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461305			3136AR TS 7	FNR 2016-16 PZ	1	6,187,480	6,239,818
990461305	CDX.NA.IG.33	2Z		1,016,124	1,049,993			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461305			3137BQ FT 9	FHR 4590 TZ	1	1,016,124	1,049,993
990461305	CDX.NA.IG.33	2Z		200,748	218,973			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461305			31395M YQ 6	FHR 2931 BL	1	200,748	218,973
990461305	CDX.NA.IG.33	2Z		3,057,623	3,557,692			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461305			31396C 2W 9	FHR 3036 ZV	1	3,057,623	3,557,692
990461305	CDX.NA.IG.33	2Z		400,238	456,794			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461305			31396E XR 2	FHR 3061 ZE	1	400,238	456,794
990461305	CDX.NA.IG.33	2Z		5,764,129	6,634,134			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461305			31397H JW 9	FHR 3316 GE	1	5,764,129	6,634,134
990461305	CDX.NA.IG.33	2Z		2,632,352	3,541,837			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461305			912803 CK 7	TREASURY STRIP (PRIN)	1	2,632,352	3,541,837
990461305	CDX.NA.IG.33	2Z		273,494	439,067			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461305			912803 DC 4	TREASURY STRIP (PRIN)	1	273,494	439,067

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990461305	CDX.NA.IG.33	2Z		503,512	676,433			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461305			912803 DJ 9	TREASURY STRIP (PRIN)	1	503,512	676,433
990461305	CDX.NA.IG.33	2Z		12,406,272	16,101,604			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461305			912803 FA 6	TREASURY STRIP (PRIN)	1	12,406,272	16,101,604
990461305	CDX.NA.IG.33	2Z		200,038	280,821			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461305			912810 PT 9	TREASURY BOND	1	200,038	280,821
990461305	CDX.NA.IG.33	2Z		300,047	367,080			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461305			912810 QA 9	TREASURY BOND	1	300,047	367,080
990461305	CDX.NA.IG.33	2Z		3,000,725	2,767,063			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461305			912834 QH 4	TREASURY STRIP (INT)	1	3,000,725	2,767,063
990461410	ITRAXX.EUROPE.32	2Z	109,970,000	4,591,010	6,002,630	09/24/2019	12/20/2024	ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461410	2,498,540	3,118,273	3134A2 G7 7	FHLMC	1FE	2,092,470	2,884,357
990461410	ITRAXX.EUROPE.32	2Z		3,044,907	4,299,017			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461410			31358D DR 2	FNMA	1	3,044,907	4,299,017
990461410	ITRAXX.EUROPE.32	2Z		936,799	998,334			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461410			3136AU C7 4	FNR 2016-99 KZ	1	936,799	998,334
990461410	ITRAXX.EUROPE.32	2Z		2,147,501	2,317,414			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461410			3136AU F2 2	FNR 2016-105 PZ	1	2,147,501	2,317,414
990461410	ITRAXX.EUROPE.32	2Z		13,161,112	16,402,572			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461410			76116F AB 3	RESOLUTION FUNDING CORP.	1	13,161,112	16,402,572
990461410	ITRAXX.EUROPE.32	2Z		4,684,609	6,495,276			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461410			912803 CG 6	TREASURY STRIP (PRIN)	1	4,684,609	6,495,276
990461410	ITRAXX.EUROPE.32	2Z		6,215,987	8,446,287			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461410			912803 CK 7	TREASURY STRIP (PRIN)	1	6,215,987	8,446,287
990461410	ITRAXX.EUROPE.32	2Z		1,500,176	2,217,953			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461410			912803 DK 6	TREASURY STRIP (PRIN)	1	1,500,176	2,217,953
990461410	ITRAXX.EUROPE.32	2Z		6,327,126	8,294,347			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461410			912803 ER 0	TREASURY STRIP (PRIN)	1	6,327,126	8,294,347
990461410	ITRAXX.EUROPE.32	2Z		44,717,315	55,101,921			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461410			912803 EZ 2	TREASURY STRIP (PRIN)	1	44,717,315	55,101,921
990461410	ITRAXX.EUROPE.32	2Z		17,678,249	22,821,352			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461410			912803 FA 6	TREASURY STRIP (PRIN)	1	17,678,249	22,821,352
990461410	ITRAXX.EUROPE.32	2Z		1,000,765	1,235,147			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461410			912810 QA 9	TREASURY BOND	1	1,000,765	1,235,147
990461410	ITRAXX.EUROPE.32	2Z		2,601,472	3,442,319			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461410			912810 RG 5	TREASURY BOND	1	2,601,472	3,442,319
990461410	ITRAXX.EUROPE.32	2Z		9,036,553	13,644,472			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461410			912810 RH 3	TREASURY BOND	1	9,036,553	13,644,472

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990461410	ITRAXX.EUROPE.32	2Z		2,000,260	2,338,728			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461410			912810 SD 1	TREASURY BOND	1	2,000,260	2,338,728
990461410	ITRAXX.EUROPE.32	2Z		11,598,925	14,571,727			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461410			912833 QB 9	TREASURY STRIP (INT)	1	11,598,925	14,571,727
990461427	ITRAXX.EUROPE.32	2Z	274,925,000	6,272,561	7,499,435	09/24/2019	12/20/2024	ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427	6,212,846	7,437,677	110709 DL 3	BRITISH COLUMBIA (PROVINCE OF)	1FE	59,715	61,757
990461427	ITRAXX.EUROPE.32	2Z		497,300	724,496			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			25468P BW 5	WALT DISNEY COMPANY (THE)	1FE	497,300	724,496
990461427	ITRAXX.EUROPE.32	2Z		1,975,825	1,955,592			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			28851Q AE 3	ECLO 2017-1A AR	1FE	1,975,825	1,955,592
990461427	ITRAXX.EUROPE.32	2Z		2,270,593	2,958,317			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			312902 LX 5	FHLMC	1FE	2,270,593	2,958,317
990461427	ITRAXX.EUROPE.32	2Z		2,004,019	2,021,755			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			31329Q WH 0	FHLMC 30YR UMBS MIRROR	1	2,004,019	2,021,755
990461427	ITRAXX.EUROPE.32	2Z		595,593	855,090			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			31358D DR 2	FNMA	1	595,593	855,090
990461427	ITRAXX.EUROPE.32	2Z		13,839,688	19,297,751			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			31358D DR 2	FNMA	1	13,839,688	19,297,751
990461427	ITRAXX.EUROPE.32	2Z		284,753	325,024			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			31368H M2 6	FNMA 30YR	1	284,753	325,024
990461427	ITRAXX.EUROPE.32	2Z		1,901,831	1,839,986			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			3136AT 5X 8	FNR 2016-81 Z	1	1,901,831	1,839,986
990461427	ITRAXX.EUROPE.32	2Z		5,334,122	6,040,140			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			3137BG ZV 4	FHR 4454 BZ	1	5,334,122	6,040,140
990461427	ITRAXX.EUROPE.32	2Z		77,164	84,136			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			31389R 6N 1	FNMA 30YR	1	77,164	84,136
990461427	ITRAXX.EUROPE.32	2Z		930,333	1,057,564			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			36202E UU 1	GNMA2 30YR	1	930,333	1,057,564
990461427	ITRAXX.EUROPE.32	2Z		998,734	1,321,979			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			38141G CU 6	GOLDMAN SACHS GROUP INC.	1FE	998,734	1,321,979
990461427	ITRAXX.EUROPE.32	2Z		1,000,000	1,110,939			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			61744Y AL 2	MORGAN STANLEY	1FE	1,000,000	1,110,939
990461427	ITRAXX.EUROPE.32	2Z		1,363,148	1,707,233			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			76116F AB 3	RESOLUTION FUNDING CORP.	1	1,363,148	1,707,233
990461427	ITRAXX.EUROPE.32	2Z		1,990,121	2,752,522			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			880591 DM 1	TVA	1	1,990,121	2,752,522

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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							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990461427	ITRAXX.EUROPE.32	2Z		982,712	1,223,044			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			880591 DM 1	TVA	1	982,712	1,223,044
990461427	ITRAXX.EUROPE.32	2Z		5,002,276	6,957,646			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			880591 EH 1	TENNESSEE VALLEY AUTHORITY	1	5,002,276	6,957,646
990461427	ITRAXX.EUROPE.32	2Z		437,834	638,485			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			88059F BA 8	TVA	1	437,834	638,485
990461427	ITRAXX.EUROPE.32	2Z		14,765,872	19,118,261			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			912803 BL 6	TREASURY STRIP (PRIN)	1	14,765,872	19,118,261
990461427	ITRAXX.EUROPE.32	2Z		32,060,511	42,290,935			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			912803 BM 4	TREASURY STRIP (PRIN)	1	32,060,511	42,290,935
990461427	ITRAXX.EUROPE.32	2Z		547,429	752,428			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			912803 CK 7	TREASURY STRIP (PRIN)	1	547,429	752,428
990461427	ITRAXX.EUROPE.32	2Z		3,537,347	4,807,207			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			912803 CK 7	TREASURY STRIP (PRIN)	1	3,537,347	4,807,207
990461427	ITRAXX.EUROPE.32	2Z		875,286	1,406,322			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			912803 DH 3	TREASURY STRIP (PRIN)	1	875,286	1,406,322
990461427	ITRAXX.EUROPE.32	2Z		15,600,299	23,493,660			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			912803 DJ 9	TREASURY STRIP (PRIN)	1	15,600,299	23,493,660
990461427	ITRAXX.EUROPE.32	2Z		4,313,847	6,510,310			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			912803 DK 6	TREASURY STRIP (PRIN)	1	4,313,847	6,510,310
990461427	ITRAXX.EUROPE.32	2Z		322,845	364,988			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			912803 DZ 3	TREASURY STRIP (PRIN)	1	322,845	364,988
990461427	ITRAXX.EUROPE.32	2Z		9,833,064	14,418,127			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			912803 EA 7	TREASURY STRIP (PRIN)	1	9,833,064	14,418,127
990461427	ITRAXX.EUROPE.32	2Z		6,085,958	6,339,260			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			912803 EP 4	TREASURY STRIP (PRIN)	1	6,085,958	6,339,260
990461427	ITRAXX.EUROPE.32	2Z		3,185,970	3,248,209			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			912803 EQ 2	TREASURY STRIP (PRIN)	1	3,185,970	3,248,209
990461427	ITRAXX.EUROPE.32	2Z		39,354,928	41,416,072			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			912803 ER 0	TREASURY STRIP (PRIN)	1	39,354,928	41,416,072
990461427	ITRAXX.EUROPE.32	2Z		26,143,231	32,334,623			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			912803 FA 6	TREASURY STRIP (PRIN)	1	26,143,231	32,334,623
990461427	ITRAXX.EUROPE.32	2Z		15,039,853	21,079,940			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			912810 PT 9	TREASURY BOND	1	15,039,853	21,079,940
990461427	ITRAXX.EUROPE.32	2Z		5,001,618	6,212,053			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			912810 QA 9	TREASURY BOND	1	5,001,618	6,212,053
990461427	ITRAXX.EUROPE.32	2Z		24,967,343	31,193,245			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			912810 QA 9	TREASURY BOND	1	24,967,343	31,193,245

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990461427	ITRAXX.EUROPE.32	2Z		3,001,494	4,122,155			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			912810 QD 3	TREASURY BOND	1	3,001,494	4,122,155
990461427	ITRAXX.EUROPE.32	2Z		2,989,469	3,381,606			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			912810 QS 0	TREASURY BOND	1	2,989,469	3,381,606
990461427	ITRAXX.EUROPE.32	2Z		2,930,526	3,497,112			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			912810 QY 7	TREASURY BOND	1	2,930,526	3,497,112
990461427	ITRAXX.EUROPE.32	2Z		4,602,242	5,981,390			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			912810 RG 5	TREASURY BOND	1	4,602,242	5,981,390
990461427	ITRAXX.EUROPE.32	2Z		10,169,658	15,587,674			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			912810 RU 4	TREASURY BOND	1	10,169,658	15,587,674
990461427	ITRAXX.EUROPE.32	2Z		1,600,509	1,875,636			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			912810 SC 3	TREASURY BOND	1	1,600,509	1,875,636
990461427	ITRAXX.EUROPE.32	2Z		2,554,136	2,802,740			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			912833 7T 1	TREASURY STRIP (INT)	1	2,554,136	2,802,740
990461427	ITRAXX.EUROPE.32	2Z		4,513,675	6,110,590			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			912833 7V 6	TREASURY STRIP (INT)	1	4,513,675	6,110,590
990461427	ITRAXX.EUROPE.32	2Z		883,250	912,624			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			912833 LU 2	TREASURY STRIP (INT)	1	883,250	912,624
990461427	ITRAXX.EUROPE.32	2Z		5,580,131	7,046,898			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			912833 QB 9	TREASURY STRIP (INT)	1	5,580,131	7,046,898
990461427	ITRAXX.EUROPE.32	2Z		2,805,970	4,034,460			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			912834 DU 9	TREASURY STRIP (INT)	1	2,805,970	4,034,460
990461427	ITRAXX.EUROPE.32	2Z		30,716,037	38,686,246			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461427			912834 LX 4	TREASURY STRIP (INT)	1	30,716,037	38,686,246
990461444	CDX.NA.IG.33	2Z	280,000,000	6,124,997	8,032,370	09/24/2019	12/20/2024	CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444	5,147,018	6,955,780	08162P AX 9	BMARK 2018-B1 A5	1FM	977,979	1,076,590
990461444	CDX.NA.IG.33	2Z		1,542,039	1,624,559			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			08162V AG 3	BMARK 2019-B10 AM	1FM	1,542,039	1,624,559
990461444	CDX.NA.IG.33	2Z		1,509,576	1,547,698			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			17318U AF 1	CGCMT 2012-GC8 AS	1FM	1,509,576	1,547,698
990461444	CDX.NA.IG.33	2Z		499,968	521,970			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			2027A0 JN 0	COMMONWEALTH BANK OF AUSTRALIA	1FE	499,968	521,970
990461444	CDX.NA.IG.33	2Z		1,005,360	1,480,486			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			268317 AC 8	EDF SA	1FE	1,005,360	1,480,486
990461444	CDX.NA.IG.33	2Z		2,323,237	2,386,747			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			3131XQ ST 4	FHLMC 30YR UMBS MIRROR	1	2,323,237	2,386,747
990461444	CDX.NA.IG.33	2Z		6,599,227	6,752,961			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			3131Y7 TD 9	FHLMC 30YR UMBS MIRROR	1	6,599,227	6,752,961

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990461444	CDX.NA.IG.33	2Z		4,629,473	4,752,267			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			3132A4 6H 6	FHLMC 30YR UMBS MIRROR	1	4,629,473	4,752,267
990461444	CDX.NA.IG.33	2Z		11,905,515	11,973,101			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			3132A5 FB 6	FHLMC 30YR UMBS MIRROR	1	11,905,515	11,973,101
990461444	CDX.NA.IG.33	2Z		374,231	523,653			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			3134A4 AA 2	FHLMC REFERENCE NOTES	1	374,231	523,653
990461444	CDX.NA.IG.33	2Z		3,662,910	5,141,645			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			3134A4 AB 0	FHLMC	1	3,662,910	5,141,645
990461444	CDX.NA.IG.33	2Z		4,322,552	5,837,275			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			31358D DR 2	FNMA	1	4,322,552	5,837,275
990461444	CDX.NA.IG.33	2Z		3,448,703	4,684,400			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			31358D DS 0	FNMA	1	3,448,703	4,684,400
990461444	CDX.NA.IG.33	2Z		3,384,391	4,659,611			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			31364E BA 1	FNMA	1	3,384,391	4,659,611
990461444	CDX.NA.IG.33	2Z		501,055	564,439			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			3136AF 2P 8	FNR 2013-86 ZM	1	501,055	564,439
990461444	CDX.NA.IG.33	2Z		2,435,696	2,692,737			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			3136AR QF 8	FNR 2016-11 JZ	1	2,435,696	2,692,737
990461444	CDX.NA.IG.33	2Z		1,082,312	1,054,099			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			3136AS 6F 8	FNR 2016-52 ZC	1	1,082,312	1,054,099
990461444	CDX.NA.IG.33	2Z		680,621	664,564			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			3136B4 DJ 4	FNR 2019-17 LZ	1	680,621	664,564
990461444	CDX.NA.IG.33	2Z		130,937	137,681			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			3136FC MS 2	FNS 354 17	1	130,937	137,681
990461444	CDX.NA.IG.33	2Z		137,389	147,910			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			3136FC MV 5	FNS 354 20	1	137,389	147,910
990461444	CDX.NA.IG.33	2Z		618,247	634,826			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			3136FE NW 8	FNS 379 1	1	618,247	634,826
990461444	CDX.NA.IG.33	2Z		399,930	445,294			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			3137A4 MP 9	FHR 3770 QZ	1	399,930	445,294
990461444	CDX.NA.IG.33	2Z		1,502,667	1,491,779			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			3137B1 3S 9	FHR 4180 IM	1	1,502,667	1,491,779
990461444	CDX.NA.IG.33	2Z		572,981	606,471			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			3137B1 J5 2	FHR 4187 IQ	1	572,981	606,471
990461444	CDX.NA.IG.33	2Z		9,609,450	10,141,981			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			3137BJ LM 3	FHR 4468 JL	1	9,609,450	10,141,981

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990461444	CDX.NA.IG.33	2Z		1,495,847	1,545,706			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			3137BQ FT 9	FHR 4590 TZ	1	1,495,847	1,545,706
990461444	CDX.NA.IG.33	2Z		1,901,595	1,842,306			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			3137BR ZH 1	FHR 4615 TZ	1	1,901,595	1,842,306
990461444	CDX.NA.IG.33	2Z		7,276,476	7,795,686			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			3137F4 FT 4	FHR 4778 LZ	1	7,276,476	7,795,686
990461444	CDX.NA.IG.33	2Z		4,049,454	4,274,429			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			3137FG 3P 8	FHR 4801 ZN	1	4,049,454	4,274,429
990461444	CDX.NA.IG.33	2Z		999,989	1,057,736			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			3140J9 FA 4	FNMA 30YR	1	999,989	1,057,736
990461444	CDX.NA.IG.33	2Z		1,674,613	1,719,048			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			36192C AH 8	GSMS 2013-GC10 AS	1FM	1,674,613	1,719,048
990461444	CDX.NA.IG.33	2Z		305,068	333,241			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			36250S AE 9	GSMS 2018-GS10 A5	1FM	305,068	333,241
990461444	CDX.NA.IG.33	2Z		2,001,325	2,422,953			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			38148Y AA 6	GOLDMAN SACHS GROUP INC/THE	1FE	2,001,325	2,422,953
990461444	CDX.NA.IG.33	2Z		2,000,757	2,672,321			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			756109 AG 9	REALTY INCOME CORP	1FE	2,000,757	2,672,321
990461444	CDX.NA.IG.33	2Z		1,035,864	1,297,336			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			76116F AB 3	RESOLUTION FUNDING CORP	1	1,035,864	1,297,336
990461444	CDX.NA.IG.33	2Z		13,435,089	18,188,089			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			912803 CK 7	TREASURY STRIP (PRIN)	1	13,435,089	18,188,089
990461444	CDX.NA.IG.33	2Z		67,507,394	91,888,019			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			912803 CK 7	TREASURY STRIP (PRIN)	1	67,507,394	91,888,019
990461444	CDX.NA.IG.33	2Z		11,012,909	14,427,933			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			912803 DM 2	TREASURY STRIP (PRIN)	1	11,012,909	14,427,933
990461444	CDX.NA.IG.33	2Z		3,096,815	4,904,321			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			912803 DP 5	TREASURY STRIP (PRIN)	1	3,096,815	4,904,321
990461444	CDX.NA.IG.33	2Z		35,329,297	39,230,578			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			912803 EA 7	TREASURY STRIP (PRIN)	1	35,329,297	39,230,578
990461444	CDX.NA.IG.33	2Z		1,507,040	1,639,291			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			912803 EF 6	TREASURY STRIP (PRIN)	1	1,507,040	1,639,291
990461444	CDX.NA.IG.33	2Z		12,244,928	13,942,760			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			912803 ER 0	TREASURY STRIP (PRIN)	1	12,244,928	13,942,760
990461444	CDX.NA.IG.33	2Z		3,025,835	3,647,378			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			912803 EZ 2	TREASURY STRIP (PRIN)	1	3,025,835	3,647,378
990461444	CDX.NA.IG.33	2Z		1,005,439	1,252,544			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			912803 FA 6	TREASURY STRIP (PRIN)	1	1,005,439	1,252,544

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990461444	CDX.NA.IG.33	2Z		4,002,218	5,479,373			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			912810 FT 0	TREASURY BOND	1	4,002,218	5,479,373
990461444	CDX.NA.IG.33	2Z		1,075,908	1,481,359			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			912810 PT 9	TREASURY BOND	1	1,075,908	1,481,359
990461444	CDX.NA.IG.33	2Z		66,509	81,190			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			912810 PX 0	TREASURY BOND	1	66,509	81,190
990461444	CDX.NA.IG.33	2Z		3,420,395	4,251,753			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			912810 QA 9	TREASURY BOND	1	3,420,395	4,251,753
990461444	CDX.NA.IG.33	2Z		275,391	376,688			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			912810 QB 7	TREASURY BOND	1	275,391	376,688
990461444	CDX.NA.IG.33	2Z		3,559,707	4,176,061			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			912810 RY 6	TREASURY BOND	1	3,559,707	4,176,061
990461444	CDX.NA.IG.33	2Z		2,500,403	2,923,500			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			912810 SD 1	TREASURY BOND	1	2,500,403	2,923,500
990461444	CDX.NA.IG.33	2Z		8,999,915	8,870,039			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			912810 SK 5	TREASURY BOND	1	8,999,915	8,870,039
990461444	CDX.NA.IG.33	2Z		12,632,471	13,113,801			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			912828 2R 0	TREASURY NOTE	1	12,632,471	13,113,801
990461444	CDX.NA.IG.33	2Z		1,199,279	1,216,141			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			912828 4V 9	TREASURY NOTE	1	1,199,279	1,216,141
990461444	CDX.NA.IG.33	2Z		5,501,922	5,713,901			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			912828 XB 1	TREASURY NOTE	1	5,501,922	5,713,901
990461444	CDX.NA.IG.33	2Z		2,408,007	3,230,763			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			912833 5A 4	TREASURY STRIP (INT)	1	2,408,007	3,230,763
990461444	CDX.NA.IG.33	2Z		2,477,127	3,610,925			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			912834 AT 5	TREASURY STRIP (INT)	1	2,477,127	3,610,925
990461444	CDX.NA.IG.33	2Z		2,117,117	2,173,347			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			912834 MM 7	TREASURY STRIP (INT)	1	2,117,117	2,173,347
990461444	CDX.NA.IG.33	2Z		6,501,178	5,994,921			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			912834 QH 4	TREASURY STRIP (INT)	1	6,501,178	5,994,921
990461444	CDX.NA.IG.33	2Z		1,001,548	935,620			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461444			912834 RK 6	TREASURY STRIP (INT)	1	1,001,548	935,620
990461466	CDX.NA.IG.33	2Z	50,000,000	1,853,345	2,262,146	09/24/2019	12/20/2024	CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461466	934,539	1,303,081	3128JN KV 6	FH 5/1 12M Libor ARM	1	918,806	959,066
990461466	CDX.NA.IG.33	2Z		309,338	319,354			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461466			3128JP ED 8	FH 5/1 12M Libor ARM	1	309,338	319,354

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990461466	CDX.NA.IG.33	2Z		255,144	268,558			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461466			3128JR T6 3	FH 3/1 12M Libor ARM	1	255,144	268,558
990461466	CDX.NA.IG.33	2Z		449,695	475,423			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461466			3128NU BC 7	FH 5/1 1Y CMT ARM	1	449,695	475,423
990461466	CDX.NA.IG.33	2Z		101,612	140,100			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461466			31358D CS 1	FNMA	1	101,612	140,100
990461466	CDX.NA.IG.33	2Z		958,611	934,419			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461466			3136A8 BT 6	FNR 2012-98 GI	1	958,611	934,419
990461466	CDX.NA.IG.33	2Z		307,269	321,578			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461466			3136A8 DS 6	FNR 2012-104 AI	1	307,269	321,578
990461466	CDX.NA.IG.33	2Z		308,061	292,772			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461466			3136A9 SV 1	FNR 2012-128 KI	1	308,061	292,772
990461466	CDX.NA.IG.33	2Z		463,389	345,413			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461466			3136AA MU 6	FNR 2012-139 IP	1	463,389	345,413
990461466	CDX.NA.IG.33	2Z		1,041,492	998,210			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461466			3136AB 3N 1	FNR 2013-2 MI	1	1,041,492	998,210
990461466	CDX.NA.IG.33	2Z		187,175	208,268			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461466			3136AB AR 4	FNR 2012-150 BI	1	187,175	208,268
990461466	CDX.NA.IG.33	2Z		6,530,394	6,654,257			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461466			3136AD F6 1	FNR 2013-40 VZ	1	6,530,394	6,654,257
990461466	CDX.NA.IG.33	2Z		2,805,136	3,036,081			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461466			3137F4 YK 2	FHR 4783 Z	1	2,805,136	3,036,081
990461466	CDX.NA.IG.33	2Z		1,498,987	1,619,600			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461466			3137FG ZT 5	FHMS K079 A2	1	1,498,987	1,619,600
990461466	CDX.NA.IG.33	2Z		3,519,271	4,122,491			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461466			31393D 5B 3	FNR 2003-76 DZ	1	3,519,271	4,122,491
990461466	CDX.NA.IG.33	2Z		600,061	614,911			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461466			3140J5 SF 7	FNMA 30YR	1	600,061	614,911
990461466	CDX.NA.IG.33	2Z		2,698,973	2,650,532			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461466			3140X4 PR 1	FNMA 30YR UMBS SUPER	1	2,698,973	2,650,532
990461466	CDX.NA.IG.33	2Z		2,488,101	3,380,846			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461466			912803 CK 7	TREASURY STRIP (PRIN)	1	2,488,101	3,380,846
990461466	CDX.NA.IG.33	2Z		17,608,916	28,191,612			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461466			912803 DH 3	TREASURY STRIP (PRIN)	1	17,608,916	28,191,612
990461466	CDX.NA.IG.33	2Z		6,595,002	9,524,469			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461466			912803 DM 2	TREASURY STRIP (PRIN)	1	6,595,002	9,524,469
990461466	CDX.NA.IG.33	2Z		199,992	274,430			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461466			912810 PT 9	TREASURY BOND	1	199,992	274,430

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990461466	CDX.NA.IG.33	2Z		497,068	609,400			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461466			912810 QA 9	TREASURY BOND	1	497,068	609,400
990461466	CDX.NA.IG.33	2Z		2,001,489	2,108,995			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461466			912828 3F 5	TREASURY NOTE	1	2,001,489	2,108,995
990461502	ITRAXX.EUROPE.32	2Z	54,985,000	2,052,888	2,678,018	09/24/2019	12/20/2024	ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461502	1,241,191	1,559,136	3134A2 G7 7	FHLMC	1FE	811,698	1,118,881
990461502	ITRAXX.EUROPE.32	2Z		711,161	980,537			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461502			31358D CS 1	FNMA	1	711,161	980,537
990461502	ITRAXX.EUROPE.32	2Z		4,992,989	5,087,692			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461502			3136AD F6 1	FNR 2013-40 VZ	1	4,992,989	5,087,692
990461502	ITRAXX.EUROPE.32	2Z		999,831	1,113,241			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461502			3137A4 MP 9	FHR 3770 QZ	1	999,831	1,113,241
990461502	ITRAXX.EUROPE.32	2Z		200,378	221,559			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461502			3137BA JM 5	FHR 4344 KZ	1	200,378	221,559
990461502	ITRAXX.EUROPE.32	2Z		9,295,314	9,763,600			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461502			3137F4 XX 5	FHLMC 4783 BV	1	9,295,314	9,763,600
990461502	ITRAXX.EUROPE.32	2Z		1,499,829	1,623,309			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461502			3137F4 YK 2	FHR 4783 Z	1	1,499,829	1,623,309
990461502	ITRAXX.EUROPE.32	2Z		490,823	560,180			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461502			31396E XR 2	FHR 3061 ZE	1	490,823	560,180
990461502	ITRAXX.EUROPE.32	2Z		2,829,343	2,778,563			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461502			3140X4 PR 1	FNMA 30YR UMBS SUPER	1	2,829,343	2,778,563
990461502	ITRAXX.EUROPE.32	2Z		2,022,604	2,520,752			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461502			76116F AB 3	RESOLUTION FUNDING CORP	1	2,022,604	2,520,752
990461502	ITRAXX.EUROPE.32	2Z		4,462,249	5,873,840			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461502			912803 CK 7	TREASURY STRIP (PRIN)	1	4,462,249	5,873,840
990461502	ITRAXX.EUROPE.32	2Z		25,220,805	29,968,283			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461502			912803 CX 9	TREASURY STRIP (PRIN)	1	25,220,805	29,968,283
990461502	ITRAXX.EUROPE.32	2Z		3,647,954	5,840,319			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461502			912803 DH 3	TREASURY STRIP (PRIN)	1	3,647,954	5,840,319
990461502	ITRAXX.EUROPE.32	2Z		604,931	785,115			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461502			912803 FA 6	TREASURY STRIP (PRIN)	1	604,931	785,115
990461502	ITRAXX.EUROPE.32	2Z		1,575,867	2,022,003			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461502			912810 QA 9	TREASURY BOND	1	1,575,867	2,022,003
990461502	ITRAXX.EUROPE.32	2Z		1,200,297	1,481,410			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461502			912810 QA 9	TREASURY BOND	1	1,200,297	1,481,410
990461502	ITRAXX.EUROPE.32	2Z		7,000,248	9,737,619			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461502			912810 QE 1	TREASURY BOND	1	7,000,248	9,737,619

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990461502	ITRAXX.EUROPE.32	2Z		1,000,010	1,169,224			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461502			912810 SD 1	TREASURY BOND	1	1,000,010	1,169,224
990461645	ITRAXX.EUROPE.32	2Z	109,580,000	7,396,259	9,010,862	09/25/2019	12/20/2024	ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461645	2,408,620	3,118,273	059438 AH 4	BANK ONE CORPORATION	1FE	4,987,640	5,892,589
990461645	ITRAXX.EUROPE.32	2Z		5,998,776	6,628,902			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461645			08160B AD 6	BMARK 2018-B5 A4	1FM	5,998,776	6,628,902
990461645	ITRAXX.EUROPE.32	2Z		2,197,076	3,028,551			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461645			3134A2 G7 7	FHLMC	1FE	2,197,076	3,028,551
990461645	ITRAXX.EUROPE.32	2Z		6,537,673	9,185,123			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461645			31358D DR 2	FNMA	1	6,537,673	9,185,123
990461645	ITRAXX.EUROPE.32	2Z		2,000,685	1,948,532			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461645			3136AS 6F 8	FNR 2016-52 ZC	1	2,000,685	1,948,532
990461645	ITRAXX.EUROPE.32	2Z		8,264,299	9,005,934			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461645			3137FJ EH 8	FHMS K081 A2	1	8,264,299	9,005,934
990461645	ITRAXX.EUROPE.32	2Z		13,658,845	17,104,174			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461645			76116F AB 3	RESOLUTION FUNDING CORP	1	13,658,845	17,104,174
990461645	ITRAXX.EUROPE.32	2Z		4,312,944	5,469,378			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461645			880591 DM 1	TVA	1	4,312,944	5,469,378
990461645	ITRAXX.EUROPE.32	2Z		19,178,027	30,712,667			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461645			912803 DH 3	TREASURY STRIP (PRIN)	1	19,178,027	30,712,667
990461645	ITRAXX.EUROPE.32	2Z		7,217,539	10,670,860			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461645			912803 DK 6	TREASURY STRIP (PRIN)	1	7,217,539	10,670,860
990461645	ITRAXX.EUROPE.32	2Z		17,324,530	17,661,349			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461645			912803 EQ 2	TREASURY STRIP (PRIN)	1	17,324,530	17,661,349
990461645	ITRAXX.EUROPE.32	2Z		10,282,346	11,408,426			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461645			912803 ET 6	TREASURY STRIP (PRIN)	1	10,282,346	11,408,426
990461645	ITRAXX.EUROPE.32	2Z		9,116,914	11,704,905			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461645			912803 FA 6	TREASURY STRIP (PRIN)	1	9,116,914	11,704,905
990461645	ITRAXX.EUROPE.32	2Z		12,990,394	17,922,091			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461645			912810 PU 6	TREASURY BOND	1	12,990,394	17,922,091
990461645	ITRAXX.EUROPE.32	2Z		1,000,513	1,223,444			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461645			912810 QA 9	TREASURY BOND	1	1,000,513	1,223,444
990461645	ITRAXX.EUROPE.32	2Z		5,501,368	6,429,023			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461645			912810 SD 1	TREASURY BOND	1	5,501,368	6,429,023
990461645	ITRAXX.EUROPE.32	2Z		2,164,821	2,713,476			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461645			912833 QB 9	TREASURY STRIP (INT)	1	2,164,821	2,713,476

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990461645	ITRAXX.EUROPE.32	2Z		1,079,874	1,458,770			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461645			931142 CM 3	WAL-MART STORES INC.	1FE	1,079,874	1,458,770
990461681	ITRAXX.EUROPE.32	2Z	153,412,000	19,609,099	27,391,701	09/25/2019	12/20/2024	ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461681	3,386,461	4,365,582	3134A4 AB 0	FHLMC	1	16,222,638	23,026,119
990461681	ITRAXX.EUROPE.32	2Z		9,492,234	10,344,065			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461681			3137FJ EH 8	FHMS K081 A2	1	9,492,234	10,344,065
990461681	ITRAXX.EUROPE.32	2Z		1,764,020	1,913,184			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461681			36202E 7H 6	GNMA2 30YR	1	1,764,020	1,913,184
990461681	ITRAXX.EUROPE.32	2Z		4,860,562	6,551,772			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461681			880591 CS 9	TVA	1	4,860,562	6,551,772
990461681	ITRAXX.EUROPE.32	2Z		3,983,804	5,509,970			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461681			880591 DM 1	TVA	1	3,983,804	5,509,970
990461681	ITRAXX.EUROPE.32	2Z		6,902,234	8,622,582			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461681			880591 DM 1	TVA	1	6,902,234	8,622,582
990461681	ITRAXX.EUROPE.32	2Z		4,878,830	6,316,914			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461681			912803 BL 6	TREASURY STRIP (PRIN)	1	4,878,830	6,316,914
990461681	ITRAXX.EUROPE.32	2Z		5,821,700	8,493,250			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461681			912803 CX 9	TREASURY STRIP (PRIN)	1	5,821,700	8,493,250
990461681	ITRAXX.EUROPE.32	2Z		1,104,266	1,713,479			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461681			912803 DA 8	TREASURY STRIP (PRIN)	1	1,104,266	1,713,479
990461681	ITRAXX.EUROPE.32	2Z		1,125,223	1,770,563			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461681			912803 DM 2	TREASURY STRIP (PRIN)	1	1,125,223	1,770,563
990461681	ITRAXX.EUROPE.32	2Z		1,437,774	1,662,270			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461681			912803 EE 9	TREASURY STRIP (PRIN)	1	1,437,774	1,662,270
990461681	ITRAXX.EUROPE.32	2Z		1,010,627	1,009,438			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461681			912803 ET 6	TREASURY STRIP (PRIN)	1	1,010,627	1,009,438
990461681	ITRAXX.EUROPE.32	2Z		3,003,006	3,973,635			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461681			912810 RG 5	TREASURY BOND	1	3,003,006	3,973,635
990461681	ITRAXX.EUROPE.32	2Z		38,814,878	50,454,610			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461681			912810 RH 3	TREASURY BOND	1	38,814,878	50,454,610
990461681	ITRAXX.EUROPE.32	2Z		4,000,612	4,677,562			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461681			912810 SD 1	TREASURY BOND	1	4,000,612	4,677,562
990461681	ITRAXX.EUROPE.32	2Z		7,239,507	7,995,938			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461681			912810 SK 5	TREASURY BOND	1	7,239,507	7,995,938
990461681	ITRAXX.EUROPE.32	2Z		6,012,622	6,550,825			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461681			912828 2R 0	TREASURY NOTE	1	6,012,622	6,550,825
990461681	ITRAXX.EUROPE.32	2Z		499,613	506,032			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461681			912828 3F 5	TREASURY NOTE	1	499,613	506,032

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990461681	ITRAXX.EUROPE.32	2Z		4,351,909	5,177,282			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461681			912833 LV 0	TREASURY STRIP (INT)	1	4,351,909	5,177,282
990461681	ITRAXX.EUROPE.32	2Z		37,449,701	47,689,434			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461681			912834 KP 2	TREASURY STRIP (INT)	1	37,449,701	47,689,434
990461681	ITRAXX.EUROPE.32	2Z		14,980,400	13,813,865			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461681			912834 QH 4	TREASURY STRIP (INT)	1	14,980,400	13,813,865
990461681	ITRAXX.EUROPE.32	2Z		1,000,329	1,453,994			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461681			931142 CM 3	WAL-MART STORES INC	1FE	1,000,329	1,453,994
990461700	CDX.NA.IG.33	2Z	215,000,000	5,963,439	7,696,479	09/25/2019	12/20/2024	CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461700	3,962,503	5,603,248	12593J BE 5	COMM 2015-CR24 A4	1FM	2,000,936	2,093,231
990461700	CDX.NA.IG.33	2Z		1,499,617	1,753,219			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461700			141781 AE 4	CARGILL INC	1FE	1,499,617	1,753,219
990461700	CDX.NA.IG.33	2Z		9,992,232	11,099,744			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461700			17305E GS 8	CCCIT 2018-A7 A7	1FE	9,992,232	11,099,744
990461700	CDX.NA.IG.33	2Z		13,991,981	14,363,198			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461700			31329J G9 2	FHLMC 30YR UMBS MIRROR	1	13,991,981	14,363,198
990461700	CDX.NA.IG.33	2Z		255,917	358,157			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461700			3134A4 AB 0	FHLMC	1	255,917	358,157
990461700	CDX.NA.IG.33	2Z		541,774	748,522			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461700			31358D CS 1	FNMA	1	541,774	748,522
990461700	CDX.NA.IG.33	2Z		999,827	1,113,238			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461700			3137A4 MP 9	FHR 3770 QZ	1	999,827	1,113,238
990461700	CDX.NA.IG.33	2Z		4,002,421	3,877,631			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461700			3137BR ZH 1	FHR 4615 TZ	1	4,002,421	3,877,631
990461700	CDX.NA.IG.33	2Z		2,991,000	3,204,421			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461700			3137F4 FT 4	FHR 4778 LZ	1	2,991,000	3,204,421
990461700	CDX.NA.IG.33	2Z		2,995,006	3,235,993			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461700			3137FG ZT 5	FHMS K079 A2	1	2,995,006	3,235,993
990461700	CDX.NA.IG.33	2Z		7,787,086	8,887,455			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461700			31396E XR 2	FHR 3061 ZE	1	7,787,086	8,887,455
990461700	CDX.NA.IG.33	2Z		10,000,515	11,593,366			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461700			31396K BG 6	FNR 2006-65 HG	1	10,000,515	11,593,366
990461700	CDX.NA.IG.33	2Z		1,000,162	1,099,936			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461700			31398T LP 4	FNR 2010-75 ZA	1	1,000,162	1,099,936
990461700	CDX.NA.IG.33	2Z		4,997,586	5,118,807			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461700			3140H5 JV 4	FNMA 30YR	1	4,997,586	5,118,807

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990461700	CDX.NA.IG.33	2Z		385,049	486,066			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461700			76116E GP 9	RESOLUTION FUNDING CORP	1	385,049	486,066
990461700	CDX.NA.IG.33	2Z		8,325,817	8,488,248			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461700			78413M AC 2	SFAVE 2015-5AVE A2A	1FM	8,325,817	8,488,248
990461700	CDX.NA.IG.33	2Z		2,162,500	2,656,683			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461700			912803 BJ 1	TREASURY STRIP (PRIN)	1	2,162,500	2,656,683
990461700	CDX.NA.IG.33	2Z		778,480	986,885			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461700			912803 BL 6	TREASURY STRIP (PRIN)	1	778,480	986,885
990461700	CDX.NA.IG.33	2Z		3,293,599	4,491,643			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461700			912803 CK 7	TREASURY STRIP (PRIN)	1	3,293,599	4,491,643
990461700	CDX.NA.IG.33	2Z		6,491,993	9,639,322			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461700			912803 CX 9	TREASURY STRIP (PRIN)	1	6,491,993	9,639,322
990461700	CDX.NA.IG.33	2Z		3,227,665	5,185,892			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461700			912803 DH 3	TREASURY STRIP (PRIN)	1	3,227,665	5,185,892
990461700	CDX.NA.IG.33	2Z		4,992,989	7,856,581			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461700			912803 DM 2	TREASURY STRIP (PRIN)	1	4,992,989	7,856,581
990461700	CDX.NA.IG.33	2Z		41,349,776	65,290,234			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461700			912803 DP 5	TREASURY STRIP (PRIN)	1	41,349,776	65,290,234
990461700	CDX.NA.IG.33	2Z		16,415,343	17,299,773			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461700			912803 ET 6	TREASURY STRIP (PRIN)	1	16,415,343	17,299,773
990461700	CDX.NA.IG.33	2Z		13,360,798	15,711,969			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461700			912803 FA 6	TREASURY STRIP (PRIN)	1	13,360,798	15,711,969
990461700	CDX.NA.IG.33	2Z		12,365,081	17,310,878			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461700			912810 PT 9	TREASURY BOND	1	12,365,081	17,310,878
990461700	CDX.NA.IG.33	2Z		16,104,401	20,149,507			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461700			912810 QA 9	TREASURY BOND	1	16,104,401	20,149,507
990461700	CDX.NA.IG.33	2Z		12,412,644	17,047,122			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461700			912810 QD 3	TREASURY BOND	1	12,412,644	17,047,122
990461700	CDX.NA.IG.33	2Z		5,294,142	6,989,537			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461700			912810 QE 1	TREASURY BOND	1	5,294,142	6,989,537
990461700	CDX.NA.IG.33	2Z		13,012,681	13,634,627			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461700			912828 2R 0	TREASURY NOTE	1	13,012,681	13,634,627
990461700	CDX.NA.IG.33	2Z		2,812,080	2,963,126			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461700			912828 3F 5	TREASURY NOTE	1	2,812,080	2,963,126
990461700	CDX.NA.IG.33	2Z		1,783,138	2,251,845			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461700			912833 QB 9	TREASURY STRIP (INT)	1	1,783,138	2,251,845
990461748	CDX.NA.IG.33	2Z	103,000,000	2,927,070	3,756,417	09/25/2019	12/20/2024	CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461748	1,927,098	2,684,347	3131WQ AT 4	FHLMC 30YR UMBS MIRROR	1	999,972	1,072,070

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990461748	CDX.NA.IG.33	2Z		933,553	1,289,262			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461748			31358D CS 1	FNMA	1	933,553	1,289,262
990461748	CDX.NA.IG.33	2Z		4,778,628	5,304,522			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461748			3136AJ JJ 6	FNR 2014-12 ZB	1	4,778,628	5,304,522
990461748	CDX.NA.IG.33	2Z		2,017,370	2,230,616			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461748			3137BA JM 5	FHR 4344 KZ	1	2,017,370	2,230,616
990461748	CDX.NA.IG.33	2Z		3,101,866	3,005,154			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461748			3137BR ZH 1	FHR 4615 TZ	1	3,101,866	3,005,154
990461748	CDX.NA.IG.33	2Z		7,999,665	9,009,028			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461748			3137FJ L8 0	FHR 4844 HZ	1	7,999,665	9,009,028
990461748	CDX.NA.IG.33	2Z		3,971,020	4,265,155			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461748			31393Y HN 8	FNR 2004-33 QG	1	3,971,020	4,265,155
990461748	CDX.NA.IG.33	2Z		4,027,803	4,596,960			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461748			31396E XR 2	FHR 3061 ZE	1	4,027,803	4,596,960
990461748	CDX.NA.IG.33	2Z		1,866,415	2,331,610			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461748			880591 DM 1	TVA	1	1,866,415	2,331,610
990461748	CDX.NA.IG.33	2Z		3,780,227	5,127,861			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461748			880591 DM 1	TVA	1	3,780,227	5,127,861
990461748	CDX.NA.IG.33	2Z		3,736,651	5,135,934			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461748			912803 CK 7	TREASURY STRIP (PRIN)	1	3,736,651	5,135,934
990461748	CDX.NA.IG.33	2Z		17,585,733	28,038,705			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461748			912803 DH 3	TREASURY STRIP (PRIN)	1	17,585,733	28,038,705
990461748	CDX.NA.IG.33	2Z		3,419,309	5,055,321			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461748			912803 DK 6	TREASURY STRIP (PRIN)	1	3,419,309	5,055,321
990461748	CDX.NA.IG.33	2Z		11,572,628	14,674,006			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461748			912803 EA 7	TREASURY STRIP (PRIN)	1	11,572,628	14,674,006
990461748	CDX.NA.IG.33	2Z		4,123,082	4,118,232			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461748			912803 ET 6	TREASURY STRIP (PRIN)	1	4,123,082	4,118,232
990461748	CDX.NA.IG.33	2Z		15,024,093	20,578,194			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461748			912810 FT 0	TREASURY BOND	1	15,024,093	20,578,194
990461748	CDX.NA.IG.33	2Z		3,001,962	4,192,867			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461748			912810 PT 9	TREASURY BOND	1	3,001,962	4,192,867
990461748	CDX.NA.IG.33	2Z		783,405	966,880			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461748			912810 QA 9	TREASURY BOND	1	783,405	966,880
990461748	CDX.NA.IG.33	2Z		2,066,516	2,177,515			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461748			912828 3F 5	TREASURY NOTE	1	2,066,516	2,177,515
990461748	CDX.NA.IG.33	2Z		14,394,520	18,116,683			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461748			912834 DU 9	TREASURY STRIP (INT)	1	14,394,520	18,116,683

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990461749	CDX.NA.IG.33	2Z	137,300,000	4,573,669	5,668,792	09/25/2019	12/20/2024	CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461749	2,559,551	3,578,260	166764 BL 3	CHEVRON CORP	1FE	2,014,118	2,090,532
990461749	CDX.NA.IG.33	2Z		299,831	419,585			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461749			3134A4 AA 2	FHLMC REFERENCE NOTES	1	299,831	419,585
990461749	CDX.NA.IG.33	2Z		2,058,676	2,796,316			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461749			31358D DS 0	FNMA	1	2,058,676	2,796,316
990461749	CDX.NA.IG.33	2Z		7,325,127	7,573,050			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461749			3136B1 DF 8	FNR 2018-11 ZB	1	7,325,127	7,573,050
990461749	CDX.NA.IG.33	2Z		3,000,149	3,234,473			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461749			3138A4 X7 5	FNMA 30YR	1	3,000,149	3,234,473
990461749	CDX.NA.IG.33	2Z		8,613,673	8,809,587			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461749			3140J5 SF 7	FNMA 30YR	1	8,613,673	8,809,587
990461749	CDX.NA.IG.33	2Z		12,918,650	13,664,667			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461749			3140J9 FA 4	FNMA 30YR	1	12,918,650	13,664,667
990461749	CDX.NA.IG.33	2Z		29,481	34,074			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461749			36202D NL 1	GNMA2 30YR	1	29,481	34,074
990461749	CDX.NA.IG.33	2Z		54,918	62,559			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461749			36202D QZ 7	GNMA2 30YR	1	54,918	62,559
990461749	CDX.NA.IG.33	2Z		157,564	180,652			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461749			36202D TF 8	GNMA2 30YR	1	157,564	180,652
990461749	CDX.NA.IG.33	2Z		1,365,174	1,478,275			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461749			36202E 6E 4	GNMA2 30YR	1	1,365,174	1,478,275
990461749	CDX.NA.IG.33	2Z		6,205,085	8,206,272			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461749			880591 DM 1	TVA	1	6,205,085	8,206,272
990461749	CDX.NA.IG.33	2Z		7,632,022	9,881,637			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461749			912803 BL 6	TREASURY STRIP (PRIN)	1	7,632,022	9,881,637
990461749	CDX.NA.IG.33	2Z		1,035,550	1,552,251			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461749			912803 CX 9	TREASURY STRIP (PRIN)	1	1,035,550	1,552,251
990461749	CDX.NA.IG.33	2Z		1,228,242	1,916,386			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461749			912803 DM 2	TREASURY STRIP (PRIN)	1	1,228,242	1,916,386
990461749	CDX.NA.IG.33	2Z		2,042,430	2,224,305			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461749			912803 EF 6	TREASURY STRIP (PRIN)	1	2,042,430	2,224,305
990461749	CDX.NA.IG.33	2Z		36,462,355	37,424,684			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461749			912803 ET 6	TREASURY STRIP (PRIN)	1	36,462,355	37,424,684
990461749	CDX.NA.IG.33	2Z		10,236,857	12,339,628			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461749			912803 EZ 2	TREASURY STRIP (PRIN)	1	10,236,857	12,339,628

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990461749	CDX.NA.IG.33	2Z		4,128,976	5,129,503			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461749			912803 FA 6	TREASURY STRIP (PRIN)	1	4,128,976	5,129,503
990461749	CDX.NA.IG.33	2Z		6,240,432	8,539,960			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461749			912810 FT 0	TREASURY BOND	1	6,240,432	8,539,960
990461749	CDX.NA.IG.33	2Z		599,930	823,228			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461749			912810 PT 9	TREASURY BOND	1	599,930	823,228
990461749	CDX.NA.IG.33	2Z		500,384	617,577			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461749			912810 QA 9	TREASURY BOND	1	500,384	617,577
990461749	CDX.NA.IG.33	2Z		27,209,058	31,795,516			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461749			912810 SD 1	TREASURY BOND	1	27,209,058	31,795,516
990461749	CDX.NA.IG.33	2Z		2,319,417	2,447,271			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461749			912828 3F 5	TREASURY NOTE	1	2,319,417	2,447,271
990461749	CDX.NA.IG.33	2Z		413,302	565,765			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461749			912833 5A 4	TREASURY STRIP (INT)	1	413,302	565,765
990461749	CDX.NA.IG.33	2Z		532,081	671,941			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461749			912833 QB 9	TREASURY STRIP (INT)	1	532,081	671,941
990461749	CDX.NA.IG.33	2Z		1,129,877	1,622,912			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461749			912834 AT 5	TREASURY STRIP (INT)	1	1,129,877	1,622,912
990461785	CDX.NA.IG.33 10Y	2Z	195,000,000	21,158,899	26,228,680	09/25/2019	12/20/2029	CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461785	(1,232,900)	1,676,753	3136AP 3S 9	FNR 2015-65 LZ	1	22,391,799	24,551,927
990461785	CDX.NA.IG.33 10Y	2Z		3,102,195	3,306,104			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461785			3137F1 FN 3	FHR 4691 PB	1	3,102,195	3,306,104
990461785	CDX.NA.IG.33 10Y	2Z		6,808,537	7,790,553			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461785			31393Y P2 5	FNR 2004-37 GM	1	6,808,537	7,790,553
990461785	CDX.NA.IG.33 10Y	2Z		15,280,731	15,198,434			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461785			3140X4 PR 1	FNMA 30YR UMBS SUPER	1	15,280,731	15,198,434
990461785	CDX.NA.IG.33 10Y	2Z		4,772,459	5,996,842			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461785			76116F AB 3	RESOLUTION FUNDING CORP	1	4,772,459	5,996,842
990461785	CDX.NA.IG.33 10Y	2Z		100,873	136,878			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461785			880591 CS 9	TVA	1	100,873	136,878
990461785	CDX.NA.IG.33 10Y	2Z		3,952,437	6,035,589			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461785			880591 DZ 2	TENNESSEE VALLEY AUTHORITY	1	3,952,437	6,035,589
990461785	CDX.NA.IG.33 10Y	2Z		1,132,294	1,556,310			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461785			912803 CK 7	TREASURY STRIP (PRIN)	1	1,132,294	1,556,310
990461785	CDX.NA.IG.33 10Y	2Z		466,551	714,167			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461785			912803 CZ 4	TREASURY STRIP (PRIN)	1	466,551	714,167
990461785	CDX.NA.IG.33 10Y	2Z		1,021,242	1,639,501			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461785			912803 DC 4	TREASURY STRIP (PRIN)	1	1,021,242	1,639,501

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990461785	CDX.NA.IG.33 10Y	2Z		6,073,389	9,556,614			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461785			912803 DM 2	TREASURY STRIP (PRIN)	1	6,073,389	9,556,614
990461785	CDX.NA.IG.33 10Y	2Z		24,172,755	38,101,652			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461785			912803 DP 5	TREASURY STRIP (PRIN)	1	24,172,755	38,101,652
990461785	CDX.NA.IG.33 10Y	2Z		15,135,949	19,126,463			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461785			912803 DZ 3	TREASURY STRIP (PRIN)	1	15,135,949	19,126,463
990461785	CDX.NA.IG.33 10Y	2Z		1,338,174	1,969,968			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461785			912803 EA 7	TREASURY STRIP (PRIN)	1	1,338,174	1,969,968
990461785	CDX.NA.IG.33 10Y	2Z		14,637,503	15,518,532			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461785			912803 EC 3	TREASURY STRIP (PRIN)	1	14,637,503	15,518,532
990461785	CDX.NA.IG.33 10Y	2Z		32,912,456	34,140,248			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461785			912803 EQ 2	TREASURY STRIP (PRIN)	1	32,912,456	34,140,248
990461785	CDX.NA.IG.33 10Y	2Z		1,121,422	1,459,175			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461785			912803 ER 0	TREASURY STRIP (PRIN)	1	1,121,422	1,459,175
990461785	CDX.NA.IG.33 10Y	2Z		1,007,306	1,184,567			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461785			912803 FA 6	TREASURY STRIP (PRIN)	1	1,007,306	1,184,567
990461785	CDX.NA.IG.33 10Y	2Z		12,158,399	14,599,717			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461785			912803 FF 5	TREASURY STRIP	1	12,158,399	14,599,717
990461785	CDX.NA.IG.33 10Y	2Z		4,500,239	6,275,188			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461785			912810 PW 2	TREASURY BOND	1	4,500,239	6,275,188
990461785	CDX.NA.IG.33 10Y	2Z		1,491,309	1,956,476			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461785			912810 PX 0	TREASURY BOND	1	1,491,309	1,956,476
990461785	CDX.NA.IG.33 10Y	2Z		13,505,594	15,790,898			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461785			912810 SD 1	TREASURY BOND	1	13,505,594	15,790,898
990461785	CDX.NA.IG.33 10Y	2Z		4,999,950	4,927,796			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461785			912810 SK 5	TREASURY BOND	1	4,999,950	4,927,796
990461785	CDX.NA.IG.33 10Y	2Z		1,055,783	1,445,250			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461785			912833 5A 4	TREASURY STRIP (INT)	1	1,055,783	1,445,250
990461785	CDX.NA.IG.33 10Y	2Z		1,273,875	1,566,197			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461785			912833 XZ 8	TREASURY STRIP (INT)	1	1,273,875	1,566,197
990461785	CDX.NA.IG.33 10Y	2Z		1,010,898	1,372,553			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461785			912834 DU 9	TREASURY STRIP (INT)	1	1,010,898	1,372,553
990461785	CDX.NA.IG.33 10Y	2Z		9,284,673	9,531,269			CDX.NA.IG.33 10Y Credit Default Swap ; 2019-RCDS-461785			912834 MM 7	TREASURY STRIP (INT)	1	9,284,673	9,531,269
990461914	ITRAXX.EUROPE.32	2Z	128,015,550	4,949,762	6,532,736	09/26/2019	12/20/2024	ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461914	2,857,292	3,648,379	3134A2 G7 7	FHLMC	1FE	2,092,470	2,884,357

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990461914	ITRAXX.EUROPE.32	2Z		10,270,856	14,469,424			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461914			31358D DR 2	FNMA	1	10,270,856	14,469,424
990461914	ITRAXX.EUROPE.32	2Z		3,297,203	3,399,722			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461914			3136AY XY 4	FNR 2017-94 ZB	1	3,297,203	3,399,722
990461914	ITRAXX.EUROPE.32	2Z		574,943	653,709			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461914			31397C 3V 9	FHR 3228 PM	1	574,943	653,709
990461914	ITRAXX.EUROPE.32	2Z		15,021,519	18,810,382			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461914			76116F AB 3	RESOLUTION FUNDING CORP	1	15,021,519	18,810,382
990461914	ITRAXX.EUROPE.32	2Z		17,887,241	23,334,604			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461914			912803 CG 6	TREASURY STRIP (PRIN)	1	17,887,241	23,334,604
990461914	ITRAXX.EUROPE.32	2Z		1,035,055	1,406,434			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461914			912803 CK 7	TREASURY STRIP (PRIN)	1	1,035,055	1,406,434
990461914	ITRAXX.EUROPE.32	2Z		5,503,223	8,141,895			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461914			912803 DK 6	TREASURY STRIP (PRIN)	1	5,503,223	8,141,895
990461914	ITRAXX.EUROPE.32	2Z		19,179,957	25,158,393			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461914			912803 EA 7	TREASURY STRIP (PRIN)	1	19,179,957	25,158,393
990461914	ITRAXX.EUROPE.32	2Z		10,809,060	11,224,690			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461914			912803 EQ 2	TREASURY STRIP (PRIN)	1	10,809,060	11,224,690
990461914	ITRAXX.EUROPE.32	2Z		38,932,489	46,929,680			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461914			912803 EZ 2	TREASURY STRIP (PRIN)	1	38,932,489	46,929,680
990461914	ITRAXX.EUROPE.32	2Z		4,060,585	5,145,612			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461914			912803 FA 6	TREASURY STRIP (PRIN)	1	4,060,585	5,145,612
990461914	ITRAXX.EUROPE.32	2Z		1,000,612	1,169,927			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461914			912810 SD 1	TREASURY BOND	1	1,000,612	1,169,927
990461914	ITRAXX.EUROPE.32	2Z		2,997,675	3,036,189			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461914			912828 3F 5	TREASURY NOTE	1	2,997,675	3,036,189
990461914	ITRAXX.EUROPE.32	2Z		8,894,357	11,202,604			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461914			912833 QB 9	TREASURY STRIP (INT)	1	8,894,357	11,202,604
990461919	ITRAXX.EUROPE.32	2Z	136,768,750	5,082,202	6,781,246	09/26/2019	12/20/2024	ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461919	2,990,422	3,897,841	3134A2 G7 7	FHLMC	1FE	2,091,780	2,883,405
990461919	ITRAXX.EUROPE.32	2Z		5,503,872	7,770,761			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461919			31358D DR 2	FNMA	1	5,503,872	7,770,761
990461919	ITRAXX.EUROPE.32	2Z		10,548,859	10,205,824			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461919			3136AT 5X 8	FNR 2016-81 Z	1	10,548,859	10,205,824
990461919	ITRAXX.EUROPE.32	2Z		8,284,248	11,155,431			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461919			38141G CU 6	GOLDMAN SACHS GROUP INC	1FE	8,284,248	11,155,431
990461919	ITRAXX.EUROPE.32	2Z		2,000,000	2,707,268			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461919			38141G CU 6	GOLDMAN SACHS GROUP INC	1FE	2,000,000	2,707,268

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990461919	ITRAXX.EUROPE.32	2Z		3,339,904	4,532,035			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461919			880591 CS 9	TVA	1	3,339,904	4,532,035
990461919	ITRAXX.EUROPE.32	2Z		4,298,230	5,565,176			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461919			912803 BL 6	TREASURY STRIP (PRIN)	1	4,298,230	5,565,176
990461919	ITRAXX.EUROPE.32	2Z		13,222,780	20,512,570			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461919			912803 DA 8	TREASURY STRIP (PRIN)	1	13,222,780	20,512,570
990461919	ITRAXX.EUROPE.32	2Z		3,039,957	5,296,609			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461919			912803 DM 2	TREASURY STRIP (PRIN)	1	3,039,957	5,296,609
990461919	ITRAXX.EUROPE.32	2Z		4,952,007	8,396,748			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461919			912803 DQ 3	TREASURY STRIP (PRIN)	1	4,952,007	8,396,748
990461919	ITRAXX.EUROPE.32	2Z		301,479	312,756			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461919			912803 EL 3	TREASURY STRIP (PRIN)	1	301,479	312,756
990461919	ITRAXX.EUROPE.32	2Z		2,082,883	2,123,573			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461919			912803 EQ 2	TREASURY STRIP (PRIN)	1	2,082,883	2,123,573
990461919	ITRAXX.EUROPE.32	2Z		13,422,472	14,151,117			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461919			912803 ET 6	TREASURY STRIP (PRIN)	1	13,422,472	14,151,117
990461919	ITRAXX.EUROPE.32	2Z		14,830,927	18,440,289			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461919			912803 FA 6	TREASURY STRIP (PRIN)	1	14,830,927	18,440,289
990461919	ITRAXX.EUROPE.32	2Z		22,414,023	31,257,891			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461919			912810 FT 0	TREASURY BOND	1	22,414,023	31,257,891
990461919	ITRAXX.EUROPE.32	2Z		800,193	1,113,100			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461919			912810 QE 1	TREASURY BOND	1	800,193	1,113,100
990461919	ITRAXX.EUROPE.32	2Z		3,052,154	3,588,126			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461919			912810 QY 7	TREASURY BOND	1	3,052,154	3,588,126
990461919	ITRAXX.EUROPE.32	2Z		793,589	1,031,403			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461919			912810 RG 5	TREASURY BOND	1	793,589	1,031,403
990461919	ITRAXX.EUROPE.32	2Z		8,656,358	11,977,452			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461919			912810 RH 3	TREASURY BOND	1	8,656,358	11,977,452
990461919	ITRAXX.EUROPE.32	2Z		11,004,465	13,125,273			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461919			912810 SC 3	TREASURY BOND	1	11,004,465	13,125,273
990461919	ITRAXX.EUROPE.32	2Z		3,547,448	4,431,850			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461919			912833 QB 9	TREASURY STRIP (INT)	1	3,547,448	4,431,850
990461919	ITRAXX.EUROPE.32	2Z		1,800,671	2,310,274			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461919			912833 XU 9	TREASURY STRIP (INT)	1	1,800,671	2,310,274
990461919	ITRAXX.EUROPE.32	2Z		1,717,782	2,424,561			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461919			912833 Z6 0	TREASURY STRIP (INT)	1	1,717,782	2,424,561

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990461919	ITRAXX.EUROPE.32	2Z		7,305,084	10,492,743			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461919			912834 AT 5	TREASURY STRIP (INT)	1	7,305,084	10,492,743
990461919	ITRAXX.EUROPE.32	2Z		1,603,376	2,348,941			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461919			912834 DU 9	TREASURY STRIP (INT)	1	1,603,376	2,348,941
990461919	ITRAXX.EUROPE.32	2Z		9,534,666	15,006,179			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461919			912834 DV 7	TREASURY STRIP (INT)	1	9,534,666	15,006,179
990461919	ITRAXX.EUROPE.32	2Z		400,159	426,217			ITRAXX.EUROPE.32 Credit Default Swap ; 2019-RCDS-461919			92938C AF 4	WFRBS 2013-C15 AS	1FM	400,159	426,217
990461997	CDX.NA.IG.33	2Z	125,000,000	4,316,063	5,347,416	09/26/2019	12/20/2024	CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461997	2,327,171	3,257,702	002364 AB 3	EXPORT-IMPORT BANK OF CHINA	1FE	1,988,892	2,089,714
990461997	CDX.NA.IG.33	2Z		304,783	420,230			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461997			31358D CS 1	FNMA	1	304,783	420,230
990461997	CDX.NA.IG.33	2Z		3,480,615	3,863,661			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461997			3136AJ JJ 6	FNR 2014-12 ZB	1	3,480,615	3,863,661
990461997	CDX.NA.IG.33	2Z		16,361,439	16,030,697			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461997			3136AS DK 9	FNR 2016-24 ZN	1	16,361,439	16,030,697
990461997	CDX.NA.IG.33	2Z		7,102,636	7,954,357			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461997			3137FJ X2 0	FHR 4838 NZ	1	7,102,636	7,954,357
990461997	CDX.NA.IG.33	2Z		5,246,073	5,736,678			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461997			31396K T2 8	FNR 2006-90 BG	1	5,246,073	5,736,678
990461997	CDX.NA.IG.33	2Z		21,115,833	22,571,511			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461997			3140HM RC 0	FNMA 30YR	1	21,115,833	22,571,511
990461997	CDX.NA.IG.33	2Z		4,998,098	4,908,393			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461997			3140X4 PR 1	FNMA 30YR UMBS SUPER	1	4,998,098	4,908,393
990461997	CDX.NA.IG.33	2Z		15,778	15,994			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461997			38379V U4 4	GNR 2016-33 PZ	1	15,778	15,994
990461997	CDX.NA.IG.33	2Z		6,508,914	8,274,253			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461997			912803 CK 7	TREASURY STRIP (PRIN)	1	6,508,914	8,274,253
990461997	CDX.NA.IG.33	2Z		16,000,285	25,616,218			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461997			912803 DH 3	TREASURY STRIP (PRIN)	1	16,000,285	25,616,218
990461997	CDX.NA.IG.33	2Z		31,462,816	50,288,648			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461997			912803 DM 2	TREASURY STRIP (PRIN)	1	31,462,816	50,288,648
990461997	CDX.NA.IG.33	2Z		2,516,100	2,563,858			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461997			912803 EA 7	TREASURY STRIP (PRIN)	1	2,516,100	2,563,858
990461997	CDX.NA.IG.33	2Z		524,379	719,555			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461997			912810 PT 9	TREASURY BOND	1	524,379	719,555
990461997	CDX.NA.IG.33	2Z		1,242,667	1,523,497			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461997			912810 QA 9	TREASURY BOND	1	1,242,667	1,523,497

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990461997	CDX.NA.IG.33	2Z		10,353,004	14,504,734			CDX.NA.IG.33 Credit Default Swap ; 2019-RCDS-461997			912810 QE 1	TREASURY BOND	1	10,353,004	14,504,734
990462411	CDX.NA.HY.33	4Z	110,000,000	9,212,204	13,125,931	10/01/2019	12/20/2024	CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-462411	6,712,612	10,464,385	3131WQ 3C 9	FHLMC 30YR UMBS MIRROR	1	2,499,592	2,661,546
990462411	CDX.NA.HY.33	4Z		1,071,933	1,149,219			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-462411			3131WQ AT 4	FHLMC 30YR UMBS MIRROR	1	1,071,933	1,149,219
990462411	CDX.NA.HY.33	4Z		3,004,280	3,987,403			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-462411			3133XE XR 5	FHLB	1	3,004,280	3,987,403
990462411	CDX.NA.HY.33	4Z		10,344,597	14,378,972			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-462411			31358D CS 1	FNMA	1	10,344,597	14,378,972
990462411	CDX.NA.HY.33	4Z		1,416,813	1,472,704			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-462411			3136AM Q4 4	FNR 2015-15 HZ	1	1,416,813	1,472,704
990462411	CDX.NA.HY.33	4Z		2,795,339	3,020,260			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-462411			3137FG ZT 5	FHMS K079 A2	1	2,795,339	3,020,260
990462411	CDX.NA.HY.33	4Z		200,105	206,371			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-462411			3138A4 XY 6	FNMA 30YR	1	200,105	206,371
990462411	CDX.NA.HY.33	4Z		1,000,091	1,063,246			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-462411			31419A R2 5	FNMA 30YR	1	1,000,091	1,063,246
990462411	CDX.NA.HY.33	4Z		3,407,257	3,903,157			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-462411			36202E VP 1	GNMA2 30YR	1	3,407,257	3,903,157
990462411	CDX.NA.HY.33	4Z		207,467	258,564			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-462411			76116F AB 3	RESOLUTION FUNDING CORP	1	207,467	258,564
990462411	CDX.NA.HY.33	4Z		3,287,282	4,478,461			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-462411			912803 CK 7	TREASURY STRIP (PRIN)	1	3,287,282	4,478,461
990462411	CDX.NA.HY.33	4Z		977,723	1,506,816			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-462411			912803 DA 8	TREASURY STRIP (PRIN)	1	977,723	1,506,816
990462411	CDX.NA.HY.33	4Z		7,078,429	11,168,896			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-462411			912803 DP 5	TREASURY STRIP (PRIN)	1	7,078,429	11,168,896
990462411	CDX.NA.HY.33	4Z		18,148,911	22,504,723			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-462411			912803 DZ 3	TREASURY STRIP (PRIN)	1	18,148,911	22,504,723
990462411	CDX.NA.HY.33	4Z		20,600,423	23,817,001			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-462411			912803 EE 9	TREASURY STRIP (PRIN)	1	20,600,423	23,817,001
990462411	CDX.NA.HY.33	4Z		9,782,444	12,728,752			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-462411			912803 ER 0	TREASURY STRIP (PRIN)	1	9,782,444	12,728,752
990462411	CDX.NA.HY.33	4Z		7,699,070	9,722,695			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-462411			912810 QH 4	TREASURY BOND	1	7,699,070	9,722,695
990462411	CDX.NA.HY.33	4Z		11,000,091	12,861,434			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-462411			912810 SD 1	TREASURY BOND	1	11,000,091	12,861,434

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990462411	CDX.NA.HY.33	4Z		11,084,181	13,911,909			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-462411			912833 QB 9	TREASURY STRIP (INT)	1	11,084,181	13,911,909
990462411	CDX.NA.HY.33	4Z		2,109,000	2,261,311			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-462411			912833 XP 0	TREASURY STRIP (INT)	1	2,109,000	2,261,311
990462411	CDX.NA.HY.33	4Z		37,185	55,146			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-462411			912834 AU 2	TREASURY STRIP (INT)	1	37,185	55,146
990462438	CDX.NA.HY.33	4Z	108,900,000	7,573,868	11,338,537	10/01/2019	12/20/2024	CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-462438	6,744,258	10,464,385	12636F BJ 1	COMM 2015-LC23 A4	1FM	829,610	874,152
990462438	CDX.NA.HY.33	4Z		299,793	313,682			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-462438			3137B2 A9 1	FHR 4199 DZ	1	299,793	313,682
990462438	CDX.NA.HY.33	4Z		919,079	890,423			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-462438			3137BR ZH 1	FHR 4615 TZ	1	919,079	890,423
990462438	CDX.NA.HY.33	4Z		9,584,557	10,748,954			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-462438			3137FE GP 9	FHR 4769 QL	1	9,584,557	10,748,954
990462438	CDX.NA.HY.33	4Z		1,999,859	2,049,351			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-462438			3140J5 SF 7	FNMA 30YR	1	1,999,859	2,049,351
990462438	CDX.NA.HY.33	4Z		14,217,777	18,754,631			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-462438			912803 BM 4	TREASURY STRIP (PRIN)	1	14,217,777	18,754,631
990462438	CDX.NA.HY.33	4Z		16,107,566	21,889,969			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-462438			912803 CK 7	TREASURY STRIP (PRIN)	1	16,107,566	21,889,969
990462438	CDX.NA.HY.33	4Z		3,821,986	4,954,177			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-462438			912803 CK 7	TREASURY STRIP (PRIN)	1	3,821,986	4,954,177
990462438	CDX.NA.HY.33	4Z		7,074,925	10,573,792			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-462438			912803 DH 3	TREASURY STRIP (PRIN)	1	7,074,925	10,573,792
990462438	CDX.NA.HY.33	4Z		7,086,059	9,484,443			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-462438			912803 DJ 9	TREASURY STRIP (PRIN)	1	7,086,059	9,484,443
990462438	CDX.NA.HY.33	4Z		4,002,340	5,914,512			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-462438			912803 DK 6	TREASURY STRIP (PRIN)	1	4,002,340	5,914,512
990462438	CDX.NA.HY.33	4Z		17,140,571	17,998,447			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-462438			912803 EQ 2	TREASURY STRIP (PRIN)	1	17,140,571	17,998,447
990462438	CDX.NA.HY.33	4Z		1,026,082	1,335,121			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-462438			912803 ER 0	TREASURY STRIP (PRIN)	1	1,026,082	1,335,121
990462438	CDX.NA.HY.33	4Z		917,352	1,309,118			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-462438			912810 FT 0	TREASURY BOND	1	917,352	1,309,118
990462438	CDX.NA.HY.33	4Z		5,999,970	5,913,385			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-462438			912810 SK 5	TREASURY BOND	1	5,999,970	5,913,385

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990462438	CDX.NA.HY.33	4Z		501,057	527,971			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-462438			912828 3F 5	TREASURY NOTE	1	501,057	527,971
990462438	CDX.NA.HY.33	4Z		4,654,172	5,792,702			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-462438			912833 QB 9	TREASURY STRIP (INT)	1	4,654,172	5,792,702
990462438	CDX.NA.HY.33	4Z		17,943,974	26,611,090			CDX.NA.HY.33 Credit Default Swap ; 2019-RCDS-462438			912834 AU 2	TREASURY STRIP (INT)	1	17,943,974	26,611,090
990465572	CDX.NA.IG.33.10Y	2Z	110,000,000	6,509,431	7,743,719	10/29/2019	12/20/2029	CDX.NA.IG.33.10Y Credit Default Swap ; 2019-RCDS-465572	(112,777)	945,860	3132A4 6H 6	FHLMC 30YR UMBS MIRROR	1	6,622,208	6,797,858
990465572	CDX.NA.IG.33.10Y	2Z		1,009,965	1,450,001			CDX.NA.IG.33.10Y Credit Default Swap ; 2019-RCDS-465572			31358D DR 2	FNMA	1	1,009,965	1,450,001
990465572	CDX.NA.IG.33.10Y	2Z		15,480,875	16,648,045			CDX.NA.IG.33.10Y Credit Default Swap ; 2019-RCDS-465572			3137BG ZY 8	FHR 4454 DL	1	15,480,875	16,648,045
990465572	CDX.NA.IG.33.10Y	2Z		13,371,198	14,143,349			CDX.NA.IG.33.10Y Credit Default Swap ; 2019-RCDS-465572			3140J9 FA 4	FNMA 30YR	1	13,371,198	14,143,349
990465572	CDX.NA.IG.33.10Y	2Z		5,040,694	6,928,309			CDX.NA.IG.33.10Y Credit Default Swap ; 2019-RCDS-465572			912803 CK 7	TREASURY STRIP (PRIN)	1	5,040,694	6,928,309
990465572	CDX.NA.IG.33.10Y	2Z		6,503,809	9,622,240			CDX.NA.IG.33.10Y Credit Default Swap ; 2019-RCDS-465572			912803 DK 6	TREASURY STRIP (PRIN)	1	6,503,809	9,622,240
990465572	CDX.NA.IG.33.10Y	2Z		15,063,290	15,349,207			CDX.NA.IG.33.10Y Credit Default Swap ; 2019-RCDS-465572			912803 EA 7	TREASURY STRIP (PRIN)	1	15,063,290	15,349,207
990465572	CDX.NA.IG.33.10Y	2Z		1,205,952	1,362,332			CDX.NA.IG.33.10Y Credit Default Swap ; 2019-RCDS-465572			912803 EF 6	TREASURY STRIP (PRIN)	1	1,205,952	1,362,332
990465572	CDX.NA.IG.33.10Y	2Z		450,053	631,803			CDX.NA.IG.33.10Y Credit Default Swap ; 2019-RCDS-465572			912810 PT 9	TREASURY BOND	1	450,053	631,803
990465572	CDX.NA.IG.33.10Y	2Z		7,256,760	10,804,559			CDX.NA.IG.33.10Y Credit Default Swap ; 2019-RCDS-465572			912810 QS 0	TREASURY BOND	1	7,256,760	10,804,559
990465572	CDX.NA.IG.33.10Y	2Z		400,102	467,869			CDX.NA.IG.33.10Y Credit Default Swap ; 2019-RCDS-465572			912810 RU 4	TREASURY BOND	1	400,102	467,869
990465572	CDX.NA.IG.33.10Y	2Z		6,000,074	7,015,357			CDX.NA.IG.33.10Y Credit Default Swap ; 2019-RCDS-465572			912810 SD 1	TREASURY BOND	1	6,000,074	7,015,357
990465572	CDX.NA.IG.33.10Y	2Z		503,668	689,466			CDX.NA.IG.33.10Y Credit Default Swap ; 2019-RCDS-465572			912833 5A 4	TREASURY STRIP (INT)	1	503,668	689,466
990465572	CDX.NA.IG.33.10Y	2Z		38,034,640	55,777,713			CDX.NA.IG.33.10Y Credit Default Swap ; 2019-RCDS-465572			912834 AT 5	TREASURY STRIP (INT)	1	38,034,640	55,777,713
990467841	CDX.NA.IG.33.10Y	2Z	110,000,000	13,470,959	14,751,928	11/21/2019	12/20/2029	CDX.NA.IG.33.10Y Credit Default Swap ; 2019-RCDS-467841	(78,120)	945,860	3136AD F6 1	FNR 2013-40 VZ	1	13,549,080	13,806,068
990467841	CDX.NA.IG.33.10Y	2Z		111,372	123,145			CDX.NA.IG.33.10Y Credit Default Swap ; 2019-RCDS-467841			3137BA JM 5	FHR 4344 KZ	1	111,372	123,145

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Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990467841	CDX.NA.IG.33.10Y	2Z		1,000,159	956,011			CDX.NA.IG.33.10Y Credit Default Swap ; 2019-RCDS-467841			3137BR WC 5	FHR 4614 Z	1	1,000,159	956,011
990467841	CDX.NA.IG.33.10Y	2Z		6,999,286	7,434,771			CDX.NA.IG.33.10Y Credit Default Swap ; 2019-RCDS-467841			3137FG BE 4	FHLMC_4811	1	6,999,286	7,434,771
990467841	CDX.NA.IG.33.10Y	2Z		19,997,623	21,376,214			CDX.NA.IG.33.10Y Credit Default Swap ; 2019-RCDS-467841			3140HM RC 0	FNMA 30YR	1	19,997,623	21,376,214
990467841	CDX.NA.IG.33.10Y	2Z		2,571,133	3,493,657			CDX.NA.IG.33.10Y Credit Default Swap ; 2019-RCDS-467841			912803 CK 7	TREASURY STRIP (PRIN)	1	2,571,133	3,493,657
990467841	CDX.NA.IG.33.10Y	2Z		2,388,813	3,036,704			CDX.NA.IG.33.10Y Credit Default Swap ; 2019-RCDS-467841			912803 CK 7	TREASURY STRIP (PRIN)	1	2,388,813	3,036,704
990467841	CDX.NA.IG.33.10Y	2Z		7,308,902	11,664,107			CDX.NA.IG.33.10Y Credit Default Swap ; 2019-RCDS-467841			912803 DH 3	TREASURY STRIP (PRIN)	1	7,308,902	11,664,107
990467841	CDX.NA.IG.33.10Y	2Z		14,835,695	15,131,069			CDX.NA.IG.33.10Y Credit Default Swap ; 2019-RCDS-467841			912803 EA 7	TREASURY STRIP (PRIN)	1	14,835,695	15,131,069
990467841	CDX.NA.IG.33.10Y	2Z		500,009	692,463			CDX.NA.IG.33.10Y Credit Default Swap ; 2019-RCDS-467841			912810 PT 9	TREASURY BOND	1	500,009	692,463
990467841	CDX.NA.IG.33.10Y	2Z		35,289,172	46,932,850			CDX.NA.IG.33.10Y Credit Default Swap ; 2019-RCDS-467841			912810 PU 6	TREASURY BOND	1	35,289,172	46,932,850
990467841	CDX.NA.IG.33.10Y	2Z		1,200,274	1,540,078			CDX.NA.IG.33.10Y Credit Default Swap ; 2019-RCDS-467841			912810 QA 9	TREASURY BOND	1	1,200,274	1,540,078
990467841	CDX.NA.IG.33.10Y	2Z		8,008,105	11,925,573			CDX.NA.IG.33.10Y Credit Default Swap ; 2019-RCDS-467841			912810 QS 0	TREASURY BOND	1	8,008,105	11,925,573
990467841	CDX.NA.IG.33.10Y	2Z		5,000,976	5,866,881			CDX.NA.IG.33.10Y Credit Default Swap ; 2019-RCDS-467841			912810 RY 6	TREASURY BOND	1	5,000,976	5,866,881
990467841	CDX.NA.IG.33.10Y	2Z		4,316,218	5,614,028			CDX.NA.IG.33.10Y Credit Default Swap ; 2019-RCDS-467841			912833 5A 4	TREASURY STRIP (INT)	1	4,316,218	5,614,028
990467841	CDX.NA.IG.33.10Y	2Z		4,200,469	5,703,216			CDX.NA.IG.33.10Y Credit Default Swap ; 2019-RCDS-467841			912834 DU 9	TREASURY STRIP (INT)	1	4,200,469	5,703,216
990467841	CDX.NA.IG.33.10Y	2Z		3,000,376	3,195,765			CDX.NA.IG.33.10Y Credit Default Swap ; 2019-RCDS-467841			92938C AF 4	WFRBS 2013-C15 AS	1FM	3,000,376	3,195,765
9999999999. Total				11,062,202,623	13,981,442,859	XXX	XXX	XXX	1,161,051,591	1,697,596,052	XXX	XXX	XXX	9,901,151,032	12,283,846,807

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	159	10,489,492,466	155	10,803,432,018	162	11,467,464,720	149	11,161,165,370	159	10,489,492,466
2. Add: Opened or Acquired Transactions	28	5,262,359,735	9	1,040,276,586	34	5,216,675,476	6	883,231,337	77	12,402,543,134
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	43,697,276	XXX	28,225,799	XXX	87,341,205	XXX	61,781,469	XXX	221,045,749
4. Less: Closed or Disposed of Transactions	32	4,847,065,929	2	44,465,580	47	5,547,437,911	9	731,465,948	90	11,170,435,368
5. Less: Positions Disposed of for Failing Effectiveness Criteria									0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	145,051,530	XXX	360,004,103	XXX	62,878,120	XXX	312,509,605	XXX	880,443,358
7. Ending inventory	155	10,803,432,018	162	11,467,464,720	149	11,161,165,370	146	11,062,202,623	146	11,062,202,623

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	2,144,367,404	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		2,144,367,404
4.	Part D, Section 1, Column 5	4,709,567,784	
5.	Part D, Section 1, Column 6	(2,565,200,380)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	4,448,056,092	
8.	Part B, Section 1, Column 13	(4,150,992)	
9.	Total (Line 7 plus Line 8)		4,443,905,100
10.	Part D, Section 1, Column 8	7,082,632,922	
11.	Part D, Section 1, Column 9	(2,638,727,822)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	9,324,208,905	
14.	Part B, Section 1, Column 20	81,883,600	
15.	Part D, Section 1, Column 11	9,406,092,505	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

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	4,404,622,339	4,404,446,028	176,311	
2. Cost of cash equivalents acquired	162,193,279,451	162,031,114,220	162,165,231	
3. Accrual of discount	106,851,590	106,851,590		
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	4,734,961	4,734,961		
6. Deduct consideration received on disposals	161,607,823,201	161,607,823,201		
7. Deduct amortization of premium	30,645	30,645		
8. Total foreign exchange change in book/adjusted carrying value	(2,413,893)	(2,413,893)		
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)	5,099,220,602	4,936,879,060	162,341,542	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	5,099,220,602	4,936,879,060	162,341,542	0

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

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					380,076	XXX
Bank of New York Mellon, NA	New York, NY					(124,479,371)	XXX
Bank of New York Mellon, NA	Pittsburgh, PA					15,231,097	XXX
Bank of Nova Scotia	New York, NY					185,757,292	XXX
Citibank Canada	Toronto, Canada					9,110,590	XXX
Citibank, NA	New Castle, DE					(20,330,165)	XXX
Citibank, NA	New York, NY					(18,772,540)	XXX
Citibank, NA	Wilmington, DE					(18,478,514)	XXX
Commerce Bank	Kansas City, MO					5,983,128	XXX
Federal Home Loan Bank of New York	New York, NY					240,595	XXX
JPMorgan Chase Bank, NA	Houston, TX					(120,605,721)	XXX
JPMorgan Chase Bank, NA	London, England					544,872,635	XXX
JPMorgan Chase Bank, NA	New York, NY			13,435,558	1,025,356	117,451,693	XXX
RBC Investor Services Trust	Toronto, Canada					7,637,269	XXX
Real Estate Managing Agent	Various					19,931,744	XXX
Royal Bank of Canada	Toronto, Canada					10,153,145	XXX
State Street Bank and Trust Company	Boston, MA					1,418,827	XXX
UniCredit Bank AG	New York, NY					450,889,136	XXX
US Bank	Minneapolis, MN					6,939,136	XXX
US Bank	St. Louis, MO					250,256	XXX
US Bank	St. Paul, MN					50,576,913	XXX
Wells Fargo	Charlotte, NC					(12,173,733)	XXX
Wells Fargo	Minneapolis, MN					1,243,784,280	XXX
Wells Fargo	San Francisco, CA					(739,361)	XXX
Wells Fargo	Waco, TX					1,886,588	XXX
0199998. Deposits in.....7 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories		XXX	XXX			(28,782)	XXX
0199999. Total - Open Depositories		XXX	XXX	13,435,558	1,025,356	2,356,886,213	XXX
0399999. Total Cash on Deposit		XXX	XXX	13,435,558	1,025,356	2,356,886,213	XXX
0599999. Total Cash		XXX	XXX	13,435,558	1,025,356	2,356,886,213	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	1,751,255,672	4. April	1,803,061,047	7. July	2,289,932,763	10. October	2,487,457,800
2. February	1,573,866,356	5. May	1,397,298,951	8. August	1,913,974,562	11. November	2,678,216,331
3. March	1,363,430,210	6. June	1,285,700,728	9. September	2,319,281,626	12. December	2,356,886,213

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		10/30/2019		01/30/2020	19,973,946		54,582
	UNITED STATES TREASURY		12/02/2019		02/27/2020	19,950,553		24,632
	UNITED STATES TREASURY		12/30/2019		03/26/2020	39,855,724		1,691
	UNITED STATES TREASURY		12/27/2019		01/16/2020	215,854,353		373,173
	UNITED STATES TREASURY		12/24/2019		02/06/2020	199,688,236		62,236
	UNITED STATES TREASURY		11/14/2019		02/13/2020	19,963,284		40,059
	UNITED STATES TREASURY		11/21/2019		02/20/2020	99,786,909		173,280
	UNITED STATES TREASURY		12/24/2019		01/07/2020	306,919,098		153,899
	UNITED STATES TREASURY		11/19/2019		01/14/2020	19,988,758		36,234
	UNITED STATES TREASURY		12/27/2019		01/21/2020	348,494,102		68,782
	UNITED STATES TREASURY		12/24/2019		01/28/2020	486,136,714		259,645
	UNITED STATES TREASURY		12/31/2019		02/11/2020	155,338,450		16,204
	UNITED STATES TREASURY		12/31/2019		02/25/2020	98,978,793		4,087
0199999. U.S. Government Bonds - Issuer Obligations						2,030,928,919	0	1,268,503
0599999. Total - U.S. Government Bonds						2,030,928,919	0	1,268,503
All Other Government Bonds - Issuer Obligations								
	JAPAN GOVERNMENT OF		12/04/2019		03/02/2020	99,863,395		(10,027)
	JAPAN TREASURY DISC BILL		12/16/2019		03/16/2020	100,333,415		(5,926)
0699999. All Other Government Bonds - Issuer Obligations						200,196,810	0	(15,953)
1099999. Total - All Other Government Bonds						200,196,810	0	(15,953)
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								
	SUMMARY ADJUSTMENT		12/31/2019		02/01/2020	(12)	43	(7,459)
	FEDERAL HOME LOAN BANK DISCOUN		12/31/2019		01/02/2020	32,198,971		1,029
	FEDERAL HOME LOAN BANKS		11/05/2019		01/06/2020	19,995,613		49,002
	FEDERAL HOME LOAN BANKS		11/21/2019		01/10/2020	169,932,299		324,899
	FEDERAL HOME LOAN BANKS		12/10/2019		01/16/2020	103,232,255		94,694
	FEDERAL HOME LOAN BANKS		12/24/2019		01/17/2020	99,926,933		31,933
	FEDERAL HOME LOAN BANKS		12/27/2019		01/21/2020	193,429,076		171,207
	FEDERAL HOME LOAN BANKS		11/15/2019		01/22/2020	99,907,455		202,121
	FEDERAL HOME LOAN BANKS		12/18/2019		01/28/2020	129,844,007		74,974
	FEDERAL HOME LOAN BANKS		12/20/2019		01/29/2020	202,347,935		133,708
	FEDERAL HOME LOAN BANKS		12/13/2019		01/31/2020	641,353,396		1,421,373
	FEDERAL HOME LOAN BANKS		12/03/2019		02/03/2020	255,027,956		324,650
	FEDERAL HOME LOAN BANKS		12/24/2019		02/14/2020	409,203,107		493,367
	FEDERAL HOME LOAN BANKS		12/18/2019		02/20/2020	99,779,283		58,394
	FEDERAL HOME LOAN BANKS		12/31/2019		02/28/2020	199,503,904		8,681
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations						2,655,682,177	43	3,382,573
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations						2,655,682,177	43	3,382,573
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
	TOYOTA MOTOR CREDIT CORP		10/02/2019		01/02/2020	49,997,103		256,492
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						49,997,103	0	256,492
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						49,997,103	0	256,492
Bonds - Unaffiliated Bank Loans - Acquired								
	LONE STAR FUND X (US) LP LS X US 2017		12/16/2019		02/02/2020	74,049	1,594	
6499999. Unaffiliated Bank Loans - Acquired						74,049	1,594	0
6599999. Total - Unaffiliated Bank Loans						74,049	1,594	0

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
Total Bonds								
7699999. Subtotals - Issuer Obligations						4,936,805,009	43	4,891,615
8299999. Unaffiliated Bank Loans						74,049	1,594	0
8399999. Subtotals - Bonds						4,936,879,058	1,637	4,891,615
Exempt Money Market Mutual Funds as Identified by the SVO								
09248U 71 8	BLACKROCK LIQUIDITY FUNDS		11/29/2019			74,012		1,582
825252 40 6	AIM STIT TREASURY PORTFOLIO		11/29/2019			106,189		2,214
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						180,201	0	3,796
All Other Money Market Mutual Funds								
608919 71 8	FEDERATED GOVERNMENT OBLIGATIO		12/26/2019			25,817,564		267,710
608919 71 8	FEDERATED GOVERNMENT OBLIGATIO		12/30/2019			136,343,777		67,134
8699999. Total - All Other Money Market Mutual Funds						162,161,340	0	334,844
8899999. Total - Cash Equivalents						5,099,220,599	1,637	5,230,256

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR	B	AR RSD CODE ANN 23-63-206			116,765	117,680
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			151,202	182,824
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			620,494	713,233
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			123,421	145,570
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			203,424	242,141
33.	New York NY	B	FOR THE BENEFIT OF ALL POLICYHOLDERS	4,271,123	5,818,657	2,773,511	3,351,969
34.	North Carolina NC	B	NC RSD CH ART 5 NC RSD CH, ART 5			4,573,940	5,120,195
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			531,343	653,547
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	56,268	56,268		
54.	Puerto Rico PR	B	PR RSD 4 3/4 02/15/37			1,227,696	1,722,217
55.	US Virgin Islands VI	B	VI RSD TITLE 22 V.I.C. SEC 207			601,952	640,945
56.	Northern Mariana Islands MP						
57.	Canada CAN		Canadian Insurance Companies Act sec 582(1) and sec 611			113,617,820	120,776,184
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Total	XXX	XXX	4,327,392	5,874,925	124,791,569	133,916,504
	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

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LIFE ANNUAL STATEMENT BLANK