

ANNUAL STATEMENT

OF THE

**NEW ENGLAND LIFE INSURANCE
COMPANY**

OF THE STATE OF

MASSACHUSETTS

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF

FOR THE YEAR ENDED
DECEMBER 31, 2016

LIFE AND ACCIDENT AND HEALTH

2016



LIFE AND ACCIDENT AND HEALTH COMPANIES – ASSOCIATION EDITION

ANNUAL STATEMENT

AS OF DECEMBER 31, 2016
OF THE CONDITION AND AFFAIRS OF THE

NEW ENGLAND LIFE INSURANCE COMPANY

NAIC Group Code 0241 (Current) 0241 (Prior) NAIC Company Code 91626 Employer's ID Number 04-2708937

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

County of Domicile United States of America

Incorporated/Organized 09/12/1980 Commenced Business 12/30/1980

Statutory Home Office One Financial Plaza (Street and Number) Boston, MA 02111 (City or Town, State and Zip Code)

Main Administrative Office One Financial Plaza (Street and Number) Boston, MA 02111 (City or Town, State and Zip Code) 617-578-2000 (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 18210 Crane Nest Drive, 3rd Floor (Street and Number) Tampa, FL 33647 (City or Town, State and Zip Code) 813-983-4100 (Area Code) (Telephone Number)

Internet Web Site Address www.metlife.com

Statutory Statement Contact Richard Andrew Stevens (Name) 813-983-4100 (Area Code) (Telephone Number)

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

OFFICERS

Chairman, President and Chief Executive Officer KIERAN ROLAND MULLINS #

Vice President and Secretary DANIEL BURT ARRINGTON #

Vice President and Treasurer JIN SEUNG CHANG #

OTHER

LYNN ANN DUMAIS # Vice President and Chief Financial Officer

MEREDITH ALICIA RATAJCZAK # Vice President and Appointed Actuary

DIRECTORS OR TRUSTEES

KIMBERLY ANN BERWANGER LYNN ANN DUMAIS # DONALD ANTHONY LEINTZ #

KUMAR nmn DAS GUPTA TARA JEAN FIGARD #

MEGHAN SMITH DOSCHER JEFFREY PAUL HALPERIN KIERAN ROLAND MULLINS #

State of North Carolina County of Mecklenburg } 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 Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that; (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

Signature of Kieran Roland Mullins # Chairman of the Board, President and Chief Executive Officer

Signature of Daniel Burt Arrington # Vice President and Secretary

Subscribed and sworn to before me this 13 day of January, 2017.

Signature of Theresa Kelleher Notary for Mullins and Arrington exp 2/27/17



- 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			Prior Year
	1	2	3	4
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
1. Bonds (Schedule D).....	1,407,782,447		1,407,782,447	1,479,384,400
2. Stocks (Schedule D):				
2.1 Preferred stocks.....			.0	
2.2 Common stocks.....			.0	
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens.....	87,588,371		87,588,371	121,258,948
3.2 Other than first liens.....			.0	
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			.0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			.0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			.0	
5. Cash (\$.....(1,368,340), Schedule E-Part 1), cash equivalents (\$.....5,997,033, Schedule E-Part 2) and short-term investments (\$.....15,979,174, Schedule DA).....	20,607,867		20,607,867	14,018,210
6. Contract loans (including \$.....0 premium notes).....	424,497,222		424,497,222	426,874,388
7. Derivatives (Schedule DB).....	18,681,578		18,681,578	16,797,021
8. Other invested assets (Schedule BA).....	15,932,055		15,932,055	57,244,537
9. Receivables for securities.....	89,769		89,769	131,302
10. Securities lending reinvested collateral assets (Schedule DL).....			.0	
11. Aggregate write-ins for invested assets.....	.0	.0	.0	.0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	1,975,179,309	.0	1,975,179,309	2,115,708,806
13. Title plants less \$.....0 charged off (for Title insurers only).....			.0	
14. Investment income due and accrued.....	25,128,633		25,128,633	26,687,482
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	3,527,126	280,053	3,247,073	3,628,449
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	12,055,452		12,055,452	13,561,776
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			.0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	29,607,058		29,607,058	20,674,793
16.2 Funds held by or deposited with reinsured companies.....			.0	
16.3 Other amounts receivable under reinsurance contracts.....	5,399,685		5,399,685	4,612,095
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.....	120,315,348	78,371,206	41,944,142	45,604,381
19. Guaranty funds receivable or on deposit.....	703,176		703,176	903,857
20. Electronic data processing equipment and software.....	1,156,005	1,156,005	.0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....	1,737,220	1,737,220	.0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			.0	
23. Receivables from parent, subsidiaries and affiliates.....	11,982,014		11,982,014	21,521,811
24. Health care (\$.....0) and other amounts receivable.....			.0	
25. Aggregate write-ins for other-than-invested assets.....	4,996,484	4,996,484	.0	.0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	2,191,787,510	86,540,968	2,105,246,542	2,252,903,450
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	7,696,437,974		7,696,437,974	7,919,937,374
28. TOTAL (Lines 26 and 27).....	9,888,225,484	86,540,968	9,801,684,516	10,172,840,824

DETAILS OF WRITE-INS

1101.....			.0	
1102.....			.0	
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).....	.0	.0	.0	.0
2501. Disallowed IMR.....	2,267,910	2,267,910	.0	
2502. Prepaid pension asset.....	2,256,000	2,256,000	.0	
2503. Leasehold improvements.....	364,032	364,032	.0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	108,542	108,542	.0	.0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	4,996,484	4,996,484	.0	.0

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts \$.....1,266,014,160 (Exhibit 5, Line 9999999) less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	1,266,014,160	1,253,574,618
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	8,183,464	8,837,392
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$.....0 Modco Reserve).....	7,853,959	7,354,522
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11).....	12,542,857	21,638,302
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11).....	64,961	67,088
5. Policyholders' dividends \$.....32,091 and coupons \$.....0 due and unpaid (Exhibit 4, Line 10).....	32,091	22,066
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....	4,750,000	5,550,000
6.2 Dividends 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 \$.....89,290 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14).....	385,984	570,299
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....		
9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$.....23,635,132 ceded.....	23,635,132	17,730,724
9.4 Interest Maintenance Reserve (IMR, Line 6).....	0	6,046,195
10. Commissions to agents due or accrued - life and annuity contracts \$.....251,662, accident and health \$.....6,202 and deposit-type contract funds \$.....0.....	257,864	195,791
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 6).....	440,686	131,760
13. Transfers to Separate Accounts due or accrued (net) (including \$.....(35,166,602) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(35,657,501)	(54,242,756)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5).....	1,089,879	1,558,035
15.1 Current federal and foreign income taxes, including \$.....(3,145,480) on realized capital gains (losses).....	27,219,695	25,732,916
15.2 Net deferred tax liability.....		
16. Unearned investment income.....		
17. Amounts withheld or retained by company as agent or trustee.....	100,209,416	98,395,012
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	9,097,204	8,719,282
19. Remittances and items not allocated.....	901,146	3,302,467
20. Net adjustment in assets and liabilities due to foreign exchange rates.....		
21. Liability for benefits for employees and agents if not included above.....	65,973,978	64,901,817
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).....	17,052,191	21,288,810
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	79,240,576	77,822,049
24.04 Payable to parent, subsidiaries and affiliates.....	2,401,389	798,472
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....		
24.08 Derivatives.....	119,642	91,827
24.09 Payable for securities.....	57,340	0
24.10 Payable for securities lending.....		
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	58,547,845	50,900,613
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	1,650,413,958	1,620,987,301
27. From Separate Accounts Statement.....	7,696,437,974	7,919,937,374
28. Total liabilities (Line 26 and 27).....	9,346,851,932	9,540,924,675
29. Common capital stock.....	2,500,000	2,500,000
30. Preferred capital stock.....		
31. Aggregate write-ins for other-than-special surplus funds.....	0	0
32. Surplus notes.....		
33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1).....	334,272,848	334,272,848
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	118,059,736	295,143,301
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 \$.....0 in Separate Accounts Statement).....	452,332,584	629,416,149
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55).....	454,832,584	631,916,149
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	9,801,684,516	10,172,840,824

DETAILS OF WRITE-INS

2501. Postretirement benefit liability.....	37,150,158	31,293,117
2502. Cash collateral received on derivatives.....	19,058,835	15,210,844
2503. Miscellaneous.....	2,338,852	4,396,652
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	58,547,845	50,900,613
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.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above).....	0	0

New England Life Insurance Company

SUMMARY OF OPERATIONS

	1 Current Year	2 Prior Year
1. Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	187,926,557	203,961,541
2. Considerations for supplementary contracts with life contingencies	10,219,802	5,043,269
3. Net investment income (Exhibit of Net Investment Income, Line 17)	108,090,916	110,795,736
4. Amortization of Interest Maintenance Reserve (IMR) (Line 5)	809,661	1,048,115
5. Separate Accounts net gain from operations excluding unrealized gains or losses	.....	.....
6. Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	14,090,500	13,105,681
7. Reserve adjustments on reinsurance ceded	(433,162,251)	(538,633,077)
8. Miscellaneous Income:		
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	124,962,192	137,799,094
8.2 Charges and fees for deposit-type contracts	52,769	108,671
8.3 Aggregate write-ins for miscellaneous income	42,957,539	55,132,128
9. Totals (Lines 1 to 8.3)	55,947,685	(11,638,842)
10. Death benefits	135,308,023	130,978,888
11. Matured endowments (excluding guaranteed annual pure endowments)	7,818	0
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	12,833,738	14,613,743
13. Disability benefits and benefits under accident and health contracts	2,652,581	3,870,990
14. Coupons, guaranteed annual pure endowments and similar benefits	.....	.....
15. Surrender benefits and withdrawals for life contracts	313,088,392	319,769,905
16. Group conversions	.....	.....
17. Interest and adjustments on contract or deposit-type contract funds	1,542,935	1,022,622
18. Payments on supplementary contracts with life contingencies	5,267,718	4,933,013
19. Increase in aggregate reserves for life and accident and health contracts	11,785,614	(2,515,669)
20. Totals (Lines 10 to 19)	482,486,819	472,673,492
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	8,568,838	4,580,095
22. Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	.....	.....
23. General insurance expenses (Exhibit 2, Line 10, Columns 1, 2, 3 and 4)	72,266,571	43,157,831
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	5,035,879	6,187,753
25. Increase in loading on deferred and uncollected premiums	(335,729)	346,922
26. Net transfers to or (from) Separate Accounts net of reinsurance	(674,450,156)	(750,405,039)
27. Aggregate write-ins for deductions	8,711,713	3,667,917
28. Totals (Lines 20 to 27)	(97,716,065)	(219,791,029)
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	153,663,750	208,152,187
30. Dividends to policyholders	4,474,888	4,807,539
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	149,188,862	203,344,648
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	42,910,711	46,816,403
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	106,278,151	156,528,245
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$....4,509 (excluding taxes of \$....(4,040,854) transferred to the IMR)	2,563,635	273,462
35. Net income (Line 33 plus Line 34)	108,841,786	156,801,707
CAPITAL AND SURPLUS ACCOUNT		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	631,916,149	675,237,527
37. Net income (Line 35)	108,841,786	156,801,707
38. Change in net unrealized capital gains (losses) less capital gains tax of \$....238,209	487,433	107,655
39. Change in net unrealized foreign exchange capital gain (loss)	(45,036)	184,637
40. Change in net deferred income tax	2,437,311	(16,656,141)
41. Change in nonadmitted assets	(3,606,193)	21,990,207
42. Change in liability for reinsurance in unauthorized and certified companies	.....	.....
43. Change in reserve on account of change in valuation basis, (increase) or decrease	.....	.....
44. Change in asset valuation reserve	4,236,619	554,988
45. Change in treasury stock, (Page 3, Lines 36.1 and 36.2 Col. 2 minus Col. 1)	.....	.....
46. Surplus (contributed to) withdrawn from Separate Accounts during period	.....	.....
47. Other changes in surplus in Separate Accounts Statement	.....	.....
48. Change in surplus notes	.....	.....
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	(1,337,172)	(1,337,172)
52. Dividends to stockholders	(295,000,000)	(199,000,000)
53. Aggregate write-ins for gains and losses in surplus	6,901,687	(5,967,259)
54. Net change in capital and surplus for the year (Lines 37 through 53)	(177,083,565)	(43,321,378)
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	454,832,584	631,916,149
DETAILS OF WRITE-INS		
08.301. Management and service fee income	37,311,104	46,443,427
08.302. Miscellaneous	3,139,426	4,918,953
08.303. Income from cross selling agreements	2,507,009	3,769,748
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)	42,957,539	55,132,128
2701. Interest credited to reinsurers	8,711,713	3,667,917
2702. ....	.....	.....
2703. ....	.....	.....
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	8,711,713	3,667,917
5301. Benefit plan curtailment impact	3,537,300	0
5302. Prior period adjustment	3,251,287	204,491
5303. Amortization of pension and postretirement unrecognized items	504,400	794,300
5398. Summary of remaining write-ins for Line 53 from overflow page	(391,300)	(6,966,050)
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	6,901,687	(5,967,259)

CASH FLOW

	1 Current Year	2 Prior Year
CASH FROM OPERATIONS		
1. Premiums collected net of reinsurance.....	197,469,192	216,224,700
2. Net investment income.....	106,245,535	106,247,965
3. Miscellaneous income.....	186,691,769	207,922,447
4. Total (Lines 1 through 3).....	490,406,496	530,395,112
5. Benefit and loss related payments.....	914,482,565	1,014,101,603
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(693,035,411)	(776,909,189)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	90,577,578	64,637,554
8. Dividends paid to policyholders.....	5,264,863	5,278,474
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	39,138,280	58,423,177
10. Total (Lines 5 through 9).....	356,427,875	365,531,619
11. Net cash from operations (Line 4 minus Line 10).....	133,978,621	164,863,493
CASH FROM INVESTMENTS		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	669,487,695	548,646,050
12.2 Stocks.....		
12.3 Mortgage loans.....	42,729,237	22,431,168
12.4 Real estate.....		
12.5 Other invested assets.....	44,739,514	70,372,226
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(201,548)	45,098
12.7 Miscellaneous proceeds.....	3,755,929	5,662,185
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	760,510,827	647,156,727
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	610,409,293	509,662,678
13.2 Stocks.....		
13.3 Mortgage loans.....	8,586,983	10,500,000
13.4 Real estate.....		
13.5 Other invested assets.....	92,672	41,494,659
13.6 Miscellaneous applications.....	4,547,381	55,640,928
13.7 Total investments acquired (Lines 13.1 to 13.6).....	623,636,329	617,298,265
14. Net increase (decrease) in contract loans and premium notes.....	(2,377,166)	4,953,944
15. Net cash from investments (Line 12.8 minus Lines 13.7 minus Line 14).....	139,251,664	24,904,518
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.....	499,437	911,878
16.5 Dividends to stockholders.....	295,000,000	199,000,000
16.6 Other cash provided (applied).....	27,859,935	14,639,270
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....	(266,640,628)	(183,448,852)
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).....	6,589,657	6,319,159
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	14,018,210	7,699,051
19.2 End of year (Line 18 plus Line 19.1).....	20,607,867	14,018,210
Note: Supplemental disclosures of cash flow information for non-cash transactions:		
20.0001 Security exchange.....	71,548,112	39,980,821
20.0002 Prior period adjustments.....	5,001,980	0
20.0003 Prior period adjustments - taxes.....	1,750,693	110,110
20.0004 Capitalized interest on bonds.....	622,444	401,891

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

	1 Total	2 Industrial Life	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health			12 Aggregate of All Other Lines of Business
			3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance(a)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other	
1. Premiums and annuity considerations for life and accident and health contracts.....	187,926,557		176,469,426	10,246,670				412,409			798,052	
2. Considerations for supplementary contracts with life contingencies.....	10,219,802				10,219,802							
3. Net investment income.....	108,090,916		85,292,701	16,383,037	6,923,578		5,493	299,448	(1,195,818)		382,477	
4. Amortization of Interest Maintenance Reserve (IMR).....	809,661		546,738	201,275	66,189		61	2,685	(10,823)		3,536	
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0											
6. Commissions and expense allowances on reinsurance ceded.....	14,090,500		2,778,433	10,175,257				9,692			1,127,118	
7. Reserve adjustments on reinsurance ceded.....	(433,162,251)			(433,162,251)								
8. Miscellaneous Income:												
8.1 Fees associated with income from investment management, administration and contract guarantees from S/A.....	124,962,192		30,335,345	94,621,364				5,483				
8.2 Charges and fees for deposit-type contracts.....	52,769				52,769							
8.3 Aggregate write-ins for miscellaneous income.....	42,957,539	0	10,271,135	29,276,709	1,748,000	0	24,578	26,005	100,275	0	1,510,837	0
9. Totals (Lines 1 to 8.3).....	55,947,685	0	305,693,778	(272,257,939)	19,010,338	0	30,132	755,722	(1,106,366)	0	3,822,020	0
10. Death benefits.....	135,308,023		135,308,023									
11. Matured endowments (excluding guaranteed annual pure endowments).....	7,818		7,818									
12. Annuity benefits.....	12,833,738			12,744,910				88,828				
13. Disability benefits and benefits under accident and health contracts.....	2,652,581		1,824,454								828,127	
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0											
15. Surrender benefits and withdrawals for life contracts.....	313,088,392		222,987,618	84,796,615				5,304,159				
16. Group conversions.....	0											
17. Interest and adjustments on contract or deposit-type contract funds.....	1,542,935		1,362,201	49,710	129,881			1,143				
18. Payments on supplementary contracts with life contingencies.....	5,267,718				5,267,718							
19. Increase in aggregate reserves for life and accident and health contracts.....	11,785,614		4,428,350	1,025,899	6,995,668		(19,000)	8,625			(653,928)	
20. Totals (Lines 10 to 19).....	482,486,819	0	365,918,464	98,617,134	12,393,267	0	(19,000)	5,402,755	0	0	174,199	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	8,568,838		2,461,553	3,149,270				2,840,263	9,399		108,353	
22. Commissions and expense allowances on reinsurance assumed.....	0											
23. General insurance expenses.....	72,266,571		50,752,446	19,057,971	165,640		25,212	1,555,056	119,778		590,468	
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	5,035,879		4,802,330	689,666	1,362			15,924	(389,221)		(84,182)	
25. Increase in loading on deferred and uncollected premiums.....	(335,729)		(335,729)									
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(674,450,156)		(197,793,776)	(470,445,607)	(1,319,023)			(4,891,750)				
27. Aggregate write-ins for deductions.....	8,711,713	0	8,711,713	0	0	0	0	0	0	0	0	0
28. Totals (Lines 20 to 27).....	(97,716,065)	0	234,517,001	(348,931,566)	11,241,246	0	6,212	4,922,248	(260,044)	0	788,838	0
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	153,663,750	0	71,176,777	76,673,627	7,769,092	0	23,920	(4,166,526)	(846,322)	0	3,033,182	0
30. Dividends to policyholders.....	4,474,888		4,474,888									
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	149,188,862	0	66,701,889	76,673,627	7,769,092	0	23,920	(4,166,526)	(846,322)	0	3,033,182	0
32. Federal income taxes incurred (excluding tax on capital gains).....	42,910,711		21,868,933	21,583,040	2,673,327		8,351	(3,859,241)	(285,775)		922,076	
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	106,278,151	0	44,832,956	55,090,587	5,095,765	0	15,569	(307,285)	(560,547)	0	2,111,106	0

DETAILS OF WRITE-INS

08.301. Management and service fee income.....	37,311,104		8,159,316	27,402,970	1,748,000			818				
08.302. Miscellaneous.....	3,139,426		288,796	1,851,847				8,428	38,978		951,377	
08.303. Income from cross selling revenue.....	2,507,009		1,823,023	21,892			24,578	16,759	61,297		559,460	
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).....	42,957,539	0	10,271,135	29,276,709	1,748,000	0	24,578	26,005	100,275	0	1,510,837	0
2701. Interest credited to reinsurer.....	8,711,713		8,711,713									
2702.	0											
2703.	0											
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0	0	0	0	0	0	0	0	0	0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....	8,711,713	0	8,711,713	0	0	0	0	0	0	0	0	0

(a) Includes the following amounts for FEGLI/SGLI: Line 1.....0 Line 10.....0 Line 16.....0 Line 23.....0 Line 24.....0.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

	1 Total	2 Industrial Life	Ordinary			6 Credit Life (Group and Individual)	Group	
			3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance	8 Annuities
Involving Life or Disability Contingencies (Reserves)								
(Net of Reinsurance Ceded)								
1. Reserve December 31, prior year.....	1,253,574,618		1,083,953,223	138,925,334	30,072,660		19,000	604,401
2. Tabular net premiums or considerations.....	231,899,698		166,268,619	54,998,868	10,219,802			412,409
3. Present value of disability claims incurred.....	(873,458)		(873,458)		XXX			
4. Tabular interest.....	59,028,115		47,913,920	9,717,158	1,364,736			32,301
5. Tabular less actual reserve released.....	(455,045,167)			(454,475,722)	(634,597)			65,152
6. Increase in reserve on account of change in valuation basis.....	0							
7. Other increases (net).....	4,318,257		4,189,834	128,423				
8. Totals (Lines 1 to 7).....	1,092,902,064	0	1,301,452,138	(250,705,939)	41,022,601	0	19,000	1,114,263
9. Tabular cost.....	101,832,628		101,832,628		XXX			
10. Reserves released by death.....	39,746,869		39,746,869	XXX	XXX			XXX
11. Reserves released by other terminations (net).....	357,291,055		267,171,281	84,796,615			19,000	5,304,159
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	18,698,972		1,824,454	11,517,972	5,267,718			88,828
13. Net transfers to or (from) Separate Accounts.....	(690,681,621)		(197,504,666)	(486,971,760)	(1,313,445)			(4,891,750)
14. Total deductions (Lines 9 to 13).....	(173,112,098)	0	213,070,565	(390,657,173)	3,954,273	0	19,000	501,237
15. Reserve December 31, current year.....	1,266,014,161	0	1,088,381,573	139,951,234	37,068,328	0	0	613,026

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EXHIBIT OF NET INVESTMENT INCOME

	1 Collected During Year	2 Earned During Year
1. U.S. government bonds.....	(a).....3,997,493	.....3,317,753
1.1 Bonds exempt from U.S. tax.....	(a).....	.....
1.2 Other bonds (unaffiliated).....	(a).....73,093,607	.....69,395,741
1.3 Bonds of affiliates.....	(a).....	.....
2.1 Preferred stocks (unaffiliated).....	(b).....	.....
2.11 Preferred stocks of affiliates.....	(b).....	.....
2.2 Common stocks (unaffiliated).....	.....	.....
2.21 Common stocks of affiliates.....	.....	.....
3. Mortgage loans.....	(c).....6,097,483	.....7,946,365
4. Real estate.....	(d).....	.....
5. Contract loans.....	.....23,996,419	.....23,264,899
6. Cash, cash equivalents and short-term investments.....	(e).....	.....81,412
7. Derivative instruments.....	(f).....2,552,463	.....2,227,678
8. Other invested assets.....	.....498,352	.....1,141,913
9. Aggregate write-ins for investment income.....	.....3,172,796	.....3,172,796
10. Total gross investment income.....	.....113,408,613	.....110,548,557
11. Investment expenses.....	.....	(g).....2,457,641
12. Investment taxes, licenses and fees, excluding federal income taxes.....	.....	(g).....
13. Interest expense.....	.....	(h).....
14. Depreciation on real estate and other invested assets.....	.....	(i).....0
15. Aggregate write-ins for deductions from investment income.....	.....	.....0
16. Total deductions (Lines 11 through 15).....	.....	.....2,457,641
17. Net investment income (Line 10 minus Line 16).....	.....	.....108,090,916

DETAILS OF WRITE-INS

0901. Consideration for investment agreements.....	.....3,071,340	.....3,071,340
0902. Miscellaneous investment income.....	.....101,456	.....101,456
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).....	.....3,172,796	.....3,172,796
1501. ....	.....	.....
1502. ....	.....	.....
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).....	.....	.....0

- (a) Includes \$.....4,388,534 accrual of discount less \$.....1,665,627 amortization of premium and less \$.....1,480,536 paid for accrued interest on purchases.
- (b) Includes \$.....0 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued dividends on purchases.
- (c) Includes \$.....17,397 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued interest on purchases.
- (d) Includes \$.....0 for company's occupancy of its own buildings; and excludes \$.....0 interest on encumbrances.
- (e) Includes \$.....81,412 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued interest on purchases.
- (f) Includes \$.....711 accrual of discount less \$.....34,166 amortization of premium.
- (g) Includes \$.....0 investment expenses and \$.....0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
- (h) Includes \$.....0 interest on surplus notes and \$.....0 interest on capital notes.
- (i) Includes \$.....0 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.....	.....(5,301,227)	.....	.....(5,301,227)	.....	.....
1.1 Bonds exempt from U.S. tax.....	.....	.....	.....0	.....	.....
1.2 Other bonds (unaffiliated).....	.....(6,870,082)	.....(1,822,030)	.....(8,692,112)	.....	.....(1,875,563)
1.3 Bonds of affiliates.....	.....	.....	.....0	.....	.....
2.1 Preferred stocks (unaffiliated).....	.....	.....	.....0	.....	.....
2.11 Preferred stocks of affiliates.....	.....	.....	.....0	.....	.....
2.2 Common stocks (unaffiliated).....	.....	.....	.....0	.....	.....
2.21 Common stocks of affiliates.....	.....	.....	.....0	.....	.....
3. Mortgage loans.....	.....454,280	.....	.....454,280	.....	.....
4. Real estate.....	.....	.....	.....0	.....	.....
5. Contract loans.....	.....	.....	.....0	.....	.....
6. Cash, cash equivalents and short-term investments.....	.....(287,391)	.....4,431	.....(282,960)	.....	.....
7. Derivative instruments.....	.....5,059,124	.....(3,034,952)	.....2,024,172	.....(192,002)	.....1,830,527
8. Other invested assets.....	.....2,724,089	.....(307,373)	.....2,416,716	.....917,644	.....
9. Aggregate write-ins for capital gains (losses).....	.....0	.....403,979	.....403,979	.....0	.....0
10. Total capital gains (losses).....	.....(4,221,207)	.....(4,755,945)	.....(8,977,152)	.....725,642	.....(45,036)

DETAILS OF WRITE-INS

0901. Miscellaneous gain/loss on investment securities.....	.....403,979	.....403,979	.....	.....	.....
0902. ....	.....	.....	.....0	.....	.....
0903. ....	.....	.....	.....0	.....	.....
0998. Summary of remaining write-ins for Line 9 from overflow page.....	.....0	.....0	.....0	.....0	.....0
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 9 above).....	.....0	.....403,979	.....403,979	.....0	.....0

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

	1	2	3 Ordinary		5	6 Group		8 Accident and Health			11
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	9 Credit (Group & Individual)	10 Other	Aggregate of All Other Lines of Business
FIRST YEAR (other than single)											
1. Uncollected.....	2,050		2,235							(185)	
2. Deferred and accrued.....	0										
3. Deferred, accrued and uncollected:											
3.1 Direct.....	0										
3.2 Reinsurance assumed.....	0										
3.3 Reinsurance ceded.....	(2,050)		(2,235)							185	
3.4 Net (Line 1 + Line 2).....	2,050	0	2,235	0	0	0	0	0	0	(185)	0
4. Advance.....	0										
5. Line 3.4 - Line 4.....	2,050	0	2,235	0	0	0	0	0	0	(185)	0
6. Collected during year:											
6.1 Direct.....	2,484,506		1,736,097	741,743						6,666	
6.2 Reinsurance assumed.....	0										
6.3 Reinsurance ceded.....	89,273		82,944							6,329	
6.4 Net.....	2,395,233	0	1,653,153	741,743	0	0	0	0	0	337	0
7. Line 5 + Line 6.4.....	2,397,283	0	1,655,388	741,743	0	0	0	0	0	152	0
8. Prior year (uncollected + deferred and accrued - advance).....	(292)									(292)	
9. First year premiums and considerations:											
9.1 Direct.....	2,484,506		1,736,097	741,743						6,666	
9.2 Reinsurance assumed.....	0										
9.3 Reinsurance ceded.....	86,931		80,709							6,222	
9.4 Net (Line 7 - Line 8).....	2,397,575	0	1,655,388	741,743	0	0	0	0	0	444	0
SINGLE											
10. Single premiums and considerations:											
10.1 Direct.....	8,576,285		8,576,285								
10.2 Reinsurance assumed.....	0										
10.3 Reinsurance ceded.....	0										
10.4 Net.....	8,576,285	0	8,576,285	0	0	0	0	0	0	0	0
RENEWAL											
11. Uncollected.....	(8,989,809)		(1,631,263)	(6,940,862)						(417,684)	
12. Deferred and accrued.....	13,389,819		13,389,819								
13. Deferred, accrued and uncollected:											
13.1 Direct.....	18,815,528		18,747,755							67,773	
13.2 Reinsurance assumed.....	0										
13.3 Reinsurance ceded.....	14,415,518		6,989,199	6,940,862						485,457	
13.4 Net (Line 11 + Line 12).....	4,400,010	0	11,758,556	(6,940,862)	0	0	0	0	0	(417,684)	0
14. Advance.....	385,984		296,694							89,290	
15. Line 13.4 - Line 14.....	4,014,026	0	11,461,862	(6,940,862)	0	0	0	0	0	(506,974)	0
16. Collected during year:											
16.1 Direct.....	268,968,226		209,690,569	51,580,215			426,240			7,271,202	
16.2 Reinsurance assumed.....	0										
16.3 Reinsurance ceded.....	93,451,099		42,143,024	44,752,197			13,831			6,542,047	
16.4 Net.....	175,517,127	0	167,547,545	6,828,018	0	0	412,409	0	0	729,155	0
17. Line 15 + Line 16.4.....	179,531,153	0	179,009,407	(112,844)	0	0	412,409	0	0	222,181	0
18. Prior year (uncollected + deferred and accrued - advance).....	2,578,456		12,771,654	(9,617,771)						(575,427)	
19. Renewal premiums and considerations:											
19.1 Direct.....	266,872,937		207,566,831	51,580,215			426,240			7,299,651	
19.2 Reinsurance assumed.....	0										
19.3 Reinsurance ceded.....	89,920,240		41,329,078	42,075,288			13,831			6,502,043	
19.4 Net (Line 17 - Line 18).....	176,952,697	0	166,237,753	9,504,927	0	0	412,409	0	0	797,608	0
TOTAL											
20. Total premiums and annuity considerations:											
20.1 Direct.....	277,933,728	0	217,879,213	52,321,958	0	0	426,240	0	0	7,306,317	0
20.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
20.3 Reinsurance ceded.....	90,007,171	0	41,409,787	42,075,288	0	0	13,831	0	0	6,508,265	0
20.4 Net (Lines 9.4 + 10.4 + 19.4).....	187,926,557	0	176,469,426	10,246,670	0	0	412,409	0	0	798,052	0

EXHIBIT 1 - PART 2 - DIVIDENDS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (direct business only)

	1 Total	2 Industrial Life	Ordinary		5 Credit Life (Group and Individual)	Group		Accident and Health			11 Aggregate of All Other Lines of Business
			3 Life Insurance	4 Individual Annuities		6 Life Insurance	7 Annuities	8 Group	9 Credit (Group & Individual)	10 Other	
DIVIDENDS AND COUPONS APPLIED (included in Part 1)											
21. To pay renewal premiums.....	642,415		642,415								
22. All other.....	4,217,944		4,217,944								
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED											
23. First year (other than single):											
23.1 Reinsurance ceded.....	4,941									4,941	
23.2 Reinsurance assumed.....	0										
23.3 Net ceded less assumed.....	4,941	0	0	0	0	0	0	0	0	4,941	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
25. Renewal:											
25.1 Reinsurance ceded.....	14,085,559		2,778,433	10,175,257			9,692			1,122,177	
25.2 Reinsurance assumed.....	0										
25.3 Net ceded less assumed.....	14,085,559	0	2,778,433	10,175,257	0	0	9,692	0	0	1,122,177	0
26. Totals:											
26.1 Reinsurance ceded (Page 6, Line 6).....	14,090,500	0	2,778,433	10,175,257	0	0	9,692	0	0	1,127,118	0
26.2 Reinsurance assumed (Page 6, Line 22).....	0	0	0	0	0	0	0	0	0	0	0
26.3 Net ceded less assumed.....	14,090,500	0	2,778,433	10,175,257	0	0	9,692	0	0	1,127,118	0
COMMISSIONS INCURRED (direct business only)											
27. First year (other than single).....	1,683,915		76,566	847,094			758,056	1,276		923	
28. Single.....	0										
29. Renewal.....	6,884,923		2,384,987	2,302,175			2,082,207	8,124		107,430	
30. Deposit-type contract funds.....	0										
31. Totals (to agree with Page 6, Line 21).....	8,568,838	0	2,461,553	3,149,269	0	0	2,840,263	9,400	0	108,353	0

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5 Investment	6 Total
	1 Life	2 Accident and Health		4 All Other Lines of Business		
		3 Cost Containment	3 All Other			
1. Rent.....	2,151,069					2,151,069
2. Salaries and wages.....	11,699,532		620,757			12,320,289
3.11 Contributions for benefit plans for employees.....	32,353,142		59,184			32,412,326
3.12 Contributions for benefit plans for agents.....	861,857					861,857
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.....	35,287					35,287
3.32 Other agent welfare.....	91,150					91,150
4.1 Legal fees and expenses.....	784,768					784,768
4.2 Medical examination fees.....						0
4.3 Inspection report fees.....	188					188
4.4 Fees of public accountants and consulting actuaries.....	1,079,209					1,079,209
4.5 Expense of investigation and settlement of policy claims.....	1,186,000		2,948			1,188,948
5.1 Traveling expenses.....	386,931					386,931
5.2 Advertising.....	1,216,508					1,216,508
5.3 Postage, express, telegraph and telephone.....	625,625					625,625
5.4 Printing and stationery.....	107,613					107,613
5.5 Cost or depreciation of furniture and equipment.....	1,045,315					1,045,315
5.6 Rental of equipment.....						0
5.7 Cost or depreciation of EDP equipment and software.....	2,278,081		1,076			2,279,157
6.1 Books and periodicals.....	50,140					50,140
6.2 Bureau and association fees.....	193,657					193,657
6.3 Insurance, except on real estate.....	20,933					20,933
6.4 Miscellaneous losses.....	2,786,585		493			2,787,078
6.5 Collection and bank service charges.....	157,278					157,278
6.6 Sundry general expenses.....	10,857,020		2,806		2,397,492	13,257,318
6.7 Group service and administration fees.....	3,705					3,705
6.8 Reimbursements by uninsured plans.....						0
7.1 Agency expense allowance.....	1,002,922		22,982			1,025,904
7.2 Agents' balances charged off (less \$.....0 recovered).....						0
7.3 Agency conferences other than local meetings.....	6,437					6,437
9.1 Real estate expenses.....						0
9.2 Investment expenses not included elsewhere.....					60,149	60,149
9.3 Aggregate write-ins for expenses.....	575,373	0	0	0	0	575,373
10. General expenses Incurred.....	71,556,325	0	710,246	0	2,457,641	(a).....74,724,212
11. General expenses unpaid December 31, prior year.....	134,423		(379)		(2,284)	131,760
12. General expenses unpaid December 31, current year.....	443,349		(379)		(2,284)	440,686
13. Amounts receivable relating to uninsured plans, prior year.....						0
14. Amounts receivable relating to uninsured plans, current year.....						0
15. General expenses paid during year (Lines 10+11-12-13+14).....	71,247,399	0	710,246	0	2,457,641	74,415,286

DETAILS OF WRITE-INS

09.301. Software acquisition.....	369,318					369,318
09.302. Consulting services.....	206,055					206,055
09.303.						0
09.398. Summary of remaining write-ins for Line 9.3 from overflow page.....	0	0	0	0	0	0
09.399. Totals (Lines 09.301 through 09.303 plus 09.398)(Line 9.3 above).....	575,373	0	0	0	0	575,373

(a) Includes management fees of \$.....30,371,686 to affiliates and \$.....0 to non-affiliates.

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

	Insurance			4 Investment	5 Total
	1 Life	2 Accident and Health	3 All Other Lines of Business		
1. Real estate taxes.....					0
2. State insurance department licenses and fees.....	314,385				314,385
3. State taxes on premiums.....	3,802,139	(495,815)			3,306,324
4. Other state taxes, including \$.....0 for employee benefits.....	552,413	8,026			560,439
5. U.S. Social Security taxes.....	516,619				516,619
6. All other taxes.....	323,726	14,386			338,112
7. Taxes, licenses and fees incurred.....	5,509,282	(473,403)	0	0	5,035,879
8. Taxes, licenses and fees unpaid December 31, prior year.....	1,045,117	512,918			1,558,035
9. Taxes, licenses and fees unpaid December 31, current year.....	964,994	124,885			1,089,879
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9).....	5,589,405	(85,370)	0	0	5,504,035

EXHIBIT 4 - DIVIDENDS OR REFUNDS

	1	2
	Life	Accident and Health
1. Applied to pay renewal premiums.....	642,415	
2. Applied to shorten the endowment or premium-paying period.....		
3. Applied to provide paid-up additions.....	4,217,944	
4. Applied to provide paid-up annuities.....		
5. Total Lines 1 through 4.....	4,860,359	0
6. Paid-in cash.....	265,488	
7. Left on deposit.....	51,982	
8. Aggregate write-ins for dividend or refund options.....	87,034	0
9. Total Lines 5 through 8.....	5,264,863	0
10. Amount due and unpaid.....	32,091	
11. Provision for dividends or refunds payable in the following calendar year.....	4,500,000	
12. Terminal dividends.....	250,000	
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.....	4,782,091	0
16. Total from prior year.....	5,572,066	
17. Total dividends or refunds (Lines 9 + 15 - 16).....	4,474,888	0

DETAILS OF WRITE-INS

0801. Dividends used to repay policy loans.....	87,034	
0802.		
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).....	87,034	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total	Industrial	Ordinary	Credit (Group and Individual)	Group
Life Insurance:					
0100001. 1958 CSO 4% NLP CMF VL 1983-1988.....	2,612,902		2,612,902		
0100002. 1980 CSO 4% CRVM 1994.....	153,938,736		153,938,736		
0100003. 1980 CSO 4% NLP CMF VL 1994.....	2,685,717		2,685,717		
0100004. 1980 CSO 4.5% CRVM 1996.....	496,710,070		496,710,070		
0100005. 1980 CSO 4.5% CRVM CMF UL 1996.....	162,529		162,529		
0100006. 1980 CSO 4.5% NLP CMF VL 1993.....	12,138,094		12,138,094		
0100007. 1980 CSO 5% NLP CMF VL 1988-1989.....	13,544,110		13,544,110		
0100008. 1980 CSO 4% CRVM.....	147,717,510		147,717,510		
0100009. 1980 CSO 4.5% CRVM.....	227,040,758		227,040,758		
0100010. 1980 CSO ALB 4.5% CRVM 1996.....	55,867,230		55,867,230		
0100011. Reserve Funds Under Universal Life Contracts.....	34,239,315		34,188,535		50,780
0100012. 2001 CSO 4% CRVM UL 2008.....	14,835,530		14,835,530		
0100013. 1980 CSO 3% CRVM VL.....	41,084,925		41,084,925		
0100014. California Method.....	121,598,742		121,598,742		
0199997. Totals (Gross).....	1,324,176,168	0	1,324,125,388	0	50,780
0199998. Reinsurance ceded.....	348,486,966		348,345,443		141,523
0199999. Totals (Net).....	975,689,202	0	975,779,945	0	(90,743)
Annuities (excluding supplementary contracts with life contingencies):					
0200001. 94 GAR 6.25% (I) - 1998 - 1999.....	100,132	XXX		XXX	100,132
0200002. 94 GAR 7.00% (I) - 2000.....	70,040	XXX		XXX	70,040
0200003. 94 GAR 6.75% (D) (Stat).....	68,947	XXX		XXX	68,947
0200004. 94 GAR 5.25%.....	55,678	XXX		XXX	55,678
0200005. Int Only, 6.0%, imm & def.....	4,621	XXX		XXX	4,621
0200006. AG43 Variable Annuity Basic Reserve.....	345,725,477	XXX	345,725,477	XXX	
0200007. 94 GAR 4.25%.....	21,434	XXX		XXX	21,434
0200008. A2000 Proj AA, 3.75%.....	999	XXX	999	XXX	
0200009. 94 GAR 5.5%.....	292,173	XXX		XXX	292,173
0200010. A2012 Proj G2, 3.25%.....	31,886	XXX	31,886	XXX	
0200011. Reserve Funds Under Annuity Contracts.....	215,091	XXX	1,805	XXX	213,286
0299997. Totals (Gross).....	346,586,478	XXX	345,760,167	XXX	826,311
0299998. Reinsurance ceded.....	207,000,200	XXX	206,786,914	XXX	213,286
0299999. Totals (Net).....	139,586,278	XXX	138,973,253	XXX	613,025
Supplementary Contracts with Life Contingencies:					
0300001. 83 Table a 6%.....	409,036		409,036		
0300002. A2000 6%.....	3,277,715		3,277,715		
0300003. A2000 7%.....	201,139		201,139		
0300004. A2000 6.75%.....	225,149		225,149		
0300005. A2000 6.5%.....	1,082,873		1,082,873		
0300006. A2000 5.5%.....	4,416,970		4,416,970		
0300007. A2000 5.25%, 05.....	3,063,575		3,063,575		
0300008. A2000 Proj AA, 5.25%.....	1,041,421		1,041,421		
0300009. A2000 Proj AA, 5%.....	560,834		560,834		
0300010. A2000 Proj AA, 4.25%.....	2,068,930		2,068,930		
0300011. A2000 Proj AA, 3.75%, NB.....	4,456,999		4,456,999		
0300012. A2000 Proj AA, 3.5%, NB.....	46,922		46,922		
0300013. A2000 Proj AA, 2.75%, NB.....	4,075,672		4,075,672		
0300014. A2012 Proj G2, 4%, NB.....	9,435,513		9,435,513		
0300015. A2012 Proj G2, 3.25%, NB.....	4,078,750		4,078,750		
0399997. Totals (Gross).....	38,441,498	0	38,441,498	0	0
0399998. Reinsurance ceded.....	1,373,170		1,373,170		
0399999. Totals (Net).....	37,068,328	0	37,068,328	0	0
Accidental Death Benefits:					
0400001. 1959 ADB TABLE 4%.....	122,742		122,742		
0400002. 1959 ADB TABLE 4.5%.....	53,425		53,425		
0499997. Totals (Gross).....	176,167	0	176,167	0	0
0499999. Totals (Net).....	176,167	0	176,167	0	0
Disability - Active Lives:					
0500001. MOD '35-39 INTER-CO '58 CSO 3%.....	303,620		303,620		
0500002. MOD '35-39 INTER-CO '80 CSO 3%.....	9,155,527		9,155,527		
0500003. 52 INTERCO DISA, Period 2*, 80 CSO, 4%.....	2,981,136		2,981,136		
0500004. 52 INTERCO DISA, Period 2*, 80 CSO, 4.50%.....	9,418,122		9,418,122		
0500005. MOD '35-39 INTER-CO '80 CSO 4.50%.....	638,438		638,438		
0599997. Totals (Gross).....	22,496,843	0	22,496,843	0	0
0599999. Totals (Net).....	22,496,843	0	22,496,843	0	0
Disability - Disabled Lives:					
0600001. MOD '30-50 INTER-CO '58 CSO 3%.....	99,558		99,558		
0600002. MOD '30-50 INTER-CO '80 CSO 3%.....	5,989,878		5,989,878		
0600003. 52 INTERCO DISA, Period 2*, 80 CSO, 4.50%.....	1,318,333		1,318,333		
0600004. MOD '30-50 INTER-CO '80 CSO 4.50%.....	1,944,681		1,944,681		
0699997. Totals (Gross).....	9,352,450	0	9,352,450	0	0
0699999. Totals (Net).....	9,352,450	0	9,352,450	0	0
Miscellaneous Reserves:					

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total	Industrial	Ordinary	Credit (Group and Individual)	Group
0700001. For surrender values in excess of reserves otherwise required and carried.....	2,326,070	.....	2,326,070	.....	.....
0700002. For excess of valuation net premiums over corresponding gross premiums.....	5,228,160	.....	5,228,160	.....	.....
0700003. Guaranteed minimum death benefits.....	73,124,114	.....	73,124,114	.....	.....
0700004. AG43 Standard Scenario Excess.....	210,522,607	.....	210,522,607	.....	.....
0799997. Totals (Gross).....	291,200,951	.....0	291,200,951	.....0	.....0
0799998. Reinsurance ceded.....	209,556,061	.....	209,556,061	.....	.....
0799999. Totals (Net).....	81,644,890	.....0	81,644,890	.....0	.....0
9999999. Totals (Net) - Page 3, Line 1.....	1,266,014,158	.....0	1,265,491,876	.....0	522,282

EXHIBIT 5 - INTERROGATORIES

- 1.1 Has the reporting entity ever issued both participating and non-participating contracts? Yes 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 No
 2.2 If not, state which kind is issued
 Non Par
3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? Yes 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
 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.
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
 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 No
 7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements: \$.....
 7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
- 7.3 State the amount of reserves established for this business: \$.....
 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
 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
 9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: \$.....
 9.2 State the amount of reserves established for this business: \$.....
 9.3 Identify where the reserves are reported in the blank:

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

1 Description of Valuation Class	Valuation Basis		4 Increase in Actuarial Reserve Due To Change
	2 Changed From	3 Changed To	

NONE

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

	1 Total	2 Group Accident and Health	3 Credit Accident and Health (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
ACTIVE LIFE RESERVE									
1. Unearned premium reserves.....	621,332				621,332				
2. Additional contract reserves (a).....	12,769,348				12,769,348				
3. Additional actuarial reserves - Asset/Liability analysis.....	.0								
4. Reserve for future contingent benefits.....	.0								
5. Reserve for rate credits.....	.0								
6. Aggregate write-ins for reserves.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
7. Totals (Gross).....	13,390,680	.0	.0	.0	13,390,680	.0	.0	.0	.0
8. Reinsurance ceded.....	10,319,890				10,319,890				
9. Totals (Net).....	3,070,790	.0	.0	.0	3,070,790	.0	.0	.0	.0
CLAIM RESERVE									
10. Present value of amounts not yet due on claims.....	23,012,299				23,012,299				
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
14. Totals (Gross).....	23,012,299	.0	.0	.0	23,012,299	.0	.0	.0	.0
15. Reinsurance ceded.....	17,899,625				17,899,625				
16. Totals (Net).....	5,112,674	.0	.0	.0	5,112,674	.0	.0	.0	.0
17. TOTALS (Net).....	8,183,464	.0	.0	.0	8,183,464	.0	.0	.0	.0
18. TABULAR FUND INTEREST.....	346,150				346,150				

DETAILS OF WRITE-INS

0601.....									
0602.....									
0603.....									
0698. Summary of remaining write-ins for Line 6 from overflow page.....	.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
1301.....									
1302.....									
1303.....									
1398. Summary of remaining write-ins for Line 13 from overflow page.....	.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

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

EXHIBIT 7 - DEPOSIT-TYPE CONTRACTS

	1	2	3	4	5	6
	Total	Guaranteed Interest Contracts	Annuities Certain	Supplemental Contracts	Dividend Accumulations or Refunds	Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance.....	157,811,892			157,440,313	371,579	
2. Deposits received during the year.....	70,275,411			70,219,081	56,330	
3. Investment earnings credited to the account.....	5,032,003			5,019,223	12,780	
4. Other net change in reserves.....	.0					
5. Fees and other charges assessed.....	52,769			52,769		
6. Surrender charges.....	.0					
7. Net surrender or withdrawal payments.....	50,457,882			50,413,410	44,472	
8. Other net transfers to or (from) Separate Accounts.....	(236,657)			(236,657)		
9. Balance at the end of current year before reinsurance (Lines 1 + 2 + 3 + 4 - 5 - 6 - 7 - 8).....	182,845,312	.0	.0	182,449,095	396,217	.0
10. Reinsurance balance at the beginning of the year.....	(150,457,370)			(150,457,370)		
11. Net change in reinsurance assumed.....	.0					
12. Net change in reinsurance ceded.....	24,533,983			24,533,983		
13. Reinsurance balance at the end of the year (Lines 10 + 11 - 12).....	(174,991,353)	.0	.0	(174,991,353)	.0	.0
14. Net balance at the end of the current year after reinsurance (Lines 9 + 13).....	7,853,959	.0	.0	7,457,742	396,217	.0

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

	1 Total	2 Industrial Life	3 Ordinary			6 Credit Life (Group and Individual)	7 Group		9 Accident and Health		
			3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1. Due and unpaid:											
1.1 Direct.....	121,965										121,965
1.2 Reinsurance assumed.....	0										
1.3 Reinsurance ceded.....	97,571										97,571
1.4 Net.....	24,394	0	0	0	0	0	0	0	0	0	24,394
2. In course of settlement:											
2.1 Resisted:											
2.11 Direct.....	0										
2.12 Reinsurance assumed.....	0										
2.13 Reinsurance ceded.....	0										
2.14 Net.....	0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	0	0	0	0
2.2 Other:											
2.21 Direct.....	11,297,433		11,290,964								6,469
2.22 Reinsurance assumed.....	0										
2.23 Reinsurance ceded.....	2,513,543		2,508,368								5,175
2.24 Net.....	8,783,890	0	(b) 8,782,596	(b) 0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	(b) 1,294
3. Incurred but unreported:											
3.1 Direct.....	6,859,362		6,687,989								171,373
3.2 Reinsurance assumed.....	0										
3.3 Reinsurance ceded.....	3,059,828		2,927,728								132,100
3.4 Net.....	3,799,534	0	(b) 3,760,261	(b) 0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	(b) 39,273
4. Totals:											
4.1 Direct.....	18,278,760	0	17,978,953	0	0	0	0	0	0	0	299,807
4.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded.....	5,670,942	0	5,436,096	0	0	0	0	0	0	0	234,846
4.4 Net.....	12,607,818	(a) 0	(a) 12,542,857	0	0	0	(a) 0	0	0	0	64,961

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(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 \$.....0, Credit (Group and Individual) Accident and Health \$.....0 and Other Accident and Health \$.....398,476 are included in Page 3, Line 2, (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1 Total	2 Industrial Life (a)	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health		
			3 Life Insurance (b)	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance (c)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1. Settlements during the year:											
1.1 Direct.....	272,657,620		212,785,964	50,307,107	5,345,561			88,828			4,130,160
1.2 Reinsurance assumed.....	0										
1.3 Reinsurance ceded.....	98,557,905		59,037,235	36,142,921	77,843						3,299,906
1.4 Net..... (d)	174,099,715	0	153,748,729	14,164,186	5,267,718	0	0	88,828	0	0	830,254
2. Liability December 31, current year from Part 1:											
2.1 Direct.....	18,278,760	0	17,978,953	0	0	0	0	0	0	0	299,807
2.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
2.3 Reinsurance ceded.....	5,670,942	0	5,436,096	0	0	0	0	0	0	0	234,846
2.4 Net.....	12,607,818	0	12,542,857	0	0	0	0	0	0	0	64,961
3. Amounts recoverable from reinsurers Dec. 31, current year.....	29,607,058		21,454,598	8,151,029	1,431						
4. Liability December 31, prior year:											
4.1 Direct.....	28,877,629		28,543,299				12,500		12,500		309,330
4.2 Reinsurance assumed.....	0										
4.3 Reinsurance ceded.....	7,172,239		6,904,997				12,500		12,500		242,242
4.4 Net.....	21,705,390	0	21,638,302	0	0	0	0	0	0	0	67,088
5. Amounts recoverable from reinsurers Dec. 31, prior year.....	20,674,793		13,941,609	6,731,753	1,431						
6. Incurred benefits:											
6.1 Direct.....	262,058,751	0	202,221,618	50,307,107	5,345,561	0	(12,500)	88,828	(12,500)	0	4,120,637
6.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
6.3 Reinsurance ceded.....	105,988,873	0	65,081,323	37,562,197	77,843	0	(12,500)	0	(12,500)	0	3,292,510
6.4 Net.....	156,069,878	0	137,140,295	12,744,910	5,267,718	0	0	88,828	0	0	828,127

(a) 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.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$.....7,818 in Line 1.1, \$.....7,818 in Line 1.4, \$.....7,818 in Line 6.1 and \$.....7,818 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 \$.....1,722,309 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.....			0
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).....			0
9. Receivables for securities.....			0
10. Securities lending reinvested collateral assets (Schedule DL).....			0
11. Aggregate write-ins for invested assets.....	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	0	0	0
13. Title plants (for Title insurers only).....			0
14. Investment income due and accrued.....	0	6,475	6,475
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection.....	280,053	1,040,799	760,746
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.....	78,371,206	74,477,465	(3,893,741)
19. Guaranty funds receivable or on deposit.....			0
20. Electronic data processing equipment and software.....	1,156,005	5,062,083	3,906,078
21. Furniture and equipment, including health care delivery assets.....	1,737,220	2,148,322	411,102
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0
23. Receivables from parent, subsidiaries and affiliates.....			0
24. Health care and other amounts receivable.....	0	1,649	1,649
25. Aggregate write-ins for other-than-invested assets.....	4,996,484	197,982	(4,798,502)
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	86,540,968	82,934,775	(3,606,193)
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0
28. TOTALS (Lines 26 and 27).....	86,540,968	82,934,775	(3,606,193)

DETAILS OF WRITE-INS

1101.....			0
1102.....			0
1103.....			0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....	0	0	0
2501. Disallowed IMR.....	2,267,910	0	(2,267,910)
2502. Overfunding of pension plan.....	2,256,000	0	(2,256,000)
2503. Leasehold improvements.....	364,032	151,611	(212,421)
2598. Summary of remaining write-ins for Line 25 from overflow page.....	108,542	46,371	(62,171)
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	4,996,484	197,982	(4,798,502)

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

New England Life Insurance Company (the “Company”) presents the accompanying financial statements on the basis of accounting practices prescribed or permitted (“MA SAP”) by the Commonwealth of Massachusetts (“Massachusetts”) Division of Insurance (the “Division”).

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

Massachusetts has adopted certain prescribed accounting practices that differ from those found in NAIC SAP, none of which affect the financial statements of the Company. A reconciliation of the Company’s net income and capital and surplus between MA SAP and NAIC SAP is as follows:

	<u>SSAP Number (1)</u>	<u>Financial Statement Page</u>	<u>Financial Statement Line Number</u>	<u>For the Year Ended December 31, 2016</u>	<u>For the Year Ended December 31, 2015</u>
Net income, MA SAP				\$ 108,841,786	\$ 156,801,707
State prescribed practices: NONE				—	—
State permitted practices: NONE				—	—
Net income, NAIC SAP				<u>\$ 108,841,786</u>	<u>\$ 156,801,707</u>
				<u>December 31, 2016</u>	<u>December 31, 2015</u>
Statutory capital and surplus, MA SAP				\$ 454,832,584	\$ 631,916,149
State prescribed practices: NONE				—	—
State permitted practices: NONE				—	—
Statutory capital and surplus, NAIC SAP				<u>\$ 454,832,584</u>	<u>\$ 631,916,149</u>

⁽¹⁾ Statement of Statutory Accounting Principles (“SSAP”)

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

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

The preparation of financial statements in conformity with statutory accounting principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the reporting period. Actual results could 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 related to 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.
- (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.

NOTES TO THE FINANCIAL STATEMENTS

- (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.
- For loan-backed securities, including asset-backed securities (“ABS”), which are not modeled, the NAIC relies on the second lowest NAIC Credit Rating Provider (“CRP”) rating to determine the initial NAIC designation. The second lowest CRP rating is used to determine the carrying value of the security, which is based on the NAIC’s estimate of expected losses, using an NAIC published formula. The carrying value of the security determines its final NAIC designation, which is used for reporting in the Annual Statement and in RBC calculations. This revised methodology does not apply to NAIC 1 and NAIC 6 securities which are rated at the second lowest CRP designation.
- (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 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) The Company includes loss adjustment expenses through loads to the claim reserves reported within Exhibit 6. Health claim liabilities include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for claims incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes that 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 liabilities 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 does not have pharmaceutical rebate receivables.

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**

In December 2016, the NAIC adopted changes to SSAP No. 86, *Derivatives* (“SSAP 86”), to clarify that a change in the counterparty to a derivative instrument does not, by itself, result in a termination of the derivative instrument. The adoption of these changes did not have an impact on the Company’s financial statements.

In November 2016, the NAIC adopted changes to SSAP No. 3, *Accounting Changes and Corrections of Errors*, to clarify guidance on the recognition of accounting errors and when to file an amended financial statement. The adoption of these changes did not have an impact on the Company’s financial statements.

In December 2016, the NAIC adopted changes to SSAP No. 2, *Cash, Cash Equivalents, Drafts and Short-term Investments* (“SSAP 2”), that require money market mutual funds to be measured at fair value, with net asset value as a practical expedient. In June 2016, the NAIC adopted changes to SSAP 2, as well as changes to SSAP No. 26, *Bonds*, (“SSAP 26”) and, SSAP No. 30, *Unaffiliated Common Stock*, and SSAP No. 32, *Preferred Stock*, to reflect that money market mutual funds should be classified as short-term investments. The adoption of these changes did not have an impact on the Company’s financial statements.

NOTES TO THE FINANCIAL STATEMENTS

In April and August 2016, the NAIC adopted changes to the disclosures of permitted and prescribed practices required by SSAP No. 1, *Accounting Policies, Risks & Uncertainties, and Other Disclosures*. The changes modify the requirements on what types of permitted and prescribed practices are disclosed and expand the information required in the disclosures. The Company provided all required disclosures in Note 1.

In June 2016, the NAIC adopted changes to SSAP No. 92, *Postretirement Benefits Other Than Pensions* (“SSAP 92”), and SSAP No. 102, *Pensions* (“SSAP 102”), that allow companies to use an alternative discount rate to measure the service cost and interest cost components of the net periodic benefit cost for pension and postretirement benefit plans. The Company did not elect to use the alternative discount rate, as a result, the adoption of this change had no impact on the Company’s financial statements.

In April 2016, the NAIC adopted an interpretation of SSAP No. 106, *Affordable Care Act Assessments* (“ACA”), to clarify the accounting for the annual fee under Section 9010 of the ACA. The interpretation addresses the impact to the 2016-2018 financial statements from the Federal government’s decision to impose a moratorium on the fee for calendar year 2017. The adoption of this guidance did not have an impact on the Company’s financial statements.

In February 2016, the NAIC adopted changes to SSAP No. 97, *Investments in Subsidiary, Controlled and Affiliated Entities, A Replacement of SSAP No. 88* (“SSAP 97”) to clarify that ownership of an exchange traded fund (“ETF”) does not represent ownership in an underlying entity unless ownership of the ETF results in control of the underlying entity. The adoption of these changes did not have an impact on the Company’s financial statements.

Future Accounting Pronouncements

In December 2016, the NAIC adopted changes to SSAP 86 to incorporate a definition of notional for derivative instruments. The changes are effective December 31, 2017 and will not have an impact on the Company’s financial statements.

In December 2016, the NAIC adopted changes to SSAP 2 to reflect that effective December 31, 2017, money market mutual funds should be classified as cash equivalents. This guidance will supersede the guidance effective June 2016 that requires these investments to be classified as short-term investments. The adoption of these changes will not have an impact on the Company’s financial statements.

In December 2016, the NAIC adopted changes to SSAP No. 35R, *Guaranty Fund and Other Assessments*, with an effective date of January 1, 2017. The changes modify the recognition guidance for future premium tax credits that are recorded as an asset to offset guaranty fund assessment liabilities. The changes would allow for increased recognition of these assets for writers of short-duration health insurance contracts when there is an assessment for long-term care policies. The Company is currently evaluating the impact of the change on its financial statements.

In June 2016, the Company adopted the changes to SSAP No. 51, *Life Contracts* (“SSAP 51”), to reflect the introduction of Principles Based Reserving (“PBR”) as an allowable method for reserving for certain life contracts. PBR is expected to be effective on January 1, 2017 and will apply to certain life contracts written after that date. The changes to SSAP 51 are effective on January 1, 2017 consistent with the expected effective date of the Valuation Manual that facilitates PBR. The Company is currently evaluating the impact of the change on its financial statements.

In June 2016, the NAIC adopted changes to SSAP 26 and SSAP No. 43R, *Loan-Backed and Structured Securities*, to address diversity in practice in the accounting for prepayment fees on callable bonds. The changes require all prepayment fees to be reported as net investment income, and also require bifurcation of the total proceeds received on a bond that is called between net investment income and realized capital gains/losses and subject to Asset Valuation Reserve (“AVR”) or Interest Maintenance Reserve (“IMR”). The changes are effective January 1, 2017 on a prospective basis. The Company does not expect a material impact to its financial statements from the adoption of this guidance.

Correction of Errors

During 2016, the Company discovered an error related to certain Separate Account distribution fees shared between the Company’s affiliates. The correction of this error was reported as a prior period adjustment within aggregate write-ins for gains and losses in surplus. The impact of the correction on surplus was an increase of \$3,251,287, 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 2016 and 2015.

B. Statutory Merger

The Company had no statutory mergers during 2016 and 2015.

C. Assumption Reinsurance

The Company had no goodwill resulting from assumption reinsurance during 2016 and 2015.

D. Impairment Loss

The Company had no recognized impairment losses during 2016 and 2015.

NOTES TO THE FINANCIAL STATEMENTS**4. Discontinued Operations**

The Company had no discontinued operations during 2016 and 2015.

5. Investments**A. Mortgage Loans, including Mezzanine Real Estate Loans**

(1) The maximum and minimum interest rates for mortgage loans funded or acquired during 2016 were:

	<u>Maximum</u>	<u>Minimum</u>
Farm loans	3.89%	2.95%
Commercial loans	4.65%	3.36%

(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, 2016 was: 65.0%.

(3) During 2016 and 2015, all applicable taxes, assessments and advances were included in the mortgage loan total.

(4) The Company's age analysis of mortgage loans, aggregated by type, was as follows:

	<u>Farm</u>	<u>Residential</u>		<u>Commercial</u>		<u>Mezzanine</u>	<u>Total</u>
		<u>Insured</u>	<u>All Other</u>	<u>Insured</u>	<u>All Other</u>		
a. December 31, 2016							
1. Recorded Investment (All)							
(a) Current	\$ 62,097,664	\$ —	\$ —	\$ —	\$ 25,490,707	\$ —	\$ 87,588,371
(b) 30-59 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(c) 60-89 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(d) 90-179 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(e) 180+ days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Interest accrued	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Interest accrued	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
4. Interest Reduced							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Number of loans	—	—	—	—	—	—	—
(c) Percent reduced	—%	—%	—%	—%	—%	—%	—%
b. December 31, 2015							
1. Recorded Investment							
(a) Current	\$ 58,619,729	\$ —	\$ —	\$ —	\$ 62,639,219	\$ —	\$ 121,258,948
(b) 30-59 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(c) 60-89 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(d) 90-179 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(e) 180+ days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Interest accrued	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Interest Accrued	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
4. Interest Reduced							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Number of loans	—	—	—	—	—	—	—
(c) Percent reduced	—%	—%	—%	—%	—%	—%	—%

(5-7) During 2016 and 2015, the Company had no impaired or nonaccrual mortgage loans and allowance for credit losses.

(8) The Company had no derecognized mortgage loans as a result of foreclosure for the years ended 2016 and 2015. :

(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

NOTES TO THE FINANCIAL STATEMENTS

whether loans need to be placed on a non-accrual status at which time the Company recognizes income on the cash method.

B. Debt Restructuring

The Company did not have any restructured debt in which the Company was a creditor in 2016 and 2015.

C. Reverse Mortgages

The Company did not have any reverse mortgages in 2016 and 2015.

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, 2016.

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, 2016.

c. Impairments where the present value of cash flows expected to be collected is less than the amortized cost basis of the security are shown in Note 5D(3).

(3) As of December 31, 2016, the Company has not recognized any OTTI on its loan-backed securities based on cash flow analysis.

(4) At December 31, 2016, 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:

a. The aggregate amount of unrealized losses:		
1. Less than 12 Months	\$	5,161,411
2. 12 Months or Longer	\$	—
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	\$	84,516,579
2. 12 Months or Longer	\$	—

(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. Repurchase Agreements and/or Securities Lending Transactions

The Company did not have any repurchase agreements or securities lending transactions in 2016 and 2015.

F. Real Estate

The Company did not have real estate investments or real estate held for sale in 2015 and 2014.

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

The Company did not have investments in LIHTC in 2015 and 2014.

NOTES TO THE FINANCIAL STATEMENTS

H. Restricted Assets

(1) Restricted Assets (Including Pledged)

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

Restricted Asset Category	Gross Restricted								Percentage	
	2016					(6)	(7)	(8)	(9)	(10)
	(1)	(2)	(3)	(4)	(5)					
Total General Account	General Account Supporting Separate Account Activity ^(a)	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity ^(b)	2016 Total (1 plus 3)	2015 Total	Increase/ (Decrease) (5 minus 6)	Total Admitted Restricted (5 minus 8)	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	—	—	—	—	—	—	—	—	—	—
Subject to repurchase agreements	—	—	—	—	—	—	—	—	—	—
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	—	—	—	—	—	—	—	—	—	—
On deposit with states	3,489,395	—	—	—	3,489,395	3,492,560	(3,165)	3,489,395	0.04	0.04
On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	—
Pledged collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—	—	—	—
Pledged as collateral not captured in other categories	348,922	—	—	—	348,922	1,075,506	(726,584)	348,922	—	—
Other restricted assets	—	—	—	—	—	—	—	—	—	—
Total restricted assets	\$ 3,838,317	\$ —	\$ —	\$ —	\$ 3,838,317	\$ 4,568,066	\$ (729,749)	\$ 3,838,317	0.04%	0.04%

(a) Subset of column 1.

(b) Subset of column 3.

NOTES TO THE FINANCIAL STATEMENTS

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

Collateral Agreement	Gross Restricted								Percentage	
	2016								(9)	(10)
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)		
Total General Account	General Account Supporting Separate Account Activity ^(a)	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity ^(b)	2016 Total (1 plus 3)	2015 Total	Increase/ (Decrease) (5 minus 6)	Total Admitted Restricted (5 minus 8)	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets	
Derivative OTC centrally cleared - securities pledged	\$ 348,922	\$ —	\$ —	\$ —	\$ 348,922	\$ 1,075,506	\$ (726,584)	\$ 348,922	—%	—%
Total	\$ 348,922	\$ —	\$ —	\$ —	\$ 348,922	\$ 1,075,506	\$ (726,584)	\$ 348,922	—%	—%

(a) Subset of column 1.

(b) Subset of column 3.

(3) The Company did not have any other restricted assets in 2016 and 2015.

(4) The Company's collateral received and reflected as assets at December 31, 2016, were as follows:

Collateral Assets	Book/Adjusted Carrying Value ("BACV")	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)*	% of BACV to Total Admitted Assets**
Cash ***	\$ 19,058,835	\$ 19,058,835	0.9%	0.9%
Schedule D, Part 1	—	—	—	—
Schedule D, Part 2, Section 1	—	—	—	—
Schedule D, Part 2, Section 2	—	—	—	—
Schedule B	—	—	—	—
Schedule A	—	—	—	—
Schedule BA, Part 1	—	—	—	—
Schedule DL, Part 1	—	—	—	—
Other	—	—	—	—
Total Collateral Assets	\$ 19,058,835	\$ 19,058,835	0.9%	0.9%

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

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

*** Includes cash equivalents and short-term investments

	Amount	% of Liability to total Liabilities*
Recognized Obligation to Return Collateral Asset	\$ 19,058,835	1.2%

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

I. Working Capital Finance Investments

The Company had no working capital finance investments as of year ended December 31, 2016.

J. 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.

NOTES TO THE FINANCIAL STATEMENTS**K. Structured Notes**

A structured note is a direct debt issuance by a corporation, municipality, or government entity, ranking pari-passu with the issuer's other debt issuances of equal seniority where either: 1) the coupon and/or principal payments are linked, in whole or in part, to prices or payment streams from an index or indices, or assets deriving their value from other than the issuer's credit quality, or 2) the coupon and/or principal payments are leveraged by a formula that is different from either a fixed coupon, or a non-leveraged floating rate coupon linked to an interest rate index, including but not limited to London Interbank Offered Rate ("LIBOR") or the prime rate. Information regarding structured notes as of December 31, 2016 was as follows:

CUSIP Identification	Actual Cost	Fair Value	Book/Adjusted Carrying Value	Mortgage-Referenced Security (YES/NO)
03938LAQ7	\$ 1,000,000	\$ 1,086,250	\$ 1,000,000	NO
03938LAU8	2,102,500	2,190,000	2,058,432	NO
044209AF1	294,750	310,500	295,963	NO
42824CAN9	59,899,839	62,767,800	59,899,986	NO
539830AW9	2,696,493	3,494,964	2,715,309	NO
761735AD1	388,881	400,062	388,881	NO
761735AF6	104,038	107,419	104,038	NO
Total	\$ 66,486,501	\$ 70,356,995	\$ 66,462,609	

L. 5* Securities

The Company did not hold any investments with a 5* NAIC designation at December 31, 2016 and 2015.

6. Joint Ventures, Partnerships and Limited Liability Companies

- A. The Company has no investments in Joint Ventures, Partnerships or LLCs that exceeds 10% of its admitted assets.
- B. The Company did not recognize any impairment write-downs on any of its investments in joint ventures, partnerships and LLC's in the year ended December 31, 2016 and 2015.

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 \$0 for the year ended December 31, 2016 and \$6,475 for the year ended December 31, 2015.

8. Derivative Instruments**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 over-the-counter ("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 swaps 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 credit derivatives to synthetically replicate investment risks and returns which are not readily available in the cash market (referred to herein as Replication Synthetic Asset Transactions ("RSATs")).

Insurance statutes restrict 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 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 derivatives 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

NOTES TO THE FINANCIAL STATEMENTS

either: (i) a hedge of the estimated fair value of a recognized asset or liability (“fair value hedge”); or (ii) a hedge of a forecasted transaction or of the variability of cash flows to be received or paid related to 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 can hold cash flow and fair value derivatives that hedge various assets and liabilities including bonds, mortgage loans and liability portfolios; the derivatives that hedge those assets and liabilities are valued in a manner consistent with the underlying hedged item, if they 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. 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 chooses not to designate a derivative for hedge accounting, the derivative is carried at 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 any change in estimated fair value attributable to changes in foreign exchange rates are reported in change in net unrealized foreign exchange capital gain (loss).

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.

Types of Derivatives***Foreign Currency Exchange Rate Derivatives***

The Company uses foreign currency swaps to reduce the risk from fluctuations in foreign currency exchange rates associated with its assets 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.

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. See Schedule DB, Part A.

Fair Value Hedges

The Company held no fair value hedges during the years ended December 31, 2016 and 2015.

NOTES TO THE FINANCIAL STATEMENTS**Cash Flow Hedges**

The Company designates and accounts for foreign currency swaps to hedge the foreign currency cash flow exposure of foreign currency denominated assets as cash flow hedges when they have met the effectiveness requirements of SSAP 86.

In assessing effectiveness, no component of the derivative's gain or loss was excluded.

For the years ended December 31, 2016 and 2015, there were no 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 discontinues cash flow hedge accounting because it was no longer probable that the original forecasted transactions would occur by the end of the originally specified time period or within two months of that date. For the years ended December 31, 2016 and 2015, there were no gains (losses) related to such discontinued cash flow hedges.

There were no hedged forecasted transactions, other than the receipt or payment of variable interest payments, for the years ended December 31, 2016 and 2015.

Non-qualifying Derivatives

The Company enters into the following derivatives that do not qualify for hedge accounting under SSAP 86: (i) foreign currency swaps to economically hedge its exposure to adverse movements in exchange rates; and (ii) credit default swaps to economically hedge its exposure to adverse movements in credit.

Derivatives for Other than Hedging Purposes

The Company enters into credit default swaps used in RSATs for other than hedging purposes under SSAP 86.

Credit Risk

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

The table below summarizes the collateral pledged in connection with its OTC derivatives as of December 31:

	Securities ⁽¹⁾	
	2016	2015
Initial Margin:		
OTC-cleared	\$ 348,922	\$ 1,075,506

⁽¹⁾ Securities pledged as collateral are reported in bonds. Subject to certain constraints, the counterparties are permitted by contract to sell or repledge this collateral.

The table below summarizes the collateral received in connection with its OTC derivatives as of December 31:

	Cash ⁽¹⁾		Securities ⁽²⁾		Total	
	2016	2015	2016	2015	2016	2015
Variation Margin:						
OTC-bilateral	\$ 18,724,000	\$ 14,950,000	\$ —	\$ 1,110,853	\$ 18,724,000	\$ 16,060,853
OTC-cleared	334,835	260,844	—	—	334,835	260,844
Total OTC	\$ 19,058,835	\$ 15,210,844	\$ —	\$ 1,110,853	\$ 19,058,835	\$ 16,321,697

⁽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 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. Certain of these arrangements also include credit-contingent provisions that include a threshold above which collateral must be posted. Such agreements provide for a reduction of these thresholds (on a sliding scale that converges toward zero) in the event of downgrades in the credit ratings of the Company or the counterparty. 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.

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

A. The components of net deferred tax assets (“DTA”) and deferred tax liabilities (“DTL”) consisted of the following:

	December 31, 2016		
	Ordinary	Capital	Total
Gross DTA	\$ 127,433,940	\$ —	\$ 127,433,940
Statutory valuation allowance adjustments	—	—	—
Adjusted gross DTA	127,433,940	—	127,433,940
DTA nonadmitted	(78,371,206)	—	(78,371,206)
Subtotal net admitted DTA	49,062,734	—	49,062,734
DTL	(6,249,274)	(869,318)	(7,118,592)
Net admitted DTA/(Net DTL)	<u>\$ 42,813,460</u>	<u>\$ (869,318)</u>	<u>\$ 41,944,142</u>
	December 31, 2015		
	Ordinary	Capital	Total
Gross DTA	\$ 132,565,414	\$ 4,551	\$ 132,569,965
Statutory valuation allowance adjustments	—	—	—
Adjusted gross DTA	132,565,414	4,551	132,569,965
DTA nonadmitted	(74,472,914)	(4,551)	(74,477,465)
Subtotal net admitted DTA	58,092,500	—	58,092,500
DTL	(12,488,119)	—	(12,488,119)
Net admitted DTA/(Net DTL)	<u>\$ 45,604,381</u>	<u>\$ —</u>	<u>\$ 45,604,381</u>
	Change		
	Ordinary	Capital	Total
Gross DTA	\$ (5,131,474)	\$ (4,551)	\$ (5,136,025)
Statutory valuation allowance adjustments	—	—	—
Adjusted gross DTA	(5,131,474)	(4,551)	(5,136,025)
DTA nonadmitted	(3,898,292)	4,551	(3,893,741)
Subtotal net admitted DTA	(9,029,766)	—	(9,029,766)
DTL	6,238,845	(869,318)	5,369,527
Net admitted DTA/(Net DTL)	<u>\$ (2,790,921)</u>	<u>\$ (869,318)</u>	<u>\$ (3,660,239)</u>

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

	December 31, 2016		
	Ordinary	Capital	Total
Federal income taxes paid in prior years recoverable through loss carrybacks	\$ 5,935,801	\$ —	\$ 5,935,801
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)	36,008,341	—	36,008,341
1. Adjusted gross DTA expected to be realized following the balance sheet date	36,008,341	—	36,008,341
2. Adjusted gross DTA allowed per limitation threshold	XXX	XXX	61,933,266
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL	6,249,274	869,318	7,118,592
DTA admitted as the result of application of SSAP 101 total	<u>\$ 48,193,416</u>	<u>\$ 869,318</u>	<u>\$ 49,062,734</u>

NOTES TO THE FINANCIAL STATEMENTS

	December 31, 2015		
	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)	45,604,381	—	45,604,381
1. Adjusted gross DTA expected to be realized following the balance sheet date	45,604,381	—	45,604,381
2. Adjusted gross DTA allowed per limitation threshold	XXX	XXX	87,946,765
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL	12,488,119	—	12,488,119
DTA admitted as the result of application of SSAP 101 total	<u>\$ 58,092,500</u>	<u>\$ —</u>	<u>\$ 58,092,500</u>
	Change		
	Ordinary	Capital	Total
Federal income taxes paid in prior years recoverable through loss carrybacks	\$ 5,935,801	\$ —	\$ 5,935,801
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)	(9,596,040)	—	(9,596,040)
1. Adjusted gross DTA expected to be realized following the balance sheet date	(9,596,040)	—	(9,596,040)
2. Adjusted gross DTA allowed per limitation threshold	XXX	XXX	(26,013,499)
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL	(6,238,845)	869,318	(5,369,527)
DTA admitted as the result of application of SSAP 101 total	<u>\$ (9,899,084)</u>	<u>\$ 869,318</u>	<u>\$ (9,029,766)</u>

	December 31, 2016	December 31, 2015
RBC percentage used to determine recovery period and threshold limitation amount	2522%	3140%
Amount of total adjusted capital used to determine recovery period and threshold limitation	\$ 432,315,633	\$ 610,373,896

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, 2016 and December 31, 2015.

C. Current income taxes incurred consisted of the following major components:

	December 31, 2016	December 31, 2015
Federal	\$ 42,910,711	\$ 46,812,172
Foreign	—	4,231
Subtotal	42,910,711	46,816,403
Federal income tax on net capital gains/(losses)	(4,036,345)	218,488
Federal and foreign income taxes incurred	<u>\$ 38,874,366</u>	<u>\$ 47,034,891</u>

NOTES TO THE FINANCIAL STATEMENTS

The changes in the main components of deferred income tax amounts were as follows:

	December 31, 2016	December 31, 2015	Change
DTA:			
Ordinary:			
Discounting of unpaid losses	\$ —	\$ —	\$ —
Unearned premium reserve	—	—	—
Policyholder reserves	10,251,839	15,275,272	(5,023,433)
Investments	—	—	—
Deferred acquisition costs	22,178,800	30,403,697	(8,224,897)
Policyholder dividends accrual	1,662,500	—	1,662,500
Fixed assets	—	—	—
Compensation and benefits accrual	—	—	—
Pension accrual	—	—	—
Receivables - nonadmitted	—	—	—
Net operating loss carryforward	—	—	—
Tax credit carryforwards	14,915,582	11,760,981	3,154,601
Other (including items <5% of total ordinary tax assets)	10,069,182	9,594,908	474,274
Ceding commissions	13,026,288	13,494,298	(468,010)
Employee benefits	49,187,376	49,076,200	111,176
Legal contingency	59,500	—	59,500
Nonadmitted assets	2,065,648	2,960,058	(894,410)
Other not listed above	4,017,225	—	4,017,225
Subtotal	<u>127,433,940</u>	<u>132,565,414</u>	<u>(5,131,474)</u>
Statutory valuation allowance adjustment	—	—	—
Nonadmitted	<u>(78,371,206)</u>	<u>(74,472,914)</u>	<u>(3,898,292)</u>
Admitted ordinary DTA	<u>49,062,734</u>	<u>58,092,500</u>	<u>(9,029,766)</u>
Capital:			
Investments	—	4,551	(4,551)
Net capital loss carryforward	—	—	—
Real estate	—	—	—
Other (including items <5% of total capital tax assets)	—	—	—
Subtotal	<u>—</u>	<u>4,551</u>	<u>(4,551)</u>
Statutory valuation allowance adjustment	—	—	—
Nonadmitted	<u>—</u>	<u>(4,551)</u>	<u>4,551</u>
Admitted capital DTA	<u>—</u>	<u>—</u>	<u>—</u>
Admitted DTA	<u>\$ 49,062,734</u>	<u>\$ 58,092,500</u>	<u>\$ (9,029,766)</u>
DTL:			
Ordinary			
Investments	\$ (6,011,062)	\$ (12,488,119)	\$ 6,477,057
Fixed assets	—	—	—
Deferred and uncollected premiums	—	—	—
Policyholder reserves	—	—	—
Other (including items <5% of total ordinary tax liabilities)	—	—	—
Unrealized capital gains (losses)	(238,212)	—	(238,212)
Subtotal	<u>(6,249,274)</u>	<u>(12,488,119)</u>	<u>6,238,845</u>
Capital:			
Investments	(869,318)	—	(869,318)
Real estate	—	—	—
Other (including items <5% of total capital tax liabilities)	—	—	—
Subtotal	<u>(869,318)</u>	<u>—</u>	<u>(869,318)</u>
DTL	<u>\$ (7,118,592)</u>	<u>\$ (12,488,119)</u>	<u>\$ 5,369,527</u>
Net DTA/ (DTL)	<u>\$ 41,944,142</u>	<u>\$ 45,604,381</u>	<u>\$ (3,660,239)</u>
		Change in nonadmitted DTA	3,893,741
		Tax effect of unrealized gains (losses)	238,209
		Additional minimum pension liability	1,965,600
		Change in net DTA	<u>\$ 2,437,311</u>

NOTES TO THE FINANCIAL STATEMENTS

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

	<u>December 31, 2016</u>
Net gain (loss) from operations after dividends to policyholders and before Federal income tax @ 35%	\$ 52,216,102
Net realized capital gains (losses) @ 35%	(3,142,004)
Tax effect of:	
Prior years adjustments and accruals	2,617,407
Call center prior period adjustment in surplus	1,750,693
Change in nonadmitted assets	894,410
Fines, fees and other nondeductible expenses	216,930
Nondeductible expenses	1,750
Meals and entertainment	1,646
Tax exempt income	(44,472)
Interest maintenance reserve	(283,381)
Other	(816,867)
Tax credits	(1,092,499)
Nontaxable investment income	(1,478,916)
Separate Account dividend received deduction	(12,653,051)
Total statutory income taxes (benefit)	<u>\$ 38,187,748</u>
Federal and foreign income taxes incurred including tax on realized capital gains	38,874,366
Change in net DTA	(2,437,311)
Prior years adjustments in surplus	1,750,693
Total statutory income taxes (benefit)	<u>\$ 38,187,748</u>

- E. (1) As of December 31, 2016, the Company had no net operating loss or net capital loss carryforwards.
- (2) As of December 31, 2016, the Company has Federal income taxes available for recoupment in the event of future net losses:

<u>Year</u>	<u>Ordinary</u>	<u>Capital</u>
2014	\$ 2,518,359	\$ —
2015	2,817,442	77,340
2016	600,000	—
	<u>\$ 5,935,801</u>	<u>\$ 77,340</u>

- (3) The Company had no deposits under Section 6603 of the Internal Revenue Code of 1986, as amended (“IRC”) during 2016.

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, Inc.
334 Madison Euro Investments, Inc.	MetLife Insurance Company USA
Alpha Properties, Inc.	MetLife Investors Distribution Company
American Life Insurance Company	MetLife Reinsurance Company of Charleston
Beta Properties, Inc.	MetLife Reinsurance Company of Delaware
Borderland Investments, Ltd.	MetLife Reinsurance Company of South Carolina
Brighthouse Financial, Inc.	MetLife Reinsurance Company of Vermont
Brighthouse Services, LLC	MetLife Securities, Inc.
Cova Life Management Company	MetLife Tower Resources Group, Inc.
Delaware American Life Insurance Company	MetLife USA Assignment Company
Delta Properties Japan, Inc.	Metropolitan Casualty Insurance Company
Economy Fire & Casualty Company	Metropolitan Direct Property and Casualty Insurance Company
Economy Preferred Insurance Company	Metropolitan General Insurance Company
Economy Premier Assurance Company	Metropolitan Group Property & Casualty Insurance Company
Enterprise General Insurance Agency, Inc.	Metropolitan Life Insurance Company
Epsilon Properties Japan, Inc.	Metropolitan Lloyds Insurance Company of Texas
First MetLife Investors Insurance Company	Metropolitan Lloyds, Inc.
General American Life Insurance Company	Metropolitan Property & Casualty Insurance Company
Hyatt Legal Plans of Florida, Inc.	Metropolitan Tower Life Insurance Company
Hyatt Legal Plans, Inc.	Metropolitan Tower Realty Company, Inc.
International Technical and Advisory Services, Ltd.	Missouri Reinsurance, Inc.
Iris Properties, Inc.	Newbury Insurance Company Limited
Kappa Properties Japan, Inc.	One Financial Place Corporation
MetLife Auto & Home Insurance Agency, Inc.	Park Tower REIT, Inc.
MetLife Consumer Services, Inc.	SafeGuard Health Enterprises, Inc.
MetLife Credit Corp.	SafeGuard Health Plans, Inc. (CA)
MetLife Funding, Inc.	SafeGuard Health Plans, Inc. (FL)
MetLife Global Benefits, Ltd.	SafeGuard Health Plans, Inc. (NV)
MetLife Global, Inc.	SafeGuard Health Plans, Inc. (TX)
MetLife Group, Inc.	SafeHealth Life Insurance Company
MetLife Health Plans, Inc.	The Prospect Company
MetLife Holdings, Inc.	Transmountain Land & Livestock Company
MetLife Home Loans, LLC	White Oak Royalty Company
MetLife Insurance Brokerage, Inc.	

- (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, 2016, the Company had a liability for unrecognized tax benefits of \$19,783,476. An estimate of the amount of any increase in the Company’s liability for unrecognized tax benefits during the twelve months ended December 31, 2016 cannot be made.

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

- A-C. The Company paid an extraordinary cash dividend of \$295,000,000 to its parent, MetLife on December 9, 2016. The Company paid an ordinary cash dividend of \$199,000,000 to its former parent, Metropolitan Life Insurance Company (“MLIC”) on December 24, 2015.
- D. The Company had \$11,982,014 receivable and \$2,401,389 payable with affiliates as of December 31, 2016. The Company had \$21,521,811 receivable and \$798,472 payable with affiliates as of December 31, 2015. Amounts receivable and payable are expected to be settled within 90 days.
- E. 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.

NOTES TO THE FINANCIAL STATEMENTS

F. The Company is a party to services agreements with its affiliates MLIC, MetLife Services and Solutions, LLC, MetLife International Holdings, LLC and MetLife Group, Inc., that provide for personnel, facilities and equipment to be made available and for a broad range of services to be rendered. Personnel, facilities, equipment and services are requested by the Company as deemed necessary for its business and investment operations. These agreements 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.

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

- G. All outstanding shares of the Company are owned by MetLife. Allocated operating expenses are not necessarily indicative of the total cost that would be incurred if the Company operated on a stand alone basis.
- 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 did not recognize impairment write-downs on any investments in SCA companies.
- K. The Company did not have investments in a foreign insurance subsidiary.
- L. The Company did not hold investments in a downstream noninsurance holding company.
- M. The Company did not have any SCA investments, as of December 31, 2016.
- 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, 2016.

11. Debt

- A. The Company did not have any debt, including capital notes, outstanding as of December 31, 2016.
- B. The Company has not issued any debt to the Federal Home Loan Bank.

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans**A. Defined Benefit Plan**

The Company is the administrator of both funded qualified and unfunded non-qualified company sponsored plans covering eligible employees, sales representatives and retirees. The Company accounts for the New England Agency Employees Retirement Plan as a single employer plan. At December 31, a summary of assets, obligations and assumptions of the pension benefits plans and the postretirement plan are as follows:

(1) Change in benefit obligation:**a. Pension Benefits:**

	Overfunded		Underfunded	
	2016	2015	2016	2015
Benefit obligation at beginning of year	\$ —	\$ —	\$ 212,725,000	\$ 222,390,000
Service cost	—	—	210,000	209,000
Interest cost	—	—	9,417,000	9,021,000
Contribution by plan participants	—	—	—	—
Actuarial gain (loss)	—	—	(4,852,000)	9,538,000
Foreign currency exchange rate changes	—	—	—	—
Benefits paid	—	—	(8,490,000)	(9,357,000)
Plan amendments	—	—	—	—
Business combinations, divestitures, curtailments, settlements and special termination benefits	—	—	229,000	—
Inclusion of non-vested obligation	—	—	—	—
Benefit obligation at end of year	\$ —	\$ —	\$ 218,943,000	\$ 212,725,000

NOTES TO THE FINANCIAL STATEMENTS

b. Postretirement Benefits:

	Overfunded		Underfunded	
	2016	2015	2016	2015
Benefit obligation at beginning of year	\$ —	\$ —	\$ 32,103,000	\$ 28,906,000
Service cost	—	—	18,000	219,000
Interest cost	—	—	1,663,000	1,419,000
Contribution by plan participants	—	—	2,252,000	1,970,000
Actuarial gain (loss)	—	—	2,185,000	(2,236,000)
Foreign currency exchange rate changes	—	—	—	—
Benefits paid	—	—	(5,717,000)	(5,372,000)
Plan amendments	—	—	(893,000)	2,725,000
Business combinations, divestitures, curtailments, settlements and special termination benefits	—	—	9,907,000	—
Inclusion of non-vested obligations	—	—	—	—
Benefit obligation at end of year	\$ —	\$ —	\$ 37,148,000	\$ 32,103,000

c. The Company did not have any special or contractual benefits per SSAP No. 11, *Postemployment Benefits & Compensated Absence*, (“SSAP 11”) during 2016 and 2015.

(2) Change in plan assets:

	Pension Benefits		Postretirement Benefits	
	2016	2015	2016	2015
Fair value of plan assets at beginning of year	\$ 147,921,000	\$ 154,277,000	\$ —	\$ —
Actual return on plan assets	11,023,000	(4,976,000)	—	—
Foreign currency exchange rate changes	—	—	—	—
Reporting entity contribution	4,869,440	7,977,000	3,465,000	3,402,000
Plan participants' contributions	—	—	2,252,000	1,970,000
Benefits paid	(8,490,000)	(9,357,000)	(5,717,000)	(5,372,000)
Business combinations, divestitures and settlements	—	—	—	—
Fair value of plan assets at end of year	\$ 155,323,440	\$ 147,921,000	\$ —	\$ —

(3) Fund status:

	Pension Benefits		Postretirement Benefits	
	2016	2015	2016	2015
Overfunded:				
a. Assets (nonadmitted)				
Prepaid benefit costs	\$ —	\$ —	\$ —	\$ —
Overfunded plan assets	\$ —	\$ —	\$ —	\$ —
Total assets (nonadmitted)	\$ —	\$ —	\$ —	\$ —
Underfunded:				
b. Liabilities recognized				
Accrued benefit costs	\$ —	\$ —	\$ —	\$ —
Liability for pension benefits	\$ (63,620,000)	\$ (64,804,000)	\$ (37,148,000)	\$ (31,293,000)
Total liabilities recognized	\$ (63,620,000)	\$ (64,804,000)	\$ (37,148,000)	\$ (31,293,000)
c. Unrecognized liabilities	\$ —	\$ —	\$ —	\$ (810,000)

NOTES TO THE FINANCIAL STATEMENTS

(4) Components of net periodic benefit cost:

	Pension Benefits		Postretirement Benefits	
	2016	2015	2016	2015
Service cost	\$ 210,000	\$ 209,000	\$ 18,000	\$ 219,000
Interest cost	9,417,000	9,021,000	1,663,000	1,419,000
Expected return on plan assets	(8,365,000)	(8,778,000)	—	—
Transition asset or obligation	—	—	—	—
Gains and losses	(132,000)	(428,000)	275,000	461,000
Prior service cost or credit	—	—	243,000	1,683,000
Gain or loss recognized due to a settlement or curtailment	229,000	—	15,349,000	—
Total net periodic benefit cost	<u>\$ 1,623,000</u>	<u>\$ 880,000</u>	<u>\$ 16,998,000</u>	<u>\$ 2,860,000</u>

The Company recognized curtailment losses (gains) in 2016 on certain pension and postretirement benefit plans in connection with the sale of MetLife's U.S. Retail advisor force (see Note 21).

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

	Pension Benefits		Postretirement Benefits	
	2016	2015	2016	2015
Items not yet recognized as a component of net periodic cost - prior year	\$ 18,100,000	\$ 14,312,000	\$ 3,342,000	\$ (2,365,000)
Net transition asset or obligation recognized	\$ —	\$ —	\$ —	\$ —
Net prior service cost or credit arising during the period	\$ —	\$ —	\$ (6,838,000)	\$ 2,725,000
Net prior service cost or credit recognized	\$ —	\$ —	\$ (243,000)	\$ (1,683,000)
Net gain and loss arising during the period	\$ 2,194,000	\$ 4,216,000	\$ (2,185,000)	\$ 2,236,000
Net gain and loss recognized	\$ (132,000)	\$ (428,000)	\$ 275,000	\$ 461,000
Items not yet recognized as a component of net periodic cost - current year ⁽¹⁾	\$ 20,162,000	\$ 18,100,000	\$ (4,336,000)	\$ 3,342,000

⁽¹⁾ This total also includes the following components:

Inclusion of non-vested obligation	\$ —	\$ —	\$ —	\$ —
Transition surplus as of January 1, 2013	\$ —	\$ —	\$ —	\$ —
Gain used to offset transition surplus	\$ —	\$ —	\$ —	\$ —
Change due to special event - curtailment	\$ —	\$ —	\$ 503,000	\$ —
Transition surplus recognized	\$ —	\$ —	\$ 810,000	\$ 1,968,000

(6) Amounts in unassigned funds (surplus) expected to be recognized in the next calendar year as components of net periodic cost:

	Pension Benefits		Postretirement Benefits	
	2016	2015	2016	2015
Net transition asset or obligation	\$ —	\$ —	\$ —	\$ —
Net prior service cost or credit	\$ —	\$ —	\$ (16,000)	\$ 1,621,000
Net recognized gains and losses	\$ —	\$ —	\$ 180,000	\$ 642,000

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

	Pension Benefits		Postretirement Benefits	
	2016	2015	2016	2015
Net transition asset or obligation	\$ —	\$ —	\$ —	\$ —
Net prior service cost or credit	\$ —	\$ —	\$ (254,000)	\$ 6,827,000
Net recognized gains and losses	\$ (20,162,000)	\$ (18,100,000)	\$ 4,082,000	\$ 3,485,000

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

	2016	2015
Weighted-average discount rate - Pension and Postretirement	4.50%	4.10%
Expected long-term rate of return on plan assets	5.75%	5.75%
Rate of compensation increase	N/A	4.50%

NOTES TO THE FINANCIAL STATEMENTS

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

	<u>2016</u>	<u>2015</u>
Weighted-average discount rate - Pension	4.30%	4.50%
Weighted-average discount rate - Postretirement	4.60%	4.10%
Rate of compensation increase	N/A	4.50%

- (9) The amount of accumulated benefit obligation for the defined benefit plans was \$218,943,000 and \$212,725,000 for the year ended December 31, 2016 and 2015, respectively.
- (10) The assumed health care cost trend rate used in measuring the accumulated postretirement benefit obligation was 6.8% for pre-Medicare and 18.0% for post-Medicare in 2017, gradually decreasing each year for pre-Medicare until 2077 reaching the ultimate rate of 4.0% and for post-Medicare until 2092 reaching the ultimate rate of 3.90%.
- (11) Assumed health care cost trend rates have significant effect on the amounts reported for the health care plans. A one-percentage-point change in assumed health care cost trend rates would have the following effects:

	<u>One Percentage Point</u>	
	<u>Increase</u>	<u>Decrease</u>
Effect on total of service and interest cost components	\$ 46,000	\$ (43,000)
Effect on postretirement benefit obligation	\$ 195,000	\$ (400,000)

- (12) The following estimated future payments, which reflect expected future service, as appropriate, are expected to be paid in the years indicated:

<u>Year(s)</u>	<u>Amount</u>
2017	\$ 9,631,000
2018	\$14,835,000
2019	\$15,432,000
2020	\$15,727,000
2021	\$16,923,000
2022 through 2026	\$83,590,000

- (13) The Company does not have any regulatory contribution requirements for 2017.
- (14) 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.
- (15) The Company does not use any alternative method to amortize prior service amounts or unrecognized net gains or losses.
- (16) The Company does not use any substantive commitment as the basis for accounting for the benefit obligation.
- (17) The Company does not provide any special or contractual termination benefits.
- (18) The Company does not have any significant change in the benefit obligation or plan assets that was not addressed in the above disclosures.
- (19) There are no plan assets expected to be returned to the employer during the year ended December 31, 2016.
- (20) As of December 31, 2016, the Company's pension benefit obligation and accumulated postretirement benefit was \$218,943,000 and \$37,148,000, respectively. Plan assets for pension benefits were \$155,323,000 as of December 31, 2016. The Company had a \$37,148,000 underfunded status for the postretirement benefit plan as of December 31, 2016. The Company's surplus impact as of December 31, 2016 to reflect the full benefit obligation was (\$2,062,000) and \$7,678,000 respectively for the pension and postretirement benefit plans.

NOTES TO THE FINANCIAL STATEMENTS

(21) Unfunded liability transition impact

As a result of the adoption of SSAP 92, and SSAP 102, the Company has elected to recognize the transition impact on surplus over a period not exceeding ten years, in accordance with the guidelines.

Funded status and net overfunded plan asset (liability):

	Pension Benefits		Other Benefits	
	2016	2015	2016	2015
Accumulated Benefit Obligation	\$ (218,943,000)	\$ (212,725,000)	\$ —	\$ —
Projected Benefit Obligation	\$ (218,943,000)	\$ (212,725,000)	\$ (37,148,000)	\$ (32,103,000)
Plus: Non-Vested Liability	N/A	N/A	N/A	N/A
Total Projected Benefit Obligation	(218,943,000)	(212,725,000)	(37,148,000)	(32,103,000)
Plan Assets At Fair Value	155,323,000	147,921,000	—	—
Net overfunded plan asset/(liability for benefits) before deferral	\$ (63,620,000)	\$ (64,804,000)	\$ (37,148,000)	\$ (32,103,000)
Surplus impact deferred	—	—	—	(810,000)
Net overfunded plan asset / (liability for benefits)	\$ (63,620,000)	\$ (64,804,000)	\$ (37,148,000)	\$ (31,293,000)

Current year transition impact at December 31, 2016:

	Pension Benefits	Other Benefits
Funded Status	\$ (96,123,000)	\$ (42,229,000)
Accrued (prepaid) benefit cost	34,993,000	17,072,000
Additional minimum liability adjustment	27,354,000	4,169,000
Total transition surplus impact	\$ (33,776,000)	\$ (20,988,000)
Minimum transition liability:		
85b.i or 103b.i - 10% calculated surplus impact	\$ —	\$ —
85b.i or 103b.ii - Anticipated annual amortization of unrecognized items	\$ —	\$ —
85b.iii Difference between unfunded ABO and accrued benefit surplus impact/ amortization of remaining surplus	N/A	N/A
Greater of minimum transition liability amounts: 2016 surplus impact	\$ —	\$ (810,000)
2016 Gains used to offset transition surplus losses	—	—
2016 Transition surplus impact	\$ —	\$ (810,000)

The total transition obligation has been recognized as of December 31, 2016.

B. The weighted average allocation of pension plan and other benefits plan assets is as follows:

	2016	2015	Target Allocation
Fixed maturities	74%	77%	75%
Equity securities	22%	21%	12%
Other	4%	2%	13%
Total	100%	100%	

Target allocations of assets are determined with the objective of maximizing returns and minimizing volatility of net assets through adequate asset diversification. Adjustments are made to target allocations based on an assessment of the impact of economic factors and market conditions. The expected rate of return on plan assets is based on anticipated performance of the various asset sectors in which the plan invests, weighted by target allocation percentages. Anticipated future performance is based on long-term historical returns of the plan assets by sector, adjusted for the Company's long-term expectations on the performance of the markets. While the precise expected return derived using this approach will fluctuate from year to year, the Company's policy is to hold this long term assumption constant as long as it remains within reasonable tolerance from the derived rate. The weighted expected return on plan assets for use in that plan's valuation in 2017 is currently anticipated to be 6.00% for the pension benefits.

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

- (1) The following table provides information about financial plan assets measured at estimated fair value at December 31, 2016:

Description for each class of Plan Assets	(Level 1)	(Level 2)	(Level 3)	Total
Fixed maturities	\$ 38,457,884	\$ 76,026,919	\$ 116,481	\$ 114,601,284
Equity securities	34,297,325	—	—	34,297,325
Other invested assets	—	4,401,470	—	4,401,470
Short term invested assets	21,501	1,725,968	—	1,747,469
Money market assets	—	—	—	—
Derivatives	224,026	(1,513)	53,379	275,892
Total	\$ 73,000,736	\$ 82,152,844	\$ 169,860	\$ 155,323,440

- (2) A rollforward of the estimated fair value measurements for plan assets measured at estimated fair value using significant unobservable (Level 3) inputs for their respective time periods is as follows:

Description for each class of plan Assets	Balance, January 1, 2016	Transfer into Level 3	Transfer out of Level 3	Return on assets still held	Return on assets sold	Purchases	Issuances	Sales	Settlements	Balance, December 31, 2016
Fixed maturities	\$ 980,731	\$ 29,599	\$ (696,446)	\$ 27,672	\$ (21,103)	\$ 95,424	\$ 1,181	\$(187,354)	\$ (113,223)	\$ 116,481
Derivatives	26,678	—	—	41,351	19,360	29,627	—	(63,637)	—	53,379
Total	\$ 1,007,409	\$ 29,599	\$ (696,446)	\$ 69,023	\$ (1,743)	\$ 125,051	\$ 1,181	\$(250,991)	\$ (113,223)	\$ 169,860

- 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

The Company sponsors savings and investment plans for substantially all employees of which the Company matches a portion of employee contributions. The Company contributed \$191,973 and \$192,042 for the years ended December 31, 2016 and 2015, respectively.

F. Multiemployer Plans

As of December 31, 2016, the Company has made no contributions to any multiemployer plans.

G. Consolidated/Holding Company Plans

The Company also participates in noncontributory defined benefit pension plans sponsored by affiliates. The Company has no legal obligation for benefits under these plans. MLIC and affiliates allocate expenses to the Company based on salary ratios. The Company's share of net pretax expense for these plans was \$8,376,304 and \$3,528,858 for years ended December 31, 2016 and 2015, respectively.

In addition, the Company provides certain other postretirement benefits to participants through a defined benefit plan sponsored by affiliates. The Company has no legal obligation for benefits under this plan. The Company's share of net pretax expense for the other postretirement benefit plan was \$351,937 and \$481,744 for the years ended December 31, 2016 and 2015 respectively.

H. Postemployment Benefits and Compensated Absences

As of December 31, 2016, 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, 2016, the Company had not been impacted by the Medicare Modernization Act.

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

- (1) The Company's capital is comprised of 50,000 shares of common stock authorized, of which 20,000 shares are issued and outstanding, at \$125 per share par value.
- (2) The Company has no preferred stock.
- (3) Under Massachusetts State Insurance Law, the Company is permitted, without prior insurance regulatory clearance, to pay a stockholder dividend as long as the aggregate amount of all such dividends, when aggregated with all other dividends

NOTES TO THE FINANCIAL STATEMENTS

paid in the preceding 12 months, does not exceed the greater of: (i) 10% of its surplus to policyholders at the end of the immediately preceding calendar year; or (ii) its statutory net gain from operations for the immediately preceding calendar year, not including pro rata distributions of the Company's own securities. The Company will be permitted to pay a dividend to its parent in excess of the greater of such two amounts only if it files notice of the declaration of such a dividend and the amount thereof with the Massachusetts Commissioner of Insurance (the "Commissioner") and the Commissioner either approves the distribution of the dividend or does not disapprove the distribution within 30 days of its filing. In addition, any dividend that exceeds unassigned funds (surplus) as of the last filed annual statutory statement requires insurance regulatory approval. Under Massachusetts State Insurance Law, the Commissioner 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, 2016, the Company could pay its parent a stockholder dividend in 2017 of \$106,278,151 without required prior approval of the Commissioner.

- (4) The Company paid an extraordinary cash dividend of \$295,000,000 to its parent, MetLife on December 9, 2016. The Company paid an ordinary cash dividend of \$199,000,000 to its former parent, MLIC on December 24, 2015.
- (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) There were no changes in the balance of special surplus funds from the prior year.
- (10) The portion of unassigned funds (surplus) represented by cumulative unrealized gains (losses) was \$(8,741,873) at December 31, 2016.
- (11) The Company did not issue any surplus debentures or similar obligations.
- (12) There were no restatements due to prior quasi reorganizations.
- (13) There have been no quasi reorganizations in the prior 10 years.

NOTES TO THE FINANCIAL STATEMENTS**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 \$1,108,608 at December 31, 2016.
- (2) At December 31, 2016, the Company was obligor under the following guarantees, indemnities and support obligations:

(1)	(2)	(3)	(4)	(5)
Nature and circumstances of guarantee and key attributes, including date and duration of agreement	Liability recognition of guarantee. (Include amount recognized at inception. If no initial recognition, document exception allowed under SSAP No. 5R.) ⁽¹⁾	Ultimate financial statement impact if action under the guarantee is required.	Maximum potential amount of future payments (undiscounted) the guarantor could be required to make under the guarantee. If unable to develop an estimate, this should be specifically noted.	Current status of payment or performance risk of guarantee. Also provide additional discussion as warranted.
The Company is 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	\$250,000 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 is obligated to indemnify the proprietary mutual fund, offered by the Separate Accounts, and the fund's directors and officers as provided in certain Participation Agreements.	Intercompany and related party guarantees that are considered "unlimited" and as such are excluded from recognition.	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 provided certain indemnities, guarantees and/or commitments to affiliates and third parties in the ordinary course of its business. In the context of acquisitions, dispositions, investments and other transactions, the Company has provided indemnities and guarantees that are triggered by, among other things, breaches of representations, warranties or covenants provided by the Company.	No liability has been established as the indemnification is for future events for which neither a probability of occurrence nor a reasonable estimate can be established at this time.	Expense	Since this obligation is not subject to limitations, the Company does not believe that it is possible to determine the maximum potential amount that could become due under these guarantees in the future.	The Company has made no payments on the guarantee since inception.
The Company indemnifies its directors and officers as provided in its charters and by-laws.	No liability has been established as the indemnification is for future events for which neither a probability of occurrence nor a reasonable estimate can be established at this time.	Expense	Since this obligation is not subject to limitations, the Company does not believe that it is possible to determine the maximum potential amount that could become due under these guarantees in the future.	The Company has made no payments on the guarantee since inception.
The Company indemnifies its agents for liabilities incurred as a result of their representation of the Company's interests.	No liability has been established as the indemnification is for future events for which neither a probability of occurrence nor a reasonable estimate can be established at this time.	Expense	Since this obligation is not subject to limitations, the Company does not believe that it is possible to determine the maximum potential amount that could become due under these guarantees in the future.	The Company has made no payments on the guarantee since inception.
Total	—		\$ 250,000	

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

NOTES TO THE FINANCIAL STATEMENTS

(3) At December 31, 2016, the Company's aggregate compilation of guarantee obligations was as follows:

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.)	\$	250,000
b. Current liability recognized in financial statement:		
1. Noncontingent liabilities	\$	—
2. Contingent liabilities	\$	—
c. Ultimate financial statement impact if action under the guarantee is required.		
1. Investments in SCA	\$	—
2. Joint venture		—
3. Dividends to stockholders (capital contribution)		—
4. Expense		250,000
5. Other		—
6. Total (Should equal (3)a.)	<u>\$</u>	<u>250,000</u>

B. Assessments

As of December 31, 2016, the Company had a \$500,001 liability for retrospective premium-based guaranty fund assessments and a \$703,176 asset for the related premium tax offset. As of December 31, 2015, the Company had a \$500,000 liability for retrospective premium-based guaranty fund assessments and an \$903,857 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.

The change in the guaranty asset balance summarized below reflects 2016 premium tax offsets used and revised estimated premium tax offsets for accrued liabilities.

Assets Recognized from Paid and Accrued Premium Tax Offsets	
a. Balance as of December 31, 2015	\$ 903,857
b. Decreases current year:	
Premium tax offset applied	201,770
c. Increases current year:	
Est. premium tax offset	1,089
d. Balance as of December 31, 2016	<u>\$ 703,176</u>

C. Gain Contingencies

The Company did not recognize any gain contingencies during 2016 and 2015.

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 \$3,247,073 and \$3,628,449 at December 31, 2016 and December 31, 2015, respectively, in 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

Unclaimed Property Inquiries. On November 21, 2012, the West Virginia Treasurer filed an action against the Company in West Virginia state court (*West Virginia ex. rel. John D. Purdue v. New England Life Insurance Company, Circuit County Court of Putnam County, Civil Action No. 12-C-376*), alleging that the Company violated the West Virginia Uniform Unclaimed Property Act ("Act"), seeking to compel compliance with the Act, and seeking payment of unclaimed property, interest and penalties. On June 16, 2015, the West Virginia Supreme Court of Appeals reversed the Circuit Court's order that had granted the Company's motion to dismiss the action and remanded the action to the Circuit Court for further proceedings. The Company intends to defend this action vigorously.

NOTES TO THE FINANCIAL STATEMENTS

Sales Practice Claims and Regulatory Matters. The Company and certain of its affiliates have faced numerous claims, including class action lawsuits, alleging improper marketing or sales of individual life insurance policies, annuities, mutual funds or other products. Regulatory authorities in a small number of states and the Financial Industry Regulatory Authority, and occasionally the U.S. Securities and Exchange Commission (“SEC”), have also conducted investigations or inquiries relating to sales of individual life insurance policies or annuities or other products issued by the Company. These investigations often focus on the conduct of particular financial service representatives and the sale of unregistered or unsuitable products or the misuse of client assets. Over the past several years, these and a number of investigations by other regulatory authorities were resolved for monetary payments and certain other relief, including restitution payments. The Company may continue to resolve investigations in a similar manner.

Diversified Lending Group. The Company conducted an internal investigation of an agency in Los Angeles, California concerning the referral of clients to an entity which the SEC has put into receivership for allegedly defrauding investors. Three of the Company’s former representatives may have encouraged customers to invest in this entity. Restitution has been made to certain customers. The Company has been named in twelve related lawsuits currently pending in California state court, including four settled recently and seven filed this year. In one of the lawsuits and four other lawsuits in which the Company was not named directly, one of the Company’s former representatives has asserted claims for indemnification against the Company. The Company believes adequate provision has been made in its financial statements for any probable and reasonably estimable loss for this matter.

Various litigation, claims and assessments against the Company, in addition to those discussed above 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, employer, investor, investment advisor or taxpayer. Further, state insurance regulatory and other federal and state authorities regularly make inquiries and conduct investigations concerning the Company’s compliance with applicable insurance and other laws and regulations.

It is not possible to predict the ultimate outcome of all pending investigations and legal proceedings. In some of the matters, large and/or indeterminate amounts, including punitive and treble damages, may be sought. Although, in light of these considerations, it is possible that an adverse outcome in certain cases could have a material effect upon the Company’s financial position, based on information currently known by the Company’s management, in its opinion, the outcomes of pending investigations and legal proceedings are not likely to have such an effect. However, given the large and/or indeterminate amounts that may be 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 any particular period.

15. Leases**A. Lease Expense and Commitments****(1) Lessee leasing arrangements**

The Company leases office space under various noncancelable operating lease agreements that expire through January 2022. Rental expense for the years ending December 31, 2016 and 2015 was \$104,393 and \$504,219, respectively.

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

The Company did not have any leases having initial or remaining noncancelable lease terms in excess of one year during 2016 and 2015.

(3) Sale-leaseback transactions

The Company did not participate in any sale-leaseback transactions during 2016 and 2015.

B. Lease Income

The Company did not participate in lessor arrangements that provide a significant portion of the Company’s business income or assets during 2016 and 2015.

NOTES TO THE FINANCIAL STATEMENTS**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:

	Assets		Liabilities	
	2016	2015	2016	2015
Swaps	\$ 45,266,790	\$ 85,386,958	\$ —	\$ 11,000,000
Futures	—	—	—	—
Options	—	—	—	—
Total	\$ 45,266,790	\$ 85,386,958	\$ —	\$ 11,000,000

- (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 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 affected through central clearing counterparties. 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 clearing brokers or central clearing 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 \$1,835,577 and \$2,352,839 at December 31, 2016 and 2015, respectively.

- (4) At December 31, 2016, the Company did not receive securities collateral on OTC-bilateral derivatives. At December 31, 2015, the estimated fair value of collateral consisting of various securities received by the Company on its OTC-bilateral derivatives was \$1,110,853, 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 2016 and 2015.

B. Transfer and Servicing of Financial Assets

The Company did not participate in the transfer or servicing of financial assets during 2016 and 2015.

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 Company had no wash sales with an NAIC designation 3 or below or unrated securities during the year ended December 31, 2016.

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

The Company does not serve as an Administrative Services Only or Administrative Service Contract administrator for any uninsured accident and health plan or uninsured portions of a partially insured plan.

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

At December 31, 2016, there were no direct premiums written by managing general agents or third party administrators.

NOTES TO THE FINANCIAL STATEMENTS**20. Fair Value Information****A. (1) Assets and Liabilities Measured and Reported at Estimated Fair Value at Reporting Date****Hierarchy Table**

The following table provides information about financial assets and liabilities measured and reported at estimated fair value at:

	December 31, 2016			
	Fair Value Measurements at Reporting Date Using			Total
	Level 1	Level 2	Level 3	
Assets				
Derivative assets ⁽¹⁾				
Foreign currency exchange rate	\$ —	\$ 2,051,324	\$ —	\$ 2,051,324
Separate Account assets ⁽²⁾	—	7,696,437,974	—	7,696,437,974
Total assets	<u>\$ —</u>	<u>\$ 7,698,489,298</u>	<u>\$ —</u>	<u>\$ 7,698,489,298</u>
Liabilities				
Derivative liabilities ⁽¹⁾				
Foreign currency exchange rate	\$ —	\$ 96,389	\$ —	\$ 96,389
Credit	—	20,628	—	20,628
Separate Account liabilities	—	3,369,368	—	3,369,368
Total liabilities	<u>\$ —</u>	<u>\$ 3,486,385</u>	<u>\$ —</u>	<u>\$ 3,486,385</u>

⁽¹⁾ 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.

⁽²⁾ 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.

Transfers between Levels 1 and 2 - During the quarter ended December 31, 2016, transfers between Levels 1 and 2 were not significant. Transfers between levels are assumed to occur at the beginning of the period.

(2) Assets and Liabilities Measured and Reported at Estimated Fair Value at Reporting Date**Rollforward Table – Level 3 Assets and Liabilities**

There were no assets and liabilities measured and reported at estimated fair value using significant unobservable (Level 3) inputs for the quarter ended December 31, 2016.

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 any level are assumed to occur at the beginning of the period.

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, 2016, there were no transfers into or out of Level 3.

(3) Transfers between levels are assumed to occur at the beginning of the period.

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

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

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

The Company categorizes its financial assets and liabilities into a three-level hierarchy, based on the significant input with the lowest level in their valuation. The input levels are as follows. Level 1 - Unadjusted quoted prices for identical assets or liabilities. 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

NOTES TO THE FINANCIAL STATEMENTS

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.

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		
	Valuation Techniques: Principally the market and income approaches. Key Inputs: <ul style="list-style-type: none"> • 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: <ul style="list-style-type: none"> • 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: <ul style="list-style-type: none"> • illiquidity premium • delta spread adjustments to reflect specific credit-related issues • credit spreads • quoted prices in markets that are not active for identical or similar securities that are less liquid and based on lower levels of trading activity than securities classified in Level 2 • independent non-binding broker quotations
Separate Account Assets ⁽¹⁾		
Mutual funds and hedge funds without readily determinable fair values as prices are not published publicly		
	Key Inputs: <ul style="list-style-type: none"> • quoted prices or reported Net Asset Value ("NAV") provided by the fund managers 	<ul style="list-style-type: none"> • not applicable
Derivatives ⁽²⁾		
Foreign Currency Exchange Rate		
	Valuation Techniques: Principally the income approach Key Inputs: <ul style="list-style-type: none"> • swap yield curves • basis curves • currency spot rates • cross currency basis curves 	<ul style="list-style-type: none"> • not applicable
Credit		
	Valuation Techniques: Principally the income approach Key Inputs: <ul style="list-style-type: none"> • swap yield curves • credit curves • recovery rates 	<ul style="list-style-type: none"> • not applicable

⁽¹⁾ Estimated fair value equals carrying value, based on the value of the underlying assets.

⁽²⁾ Valuations of non-option-based derivatives utilize present value techniques, whereas valuations of option-based derivatives utilize option pricing models.

B. The Company provides additional fair value information in Notes 5, 12, 21, 32 and 34.

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

Information related to the aggregate fair value of financial instruments is shown below at:

	December 31, 2016					
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	\$ 1,489,193,866	\$ 1,407,782,447	\$ 100,283,284	\$ 1,291,914,892	\$ 96,995,690	\$ —
Mortgage loans	89,270,295	87,588,371	—	—	89,270,295	—
Cash, cash equivalents and short-term investments	20,607,867	20,607,867	17,108,398	3,499,469	—	—
Contract loans	581,495,820	424,497,222	—	33,890,795	547,605,025	—
Derivative assets ⁽¹⁾	19,137,755	18,681,578	—	19,137,755	—	—
Investment income due and accrued	25,128,633	25,128,633	—	25,128,633	—	—
Separate Account assets	7,696,437,974	7,696,437,974	—	7,696,437,974	—	—
Total assets	<u>\$ 9,921,272,210</u>	<u>\$ 9,680,724,092</u>	<u>\$ 117,391,682</u>	<u>\$ 9,070,009,518</u>	<u>\$ 733,871,010</u>	<u>\$ —</u>
Liabilities						
Investment contracts included in:						
Liability for deposit-type contracts	\$ 7,989,146	\$ 7,457,741	\$ —	\$ —	\$ 7,989,146	\$ —
Derivative liabilities ⁽¹⁾	132,141	119,642	—	132,141	—	—
Payable for collateral received	19,058,835	19,058,835	—	19,058,835	—	—
Investment contracts included in Separate Account liabilities	3,369,368	3,369,368	—	3,369,368	—	—
Total liabilities	<u>\$ 30,549,490</u>	<u>\$ 30,005,586</u>	<u>\$ —</u>	<u>\$ 22,560,344</u>	<u>\$ 7,989,146</u>	<u>\$ —</u>
December 31, 2015						
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	\$ 1,534,701,491	\$ 1,479,384,400	\$ 23,740,990	\$ 1,402,042,110	\$ 108,918,391	\$ —
Mortgage loans	125,794,879	121,258,948	—	—	125,794,879	—
Cash, cash equivalents and short-term investments	14,018,210	14,018,210	14,018,210	—	—	—
Contract loans	588,053,695	426,874,388	—	32,672,581	555,381,114	—
Derivative assets ⁽¹⁾	18,898,492	16,797,021	—	18,898,492	—	—
Investment income due and accrued	26,687,482	26,687,482	—	26,687,482	—	—
Separate Account assets	7,919,937,377	7,919,937,377	—	7,919,937,377	—	—
Total assets	<u>\$ 10,228,091,626</u>	<u>\$ 10,004,957,826</u>	<u>\$ 37,759,200</u>	<u>\$ 9,400,238,042</u>	<u>\$ 790,094,384</u>	<u>\$ —</u>
Liabilities						
Investment contracts included in:						
Liability for deposit-type contracts	\$ 7,515,459	\$ 6,982,943	\$ —	\$ —	\$ 7,515,459	\$ —
Derivative liabilities ⁽¹⁾	(57,431)	91,827	—	(57,431)	—	—
Payable for collateral received	15,210,844	15,210,844	—	15,210,844	—	—
Investment contracts included in Separate Account liabilities	8,295,602	8,295,602	—	8,295,602	—	—
Total liabilities	<u>\$ 30,964,474</u>	<u>\$ 30,581,216</u>	<u>\$ —</u>	<u>\$ 23,449,015</u>	<u>\$ 7,515,459</u>	<u>\$ —</u>

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

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.

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 for identical assets or liabilities. 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.

NOTES TO THE FINANCIAL STATEMENTS

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

Bonds, Short-term Investments, Cash Equivalents and Cash

When available, the estimated fair value for bonds, including loan-backed securities, 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 estimated fair value for cash approximates carrying value and is classified as Level 1 given the nature of cash.

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

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. Mortgage loans 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 OTC derivatives is determined through the use of pricing models for OTC-bilateral and OTC-cleared derivatives. 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-bilateral and OTC-cleared 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.

Most inputs for OTC-bilateral and OTC-cleared 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.

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.

Investment Contracts Included in Liability for Deposit-Type Contracts

The fair value of investment contracts included 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.

NOTES TO THE FINANCIAL STATEMENTS**Payable for Collateral Received**

The estimated fair value of amounts payable for collateral received 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. These assets are comprised of certain mutual funds and hedge funds without readily determinable fair values given prices are not published publicly. Valuation of the mutual funds and hedge funds are based upon quoted prices or reported net asset values provided by the fund managers.

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

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

The difference between the estimated fair value of investment contracts 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, 2016, the Company had no investments where it was not practicable to estimate fair value.

21. Other Items**A. Unusual or Infrequent Items**

The Company did not have any unusual or infrequent items during 2016 and 2015.

B. Troubled Debt Restructuring

The Company did not have troubled debt restructuring during 2016 and 2015.

C. Other Disclosures

In July 2016, MetLife completed the sale to Massachusetts Mutual Life Insurance Company (“MassMutual”) of MetLife’s U.S. Retail advisor force and certain assets and liabilities associated with the MetLife Premier Client Group, including MetLife’s affiliated broker-dealer, MetLife Securities, Inc, a wholly-owned subsidiary of MetLife. In connection with the disposition, certain of the company’s postretirement plans were re-measured resulting in curtailment charges and actuarial gains/losses. As of December 31, 2016, the Company recorded a \$5,442,000 pre-tax curtailment gain, which consisted of a \$10,140,000 decrease in the postretirement plan liability and \$15,580,000 recognition of prior benefits previously recorded to unassigned surplus, for a net increase to capital and surplus of \$3,537,300. The Company had a net increase to capital and surplus of \$135,200 from the remeasurement loss in the postretirement plan liability due to a census update and the curtailment. Additionally, the Company recorded a \$2,637,901 impairment of computer software related to the transaction.

On January 12, 2016, MetLife announced its plan to pursue the separation of a substantial portion of its U.S. Retail Business (the “Separation”). Additionally, on July 21, 2016, MetLife announced that following the Separation, the separated business will be rebranded as “Brighthouse Financial”. On October 5, 2016, Brighthouse Financial, Inc., a subsidiary of MetLife (“Brighthouse”), filed a registration statement on Form 10 (the “Form 10”) with the SEC. On December 6, 2016, Brighthouse filed amendments to its registration statement on Form 10 with the SEC. The information statement filed as an exhibit to the Form 10 disclosed that MetLife intends to include the Company, MetLife Insurance Company USA (“MetLife USA”), First MetLife Investors Insurance Company, MetLife Advisers, LLC and certain captive reinsurance companies in the proposed separated business and distribute at least 80.1% of the shares of Brighthouse’s common stock on a pro rata basis to the holders of MetLife common stock. The ultimate form and timing of the Separation will be influenced by a number of factors, including regulatory considerations and economic conditions. MetLife continues to evaluate and pursue structural alternatives for the proposed Separation. The Separation remains subject to certain conditions, including, among others, obtaining final approval from the MetLife Board of Directors, receipt of a favorable ruling from the Internal Revenue Service (“IRS”) and an opinion from MetLife’s tax advisor regarding certain U.S. Federal income tax matters, and an SEC declaration of the effectiveness of the Form 10.

In anticipation of the Separation, MLIC distributed all issued and outstanding shares of the common stock of the Company to MetLife in December 2016. As of the date of distribution, the Company became a wholly owned subsidiary of MetLife.

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.

NOTES TO THE FINANCIAL STATEMENTS**D. Business Interruption Insurance Recoveries**

The Company did not have any business interruption insurance recoveries during 2016 and 2015.

E. State Transferable and Non-transferable Tax Credits

The Company did not have any state transferable and non-transferable tax credits during 2016 and 2015.

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. The subprime RMBS portfolio is performing within expectations and is in an unrealized gain position. Over the past few years, the Company has managed its exposure to subprime mortgage lending by reducing its overall exposure, increasing the credit quality of the portfolio, stress testing the portfolio with severe loss assumptions and closely monitoring the performance of the portfolio. Based upon the analysis of the Company's exposure to subprime mortgages through its investments in RMBS, the Company expects to receive payments in accordance with the contractual terms of the securities.

(2) The Company had no direct exposure through investments in subprime loans during 2016 and 2015.

(3) At December 31, 2016, the Company had direct exposure to subprime mortgage risk through other investments as follows:

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	OTTI Losses Recognized
RMBS	\$ 7,236,616	\$ 7,698,499	\$ 7,882,329	\$ —
CMBS	—	—	—	—
Collateralized debt obligations	—	—	—	—
Structured securities	—	—	—	—
Equity investment in SCA	—	—	—	—
Other assets	—	—	—	—
Total	<u>\$ 7,236,616</u>	<u>\$ 7,698,499</u>	<u>\$ 7,882,329</u>	<u>\$ —</u>

(4) The Company had no underwriting exposure to subprime mortgage risk through mortgage guaranty or financial guaranty insurance coverage during 2016 and 2015.

G. Retained Assets

(1) The Company's retained asset account, known as the Total Control Account ("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 2016 are 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 Averages™/Government 7-Day Simple Yield (a leading index of government money market mutual fund rates) or the Bank Rate Monitor™, National Money Market Rate Index (a leading index of rates paid by 100 large banks and thrifts on money market accounts). During calendar year 2016, all TCAs received interest at the account's guaranteed minimum annual effective interest rate. Both indices were well below 0.5% during all of 2016.

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 most 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

NOTES TO THE FINANCIAL STATEMENTS

Accountholders 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.

The Company's TCA business is 100% reinsured with MLIC.

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

	In Force			
	2016		2015	
	Number	Balance	Number	Balance
Up to and including 12 Months	159	\$ 39,297,669	182	\$ 30,817,609
13 to 24 Months	159	22,539,082	155	22,738,341
25 to 36 Months	139	21,703,885	144	15,807,852
37 to 48 Months	136	14,776,059	139	16,592,563
49 to 60 Months	130	15,886,638	172	18,094,417
Over 60 Months	741	60,788,020	639	46,406,588
Total	<u>1,464</u>	<u>\$ 174,991,353</u>	<u>1,431</u>	<u>\$ 150,457,370</u>

- (3) A rollforward of the Company's retained asset accounts for the year ended December 31, 2015 is as follows:

	Individual		Group	
	Number	Balance/ Amount	Number	Balance/ Amount
Retained asset accounts at the beginning of the year	1,431	\$ 150,457,370	—	\$ —
Retained asset accounts issued/added during the year	191	67,965,218	—	—
Investment earnings credited to retained asset accounts during the year	N/A	4,965,432	N/A	—
Fees and other charges assessed to retained asset accounts during the year*	N/A	—	N/A	—
Retained asset accounts transferred to state unclaimed property funds during the year	—	—	—	—
Retained asset accounts closed/withdrawn during the year	(158)	(48,396,667)	—	—
Retained asset accounts at the end of the year	<u>1,464</u>	<u>\$ 174,991,353</u>	<u>—</u>	<u>\$ —</u>

*Fees and other charges assessed may also include other account adjustments.

H. Insurance-Linked Securities

The Company did not engage in any transactions involving insurance-linked securities during 2016.

22. Events Subsequent

Effective January 1, 2017, the Company executed a novation and assignment of a reinsurance agreement under which MLIC reinsured certain variable annuities, including guaranteed minimum benefits. As a result of the novation and assignment, the reinsurance agreement is now between MetLife USA and the Company. The transaction is treated as a termination of the existing reinsurance agreement with recognition of a loss and execution of a new reinsurance agreement with no recognition of a gain or loss. The transaction resulted in an increase in change in surplus as a result of reinsurance of approximately \$55,178,756. The Company will recognize a loss of approximately \$35,866,192, net of income tax, as a result of this transaction.

The Company has evaluated events subsequent to December 31, 2016 through February 24, 2016, 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, 2017, the Company will not be subject to an annual fee under section 9010 of the ACA due to The *Consolidated Appropriations Act of 2016, Title II, §201 Moratorium on Annual Fee on Health Insurance Providers*. In previous years, the annual fee was allocated to individual health insurers based on the ratio 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 became payable once the entity provided 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. The Company is not subject to the annual fee imposed under section 9010 of the ACA due to the Company's health insurance premium falling below the \$25 million threshold.

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)

NOTES TO THE FINANCIAL STATEMENTS

- (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. \$88,724,331
- (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? \$0

B. Uncollectible Reinsurance

The Company did not write off any uncollectible reinsurance during 2016 and 2015.

C. Commutation of Ceded Reinsurance

The Company did not commute any ceded reinsurance during 2016 and 2015.

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 2016.

E-F. The Company did not have any reinsurance of variable annuity contracts with an affiliated captive reinsurer during 2016.

G. Ceded Reinsurance of XXX/AXXX with an Affiliated Captive Reinsurer

The Company did not have any RBC shortfall for ceded XXX/AXXX reinsurance with an affiliated captive reinsurer subject to the XXX/AXXX captive framework during 2016.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

The Company had no retrospectively rated contracts nor contracts subject to redetermination as of December 31, 2016. In addition, the Company has no paid or payable medical loss ratio rebates and is not subject to the risk sharing provision of the ACA.

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2015 were \$5,711,459. As of December 31, 2016, \$804,531 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$4,712,575 as a result of re-estimation of unpaid claims and claims adjustment expenses. Therefore, there has been a \$194,353 favorable prior year development from December 31, 2015 to December 31, 2016. 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.

26. Intercompany Pooling Arrangements

The Company did not participate in any intercompany pooling arrangements during 2016 and 2015.

27. Structured Settlements

A. The Company had no loss reserves eliminated by annuities, nor was the Company contingently liable for such amounts.

NOTES TO THE FINANCIAL STATEMENTS

- 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 2016, 2015 and 2014.

29. Participating Policies

Direct premiums on participating policies in the amount of \$22,614,610 and \$22,603,926 represented approximately 8.1% and 7.5% of the Company's direct premiums at December 31, 2016 and 2015, respectively.

The amount of incurred policyholder dividends in 2016 and 2015, as reported in dividends to policyholders, was \$4,474,888 and \$4,807,539, 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 | | 12/31/2016 |
| (3) Was anticipated investment income utilized in the calculation? | | Yes |

31. Reserves for Life Contracts and Deposit-Type Contracts

- (1) For variable life insurance, the Company waives the deduction of deferred premiums at death and returns a portion of the final premium beyond the date of death. Flexible premium multi-funded policies do not have deferred premiums nor is a portion of the premiums returnable at death. For other than variable life policies, reserves are calculated on a continuous basis, which automatically provides for non deduction of deferred fractional premiums and refund of premiums beyond the date of death. Surrender values in excess of the reserves as legally computed are shown in Exhibit 5, Miscellaneous Reserves and amount to \$2,326,071.
- (2) An additional reserve is calculated for rated policies and policies with flat extra premiums, using special mortality tables according to the underwriting classification and extra risk, and the same interest rate and method as standard lives.
- (3) As of December 31, 2016, the Company had \$325,052,511 of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by Massachusetts. Reserves to cover the above insurance totaled the gross amount of \$5,228,160 at December 31, 2016 and are reported in Exhibit 5, Miscellaneous Reserves section.
- (4) The tabular interest has been determined by formula as described in the instructions.

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) The tabular interest on funds not involving life contingencies was calculated as the December 31, 2016 liability less the sum of the December 31, 2015 liability and the net 2016 cash flows.
- (6) The general nature of other reserve changes (Page 7, line 7) is 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:

Item	Total	Ordinary				Group		
		Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities
AG43 standard scenario excess	\$ 11,972,352	\$ —	\$ —	\$ 11,972,352	\$ —	\$ —	\$ —	\$ —
AG43 Stochastic Excess	(126,614,099)	—	—	(126,614,099)	—	—	—	—
For excess of valuation net premiums over corresponding gross premiums	(702,161)	—	(702,161)	—	—	—	—	—
For surrender values in excess of reserves otherwise required and carried	177,749	—	177,749	—	—	—	—	—
Guaranteed minimum death benefits	4,706,812	—	4,706,812	—	—	—	—	—
Reinsurance ceded	114,777,602	—	7,433	114,770,169	—	—	—	—
Total	<u>\$ 4,318,255</u>	<u>\$ —</u>	<u>\$ 4,189,833</u>	<u>\$ 128,422</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>

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

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
A. Subject to discretionary withdrawal:					
With market value adjustment	\$ —	\$ —	\$ —	\$ —	—%
At book value less current surrender charge of 5% or more	10,270,875	—	—	10,270,875	0.2
At fair value	—	—	4,592,407,159	4,592,407,159	88.7
Total with market value adjustment or at fair value	10,270,875	—	4,592,407,159	4,602,678,034	88.9
At book value without adjustment (minimal or no charge adjustment)	518,299,915	—	—	518,299,915	10.0
B. Not subject to discretionary withdrawal	39,302,500	—	17,701,447	57,003,947	1.1
C. Total (gross: direct + assumed)	567,873,290	—	4,610,108,606	5,177,981,896	100.0%
D. Reinsurance ceded	(383,364,724)	—	—	(383,364,724)	
E. Total* (net)	<u>\$ 184,508,566</u>	<u>\$ —</u>	<u>\$ 4,610,108,606</u>	<u>\$ 4,794,617,172</u>	

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

F. Life & Accident & Health Annual Statement:	Amount
Exhibit 5, Annuities Section, Total (net)	\$ 139,586,279
Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	37,068,328
Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	7,853,959
Subtotal	<u>184,508,566</u>
Separate Accounts Annual Statement:	
Exhibit 3, Line 0299999, Column 2	4,592,407,159
Exhibit 3, Line 0399999, Column 2	15,220,729
Policyholder dividend and coupon accumulations	—
Policyholder premiums	—
Guaranteed interest contracts	—
Other contract deposit funds	2,480,718
Subtotal	<u>4,610,108,606</u>
Total annuity actuarial reserves and deposit liabilities	<u>\$ 4,794,617,172</u>

33. Premiums and Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2016 were as follows:

Type	Gross	Net of Loading
Industrial	\$ —	\$ —
Ordinary new business	—	—
Ordinary renewal	17,373,651	15,234,750
Credit life	—	—
Group life	—	—
Group annuity	—	—
Total	<u>\$ 17,373,651</u>	<u>\$ 15,234,750</u>

34. Separate Accounts

A. Separate Accounts Activity

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

NOTES TO THE FINANCIAL STATEMENTS

- (2) As of December 31, 2016 and 2015, the Company's Separate Account Annual Statement included legally insulated assets of \$7,696,437,974 and \$7,919,937,374, respectively. The assets legally insulated from the General Account as of December 31, 2016, are attributable to the following products/transactions:

Product/Transaction	Separate Account Assets	
	Legally Insulated	Not Legally Insulated
Ordinary life insurance	\$ 3,033,391,466	\$ —
Ordinary individual annuities and supplemental contracts	4,646,613,941	—
Group life insurance	14,810,284	—
Group annuities	1,622,283	—
Total	<u>\$ 7,696,437,974</u>	<u>\$ —</u>

- (3) The Company does not have Separate Account products that have guarantees backed by the General Account.

- (4) The Company does not engage or participate in securities lending transactions within any Separate Account.

B. General Nature and Characteristics of Separate Accounts Business

Information regarding the Separate Accounts of the Company is as follows:

	Indexed	Nonindexed Guarantee Less than/ Equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
(1) Premiums, considerations or deposits for year ended 12/31/2016	\$ —	\$ —	\$ —	\$ 182,697,316	\$ 182,697,316
Reserves at 12/31/2016					
(2) For accounts with assets at:					
a. Fair value	—	—	—	7,660,773,709	7,660,773,709
b. Amortized cost	—	—	—	—	—
c. Total reserves	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 7,660,773,709</u>	<u>\$ 7,660,773,709</u>
(3) By withdrawal characteristics:					
a. Subject to discretionary withdrawal	\$ —	\$ —	\$ —	\$ —	\$ —
1. With market value adjustment	—	—	—	—	—
2. At book value without market value adjustment and with current surrender charge of 5% or more	—	—	—	—	—
3. At fair value	—	—	—	7,643,072,262	7,643,072,262
4. At book value without market value adjustment and with current surrender charge less than 5%	—	—	—	—	—
5. Subtotal	—	—	—	7,643,072,262	7,643,072,262
b. Not subject to discretionary withdrawal	—	—	—	17,701,447	17,701,447
c. Total reserves	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 7,660,773,709</u>	<u>\$ 7,660,773,709</u>
(4) Reserves for Asset Default Risk in lieu of asset valuation reserve	\$ —	\$ —	\$ —	\$ —	\$ —

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

(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)	\$ 182,708,081
b. Transfers from Separate Accounts (Page 4, Line 10)	857,158,237
c. Net transfers to or (from) Separate Accounts (a) - (b)	<u>(674,450,156)</u>
(2) Reconciling Adjustments	<u>—</u>
(3) Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	<u>\$ (674,450,156)</u>

35. 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?
Massachusetts
- 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. 12/31/2012
- 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. 12/31/2012
- 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). 06/04/2014
- 3.4 By what department or departments?
Massachusetts Division of Insurance
- 3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with departments? Yes [] No [] N/A [X]
- 3.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 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 [X] No []
- 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 [X] No []
- 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]
- 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 Advisers, LLC	Boston, MA				YES
MetLife Investment Advisers, LLC	Wilmington, DE				YES
MetLife Investors Distribution Company	New York, NY				YES
Brighthouse Securities, LLC	Charlotte, NC				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:
- 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:

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? Yes 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?
Meredith Ratajczak - Vice President and Appointed Actuary, 11225 North Community House Road, Charlotte, NC 28277
- 12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? Yes No
- 12.11 Name of real estate holding company See Explanation in 12.2
- 12.12 Number of parcels involved 3
- 12.13 Total book/adjusted carrying value \$ 16,488,433
- 12.2 If yes, provide explanation
The company owns 3 securities of miscellaneous REIT investments that can be found on the Schedule D-Part 1 and 2 of the General Account. The company has 0 partnership interest in entity 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 No
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.
- 14.11 If the response to 14.1 is no, please explain:
- 14.2 Has the code of ethics for senior managers been amended? Yes No
- 14.21 If the response to 14.2 is yes, provide information related to amendment(s).
- 14.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes No
- 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
- 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 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 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 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
- 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
- 21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others \$ 0
- 21.22 Borrowed from others \$ 0
- 21.23 Leased from others \$ 0
- 21.24 Other \$ 0
- 22.1 Does this statement include payments for assessments as described in the *Annual Statement Instructions* other than guaranty fund or guaranty association assessments? Yes No

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

22.2	If answer is yes:		
	22.21 Amount paid as losses or risk adjustment	\$	(22)
	22.22 Amount paid as expenses	\$	5,065
	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:	\$	0

INVESTMENT

24.01	Were all of 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: <u>See Note 5H</u>		
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). <u>The Company does not have a security lending program.</u>		
24.04	Does the company's security lending program meet the requirements for a conforming program as outlined in the <i>Risk-Based Capital Instructions</i> ?	Yes []	No [] N/A [X]
24.05	If answer to 24.04 is yes, report amount of collateral for conforming programs.	\$	0
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 [] No [] N/A [X]
24.08	Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%?		Yes [] No [] N/A [X]
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 [] No [] N/A [X]
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:	\$	0
	24.102 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:	\$	0
	24.103 Total payable for securities lending reported on the liability page:	\$	0
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	\$	0
	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	\$	0
	25.28 On deposit with states	\$	3,489,395
	25.29 On deposit with other regulatory bodies	\$	0
	25.30 Pledged as collateral – excluding collateral pledged to an FHLB	\$	348,922
	25.31 Pledged as collateral to FHLB – including assets backing funding agreements	\$	0
	25.32 Other	\$	0

25.3	For category (25.26) provide the following:								
	<table border="1" style="width: 100%; border-collapse: collapse;"> <thead> <tr> <th style="width: 33%;">1 Nature of Restriction</th> <th style="width: 33%;">2 Description</th> <th style="width: 34%;">3 Amount</th> </tr> </thead> <tbody> <tr> <td> </td> <td> </td> <td style="text-align: right;">\$</td> </tr> </tbody> </table>	1 Nature of Restriction	2 Description	3 Amount			\$		
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? If no, attach a description with this statement.		Yes [X] No [] N/A []

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

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 <i>Financial Condition Examiners Handbook</i> ?		
			Yes [X] No []

28.01	For all agreements that comply with the requirements of the NAIC <i>Financial Condition Examiners Handbook</i> , complete the following:						
	<table border="1" style="width: 100%; border-collapse: collapse;"> <thead> <tr> <th style="width: 50%;">1 Name of Custodian(s)</th> <th style="width: 50%;">2 Custodian's Address</th> </tr> </thead> <tbody> <tr> <td>JPMorgan Chase & Co.</td> <td>4 New York Plaza - 12th Floor, New York, NY 10004</td> </tr> </tbody> </table>	1 Name of Custodian(s)	2 Custodian's Address	JPMorgan Chase & Co.	4 New York Plaza - 12th Floor, New York, NY 10004		
1 Name of Custodian(s)	2 Custodian's Address						
JPMorgan Chase & Co.	4 New York Plaza - 12th Floor, New York, NY 10004						

28.02	For all agreements that do not comply with the requirements of the NAIC <i>Financial Condition Examiners Handbook</i> , provide the name, location and a complete explanation								
	<table border="1" style="width: 100%; border-collapse: collapse;"> <thead> <tr> <th style="width: 33%;">1 Name(s)</th> <th style="width: 33%;">2 Location(s)</th> <th style="width: 34%;">3 Complete Explanation(s)</th> </tr> </thead> <tbody> <tr> <td> </td> <td> </td> <td> </td> </tr> </tbody> </table>	1 Name(s)	2 Location(s)	3 Complete Explanation(s)					
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:										
	<table border="1" style="width: 100%; border-collapse: collapse;"> <thead> <tr> <th style="width: 25%;">1 Old Custodian</th> <th style="width: 25%;">2 New Custodian</th> <th style="width: 25%;">3 Date of Change</th> <th style="width: 25%;">4 Reason</th> </tr> </thead> <tbody> <tr> <td> </td> <td> </td> <td> </td> <td> </td> </tr> </tbody> </table>	1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason						
1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason								

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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
Metropolitan Life Insurance Company	A

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

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 assets? Yes [] No []

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	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
4095	Metropolitan Life Insurance Company	549300H7EXFMRS487544	Not registered	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	1,429,758,654	1,511,170,073	81,411,419
30.2	Preferred Stocks	0	0	0
30.3	Totals	1,429,758,654	1,511,170,073	81,411,419

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:

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

32.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

OTHER

33.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? \$ 0

33.2 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
0	\$

34.1 Amount of payments for legal expenses, if any? \$ 0

34.2 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
0	\$

35.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? \$ 0

35.2 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 INTERROGATORIES**

1.1	Does the reporting entity have any direct Medicare Supplement Insurance in force?				Yes [] No [X]
1.2	If yes, indicate premium earned on U.S. business only.			\$	_____
1.3	What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit?			\$	_____
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.			\$	_____
1.5	Indicate total incurred claims on all Medicare Supplement insurance.			\$	_____
1.6	Individual policies:				
	Most current three years:				
1.61	Total premium earned			\$	_____
1.62	Total incurred claims			\$	_____
1.63	Number of covered lives			\$	_____
	All years prior to most current three years:				
1.64	Total premium earned			\$	_____
1.65	Total incurred claims			\$	_____
1.66	Number of covered lives			\$	_____
1.7	Group policies:				
	Most current three years:				
1.71	Total premium earned			\$	_____
1.72	Total incurred claims			\$	_____
1.73	Number of covered lives			\$	_____
	All years prior to most current three years:				
1.74	Total premium earned			\$	_____
1.75	Total incurred claims			\$	_____
1.76	Number of covered lives			\$	_____
2.	Health Test:				
		1	2		
		Current Year	Prior Year		
2.1	Premium Numerator	\$ 0	\$ 0		
2.2	Premium Denominator	\$ 187,926,557	\$ 203,961,541		
2.3	Premium Ratio (2.1/2.2)	0.000	0.000		
2.4	Reserve Numerator	\$ 686,293	\$ 985,677		
2.5	Reserve Denominator	\$ 1,205,160,552	\$ 1,206,790,765		
2.6	Reserve Ratio (2.4/2.5)	0.057	0.082		
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?			\$	35,166,602
3.4	State the authority under which Separate Accounts are maintained: <u>Massachusetts Law</u>				
3.5	Was any of the reporting entity's Separate Accounts business reinsured as of December 31?				Yes [X] No []
3.6	Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31?				Yes [] No [X]
3.7	If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)?"			\$	_____
4.1	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 []
4.2	Net reimbursement of such expenses between reporting entities:				
4.21	Paid			\$	47,313,256
4.22	Received			\$	2,596,313
5.1	Does the reporting entity write any guaranteed interest contracts?				Yes [] No [X]
5.2	If yes, what amount pertaining to these items is included in:				
5.21	Page 3, Line 1			\$	_____
5.22	Page 4, Line 1			\$	_____
6.	For stock reporting entities only:				
6.1	Total amount paid in by stockholders as surplus funds since organization of the reporting entity:			\$	334,272,848

GENERAL INTERROGATORIES

PART 2 – LIFE INTERROGATORIES

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

7.11	Cash	\$	488,612,651
7.12	Stock	\$	(182,000,000)

8.1 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.

8.2 If yes, has the reporting entity completed the *Workers' Compensation Carve-Out Supplement* to the Annual Statement?

Yes [] No [X]

8.3 If 8.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

		1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
8.31	Earned premium	\$	\$	\$
8.32	Paid claims	\$	\$	\$
8.33	Claim liability and reserve (beginning of year)	\$	\$	\$
8.34	Claim liability and reserve (end of year)	\$	\$	\$
8.35	Incurred claims	\$	\$	\$

8.4 If reinsurance assumed included amounts with attachment points below \$1,000,000, the distribution of the amounts reported in Lines 8.31 and 8.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
8.41	<\$25,000	\$	\$
8.42	\$25,000 — 99,999	\$	\$
8.43	\$100,000 — 249,999	\$	\$
8.44	\$250,000 — 999,999	\$	\$
8.45	\$1,000,000 or more	\$	\$

8.5 What portion of earned premium reported in 8.31, Column 1 was assumed from pools?

\$ _____

9.1 Does the reporting entity have variable annuities with guaranteed benefits?

Yes [X] No []

9.2 If 9.1 is yes, complete the following table for each type of guaranteed benefit.

Type		3	4	5	6	7	8	9
1 Guaranteed Death Benefit	2 Guaranteed Living Benefit	Waiting Period Remaining	Account Value Related to Col. 3	Total Related Account Values	Gross Amount of Reserve	Location of Reserve	Portion Reinsured	Reinsurance Reserve Credit
7 Year Ratchet	none	none	none	77,134,011	10	Exhibit 5	none	
6 month Ratchet	none	none	none	188,046,193	340,179	Exhibit 5	none	
1 Year Ratchet & ROP	GMWB	none	N/A	90,897,329	935,499	Exhibit 5	100%	935,499
1 Year Ratchet & Rollup	GMWB	none	N/A	12,418,980	182,549	Exhibit 5	100%	182,549
ROP	GMWB	none	N/A	772,250,049	5,789,928	Exhibit 5	100%	5,789,928
1 Year Ratchet & ROP	GMAB with 10 Year waiting period	0-1	327,739	327,739	895	Exhibit 5	100%	895
1 Year Ratchet & Rollup	GMAB with 10 Year waiting period	1-2	186,781	186,781	11,230	Exhibit 5	100%	11,230
ROP	GMAB with 10 Year waiting period	0-1	1,612,781	1,612,781	15,609	Exhibit 5	100%	15,609
ROP	GMAB with 10 Year waiting period	1-2	611,975	611,975	11,959	Exhibit 5	100%	11,959
1 Year Ratchet & ROP	GMIB with 10 Year waiting period	0-1	492,538,215	492,538,215	42,887,079	Exhibit 5	100%	42,887,079
1 Year Ratchet & ROP	GMIB with 10 Year waiting period	1-2	67,629,500	67,629,500	2,823,547	Exhibit 5	100%	2,823,547
1 Year Ratchet & ROP	GMIB with 10 Year waiting period	2-3	42,707,249	42,707,249	752,783	Exhibit 5	100%	752,783
1 Year Ratchet & ROP	GMIB with 10 Year waiting period	3-4	965,213	965,213	12,352	Exhibit 5	100%	12,352
1 Year Ratchet & Rollup	GMIB with 10 Year waiting period	0-1	73,043,668	73,043,668	9,944,895	Exhibit 5	100%	9,944,895
1 Year Ratchet & Rollup	GMIB with 10 Year waiting period	1-2	22,463,431	22,463,431	3,029,798	Exhibit 5	100%	2,689,994
1 Year Ratchet & Rollup	GMIB with 10 Year waiting period	2-3	26,769,971	26,769,971	1,719,791	Exhibit 5	100%	1,468,427
1 Year Ratchet & ROP	GMIB with 10	3-4	2,103,031	2,103,031	35,561	Exhibit 5	100%	32,485

GENERAL INTERROGATORIES

PART 2 – LIFE INTERROGATORIES

Rollup	Year waiting period							
ROP	GMIB with 10 Year waiting period	0-1	1,408,974,817	1,408,974,817	106,390,927	Exhibit 5	100%	106,389,272
ROP	GMIB with 10 Year waiting period	1-2	536,250,046	536,250,046	23,096,713	Exhibit 5	100%	23,096,713
ROP	GMIB with 10 Year waiting period	3-4	477,889,450	477,889,450	8,263,555	Exhibit 5	100%	8,263,555
ROP	GMIB with 10 Year waiting period	3-4	12,249,240	12,249,240	38,702	Exhibit 5	100%	38,702
1 Year Ratchet & ROP	none	none	none	192,606,237	87,074	Exhibit 5	100%	78,921
1 Year Ratchet & Rollup	none	none	none	94,324,366	4,130,281	Exhibit 5	100%	4,096,541
ROP	none	none	none	381,051,986	21,693	Exhibit 5	100%	21,693

10. 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:

10.1 Amount of loss reserves established by these annuities during the current year: \$ 0

10.2 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)
	\$

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

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

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

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

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

12.2 If the answer to 12.1 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
0		0				

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

13.1 Direct premiums written \$ 217,879,213

13.2 Total incurred claims \$ 202,221,618

13.3 Number of covered lives 137,048

*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)

FIVE-YEAR HISTORICAL DATA

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

Show amounts of life insurance in this exhibit in thousands (omit \$000)

	1 2016	2 2015	3 2014	4 2013	5 2012
Life Insurance in Force (Exhibit of Life Insurance)					
1. Ordinary - whole life and endowment (Line 34, Col. 4).....	24,603,823	26,309,493	28,216,577	30,274,350	32,647,567
2. Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4).....	18,408,862	19,946,032	21,841,394	23,914,573	25,360,328
3. Credit life (Line 21, Col. 6).....					
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4).....	50,537	50,537	50,537	50,537	50,537
5. Industrial (Line 21, Col. 2).....					
6. FEGLI/SGLI (Lines 43 & 44, Col. 4).....					
7. Total (Line 21, Col. 10).....	43,063,222	46,306,062	50,108,508	54,239,460	58,058,432
New Business Issued (Exhibit of Life Insurance)					
8. Ordinary - whole life and endowment (Line 34, Col. 2).....	0	500	0	0	91,821
9. Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2).....					
10. Credit life (Line 2, Col. 6).....					
11. Group (Line 2, Col. 9).....					
12. Industrial (Line 2, Col. 2).....					
13. Total (Line 2, Col. 10).....	0	500	0	0	91,821
Premium Income - Lines of Business (Exhibit 1-Part 1)					
14. Industrial life (Line 20.4, Col. 2).....					
15.1 Ordinary life insurance (Line 20.4, Col. 3).....	176,469,426	187,521,528	209,300,873	217,550,835	241,726,670
15.2 Ordinary individual annuities (Line 20.4, Col. 4).....	10,246,670	15,040,687	(3,506,848,597)	40,631,665	102,792,067
16. Credit life (group and individual) (Line 20.4, Col. 5).....					
17.1 Group life insurance (Line 20.4, Col. 6).....					
17.2 Group annuities (Line 20.4, Col. 7).....	412,409	478,094	807,842	802,921	2,543,706
18.1 A&H - group (Line 20.4, Col. 8).....					
18.2 A&H - credit (group and individual) (Line 20.4, Col. 9).....					
18.3 A&H - other (Line 20.4, Col. 10).....	798,052	921,232	937,074	1,098,742	1,074,418
19. Aggregate of all other lines of business (Line 20.4, Col. 11).....					
20. Total.....	187,926,557	203,961,541	(3,295,802,808)	260,084,163	348,136,861
Balance Sheet (Pages 2 and 3)					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)....	2,105,246,542	2,252,903,450	2,350,695,868	2,342,490,167	2,208,681,278
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26).....	1,650,413,958	1,620,987,301	1,675,458,341	1,771,429,812	1,670,044,892
23. Aggregate life reserves (Page 3, Line 1).....	1,266,014,160	1,253,574,618	1,255,590,597	1,489,909,765	1,451,644,759
24. Aggregate A&H reserves (Page 3, Line 2).....	8,183,464	8,837,392	9,861,734	9,159,132	8,994,538
25. Deposit-type contract funds (Page 3, Line 3).....	7,853,959	7,354,522	6,442,644	6,792,870	4,470,896
26. Asset valuation reserve (Page 3, Line 24.01).....	17,052,191	21,288,810	21,843,798	23,077,049	17,521,427
27. Capital (Page 3, Lines 29 & 30).....	2,500,000	2,500,000	2,500,000	2,500,000	2,500,000
28. Surplus (Page 3, Line 37).....	452,332,584	629,416,149	672,737,527	568,560,355	536,136,386
Cash Flow (Page 5)					
29. Net Cash from operations (Line 11).....	133,978,621	164,863,493	80,333,966	179,680,192	140,691,603
Risk-Based Capital Analysis					
30. Total adjusted capital.....	474,259,775	655,978,277	700,079,598	597,262,404	558,982,813
31. Authorized control level risk-based capital.....	17,140,983	19,441,364	21,072,808	22,857,936	21,265,161
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).....	71.3	69.9	69.7	72.2	69.3
33. Stocks (Lines 2.1 and 2.2).....	0.0	0.0	0.0	1.2	0.9
34. Mortgage loans on real estate (Lines 3.1 and 3.2).....	4.4	5.7	6.1	5.7	5.1
35. Real estate (Line 4.1, 4.2 and 4.3).....					
36. Cash, cash equivalents and short-term investments (Line 5).....	1.0	0.7	0.4	(0.6)	(0.7)
37. Contract loans (Line 6).....	21.5	20.2	19.4	19.2	20.5
38. Derivatives (Line 7).....	0.9	0.8	0.6	0.2	0.0
39. Other invested assets (Line 8).....	0.8	2.7	3.9	2.1	4.7
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).....					
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 2016	2 2015	3 2014	4 2013	5 2012
Investments in Parent, Subsidiaries and Affiliates					
44. Affiliated bonds (Sch. D Summary, Line 12 Col. 1).....					
45. Affiliated preferred stocks (Sch. D Summary, Line 18 Col. 1).....					
46. Affiliated common stocks (Sch. D Summary, Line 24 Col. 1).....	0	0	0	26,395,651	18,558,953
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.....	0	40,613,177	67,772,948	26,619,831	77,048,460
50. Total of above Lines 44 to 49.....	0	40,613,177	67,772,948	53,015,482	95,607,413
51. Total investment in parent included in Lines 44 to 49 above.....					
Total Nonadmitted and Admitted Assets					
52. Total nonadmitted assets (Page 2, Line 28, Col. 2).....	86,540,968	82,934,775	104,924,982	99,239,785	96,509,847
53. Total admitted assets (Page 2, Line 28, Col. 3).....	9,801,684,516	10,172,840,824	11,179,519,199	11,640,206,897	10,601,354,933
Investment Data					
54. Net investment income (Exhibit of Net Investment Income).....	108,090,916	110,795,736	110,192,859	106,366,837	104,054,446
55. Realized capital gains (losses) (Page 4, Line 34, Column 1).....	2,563,635	273,462	103,775,866	339,661	787,922
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1).....	487,433	107,655	(19,385,844)	7,575,142	6,535,669
57. Total of above Lines 54, 55 and 56.....	111,141,984	111,176,853	194,582,881	114,281,640	111,378,037
Benefits and Reserve Increase (Page 6)					
58. Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15 Col. 1 minus Lines 10, 11, 12, 13, 14 and 15, Cols. 9, 10 & 11).....	463,062,425	468,557,649	1,061,796,749	974,421,775	964,748,335
59. Total contract benefits - A&H (Lines 13 & 14, Cols. 9, 10 & 11).....	828,127	675,877	886,357	737,545	706,436
60. Increase in life reserves - other than group and annuities (Line 19, Cols. 2 & 3).....	4,428,350	2,297,995	(656,509)	23,272,068	22,001,867
61. Increase in A&H reserves (Line 19, Cols. 9, 10 & 11).....	(653,928)	(1,024,342)	702,602	164,594	(223,505)
62. Dividends to policyholders (Line 30, Col. 1).....	4,474,888	4,807,539	5,091,391	5,744,277	5,727,596
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.....	35.5	17.0	(3.2)	62.5	59.2
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.....	6.4	6.5	8.6	7.3	7.8
65. A&H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2).....	22.8	(36.5)	168.5	82.3	45.9
66. A&H cost containment percent (Schedule H, Part 1, Line 4, Col. 2).....					
67. A&H expense percent excluding cost containment expenses (Schedule H, Part 1, Line 10, Col. 2).....	(95.6)	(16.0)	616.6	818.1	930.7
A&H Claim Reserve Adequacy					
68. Incurred losses on prior years' claims - group health (Sch. H, Part 3, Line 3.1, Col. 2).....					
69. Prior years' claim liability and reserve - group health (Sch. H, Part 3, Line 3.2, Col. 2).....					
70. Incurred losses on prior years' claims - health other than group (Sch. H, Part 3, Line 3.1, Col. 1 less Col. 2).....	5,517,106	5,637,356	5,722,564	5,035,137	4,928,870
71. Prior years' claim liability and reserve - health other than group (Sch. H, Part 3, Line 3.2, Col. 1 less Col. 2).....	5,711,459	5,848,940	5,043,522	4,824,535	5,960,736
Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)					
72. Industrial life (Col. 2).....					
73. Ordinary - life (Col. 3).....	44,832,956	83,736,725	100,109,648	65,039,790	52,273,207
74. Ordinary - individual annuities (Col. 4).....	55,090,587	66,164,862	94,238,995	34,482,611	20,769,074
75. Ordinary - supplementary contracts (Col. 5).....	5,095,765	6,515,704	3,688,726	2,779,260	2,557,196
76. Credit life (Col. 6).....					
77. Group life (Col. 7).....	15,569	(13,566)	6,689	(7,837)	8,610
78. Group annuities (Col. 8).....	(307,285)	(1,778,220)	213,129	(370,500)	63,012
79. A&H - group (Col. 9).....	(560,547)	(873,661)	(445,486)	(1,707,858)	(600,874)
80. A&H - credit (Col. 10).....					
81. A&H - other (Col. 11).....	2,111,106	2,776,401	1,569,085	2,149,795	2,819,202
82. Aggregate of all other lines of business (Col. 12).....					
83. Total (Col. 1).....	106,278,151	156,528,245	199,380,786	102,365,261	77,889,427

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

Yes [] No []

If no, please explain:



DIRECT BUSINESS IN GRAND TOTAL DURING THE YEAR
 NAIC Group Code.....241 NAIC Company Code.....91626

LIFE INSURANCE

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS					
1. Life insurance.....	214,055,336				214,055,336
2. Annuity considerations.....	51,733,499		426,240		52,159,739
3. Deposit-type contract funds.....		XXX		XXX	0
4. Other considerations.....					0
5. Totals (Sum of Lines 1 to 4).....	265,788,835	0	426,240	0	266,215,075
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit.....	317,473				317,473
6.2 Applied to pay renewal premiums.....	642,418				642,418
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period.....	4,217,941				4,217,941
6.4 Other.....	87,038				87,038
6.5 Totals (Sum of Lines 6.1 to 6.4).....	5,264,870	0	0	0	5,264,870
Annuities:					
7.1 Paid in cash or left on deposit.....					0
7.2 Applied to provide paid-up annuities.....					0
7.3 Other.....					0
7.4 Totals (Sum of Lines 7.1 to 7.3).....	0	0	0	0	0
8. Grand Totals (Lines 6.5 + 7.4).....	5,264,870	0	0	0	5,264,870
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits.....	210,953,692				210,953,692
10. Matured endowments.....	7,818				7,818
11. Annuity benefits.....	50,306,635		88,828		50,395,463
12. Surrender values and withdrawals for life contracts.....	718,445,681		5,105,737		723,551,418
13. Aggregate write-ins for miscellaneous direct claims and benefits paid.....	1,827,977	0	0	0	1,827,977
14. All other benefits, except accident and health.....					0
15. Totals.....	981,541,803	0	5,194,565	0	986,736,368

DETAILS OF WRITE-INS

1301.	1,729,671				1,729,671
1302.	98,306				98,306
1303.					0
1398. Summary of remaining write-ins for Line 13 from overflow page.....	0	0	0	0	0
1399. Total (Lines 1301 through 1303 plus 1398)(Line 13 above).....	1,827,977	0	0	0	1,827,977

	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
	1 No.	2 Amount	3 No. of Ind. Pols. & Gr. Certifs.	4 Amount	5 No. of Certifs.	6 Amount	7 No.	8 Amount	9 No.	10 Amount
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED										
16. Unpaid December 31, prior year.....	91	22,557,394			2	12,500			93	22,569,894
17. Incurred during current year.....	688	196,755,111			(2)	(12,500)			686	196,742,611
Settled during current year:										
18.1 By payment in full.....	700	210,961,510							700	210,961,510
18.2 By payment on compromised claims.....									0	0
18.3 Totals paid.....	700	210,961,510	0	0	0	0	0	0	700	210,961,510
18.4 Reduction by compromise.....									0	0
18.5 Amount rejected.....									0	0
18.6 Total settlements.....	700	210,961,510	0	0	0	0	0	0	700	210,961,510
19. Unpaid Dec. 31, current year (Lines 16 + 17 - 18.6).....	79	8,350,995	0	0	0	0	0	0	79	8,350,995
POLICY EXHIBIT										
20. In force December 31, prior year.....	143,179	46,255,524,017	(a)						143,179	46,255,524,017
21. Issued during year.....									0	0
22. Other changes to in force (Net).....	(8,873)	(3,242,839,583)							(8,873)	(3,242,839,583)
23. In force December 31 of current year.....	134,306	43,012,684,434	0	0	0	0	0	0	134,306	43,012,684,434

(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 Dividends Paid Or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group policies (b).....					
24.1 Federal Employee Health Benefits Plan premium (b).....					
24.2 Credit (group and individual).....					
24.3 Collectively renewable policies (b).....					
24.4 Medicare Title XVIII exempt from state taxes or fees.....					
Other Individual Policies:					
25.1 Non-cancelable (b).....	7,085,781	7,306,315		4,130,160	1,737,158
25.2 Guaranteed renewable (b).....					
25.3 Non-renewable for stated reasons only (b).....					
25.4 Other accident only.....					
25.5 All other (b).....					
25.6 Totals (Sum of Lines 25.1 to 25.5).....	7,085,781	7,306,315	0	4,130,160	1,737,158
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6).....	7,085,781	7,306,315	0	4,130,160	1,737,158

(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

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10 Total Amount of Insurance (a)
	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)	5 Number of Individual Policies and Group Certificates	6 Amount of Insurance (a)	Number of		9 Amount of Insurance (a)	
							7 Policies	8 Certificates		
1. In force end of prior year.....			143,179	46,255,525			6	8	50,537	46,306,062
2. Issued during year.....										0
3. Reinsurance assumed.....										0
4. Revived during year.....			38	35,161						35,161
5. Increased during year (net).....			553	137,508						137,508
6. Subtotals, Lines 2 to 5.....	0	0	591	172,669	0	0	0	0	0	172,669
7. Additions by dividends during year.....	XXX		XXX	3,650	XXX		XXX	XXX		3,650
8. Aggregate write-ins for increases.....	0	0	0	0	0	0	0	0	0	0
9. Totals (Lines 1 and 6 to 8).....	0	0	143,770	46,431,844	0	0	6	8	50,537	46,482,381
Deductions during year:										
10. Death.....			685	199,669			XXX			199,669
11. Maturity.....							XXX			0
12. Disability.....							XXX			0
13. Expiry.....			542	48,978						48,978
14. Surrender.....			5,237	1,368,198						1,368,198
15. Lapse.....			2,789	1,485,877						1,485,877
16. Conversion.....			211	153,860			XXX	XXX	XXX	153,860
17. Decreased (net).....				162,577						162,577
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).....	0	0	9,464	3,419,159	0	0	0	0	0	3,419,159
21. In force end of year (Line 9 minus Line 20).....	0	0	134,306	43,012,685	0	0	6	8	50,537	43,063,222
22. Reinsurance ceded end of year.....	XXX		XXX	21,071,968	XXX		XXX	XXX	16,573	21,088,541
23. Line 21 minus Line 22.....	XXX		XXX	21,940,717	XXX	(b)	0	XXX	XXX	33,964

DETAILS OF WRITE-INS

0801.										0
0802.										0
0803.										0
0898. Summary of remaining write-ins for Line 8 from overflow page	0	0	0	0	0	0	0	0	0	0
0899. Totals (Lines 0801 through 0803 plus 0898) (Line 8 above).....	0	0	0	0	0	0	0	0	0	0
1901.										0
1902.										0
1903.										0
1998. Summary of remaining write-ins for Line 19 from overflow page	0	0	0	0	0	0	0	0	0	0
1999. Totals (Lines 1901 through 1903 plus 1998) (Line 19 above).....	0	0	0	0	0	0	0	0	0	0

(a) Amounts of life insurance in this exhibit shall be shown in thousands (omit 000).

(b) Group \$.....0; Individual \$.....0.

EXHIBIT OF LIFE INSURANCE (continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
24. Additions by dividends.....	XXX		XXX	67,972
25. Other paid-up insurance.....			6,829	240,569
26. Debit ordinary insurance.....	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

Term Insurance Excluding Extended Term Insurance	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
27. Term policies-decreasing.....				
28. Term policies-other.....			28,432	17,601,027
29. Other term insurance-decreasing.....	XXX		XXX	
30. Other term insurance.....	XXX		XXX	674,553
31. Totals (Lines 27 to 30).....	0	0	28,432	18,275,580
Reconciliation to Lines 2 and 21:				
32. Term additions.....	XXX		XXX	1,041
33. Totals, extended term insurance.....	XXX	XXX	1,645	132,240
34. Totals, whole life and endowment.....			104,229	24,603,823
35. Totals (Lines 31 to 34).....	0	0	134,306	43,012,684

CLASSIFICATION OF AMOUNT OF INSURANCE (a) BY PARTICIPATING STATUS

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36. Industrial.....				
37. Ordinary.....			41,950,086	1,062,598
38. Credit Life (Group and Individual).....				
39. Group.....			50,537	
40. Totals (Lines 36 to 39).....	0	0	42,000,623	1,062,598

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance (a)	3 Number of Certificates	4 Amount of Insurance (a)
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		XXX
43. Federal Employees' Group Life Insurance included in Line 21.....				
44. Servicemen's Group Life Insurance included in Line 21.....				
45. Group Permanent Insurance included in Line 21.....				

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies (a).....	85,419
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BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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

POLICIES WITH DISABILITY PROVISIONS

Disability Provision	Industrial		Ordinary		Credit		Group	
	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)	5 Number of Policies	6 Amount of Insurance (a)	7 Number of Certificates	8 Amount of Insurance (a)
48. Waiver of Premium.....			40,242	11,657,109				
49. Disability Income.....								
50. Extended Benefits.....			XXX	XXX				
51. Other.....								
52. Total.....	0	(b) 0	40,242	(b) 11,657,109	0	(b) 0	0	(b) 0

(a) Amounts of life insurance in this exhibit shall be shown in thousands (omit 000).

(b) See Paragraph 9 of the Annual Audited Financial Reports in the General 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.....	370	1,523		
2. Issued during year.....	46	208		
3. Reinsurance assumed.....				
4. Increased during year (net).....				
5. Total (Lines 1 to 4).....	416	1,731	0	0
Deductions during year:				
6. Decreased (net).....	18	169		
7. Reinsurance ceded.....				
8. Totals (Lines 6 and 7).....	18	169	0	0
9. In force end of year.....	398	1,562	0	0
10. Amount on deposit.....		(a) 182,449,095		(a)
11. Income now payable.....	398			
12. Amount of income payable.....	(a) 3,758,440	(a) 1,710,788	(a)	(a)

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year.....	3	50,969	8	13
2. Issued during year.....		15		
3. Reinsurance assumed.....				
4. Increased during year (net).....				
5. Total (Lines 1 to 4).....	3	50,984	8	13
Deductions during year:				
6. Decreased (net).....		4,273		
7. Reinsurance ceded.....				
8. Totals (Lines 6 and 7).....	0	4,273	0	0
9. In force end of year.....	3	46,711	8	13
Income now payable:				
10. Amount of income payable.....	(a) 2,911	XXX	XXX	(a) 82,421
Deferred fully paid:				
11. Account balance.....	XXX	(a)	XXX	(a) 21,434
Deferred not fully paid:				
12. Account balance.....	XXX	(a) 4,977,979,047	XXX	(a)

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.....					6,451	7,685,606
2. Issued during year.....						
3. Reinsurance assumed.....						
4. Increased during year (net).....		XXX		XXX		XXX
5. Total (Lines 1 to 4).....	0	XXX	0	XXX	6,451	XXX
Deductions during year:						
6. Conversions.....		XXX	XXX	XXX	XXX	XXX
7. Decreased (net).....		XXX		XXX	368	XXX
8. Reinsurance ceded.....		XXX		XXX		XXX
9. Totals (Lines 6 to 8).....	0	XXX	0	XXX	368	XXX
10. In force end of year.....	0	(a)	0	(a)	6,083	(a)

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1	2
	Deposit Funds Contracts	Dividend Accumulations Contracts
1. In force end of prior year.....		
2. Issued during year.....		
3. Reinsurance assumed.....		
4. Increased during year (net).....		
5. Total (Lines 1 to 4).....	0	0
Deductions during year:		
6. Decreased (net).....		
7. Reinsurance ceded.....		
8. Totals (Lines 6 and 7).....	0	0
9. In force end of year.....	0	0
10. Amount of account balance.....	(a)	(a)

(a) See Paragraph 9 of the Annual Audited Financial Reports in the General 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.....	6,046,195
2. Current year's realized pre-tax capital gains/(losses) of \$.....(11,545,298) transferred into the reserve net of taxes of \$.....(4,040,854).....	(7,504,444)
3. Adjustment for current year's liability gains/(losses) released from the reserve.....	0
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3).....	(1,458,249)
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4).....	809,661
6. Reserve as of December 31, current year (Line 4 minus Line 5).....	(2,267,910)

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. 2016.....	1,023,753	(214,092)		809,661
2. 2017.....	925,198	(448,059)		477,139
3. 2018.....	813,812	(466,362)		347,450
4. 2019.....	668,598	(481,279)		187,319
5. 2020.....	469,117	(499,337)		(30,219)
6. 2021.....	314,060	(520,213)		(206,152)
7. 2022.....	216,386	(489,305)		(272,919)
8. 2023.....	119,606	(419,252)		(299,646)
9. 2024.....	53,442	(342,773)		(289,331)
10. 2025.....	31,958	(259,320)		(227,362)
11. 2026.....	47,777	(177,576)		(129,799)
12. 2027.....	67,884	(142,567)		(74,682)
13. 2028.....	85,747	(142,436)		(56,689)
14. 2029.....	120,293	(150,657)		(30,364)
15. 2030.....	137,529	(154,517)		(16,988)
16. 2031.....	153,596	(158,962)		(5,366)
17. 2032.....	143,327	(165,916)		(22,589)
18. 2033.....	142,450	(168,169)		(25,719)
19. 2034.....	127,087	(174,437)		(47,350)
20. 2035.....	102,665	(180,429)		(77,764)
21. 2036.....	80,734	(182,526)		(101,792)
22. 2037.....	63,880	(188,778)		(124,898)
23. 2038.....	33,061	(195,687)		(162,625)
24. 2039.....	12,446	(198,185)		(185,739)
25. 2040.....	10,356	(208,906)		(198,550)
26. 2041.....	22,504	(211,523)		(189,019)
27. 2042.....	14,878	(198,532)		(183,654)
28. 2043.....	7,018	(158,015)		(150,997)
29. 2044.....	21,912	(113,447)		(91,535)
30. 2045.....	15,119	(68,878)		(53,759)
31. 2046 and Later.....		(24,310)		(24,310)
32. Total (Lines 1 to 31).....	6,046,195	(7,504,444)	0	(1,458,249)

ASSET VALUATION RESERVE

	Default Component			Equity Component			7 Total Amount (Cols. 3 + 6)
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	
1. Reserve as of December 31, prior year.....	17,358,216	856,433	18,214,649	0	3,074,161	3,074,161	21,288,810
2. Realized capital gains/(losses) net of taxes - General Account.....	98,429		98,429		1,570,865	1,570,865	1,669,294
3. Realized capital gains/(losses) net of taxes - Separate Accounts.....			0			0	0
4. Unrealized capital gains/(losses) - net of deferred taxes - General Account.....	(154,075)		(154,075)		596,468	596,468	442,393
5. Unrealized capital gains/(losses) - net of deferred taxes - Separate Accounts.....			0			0	0
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves.....			0			0	0
7. Basic contribution.....	3,260,582	98,193	3,358,775			0	3,358,775
8. Accumulated balances (Lines 1 through 5, minus 6 plus 7).....	20,563,152	954,626	21,517,779	0	5,241,494	5,241,494	26,759,273
9. Maximum reserve.....	13,906,165	596,897	14,503,062		2,549,129	2,549,129	17,052,191
10. Reserve objective.....	9,430,531	459,152	9,889,683		2,549,129	2,549,129	12,438,811
11. 20% of (Line 10 minus Line 8).....	(2,226,524)	(99,095)	(2,325,619)	(0)	(538,473)	(538,473)	(2,864,092)
12. Balance before transfers (Lines 8 + 11).....	18,336,628	855,532	19,192,159	0	4,703,021	4,703,021	23,895,180
13. Transfers.....			0			0	0
14. Voluntary contribution.....			0			0	0
15. Adjustment down to maximum/up to zero.....	(4,430,463)	(258,635)	(4,689,097)		(2,153,892)	(2,153,892)	(6,842,989)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15).....	13,906,165	596,897	14,503,062	0	2,549,129	2,549,129	17,052,191

ASSET VALUATION RESERVE

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

Line Number	NAIC Designation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
LONG-TERM BONDS												
1		Exempt obligations.....	160,208,465	.XXX	.XXX	160,208,465	0.0000	0	0.0000	0	0.0000	0
2	1	Highest quality.....	500,535,068	.XXX	.XXX	500,535,068	0.0004	200,214	0.0023	1,151,231	0.0030	1,501,605
3	2	High quality.....	599,851,095	.XXX	.XXX	599,851,095	0.0019	1,139,717	0.0058	3,479,136	0.0090	5,398,660
4	3	Medium quality.....	109,703,842	.XXX	.XXX	109,703,842	0.0093	1,020,246	0.0230	2,523,188	0.0340	3,729,931
5	4	Low quality.....	35,215,330	.XXX	.XXX	35,215,330	0.0213	750,087	0.0530	1,866,412	0.0750	2,641,150
6	5	Lower quality.....	2,268,647	.XXX	.XXX	2,268,647	0.0432	98,006	0.1100	249,551	0.1700	385,670
7	6	In or near default.....		.XXX	.XXX	0	0.0000	0	0.2000	0	0.2000	0
8		Total unrated multi-class securities acquired by conversion.....		.XXX	.XXX	0	.XXX	0	.XXX	0	.XXX	0
9		Total long-term bonds (sum of Lines 1 through 8).....	1,407,782,447	.XXX	.XXX	1,407,782,447	.XXX	3,208,269	.XXX	9,269,519	.XXX	13,657,015
PREFERRED STOCKS												
10	1	Highest quality.....		.XXX	.XXX	0	0.0004	0	0.0023	0	0.0030	0
11	2	High quality.....		.XXX	.XXX	0	0.0019	0	0.0058	0	0.0090	0
12	3	Medium quality.....		.XXX	.XXX	0	0.0093	0	0.0230	0	0.0340	0
13	4	Low quality.....		.XXX	.XXX	0	0.0213	0	0.0530	0	0.0750	0
14	5	Lower quality.....		.XXX	.XXX	0	0.0432	0	0.1100	0	0.1700	0
15	6	In or near default.....		.XXX	.XXX	0	0.0000	0	0.2000	0	0.2000	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).....	0	.XXX	.XXX	0	.XXX	0	.XXX	0	.XXX	0
SHORT-TERM BONDS												
18		Exempt obligations.....	15,479,543	.XXX	.XXX	15,479,543	0.0000	0	0.0000	0	0.0000	0
19	1	Highest quality.....	499,631	.XXX	.XXX	499,631	0.0004	200	0.0023	1,149	0.0030	1,499
20	2	High quality.....		.XXX	.XXX	0	0.0019	0	0.0058	0	0.0090	0
21	3	Medium quality.....		.XXX	.XXX	0	0.0093	0	0.0230	0	0.0340	0
22	4	Low quality.....		.XXX	.XXX	0	0.0213	0	0.0530	0	0.0750	0
23	5	Lower quality.....		.XXX	.XXX	0	0.0432	0	0.1100	0	0.1700	0
24	6	In or near default.....		.XXX	.XXX	0	0.0000	0	0.2000	0	0.2000	0
25		Total short-term bonds (sum of Lines 18 through 24).....	15,979,174	.XXX	.XXX	15,979,174	.XXX	200	.XXX	1,149	.XXX	1,499
DERIVATIVE INSTRUMENTS												
26		Exchange traded.....		.XXX	.XXX	0	0.0004	0	0.0023	0	0.0030	0
27	1	Highest quality.....	722,871	.XXX	.XXX	722,871	0.0004	289	0.0023	1,663	0.0030	2,169
28	2	High quality.....		.XXX	.XXX	0	0.0019	0	0.0058	0	0.0090	0
29	3	Medium quality.....		.XXX	.XXX	0	0.0093	0	0.0230	0	0.0340	0
30	4	Low quality.....		.XXX	.XXX	0	0.0213	0	0.0530	0	0.0750	0
31	5	Lower quality.....		.XXX	.XXX	0	0.0432	0	0.1100	0	0.1700	0
32	6	In or near default.....		.XXX	.XXX	0	0.0000	0	0.2000	0	0.2000	0
33		Total derivative instruments.....	722,871	.XXX	.XXX	722,871	.XXX	289	.XXX	1,663	.XXX	2,169
34		Total (Lines 9 + 17 + 25 + 33).....	1,424,484,492	.XXX	.XXX	1,424,484,492	.XXX	3,208,758	.XXX	9,272,331	.XXX	13,660,683

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

Line Number	NAIC Designation	Description	Default Component				Basic Contribution		Reserve Objective		Maximum Reserve	
			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)	5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
MORTGAGE LOANS												
In good standing:												
35		Farm mortgages - CM1 - highest quality.....	60,355,664		XXX	60,355,664	0.0010	60,356	0.0050	301,778	0.0065	392,312
36		Farm mortgages - CM2 - high quality.....	1,742,000		XXX	1,742,000	0.0035	6,097	0.0100	17,420	0.0130	22,646
37		Farm mortgages - CM3 - medium quality.....			XXX	0	0.0060	0	0.0175	0	0.0225	0
38		Farm mortgages - CM4 - low medium quality.....			XXX	0	0.0105	0	0.0300	0	0.0375	0
39		Farm mortgages - CM5 - low quality.....			XXX	0	0.0160	0	0.0425	0	0.0550	0
40		Residential mortgages-insured or guaranteed.....			XXX	0	0.0003	0	0.0006	0	0.0010	0
41		Residential mortgages-all other.....			XXX	0	0.0013	0	0.0030	0	0.0040	0
42		Commercial mortgages-insured or guaranteed.....			XXX	0	0.0003	0	0.0006	0	0.0010	0
43		Commercial mortgages-all other - CM1 - highest quality.....	22,990,706		XXX	22,990,706	0.0010	22,991	0.0050	114,954	0.0065	149,440
44		Commercial mortgages-all other - CM2 - high quality.....	2,500,001		XXX	2,500,001	0.0035	8,750	0.0100	25,000	0.0130	32,500
45		Commercial mortgages-all other - CM3 - medium quality.....			XXX	0	0.0060	0	0.0175	0	0.0225	0
46		Commercial mortgages-all other - CM4 - low medium quality.....			XXX	0	0.0105	0	0.0300	0	0.0375	0
47		Commercial mortgages-all other - CM5 - low quality.....			XXX	0	0.0160	0	0.0425	0	0.0550	0
Overdue, not in process:												
48		Farm mortgages.....			XXX	0	0.0420	0	0.0760	0	0.1200	0
49		Residential mortgages-insured or guaranteed.....			XXX	0	0.0005	0	0.0012	0	0.0020	0
50		Residential mortgages-all other.....			XXX	0	0.0025	0	0.0058	0	0.0090	0
51		Commercial mortgages-insured or guaranteed.....			XXX	0	0.0005	0	0.0012	0	0.0020	0
52		Commercial mortgages-all other.....			XXX	0	0.0420	0	0.0760	0	0.1200	0
In process of foreclosure:												
53		Farm mortgages.....			XXX	0	0.0000	0	0.1700	0	0.1700	0
54		Residential mortgages-insured or guaranteed.....			XXX	0	0.0000	0	0.0040	0	0.0040	0
55		Residential mortgages-all other.....			XXX	0	0.0000	0	0.0130	0	0.0130	0
56		Commercial mortgages-insured or guaranteed.....			XXX	0	0.0000	0	0.0040	0	0.0040	0
57		Commercial mortgages-all other.....			XXX	0	0.0000	0	0.1700	0	0.1700	0
58		Total Schedule B mortgages (sum of Lines 35 through 57).....	87,588,371	0	XXX	87,588,371	XXX	98,193	XXX	459,152	XXX	596,897
59		Schedule DA mortgages.....			XXX	0	0.0030	0	0.0100	0	0.0130	0
60		Total mortgage loans on real estate (Lines 58 + 59).....	87,588,371	0	XXX	87,588,371	XXX	98,193	XXX	459,152	XXX	596,897

**Asset Valuation Reserve - Equity
NONE**

**Asset Valuation Reserve - Equity
NONE**

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		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK												
65		Unaffiliated public.....		XXX	XXX	0	0.0000	0	(a)	0	(a)	0
66		Unaffiliated private.....	15,932,055	XXX	XXX	15,932,055	0.0000	0	0.1600	2,549,129	0.1600	2,549,129
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	0.1300	0	0.1300	0
69		Affiliated other - all other.....		XXX	XXX	0	0.0000	0	0.1600	0	0.1600	0
70		Total with Common Stock Characteristics (Sum of Lines 65 through 69).....	15,932,055	XXX	XXX	15,932,055	XXX	0	XXX	2,549,129	XXX	2,549,129
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE												
71		Home office property (general account only).....				0	0.0000	0	0.0750	0	0.0750	0
72		Investment properties.....				0	0.0000	0	0.0750	0	0.0750	0
73		Properties acquired in satisfaction of debt.....				0	0.0000	0	0.1100	0	0.1100	0
74		Total with Real Estate Characteristics (Sum of Lines 71 through 73).....	0	0	0	0	XXX	0	XXX	0	XXX	0
LOW INCOME HOUSING TAX CREDIT INVESTMENTS												
75		Guaranteed federal low income housing tax credit.....				0	0.0003	0	0.0006	0	0.0010	0
76		Non-guaranteed federal low income housing tax credit.....				0	0.0063	0	0.0120	0	0.0190	0
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.....				0	0.0063	0	0.0120	0	0.0190	0
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).....	0	0	0	0	XXX	0	XXX	0	XXX	0
ALL OTHER INVESTMENTS												
81		NAIC 1 working capital finance investments.....		XXX		0	0.0000	0	0.0037	0	0.0037	0
82		NAIC 2 working capital finance investments.....		XXX		0	0.0000	0	0.0120	0	0.0120	0
83		Other invested assets - Schedule BA.....		XXX		0	0.0000	0	0.1300	0	0.1300	0
84		Other short-term invested assets - Schedule DA.....		XXX		0	0.0000	0	0.1300	0	0.1300	0
85		Total All Other (sum of Lines 81, 82, 83 and 84).....	0	XXX	0	0	XXX	0	XXX	0	XXX	0
86		Total Other Invested Assets - Schedule BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85).....	15,932,055	0	0	15,932,055	XXX	0	XXX	2,549,129	XXX	2,549,129

(a) Times the company's weighted average portfolio beta (Minimum .10, Maximum .20).
 (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								
12518*MX5.....	.....R.....		CDX.NA.IG.27.....	2.....	27,275,797	51,824	158,200	245,482
12518*MX5.....	.....CN.....	912803 CH 4	TREASURY STRIP (PRIN).....	1.....	19,713,457	-	-	-
12518*MX5.....	.....CN.....	912803 CK 7	TREASURY STRIP (PRIN).....	1.....	7,327,589	-	-	-
0199999. Subtotal - Other Than Mortgage Loans.....					54,316,843	51,824	158,200	245,482
0599999. Total.....					54,316,843	51,824	158,200	245,482

SCHEDULE F

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

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
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NONE

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.....	780,247	XXX		XXX		XXX		XXX	780,247	XXX		XXX		XXX		XXX		XXX
2. Premiums earned.....	808,246	XXX		XXX		XXX		XXX	808,246	XXX		XXX		XXX		XXX		XXX
3. Incurred claims.....	296,434	36.7	0	0.0	0	0.0	0	0.0	296,434	36.7	0	0.0	0	0.0	0	0.0	0	0.0
4. Cost containment expenses.....	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4).....	296,434	36.7	0	0.0	0	0.0	0	0.0	296,434	36.7	0	0.0	0	0.0	0	0.0	0	0.0
6. Increase in contract reserves.....	(112,034)	(13.9)	0	0.0	0	0.0	0	0.0	(112,034)	(13.9)	0	0.0	0	0.0	0	0.0	0	0.0
7. Commissions (a).....	(1,009,366)	(124.9)	9,399	0.0		0.0		0.0	(1,018,765)	(126.0)		0.0		0.0		0.0		0.0
8. Other general insurance expenses.....	710,246	87.9	119,778	0.0		0.0		0.0	590,468	73.1		0.0		0.0		0.0		0.0
9. Taxes, licenses and fees.....	(473,404)	(58.6)	(389,221)	0.0		0.0		0.0	(84,183)	(10.4)		0.0		0.0		0.0		0.0
10. Total other expenses incurred.....	(772,524)	(95.6)	(260,044)	0.0		0.0		0.0	(512,480)	(63.4)		0.0		0.0		0.0		0.0
11. Aggregate write-ins for deductions.....	(38,939)	(4.8)	100,275	0.0		0.0		0.0	(139,214)	(17.2)		0.0		0.0		0.0		0.0
12. Gain from underwriting before dividends or refunds.....	1,435,309	177.6	159,769	0.0		0.0		0.0	1,275,540	157.8		0.0		0.0		0.0		0.0
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.....	1,435,309	177.6	159,769	0.0		0.0		0.0	1,275,540	157.8		0.0		0.0		0.0		0.0
DETAILS OF WRITE-INS																		
1101. Miscellaneous.....	(38,939)	(4.8)	100,275	0.0		0.0		0.0	(139,214)	(17.2)		0.0		0.0		0.0		0.0
1102.	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
1103.	0	0.0		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.....	0	0.0	0	0.0		0.0		0.0	0	0.0		0.0		0.0		0.0		0.0
1199. Total (Lines 1101 through 1103 plus 1198) (Line 11 above).....	(38,939)	(4.8)	100,275	0.0		0.0		0.0	(139,214)	(17.2)		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)

	1 Total	2 Group Accident and Health	3 Credit A&H (Group and Individual)	4 Collectively Renewable	Other Individual Contracts				
					5 Non-Cancelable	6 Guaranteed Renewable	7 Non-Renewable for Stated Reasons Only	8 Other Accident Only	9 All Other
PART 2 - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums.....	160,026				160,026				
2. Advance premiums.....	89,290				89,290				
3. Reserve for rate credits.....	.0								
4. Total premium reserves, current year.....	249,316	0	0	0	249,316	0	0	0	0
5. Total premium reserves, prior year.....	277,316				277,316				
6. Increase in total premium reserves.....	(28,000)	0	0	0	(28,000)	0	0	0	0
B. Contract Reserves:									
1. Additional reserves (a).....	2,910,764				2,910,764				
2. Reserve for future contingent benefits.....	.0								
3. Total contract reserves, current year.....	2,910,764	0	0	0	2,910,764	0	0	0	0
4. Total contract reserves, prior year.....	3,022,798				3,022,798				
5. Increase in contract reserves.....	(112,034)	0	0	0	(112,034)	0	0	0	0
C. Claim Reserves and Liabilities:									
1. Total current year.....	5,177,639	0	0	0	5,177,639	0	0	0	0
2. Total prior year.....	5,711,459				5,711,459				
3. Increase.....	(533,820)	0	0	0	(533,820)	0	0	0	0

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

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1. Claims Paid During the Year:									
1.1 On claims incurred prior to current year.....	804,531				804,531				
1.2 On claims incurred during current year.....	25,723				25,723				
2. Claim Reserves and Liabilities, December 31, current year:									
2.1 On claims incurred prior to current year.....	4,712,575				4,712,575				
2.2 On claims incurred during current year.....	465,064				465,064				
3. Test:									
3.1 Lines 1.1 and 2.1.....	5,517,106	0	0	0	5,517,106	0	0	0	0
3.2 Claim reserves and liabilities, December 31, prior year.....	5,711,459				5,711,459				
3.3 Line 3.1 minus Line 3.2.....	(194,353)	0	0	0	(194,353)	0	0	0	0

PART 4 - REINSURANCE

A. Reinsurance Assumed:									
1. Premiums written.....	.0								
2. Premiums earned.....	.0								
3. Incurred claims.....	.0								
4. Commissions.....	.0								
B. Reinsurance Ceded:									
1. Premiums written.....	6,508,265				6,508,265				
2. Premiums earned.....	6,540,587				6,540,587				
3. Incurred claims.....	1,428,225	(12,500)			1,440,725				
4. Commissions.....	1,127,118				1,127,118				

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

Annual Statement for the year 2016 of the **New England Life Insurance Company**
SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred claims.....	(12,500)		1,737,157	1,724,657
2. Beginning claim reserves and liabilities.....	12,500		25,705,112	25,717,612
3. Ending claim reserves and liabilities.....			23,312,108	23,312,108
4. Claims paid.....	0	0	4,130,161	4,130,161
B. Assumed Reinsurance:				
5. Incurred claims.....				0
6. Beginning claim reserves and liabilities.....				0
7. Ending claim reserves and liabilities.....				0
8. Claims paid.....	0	0	0	0
C. Ceded Reinsurance:				
9. Incurred claims.....	(12,500)		1,440,722	1,428,222
10. Beginning claim reserves and liabilities.....	12,500		19,993,653	20,006,153
11. Ending claim reserves and liabilities.....			18,134,469	18,134,469
12. Claims paid.....	0	0	3,299,906	3,299,906
D. Net:				
13. Incurred claims.....	0	0	296,435	296,435
14. Beginning claim reserves and liabilities.....	0	0	5,711,459	5,711,459
15. Ending claim reserves and liabilities.....	0	0	5,177,639	5,177,639
16. Claims paid.....	0	0	830,255	830,255
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred claims and cost containment expenses.....			296,435	296,435
18. Beginning reserves and liabilities.....			5,711,459	5,711,459
19. Ending reserves and liabilities.....			5,177,639	5,177,639
20. Paid claims and cost containment expenses.....	0	0	830,255	830,255

Sch. S - Pt. 1 - Sn. 1
NONE

Sch. S - Pt. 1 - Sn. 2
NONE

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
Life and Annuity - Affiliates - U.S. - Other						
65978	13-5581829	11/01/2014	METROPOLITAN LIFE INSURANCE COMPANY	NY	8,152,460	
0299999	Total - Life and Annuity Affiliates - U.S. - Other				8,152,460	0
0399999	Total - Life and Annuity Affiliates - U.S. - Total				8,152,460	0
0799999	Total - Life and Annuity Affiliates				8,152,460	0
Life and Annuity - Non-Affiliates - U.S. Non-Affiliates						
60895	35-0145825	02/01/1997	AMERICAN UNITED LIFE INSURANCE COMPANY	IN	75,000	4,336
60895	35-0145825	05/01/1998	AMERICAN UNITED LIFE INSURANCE COMPANY	IN	20,797	7,245
68276	48-1024691	05/01/1998	EMPLOYERS REASSURANCE CORPORATION	KS	27,933	12,767
86258	13-2572994	08/15/1983	GENERAL RE LIFE CORPORATION	CT	102,532	136,425
86258	13-2572994	02/01/1997	GENERAL RE LIFE CORPORATION	CT	642,318	211,221
86258	13-2572994	05/01/1998	GENERAL RE LIFE CORPORATION	CT	391,106	195,654
88340	59-2859797	03/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL		3,613
65676	35-0472300	03/01/2000	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	200,000	
65676	35-0472300	04/01/2000	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	1,769,032	
65676	35-0472300	03/01/2001	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	132,970	110,630
66346	58-0828824	01/01/1983	MUNICH AMERICAN REASSURANCE COMPANY	GA		21,296
66346	58-0828824	04/01/1998	MUNICH AMERICAN REASSURANCE COMPANY	GA	187,852	67,590
66346	58-0828824	05/01/1998	MUNICH AMERICAN REASSURANCE COMPANY	GA	586,659	293,239
66346	58-0828824	05/01/1998	MUNICH AMERICAN REASSURANCE COMPANY	GA	195,550	97,909
66346	58-0828824	03/01/2000	MUNICH AMERICAN REASSURANCE COMPANY	GA	37,500	26,471
66346	58-0828824	04/01/2000	MUNICH AMERICAN REASSURANCE COMPANY	GA	1,841,538	
66346	58-0828824	03/01/2005	MUNICH AMERICAN REASSURANCE COMPANY	GA		60,218
88099	75-1608507	03/01/2005	OPTIMUM RE INSURANCE COMPANY	TX		16,861
67466	95-1079000	05/01/2002	PACIFIC LIFE INSURANCE COMPANY	NE	50,000	50,000
93572	43-1235868	08/15/1983	RGA REINSURANCE COMPANY	MO	102,086	336,507
93572	43-1235868	08/30/1996	RGA REINSURANCE COMPANY	MO	494,253	4,178
93572	43-1235868	08/15/1997	RGA REINSURANCE COMPANY	MO	662,343	501,009
93572	43-1235868	05/01/1998	RGA REINSURANCE COMPANY	MO	1,964,243	374,720
93572	43-1235868	03/01/2000	RGA REINSURANCE COMPANY	MO	112,500	13,945
93572	43-1235868	03/01/2000	RGA REINSURANCE COMPANY	MO	37,500	17,944
93572	43-1235868	05/01/2002	RGA REINSURANCE COMPANY	MO	4,336	119,357
93572	43-1235868	03/01/2005	RGA REINSURANCE COMPANY	MO		134,888
64688	75-6020048	05/01/2002	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	6,504	184,399
64688	75-6020048	01/01/2007	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE		14,452
87572	23-2038295	06/01/1994	SCOTTISH RE (U.S.), INC.	DE		793
87572	23-2038295	01/01/2007	SCOTTISH RE (U.S.), INC.	DE	988,508	8,357
87572	23-2038295	05/01/1998	SCOTTISH RE (U.S.), INC.	DE	586,659	293,482
87572	23-2038295	03/01/2005	SCOTTISH RE (U.S.), INC.	DE		4,817
68713	84-0499703	08/30/1996	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	741,363	
68713	84-0499703	05/01/1998	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	295,078	180,319
68713	84-0499703	03/01/2000	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	881,586	506,414
68713	84-0499703	04/01/2000	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	850,000	204,488
68713	84-0499703	05/01/2002	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	1,769,032	
82627	06-0839705	08/01/1994	SWISS RE LIFE & HEALTH AMERICA INC	MO	6,504	214,075
82627	06-0839705	08/30/1996	SWISS RE LIFE & HEALTH AMERICA INC	MO	741,363	
82627	06-0839705	08/15/1997	SWISS RE LIFE & HEALTH AMERICA INC	MO	988,508	8,357
82627	06-0839705	03/01/2000	SWISS RE LIFE & HEALTH AMERICA INC	MO	662,343	501,009
82627	06-0839705	03/01/2001	SWISS RE LIFE & HEALTH AMERICA INC	MO		723
82627	06-0839705	04/01/2003	SWISS RE LIFE & HEALTH AMERICA INC	MO	130,470	32,649
82627	06-0839705	01/01/2007	SWISS RE LIFE & HEALTH AMERICA INC	MO		72,261
82627	06-0839705	03/01/2005	SWISS RE LIFE & HEALTH AMERICA INC	MO		43,357
70688	36-6071399	02/01/1997	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY		8,430
70688	36-6071399	07/01/1999	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	300,000	93,938
70688	36-6071399	03/01/2000	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	105,000	176,984
70688	36-6071399	03/01/2000	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	100,000	2,890
70688	36-6071399	04/01/2000	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	1,563,632	
70688	36-6071399	01/01/2007	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	750,000	36,131
70688	36-6071399	04/01/2000	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	350,000	25,748
66133	41-1760577	01/01/1993	WILTON REASSURANCE COMPANY	MN		4,000
0899999	Total - Life and Annuity Non-Affiliates - U.S. Non-Affiliates				21,454,598	5,436,096
1099999	Total - Life and Annuity Non-Affiliates				21,454,598	5,436,096
1199999	Total - Life and Annuity				29,607,058	5,436,096
Accident and Health - Non-Affiliates - U.S. Non-Affiliates						
67598	04-1768571	09/01/1996	PAUL REVERE LIFE INSURANCE COMPANY	MA		226,439
67598	04-1768571	12/01/1998	PAUL REVERE LIFE INSURANCE COMPANY	MA		8,407
1999999	Total - Accident and Health Non-Affiliates - U.S. Non-Affiliates				0	234,846
2199999	Total - Accident and Health Non-Affiliates				0	234,846
2299999	Total - Accident and Health				0	234,846
2399999	Total U.S.				29,607,058	5,670,942
9999999	Total				29,607,058	5,670,942

SCHEDULE S - PART 3 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount In Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance	
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year			
General Account - Authorized - Affiliates - U.S. - Other															
87726	06-0566090	04/01/2001	METLIFE INSURANCE COMPANY USA	DE	ACO/I	SC		1,302,609	661,403						
87726	06-0566090	04/01/2001	METLIFE INSURANCE COMPANY USA	DE	ACO/I	VGAA		90,618,470	130,274,308	10,451,920					
65978	13-5581829	01/01/1997	METROPOLITAN LIFE INSURANCE COMPANY	NY	YRT/I	OL	89,119,605	855,979	756,088	272,469					
65978	13-5581829	01/01/1997	METROPOLITAN LIFE INSURANCE COMPANY	NY	YRT/I	XXXLO	5,000,000	4,995	26,472						
65978	13-5581829	01/01/2001	METROPOLITAN LIFE INSURANCE COMPANY	NY	ACO/I	SC		174,991,354	150,457,370						
65978	13-5581829	11/01/2014	METROPOLITAN LIFE INSURANCE COMPANY	NY	OTH/I	SC			61,716						
65978	13-5581829	11/01/2014	METROPOLITAN LIFE INSURANCE COMPANY	NY	OTH/I	VGAA		325,783,631	397,167,376		37,217,956	38,555,128			
0299999	Total - General Account - Authorized - Affiliates - U.S. - Other							94,119,605	593,557,038	679,404,733	10,724,389	37,217,956	38,555,128	0	0
0399999	Total - General Account - Authorized - Affiliates - U.S. - Total							94,119,605	593,557,038	679,404,733	10,724,389	37,217,956	38,555,128	0	0
0799999	Total - General Account - Authorized - Affiliates							94,119,605	593,557,038	679,404,733	10,724,389	37,217,956	38,555,128	0	0
General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates															
60895	35-0145825	11/01/2001	AMERICAN UNITED LIFE INSURANCE COMPANY	IN	CO/I	XXXL	3,452,233	97,763	100,917	11,686					
68276	48-1024691	06/01/1998	EMPLOYERS REASSURANCE CORPORATION	KS	YRT/I	OL				1,449					
86258	13-2572994	08/15/1983	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	21,637,583	343,801	727,442	371,431					
86258	13-2572994	08/15/1983	GENERAL RE LIFE CORPORATION	CT	YRT/I	XXXLO	6,850,000	79,788	73,122	96,777					
86258	13-2572994	09/01/1996	GENERAL RE LIFE CORPORATION	CT	YRT/I	XXXLO	11,956,386	50,718	50,930	64,819					
86258	13-2572994	02/01/1997	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	7,477,887	111,431	121,907	86,050					
86258	13-2572994	02/01/1997	GENERAL RE LIFE CORPORATION	CT	YRT/I	XXXLO	498,567,321	3,657,472	3,495,736	1,961,144					
86258	13-2572994	05/01/1998	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	302,456,571	2,161,694	2,214,657	1,464,356					
86258	13-2572994	05/01/1998	GENERAL RE LIFE CORPORATION	CT	YRT/I	XXXLO	2,512	2	2						
68322	84-0467907	09/01/1996	GREAT-WEST LIFE & ANNUITY INSURANCE COMPANY	CO	CO/G	OA		213,286	223,037	13,831					
88340	59-2859797	03/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/G	OL	1,381,089	11,794	10,479	8,084					
88340	59-2859797	03/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	37,871,260	82,683	109,260	86,889					
88340	59-2859797	03/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	XXXLO	74,429,175	244,406	345,477	103,499					
88340	59-2859797	01/01/2012	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	336,227	640	1,942	271					
65676	35-0472300	04/01/1987	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	7,546,336	96,193	84,175	188,072					
65676	35-0472300	03/01/2000	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	XXXL	25,371,070	446,162	827,425	36,633					
65676	35-0472300	04/01/2000	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	219,293,654	1,744,141	1,815,359	94,086					
65676	35-0472300	03/01/2001	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	223,518,793	1,130,184	1,115,243	869,604					
66346	58-0828824	01/01/1983	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	13,833,838	133,255	207,882	159,743					
66346	58-0828824	01/01/1983	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	XXXLO	4,825,000	46,472	57,668	48,669					
66346	58-0828824	08/15/1983	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	275,451	6,635	6,921	10,355					
66346	58-0828824	04/01/1998	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	534,339,608	1,004,932	992,145	1,480,718					
66346	58-0828824	04/01/1998	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	XXXLO	492,500	503	459	759					
66346	58-0828824	05/01/1998	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	447,674,555	3,225,577	3,306,251	2,041,811					
66346	58-0828824	05/01/1998	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	XXXLO	3,768	3	3						

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount In Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
66346	58-0828824	05/01/1998	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	149,096,202	1,059,759	1,088,290	712,604				
66346	58-0828824	05/01/1998	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	XXXLO	1,256	1	1					
66346	58-0828824	03/01/2000	MUNICH AMERICAN REASSURANCE COMPANY	GA	CO/I	XXXL	322,360,250	9,349,113	9,483,163	503,039				
66346	58-0828824	04/01/2000	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	241,187,045	1,999,295	2,037,433	111,726				
66346	58-0828824	07/01/2004	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	40,527,051	55,606	178,888	68,291				
66346	58-0828824	03/01/2005	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/G	OL	3,682,902	31,450	27,945	20,184				
66346	58-0828824	03/01/2005	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	215,975,541	476,374	577,894	340,621				
66346	58-0828824	03/01/2005	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	XXXLO	388,118,662	1,355,998	1,457,906	818,746				
66346	58-0828824	07/31/2008	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	37,207,851	183,404	156,106	190,525				
66346	58-0828824	07/31/2008	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	XXXLO	5,226,541	5,854	9,033	19,467				
66346	58-0828824	01/01/2009	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	9,311,707	29,289	47,297	33,922				
66346	58-0828824	01/01/2012	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	504,341	960	2,913	549				
88099	75-1608507	03/01/2005	OPTIMUM RE INSURANCE COMPANY	TX	YRT/G	OL	920,725	7,862	6,986	5,478				
88099	75-1608507	03/01/2005	OPTIMUM RE INSURANCE COMPANY	TX	YRT/I	OL	44,095,665	97,453	125,615	91,604				
88099	75-1608507	03/01/2005	OPTIMUM RE INSURANCE COMPANY	TX	YRT/I	XXXLO	92,554,682	313,774	344,890	173,207				
67466	95-1079000	05/01/2002	PACIFIC LIFE INSURANCE COMPANY	NE	CO/I	XXXL	146,729,231	4,021,330	4,287,814	259,589				
93572	43-1235868	08/15/1983	RGA REINSURANCE COMPANY	MO	YRT/I	OL	35,042,752	526,608	824,776	901,301				
93572	43-1235868	08/15/1983	RGA REINSURANCE COMPANY	MO	YRT/I	XXXLO	5,050,000	35,150	39,578	33,237				
93572	43-1235868	01/01/1984	RGA REINSURANCE COMPANY	MO	YRT/I	OL	386,819	1,962	1,814	5,051				
93572	43-1235868	08/30/1996	RGA REINSURANCE COMPANY	MO	YRT/I	OL	26,475,410	190,359	178,935	10,681				
93572	43-1235868	08/15/1997	RGA REINSURANCE COMPANY	MO	YRT/I	OL				394,404				
93572	43-1235868	05/01/1998	RGA REINSURANCE COMPANY	MO	YRT/I	OL	773,111,855	5,112,191	5,207,381	3,555,410				
93572	43-1235868	05/01/1998	RGA REINSURANCE COMPANY	MO	YRT/I	XXXLO	3,768	3	3					
93572	43-1235868	03/01/2000	RGA REINSURANCE COMPANY	MO	CO/I	XXXL	259,770,376	6,468,850	7,031,441	424,404				
93572	43-1235868	03/01/2000	RGA REINSURANCE COMPANY	MO	CO/I	XXXL	151,242,637	3,916,210	4,052,466	268,983				
93572	43-1235868	05/01/2002	RGA REINSURANCE COMPANY	MO	YRT/I	OL				6,835				
93572	43-1235868	05/01/2002	RGA REINSURANCE COMPANY	MO	YRT/I	OL	214,967,320	99,444	96,915	739,041				
93572	43-1235868	07/01/2004	RGA REINSURANCE COMPANY	MO	YRT/I	OL	38,849,863	62,229	192,767	47,158				
93572	43-1235868	03/01/2005	RGA REINSURANCE COMPANY	MO	YRT/G	OL	5,524,354	47,174	41,917	24,346				
93572	43-1235868	03/01/2005	RGA REINSURANCE COMPANY	MO	YRT/I	OL	296,151,482	712,624	957,159	545,060				
93572	43-1235868	03/01/2005	RGA REINSURANCE COMPANY	MO	YRT/I	XXXLO	593,107,262	2,019,142	2,221,560	1,105,189				
93572	43-1235868	07/31/2008	RGA REINSURANCE COMPANY	MO	YRT/I	OL	11,553,722	261,128	285,945	228,696				
93572	43-1235868	07/31/2008	RGA REINSURANCE COMPANY	MO	YRT/I	XXXLO	2,726,541	2,144	7,137	3,178				
93572	43-1235868	01/01/2009	RGA REINSURANCE COMPANY	MO	YRT/I	OL	6,983,780	21,967	35,473	23,553				
93572	43-1235868	01/01/2012	RGA REINSURANCE COMPANY	MO	YRT/I	OL	252,171	480	1,457	269				
64688	75-6020048	05/01/2002	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	412,988,144	180,858	176,902	1,330,964				
64688	75-6020048	01/01/2007	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	30,321,108	64,522	75,897	30,423				

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SCHEDULE S - PART 3 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount In Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
64688	75-6020048	01/01/2007	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	XXXLO	62,137,636	208,000	197,050	96,532				
87017	62-1003368	07/01/1999	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	YRT/I	XXXLO	5,103,744	19,495	21,427	28,216				
87017	62-1003368	03/01/2000	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	CO/I	XXXL	26,123,647	141,800	164,471	63,376				
87017	62-1003368	01/01/2009	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	YRT/I	OL	2,327,927	7,322	11,824	7,003				
97071	13-3126819	01/01/2012	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	84,057	160	486	61				
87572	23-2038295	06/01/1994	SCOTTISH RE (U.S.), INC.	DE	YRT/I	OL	6,905,571	65,462	58,850	66,571				
87572	23-2038295	08/30/1996	SCOTTISH RE (U.S.), INC.	DE	YRT/I	OL	30,379,813	234,270	239,851	73,784				
87572	23-2038295	05/01/1998	SCOTTISH RE (U.S.), INC.	DE	YRT/I	OL	441,896,347	3,146,751	3,235,710	2,072,799				
87572	23-2038295	05/01/1998	SCOTTISH RE (U.S.), INC.	DE	YRT/I	XXXLO	3,768	3	3					
87572	23-2038295	06/01/1998	SCOTTISH RE (U.S.), INC.	DE	YRT/I	OL	2,075,368	10,702	12,193	(130)				
87572	23-2038295	03/01/2005	SCOTTISH RE (U.S.), INC.	DE	YRT/G	OL	1,841,452	15,725	13,972	7,817				
87572	23-2038295	03/01/2005	SCOTTISH RE (U.S.), INC.	DE	YRT/I	OL	48,830,637	104,972	137,982	75,607				
87572	23-2038295	03/01/2005	SCOTTISH RE (U.S.), INC.	DE	YRT/I	XXXLO	81,189,096	276,364	344,298	150,208				
68713	84-0499703	06/01/1994	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	16,351,509	335,172	299,845	302,176				
68713	84-0499703	08/30/1996	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	27,978,012	200,580	259,755	107,321				
68713	84-0499703	09/01/1996	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	2,127,084	92,085	92,085					
68713	84-0499703	09/01/1996	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	XXXLO	15,784,194	65,339	67,000	84,962				
68713	84-0499703	02/01/1997	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	3,738,906	55,714	60,952	42,718				
68713	84-0499703	02/01/1997	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	XXXLO	417,056,962	2,982,988	2,856,950	1,612,495				
68713	84-0499703	05/01/1998	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL				3,271,323				
68713	84-0499703	03/01/2000	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	CO/I	XXXL	2,460,956,581	71,170,940	73,477,241	3,905,469				
68713	84-0499703	04/01/2000	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	213,679,517	1,972,124	2,012,806	125,597				
68713	84-0499703	05/01/2002	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	1,340,869,311	663,242	666,697	1,673,162				
68713	84-0499703	05/01/2002	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	XXXLO	2,512							
68713	84-0499703	07/01/2004	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	31,079,890	49,783	154,214	77,631				
82627	06-0839705	06/01/1994	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	15,991,012	51,151	43,038	98,717				
82627	06-0839705	08/01/1994	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	7,937,702	97,102	87,715	115,421				
82627	06-0839705	08/30/1996	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	36,679,041	244,032	247,971	160,409				
82627	06-0839705	08/30/1996	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	31,264,696	333,274	324,220	44,613				
82627	06-0839705	03/01/2000	SWISS RE LIFE & HEALTH AMERICA INC.	MO	CO/I	XXXL	83,367,668	1,996,616	2,152,749	161,339				
82627	06-0839705	03/01/2001	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	95,435,856	638,335	630,530	419,923				
82627	06-0839705	05/01/2002	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL				4,717				
82627	06-0839705	04/01/2003	SWISS RE LIFE & HEALTH AMERICA INC.	MO	CO/I	XXXL	724,396,760	23,803,564	23,552,090	1,173,952				
82627	06-0839705	03/01/2005	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/G	OL	3,222,540	27,518	24,452	14,302				
82627	06-0839705	03/01/2005	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	106,148,577	199,053	333,791	176,187				
82627	06-0839705	03/01/2005	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	XXXLO	159,980,912	537,426	765,317	354,384				
82627	06-0839705	01/01/2007	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	144,269,967	307,651	365,504	215,975				

SCHEDULE S - PART 3 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount In Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance	
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year			
82627	06-0839705	01/01/2007	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	XXXLO	292,957,017	1,047,628	1,011,478	583,892					
82627	06-0839705	01/01/2009	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	9,311,707	29,289	47,298	28,311					
82627	06-0839705	01/01/2012	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	336,227	640	1,942	344					
70688	36-6071399	09/01/1996	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	YRT/I	OL	5,296,464	90,743	81,492	105,236					
70688	36-6071399	02/01/1997	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	YRT/I	OL	456,737,129	3,451,755	3,299,073	1,893,154					
70688	36-6071399	07/01/1999	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	YRT/I	XXXLO	382,316,794	2,753,921	2,633,278	1,228,816					
70688	36-6071399	03/01/2000	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	CO/I	XXXL	282,696,801	6,673,579	7,419,725	474,148					
70688	36-6071399	03/01/2000	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	CO/I	XXXL	252,569,367	7,745,453	7,729,796	488,164					
70688	36-6071399	04/01/2000	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	YRT/I	OL	84,469,570	661,212	827,479	23,134					
70688	36-6071399	01/01/2007	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	YRT/I	OL	60,782,944	145,957	177,454	85,963					
70688	36-6071399	01/01/2007	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	YRT/I	XXXLO	173,075,340	680,077	638,077	363,986					
70688	36-6071399	01/01/2009	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	YRT/I	OL	13,926,634	43,633	70,946	40,608					
66133	41-1760577	01/01/1993	WILTON REASSURANCE COMPANY	MN	YRT/I	OL	80,391,450	1,056,262	996,796	380,254					
0899999	Total - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates						15,747,687,549	188,034,966	194,998,009	44,709,118	0	0	0	0	
1099999	Total - General Account - Authorized - Non-Affiliates						15,747,687,549	188,034,966	194,998,009	44,709,118	0	0	0	0	
1199999	Total - General Account - Authorized						15,841,807,154	781,592,004	874,402,742	55,433,507	37,217,956	38,555,128	0	0	
General Account - Unauthorized - Affiliates - U.S. - Captive															
13092	26-1511401	12/31/2007	METLIFE REINSURANCE COMPANY OF VERMONT	VT	COFW/I	XXXL	2,433,252,618	67,434,430	64,674,218	1,686,136				33,050,161	
1288888	Total - General Account - Unauthorized - Affiliates - U.S. - Captive						2,433,252,618	67,434,430	64,674,218	1,686,136	0	0	0	33,050,161	
1499999	Total - General Account - Unauthorized - Affiliates - U.S. - Total						2,433,252,618	67,434,430	64,674,218	1,686,136	0	0	0	33,050,161	
1899999	Total - General Account - Unauthorized - Affiliates						2,433,252,618	67,434,430	64,674,218	1,686,136	0	0	0	33,050,161	
General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates															
00000	AA-3194164	10/01/2005	UNION HAMILTON REINSURANCE LIMITED	BMU	COFW/I	XXXL	2,813,480,903	92,381,315	92,361,387	(5,244,106)				46,190,414	
2099999	Total - General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates						2,813,480,903	92,381,315	92,361,387	(5,244,106)	0	0	0	46,190,414	
2199999	Total - General Account - Unauthorized - Non-Affiliates						2,813,480,903	92,381,315	92,361,387	(5,244,106)	0	0	0	46,190,414	
2299999	Total - General Account - Unauthorized						5,246,733,521	159,815,745	157,035,605	(3,557,970)	0	0	0	79,240,575	
3499999	Total - General Account - Authorized, Unauthorized and Certified						21,088,540,675	941,407,749	1,031,438,347	51,875,537	37,217,956	38,555,128	0	79,240,575	
Separate Accounts - Authorized - Affiliates - U.S. - Other															
65978	13-5581829	11/01/2014	METROPOLITAN LIFE INSURANCE COMPANY	NY	OTH/I	VGAA				31,623,368			2,765,505,945		
3699999	Total - Separate Accounts - Authorized - Affiliates - U.S. - Other						0	0	0	31,623,368	0	0	0	2,765,505,945	0
3799999	Total - Separate Accounts - Authorized - Affiliates - U.S. - Total						0	0	0	31,623,368	0	0	0	2,765,505,945	0
4199999	Total - Separate Accounts - Authorized - Affiliates						0	0	0	31,623,368	0	0	0	2,765,505,945	0
Separate Accounts - Authorized - Non-Affiliates - U.S. Non-Affiliates															
68322	84-0467907	10/02/2006	GREAT-WEST LIFE & ANNUITY INSURANCE COMPANY	CO	AMCO/G	OA							1,091,867		
4299999	Total - Separate Accounts - Authorized - Non-Affiliates - U.S. Non-Affiliates						0	0	0	0	0	0	0	1,091,867	0
4499999	Total - Separate Accounts - Authorized - Non-Affiliates						0	0	0	0	0	0	0	1,091,867	0
4599999	Total - Separate Accounts - Authorized						0	0	0	31,623,368	0	0	0	2,766,597,812	0

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SCHEDULE S - PART 3 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount In Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
6899999	Total - Separate Accounts - Authorized, Unauthorized and Certified.....						0	0	0	31,623,368	0	0	2,766,597,812	0
6999999	Total U.S.....						18,275,059,772	849,026,434	939,076,960	88,743,011	37,217,956	38,555,128	2,766,597,812	33,050,161
7099999	Total Non-U.S.....						2,813,480,903	92,381,315	92,361,387	(5,244,106)	0	0	0	46,190,414
9999999	Total.....						21,088,540,675	941,407,749	1,031,438,347	83,498,905	37,217,956	38,555,128	2,766,597,812	79,240,575

SCHEDULE S - PART 3 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Premiums	9 Unearned Premiums (Estimated)	10 Reserve Credit Taken Other Than for Unearned Premiums	Outstanding Surplus Relief		13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
										11 Current Year	12 Prior Year		
General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates													
67598....	04-1768571....	.09/01/1996	PAUL REVERE LIFE INSURANCE COMPANY.....	MA.....	CO/G.....	LTDI.....	.....6,508,265	.....402,132	.....27,129,425				
67598....	04-1768571....	.12/01/1998	PAUL REVERE LIFE INSURANCE COMPANY.....	MA.....	CO/G.....	LTDI.....	.....6,508,265	.....59,174	.....628,784				
0899999.	Total - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates.....						.....6,508,265	.....461,306	.....27,758,209	.....0	.....0	.....0	.....0
1099999.	Total - General Account - Authorized - Non-Affiliates.....						.....6,508,265	.....461,306	.....27,758,209	.....0	.....0	.....0	.....0
1199999.	Total - General Account - Authorized.....						.....6,508,265	.....461,306	.....27,758,209	.....0	.....0	.....0	.....0
3499999.	Total - General Account - Authorized, Unauthorized and Certified.....						.....6,508,265	.....461,306	.....27,758,209	.....0	.....0	.....0	.....0
6999999.	Total - U.S.....						.....6,508,265	.....461,306	.....27,758,209	.....0	.....0	.....0	.....0
9999999.	Total.....						.....6,508,265	.....461,306	.....27,758,209	.....0	.....0	.....0	.....0

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
General Account - Life and Annuity - Affiliates - U.S. - Captive														
13092.....	26-1511401.	.12/31/2007	METLIFE REINSURANCE COMPANY OF VERMONT.....	67,434,430		1,391,783	68,826,213			34,877,609	33,050,161		2,832,998	68,826,213
0199999.	Total - General Account - Life and Annuity - Affiliates - U.S. - Captive.....			67,434,430	0	1,391,783	68,826,213	0	XXX.....	34,877,609	33,050,161	0	2,832,998	68,826,213
0399999.	Total - General Account - Life and Annuity - Affiliates - U.S. - Total.....			67,434,430	0	1,391,783	68,826,213	0	XXX.....	34,877,609	33,050,161	0	2,832,998	68,826,213
0799999.	Total - General Account - Life and Annuity - Affiliates.....			67,434,430	0	1,391,783	68,826,213	0	XXX.....	34,877,609	33,050,161	0	2,832,998	68,826,213
General Account - Life and Annuity - Non-Affiliates - U.S. Non-Affiliates														
00000.....	AA-3194164	.10/01/2005	UNION HAMILTON REINSURANCE LTD.....	92,381,315		1,564,777	93,946,092			49,493,426	46,190,414		1,715,385	93,946,092
0899999.	Total - General Account - Life and Annuity - Non-Affiliates - U.S. Non-Affiliates.....			92,381,315	0	1,564,777	93,946,092	0	XXX.....	49,493,426	46,190,414	0	1,715,385	93,946,092
1099999.	Total - General Account - Life and Annuity - Non-Affiliates.....			92,381,315	0	1,564,777	93,946,092	0	XXX.....	49,493,426	46,190,414	0	1,715,385	93,946,092
1199999.	Total - General Account - Life and Annuity.....			159,815,745	0	2,956,560	162,772,305	0	XXX.....	84,371,035	79,240,575	0	4,548,383	162,772,305
2399999.	Total - General Account.....			159,815,745	0	2,956,560	162,772,305	0	XXX.....	84,371,035	79,240,575	0	4,548,383	162,772,305
3599999.	Total - U.S.....			159,815,745	0	2,956,560	162,772,305	0	XXX.....	84,371,035	79,240,575	0	4,548,383	162,772,305
9999999.	Total.....			159,815,745	0	2,956,560	162,772,305	0	XXX.....	84,371,035	79,240,575	0	4,548,383	162,772,305

SCHEDULE S - PART 5

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

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

NONE

SCHEDULE S - PART 6

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

	1 2016	2 2015	3 2014	4 2013	5 2012
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts.....	90,007	98,235	3,620,890	115,290	115,716
2. Commissions and reinsurance expense allowances.....	14,091	13,106	30,583	5,651	5,200
3. Contract claims.....	105,989	98,905	50,855	65,375	72,651
4. Surrender benefits and withdrawals for life contracts.....	410,463	528,047	61,616	249	8
5. Dividends to policyholders.....					
6. Reserve adjustments on reinsurance ceded.....	(433,162)	(538,633)	3,253,675		
7. Increase in aggregate reserves for life and accident and health contracts.....	(116,859)	132,301	281,174	350,204	86,576
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected.....	14,413	17,958	17,310	15,787	14,959
9. Aggregate reserves for life and accident and health contracts.....	794,636	911,494	778,669	497,495	847,700
10. Liability for deposit-type contracts.....	174,991	150,457	135,310	133,079	128,924
11. Contract claims unpaid.....	5,671	7,172	5,536	11,191	9,107
12. Amounts recoverable on reinsurance.....	29,607	20,675	17,373	16,830	26,241
13. Experience rating refunds due or unpaid.....	2,574	1,127	2,366	2,253	216
14. Policyholders' dividends (not included in Line 10).....					
15. Commissions and reinsurance expense allowances due.....	2,522	2,741	5,606	1,025	586
16. Unauthorized reinsurance offset.....					
17. Offset for reinsurance with certified reinsurers.....					
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F).....	79,241	77,822	76,591	72,713	67,395
19. Letters of credit (L).....		33,000	33,000	33,000	139,000
20. Trust agreements (T).....	84,371	49,827	48,562	279,295	422,912
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).....	1,975,179,309		1,975,179,309
2. Reinsurance (Line 16).....	35,006,743	(35,006,743)	0
3. Premiums and considerations (Line 15).....	15,302,525	14,413,468	29,715,993
4. Net credit for ceded reinsurance.....	XXX	893,060,059	893,060,059
5. All other admitted assets (balance).....	79,757,965		79,757,965
6. Total assets excluding Separate Accounts (Line 26).....	2,105,246,542	872,466,784	2,977,713,326
7. Separate Account assets (Line 27).....	7,696,437,974		7,696,437,974
8. Total assets (Line 28).....	9,801,684,516	872,466,784	10,674,151,300
LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9. Contract reserves (Lines 1 and 2).....	1,274,197,624	794,635,912	2,068,833,536
10. Liability for deposit-type contracts (Line 3).....	7,853,959	174,991,353	182,845,312
11. Claim reserves (Line 4).....	12,607,818	5,670,942	18,278,760
12. Policyholder dividends/reserves (Lines 5 through 7).....	4,782,091		4,782,091
13. Premium & annuity considerations received in advance (Line 8).....	385,984	36,169	422,153
14. Other contract liabilities (Line 9).....	23,635,132	(23,635,132)	0
15. Reinsurance in unauthorized companies (Line 24.02 minus inset amount).....			0
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount).....	79,240,576	(79,240,576)	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).....	247,710,774	8,116	247,718,890
20. Total liabilities excluding Separate Accounts (Line 26).....	1,650,413,958	872,466,784	2,522,880,742
21. Separate Account liabilities (Line 27).....	7,696,437,974		7,696,437,974
22. Total liabilities (Line 28).....	9,346,851,932	872,466,784	10,219,318,716
23. Capital & surplus (Line 38).....	454,832,584	XXX	454,832,584
24. Total liabilities, capital & surplus (Line 39).....	9,801,684,516	872,466,784	10,674,151,300
NET CREDIT FOR CEDED REINSURANCE			
25. Contract reserves.....	794,635,912		
26. Claim reserves.....	5,670,942		
27. Policyholder dividends/reserves.....	0		
28. Premium & annuity considerations received in advance.....	36,169		
29. Liability for deposit-type contracts.....	174,991,353		
30. Other contract liabilities.....	(23,635,132)		
31. Reinsurance ceded assets.....	35,006,743		
32. Other ceded reinsurance recoverables.....	0		
33. Total ceded reinsurance recoverables.....	986,705,987		
34. Premiums and considerations.....	14,413,468		
35. Reinsurance in unauthorized companies.....	0		
36. Funds held under reinsurance treaties with unauthorized reinsurers.....	79,240,576		
37. Reinsurance with certified reinsurers.....	0		
38. Funds held under reinsurance treaties with certified reinsurers.....	0		
39. Other ceded reinsurance payables/offsets.....	(8,116)		
40. Total ceded reinsurance payables/offsets.....	93,645,928		
41. Total net credit for ceded reinsurance.....	893,060,059		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

1	States, Etc.	Active Status	Direct Business Only						
			Life Contracts		4	5	6	7	
			2	3					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	3,798,243	453,736	215,272		4,467,251	
2.	Alaska.....	AK	L	79,449	4,008	4,419		87,876	
3.	Arizona.....	AZ	L	3,748,259	105,913	129,349		3,983,521	
4.	Arkansas.....	AR	L	1,166,175	18,715	13,140		1,198,030	
5.	California.....	CA	L	14,049,966	1,072,241	41,510		15,163,717	
6.	Colorado.....	CO	L	5,688,637	276,400	159,991		6,125,028	
7.	Connecticut.....	CT	L	6,463,442	1,847,173	250,751		8,561,366	
8.	Delaware.....	DE	L	3,073,151	43,750	81,000		3,197,901	
9.	District of Columbia.....	DC	L	568,984	43,000	77,937		689,921	
10.	Florida.....	FL	L	11,790,960	4,002,775	159,907		15,953,642	
11.	Georgia.....	GA	L	3,791,545	498,314	178,935		4,468,794	
12.	Hawaii.....	HI	L	1,209,314	35,685	59,452		1,304,451	
13.	Idaho.....	ID	L	233,862		5,391		239,253	
14.	Illinois.....	IL	L	8,416,758	607,457	141,463		9,165,678	
15.	Indiana.....	IN	L	1,945,298	174,562	28,584		2,148,444	
16.	Iowa.....	IA	L	2,557,163	81,156	37,909		2,676,228	
17.	Kansas.....	KS	L	4,599,591	441,394	73,187		5,114,172	
18.	Kentucky.....	KY	L	768,167	48,700	32,240		849,107	
19.	Louisiana.....	LA	L	2,152,657	726,308	49,802		2,928,767	
20.	Maine.....	ME	L	1,258,057	587,513	96,259		1,941,829	
21.	Maryland.....	MD	L	3,037,343	499,974	204,898		3,742,215	
22.	Massachusetts.....	MA	L	15,745,121	16,609,995	1,249,992		33,605,108	
23.	Michigan.....	MI	L	3,888,103	605,499	57,000		4,550,602	
24.	Minnesota.....	MN	L	8,028,080	109,546	184,325		8,321,951	
25.	Mississippi.....	MS	L	1,874,407	185,340	43,084		2,102,831	
26.	Missouri.....	MO	L	3,518,334	82,166	85,731		3,686,231	
27.	Montana.....	MT	L	202,839	3,600	3,245		209,684	
28.	Nebraska.....	NE	L	1,911,777	201,738	53,855		2,167,370	
29.	Nevada.....	NV	L	473,273	80,708	1,543		555,524	
30.	New Hampshire.....	NH	L	1,894,402	1,184,336	113,078		3,191,816	
31.	New Jersey.....	NJ	L	12,892,213	4,588,545	500,119		17,980,877	
32.	New Mexico.....	NM	L	1,363,917	385,341	11,470		1,760,728	
33.	New York.....	NY	L	20,431,325	6,527,724	501,649		27,460,698	
34.	North Carolina.....	NC	L	3,101,507	162,941	179,575		3,444,023	
35.	North Dakota.....	ND	L	80,717		1,780		82,497	
36.	Ohio.....	OH	L	9,164,064	1,049,986	186,899		10,400,949	
37.	Oklahoma.....	OK	L	1,204,655	18,501	4,715		1,227,871	
38.	Oregon.....	OR	L	941,482	28,723	27,245		997,450	
39.	Pennsylvania.....	PA	L	17,214,463	6,052,590	552,633		23,819,686	
40.	Rhode Island.....	RI	L	1,162,539	232,173	47,163		1,441,875	
41.	South Carolina.....	SC	L	2,357,828	220,181	78,079		2,656,088	
42.	South Dakota.....	SD	L	93,082	500	4,283		97,865	
43.	Tennessee.....	TN	L	3,588,981	276,401	107,725		3,973,107	
44.	Texas.....	TX	L	10,514,740	780,448	319,969		11,615,157	
45.	Utah.....	UT	L	974,829		28,864		1,003,693	
46.	Vermont.....	VT	L	1,213,333	102,119	38,541		1,353,993	
47.	Virginia.....	VA	L	3,461,351	215,427	505,144		4,181,922	
48.	Washington.....	WA	L	1,495,547	227,677	41,245		1,764,469	
49.	West Virginia.....	WV	L	1,817,522	316,304	8,036		2,141,862	
50.	Wisconsin.....	WI	L	2,873,636	338,556	100,511		3,312,703	
51.	Wyoming.....	WY	L	138,798	3,900	3,644		146,342	
52.	American Samoa.....	AS	N					0	
53.	Guam.....	GU	N	1,809				1,809	
54.	Puerto Rico.....	PR	N	16,823				16,823	
55.	US Virgin Islands.....	VI	N	16,818		3,243		20,061	
56.	Northern Mariana Islands.....	MP	N					0	
57.	Canada.....	CAN	N					0	
58.	Aggregate Other Alien.....	OT	XXX	0	0	0	0	0	0
59.	Subtotal.....	(a) 51		214,055,336	52,159,739	7,085,781	0	273,300,856	0
90.	Reporting entity contributions for employee benefit plans.....	XXX							
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX		4,217,944				4,217,944	
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		1,729,670		192,086		1,921,756	
94.	Aggregate other amounts not allocable by State.....	XXX		0	588,461	0	0	588,461	0
95.	Totals (Direct Business).....	XXX		220,002,950	52,748,200	7,277,867	0	280,029,017	0
96.	Plus reinsurance assumed.....	XXX						0	
97.	Totals (All Business).....	XXX		220,002,950	52,748,200	7,277,867	0	280,029,017	0
98.	Less reinsurance ceded.....	XXX		42,225,967	44,766,029	6,548,376		93,540,372	
99.	Totals (All Business) less reinsurance ceded.....	XXX		177,776,983	7,982,171	(b) 729,491	0	186,488,645	0

DETAILS OF WRITE-INS

58001.....	XXX							0	
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			0	0	0	0	0	0
9401. Internal policy exchanges.....	XXX				588,461			588,461	
9402.....	XXX							0	
9403.....	XXX							0	
9498. Summ. of remaining write-ins for line 94 from overflow page.....	XXX			0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX			0	588,461	0	0	588,461	0

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer; (E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

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

(a) Insert the number of "L" responses except for Canada and Other Alien.

(b) 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

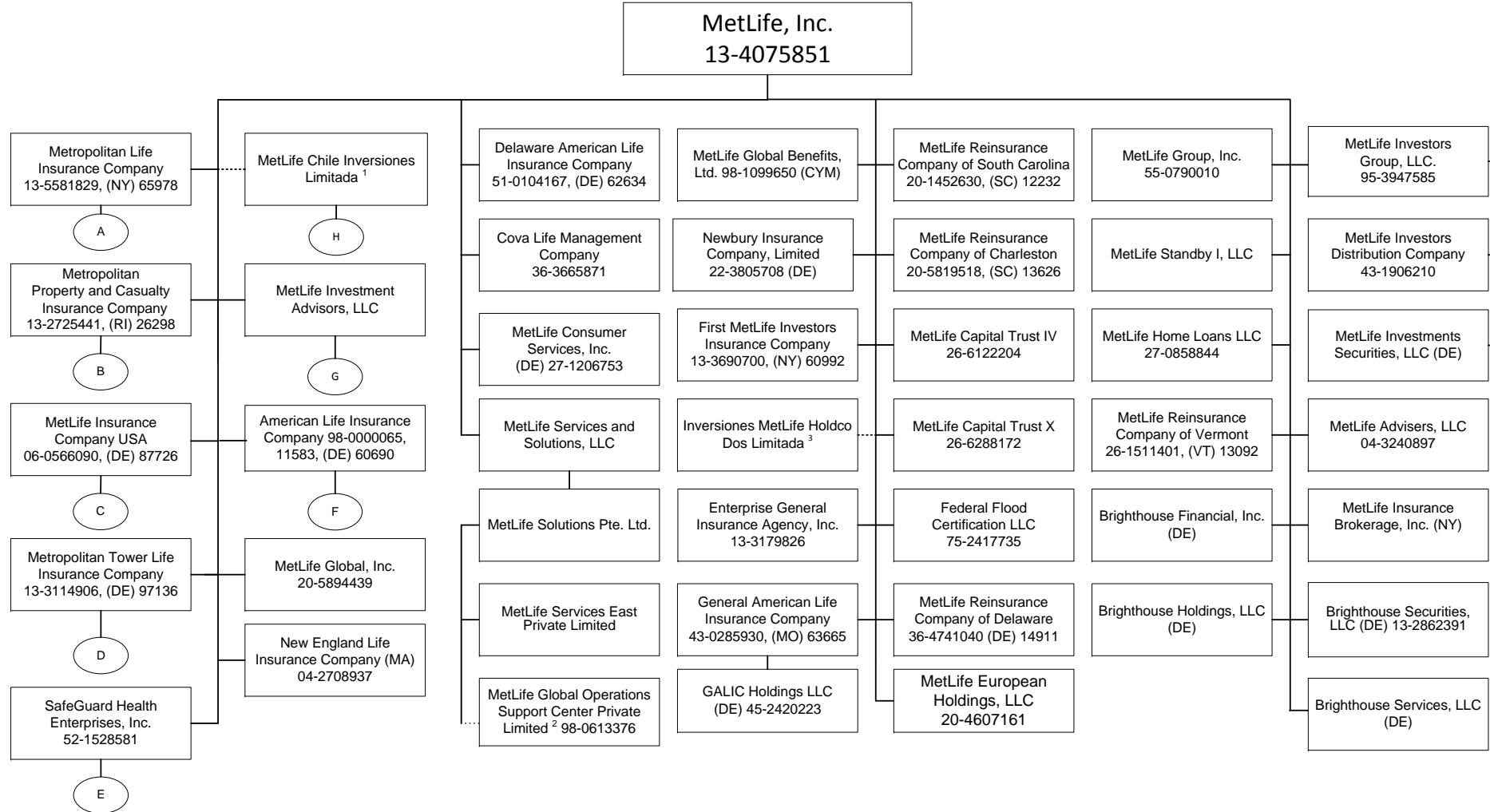
SCHEDULE T - PART 2**INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN**

Allocated by States and Territories

States, Etc.	Direct Business Only					
	1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama.....AL	3,798,243	453,736	215,272			4,467,251
2. Alaska.....AK	79,449	4,008	4,419			87,876
3. Arizona.....AZ	3,748,259	105,913	129,349			3,983,521
4. Arkansas.....AR	1,166,175	18,715	13,140			1,198,030
5. California.....CA	14,049,966	1,072,241	41,510			15,163,717
6. Colorado.....CO	5,688,637	276,400	159,991			6,125,028
7. Connecticut.....CT	6,463,442	1,847,173	250,751			8,561,366
8. Delaware.....DE	3,073,151	43,750	81,000			3,197,901
9. District of Columbia.....DC	568,984	43,000	77,937			689,921
10. Florida.....FL	11,790,960	4,002,775	159,907			15,953,642
11. Georgia.....GA	3,791,545	498,314	178,935			4,468,794
12. Hawaii.....HI	1,209,314	35,685	59,452			1,304,451
13. Idaho.....ID	233,862		5,391			239,253
14. Illinois.....IL	8,416,758	607,457	141,463			9,165,678
15. Indiana.....IN	1,945,298	174,562	28,584			2,148,444
16. Iowa.....IA	2,557,163	81,156	37,909			2,676,228
17. Kansas.....KS	4,599,591	441,394	73,187			5,114,172
18. Kentucky.....KY	768,167	48,700	32,240			849,107
19. Louisiana.....LA	2,152,657	726,308	49,802			2,928,767
20. Maine.....ME	1,258,057	587,513	96,259			1,941,829
21. Maryland.....MD	3,037,343	499,974	204,898			3,742,215
22. Massachusetts.....MA	15,745,121	16,609,995	1,249,992			33,605,108
23. Michigan.....MI	3,888,103	605,499	57,000			4,550,602
24. Minnesota.....MN	8,028,080	109,546	184,325			8,321,951
25. Mississippi.....MS	1,874,407	185,340	43,084			2,102,831
26. Missouri.....MO	3,518,334	82,166	85,731			3,686,231
27. Montana.....MT	202,839	3,600	3,245			209,684
28. Nebraska.....NE	1,911,777	201,738	53,855			2,167,370
29. Nevada.....NV	473,273	80,708	1,543			555,524
30. New Hampshire.....NH	1,894,402	1,184,336	113,078			3,191,816
31. New Jersey.....NJ	12,892,213	4,588,545	500,119			17,980,877
32. New Mexico.....NM	1,363,917	385,341	11,470			1,760,728
33. New York.....NY	20,431,325	6,527,724	501,649			27,460,698
34. North Carolina.....NC	3,101,507	162,941	179,575			3,444,023
35. North Dakota.....ND	80,717		1,780			82,497
36. Ohio.....OH	9,164,064	1,049,986	186,899			10,400,949
37. Oklahoma.....OK	1,204,655	18,501	4,715			1,227,871
38. Oregon.....OR	941,482	28,723	27,245			997,450
39. Pennsylvania.....PA	17,214,463	6,052,590	552,633			23,819,686
40. Rhode Island.....RI	1,162,539	232,173	47,163			1,441,875
41. South Carolina.....SC	2,357,828	220,181	78,079			2,656,088
42. South Dakota.....SD	93,082	500	4,283			97,865
43. Tennessee.....TN	3,588,981	276,401	107,725			3,973,107
44. Texas.....TX	10,514,740	780,448	319,969			11,615,157
45. Utah.....UT	974,829		28,864			1,003,693
46. Vermont.....VT	1,213,333	102,119	38,541			1,353,993
47. Virginia.....VA	3,461,351	215,427	505,144			4,181,922
48. Washington.....WA	1,495,547	227,677	41,245			1,764,469
49. West Virginia.....WV	1,817,522	316,304	8,036			2,141,862
50. Wisconsin.....WI	2,873,636	338,556	100,511			3,312,703
51. Wyoming.....WY	138,798	3,900	3,644			146,342
52. American Samoa.....AS						0
53. Guam.....GU	1,809					1,809
54. Puerto Rico.....PR	16,823					16,823
55. US Virgin Islands.....VI	16,818		3,243			20,061
56. Northern Mariana Islands.....MP						0
57. Canada.....CAN						0
58. Aggregate Other Alien.....OT						0
59. Totals.....	214,055,336	52,159,739	7,085,781	0	0	273,300,856

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

PART 1 - ORGANIZATIONAL CHART

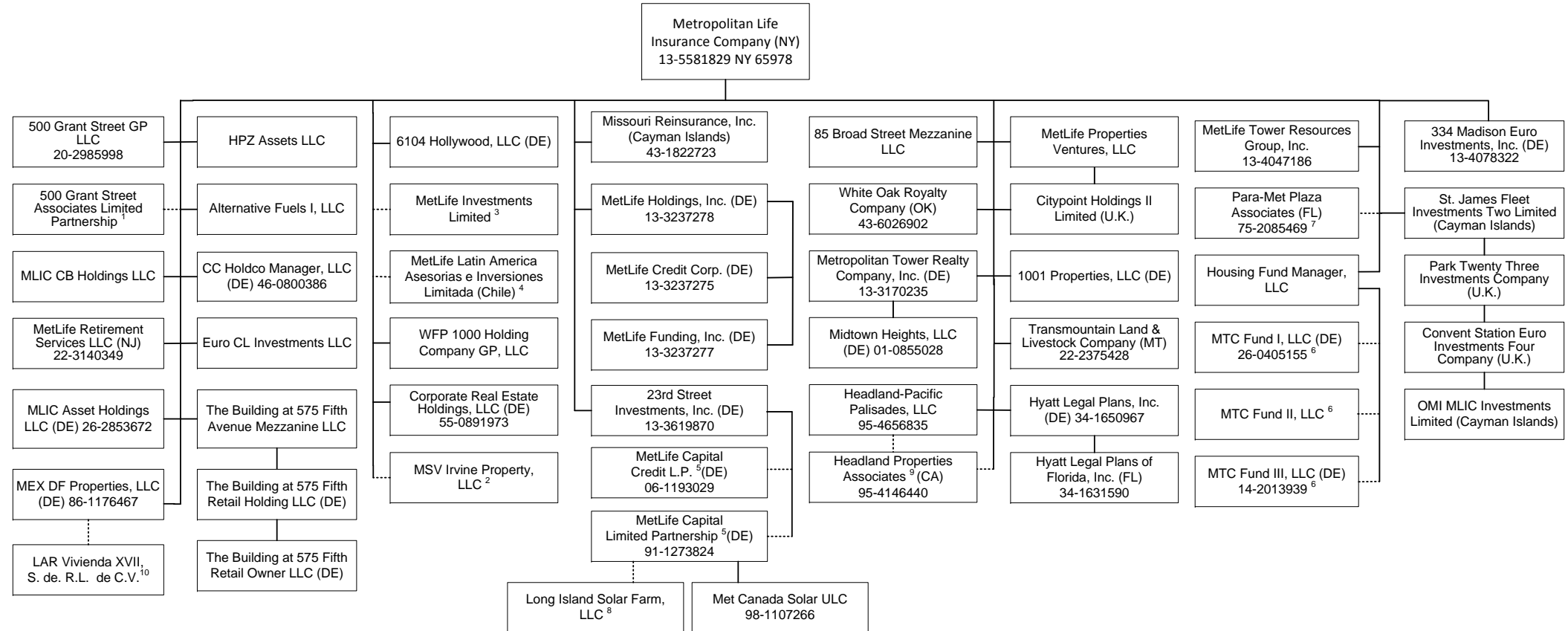


1 72.35109659% is owned by MetLife, Inc., 24.8823628% by American Life Insurance Company, 2.76654057% is owned by Inversiones MetLife Holdco Dos Limitada and 0.00000004% is owned by Natiloportem Holdings, LLC.
 2 99.99999% is owned by MetLife Solutions Pte. Ltd. and 0.00001% is owned by Natiloportem 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.

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

PART 1 - ORGANIZATIONAL CHART

A



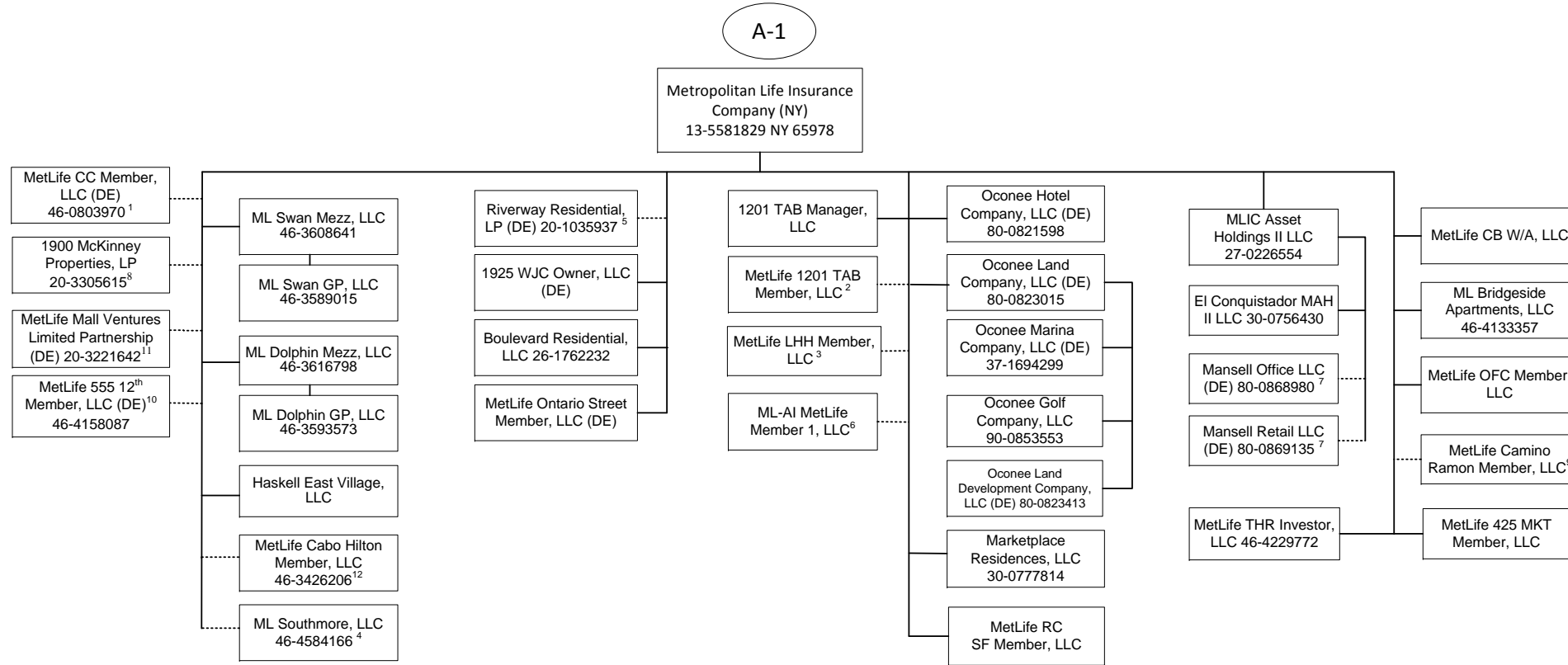
51.1

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 4% of MSV Irvine Property, LLC is owned by Metropolitan Tower Realty Company, Inc. and 96% is owned by Metropolitan Life Insurance Company.
 3 23rd Street Investments, Inc. holds one share of MetLife Investments Limited.
 4 23rd Street Investments, Inc. holds .01% of MetLife Latin American Asesorias e Inversiones Limitada.
 5 1% general partnership interest is held by 23rd Street Investment, Inc. and 99% limited partnership interest is held by Metropolitan Life Insurance Company.

6 Housing Fund Manager, LLC is the managing member and the remaining interests are held by a third party member.
 7 75% of the general partnership is held by Metropolitan Life Insurance Company and 25% of the general partnership is held by Metropolitan Tower Realty Company, Inc.
 8 9.61% membership interest is held by MetLife Renewables Holding, LLC and 90.39% membership interest is held by LISF Solar Trust in which MetLife Capital Limited Partnership has a 100% beneficial interest.
 9 Metropolitan Life Insurance Company owns 99% of Headland Properties Associates and Headland-Pacific Palisades, LLC owns the other 1%.
 10 99.99% of LAR Vivienda XVII S. de R.L. de C.V. is owned by MEX DF Properties, LLC and 0.01% is owned by Euro CL Investments LLC.

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 General American 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 General American Life Insurance Company.

4 99% of ML Southmore, LLC is owned by Metropolitan Life Insurance Company and 1% by General American Life Insurance Company.

5 99.9% LP Interest of Riverway Residential, LP is owned by Metropolitan Life Insurance Company and .1% GP interest is owned by Metropolitan Tower Realty Company, Inc.

6 95.199% of the membership interest is owned by Metropolitan Life Insurance Company and 4.801% by Metropolitan Property and Casualty Insurance Company.

7 73.0284% is owned by MLIC Asset Holdings II LLC and 26.9716% is owned by MLIC CB Holdings LLC.

8 99.9% LP interest of 1900 McKinley Properties, LP is owned by Metropolitan Life Insurance Company and 0.1% GP interest is owned by Metropolitan Tower Realty Company, Inc.

9 99% of MetLife Camino Ramon Member, LLC is owned by Metropolitan Life Insurance Company and 1% by General American Life Insurance Company USA.

10 MetLife 555 12th Member, LLC is owned at 94.6% by Metropolitan Life Insurance Company and 5.4% by General American Life Insurance Company.

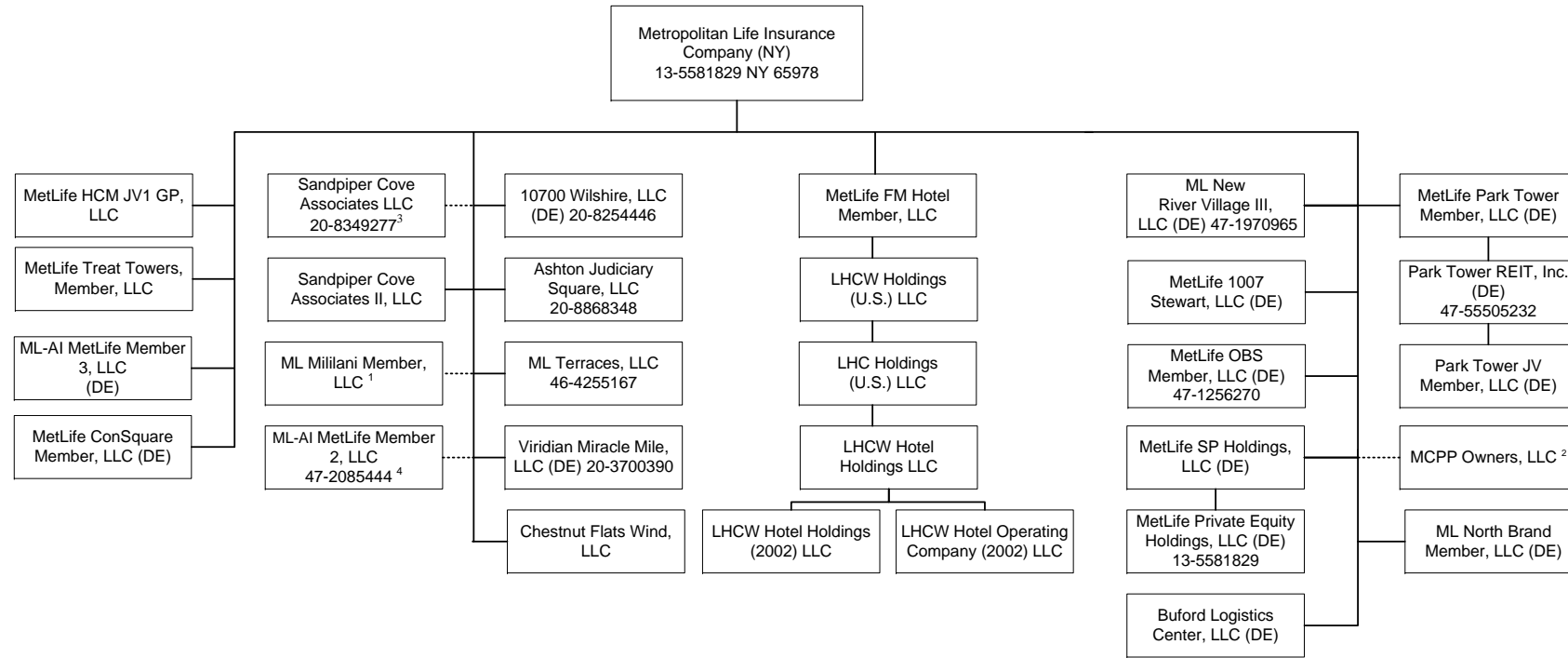
11 99% LP interest of MetLife Mall Ventures Limited Partnership is owned by Metropolitan Life Insurance Company and 1% GP interest is owned by Metropolitan Tower Realty Company, Inc.

12 54.129% of MetLife Cabo Hilton Member, LLC is owned by Metropolitan Life Insurance Company, 28.971% by MetLife Insurance Company USA and 16.9% by General American Life Insurance Company.

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

PART 1 - ORGANIZATIONAL CHART

A-2

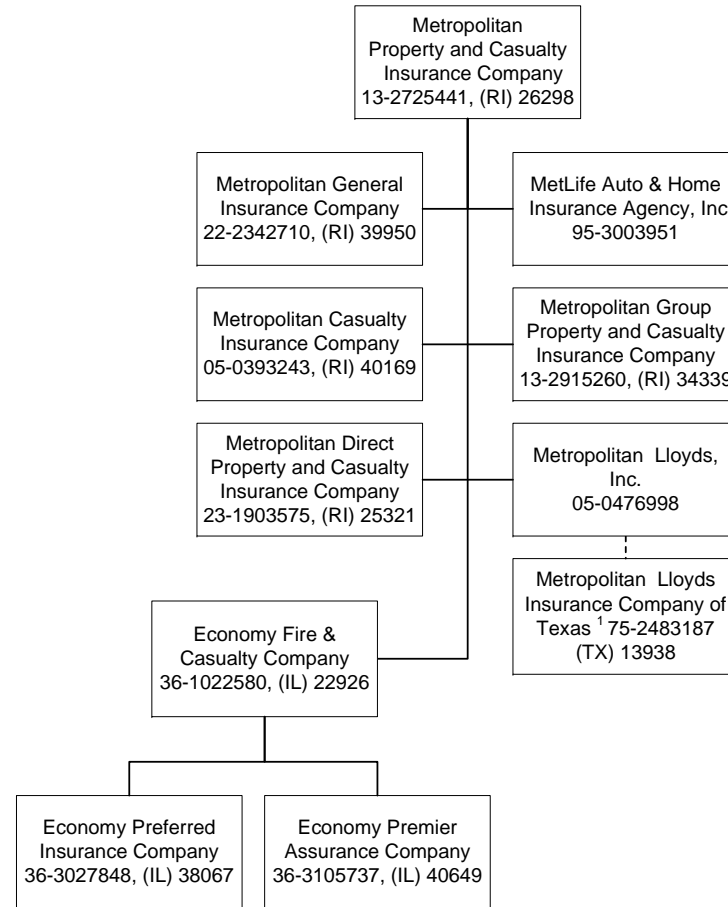


1 ML Mililani Member, LLC is owned at 95% by Metropolitan Life Insurance Company and 5% by General American Life Insurance Company.
 2 MCPP Owners, LLC is owned at 84.503% by Metropolitan Life Insurance Company, 0.603% by General American Life Insurance Company, 1.616% by Metropolitan Tower Life Insurance Company, 13.278% 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 General American Life Insurance Company.

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

PART 1 - ORGANIZATIONAL CHART

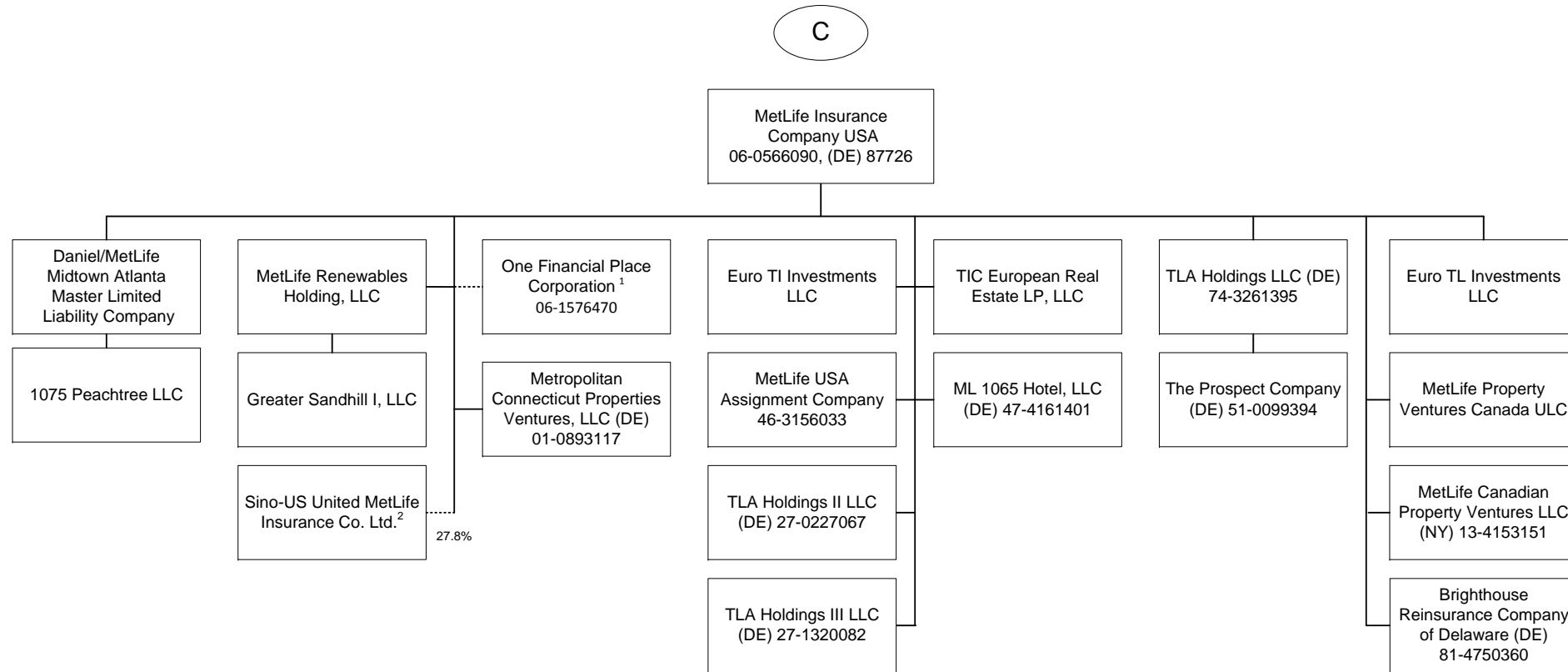
B



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

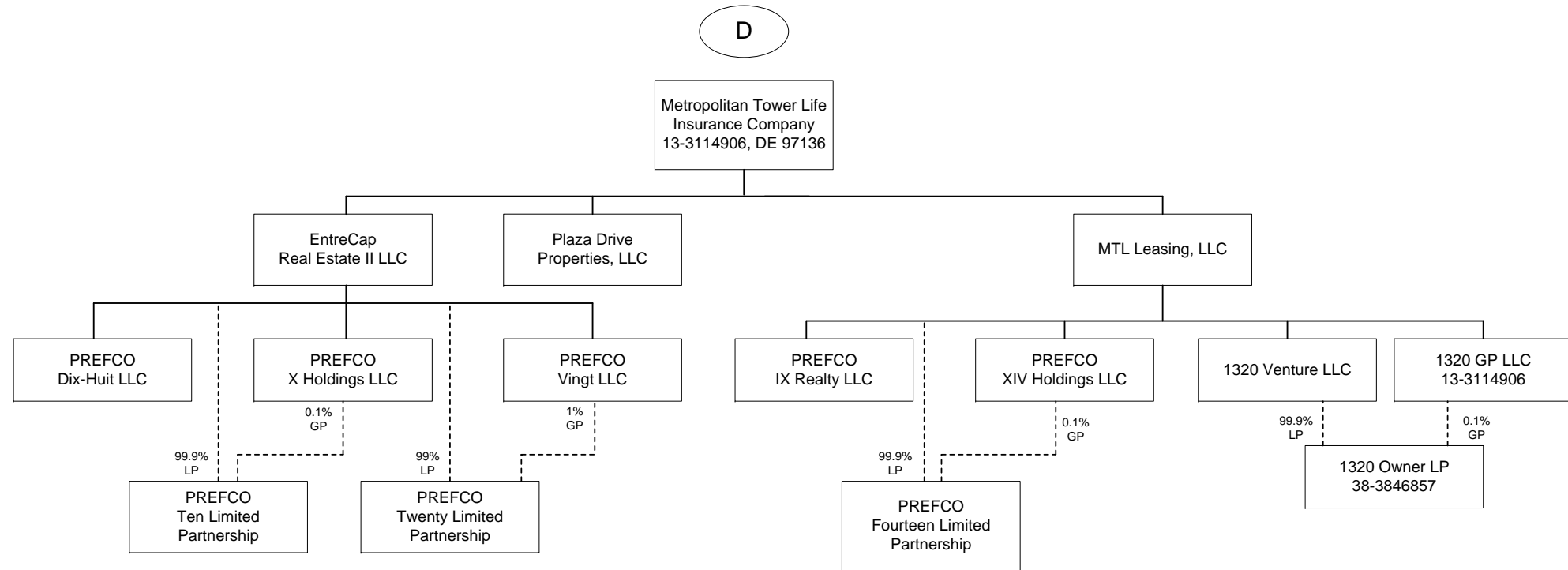


¹ 100% is owned, in the aggregate, by MetLife Insurance Company USA.

² Sino-US United MetLife Insurance Co. Ltd. is owned at 27.8% by MetLife Insurance Company USA, 22.2% by Metropolitan Life Insurance Company and 50% by a third party.

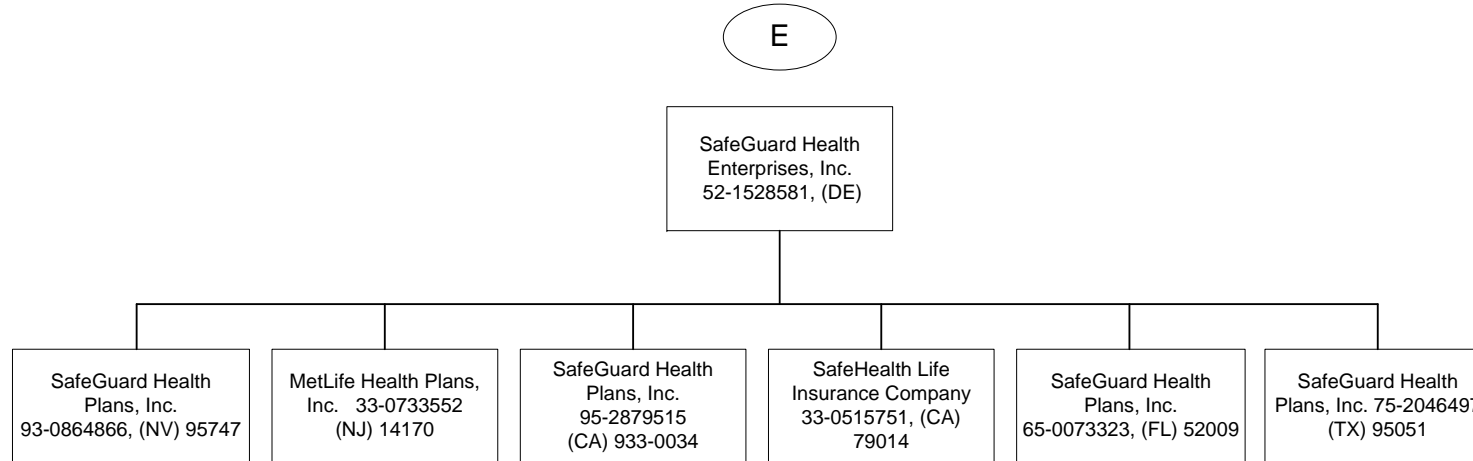
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

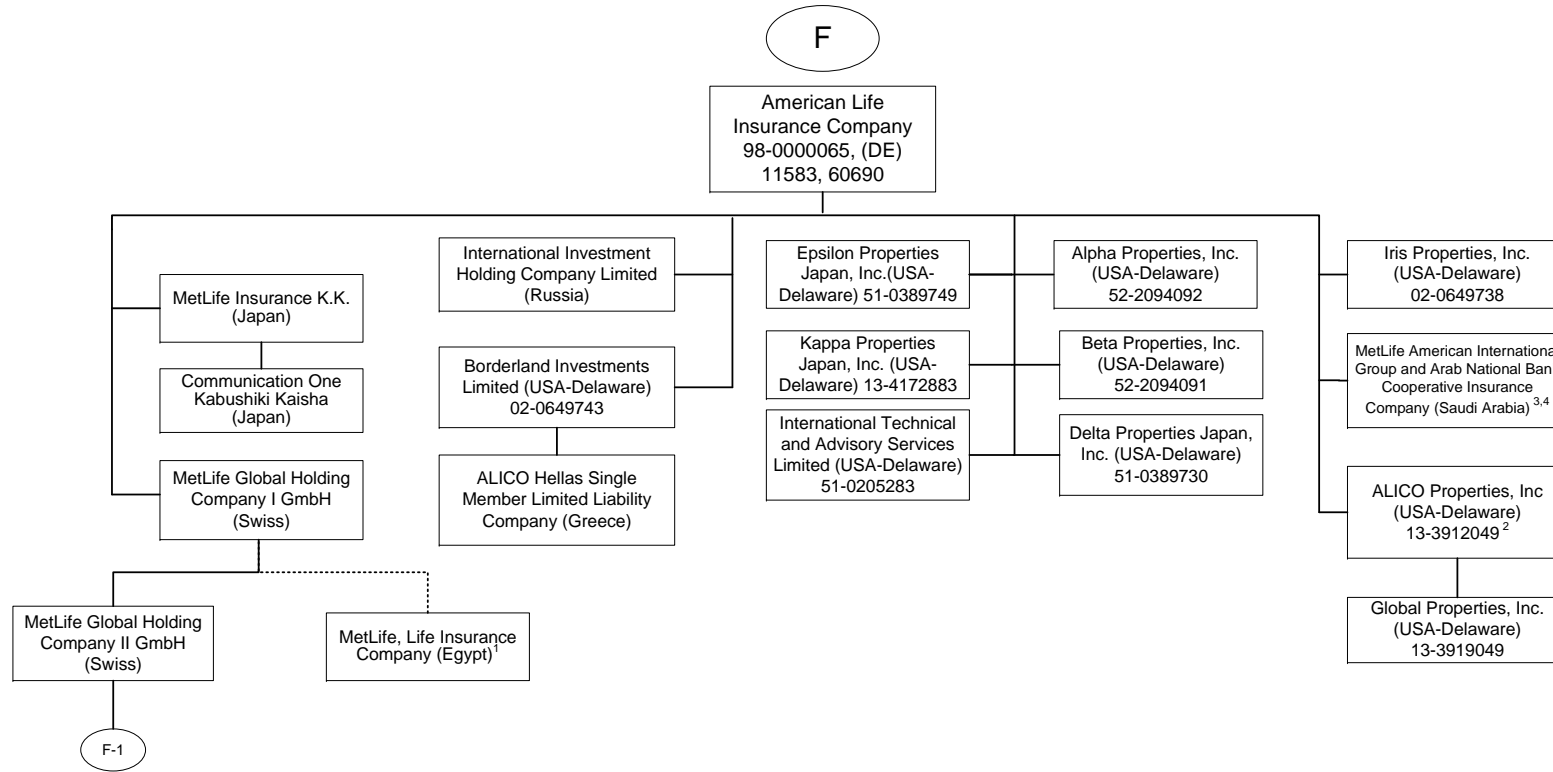


SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



¹ 84.125% of MetLife, Life Insurance Company is owned by MetLife Global Holding Company I GmbH and the remaining interest by third parties.

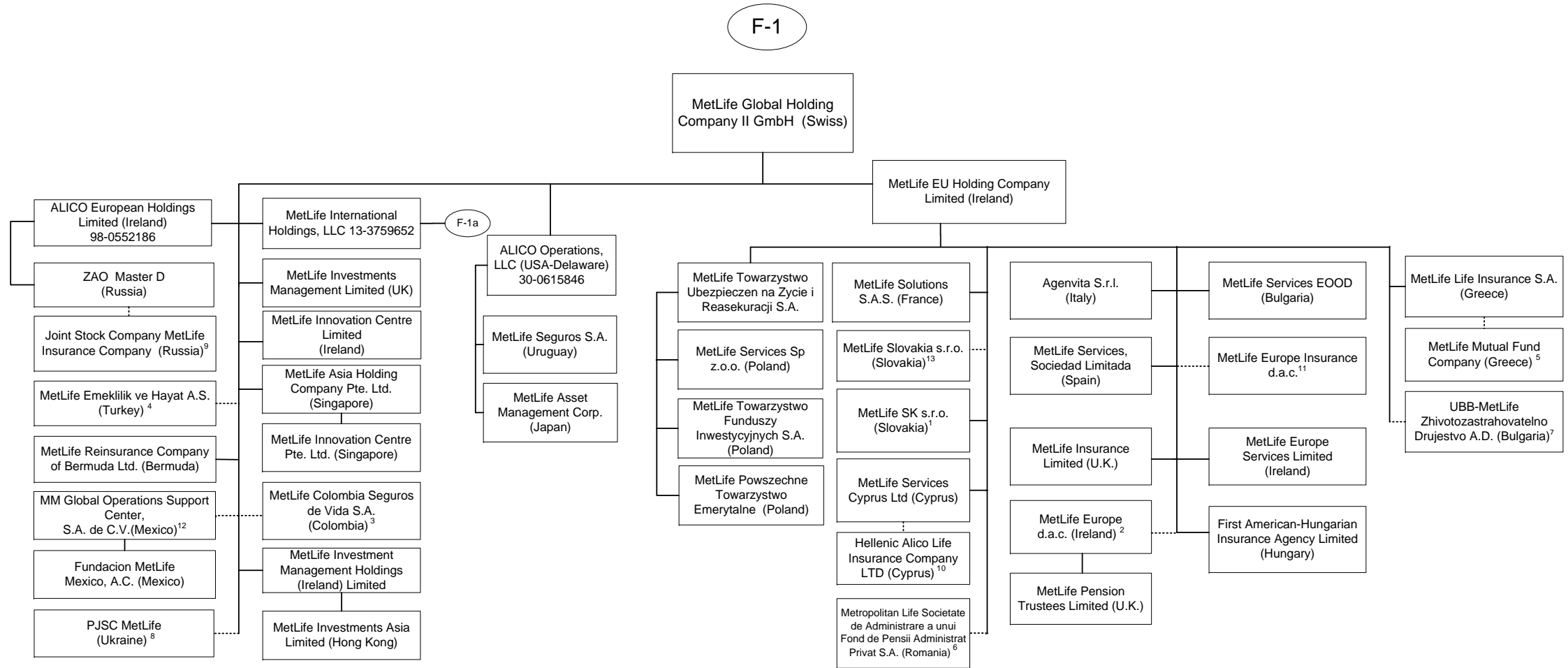
² 51% of ALICO Properties, Inc. is owned by American Life Insurance Company and the remaining interest by third parties.

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

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

PART 1 - ORGANIZATIONAL CHART

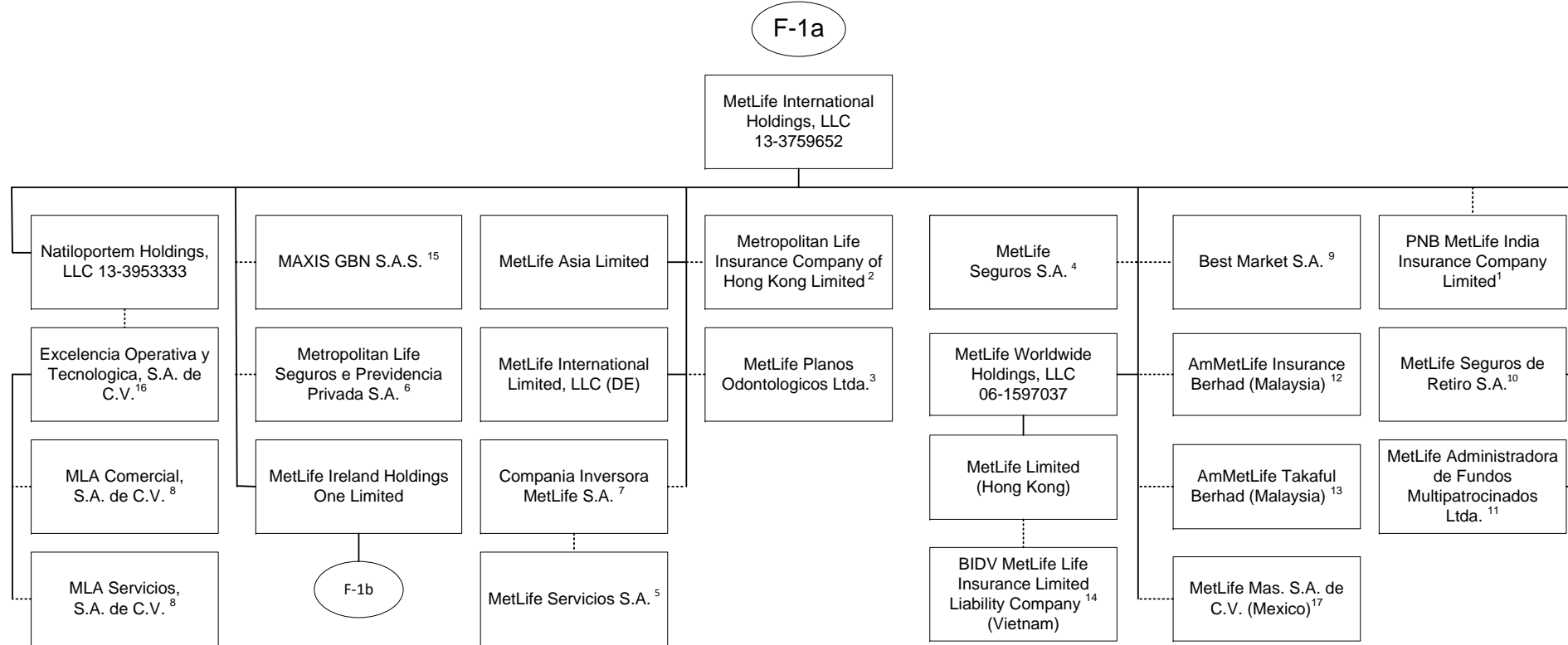


1 99.8788% of MetLife SK s.r.o. is owned by MetLife EU Holding Company Limited and 0.1212% is owned by International Technical and Advisory Services Limited (ITAS).
 2 MetLife Europe d.a.c. is held by MetLife EU Holding Company Limited at 96.0031504%, American Life Insurance Company at 3.9967583%, and International Technical and Advisory Services at .000913% interest in this entity.
 3 89.99966003% of MetLife Colombia Seguros de Vida S.A. is owned by MetLife Global Holding Company II GmbH, 10.00003032856% is owned by MetLife Global Holding Company I GmbH, International Technical and Advisory Services Limited, Borderland Investments Limited and Natiloportem Holdings, LLC each owns 0.000001222926%.
 4 99.98% of MetLife Emekliik ve Hayat A.S. is owned by MetLife Global Holding Company II GmbH (Swiss) and the remaining by third parties.
 5 90% of MetLife Mutual Fund Company is owned by MetLife Life Insurance S.A. and the remaining interest by a third party.
 6 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.

7 40% of UBB-MetLife Zhivotozastrahovatelno Drujestvo AD is owned by MetLife EU Holding Company Limited and the remaining by third parties
 8 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.
 9 ZAO Master D owns 51% of Joint Stock Company MetLife Insurance Company and MetLife Global Holding Company II GmbH owns the other 49%.
 10 27.5% of Hellenic Alico Life Insurance Company Ltd. is owned by MetLife Services Cyprus Ltd (Cyprus) and the remaining by a third party.
 11 MetLife Europe Insurance d.a.c. is held by MetLife EU Holding Company Limited at 93% and the remaining 7% is held by American Life Insurance Company.
 12 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).
 13 99.956% of MetLife Slovakia s.r.o. (Slovakia) is owned by MetLife EU Holding Company Limited and 0.044% is owned by ITAS.

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

PART 1 - ORGANIZATIONAL CHART

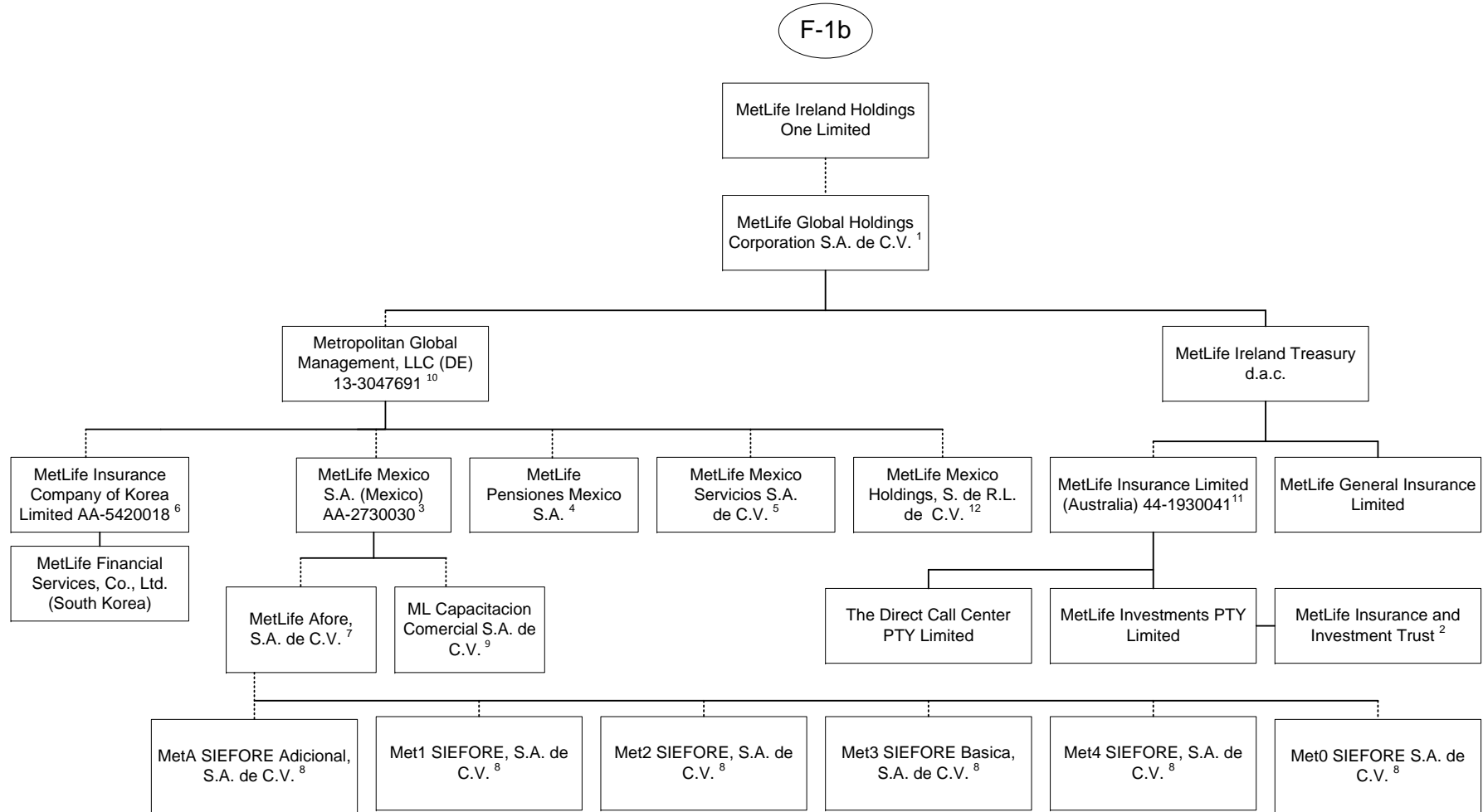


1 26% is owned by MetLife International Holdings, LLC and 74% is owned by third parties.
 2 99.99935% is owned by MetLife International Holdings, LLC and 0.00065% is owned by Natiloportem Holdings, LLC.
 3 99.999% is owned by MetLife International Holdings, LLC and .001% is owned by Natiloportem Holdings, LLC.
 4 95.5242% 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 Operativa y Tecnologica, 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 Fondos Multipatrocinos Ltda. is owned by MetLife International Holdings, LLC and .00002% by Natiloportem Holdings, LLC.
 12 50.000001% of AmMetLife Insurance Berhad is owned by MetLife International Holdings, LLC and the remainder by a third party.
 13 49.999999% of AmMetLife Takaful Berhad is owned by MetLife International Holdings, LLC and the remainder by a third party.
 14 60% of BIDV MetLife Life Insurance Limited Liability Company is held by MetLife Limited (Hong Kong) and the remainder by third parties.
 15 50% of MAXIS GBN S.A.S. is held by MetLife International Holdings, LLC and the remainder by third parties.
 16 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.
 17 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

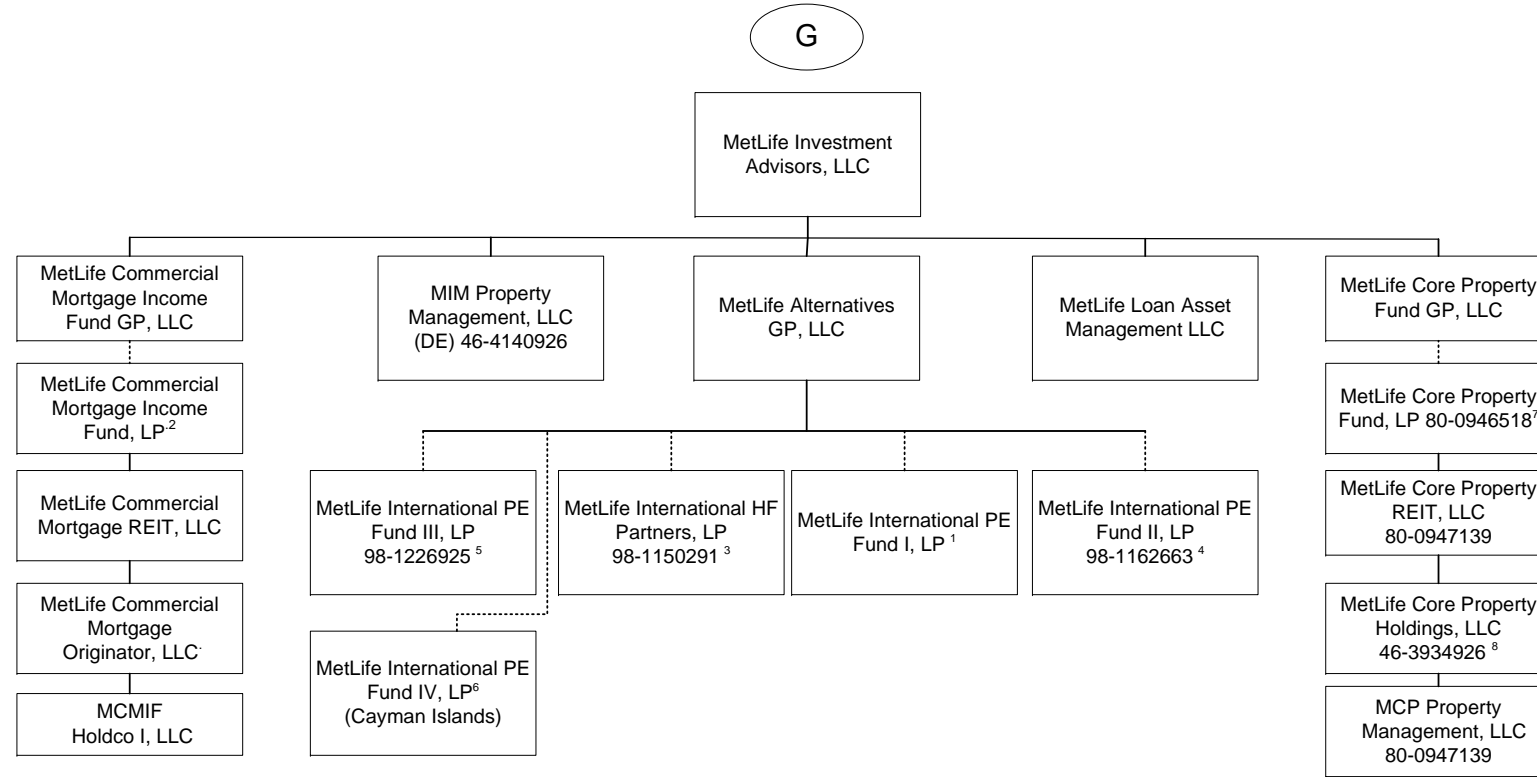


1 98.9% is owned by MetLife Ireland Holdings One Limited and 1.1% is owned by MetLife International Limited, LLC.
 2 MetLife Insurance and Investment Trust is a trust vehicle, the trustee of which is MetLife Investments PTY Limited ("MIPL"). MIPL is a wholly owned subsidiary of MetLife Insurance Limited.
 3 99.050271% is owned by Metropolitan Global Management, LLC and .949729% is owned by MetLife International Holdings, LLC.
 4 97.5125% is owned by Metropolitan Global Management, LLC and 2.4875% is owned by MetLife International Holdings, LLC.
 5 98% is owned by Metropolitan Global Management, LLC 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 99.99% is owned by MetLife Mexico S.A. (Mexico) and .01% is owned by MetLife Pensiones S.A.
 8 99.99% is owned by MetLife Afore, S.A. de C.V. and .01% is owned by MetLife Mexico S.A. (Mexico).
 9 99% is owned by MetLife Mexico S.A. and 1% is owned by MetLife Mexico Servicios, S.A. de C.V.
 10 99.7% is owned by MetLife Global Holdings Corporation S.A. de C.V. and 0.3% is owned by MetLife International Holdings, LLC.
 11 91.16468% of MetLife Insurance Limited (Australia) is owned by MetLife Ireland Treasury Limited and 8.83532% by MetLife Global Holdings Corp. S.A. de C.V.
 12. 99.99995% is owned by Metropolitan Global Management, LLC, and the remainder 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



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 a minority share of the limited partnership interests in the Fund: Metropolitan Life Insurance Company owns 28.83%, MetLife Insurance Company USA owns 9.61%, MetLife Insurance Co. of Korea, Limited owns 5.66%, MetLife Limited owns 3.81%, and Metropolitan Life Insurance Company of Hong Kong Limited owns .76%.

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 Kong Limited.

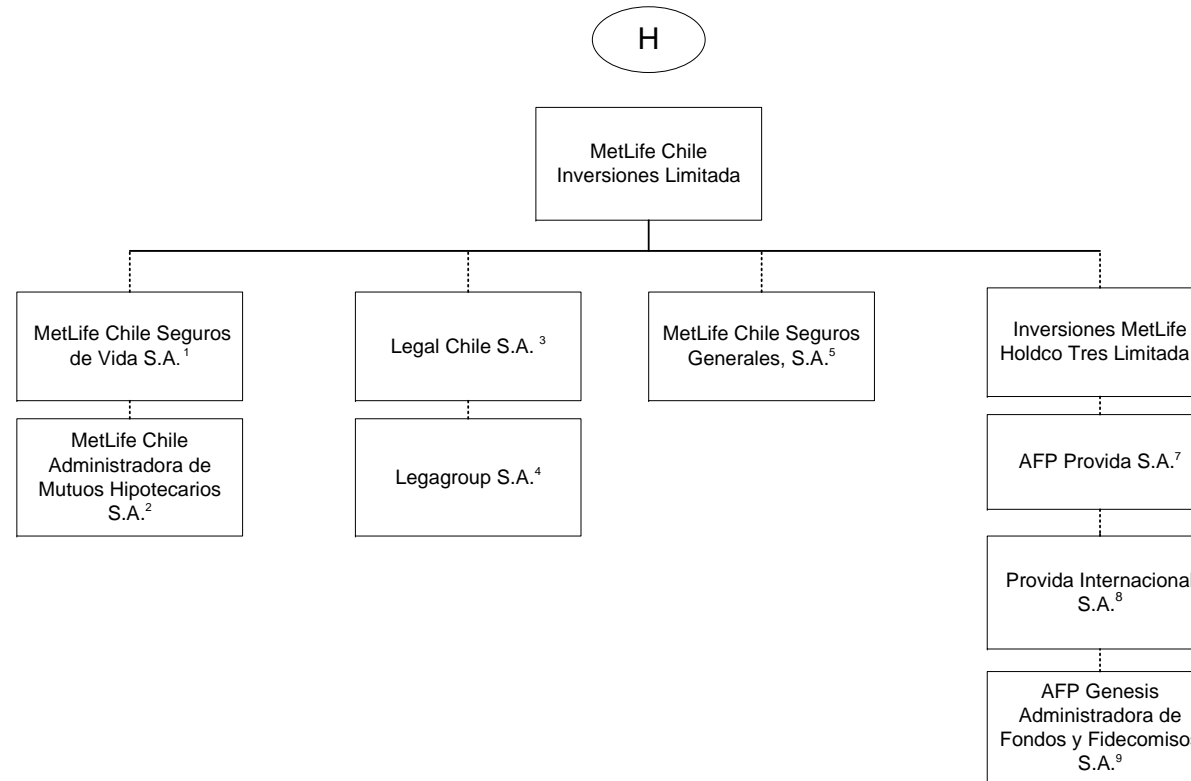
6 94.70% of the limited partnership interests of MetLife International PE Fund IV, LP is owned by MetLife Insurance K.K, 3.79% is owned by MetLife Insurance Company of Korea Limited, 1.51% is owned by MetLife Limited (Hong Kong).

7 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 a minority share of the limited partnership interests in the Fund: Metropolitan Life Insurance Company owns 20.06%, Metropolitan Life insurance Company (on behalf of Separate Account 746) owns 3.24%, MetLife Insurance Company of Korea Limited owns 2.91%, General American Life Insurance Company owns 0.07% and MetLife Insurance Company USA owns 0.14%.

8 MetLife Core Property Holdings, LLC holds the following single-property limited liability companies: MCP 7 Riverway, LLC, MCP SoCal Industry-Redondo, LLC, MCP SoCal Industrial-Bernardo, LLC, MCP SoCal Industrial-Canyon, LLC, MCP SoCal Industrial-Anaheim, LLC, MCP SoCal Industrial-LAX, LLC, MCP SoCal Industrial-Fullerton, LLC, MCP SoCal Industrial-Ontario, LLC, MCP SoCal Industrial-Loker, LLC, MCP Paragon Point, LLC, MCP 4600 South Syracuse, LLC, MCP The Palms Doral, LLC, MCP Waterford Atrium, LLC, MCP EnV Chicago, LLC, MCP 100 Congress Member, LLC, MCP 1900 McKinney, LLC, MCP 550 West Washington, LLC, MCP Main Street Village, LLC, MCP Lodge At Lakecrest, LLC, MCP Ashton South End, LLC, MCP 3040 Post Oak, LLC, MCP Plaza at Legacy, LLC, MCP VOA Holdings, LLC, MCP VOA I & III, LLC, MCP VOA II, LLC, MPC 9020 Murphy Road, LLC, MCP Trimble Campus, LLC, MCP Highland Park Lender, LLC, MCP Property Management, LLC, MCP One Westside, LLC, MCP SoCal Industrial-Springdale, LLC, MCP SoCal Industrial-Concourse, LLC, MCP SoCal Industrial Kellwood, LLC, MCP Denver Pavilions Member, LLC., MCP Acquisition, LLC, MCP Buford Logistics Center 2 Member LLC, MCP DMCBP Phase II Member LLC, MCP 60th 11th Street Member, LLC, MCP Magnolia Park Member, LLC, MCP Fife Enterprise Member, LLC, MCP Alley 24 East, LLC, MCP Northyards Holdco, LLC, MCP Northyards Owner, LLC, MCP Northyards Master Lessee, LLC, 60 11th Street, LLC, Magnolia Park Greenville Venture, LLC, Magnolia Park Greenville, LLC, and MetLife Core Property TRS, LLC, MCP 22745 & 22755 Relocation Drive, LLC

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 51% of Legal Chile S.A. is owned by MetLife Chile Inversiones Limitada and the remainder by a third party.
 4 99% of Legagroup S.A. is owned by Legal Chile S.A. and the remainder by a third party.
 5 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.

6 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.
 7 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
 8 99.99% of Provida Internacional S.A. is owned by AFP Provida S.A. and .01% by MetLife Chile Inversiones Limitada.
 9 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.

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	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)	*
Members															
0241	MetLife.....	00000..	13-4075851..	2945824	1099219	NYSE, ISE.....	MetLife, Inc.....	DE.....	UIP.....	Board of Directors.....	Board of Directors		Board of Directors.....	..N.....	
0241	MetLife.....	65978..	13-5581829..	1583845	937834	ISE.....	Metropolitan Life Insurance Company.....	NY.....	UDP.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	20-2985998..				500 Grant Street GP, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					500 Grant Street Associates Limited Partnership	CT.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	99.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					500 Grant Street Associates Limited Partnership	CT.....	NIA.....	500 Grant Street GP LLC.....	Ownership.....	1.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	22-3140349..				MetLife Retirement Services LLC.....	NJ.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	13-2862391..				Brighthouse Securities, LLC.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	63665..	43-0285930..		728240		General American Life Insurance Company.....	MO.....	IA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	..Y.....	
0241	MetLife.....	00000..	45-2420223..				GALIC Holdings LLC.....	DE.....	NIA.....	General American Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	91626..	04-2708937..		1030011		New England Life Insurance Company.....	MA.....	RE.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	..Y.....	
0241	MetLife.....	00000..					MLIC CB Holdings LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					HPZ Assets LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					Alternative Fuels I, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	46-0800386..				CC Holdco Manager, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	13-5581829..				MetLife Private Equity Holdings, LLC.....	DE.....	NIA.....	MetLife SP Holdings, LLC.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					Euro CL Investments LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					1001 Properties, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					6104 Hollywood, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					The Building at 575 Fifth Avenue Mezzanine LLC	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					The Building at 575 Fifth Avenue Mezzanine LLC	DE.....	NIA.....	The Building at 575 Fifth Avenue Mezzanine LLC	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					The Building at 575 Fifth Retail Holding LLC.....	DE.....	NIA.....	The Building at 575 Fifth Retail Holding LLC.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	20-8254446..				10700 Wilshire, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					Sandpiper Cove Associates II, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					ML Mililani Member, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	95.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					ML Mililani Member, LLC.....	DE.....	NIA.....	General American Life Insurance Company.....	Ownership.....	5.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					ML North Brand Member.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	47-5228317..				MCPP Owners, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	84.503	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	47-5228317..				MCPP Owners, LLC.....	DE.....	NIA.....	General American Life Insurance Company.....	Ownership.....	0.603	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	47-5228317..				MCPP Owners, LLC.....	DE.....	NIA.....	Metropolitan Tower Life Insurance Company.....	Ownership.....	1.616	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	47-5228317..				MCPP Owners, LLC.....	DE.....	NIA.....	MTL Leasing, LLC.....	Ownership.....	13.278	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	20-3700390..				Viridian Miracle Mile, LLC.....	DE.....	NIA.....	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..	98-1107266..				MetLife Canada Solar ULC.....	CAN.....	NIA.....	MetLife Capital, Limited Partnership.....	Ownership.....	100.000	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.....	Metropolitan Life Insurance Company.....	Ownership.....	99.000	MetLife, Inc.....	..Y.....	
0241	MetLife.....	00000..		4254427			MetLife Investments Limited (UK).....	GBR.....	NIA.....	23rd Street Investments, Inc.....	Ownership.....	1.000	MetLife, Inc.....	..Y.....	
0241	MetLife.....	00000..		4254445			MetLife Latin America Asesorias e Inversiones Limitada (Chile)	CHL.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	99.990	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..		4254445			MetLife Latin America Asesorias e Inversiones Limitada (Chile)	CHL.....	NIA.....	23rd Street Investments, Inc.....	Ownership.....	0.010	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	86-1176467..				MEX DF Properties, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					LAR Vivienda XVII, S. de. R. L. de C.V.....	MEX.....	NIA.....	MEX DF Properties, LLC.....	Ownership.....	99.990	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					LAR Vivienda XVII, S. de. R. L. de C.V.....	MEX.....	NIA.....	Euro CL Investments LLC.....	Ownership.....	0.010	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	55-0891973..				Corporate Real Estate Holdings, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					WFP 1000 Holding Company GP, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					MSV Irvine Property, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	96.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					MSV Irvine Property, LLC.....	DE.....	NIA.....	Metropolitan Tower Realty Company, Inc.....	Ownership.....	4.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	13-3619870..				23rd Street Investments, Inc.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..Y.....	
0241	MetLife.....	00000..	06-1193029..				MetLife Capital Credit L.P.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	99.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	06-1193029..				MetLife Capital Credit L.P.....	DE.....	NIA.....	23rd Street Investments, Inc.....	Ownership.....	1.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	91-1273824..				MetLife Capital, Limited Partnership.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	99.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	91-1273824..				MetLife Capital, Limited Partnership.....	DE.....	NIA.....	23rd Street Investments, Inc.....	Ownership.....	1.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					Long Island Solar Farm, LLC.....	DE.....	NIA.....	MetLife Renewables Holding, LLC.....	Ownership.....	9.610	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					Long Island Solar Farm, LLC.....	DE.....	NIA.....	MetLife Capital, Limited Partnership.....	Ownership.....	90.390	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	43-1822723..	4275507			Missouri Reinsurance, Inc.....	CYM.....	IA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	13-3237278..				MetLife Holdings, Inc.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..Y.....	
0241	MetLife.....	00000..	13-3237275..				MetLife Credit Corp.....	DE.....	NIA.....	MetLife Holdings, Inc. (DE).....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	13-3237277..				MetLife Funding, Inc.....	DE.....	NIA.....	MetLife Holdings, Inc. (DE).....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					85 Broad Street Mezzanine LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	46-5563450..				Buford Logistics Center, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					MetLife Park Tower Member, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	47-5505232..				Park Tower REIT, Inc.....	DE.....	NIA.....	MetLife Park Tower Member, LLC.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					Park Tower JV Member, LLC.....	DE.....	NIA.....	Park Tower REIT, Inc.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	13-3170235..				Metropolitan Tower Realty Company, Inc.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..Y.....	
0241	MetLife.....	00000..	01-0855028..				Midtown Heights, LLC.....	DE.....	NIA.....	Metropolitan Tower Realty Company, Inc.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	95-4656835..				Headland-Pacific Palisades, LLC.....	CA.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	95-4146440..				Headland Properties Associates.....	CA.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	99.000	MetLife, Inc.....	..N.....	

52.1

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..	95-4146440..				Headland Properties Associates.....	CA.....	NIA.....	Headland-Pacific Palisades, LLC.....	Ownership.....	1.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	43-6026902..				White Oak Royalty Company.....	OK.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	.....Y.....	
0241	MetLife.....	00000..	30-0777814..				Marketplace Residences, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	26-2853672..				MLIC Asset Holdings LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife Properties Ventures, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					Citypoint Holdings II Limited (UK).....	GBR.....	NIA.....	MetLife Properties Ventures, LLC.....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	22-2375428..				Transmountain Land & Livestock Company.....	MT.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	.....Y.....	
0241	MetLife.....	00000..	34-1650967..				Hyatt Legal Plans, Inc.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	.....Y.....	
0241	MetLife.....	00000..	34-1631590..				Hyatt Legal Plans of Florida, Inc.....	FL.....	NIA.....	Hyatt Legal Plans, Inc.....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	27-0226554..				MLIC Asset Holdings II LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	30-0756430..				EI Conquistador MAH II LLC.....	DE.....	NIA.....	MLIC Asset Holdings II LLC.....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	80-0868980..				Mansell Office LLC.....	DE.....	NIA.....	MLIC Asset Holdings II LLC.....	Ownership.....	73.028	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	80-0868980..				Mansell Office LLC.....	DE.....	NIA.....	MLIC CB Holdings LLC.....	Ownership.....	26.972	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	80-0869135..				Mansell Retail LLC.....	DE.....	NIA.....	MLIC Asset Holdings II LLC.....	Ownership.....	73.028	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	80-0869135..				Mansell Retail LLC.....	DE.....	NIA.....	MLIC CB Holdings LLC.....	Ownership.....	26.972	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife RC SF Member, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	20-3221642..				MetLife Mall Ventures Limited Partnership.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	99.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	20-3221642..				MetLife Mall Ventures Limited Partnership.....	DE.....	NIA.....	Metropolitan Tower Realty Company, Inc.....	Ownership.....	1.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	20-8868348..				Ashton Judiciary Square, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	20-8349277..				Sandpiper Cove Associates, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	90.590	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	20-8349277..				Sandpiper Cove Associates, LLC.....	DE.....	NIA.....	Metropolitan Tower Realty Company, Inc.....	Ownership.....	9.410	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	20-3305615..				1900 McKinney Properties, LP.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	99.900	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	20-3305615..				1900 McKinney Properties, LP.....	DE.....	NIA.....	Metropolitan Tower Realty Company, Inc.....	Ownership.....	0.100	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	13-4047186..				MetLife Tower Resources Group, Inc.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	.....Y.....	
0241	MetLife.....	00000..	75-2085469..				Para-Met Plaza Associates.....	FL.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	75.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	75-2085469..				Para-Met Plaza Associates.....	FL.....	NIA.....	Metropolitan Tower Realty Company, Inc.....	Ownership.....	25.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					Housing Fund Manager, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	26-0405155..				MTC Fund I, LLC.....	DE.....	NIA.....	Housing Fund Manager, LLC.....	Management.....		MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MTC Fund II, LLC.....	DE.....	NIA.....	Housing Fund Manager, LLC.....	Management.....		MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	14-2013939..				MTC Fund III, LLC.....	DE.....	NIA.....	Housing Fund Manager, LLC.....	Management.....		MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	13-4078322..				334 Madison Euro Investments, Inc.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	.....Y.....	
0241	MetLife.....	00000..			4254454		St. James Fleet Investments Two Limited.....	CYM.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	.....Y.....	
0241	MetLife.....	00000..			4254472		Park Twenty Three Investments Company (UK).....	GBR.....	NIA.....	St. James Fleet Investments Two Limited.....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..			4254481		Convent Station Euro Investments Four Company (UK).....	GBR.....	NIA.....	Park Twenty Three Investments Company.....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..			4254520		OMI MLIC Investments Limited.....	CYM.....	NIA.....	Convent Station Euro Investments Four Company.....	Ownership.....	100.000	MetLife, Inc.....N.....	

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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..	46-3608641..				ML Swan Mezz, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	46-3589015..				ML Swan GP, LLC.....	DE.....	NIA.....	ML Swan Mezz, LLC.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	46-3616798..				ML Dolphin Mezz, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	46-3593573..				ML Dolphin GP, LLC.....	DE.....	NIA.....	ML Dolphin Mezz, LLC.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					Haskell East Village, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	46-3426206..				MetLife Cabo Hilton Member, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	54.129	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	46-3426206..				MetLife Cabo Hilton Member, LLC.....	DE.....	NIA.....	General American Life Insurance Company....	Ownership.....	16.900	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	46-3426206..				MetLife Cabo Hilton Member, LLC.....	DE.....	NIA.....	MetLife Insurance Company USA.....	Ownership.....	28.971	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	46-0803970..				MetLife CC Member, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	95.122	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	46-0803970..				MetLife CC Member, LLC.....	DE.....	NIA.....	General American Life Insurance Company....	Ownership.....	4.878	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	13-5581829..				MetLife SP Holdings, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	80-0821598..				Oconee Hotel Company, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	80-0823015..				Oconee Land Company, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	80-0823413..				Oconee Land Development Company, LLC.....	DE.....	NIA.....	Oconee Land Company, LLC.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	90-0853553..				Oconee Golf Company, LLC.....	DE.....	NIA.....	Oconee Land Company, LLC.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	37-1694299..				Oconee Marina Company, LLC.....	DE.....	NIA.....	Oconee Land Company, LLC.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					1201 TAB Manager, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					MetLife 1201 TAB Member, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	96.900	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					MetLife 1201 TAB Member, LLC.....	DE.....	NIA.....	Metropolitan Property and Casualty Insurance Company	Ownership.....	3.100	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					MetLife LHH Member, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	99.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					MetLife LHH Member, LLC.....	DE.....	NIA.....	General American Life Insurance Company ...	Ownership.....	1.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	20-1035937..				Riverway Residential, LP.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	99.900	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	20-1035937..				Riverway Residential, LP.....	DE.....	NIA.....	Metropolitan Tower Realty Company, Inc.....	Ownership.....	0.100	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					1925 WJC Owner, LLC (DE)	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	26-1762232..				Boulevard Residential, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					MetLife Ontario Street Member, LLC (DE)	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	46-4158087..				MetLife 555 12th Member, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	94.600	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	46-4158087..				MetLife 555 12th Member, LLC.....	DE.....	NIA.....	General American Life Insurance Company....	Ownership.....	5.400	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	47-2085444..				ML-AI MetLife Member 2, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	98.970	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	47-2085444..				ML-AI MetLife Member 2, LLC.....	DE.....	NIA.....	General American Life Insurance Company....	Ownership.....	1.030	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					ML-AI MetLife Member 3, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					MetLife ConSquare Member, LLC (DE).....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	81-0770888..				MetLife Treat Towers Member, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	46-4133357..				ML Bridgeside Apartments, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	

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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..					MetLife Camino Ramon Member, LLC.....	DE.....	NIA.....	General American Life Insurance Company....	Ownership.....	.....1.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife Camino Ramon Member, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....99.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	46-4255167..				ML Terraces, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife CB W/A, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	47-1970965..				ML New River Village III, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife 1007 Stewart, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					Chestnut Flats Wind, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife 425 MKT Member, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	46-4229772..				MetLife THR Investor, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife OFC Member, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	47-1256270..				MetLife OBS Member, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife FM Hotel Member, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					LHCW Holdings (U.S.) LLC.....	DE.....	NIA.....	MetLife FM Hotel Member, LLC.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					LHC Holdings (U.S.) LLC.....	DE.....	NIA.....	LHCW Holdings (U.S.) LLC.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					LHCW Hotel Holding (U.S.) LLC.....	DE.....	NIA.....	LHC Holdings (U.S.) LLC.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					LHCW Hotel Holding (2002) LLC.....	DE.....	NIA.....	LHCW Hotel Holding (U.S.) LLC.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					LHCW Hotel Operating Company (2002) LLC..	DE.....	NIA.....	LHCW Hotel Holding (U.S.) LLC.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	46-4584166..				ML Southmore, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....99.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	46-4584166..				ML Southmore, LLC.....	DE.....	NIA.....	General American Life Insurance Company ...	Ownership.....	.....1.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife HCMJV 1 GP, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					ML-AI MetLife Member 1, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....95.199	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					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.....	
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.....	

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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..		..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..		..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.....	Metropolitan Global Management , LLC.....	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..		..4255291			MetLife Afore, S.A. de C.V. (Mexico).....	MEX.....	IA.....	MetLife Mexico S.A.....	Ownership.....	..99.990	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..		..4255291			MetLife Afore, S.A. de C.V. (Mexico).....	MEX.....	IA.....	MetLife Pensiones S.A.....	Ownership.....	..0.010	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..		..4255303			MetA SIEFORE Adicional, S.A. de C.V. (Mexico)	MEX.....	NIA.....	MetLife Afore, S.A. de C.V.....	Ownership.....	..99.990	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..		..4255303			MetA SIEFORE Adicional, S.A. de C.V. (Mexico)	MEX.....	NIA.....	MetLife Mexico S.A.....	Ownership.....	..0.010	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..		..4255415			Met1 SIEFORE, S.A. de C.V. (Mexico).....	MEX.....	NIA.....	MetLife Afore, S.A. de C.V.....	Ownership.....	..99.990	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..		..4255415			Met1 SIEFORE, S.A. de C.V. (Mexico).....	MEX.....	NIA.....	MetLife Mexico S.A.....	Ownership.....	..0.010	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..		..4255844			Met2 SIEFORE, S.A. de C.V. (Mexico).....	MEX.....	NIA.....	MetLife Afore, S.A. de C.V.....	Ownership.....	..99.990	MetLife, Inc.....	..N.....	

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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..		4255844			Met2 SIEFORE, S.A. de C.V. (Mexico).....	MEX.....	NIA.....	MetLife Mexico S.A.....	Ownership.....	.....0.010	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..		4255394			Met3 SIEFORE Basica, S.A. de C.V. (Mexico)..	MEX.....	NIA.....	MetLife Afore, S.A. de C.V.....	Ownership.....	.....99.990	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..		4255394			Met3 SIEFORE Basica, S.A. de C.V. (Mexico)..	MEX.....	NIA.....	MetLife Mexico S.A.....	Ownership.....	.....0.010	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..		4255385			Met4 SIEFORE, S.A. de C.V. (Mexico).....	MEX.....	NIA.....	MetLife Afore, S.A. de C.V.....	Ownership.....	.....99.990	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..		4255385			Met4 SIEFORE, S.A. de C.V. (Mexico).....	MEX.....	NIA.....	MetLife Mexico S.A.....	Ownership.....	.....0.010	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..		4255376			Met0 SIEFORE Adicional, S.A. de C.V. (Mexico)	MEX.....	NIA.....	MetLife Afore, S.A. de C.V.....	Ownership.....	.....99.990	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..		4255376			Met0 SIEFORE Adicional, S.A. de C.V. (Mexico)	MEX.....	NIA.....	MetLife Mexico S.A.....	Ownership.....	.....0.010	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..		3165795			MetLife Pensiones Mexico S.A.....	MEX.....	IA.....	Metropolitan Global Management , LLC.....	Ownership.....	.....97.513	MetLife, Inc.....	.....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.....	Metropolitan Global Management , LLC.....	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 Limited.....	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 Limited.....	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.....	

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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..		..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.....	
0241	MetLife.....	00000..	AA-2130012..	..4251145			MetLife Seguros S.A. (Argentina).....	ARG.....	IA.....	International Technical and Advisory Services Limited (USA-Delaware)	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.....	MetLife Limited (Hong Kong).....	Ownership.....	....60.000	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.....	....26.000	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 (USA-Delaware)	Ownership.....		MetLife, Inc.....	....N.....	
0241	MetLife.....	00000..		..3373648			MetLife Administradora de Fondos Multipatrocinados Ltda. (Brazil)	BRA.....	NIA.....	MetLife International Holdings, LLC.....	Ownership.....	....100.000	MetLife, Inc.....	....N.....	
0241	MetLife.....	00000..		..3373648			MetLife Administradora de Fondos 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.....	....Y.....	
0241	MetLife.....	39950..	22-2342710..				Metropolitan General Insurance Company.....	RI.....	IA.....	Metropolitan Property and Casualty Insurance Company	Ownership.....100.000	MetLife, Inc.....N.....	

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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.....	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.....	N.....	
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.....	87726..	06-0566090..	1546103	733076		MetLife Insurance Company USA.....	DE.....	IA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	Y.....	
0241	MetLife.....	00000..	47-4161401..				ML 1065 Hotel, LLC.....	DE.....	NIA.....	MetLife Insurance Company USA.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..					MetLife Renewables Holding, LLC.....	DE.....	NIA.....	MetLife Insurance Company USA.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..					Greater Sandhill I, LLC.....	DE.....	NIA.....	MetLife Renewables Holding, LLC.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..	01-0893117..				Metropolitan Connecticut Properties Ventures, LLC	DE.....	NIA.....	MetLife Insurance Company USA.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..	06-1576470..				One Financial Place Corporation.....	DE.....	NIA.....	MetLife Insurance Company USA.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..					Sino-US United MetLife Insurance Co. Ltd.....	CHN.....	IA.....	MetLife Insurance Company USA.....	Ownership.....	27.800	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..					Sino-US United MetLife Insurance Co. Ltd.....	CHN.....	IA.....	Metropolitan Life Insurance Company.....	Ownership.....	22.200	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..					Euro TI Investments LLC.....	DE.....	NIA.....	MetLife Insurance Company USA.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..	46-3156033..		937869		MetLife USA Assignment Company.....	CT.....	NIA.....	MetLife Insurance Company USA.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..	26-0224429..				Daniel/MetLife Midtown Limited Liability Company	DE.....	NIA.....	MetLife Insurance Company USA.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..	26-0301826..				1075 Peachtree, LLC.....	DE.....	NIA.....	Daniel/MetLife Midtown Limited Liability Company	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..	27-0227067..				TLA Holdings II LLC.....	DE.....	NIA.....	MetLife Insurance Company USA.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..	27-1320082..				TLA Holdings III LLC.....	DE.....	NIA.....	MetLife Insurance Company USA.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..					TIC European Real Estate LP, LLC.....	DE.....	NIA.....	MetLife Insurance Company USA.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..	74-3261395..				TLA Holdings LLC.....	DE.....	NIA.....	MetLife Insurance Company USA.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..	51-0099394..				The Prospect Company.....	DE.....	NIA.....	TLA Holdings LLC.....	Ownership.....	100.000	MetLife, Inc.....	N.....	

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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.....	16073..	81-4750360..				Brighthouse Reinsurance Company of Delaware (DE)	DE.....	IA.....	MetLife Insurance Company USA.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..					Euro TL Investments LLC.....	DE.....	NIA.....	MetLife Insurance Company USA.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..	13-4153151..				MetLife Canadian Property Ventures LLC.....	NY.....	NIA.....	MetLife Insurance Company USA.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..					MetLife Property Ventures Canada ULC.....	CAN.....	NIA.....	MetLife Insurance Company USA.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	97136..	13-3114906..	3219773			Metropolitan Tower Life Insurance Company.....	DE.....	IA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
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 X Holdings LLC.....	CT.....	NIA.....	EntreCap Real Estate II, LLC.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..					PREFCO Ten Limited Partnership.....	CT.....	NIA.....	EntreCap Real Estate II, LLC.....	Ownership.....	99.900	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..					PREFCO Ten Limited Partnership.....	CT.....	NIA.....	PREFCO X Holdings LLC.....	Ownership.....	0.100	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..					PREFCO IX Realty LLC.....	CT.....	NIA.....	MTL Leasing, LLC.....	Ownership.....	100.000	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..	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 (USA-Delaware)	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.....	

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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..					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..		4255086			Legal Chile S.A. (Chile).....	CHL.....	NIA.....	MetLife Chile Inversiones Limitada.....	Ownership.....	51.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..		4255095			Legagroup S.A. (Chile).....	CHL.....	NIA.....	Legal Chile S.A. (Chile).....	Ownership.....	99.000	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.....	95747..	93-0864866..		6324		SafeGuard Health Plans, Inc. (NV).....	NV.....	NIA.....	SafeGuard Health Enterprises, Inc.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	14170..	33-0733552..		6324		MetLife Health Plans, Inc.....	NJ.....	NIA.....	SafeGuard Health Enterprises, Inc.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	95-2879515..		6324		SafeGuard Health Plans, Inc. (CA).....	CA.....	NIA.....	SafeGuard Health Enterprises, Inc.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	79014..	33-0515751..		6324		SafeHealth Life Insurance Company.....	CA.....	NIA.....	SafeGuard Health Enterprises, Inc.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	52009..	65-0073323..		6324		SafeGuard Health Plans, Inc. (FL).....	FL.....	NIA.....	SafeGuard Health Enterprises, Inc.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	95051..	75-2046497..		6324		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.....	NIA.....	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.....	
0241	MetLife.....	00000..		3817825			MetLife Services and Solutions, LLC.....	DE.....	NIA.....	MetLife, 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.....	100.000	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.....	60992..	13-3690700..	3302479	1167609		First MetLife Investors Insurance Company.....	NY.....	IA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	13-3179826..	3219782			Enterprise General Insurance Agency, Inc.....	DE.....	IA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	12232..	20-1452630..	3320080			MetLife Reinsurance Company of South Carolina	SC.....	IA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	

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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.....	13626..	20-5819518..	..3921870	.....	.....	MetLife Reinsurance Company of Charleston.....	SC.....	IA.....	MetLife, Inc.....	Ownership.....	..100.000	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	14911..	36-4741040..	.....	.....	.....	MetLife Reinsurance Company of Delaware.....	DE.....	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..	26-6288172..	..3921843	.....	.....	MetLife Capital Trust X.....	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..	.....	..4242086	.....	.....	MetLife Standby I, LLC.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....	..100.000	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	.....	..3576355	.....	.....	MetLife Investment Advisors, LLC.....	DE.....	NIA.....	MetLife, Inc.....	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 Advisors, LLC.....	Ownership.....	..100.000	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	80-0946518..	.....	.....	.....	MetLife Core Property Fund, LP.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	..20.060	MetLife, Inc.....	..N.....	.....
52.11	0241	MetLife.....	00000..	80-0946518..	.....	.....	MetLife Core Property Fund, LP.....	DE.....	NIA.....	Metropolitan Life Insurance Company (on behalf of Sep Acct 746)	Ownership.....	..3.240	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	80-0946518..	.....	.....	.....	MetLife Core Property Fund, LP.....	DE.....	NIA.....	MetLife Insurance Company of Korea, Limited	Ownership.....	..2.910	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	80-0946518..	.....	.....	.....	MetLife Core Property Fund, LP.....	DE.....	NIA.....	General American Life Insurance Company.....	Ownership.....	..0.070	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	80-0946518..	.....	.....	.....	MetLife Core Property Fund, LP.....	DE.....	NIA.....	MetLife Insurance Company USA.....	Ownership.....	..0.140	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..	.....	.....	.....	.....	MCP Property Management LLC (DE).....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....	..100.000	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	13-4075851..	.....	.....	.....	MetLife Commercial Mortgage Income Fund GP, LLC.....	DE.....	NIA.....	MetLife Investment Advisors, LLC.....	Ownership.....	..100.000	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	47-2630137..	.....	.....	.....	MetLife Commercial Mortgage Income Fund LP.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	..28.830	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	47-2630137..	.....	.....	.....	MetLife Commercial Mortgage Income Fund LP.....	DE.....	NIA.....	MetLife Insurance Company USA.....	Ownership.....	..9.610	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	47-2630137..	.....	.....	.....	MetLife Commercial Mortgage Income Fund LP.....	DE.....	NIA.....	MetLife Insurance Company of Korea, Limited	Ownership.....	..5.660	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	47-2630137..	.....	.....	.....	MetLife Commercial Mortgage Income Fund LP.....	DE.....	NIA.....	MetLife Limited.....	Ownership.....	..3.810	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.....	..0.760	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.....	.....

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..					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 Advisors, 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.....	
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..					MetLife International PE Fund IV, LP.....	CYM.....	NIA.....	MetLife Insurance K.K. (Japan).....	Ownership.....	.....94.700	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife International PE Fund IV, LP.....	CYM.....	NIA.....	MetLife Insurance Company of Korea, Limited	Ownership.....	.....3.790	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife International PE Fund IV, LP.....	CYM.....	NIA.....	MetLife Limited (Hong Kong).....	Ownership.....	.....1.510	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife Loan Asset Management, LLC.....	DE.....	NIA.....	MetLife Investment Advisors, LLC.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	46-4140926..				MIM Property Management, LLC.....	DE.....	NIA.....	MetLife Investment Advisors, 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..	81-3094008..				Brighthouse Services, LLC.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					Brighthouse Financial, Inc.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					Brighthouse Holdings, LLC.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					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..		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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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..	AA-1860015..				MetLife Emekliik 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..		4304032			International Investment Holding Company Limited (Russia)	RUS.....	NIA.....	American Life Insurance Company	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					UBB-MetLife Zhivotozastrahovatelno Drujestvo AD (Bulgaria)	BGR.....	IA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	.....40.000	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 (USA-Delaware)	Ownership.....	.....0.001	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..		4250072			PJSC MetLife (Ukraine).....	UKR.....	IA.....	Borderland Investments Limited (USA-Delaware)	Ownership.....	.....0.001	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife Innovation Centre Limited.....	IRL.....	IA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	.....99.999	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	51-0205283..				International Technical and Advisory Services Limited (USA-Delaware)	DE.....	NIA.....	American Life Insurance Company	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	02-0649743..				Borderland Investments Limited (USA-Delaware)	DE.....	NIA.....	American Life Insurance Company	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					ALICO Hellas Single Member Limited Liability Company (Greece)	GRC.....	NIA.....	Borderland Investments Limited (USA-Delaware)	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 (USA-Delaware)	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..	52-2094092..				Alpha Properties, Inc. (USA-Delaware).....	DE.....	NIA.....	American Life Insurance Company	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	52-2094091..				Beta Properties, Inc. (USA-Delaware).....	DE.....	NIA.....	American Life Insurance Company	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	51-0389730..				Delta Properties Japan, Inc. (USA-Delaware).....	DE.....	NIA.....	American Life Insurance Company	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	51-0389749..				Epsilon Properties Japan, Inc. (USA-Delaware).....	DE.....	NIA.....	American Life Insurance Company	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	13-4172883..				Kappa Properties Japan, Inc. (USA-Delaware).....	DE.....	NIA.....	American Life Insurance Company	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	02-0649738..				Iris Properties, Inc. (USA-Delaware).....	DE.....	NIA.....	American Life Insurance Company	Ownership.....100.000	MetLife, Inc.....N.....	

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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..					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 (USA-Delaware)	Ownership.....		MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife Colombia Seguros de Vida S.A. (Columbia)	COL.....	IA.....	Borderland Investments Limited (USA-Delaware)	Ownership.....		MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife Colombia Seguros de Vida S.A. (Columbia)	COL.....	IA.....	Natiloportem Holdings, LLC.....	Ownership.....		MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	13-3912049..				ALICO Properties, Inc. (USA-Delaware).....	DE.....	NIA.....	American Life Insurance Company.....	Ownership.....	.....51.000	MetLife, Inc.....	.....N.....	
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..	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.....	International Technical Advisory Services Limited	Ownership.....		MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	AA-1780108..				MetLife Europe d.a.c.....	IRL.....	IA.....	American Life Insurance Company.....	Ownership.....	.....3.997	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	AA-1780108..				MetLife Europe d.a.c.....	IRL.....	IA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	.....96.003	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.....	NIA.....	MetLife Europe d.a.c.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
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.....	

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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..					MetLife Innovation Centre Pte. Ltd	SGP.....	NIA.....	MetLife Asia Holding Company 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			ZAO 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.....	ZAO 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 (USA-Delaware)	Ownership.....	0.044	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..		4255189			MetLife SK, s.r.o.	SVK.....	NIA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	99.879	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					MetLife SK, s.r.o.	SVK.....	NIA.....	International Technical and Advisory Services Limited	Ownership.....	0.121	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..					Hellenic Alico Life Insurance Company Ltd. (Cyprus)	CYP.....	IA.....	MetLife Services Cyprus Ltd.....	Ownership.....	27.500	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 Powszechno 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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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..		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..		2981224			MetLife Insurance Limited (U.K.).....	GBR.....	IA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	99.999	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..					MetLife Europe Insurance d.a.c	IRL.....	IA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	93.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..					MetLife Europe Insurance d.a.c	IRL.....	IA.....	American Life Insurance Company	Ownership.....	7.000	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..					MetLife Investors Distribution Company.....	MO.....	NIA.....	MetLife Investors Group, LLC.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..	04-3240897..	4288440	1071039		MetLife Advisers, LLC.....	MA.....	NIA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	

SCHEDULE Y

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)
Affiliated Transactions												
	13-4075851	MetLife, Inc.	6,610,182,384	(115,418,441)	(222,284,084)		351,863,349			(143,079,194)	6,481,264,014	
65978	13-5581829	Metropolitan Life Insurance Company	(5,670,000,000)	(18,522,871)	(1,500,941,125)	1,019,432	(1,071,961,737)	(5,030,331,545)		171,307,703	(13,119,430,143)	11,558,885,077
		MLIC CB Holdings LLC		(3,500,000)							(3,500,000)	
		Euro CL Investments LLC		(110,233)							(110,233)	
		The Building at 575 Fifth Avenue Mezzanine LLC		850,253							850,253	
	80-6218553	The Worthington Series Trust		(10)	(101,167,011)					(1,362,600)	(102,529,621)	
		MetLife Investments Asia Limited (Hong Kong)					4,777,411				4,777,411	
		MetLife Investments Limited (UK)					21,565,708				21,565,708	
		MetLife Latin America Asesorias e Inversiones Limitada (Chile)					14,066,597				14,066,597	
	86-1176467	MEX DF Properties, LLC		(11,524,494)							(11,524,494)	
	98-0445386	Ten Park SPC		(344,302,137)			(642,198)				(344,944,335)	
	13-3619870	23rd Street Investments, Inc	(2,200,000)	(3,164,549)			1,610,209				(3,754,340)	
	06-1193029	MetLife Capital Credit L.P		(34,777,169)			(29,250)				(34,806,419)	
	91-1273824	MetLife Capital Limited Partnership		(4,976,264)			(29,250)				(5,005,514)	
		Long Island Solar Farm, LLC			(1,166,002)					(5,169,542)	(6,335,544)	
	43-1822723	Missouri Reinsurance, Inc					1,843,968	(83,946,158)			(82,102,190)	(730,259,728)
	13-3237278	MetLife Holdings, Inc					27				27	
	13-3237275	MetLife Credit Corp	4,939,139		(33,646)		1,924,167			(4,404,025)	2,425,635	
	13-3237277	MetLife Funding, Inc			33,646		(30,759)				2,887	
		85 Broad Street Mezzanine LLC		4,800,197							4,800,197	
	13-3170235	Metropolitan Tower Realty Company, Inc					(11,630,639)				(11,630,639)	
	43-6026902	White Oak Royalty Company					(313,483)				(313,483)	
	26-2853672	MLIC Asset Holdings, LLC		(18,476,000)							(18,476,000)	
		MetLife Properties Ventures, LLC		(81,826,872)							(81,826,872)	
91626	04-2708937	New England Life Insurance Company	(295,000,000)	4,154,464	(7,592,479)	(846,433)	(69,068,091)	(14,081,984)		19,475,783	(362,958,740)	669,243,928
	22-2375428	Transmountain Land & Livestock Company					(4,033)				(4,033)	
	34-1650967	Hyatt Legal Plans, Inc	(68,000,000)		3,821		(40,932,251)				(108,928,430)	
	34-1631590	Hyatt Legal Plans of Florida, Inc			(3,821)						(3,821)	
	13-4047186	MetLife Tower Resources Group, Inc					(759,857)				(759,857)	
	75-2085469	Para-Met Plaza Associates		(82,455)							(82,455)	
		1001 Properties, LLC		40,516,574							40,516,574	
		6104 Hollywood, LLC		19,575,760							19,575,760	
		MetLife ConSquare Member, LLC (DE)		83,275,529							83,275,529	
	13-4078322	334 Madison Euro Investments, Inc					128				128	
		St. James Fleet Investments Two Limited					(32,847)				(32,847)	
		Park Twenty Three Investments Company (UK)					(26,278)				(26,278)	
		Convent Station Euro Investments Four Company (UK)					(26,278)				(26,278)	
		OMI MLIC Investments Limited					(6,512,831)				(6,512,831)	
16073		Brighthouse Reinsurance Company of Delaware		250,000							250,000	
		Brighthouse Financial, Inc		1,000							1,000	
		MetLife Insurance Brokerage, Inc			3,100,000		(1,757,418)				1,342,582	

SCHEDULE Y

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)
63665	43-0285930	General American Life Insurance Company	17,616	1,921,664	110,366,667	(172,999)	(93,420,649)	332,260,231		6,950,451	357,922,981	2,131,607,547
	46-0803970	MetLife CC Member, LLC		8,879,243							8,879,243	
	20-3221642	MetLife Mall Ventures Limited Partnership		(37,235)							(37,235)	
	46-4158087	MetLife 555 12th Member, LLC		19,875,902							19,875,902	
	46-3608641	ML Swan Mezz, LLC		(4,575,000)							(4,575,000)	
	46-3616798	ML Dolphin Mezz, LLC		(8,650,000)							(8,650,000)	
	46-4584166	ML Southmore, LLC		11,831,255							11,831,255	
		Haskell East Village, LLC		4,728,018							4,728,018	
	46-3426206	MetLife Cabo Hilton Member, LLC		(3,284,793)							(3,284,793)	
	20-8355996	Ardrey Kell Townhomes, LLC		(81,067)							(81,067)	
	26-1762232	Boulevard Residential, LLC		221,584							221,584	
	26-0285750	465 N. Park Drive, LLC		(20,638,621)							(20,638,621)	
	20-8349277	Sandpiper Cove Associates, LLC		220,336							220,336	
		MetLife 1201 TAB Member, LLC		10,119,106							10,119,106	
		MetLife LHH Member, LLC		2,350,506							2,350,506	
		ML-AI MetLife Member 1, LLC		2,990,130							2,990,130	
	80-0821598	Oconee Hotel Company, LLC		(6,500,000)							(6,500,000)	
	80-0823015	Oconee Land Company, LLC		2,080,991							2,080,991	
	30-0777814	Marketplace Residences, LLC		13,317,795							13,317,795	
		MetLife RC SF Member, LLC		(73,421,979)							(73,421,979)	
	27-0226554	MLIC Asset Holdings II, LLC		(13,200,000)							(13,200,000)	
	46-4229772	MetLife THR Investor, LLC		(6,394,700)							(6,394,700)	
		MetLife 425 MKT Member, LLC		(132,251,659)							(132,251,659)	
		MetLife CB W/A, LLC		(389,590)							(389,590)	
	46-4133357	ML Bridgeside Apartments, LLC		23,627,867							23,627,867	
		MetLife OFC Member, LLC		(1,571,313)							(1,571,313)	
		MetLife Camino Ramon Member, LLC		7,745,637							7,745,637	
	20-8254446	10700 Wilshire, LLC		(1,197,247)							(1,197,247)	
	20-8868348	Ashton Judiciary Square, LLC		(91,062)							(91,062)	
	20-3700390	Viridian Miracle Mile, LLC		(702,774)							(702,774)	
	47-1970965	ML New River Village III, LLC		(3,536,796)							(3,536,796)	
	47-1256270	MetLife OBS Member, LLC		155,981,998							155,981,998	
		MetLife 1007 Stewart, LLC		(32,979)							(32,979)	
	46-4255167	ML Terraces, LLC		(12,761,826)							(12,761,826)	
		Chestnut Flats Wind, LLC		(4,047,094)							(4,047,094)	
	13-3759652	MetLife International Holdings, LLC					324,302,102				324,302,102	
	13-3953333	Natiloportem Holdings, LLC					(1,048)				(1,048)	
		Metropolitan Life Seguros e Previdencia Privada S.A. (Brazil)					(4,001,304)				(4,001,304)	
	AA-2730030	MetLife Mexico S.A.		289,000,000			(9,162,145)	(7,163,146)		11,723,000	284,397,709	27,868,625
		MetLife Pensiones Mexico S.A.					1,812				1,812	
		MetLife Afore, S.A. de C.V. (Mexico)					115,573				115,573	
		MetLife Mexico Servicios, S.A. de C.V.						2,307			2,307	

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SCHEDULE Y

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)
	AA-5420018	MetLife Insurance Company of Korea Limited					(1,233,793)				(1,233,793)	
	AA-1930041	MetLife Insurance Limited (Australia)									0	16,290,747
		The Direct Call Center PTY Limited (Australia)					1,128,606				1,128,606	
		MetLife Asia Limited					(1,339,188)				(1,339,188)	
		Metropolitan Life Insurance Company of Hong Kong Limited					(3,558,616)				(3,558,616)	
	20-5894439	MetLife Global, Inc.					1,726,891				1,726,891	
	AA-5344102	PNB MetLife India Insurance Company Limited					(3,123)				(3,123)	
	AA-2130012	MetLife Seguros S.A. (Argentina)					604,353				604,353	
	AA-2130046	MetLife Seguros de Retiro S.A.					18,495,771				18,495,771	
26298	13-2725441	Metropolitan Property and Casualty Insurance Company	(222,939,139)	53,982			(404,897,783)	668,604,411			40,821,471	(1,964,839,237)
39950	22-2342710	Metropolitan General Insurance Company					(180,763)	(4,534,592)			(4,715,355)	13,901,589
40169	05-0393243	Metropolitan Casualty Insurance Company					(299,319)	(188,553,023)			(188,852,342)	474,153,567
25321	23-1903575	Metropolitan Direct Property and Casualty Insurance Company					(160,928)	(92,232,177)			(92,393,105)	280,082,750
22926	36-1022580	Economy Fire & Casualty Company	(10,000,000)				(680,276)	(10,836,692)			(21,516,968)	36,688,954
38067	36-2027848	Economy Preferred Insurance Company					(52,493)	(24,707,694)			(24,760,187)	85,396,845
40649	36-3105737	Economy Premier Assurance Company					(201,022)	(79,572,357)			(79,773,379)	159,570,532
	95-3003951	MetLife Auto & Home Insurance Agency, Inc.					20,301				20,301	
34339	13-2915260	Metropolitan Group Property and Casualty Insurance Company					6,805,328	(260,563,019)			(253,757,691)	695,588,266
13938	75-2483187	Metropolitan Lloyds Insurance Company of Texas					(65,356)	(7,604,857)			(7,670,213)	219,456,734
87726	06-0566090	MetLife Insurance Company USA	(261,000,000)	419,775,742	2,289,660,426		(1,702,912,188)	3,083,352,727		158,511,323	3,987,388,030	18,250,678,761
		ML 1065 Hotel, LLC		165,700							165,700	
		MetLife Renewables Holdings, LLC		(5,383,819)							(5,383,819)	
	01-0893117	Metropolitan Connecticut Properties Ventures, LLC		(13,863,006)							(13,863,006)	
		One Financial Place Corporation						113			113	
		Euro TI Investments, LLC		(2,585,603)			(66,690)				(2,652,293)	
		MetLife USA Assignment Company					(2,088)				(2,088)	
94412	27-0227067	TLA Holdings II LLC		(2,297,266)							(2,297,266)	
	27-1320082	TLA Holdings III LLC		24,697							24,697	
	74-3261395	TLA Holdings LLC	6,800,000	(7,500,000)							(700,000)	
	51-0099394	The Prospect Company	(6,800,000)					(2,574,637)			(9,374,637)	
		Euro TL Investments LLC		(46,653)							(46,653)	
		MetLife Property Ventures Canada ULC		(15,865)							(15,865)	
97136	13-3114906	Metropolitan Tower Life Insurance Company	(60,000,000)	3,544,495	21,905,221		(75,313,441)	58,597,586		275,550	(50,990,589)	713,123,112
	36-4741040	MetLife Reinsurance Company of Delaware (MRD)		40,000,000	(56,322,100)		71,863,333	258,834,048		50,248,750	364,624,031	(2,546,666,697)
		Entrecap Real Estate II, LLC		(1,504,478)							(1,504,478)	
		MTL Leasing, LLC		(25,000)							(25,000)	
	52-1528581	SafeGuard Health Enterprises, Inc					(10,846,849)				(10,846,849)	
95747	93-0864866	Safeguard Health Plans, Inc (NV)					600				600	
	33-0733552	MetLife Health Plans, Inc. (NJ)					153,180				153,180	
	95-2879515	Safeguard Health Plans, Inc (CA)					(3,103,407)				(3,103,407)	
79014	33-0515751	SafeHealth Life Insurance Company (CA)					(2,276)				(2,276)	
52009	65-0073323	Safeguard Health Plans, Inc (FL)					(8,126)				(8,126)	

53.2

SCHEDULE Y

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)
95051	75-2046497	Safeguard Health Plans, Inc (TX)					(485,687)				(485,687)	
	AA-2280000	MetLife Chile Seguros de Vida S.A.					(4,362,995)	(1,651,718)			(6,014,713)	2,695,222
		MetLife Services and Solutions, LLC					57,935,201				57,935,201	
		MetLife Solutions Pte. LTD					(28,824)				(28,824)	
	36-3665871	Cova Life Management Company					62,910				62,910	
	98-1099650	MetLife Global Benefits, Ltd					(1,626,527)	(894,171)			(2,520,698)	1,456,354
	22-3805708	Newbury Insurance Company, Limited	(20,000,000)				(1,139,885)				(21,139,885)	
60992	13-3690700	First MetLife Investors Insurance Company			239,010,312		(18,142,773)	933,317,641		13,028,518	1,167,213,698	332,350,750
	13-3175978	MetLife Securities, Inc					(74,109,669)				(74,109,669)	
	13-3179826	Enterprise General Insurance Agency, Inc					(7,346,700)				(7,346,700)	
12232	20-1452630	MetLife Reinsurance Company of South Carolina		5,000,000	(451,554,533)		21,708,849	20,608,087		331,869	(403,905,728)	(3,679,214,675)
13626	20-5819518	MetLife Reinsurance Company of Charleston					2,543,567	(17,063,938)			(14,520,371)	(12,661,645,360)
	26-6122204	MetLife Capital Trust IV			(214,900)					51,625,000	51,410,100	
	26-6288172	MetLife Capital Trust X								64,462,500	64,462,500	
		MetLife Home Loans LLC					(3,285,190)				(3,285,190)	
	55-0790010	MetLife Group, Inc					2,358,419,365				2,358,419,365	
		MetLife Exchange Trust I			214,285,000						214,285,000	
		MetLife Investment Management, LLC					(35,329,256)				(35,329,256)	
	43-1906210	MetLife Investors Distribution Company					488,694,699				488,694,699	
	04-3240897	MetLife Advisers, LLC					(5,182,332)			(375,756,086)	(380,938,418)	
13092	26-1511401	MetLife Reinsurance Company of Vermont		50,000,000	(129,169,612)		221,228,285	410,740,631			552,799,304	(13,896,045,597)
62634	51-0104167	Delaware American Life Insurance Company	(6,000,000)				(20,925,967)	(6,185,134)			(33,111,101)	(16,949,820)
	27-1206753	MetLife Consumer Services, Inc		4,000,000			684,970				4,684,970	
60690	98-0000065	American Life Insurance Company	476,001,334	(328,486,710)			(248,121,968)	89,349,815		(18,169,000)	(29,426,529)	(78,970,897)
		American Life Insurance Company (Japan)					(68,205,079)				(68,205,079)	
		Communications One Kabushiki Kaisha (Japan)					6,755,599				6,755,599	
		MetLife, Life Insurance Company (Egypt)					(1,529,694)	(1,899,375)			(3,429,069)	3,327,404
	AA-1580066	MetLife Insurance K.K. (Japan)	(450,403,834)		(4,859,504,376)			(5,671,213)			(5,315,579,423)	1,084,814
		MetLife pojist' ovna a.s. (Czech Republic)						104,903			104,903	
		MetLife Solutions S.A.S. (France)					2,424,410				2,424,410	
		MetLife Mutual Fund Management Company (Greece)					(1,042,981)				(1,042,981)	
		MetLife Services Cypress LTD. (Cyprus) Limited					(30,295)	467,646			437,351	
		MetLife Services, Sociedad Limitada (Spain)					(13,956)				(13,956)	
		MetLife Towarzystwo Ubezpiecze? na ?ycie i Reasekuracji S.A. (Poland)					(11,303,162)				(11,303,162)	
		MetLife Services Sp. z o.o. (Poland)					7,017,808				7,017,808	
		MetLife Towarzystwo Funduszy Inwestycyjnych S.A. (Poland)					(859,383)				(859,383)	
		MetLife Powszechne Towarzystwo Emerytalne (Poland)					(523,666)				(523,666)	
		MetLife Societate de Administrare a unui Fond de Pensii Administrat Pri					(88,107)				(88,107)	
		Metropolitan Life Training and Consulting S.R.L					367,454				367,454	
	AA-9680001	Metropolitan Life Asigurari S.A. (Romania)					(600,818)	(46,884)			(647,702)	
		Joint Stock Company MetLife Insurance Company (formerly Closed Joint					732,081	(2,305,953)			(1,573,872)	4,337,237
		MetLife Slovakia s.r.o. (Slovakia)					23,804,451				23,804,451	

SCHEDULE Y

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)
		PJSC MetLife (Ukraine).....					51,209	(917)			50,292	
		ALICO Hellas Single Member Limited Liability Company (Greece).....					26,554				26,554	
		MetLife Asset Management Corp. (Japan).....					26,126,049				26,126,049	
		MetLife Mas, S.A. de C.V. (Mexico).....					61,262	(451,475)			(390,213)	
		MetLife Columbia Seguros de Vida S.A. (Columbia).....					(2,614,582)	827,920			(1,786,662)	6,806,189
		ALICO Properties, Inc. (USA-Delaware).....		9,918,728							9,918,728	
	02-0649738	Iris Properties, Inc. (USA-Delaware).....		1,963,701							1,963,701	
	AA-2980001	MetLife Seguros S.A. (Uruguay).....					(536,216)	(39,342)			(575,558)	284,024
		Global Properties, Inc. Japan Branch.....					8,423,781				8,423,781	
		MetLife Global Holding Company I GmbH (Swiss).....	(25,597,500)	44,021,722	(5,500,000)						12,924,222	
		MetLife Insurance Limited (UK).....					2,385,044	(9,092,403)			(6,707,359)	
		MetLife Europe Services Limited (Ireland).....					71,955,019				71,955,019	
		MetLife Europe Insurance Limited - UK Branch (MEIL).....					(6,152,601)	(5,135,070)			(11,287,671)	326,710
	AA-1780108	MetLife Europe d.a.c. (UK branch) (MEL).....			249,136,629		(144,078,966)	2,426,217		(249,382)	107,234,498	26,503,934
53.4	34031	MetLife Pensions Trustees Limited.....								249,382	249,382	
		MetLife Life Insurance Company S.A. (Greece).....					5,015,171	(818,841)			4,196,330	5,670,813
		MetLife Services EEIG (European Economic Int Group).....					47,393,464				47,393,464	
		Met Money Market Pool.....					(30,420)				(30,420)	
		DCA640 Investment Pool.....					(29,250)				(29,250)	
	AA-1860015	MetLife Emeklilik ve Hayat A.S. (Turkey).....					293,630	(2,990,018)			(2,696,388)	1,793,435
	80-0946518	MetLife Core Property Fund, LP.....		38,500,000							38,500,000	
		AFP ProVida S.A. (Chile).....					1,336,205				1,336,205	
		AFP Genesis Administradora de Fondos y Fidecomisos S.A. (Ecuador).....					(1,350,000)				(1,350,000)	
		MetLife Reinsurance Company of Bermuda Ltd.....			4,207,951,967		(1,394,722)				4,206,557,245	
		MetLife Innovation Centre Pte. Ltd.....					(185)				(185)	
		UBB-MetLife Zhivotozastrahovatelno Drujestvo A.D. (formerly UBB-ALIC).....						(2,687)			(2,687)	400
		MetLife FM Hotel Member, LLC.....		9,828,000							9,828,000	
		ML-AI MetLife Member 2, LLC.....		2,289,224							2,289,224	
		Sandpiper Cove Associates II, LLC.....		191,367							191,367	
		ML Milliani Member, LLC.....		(64,382,097)							(64,382,097)	
		Park Tower JV Member, LLC.....		76,841,109							76,841,109	
		MetLife SP Holdings, LLC.....		(150,000,000)							(150,000,000)	
		Buford Logistics Center, LLC.....		(1,916,616)							(1,916,616)	
		ML North Brand Member, LLC.....		(1,988,196)							(1,988,196)	
		MetLife Treat Towers Member, LLC (11000).....		(2,319,986)							(2,319,986)	
		MCPP Owners, LLC.....		(17,179,610)							(17,179,610)	
		Daniel / MetLife Midtown Atlanta Master, LLC (14000).....		(1,432,848)							(1,432,848)	
		Sino-US United MetLife Insurance Company.....		(66,158,601)				(1,117,787)			(67,276,388)	1,644,427
		ML-AI MetLife Member 3, LLC.....		19,064,052							19,064,052	
		MetLife HCMJV 1 LP, LLC.....		118,941,994							118,941,994	
		MetLife Ontario Street Member, LLC.....		7,560,791							7,560,791	
		1925 WJC, LLC.....		37,132,471							37,132,471	

SCHEDULE Y

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)
9999999	Control Totals.....		0	0	0	0	0	0	XXX	0	0	146,226,736

Detailed Explanation

This explanation explains the affiliated section - Stochastic calculation of reserves is done at the company level w/ assumptions specific to the company and different mixes of business of each company can produce different results. Therefore there are different reserves for the affiliated assuming/ceding companies that reinsure certain products' risks.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	MARCH FILING	Responses
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?	YES
7.	Will the Adjustment Form (if required) be filed with state of domicile and the NAIC by April 1?	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. 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?	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
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?	NO
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?	NO
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?	NO
29.	Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	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?	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 confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by Actuarial Opinion and Memorandum Regulation (Model 822), Section 7A(5), be filed with the state of domicile by March 15?	YES
APRIL FILING		
41.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
42.	Will the Interest-Sensitive Life Insurance Products Report 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?	NO
44.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
45.	Will the Analysis of Annuity Operations by Lines of Business be filed with the state of domicile and the NAIC by April 1?	YES
46.	Will the Analysis of Increase in Annuity Reserves During the Year be filed with the state of domicile and the NAIC by April 1?	YES
47.	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
48.	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
49.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
50.	Will the Supplemental XXX/AXXX Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
AUGUST FILING		
51.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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EXPLANATIONS:

BAR CODE:

- 1.
- 2.
- 3.
- 4.
- 5.
- 6.
- 7.
- 8.
- 9.
- 10.
- 11.
- 12. The data for this supplement is not required to be filed.
- 13. The data for this supplement is not required to be filed.
- 14. The data for this supplement is not required to be filed.
- 15.
- 16.
- 17.
- 18. The data for this supplement is not required to be filed.
- 19. The data for this supplement is not required to be filed.
- 20. The data for this supplement is not required to be filed.
- 21. The data for this supplement is not required to be filed.
- 22. The data for this supplement is not required to be filed.
- 23. The data for this supplement is not required to be filed.
- 24. The data for this supplement is not required to be filed.
- 25.
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- 27. The data for this supplement is not required to be filed.
- 28. The data for this supplement is not required to be filed.
- 29. The data for this supplement is not required to be filed.
- 30. The data for this supplement is not required to be filed.
- 31.
- 32.
- 33. The data for this supplement is not required to be filed.
- 34. The data for this supplement is not required to be filed.

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* 9 1 6 2 6 2 0 1 6 4 4 5 0 0 0 0 0 *

* 9 1 6 2 6 2 0 1 6 4 4 6 0 0 0 0 0 *

* 9 1 6 2 6 2 0 1 6 4 4 7 0 0 0 0 0 *

* 9 1 6 2 6 2 0 1 6 4 4 8 0 0 0 0 0 *

* 9 1 6 2 6 2 0 1 6 4 4 9 0 0 0 0 0 *

* 9 1 6 2 6 2 0 1 6 4 5 2 0 0 0 0 0 *

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

* 9 1 6 2 6 2 0 1 6 4 3 6 0 0 0 0 0 *

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

* 9 1 6 2 6 2 0 1 6 4 5 4 0 0 0 0 0 *

* 9 1 6 2 6 2 0 1 6 4 9 5 0 0 0 0 0 *

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.

35.

36. The data for this supplement is not required to be filed.



37. The data for this supplement is not required to be filed.



38. The data for this supplement is not required to be filed.



39. The data for this supplement is not required to be filed.



40.

41. The data for this supplement is not required to be filed.



42.

43. The data for this supplement is not required to be filed.



44.

45.

46.

47. Not Required per HHS Reg. 158.130 (a) (3)



48. Not Required per HHS Reg. 158.130 (a) (3)



49. The data for this supplement is not required to be filed.



50.

51. The data for this supplement is not required to be filed.



Annual Statement for the year 2016 of the **New England Life Insurance Company**
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Miscellaneous.....	108,542	108,542	0	0
2597. Summary of remaining write-ins for Line 25.....	108,542	108,542	0	0

Additional Write-ins for Summary of Operations:

	1 Current Year	2 Prior Year
5304. Net gain (loss) on pension and postretirement benefit plans.....	135,200	(5,686,850)
5305. Transition amortization of unfunded pension liability.....	(526,500)	(1,279,200)
5397. Summary of remaining write-ins for Line 53.....	(391,300)	(6,966,050)

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. Miscellaneous.....	108,542	46,371	(62,171)
2597. Summary of remaining write-ins for Line 25.....	108,542	46,371	(62,171)

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	138,461,660	7.0	138,461,660		138,461,660	7.0
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....	10,879,001	0.6	10,879,001		10,879,001	0.6
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	34,644,747	1.8	34,644,747		34,644,747	1.8
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....		0.0			0	0.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	5,518,614	0.3	5,518,614		5,518,614	0.3
1.43 Revenue and assessment obligations.....	61,985,193	3.1	61,985,193		61,985,193	3.1
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	914,806	0.0	914,806		914,806	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	5,857,031	0.3	5,857,031		5,857,031	0.3
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	38,277,221	1.9	38,277,221		38,277,221	1.9
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....	151,823,085	7.7	151,823,085		151,823,085	7.7
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	637,426,994	32.3	637,426,994		637,426,994	32.3
2.2 Unaffiliated non-U.S. securities (including Canada).....	321,994,095	16.3	321,994,095		321,994,095	16.3
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....	62,097,664	3.1	62,097,664		62,097,664	3.1
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....	25,490,707	1.3	25,490,707		25,490,707	1.3
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....	424,497,222	21.5	424,497,222		424,497,222	21.5
7. Derivatives.....	18,681,578	0.9	18,681,578		18,681,578	0.9
8. Receivables for securities.....	89,769	0.0	89,769		89,769	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	20,607,867	1.0	20,607,867		20,607,867	1.0
11. Other invested assets.....	15,932,055	0.8	15,932,055		15,932,055	0.8
12. Total invested assets.....	1,975,179,309	100.0	1,975,179,309	0	1,975,179,309	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
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.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....	NONE	
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.....		
8.2	Totals, Part 3, Column 9.....		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		0
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		0

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		121,258,948
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	8,586,983	
2.2	Additional investment made after acquisition (Part 2, Column 8).....		8,586,983
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.....		17,397
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.....		454,280
7.	Deduct amounts received on disposals, Part 3, Column 15.....		42,729,237
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....		
9.2	Totals, Part 3, Column 13.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		87,588,371
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		87,588,371
14.	Deduct total nonadmitted amounts.....		
15.	Statement value at end of current period (Line 13 minus Line 14).....		87,588,371

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		57,244,538
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....	92,672	92,672
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	418,048	
5.2	Totals, Part 3, Column 9.....	499,596	917,644
6.	Total gain (loss) on disposals, Part 3, Column 19.....		2,724,089
7.	Deduct amounts received on disposals, Part 3, Column 16.....		44,739,514
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....	307,373	
10.2	Totals, Part 3, Column 11.....		307,373
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		15,932,056
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		15,932,056

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		1,479,384,400
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		682,579,849
3.	Accrual of discount.....		4,388,534
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....		
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....		
4.4	Part 4, Column 11.....		0
5.	Total gain (loss) on disposals, Part 4, Column 19.....		(13,993,339)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		741,035,807
7.	Deduct amortization of premium.....		1,665,627
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	(4,883,763)	
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....	3,008,200	(1,875,563)
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		1,407,782,447
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		1,407,782,447

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 Governments (Including all obligations guaranteed by governments)	1. United States.....	160,208,465	169,899,568	149,836,957	195,158,158
	2. Canada.....	16,508,343	15,873,331	16,919,739	12,770,000
	3. Other Countries.....	18,136,404	18,782,832	18,166,106	18,119,750
	4. Totals.....	194,853,212	204,555,731	184,922,802	226,047,908
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	5,518,614	6,670,841	4,346,189	11,160,000
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.....	96,166,447	110,477,406	93,309,792	105,928,645
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States.....	789,250,079	828,501,990	790,240,855	801,736,990
	9. Canada.....	46,044,368	48,928,504	47,413,847	45,491,866
	10. Other Countries.....	275,949,727	290,059,394	292,704,940	276,095,778
	11. Totals.....	1,111,244,174	1,167,489,888	1,130,359,642	1,123,324,634
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	1,407,782,447	1,489,193,866	1,412,938,425	1,466,461,187
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....				
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	0	0	0	0
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....				
	21. Canada.....				
	22. Other Countries.....				
	23. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	24. Totals.....				
	25. Total Common Stocks.....	0	0	0	0
	26. Total Stocks.....	0	0	0	0
	27. Total Bonds and Stocks.....	1,407,782,447	1,489,193,866	1,412,938,425	

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 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....	18,676,266	29,839,853	29,347,911	46,519,977	54,301,196	XXX	178,685,203	12.5	62,104,842	4.2	178,685,203	
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.....	18,676,266	29,839,853	29,347,911	46,519,977	54,301,196	XXX	178,685,203	12.5	62,104,842	4.2	178,685,203	0
2. All Other Governments												
2.1 NAIC 1.....			17,585,212			XXX	17,585,212	1.2	1,087,272	0.1	17,585,212	
2.2 NAIC 2.....	8,996,348		6,561,917	1,040,867		XXX	16,599,132	1.2	22,504,600	1.5	1,529,204	15,069,928
2.3 NAIC 3.....			460,403			XXX	460,403	0.0	486,797	0.0	460,403	
2.4 NAIC 4.....						XXX	0	0.0	1,542,000	0.1		
2.5 NAIC 5.....						XXX	0	0.0		0.0		
2.6 NAIC 6.....						XXX	0	0.0		0.0		
2.7 Totals.....	8,996,348	0	24,607,532	1,040,867	0	XXX	34,644,747	2.4	25,620,669	1.7	19,574,819	15,069,928
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....						XXX	0	0.0		0.0		
3.2 NAIC 2.....						XXX	0	0.0		0.0		
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	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....				5,518,614		XXX	5,518,614	0.4	5,250,448	0.4	5,518,614	
4.2 NAIC 2.....						XXX	0	0.0		0.0		
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.....	0	0	0	5,518,614	0	XXX	5,518,614	0.4	5,250,448	0.4	5,518,614	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	4,523,853	2,752,460	3,204,040	25,744,954	62,373,673	XXX	98,598,980	6.9	92,672,917	6.3	98,598,980	
5.2 NAIC 2.....					1,066,936	XXX	1,066,936	0.1	1,068,223	0.1	1,066,936	
5.3 NAIC 3.....						XXX	0	0.0		0.0		
5.4 NAIC 4.....						XXX	0	0.0		0.0		
5.5 NAIC 5.....						XXX	0	0.0		0.0		
5.6 NAIC 6.....						XXX	0	0.0		0.0		
5.7 Totals.....	4,523,853	2,752,460	3,204,040	25,744,954	63,440,609	XXX	99,665,916	7.0	93,741,140	6.3	99,665,916	0

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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 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	27,714,824	157,817,224	138,653,091	28,261,344	29,885,248	.XXX	382,331,731	26.7	488,126,110	33.0	220,786,924	161,544,807
6.2 NAIC 2.....	42,609,878	201,434,547	229,382,563	81,190,729	27,567,310	.XXX	582,185,027	40.7	632,275,016	42.7	228,782,668	353,402,359
6.3 NAIC 3.....	3,159,179	40,369,469	60,903,061	4,811,730		.XXX	109,243,439	7.6	120,572,730	8.2	51,075,783	58,167,656
6.4 NAIC 4.....		12,303,499	22,000,616	911,215		.XXX	35,215,330	2.5	48,122,499	3.3	19,010,922	16,204,408
6.5 NAIC 5.....		348,930	1,919,717			.XXX	2,268,647	0.2	3,570,946	0.2	1,024,038	1,244,609
6.6 NAIC 6.....						.XXX	0	0.0		0.0		
6.7 Totals.....	73,483,881	412,273,669	452,859,048	115,175,018	57,452,558	.XXX	1,111,244,174	77.7	1,292,667,301	87.4	520,680,335	590,563,839
7. Hybrid Securities												
7.1 NAIC 1.....						.XXX	0	0.0		0.0		
7.2 NAIC 2.....						.XXX	0	0.0		0.0		
7.3 NAIC 3.....						.XXX	0	0.0		0.0		
7.4 NAIC 4.....						.XXX	0	0.0		0.0		
7.5 NAIC 5.....						.XXX	0	0.0		0.0		
7.6 NAIC 6.....						.XXX	0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....						.XXX	0	0.0		0.0		
8.2 NAIC 2.....						.XXX	0	0.0		0.0		
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.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0	.XXX	.XXX		
9.2 NAIC 2.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0	.XXX	.XXX		
9.3 NAIC 3.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0	.XXX	.XXX		
9.4 NAIC 4.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0	.XXX	.XXX		
9.5 NAIC 5.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0	.XXX	.XXX		
9.6 NAIC 6.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0	.XXX	.XXX		
9.7 Totals.....	.XXX	.XXX	.XXX	.XXX	.XXX	0	0	0.0	.XXX	.XXX	0	0

901S

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 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1.....	(d).....50,914,943	.....190,409,537	.....188,790,254	.....106,044,889	.....146,560,117	.....0	.....682,719,740	.....47.8	.....XXX	.....XXX	.....521,174,933	.....161,544,807
10.2 NAIC 2.....	(d).....51,606,226	.....201,434,547	.....235,944,480	.....82,231,596	.....28,634,246	.....0	.....599,851,095	.....42.0	.....XXX	.....XXX	.....231,378,808	.....368,472,287
10.3 NAIC 3.....	(d).....3,159,179	.....40,369,469	.....61,363,464	.....4,811,730	.....0	.....0	.....109,703,842	.....7.7	.....XXX	.....XXX	.....51,536,186	.....58,167,656
10.4 NAIC 4.....	(d).....0	.....12,303,499	.....22,000,616	.....911,215	.....0	.....0	.....35,215,330	.....2.5	.....XXX	.....XXX	.....19,010,922	.....16,204,408
10.5 NAIC 5.....	(d).....0	.....348,930	.....1,919,717	.....0	.....0	.....0	(c).....2,268,647	.....0.2	.....XXX	.....XXX	.....1,024,038	.....1,244,609
10.6 NAIC 6.....	(d).....0	.....0	.....0	.....0	.....0	.....0	(c).....0	.....0.0	.....XXX	.....XXX	.....0	.....0
10.7 Totals.....	.....105,680,348	.....444,865,982	.....510,018,531	.....193,999,430	.....175,194,363	.....0	(b).....1,429,758,654	.....100.0	.....XXX	.....XXX	.....824,124,887	.....605,633,767
10.8 Line 10.7 as a % of Col. 7.....	.....7.4	.....31.1	.....35.7	.....13.6	.....12.3	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....57.6	.....42.4
11. Total Bonds Prior Year												
11.1 NAIC 1.....	.....29,836,464	.....184,424,104	.....201,888,890	.....115,171,903	.....117,920,228	.....XXX	.....XXX	.....XXX	.....649,241,589	.....43.9	.....432,983,284	.....216,258,305
11.2 NAIC 2.....	.....26,373,789	.....207,286,857	.....283,986,917	.....109,968,286	.....28,231,990	.....XXX	.....XXX	.....XXX	.....655,847,839	.....44.3	.....253,350,935	.....402,496,904
11.3 NAIC 3.....	.....7,346,684	.....36,713,396	.....71,709,077	.....5,290,370	.....0	.....XXX	.....XXX	.....XXX	.....121,059,527	.....8.2	.....49,666,799	.....71,392,728
11.4 NAIC 4.....	.....0	.....16,439,929	.....32,470,624	.....753,946	.....0	.....XXX	.....XXX	.....XXX	.....49,664,499	.....3.4	.....26,383,840	.....23,280,659
11.5 NAIC 5.....	.....0	.....1,500,000	.....2,070,946	.....0	.....0	.....XXX	.....XXX	.....XXX	(c).....3,570,946	.....0.2	.....2,300,000	.....1,270,946
11.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	.....XXX	(c).....0	.....0.0	.....0	.....0
11.7 Totals.....	.....63,556,937	.....446,364,286	.....592,126,454	.....231,184,505	.....146,152,218	.....XXX	.....XXX	.....XXX	(b).....1,479,384,400	.....100.0	.....764,684,858	.....714,699,542
11.8 Line 11.7 as a % of Col. 9.....	.....4.3	.....30.2	.....40.0	.....15.6	.....9.9	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX	.....51.7	.....48.3
12. Total Publicly Traded Bonds												
12.1 NAIC 1.....	.....42,967,037	.....114,040,344	.....136,667,812	.....86,251,031	.....141,248,709	.....0	.....521,174,933	.....36.5	.....432,983,284	.....29.3	.....521,174,933	.....XXX
12.2 NAIC 2.....	.....12,084,779	.....80,900,324	.....104,746,406	.....6,646,180	.....27,001,119	.....0	.....231,378,808	.....16.2	.....253,350,935	.....17.1	.....231,378,808	.....XXX
12.3 NAIC 3.....	.....1,001,680	.....17,049,637	.....31,961,395	.....1,523,474	.....0	.....0	.....51,536,186	.....3.6	.....49,666,799	.....3.4	.....51,536,186	.....XXX
12.4 NAIC 4.....	.....0	.....6,184,831	.....12,070,943	.....755,148	.....0	.....0	.....19,010,922	.....1.3	.....26,383,840	.....1.8	.....19,010,922	.....XXX
12.5 NAIC 5.....	.....0	.....104,038	.....920,000	.....0	.....0	.....0	.....1,024,038	.....0.1	.....2,300,000	.....0.2	.....1,024,038	.....XXX
12.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
12.7 Totals.....	.....56,053,496	.....218,279,174	.....286,366,556	.....95,175,833	.....168,249,828	.....0	.....824,124,887	.....57.6	.....764,684,858	.....51.7	.....824,124,887	.....XXX
12.8 Line 12.7 as a % of Col. 7.....	.....6.8	.....26.5	.....34.7	.....11.5	.....20.4	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10.....	.....3.9	.....15.3	.....20.0	.....6.7	.....11.8	.....0.0	.....57.6	.....XXX	.....XXX	.....XXX	.....57.6	.....XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1.....	.....7,947,906	.....76,369,193	.....52,122,442	.....19,793,858	.....5,311,408	.....0	.....161,544,807	.....11.3	.....216,258,305	.....14.6	.....XXX	.....161,544,807
13.2 NAIC 2.....	.....39,521,447	.....120,534,223	.....131,198,074	.....75,585,416	.....1,633,127	.....0	.....368,472,287	.....25.8	.....402,496,904	.....27.2	.....XXX	.....368,472,287
13.3 NAIC 3.....	.....2,157,499	.....23,319,832	.....29,402,069	.....3,288,256	.....0	.....0	.....58,167,656	.....4.1	.....71,392,728	.....4.8	.....XXX	.....58,167,656
13.4 NAIC 4.....	.....0	.....6,118,668	.....9,929,673	.....156,067	.....0	.....0	.....16,204,408	.....1.1	.....23,280,659	.....1.6	.....XXX	.....16,204,408
13.5 NAIC 5.....	.....0	.....244,892	.....999,717	.....0	.....0	.....0	.....1,244,609	.....0.1	.....1,270,946	.....0.1	.....XXX	.....1,244,609
13.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.7 Totals.....	.....49,626,852	.....226,586,808	.....223,651,975	.....98,823,597	.....6,944,535	.....0	.....605,633,767	.....42.4	.....714,699,542	.....48.3	.....XXX	.....605,633,767
13.8 Line 13.7 as a % of Col. 7.....	.....8.2	.....37.4	.....36.9	.....16.3	.....1.1	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....XXX	.....100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10.....3.515.815.66.90.50.042.4XXXXXXXXXXXX42.4

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- (a) Includes \$.....213,990,571 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....22,999,835 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$.....0 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. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
- (c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5* designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5*" 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 \$.....21,976,207; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations.....	18,476,738	29,106,091	28,509,508	38,171,314	42,674,747	.XXX	156,938,398	11.0	60,925,726	4.1	156,938,398	
1.2 Residential Mortgage-Backed Securities.....	199,528	733,762	838,403	8,348,663	11,626,449	.XXX	21,746,805	1.5	1,179,116	0.1	21,746,805	
1.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
1.5 Totals.....	18,676,266	29,839,853	29,347,911	46,519,977	54,301,196	.XXX	178,685,203	12.5	62,104,842	4.2	178,685,203	0
2. All Other Governments												
2.1 Issuer Obligations.....	8,996,348		24,607,532	1,040,867		.XXX	34,644,747	2.4	25,620,669	1.7	19,574,819	15,069,928
2.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
2.5 Totals.....	8,996,348	0	24,607,532	1,040,867	0	.XXX	34,644,747	2.4	25,620,669	1.7	19,574,819	15,069,928
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations.....						.XXX	0	0.0		0.0		
3.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
3.5 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations.....				5,518,614		.XXX	5,518,614	0.4	5,250,448	0.4	5,518,614	
4.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
4.5 Totals.....	0	0	0	5,518,614	0	.XXX	5,518,614	0.4	5,250,448	0.4	5,518,614	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations.....	3,499,469			14,061,973	58,802,221	.XXX	76,363,663	5.3	75,467,415	5.1	76,363,663	
5.2 Residential Mortgage-Backed Securities.....	1,024,384	2,752,460	3,204,040	11,682,981	4,638,388	.XXX	23,302,253	1.6	18,273,725	1.2	23,302,253	
5.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
5.5 Totals.....	4,523,853	2,752,460	3,204,040	25,744,954	63,440,609	.XXX	99,665,916	7.0	93,741,140	6.3	99,665,916	0
6. Industrial and Miscellaneous (unaffiliated)												
6.1 Issuer Obligations.....	42,355,719	360,377,520	304,879,684	89,391,330	53,005,375	.XXX	850,009,628	59.5	957,776,780	64.7	381,391,495	468,618,133
6.2 Residential Mortgage-Backed Securities.....	7,614,212	20,655,680	5,689,608	2,546,795	3,793,720	.XXX	40,300,015	2.8	48,389,124	3.3	29,754,148	10,545,867
6.3 Commercial Mortgage-Backed Securities.....			104,979,552	6,099,681	443,837	.XXX	111,523,070	7.8	140,913,760	9.5	80,009,734	31,513,336
6.4 Other Loan-Backed and Structured Securities.....	23,513,950	31,240,469	37,310,204	17,137,212	209,626	.XXX	109,411,461	7.7	145,587,637	9.8	29,524,958	79,886,503
6.5 Totals.....	73,483,881	412,273,669	452,859,048	115,175,018	57,452,558	.XXX	1,111,244,174	77.7	1,292,667,301	87.4	520,680,335	590,563,839
7. Hybrid Securities												
7.1 Issuer Obligations.....						.XXX	0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
7.5 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations.....						.XXX	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
8.5 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0

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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 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.2 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.3 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations.....	73,328,274	389,483,611	357,996,724	148,184,098	154,482,343	XXX	1,123,475,050	78.6	XXX	XXX	639,786,989	483,688,061
10.2 Residential Mortgage-Backed Securities.....	8,838,124	24,141,902	9,732,051	22,578,439	20,058,557	XXX	85,349,073	6.0	XXX	XXX	74,803,206	10,545,867
10.3 Commercial Mortgage-Backed Securities.....	0	0	104,979,552	6,099,681	443,837	XXX	111,523,070	7.8	XXX	XXX	80,009,734	31,513,336
10.4 Other Loan-Backed and Structured Securities.....	23,513,950	31,240,469	37,310,204	17,137,212	209,626	XXX	109,411,461	7.7	XXX	XXX	29,524,958	79,886,503
10.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals.....	105,680,348	444,865,982	510,018,531	193,999,430	175,194,363	0	1,429,758,654	100.1	XXX	XXX	824,124,887	605,633,767
10.7 Line 10.6 as a % of Col. 7.....	7.4	31.1	35.7	13.6	12.3	0.0	100.0	XXX	XXX	XXX	57.6	42.4
11. Total Bonds Prior Year												
11.1 Issuer Obligations.....	42,728,648	367,047,305	402,555,014	175,673,059	137,037,012	XXX	XXX	XXX	1,125,041,038	76.0	572,503,936	552,537,102
11.2 Residential Mortgage-Backed Securities.....	10,233,987	28,871,973	9,403,199	10,529,132	8,803,674	XXX	XXX	XXX	67,841,965	4.6	50,969,557	16,872,408
11.3 Commercial Mortgage-Backed Securities.....			134,742,678	6,171,082		XXX	XXX	XXX	140,913,760	9.5	94,889,741	46,024,019
11.4 Other Loan-Backed and Structured Securities.....	10,594,302	50,445,008	45,425,563	38,811,232	311,532	XXX	XXX	XXX	145,587,637	9.8	46,321,624	99,266,013
11.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals.....	63,556,937	446,364,286	592,126,454	231,184,505	146,152,218	XXX	XXX	XXX	1,479,384,400	100.0	764,684,858	714,699,542
11.7 Line 11.6 as a % of Col. 9.....	4.3	30.2	40.0	15.6	9.9	XXX	XXX	XXX	100.0	XXX	51.7	48.3
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations.....	35,042,056	186,767,436	196,985,811	72,800,415	148,191,271	XXX	639,786,989	44.7	572,503,936	38.7	639,786,989	XXX
12.2 Residential Mortgage-Backed Securities.....	6,344,231	19,210,806	7,266,381	21,923,231	20,058,557	XXX	74,803,206	5.2	50,969,557	3.4	74,803,206	XXX
12.3 Commercial Mortgage-Backed Securities.....			79,630,616	379,118		XXX	80,009,734	5.6	94,889,741	6.4	80,009,734	XXX
12.4 Other Loan-Backed and Structured Securities.....	14,667,209	12,300,932	2,483,748	73,069		XXX	29,524,958	2.1	46,321,624	3.1	29,524,958	XXX
12.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	0	XXX
12.6 Totals.....	56,053,496	218,279,174	286,366,556	95,175,833	168,249,828	0	824,124,887	57.6	764,684,858	51.6	824,124,887	XXX
12.7 Line 12.6 as a % of Col. 7.....	6.8	26.5	34.7	11.5	20.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10.....	3.9	15.3	20.0	6.7	11.8	0.0	57.6	XXX	XXX	XXX	57.6	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations.....	38,286,218	202,716,175	161,010,913	75,383,683	6,291,072	XXX	483,688,061	33.8	552,537,102	37.3	XXX	483,688,061
13.2 Residential Mortgage-Backed Securities.....	2,493,893	4,931,096	2,465,670	655,208		XXX	10,545,867	0.7	16,872,408	1.1	XXX	10,545,867
13.3 Commercial Mortgage-Backed Securities.....			25,348,936	5,720,563	443,837	XXX	31,513,336	2.2	46,024,019	3.1	XXX	31,513,336
13.4 Other Loan-Backed and Structured Securities.....	8,846,741	18,939,537	34,826,456	17,064,143	209,626	XXX	79,886,503	5.6	99,266,013	6.7	XXX	79,886,503
13.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	XXX	0
13.6 Totals.....	49,626,852	226,586,808	223,651,975	98,823,597	6,944,535	0	605,633,767	42.3	714,699,542	48.2	XXX	605,633,767
13.7 Line 13.6 as a % of Col. 7.....	8.2	37.4	36.9	16.3	1.1	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10.....	3.5	15.8	15.6	6.9	0.5	0.0	42.4	XXX	XXX	XXX	XXX	42.4

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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.....	0				
2. Cost of short-term investments acquired.....	111,319,466	111,319,466			
3. Accrual of discount.....	57,813	57,813			
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	4,318	4,318			
6. Deduct consideration received on disposals.....	95,402,423	95,402,423			
7. Deduct amortization of premium.....	0				
8. Total foreign exchange change in book/adjusted carrying value.....	0				
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).....	15,979,174	15,979,174	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	15,979,174	15,979,174	0	0	0

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(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).....		16,705,194
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....	225,393	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....	(265,251)	(39,858)
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17.....	(180,836)	
3.2	Section 2, Column 19.....	(11,166)	(192,002)
4.	Total gain (loss) on termination recognized, Section 2, Column 22.....		2,024,171
5.	Considerations received/(paid) on terminations, Section 2, Column 15.....		1,732,642
6.	Amortization:		
6.1	Section 1, Column 19.....	(12,158)	
6.2	Section 2, Column 21.....	(21,297)	(33,455)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
7.1	Section 1, Column 20.....		
7.2	Section 2, Column 23.....		0
8.	Total foreign exchange change in Book/Adjusted Carrying Value:		
8.1	Section 1, Column 18.....	4,865,479	
8.2	Section 2, Column 20.....	(3,034,952)	1,830,527
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....		18,561,935
10.	Deduct nonadmitted assets.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		18,561,935

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year).....		
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.....		
3.14	Section 1, Column 18, prior year.....	0	0
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.....		
3.24	Section 1, Column 19, prior year.....	0	0
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).....		
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).....	0	
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

NONE

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
Replicated Assets Open															
12518*MX5.....	CDX.NA.IG.27.....	2.....	.....22,000,000	.....19,948,208	.....23,411,652	09/27/2016	12/20/2021	CDX.NA.IG.27 Credit Default Swap.	.....234,751	.....338,902	912803 CH 4	TREASURY STRIP (PRIN).....	1.....	.....19,713,457	.....23,072,750
12518*MX5.....	CDX.NA.IG.27.....	2.....	.....7,327,589	.....9,006,562	.....9,006,562			CDX.NA.IG.27 Credit Default Swap.	.....	.....	912803 CK 7	TREASURY STRIP (PRIN).....	1.....	.....7,327,589	.....9,006,562
9999999.	Total.....		.....27,275,797	.....32,418,214	.....32,418,214	.....XXX.....	.....XXX.....	.....XXX.....	.....234,751	.....338,902	.....XXX.....	.....XXX.....	.....XXX.....	.....27,041,046	.....32,079,312

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.....	2	39,537,208	1	26,455,610	1	26,702,311	1	27,026,956	2	39,537,208
2. Add: Opened or Acquired Transactions.....	1	26,455,610			1	27,026,956			2	53,482,566
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	.XXX		.XXX	246,701	.XXX		.XXX	248,841	.XXX	495,542
4. Less: Closed or Disposed of Transactions.....	2	39,537,208			1	26,702,311			3	66,239,519
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....									0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value.....	.XXX		.XXX		.XXX		.XXX		.XXX	0
7. Ending inventory.....	1	26,455,610	1	26,702,311	1	27,026,956	1	27,275,797	1	27,275,797

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.....	18,561,935
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance.....	
3.	Total (Line 1 plus Line 2).....	18,561,935
4.	Part D, Section 1, Column 5.....	18,681,578
5.	Part D, Section 1, Column 6.....	(119,643)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	19,005,614
8.	Part B, Section 1, Column 13.....	
9.	Total (Line 7 plus Line 8).....	19,005,614
10.	Part D, Section 1, Column 8.....	19,147,060
11.	Part D, Section 1, Column 9.....	(141,446)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	23,263,346
14.	Part B, Section 1, Column 20.....	
15.	Part D, Section 1, Column 11.....	23,263,346
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

SCHEDULE E - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	0		
2. Cost of cash equivalents acquired.....	818,447,920	818,447,920	
3. Accrual of discount.....	23,599	23,599	
4. Unrealized valuation increase (decrease).....	0		
5. Total gain (loss) on disposals.....	4,431	4,431	
6. Deduct consideration received on disposals.....	812,478,917	812,478,917	
7. Deduct amortization of premium.....	0		
8. Total foreign exchange change in book/adjusted carrying value.....	0		
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).....	5,997,033	5,997,033	0
11. Deduct total nonadmitted amounts.....	0		
12. Statement value at end of current period (Line 10 minus Line 11).....	5,997,033	5,997,033	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
Mortgages in Good Standing - Farm Mortgages														
0000192844.....		Fresno.....	CA.....		02/05/2009	6.650	7,761,456	-	1,941	-	-	-	30,776,020	10/06/2014
0000192901.....		Osceola.....	IA.....		12/15/2008	4.090	271,087	-	95	-	-	-	1,160,500	06/29/2012
0000192905.....		McLean.....	IL.....		12/08/2008	4.000	794,124	-	135	-	-	-	1,518,300	07/15/2016
0000192967.....		La Salle.....	IL.....		12/15/2008	3.830	697,346	-	378	-	-	-	4,146,500	08/21/2014
0000192971.....		McLean.....	IL.....		11/12/2008	3.830	268,521	-	147	-	-	-	1,963,260	10/27/2015
0000192972.....		Piatt.....	IL.....		10/31/2008	3.830	273,332	-	149	-	-	-	1,911,480	07/22/2015
0000192973.....		Ford.....	IL.....		12/23/2008	3.830	690,432	-	368	-	-	-	4,578,850	09/05/2014
0000192997.....		Humboldt.....	IA.....		01/06/2009	3.750	405,299	-	254	-	-	-	2,171,630	08/26/2014
0000195007.....		Kern.....	CA.....		12/05/2011	6.400	5,787,728	-	3,596	-	-	-	19,894,030	11/02/2015
0000195525.....		Lafayette.....	MO.....		03/28/2012	4.900	806,948	-	163	-	-	-	1,462,500	02/17/2012
0000196750.....		Kings.....	CA.....		02/27/2014	4.600	11,663,891	-	2,441	-	-	-	21,975,220	12/13/2013
0000196865.....		Tulare.....	CA.....		02/27/2014	4.900	4,453,253	-	1,173	-	-	-	9,142,410	01/27/2014
0000196972.....		Wilkin.....	MN.....		06/06/2014	3.700	474,559	-	8	-	-	-	839,370	03/10/2014
0000197213.....		Kings.....	CA.....		10/02/2014	4.500	8,530,282	-	1,752	-	-	-	26,141,590	08/22/2014
0000197356.....		DeSoto.....	FL.....		12/03/2014	4.150	13,132,386	-	3,274	-	-	-	37,704,290	05/27/2016
0000198670.....		Jackson.....	MO.....		11/09/2016	3.580	999,241	-	9	-	-	-	2,184,000	09/30/2016
0000198681.....		Scott.....	IL.....		11/17/2016	2.950	1,849,506	-	6	-	-	-	5,711,900	10/05/2016
0000198711.....		Sublette.....	WY.....		12/21/2016	3.350	1,496,271	-	21	-	-	-	8,015,990	10/06/2016
0000198765.....		Lafayette.....	MO.....		11/30/2016	3.890	1,742,000	-	-	-	-	-	2,681,300	11/11/2016
0199999. Total - Mortgages in Good Standing - Farm Mortgages.....							62,097,663	0	15,909	0	0	0	183,979,140	XXX
Mortgages in Good Standing - Commercial Mortgages - All Other														
0000702514.....		THE WOODLANDS.....	TX.....		03/21/2013	3.600	22,990,707	-	1,488	-	-	-	41,329,739	10/17/2016
0000702885.....		DALLAS.....	TX.....		12/28/2016	4.650	1,500,001	-	-	-	-	-	4,106,216	08/03/2016
0000702889.....		LOS ANGELES.....	CA.....		12/09/2016	3.360	500,000	-	-	-	-	-	1,099,869	12/01/2016
0000702892.....		ANAHEIM.....	CA.....		12/16/2016	3.400	500,000	-	-	-	-	-	908,760	01/01/2017
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....							25,490,708	0	1,488	0	0	0	47,444,584	XXX
0899999. Total - Mortgages in Good Standing.....							87,588,371	0	17,397	0	0	0	231,423,724	XXX
3399999. Totals.....							87,588,371	0	17,397	0	0	0	231,423,724	XXX

E04

- General Interrogatory:
1. Mortgages in good standing \$.....0 unpaid taxes \$.....0 interest due and unpaid.
 2. Restructured mortgages \$.....0 unpaid taxes \$.....0 interest due and unpaid.
 3. Mortgages with overdue interest over 90 days not in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.
 4. Mortgages in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
Mortgages in Good Standing - Farm Mortgages								
0000198670.....	Jackson	MO.....		11/09/2016.....	3.580	999,233	-	2,184,000
0000198681.....	Scott	IL.....		11/17/2016.....	2.950	1,849,500	-	5,711,900
0000198711.....	Sublette	WY.....		12/21/2016.....	3.350	1,496,250	-	8,015,990
0000198765.....	Lafayette	MO.....		11/30/2016.....	3.890	1,742,000	-	2,681,300
0199999. Total - Mortgages in Good Standing - Farm Mortgages.....						6,086,983	0	18,593,190
Mortgages in Good Standing - Commercial Mortgages - All Other								
0000702885.....	DALLAS	TX.....		12/28/2016.....	4.650	1,500,001	-	4,106,216
0000702889.....	LOS ANGELES	CA.....		12/09/2016.....	3.360	500,000	-	1,099,869
0000702892.....	ANAHEIM	CA.....		12/16/2016.....	3.400	500,000	-	908,760
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....						2,500,001	0	6,114,845
0899999. Total - Mortgages in Good Standing.....						8,586,983	0	24,708,035
3399999. Totals.....						8,586,983	0	24,708,035

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
Mortgages Closed by Repayment																	
0000702358.....	ALPHARETTA.....	GA.....	.....	05/26/2011.	09/29/2016.	14,150,000	-	-	-	-	0	-	14,150,000	14,150,000	-	-	0
0000702363.....	NEW YORK (MANHATTAN).....	NY.....	.....	06/10/2011.	05/20/2016.	15,000,000	-	-	-	-	0	-	15,000,000	15,000,000	-	-	0
0199999. Total - Mortgages Closed by Repayment.....						29,150,000	0	0	0	0	0	0	29,150,000	29,150,000	0	0	0
Mortgages With Partial Repayments																	
Scheduled Repayments.....						0	0	0	0	0	0	0	2,624,956	2,624,956	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						0	0	0	0	0	0	0	2,624,956	2,624,956	0	0	0
Mortgages Disposed																	
0000702755.....	PORTLAND.....	OR.....	.....	10/29/2015.	08/01/2016.	10,500,000	-	-	-	-	0	-	10,500,000	10,954,281	-	454,280	454,280
0399999. Total - Mortgages Disposed.....						10,500,000	0	0	0	0	0	0	10,500,000	10,954,281	0	454,280	454,280
0599999. Total Mortgages.....						39,650,000	0	0	0	0	0	0	42,274,957	42,729,237	0	454,280	454,280

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Landmark Equity Partners XIV, L.P.....		Simsbury.....	CT.....	Landmark.....		12/19/2008	.....3	.....2,356,875	.....1,981,458	.....1,981,458	.....(117,605)		.....307,373			.....49,561	.....326,492	.....0.200
	Life Insurance Community Investment Initiative, L.L.C.		Boston.....	MA.....	Life Insurance Community.....		01/01/1999		.....477,337	.....551,585	.....551,585	.....(3,259)					.....16,797		.....0.600
	Massachusetts Capital Resource Company.....		Boston.....	MA.....	Massachusetts Capital Resource.....		08/30/1996		.....2,910,457	.....3,863,773	.....3,863,773	.....(435,870)					.....749,986		.....4.600
	Massachusetts Capital Resource Company, LP.....		Boston.....	MA.....	Massachusetts Capital Resource.....		08/30/1996		.....6,085,811	.....8,229,096	.....8,229,096	.....961,190							.....7.000
	Odyssey Investment Partners Fund IV, LP.....		New York.....	NY.....	Odyssey Investment Partners.....		12/23/2008	.....3	.....755,701	.....1,306,143	.....1,306,143	.....13,592					.....293,613	.....782,116	.....0.200
9999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								.....12,586,181	.....15,932,055	.....15,932,055	.....418,048	.....0	.....307,373	.....0	.....0	.....1,109,957	.....1,108,608	XXX
Any Other Class of Assets - Unaffiliated																			
	General Deal.....		New York.....	NY.....	General Deal.....		01/01/2001												.....0.100
4299999.	Total - Any Other Class of Asset - Unaffiliated.....								.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	XXX
4499999.	Subtotal - Unaffiliated.....								.....12,586,181	.....15,932,055	.....15,932,055	.....418,048	.....0	.....307,373	.....0	.....0	.....1,109,957	.....1,108,608	XXX
4699999.	Totals.....								.....12,586,181	.....15,932,055	.....15,932,055	.....418,048	.....0	.....307,373	.....0	.....0	.....1,109,957	.....1,108,608	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated										
	Landmark Equity Partners XIV, L.P.....	Simsbury.....	CT.....	Landmark.....	12/19/2008.....	3		72,509		0.200
	Odyssey Investment Partners Fund IV, LP.....	New York.....	NY.....	Odyssey Investment Partners.....	12/23/2008.....	3		15,007		0.200
1599999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated										
	p000911 - MetLife LHH Member, LLC.....	Los Angeles.....	CA.....	METLIFE.....	11/08/2012.....			5,156		11.000
1899999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....									XXX
4499999.	Subtotal - Unaffiliated.....									XXX
4599999.	Subtotal - Affiliated.....									XXX
4699999.	Totals.....									XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets **DISPOSED**, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Bonds - Affiliated																			
59219# 10 9	Metropolitan Money Market Pool	New York.....	NY..	Normal Distributions and/or adjustments	12/31/2016.	12/31/2016.	.....36,567,292	.....	.....	.....	.....	.....0	.....	.....36,567,292	.....36,567,292	.....	.....	.....0	.....40,401
0899999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Bonds - Affiliated.....							.....36,567,292	.....0	.....0	.....0	.....0	.....0	.....0	.....36,567,292	.....36,567,292	.....0	.....0	.....0	.....40,401
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Landmark Equity Partners XIV, L.P.....	Simsbury.....	CT..	Normal Distributions and/or adjustments	12/19/2008.	12/31/2016.	.....427,857	.....	.....	.....	.....	.....0	.....	.....427,857	.....427,857	.....	.....	.....0	.....
	Life Insurance Community Investment Initiative, L.L.C.....	Boston.....	MA.	Normal Distributions and/or adjustments	01/01/1999.	12/31/2016.	.....128	.....	.....	.....	.....	.....0	.....	.....128	.....128	.....	.....	.....0	.....
	Massachusetts Capital Resource Company.....	Boston.....	MA.	Normal Distributions and/or adjustments	08/30/1996.	12/31/2016.	.....469,511	.....	.....	.....	.....	.....0	.....	.....469,511	.....469,511	.....	.....	.....0	.....
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							.....897,496	.....0	.....0	.....0	.....0	.....0	.....0	.....897,496	.....897,496	.....0	.....0	.....0	.....0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	p000911 - MetLife LHH Member, LLC.....	Los Angeles.....	CA.	Metlife.....	11/08/2012.	09/01/2016.	.....4,051,040	.....499,596	.....	.....	.....	.....499,596	.....	.....4,550,636	.....7,274,725	.....	.....2,724,089	.....2,724,089	.....(8,445)
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....							.....4,051,040	.....499,596	.....0	.....0	.....0	.....499,596	.....0	.....4,550,636	.....7,274,725	.....0	.....2,724,089	.....2,724,089	.....(8,445)
4499999. Subtotal - Unaffiliated.....							.....897,496	.....0	.....0	.....0	.....0	.....0	.....0	.....897,496	.....897,496	.....0	.....0	.....0	.....0
4599999. Subtotal - Affiliated.....							.....40,618,332	.....499,596	.....0	.....0	.....0	.....499,596	.....0	.....41,117,928	.....43,842,017	.....0	.....2,724,089	.....2,724,089	.....31,956
4699999. Totals.....						41,515,828499,596000499,596042,015,42444,739,51302,724,0892,724,08931,956

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SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates			
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description			Code	F	o	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
U.S. Government - Issuer Obligations																								
912803	CH	4	UNITED STATES TREASURY	@			1	14,987,900	70.344	23,565,156	33,500,000	20,134,171		752,168				3.844	N/A			03/31/2009	05/15/2030	
912803	CK	7	UNITED STATES TREASURY 0% 2/15/2031	@			1	13,140,160	69.281	22,170,000	32,000,000	18,037,143		717,568				4.101	N/A			03/11/2009	02/15/2031	
912803	EA	7	UNITED STATES TREASURY SP 0 02/15/43	@			1	3,537,600	43.758	4,375,781	10,000,000	4,044,118		137,757				3.496	N/A			02/20/2013	02/15/2043	
912810	PU	6	UNITED STATES TREASURY	SD			1	326,750	134.234	429,550	320,000	325,552		(157)			5.000	4.865	MN	2,077	16,000	10/10/2007	05/15/2037	
912810	PX	0	UNITED STATES TREASURY	SD			1	241,285	126.250	290,375	230,000	239,403		(267)			4.500	4.208	MN	1,344	10,350	11/13/2008	05/15/2038	
912810	QA	9	UNITED STATES TREASURY US Treasury 3.5%	SD			1	963,285	109.313	1,093,125	1,000,000	969,402		881			3.500	3.704	FA	13,220	35,000	03/04/2009	02/15/2039	
912810	QH	4	UNITED STATES TREASURY	M			1	18,437,099	123.516	20,997,656	17,000,000	18,251,209		(32,391)			4.375	3.893	MN	96,564	743,750	08/12/2010	05/15/2040	
912810	RU	4	UNITED STATES TREASURY				1	18,843,798	96.563	19,312,500	20,000,000	18,845,063		1,265			2.875	3.176	MN	74,655		12/12/2016	11/15/2046	
912828	B3	3	UNITED STATES TREASURY				1	500,451	100.547	502,734	500,000	500,194		(91)			1.500	1.481	JJ	3,139	7,500	02/18/2014	01/31/2019	
912828	U2	4	UNITED STATES TREASURY				1	28,503,588	96.234	28,870,313	30,000,000	28,509,508		5,920			2.000	2.573	MN	77,901		12/15/2016	11/15/2026	
912828	U6	5	UNITED STATES TREASURY				1	28,603,574	99.266	28,787,031	29,000,000	28,605,897		2,323			1.750	2.042	MN	44,615		12/20/2016	11/30/2021	
912828	XB	1	UNITED STATES TREASURY			5	1										2.125		MN		11,050	12/31/2016	05/15/2025	
0199999	U.S. Government - Issuer Obligations								128,085,490	XXX	150,394,221	173,550,000	138,461,660	0	1,584,976	0	0	XXX	XXX	XXX	313,515	823,650	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																								
36202E	T3	3	GOVERNMENT NATIONAL MORTGAGE A				4	917,504	112.203	1,013,316	903,111	914,806		(241)			6.000	5.757	MON	4,516	54,187	05/29/2008	06/20/2038	
38379W	5Y	4	GOVERNMENT NATIONAL MORTGAGE AS				4	2,845,041	89.553	2,551,405	2,849,047	2,845,041					3.000	3.017	MON	7,123	35,613	07/20/2016	05/01/2046	
38379X	HU	7	GOVERNMENT NATIONAL MORTGAGE A				4	3,048,855	89.577	2,732,984	3,051,000	3,048,855					3.000	3.013	MON	7,628	38,138	07/19/2016	06/01/2046	
38379X	NX	4	GOVERNMENT NATIONAL MORTGAGE A				4	7,955,106	89.500	7,052,605	7,880,000	7,953,801		(1,305)			3.000	2.949	MON	19,700	98,500	07/14/2016	06/01/2046	
38379Y	J4	1	GOVERNMENT NATIONAL MORTGAGE AS				4	4,492,480	89.349	3,974,250	4,448,000	4,491,990		(490)			3.000	2.928	MON	11,120	44,480	08/25/2016	08/01/2046	
38380A	CZ	8	GOVERNMENT NATIONAL MORTGAGE A				4	2,492,481	88.041	2,180,787	2,477,000	2,492,312		(169)			3.000	2.968	MON	6,193	18,578	08/29/2016	09/01/2046	
0299999	U.S. Government - Residential Mortgage-Backed Securities								21,751,467	XXX	19,505,347	21,608,158	21,746,805	0	(2,205)	0	0	XXX	XXX	XXX	56,280	289,496	XXX	XXX
0599999	Total - U.S. Government								149,836,957	XXX	169,899,568	195,158,158	160,208,465	0	1,582,771	0	0	XXX	XXX	XXX	369,795	1,113,146	XXX	XXX
All Other Governments - Issuer Obligations																								
05968C	AA	0	BANCO LATINOAMERICANO DE COMER		D		2FE	8,934,390	100.381	9,034,327	9,000,000	8,996,348		14,037			3.750	3.912	AO	81,563	337,500	03/28/2012	04/04/2017	
445545	AH	9	HUNGARY REPUBLIC OF		D		2FE	483,750	108.250	541,250	500,000	488,337		1,540			5.375	5.833	FA	9,705	26,875	11/12/2013	02/21/2023	
50064F	AK	0	KOREA REPUBLIC OF		D		1FE	1,093,740	107.255	1,072,553	1,000,000	1,076,869		(10,403)			3.875	2.615	MS	11,840	38,750	05/07/2015	09/11/2023	
617726	AF	1	MOROCCO KINGDOM OF 4.25% 12/11/2022		C		2FE	1,488,420	102.250	1,533,750	1,500,000	1,492,529		1,080			4.250	4.346	JD	3,542	63,750	12/05/2012	12/11/2022	
62987B	AB	8	GP GESTION GP MONETAIRE FCP		C		2FE	3,530,883	97.875	3,489,244	3,565,000	3,534,025		2,684			5.250	5.375	AO	32,234	187,163	10/22/2015	10/29/2025	
651333	DR	4	NEWFOUNDLAND PROVINCE OF		A		1FE	16,919,739	124.302	15,873,331	12,770,000	16,508,343		(411,396)			8.650	3.100	AO	211,716	1,104,605	04/13/2016	10/22/2022	
718286	AY	3	PHILIPPINES REPUBLIC OF PHILIPPINES		D		2FE	1,052,500	157.125	1,571,250	1,000,000	1,040,867		(1,596)			9.500	8.963	FA	39,319	95,000	10/18/2005	02/02/2030	
900123	CJ	7	TURKEY REPUBLIC OF		C		3FE	456,250	88.750	443,750	500,000	460,403		3,225			4.250	5.343	AO	4,545	21,250	09/14/2015	04/14/2026	
X7360W	AJ	1	ROMANIA REPUBLIC OF		B		2FE	1,126,173	103.978	1,096,708	1,054,750	1,047,026		819		(31,354)	2.750	2.825	OCT	5,086	30,036	10/21/2015	10/29/2025	
0699999	All Other Governments - Issuer Obligations								35,085,845	XXX	34,656,163	30,889,750	34,644,747	0	(400,010)	0	(31,354)	XXX	XXX	XXX	399,550	1,904,929	XXX	XXX
1099999	Total - All Other Governments								35,085,845	XXX	34,656,163	30,889,750	34,644,747	0	(400,010)	0	(31,354)	XXX	XXX	XXX	399,550	1,904,929	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																								
797355	Q2	3	SAN DIEGO CALIF UNI SCH DIST SAN DIEGO U	@			1FE	1,611,960	61.775	2,471,000	4,000,000	2,045,480		99,134				5.030	N/A			03/02/2012	07/01/2030	
797355	Q3	1	SAN DIEGO CALIF UNI SCH DIST	@			1FE	2,734,229	58.657	4,199,841	7,160,000	3,473,134		169,033				5.052	N/A			03/05/2012	07/01/2031	
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations								4,346,189	XXX	6,670,841	11,160,000	5,518,614	0	268,167	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions								4,346,189	XXX	6,670,841	11,160,000	5,518,614	0	268,167	0	0	XXX	XXX	XXX	0	0	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																								
155498	DV	7	CENTRAL TEX REGL MOBILITY AUTH				2FE	1,068,420	106.250	1,062,500	1,000,000	1,066,936		(1,287)			5.000	4.561	JJ	25,000	30,833	11/12/2015	01/01/2045	
235241	LS	3	DALLAS AREA RAPID TRANSIT				1FE	3,250,000	132.055	4,291,788	3,250,000	3,250,000					5.999	5.999	JD	16,247	194,968	06/17/2009	12/01/2044	

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SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F	O	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Strated Contractual Maturity Date
235241	LW	4	DALLAS AREA RAPID TRANSIT 5.022% 12/1/20				1FE	1,166,710	115.400	1,154,000	1,000,000	1,154,506		(2,745)		5.022	4.105	JD	4,185	50,220	03/05/2012	12/01/2048	
544495	WA	8	LOS ANGELES CA DEPT OF WATER & Los Angel				1FE	15,000,000	142.897	21,434,550	15,000,000	15,000,000				6.603	6.603	JJ	495,225	990,450	12/01/2010	07/01/2050	
574300	JQ	3	MARYLAND ST TRANSN AUTH				1FE	11,277,840	119.531	12,550,755	10,500,000	11,172,513		(18,883)		5.232	5.232	JJ	302,085	604,170	08/12/2010	07/01/2041	
575579	QU	4	MASSACHUSETTS BAY TRANS AUTH S	@			1FE	5,208,588	46.539	10,047,770	21,590,000	8,405,073		467,084			5.800	N/A				08/13/2008	07/01/2033
73358W	EK	6	PORT AUTHORITY OF NEW YORK&NEW 4.926% 10				1FE	1,000,000	110.457	1,104,570	1,000,000	1,000,000				4.926	4.926	AO	12,315	49,260	09/27/2011	10/01/2051	
797400	FN	3	SAN DIEGO COUNTY REGIONAL TRAN				1FE	9,725,000	127.724	12,772,400	10,000,000	9,743,167		3,717		5.911	6.106	AO	147,775	591,100	12/01/2010	04/01/2048	
880591	EH	1	Tennessee Valley Authority				1	11,101,590	124.347	11,191,227	9,000,000	10,879,001		(51,081)		5.250	3.861	MS	139,125	472,500	04/25/2012	09/15/2039	
915217	SB	0	UNIVERSITY OF VIRGINIA				1FE	11,217,195	116.752	12,842,720	11,000,000	11,192,998		(4,278)		5.000	4.874	MS	183,333	550,000	08/12/2010	09/01/2040	
2599999	U.S.		Special Revenue & Assessment Obligations - Issuer Obligations					70,015,343	XXX	88,452,280	83,340,000	72,864,194	0	392,527	0	XXX	XXX	XXX		1,325,290	3,533,501	XXX	XXX

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities

31283H	2Q	7	FEDERAL HOME LOAN MORTGAGE COR				4	1	433,505	113.253	489,526	432,242	432,915		(61)		6.500	6.482	MON	2,341	28,096	04/14/2004	12/01/2031
31283H	2R	5	FEDERAL HOME LOAN MORTGAGE COR				4	1	205,012	113.791	233,184	204,923	204,923				6.500	6.531	MON	1,110	13,320	04/14/2004	09/01/2032
3128M1	AB	5	FEDERAL HOME LOAN MORTGAGE COR FHLMC 5.0				4	1	290,186	105.324	313,573	297,722	294,307		487		5.000	5.717	MON	1,241	14,886	04/04/2006	08/01/2020
3128QS	3S	3	FEDERAL HOME LOAN MORTGAGE COR				4	1	99,675	101.906	101,258	99,364	99,364				5.702	3.517	MON	472	5,732	03/20/2007	02/01/2037
3128QS	4Q	6	FEDERAL HOME LOAN MORTGAGE COR				4	1	198,804	105.168	208,005	197,784	197,784				5.206	3.449	MON	858	11,123	03/20/2007	03/01/2037
31292H	4K	7	FEDERAL HOME LOAN MORTGAGE COR				4	1	1,620,433	113.923	1,832,310	1,608,370	1,618,112		(492)		6.000	5.874	MON	8,042	96,502	11/08/2005	12/01/2033
3136A3	C5	8	FANNIE MAE FNMA_12-5				4	1	5,060,050	100.007	4,750,256	4,749,917	5,052,552		(7,499)		3.500	2.951	MON	13,854	68,668	12/01/2016	02/01/2042
3136AM	4J	5	FANNIE MAE REMICS FNMA_15-23A				4	1	3,475,541	90.842	3,009,152	3,312,504	3,473,284		(2,257)		3.000	2.684	MON	8,281	33,125	08/22/2016	04/01/2045
3136AT	NR	1	FANNIE MAE FNMA_16-66				4	1	2,444,169	85.098	2,044,174	2,402,132	2,443,918		(252)		3.000	2.865	MON	6,005	24,021	08/18/2016	09/01/2046
31371L	CD	9	FEDERAL NATIONAL MORTGAGE ASSO				4	1	356,479	109.523	401,758	366,825	357,802		278		5.000	5.558	MON	1,528	18,341	03/23/2007	09/01/2033
31371M	CF	2	FEDERAL NATIONAL MORTGAGE ASSO				4	1	497,740	111.676	575,227	515,084	499,648		375		5.500	6.233	MON	2,361	28,330	07/21/2006	07/01/2035
3137BH	Q3	4	FREDDIE MAC FHLMC_4464				4	1	2,862,274	91.743	2,494,214	2,718,693	2,860,106		(2,168)		3.000	2.633	MON	6,797	20,390	08/30/2016	04/01/2045
3137BQ	EQ	6	FREDDIE MAC FHR_4588				4	1	3,617,883	90.924	3,127,312	3,439,461	3,615,362		(2,522)		3.000	2.665	MON	8,599	34,395	08/22/2016	06/01/2046
31403C	WF	4	FEDERAL NATIONAL MORTGAGE ASSO				4	1	1,465,385	108.158	1,708,535	1,579,664	1,487,048		2,082		4.500	5.799	MON	5,924	71,085	11/04/2005	09/01/2035
31411U	HN	4	FEDERAL NATIONAL MORTGAGE ASSO				4	1	183,647	104.300	189,854	182,026	182,026				5.741	3.412	MON	871	10,435	03/20/2007	04/01/2037
31414E	RC	0	FEDERAL NATIONAL MORTGAGE ASSO				4	1	483,666	113.457	546,788	481,934	483,102		(21)		6.000	5.898	MON	2,410	28,916	08/08/2008	07/01/2038
2699999	U.S.		Special Revenue - Residential Mortgage-Backed Securities					23,294,449	XXX	22,025,126	22,588,645	23,302,253	0	(12,050)	0	XXX	XXX	XXX		70,694	507,365	XXX	XXX
3199999	Total - U.S.		Special Revenue & Special Assessment Obligations					93,309,792	XXX	110,477,406	105,928,645	96,166,447	0	380,477	0	XXX	XXX	XXX		1,395,984	4,040,866	XXX	XXX

Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations

00115*	AA	0	AES ILUMINA LLC				4	3	4,452,532	87.132	3,879,566	4,452,532	4,452,532				6.000	6.045	MJSD	1,484	270,862	01/18/2013	03/26/2032	
001192	AH	6	AGL CAPITAL CORPORATION 5.875% 03/15/204				2	2FE	14,875,117	116.535	17,363,726	14,900,000	14,877,047		422		5.875	5.887	MS	257,749	875,375	03/16/2011	03/15/2041	
00130H	BN	4	AES CORP AES CORPORATION 8% 6/1/2020				3FE	279,000	116.250	348,750	300,000	291,555	2,032			8.000	8.976	JD	2,000	24,000	09/16/2008	06/01/2020		
00206R	DG	4	AT&T INC				2FE	2,998,507	115.169	3,455,059	3,000,000	2,998,673		166		6.375	6.379	MS	63,750	95,625	03/21/2016	03/01/2041		
00256@	AC	3	AARONS INC				4	3	3,500,000	103.563	3,624,688	3,500,000	3,500,000				4.750	4.778	JAJO	35,559	166,250	04/14/2014	04/14/2021	
002824	AU	4	Abbott Laboratories				2	1FE	5,538,912	106.711	5,936,315	5,563,000	5,556,597		2,839		5.125	5.180	AO	71,276	285,104	02/26/2009	04/01/2019	
003009	A*	8	ABERDEEN ASIA PACIFIC INCOME F Series A3				1FE	1,000,000	102.921	1,029,209	1,000,000	1,000,000				3.050	3.050	JD	1,610	30,500	06/12/2013	06/12/2020		
00434N	AB	1	WILLIAMS PARTNERS LPACMP FINAN				2	2FE	1,000,000	100.625	1,006,250	1,000,000	1,000,000				4.875	4.875	MS	14,354	48,750	03/04/2014	03/15/2044	
00485X	A*	2	ACOSTA HOLDCO INC				4FE											N/A		2,378		12/31/2016	09/26/2021	
00508X	AF	1	ACTUANT CORP				2	3FE	1,000,000	102.500	1,025,000	1,000,000	1,000,000				5.625	5.625	JD	2,500	56,250	04/02/2012	06/15/2022	
00724F	AB	7	ADOBE SYST INC				1FE	9,938,700	107.264	10,726,436	10,000,000	9,977,898		6,497		4.750	4.828	FA	197,917	475,000	01/25/2010	02/01/2020		
007643	AB	5	AERCAP AVIATION SOLUTIONS BV				D	2FE	1,000,000	101.875	1,018,750	1,000,000	1,000,000				6.375	6.379	MN	5,490	63,750	05/17/2012	05/30/2017	
00809Y	AB	4	AES ANDRES BV/DOMINICAN POWER				D	2	3FE	1,469,760	103.000	1,545,000	1,500,000	1,471,057		1,297		7.950	8.250	MN	16,563	59,625	05/04/2016	05/11/2026
008474	A@	7	AGNICO-EAGLE MINES LTD. Agnico-Eagle Min				A	2	6,000,000	111.188	6,671,280	6,000,000	6,000,000				6.670	6.670	AO	93,380	400,200	04/07/2010	04/07/2020	

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SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Contractual Maturity Date
009158 AP 1	Air Products And Chemicals Inc AIR PRODU.....		..	..	..	1FE	999,280	106.229	1,062,285	1,000,000	999,779		77			4.375	4.384	FA.....	15,799	43,750	08/18/2009.	08/21/2019.
00928Q AM 3	AIRCATTLE LTD.....		..	..	..	3FE	1,000,000	105.625	1,056,250	1,000,000	1,000,000					5.125	5.125	MS.....	15,090	51,250	03/12/2014.	03/15/2021.
00971Y AB 6	AKBANK TAS.....		..	D	..	3FE	996,560	102.778	1,027,779	1,000,000	999,304		549			6.500	6.562	MS.....	20,222	65,000	03/03/2011.	03/09/2018.
02153L AA 2	ALTERRA FINANCE LLC.....		..	..	..	2FE	4,999,950	111.373	5,568,630	5,000,000	4,999,960		9			6.250	6.250	MS.....	78,993	312,500	09/22/2010.	09/30/2020.
02155F AA 3	ALTICE US FIN I CORP.....		..	..	2	3FE	83,000	103.875	86,216	83,000	83,000					5.375	5.375	JJ.....	2,057	4,870	05/29/2015.	07/15/2023.
02155F AC 9	ALTICE US FIN I CORP.....		..	..	2	3FE	167,000	101.500	169,505	167,000	167,000					5.500	5.500	MN.....	1,174	5,077	04/19/2016.	05/15/2026.
02406P AL 4	AMERICAN AXLE & MANUFACTURING.....		..	..	2	3FE	1,015,000	103.000	1,030,000	1,000,000	1,008,320		(1,885)			6.625	6.373	AO.....	13,986	66,250	02/13/2013.	10/15/2022.
024836 AB 4	AMERICAN CAMPUS COMMUNITIES OP.....		..	..	2	2FE	6,490,965	101.829	6,618,912	6,500,000	6,492,943		787			4.125	4.142	JJ.....	134,063	268,125	06/17/2014.	07/01/2024.
02666Q D7 5	AMERICAN HONDA FINANCE CORPORA AMERICAN.....		..	..	..	1FE	2,000,000	110.098	2,201,956	2,000,000	2,000,000					7.625	7.625	AO.....	38,125	152,500	09/24/2008.	10/01/2018.
035287 AE 1	ANIXTER INC.....		..	..	2	3FE	320,000	103.750	332,000	320,000	320,000					5.125	5.125	AO.....	4,100	16,400	09/18/2014.	10/01/2021.
03674X AF 3	ANTERO RESOURCES CORP.....		..	..	..	3FE	2,000,000	102.000	2,040,000	2,000,000	2,000,000					5.625	5.625	JD.....	9,375	112,500	03/08/2016.	06/01/2023.
038521 AM 2	ARAMARK SERVICES INC.....		..	..	2	4FE	225,000	102.000	229,500	225,000	225,000					5.750	5.750	MS.....	3,809	12,938	02/22/2013.	03/15/2020.
038522 AM 0	ARAMARK SERVICES INC.....		..	..	2	4FE	611,396	99.000	611,744	617,923	611,473		77			4.750	4.889	JD.....	2,446	14,757	11/10/2016.	06/01/2026.
03938L AQ 7	ARCELORMITTAL.....		..	C	..	3FE	1,000,000	108.625	1,086,250	1,000,000	1,000,000					6.250	5.750	FA.....	25,347	62,500	06/20/2013.	08/05/2020.
03938L AU 8	ARCELORMITTAL ArcelorMittal CB 5.5% 3/1/.....		..	D	..	3FE	2,102,500	109.500	2,190,000	2,000,000	2,058,432		(13,355)			6.500	(0.631)	MS.....	43,333	130,000	04/05/2013.	03/01/2021.
044209 AF 1	ASHLAND INC.....		..	..	2	3FE	294,750	103.500	310,500	300,000	295,963		432			4.750	5.017	FA.....	5,383	14,250	07/30/2014.	08/15/2022.
044209 AK 0	ASHLAND INC.....		..	..	2	3FE	1,000,000	102.500	1,025,000	1,000,000	1,000,000					3.875	3.874	AO.....	8,181	38,750	02/21/2013.	04/15/2018.
053332 AM 4	AUTOZONE INC.....		..	..	2	2FE	491,630	103.354	516,768	500,000	494,418		934			3.700	3.936	AO.....	3,906	18,500	11/25/2013.	04/15/2022.
05366# AJ 2	AVIATION CAPITAL GROUP CORP.....		..	..	2	2	4,000,000	104.819	4,192,752	4,000,000	4,000,000					6.000	6.000	AO.....	57,333	240,000	04/05/2012.	04/05/2018.
05366# AK 9	AVIATION CAPITAL GROUP CORP 6.8% 4/5/202.....		..	..	2	1	1,000,000	116.224	1,162,237	1,000,000	1,000,000					6.800	6.800	AO.....	16,244	68,000	04/05/2012.	04/05/2023.
05533U AC 2	BBVA BANCOMER SA TEXAS BRANCH.....		..	D	..	2FE	553,750	109.453	547,266	500,000	538,876		(5,689)			6.750	5.168	MS.....	8,531	33,750	04/03/2014.	09/30/2022.
05578Q AA 1	BPCE SA.....		..	D	..	2FE	998,340	105.269	1,052,689	1,000,000	998,773		144			5.700	5.722	AO.....	10,925	57,000	10/15/2013.	10/22/2023.
05578Q AB 9	BPCE SA.....		..	D	..	2FE	3,020,190	101.612	3,048,361	3,000,000	3,015,939		(1,699)			5.150	5.064	JJ.....	68,667	154,500	04/08/2014.	07/21/2024.
05578Q AD 5	BPCE SA.....		..	D	..	2FE	985,770	97.311	973,105	1,000,000	988,325		1,146			4.500	4.673	MS.....	13,250	45,000	09/08/2014.	03/15/2025.
058498 AR 7	BALL CORP BALL CORP 5% 3/15/2022.....		..	..	..	3FE	1,000,000	104.500	1,045,000	1,000,000	1,000,000					5.000	5.000	MS.....	14,722	50,000	02/24/2012.	03/15/2022.
059438 AH 4	BANK ONE CORPORATION 7.625% 10/15/2026.....		..	..	..	2FE	2,200,920	128.325	2,566,494	2,000,000	2,120,025		(8,426)			7.625	6.776	AO.....	32,194	152,500	05/30/2002.	10/15/2026.
05969B AA 1	Bnc Sant Serfin.....		..	D	..	2FE	949,375	100.068	1,000,684	1,000,000	964,568		5,129			4.125	4.827	MN.....	5,958	41,250	11/19/2013.	11/09/2022.
05990G AA 3	BANCO DE CREDITO DEL PERU BANCO DE CREDI.....		..	D	..	2FE	2,975,880	102.857	3,085,720	3,000,000	2,983,744		2,223			4.250	4.350	AO.....	31,875	127,500	03/25/2013.	04/01/2023.
06051G EM 7	BANK OF AMERICA CORP BANK OF AMERICA COR.....		..	..	..	2FE	4,586,270	112.334	5,055,010	4,500,000	4,549,136		(8,338)			5.700	5.448	JJ.....	111,863	256,500	02/02/2012.	01/24/2022.
06406H CQ 0	Bank of New York Co Inc.....		..	..	2	1FE	1,496,445	104.948	1,574,219	1,500,000	1,497,215		257			3.950	3.975	MN.....	7,077	59,250	11/13/2013.	11/18/2025.
06738E AE 5	BARCLAYS PLC.....		..	D	5	2FE	2,493,135	96.879	2,470,420	2,550,000	2,499,291		5,193			3.650	3.936	MS.....	27,147	93,075	10/21/2015.	03/16/2025.
07177M AB 9	BAXALTA INC.....		..	..	2	2FE	7,701,709	100.131	7,760,121	7,750,000	7,704,450		2,741			4.000	4.083	JD.....	6,889	310,000	06/03/2016.	06/23/2025.
090572 AP 3	BIO-RAD LABS INC.....		..	..	..	2FE	99,443	106.500	106,500	100,000	99,747		57			4.875	4.946	JD.....	217	4,875	12/06/2010.	12/15/2020.
09062X AF 0	BIOGEN IDEC INC.....		..	..	2	2FE	4,876,670	102.641	4,875,452	4,750,000	4,863,566		(11,212)			4.050	3.717	MS.....	56,644	192,375	10/27/2015.	09/15/2025.
09531@ AA 5	BLUE BUFFALO CO LTD.....		..	..	..	3FE	942,080	100.875	966,224	957,843	949,880		2,772			3.750		N/A.....	200	36,418	12/09/2013.	08/07/2019.
097023 AD 7	The Boeing Company 8.75% 8/15/2021.....		..	..	..	1FE	775,946	125.975	850,328	675,000	712,542		(6,611)			8.750	7.310	FA.....	22,313	59,063	09/26/2001.	08/15/2021.
10460* AA 0	WC BRADLEY COMPANY.....		..	..	1	1	5,000,000	107.259	5,362,970	5,000,000	5,000,000					5.020	5.020	AO.....	42,531	251,000	06/03/2010.	04/30/2021.
10552T AF 4	BRF SA.....		..	C	2	2FE	233,125	98.000	245,000	250,000	234,455		1,330			4.750	5.797	MN.....	1,286	11,875	03/14/2016.	05/22/2024.
10920@ AC 8	BRIGHT HOUSE NETWORKS LLC.....		..	..	1	1										7.250		JJ.....		604	12/31/2016.	01/25/2016.
11102A AA 9	BRITISH TELECOMMUNICATIONS PLC BRITISH T.....		..	D	..	2FE	4,533,359	104.152	4,385,858	4,211,000	4,262,733		(47,667)			5.950	4.722	JJ.....	115,533	250,555	08/20/2010.	01/15/2018.
12201P AB 2	BURLINGTON RESOURCES FINANCE C.....		..	A	2	2FE	5,711,150	129.160	6,458,010	5,000,000	5,532,244		(22,074)			7.200	6.090	FA.....	136,000	360,000	04/18/2006.	08/15/2031.
1248EP BK 8	CCO HOLDINGS LLC.....		..	..	2	3FE	1,000,000	103.500	1,035,000	1,000,000	1,000,000					5.875	5.875	MN.....	9,792	58,750	04/15/2015.	05/01/2027.

E10.2

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12505F AF 8	OUTFRONT MEDIA CAPITAL LLC.....		..	..	2	4FE	435,000	104.500	454,575	435,000	435,000				5.875	5.875	MS	7,525	25,556	02/03/2015	03/15/2025
12527G AC 7	CF INDUSTRIES INC GTD-by-CF Industries H.....		..	..	2	3FE	2,457,600	90.558	2,263,948	2,500,000	2,468,265		4,315		3.450	3.674	JD	7,188	86,250	06/17/2014	06/01/2023
12543D AV 2	CHS/COMMUNITY HEALTH SYSTEMS I.....		..	..	2	5FE	420,000	69.500	291,900	420,000	420,000				6.875	6.875	FA	12,031	28,875	01/15/2014	02/01/2022
12673P AC 9	CA INC 5.375% 12/1/2019.....		..	..	2	2FE	4,104,640	107.972	4,318,876	4,000,000	4,036,657		(11,410)		5.375	5.033	JD	17,917	215,000	01/29/2010	12/01/2019
127097 E@ 8	CABOT OIL&GAS CORPORATION.....		..	..	2		11,500,000	99.757	11,472,044	11,500,000	11,500,000				3.670	3.670	MS	120,753	422,050	09/18/2014	09/18/2024
131347 BY 1	CALPINE CORP CALPINE CORP 7.875% 1/15/20.....		..	..	2	3FE	904,000	104.125	941,290	904,000	904,000				7.875	7.875	JJ	32,827	71,190	01/10/2011	01/15/2023
133131 AU 6	CAMDEN PROPERTY TRUST.....		..	..	2	1FE	998,140	103.366	1,033,659	1,000,000	998,595		168		4.250	4.273	JJ	19,597	42,500	11/20/2013	01/15/2024
14912L 3U 3	CATERPILLAR FINANCIAL SERVICES 5.45% 4/1.....		..	..	1	1FE	4,027,115	104.777	4,212,023	4,020,000	4,021,230		(902)		5.450	5.425	AO	46,252	219,090	05/22/2008	04/15/2018
14912L 4D 0	CATERPILLAR FINANCIAL SERVICES.....		..	..	1	1FE	498,365	108.990	544,952	500,000	499,621		191		7.050	7.096	MS	8,910	35,250	09/23/2008	10/01/2018
151020 AJ 3	CELGENE CORPORATION 4% 8/15/2023.....		..	..	2	2FE	4,475,340	103.454	4,655,426	4,500,000	4,482,657		2,240		4.000	4.067	FA	68,000	180,000	08/01/2013	08/15/2023
151191 AQ 6	CELULOSA ARAUCO Y CONSTITUCION.....		D	..	2	2FE	3,423,750	110.546	3,316,394	3,000,000	3,142,560		(50,425)		7.250	5.253	JJ	91,833	217,500	08/10/2010	07/29/2019	
15132H AA 9	CENCOSUD SA GTD-by-Cencosud Retail SA.....		C	..	2	2FE	1,679,311	106.888	1,817,103	1,700,000	1,690,212		2,094		5.500	5.661	JJ	41,815	93,500	01/12/2011	01/20/2021	
15132H AD 3	CENCOSUD SA.....		C	..	2	2FE	286,125	103.236	309,707	300,000	288,069		1,618		4.875	5.660	JJ	6,541	14,625	10/16/2015	01/20/2023	
15238X AA 7	CENTRAL AMERICA BOTTLING CORP 6.75% 02/0.....		D	..	2	3FE	526,875	103.012	515,060	500,000	512,312		(3,517)		6.750	5.871	FA	13,313	33,750	05/22/2012	02/09/2022	
156700 AZ 9	CENTURYLINK INC.....		..	..	2	3FE	903,317	95.000	950,000	1,000,000	912,464		7,642		5.625	7.043	AO	14,063	56,250	10/19/2015	04/01/2025
15909# AA 4	CHANEL.....		..	..	2		475,000	102.241	485,646	475,000	475,000				3.770	3.770	AO	3,780	17,908	10/15/2014	10/15/2024
15909# AB 2	CHANEL.....		..	..	2		1,650,000	101.700	1,678,057	1,650,000	1,650,000				3.920	3.920	AO	13,655	64,680	10/15/2014	10/15/2026
15909# AC 0	CHANEL.....		..	..	2		5,300,000	100.014	5,300,758	5,300,000	5,300,000				4.070	4.070	AO	45,539	215,710	10/15/2014	10/15/2029
15909# AD 8	CHANEL.....		..	..	2		1,925,000	100.725	1,938,964	1,925,000	1,925,000				4.590	4.590	AO	18,653	88,358	10/15/2014	10/15/2034
163893 AD 2	CHEMTURA CORPORATION.....		..	..	2	3FE	1,761,250	104.000	1,820,000	1,750,000	1,754,599		(2,051)		5.750	5.613	JJ	46,399	100,625	07/25/2013	10/15/2021
165167 CQ 8	CHESAPEAKE ENERGY CORPORATION.....		..	..	2	4FE	112,320	107.750	252,135	234,000	120,693		8,186		8.000	23.522	JD	832	18,304	12/23/2015	12/15/2022
165303 D# 2	CHESAPEAKE UTIL CORP.....		..	..	4	1	14,000,000	108.215	15,150,156	14,000,000	14,000,000				5.930	5.930	AO	140,673	830,200	10/31/2008	10/31/2023
165303 E* 5	CHESAPEAKE UTIL CORP.....		..	..	4	1	3,000,000	109.853	3,295,590	3,000,000	3,000,000				5.680	5.680	JD	473	170,400	06/23/2011	06/30/2026
16725* AE 0	CHICAGO BRIDGE & IRON CO (DELA.....		..	..	2		4,600,000	103.542	4,762,923	4,600,000	4,600,000				4.530	4.530	JJ	87,404	208,380	07/30/2015	07/30/2025
171232 AE 1	CHUBB CORP CHUBB CORPORATION 6.8% 11/15/.....		..	..	2	1FE	1,987,140	125.827	2,516,539	2,000,000	1,990,580		357		6.800	6.851	MN	17,378	136,000	05/14/2002	11/15/2031
171798 AB 7	CIMAREX ENERGY CO.....		..	..	2	2FE	325,000	103.995	337,985	325,000	325,000				5.875	5.875	MN	3,182	19,094	03/22/2012	05/01/2022
184496 AJ 6	CLEAN HARBORS INC.....		..	..	2	3FE	1,000,000	102.250	1,022,500	1,000,000	1,000,000				5.250	5.250	FA	21,875	52,500	07/17/2012	08/01/2020
18451Q AG 3	CLEAR CHANNEL WORLDWIDE HOLDIN.....		..	..	2	4FE	2,125,000	96.250	2,045,313	2,125,000	2,125,000				7.625	7.625	MS	47,709	162,031	02/29/2012	03/15/2020
18538R AH 6	CLEARWATER PAPER CORP.....		..	..	3	FE	725,000	98.750	715,938	725,000	725,000				5.375	5.375	FA	16,237	38,969	07/24/2014	02/01/2025
196541 A* 7	COLORADO NATURAL GAS INC.....		..	..	4	3	800,000	98.625	789,000	800,000	800,000				5.500	5.500	MS	11,122	44,000	10/11/2012	09/30/2032
20337Y AA 5	COMMSCOPE INC.....		..	..	2	4FE	1,000,000	105.500	1,055,000	1,000,000	1,000,000				6.000	6.000	JD	2,667	60,000	05/28/2015	06/15/2025
20605P AC 5	CONCHO RESOURCES INC CONCHO RESOURCES IN.....		..	..	2	3FE	100,750	103.250	103,250	100,000	100,307		(89)		6.500	6.387	JJ	2,997	6,500	05/19/2011	01/15/2022
20605P AD 3	CONCHO RESOURCES INC.....		..	..	2	3FE	825,000	103.625	854,906	825,000	825,000				5.500	5.500	AO	11,344	45,375	03/07/2012	10/01/2022
21017# AB 9	GCT USA LP Series B.....		..	..	2	2FE	3,000,000	108.988	3,269,628	3,000,000	3,000,000				4.930	4.930	JD	7,806	147,900	12/12/2013	12/12/2025
21036P AH 1	CONSTELLATION BRANDS INC.....		..	..	2	2FE	1,000,000	112.750	1,127,500	1,000,000	1,000,000				6.000	6.000	MN	10,000	60,000	04/10/2012	05/01/2022
212015 AL 5	CONTINENTAL RESOURCES INC.....		..	..	2	3FE	1,500,000	97.750	1,466,250	1,500,000	1,500,000				4.500	4.499	AO	14,250	67,500	04/02/2013	04/15/2023
21988V AA 1	CORPORACION LINDLEY SA 6.75% 11/23/2021.....		D	..	4	2FE	4,024,375	112.000	4,480,000	4,000,000	4,012,572		(2,600)		6.750	6.661	MN	28,500	270,000	11/21/2011	11/23/2021	
22282E AE 2	COVANTA HOLDING CORP.....		..	..	2	4FE	500,000	101.375	506,875	500,000	500,000				6.375	6.375	AO	7,969	31,875	03/09/2012	10/01/2022
228227 BE 3	CROWN CASTLE INTL CORP.....		..	..	2	2FE	995,000	106.750	1,067,500	1,000,000	996,483		570		4.875	4.951	AO	10,292	48,750	04/01/2014	04/15/2022
23331A BD 0	D R HORTON INC D.R. HORTON INC 4.75% 5/1.....		..	..	2	2FE	1,000,000	100.875	1,008,750	1,000,000	1,000,000				4.750	4.750	MN	6,069	47,500	04/25/2012	05/15/2017
23331A BH 1	D R HORTON INC.....		..	..	2	2FE	1,000,000	107.625	1,076,250	1,000,000	1,000,000				5.750	5.750	FA	21,722	57,500	07/31/2013	08/15/2023
242370 AD 6	DEAN FOODS CO.....		..	..	2	3FE	1,000,000	105.250	1,052,500	1,000,000	1,000,000				6.500	6.500	MS	19,139	65,000	02/20/2015	03/15/2023
24713G AB 8	DELPHI AUTOMOTIVE PLC.....		D	..	2	2FE	6,023,340	103.477	6,208,590	6,000,000	6,021,708		(1,193)		4.250	4.201	JJ	117,583	167,167	11/09/2015	01/15/2026	

E10.3

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2					Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
						3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description					Code	F	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
250847	G#	1	DTE ELECTRIC CO.....	.....	.....	.....	1	.....	10,000,000	107.889	10,788,930	10,000,000	10,000,000	.....	.....	.....	.....	4.890	4.890	MS.....	143,983	489,000	09/15/2010.	09/15/2020.
25468P	BW	5	WALT DISNEY COMPANY THE.....	.....	.....	.....	1FE	.....	1,983,400	135.101	2,702,027	2,000,000	1,988,221	.....	424	.....	.....	7.000	7.064	MS.....	46,667	140,000	02/21/2002.	03/01/2032.
25470X	AE	5	DISH DBS CORP.....	.....	.....	.....	3FE	.....	990,930	108.500	1,085,000	1,000,000	995,225	.....	898	.....	.....	6.750	6.877	JD.....	5,625	67,500	05/02/2011.	06/01/2021.
256677	AC	9	DOLLAR GENERAL CORPORATION.....	.....	.....	.....	2FE	.....	3,286,600	99.035	3,466,225	3,500,000	3,343,599	.....	21,460	.....	.....	3.250	4.063	AO.....	24,014	113,750	04/09/2014.	04/15/2023.
264411	AD	1	DUKE REALTY LP.....	.....	.....	.....	2FE	.....	1,496,205	104.274	1,564,110	1,500,000	1,497,658	.....	514	.....	.....	3.875	3.916	FA.....	21,958	58,125	11/25/2013.	02/15/2021.
268317	AB	0	ELECTRICITE DE FRANCE SA 6.5% 1/26/2019.....	.....	.....	.....	1FE	.....	10,965,680	108.559	11,941,512	11,000,000	10,990,992	.....	3,946	.....	.....	6.500	6.543	JJ.....	307,847	715,000	01/21/2009.	01/26/2019.
268787	AB	4	EP ENERGY LLC/EVEREST ACQUISIT.....	.....	.....	.....	5FE	.....	500,000	80.500	402,500	500,000	500,000	.....	.....	.....	.....	7.750	7.750	MS.....	12,917	38,750	08/08/2012.	09/01/2022.
291011	AY	0	EMERSON ELECTRIC CO EMERSON ELECTRIC CO.....	.....	.....	.....	1FE	.....	7,969,520	107.723	8,617,800	8,000,000	7,990,327	.....	3,170	.....	.....	4.875	4.922	AO.....	82,333	390,000	01/15/2009.	10/15/2019.
291641	BA	5	EMPIRE DISTRICT ELECTRIC CO.....	.....	.....	.....	1FE	.....	1,845,920	114.506	2,290,123	2,000,000	1,868,876	.....	3,108	.....	.....	5.875	6.460	AO.....	29,375	117,500	06/22/2007.	04/01/2037.
29245J	AF	9	EMPRESA NACIONAL DEL PETROLEO 4.75% 12/6.....	.....	.....	.....	2FE	.....	10,523,297	103.125	11,037,469	10,703,000	10,603,473	.....	17,431	.....	.....	4.750	4.965	JD.....	35,305	508,393	12/01/2011.	12/06/2021.
29245J	AJ	1	EMPRESA NACIONAL DEL PETROLEO.....	.....	.....	.....	2FE	.....	5,655,298	93.828	5,395,099	5,750,000	5,658,461	.....	3,164	.....	.....	3.750	3.951	FA.....	87,448	.....	08/02/2016.	08/05/2026.
29246R	AA	1	EMPRESA NACIONAL DE ELECTRICID.....	.....	.....	.....	2FE	.....	1,876,661	102.695	1,947,099	1,896,000	1,881,114	.....	1,703	.....	.....	4.250	4.377	AO.....	17,011	80,580	04/10/2014.	04/15/2024.
29252B	AA	7	ENBRIDGE PIPELINES SOUTHERN LI.....	.....	.....	.....	1	.....	6,218,960	94.922	5,903,149	6,218,960	6,218,960	.....	.....	.....	.....	3.980	3.980	JD.....	688	247,515	08/18/2014.	06/30/2040.
29273R	AQ	2	ENERGY TRANSFER PARTNERS LP.....	.....	.....	.....	2FE	.....	3,491,530	107.080	3,747,801	3,500,000	3,495,118	.....	819	.....	.....	5.200	5.232	FA.....	75,833	182,000	01/09/2012.	02/01/2022.
29273V	AD	2	ENERGY TRANSFER EQUITY LP.....	.....	.....	.....	3FE	.....	1,013	103.000	1,030	1,000	1,012	.....	.....	.....	.....	5.875	5.658	JJ.....	27	.....	09/15/2016.	01/15/2024.
29273V	AF	7	ENERGY TRANSFER EQUITY LP.....	.....	.....	.....	3FE	.....	22,425	97.500	22,425	23,000	22,438	.....	13	.....	.....	5.500	5.816	JD.....	105	633	09/14/2016.	06/01/2027.
29444U	AM	8	EQUINIX INC.....	.....	.....	.....	4FE	.....	1,000,000	104.000	1,040,000	1,000,000	1,000,000	.....	.....	.....	.....	5.375	5.375	AO.....	13,438	53,750	02/28/2013.	04/01/2023.
30049X	AA	5	EVOLUTION ESCROW ISSUER LLC.....	.....	.....	.....	5FE	.....	997,775	92.750	1,004,483	1,083,000	999,717	.....	1,942	.....	.....	7.500	9.400	MS.....	23,916	.....	12/02/2016.	03/15/2022.
30227C	AD	9	ARCHROCK PARTNERS LP.....	.....	.....	.....	4FE	.....	984,973	96.750	967,500	1,000,000	988,141	.....	1,671	.....	.....	6.000	6.249	AO.....	15,000	60,000	02/11/2015.	10/01/2022.
31620M	AH	9	FIDELITY NATIONAL INFORMATION.....	.....	.....	.....	2FE	.....	389,000	102.750	411,000	400,000	393,532	.....	1,054	.....	.....	5.000	5.360	MS.....	5,889	20,000	04/06/2012.	03/15/2022.
318069	B@	9	FINNING INTERNATIONAL INC.....	.....	.....	.....	2FE	.....	4,500,000	108.932	4,901,922	4,500,000	4,500,000	.....	.....	.....	.....	4.530	4.530	AO.....	49,830	203,850	04/03/2012.	04/03/2027.
33938E	AQ	0	FLEXTRONICS INTERNATIONAL LTD.....	.....	.....	.....	2FE	.....	1,681,240	104.000	1,738,880	1,672,000	1,677,508	.....	(1,614)	.....	.....	4.625	4.510	FA.....	29,214	77,330	08/11/2014.	02/15/2020.
33972P	AA	7	FLNG LIQUEFACTION 2 LLC.....	.....	.....	.....	2FE	.....	4,000,000	91.036	3,641,448	4,000,000	4,000,000	.....	.....	.....	.....	4.125	4.125	MS.....	41,708	32,083	07/12/2016.	03/31/2038.
345838	AE	6	FOREST LABS INC.....	.....	.....	.....	2FE	.....	500,000	106.875	534,375	500,000	500,000	.....	.....	.....	.....	4.875	4.875	FA.....	9,208	24,375	01/27/2014.	02/15/2021.
35671D	BP	9	PLAINS EXPORTATION & PRODUCTION PLAINS EX.....	.....	.....	.....	3FE	.....	1,009,412	102.000	993,480	974,000	1,008,966	.....	(446)	.....	.....	6.500	5.457	MN.....	8,090	.....	12/12/2016.	11/15/2020.
35671D	BR	5	FREEPORT-MCMORAN COPPER & GOLD.....	.....	.....	.....	3FE	.....	653,009	102.000	660,960	648,000	652,961	.....	(48)	.....	.....	6.625	6.418	MN.....	2,147	.....	12/12/2016.	05/01/2021.
35803Q	AA	5	FRESENIUS MEDICAL CARE US FINA.....	.....	.....	.....	3FE	.....	1,287,780	108.125	1,405,625	1,300,000	1,294,097	.....	1,232	.....	.....	5.750	5.876	FA.....	28,239	74,750	01/26/2011.	02/15/2021.
35906A	AZ	1	FRONTIER COMMUNICATIONS CORP.....	.....	.....	.....	3FE	.....	800,000	103.250	826,000	800,000	800,000	.....	.....	.....	.....	11.000	11.000	MS.....	25,911	44,000	06/03/2016.	09/15/2025.
359694	E@	1	HB FULLER CO.....	.....	.....	.....	2	.....	6,000,000	103.591	6,215,442	6,000,000	6,000,000	.....	.....	.....	.....	4.120	4.120	MS.....	79,653	247,200	03/05/2012.	03/05/2022.
36155W	AH	9	GCI INC GCI INC 6.75% 6/1/2021.....	.....	.....	.....	4FE	.....	1,015,000	102.750	1,027,500	1,000,000	1,005,332	.....	(1,980)	.....	.....	6.750	6.508	JD.....	5,625	67,500	05/09/2011.	06/01/2021.
364725	BC	4	TEGNA INC.....	.....	.....	.....	3FE	.....	183,220	101.000	186,850	185,000	183,575	.....	143	.....	.....	5.500	5.624	MN.....	1,300	10,175	09/03/2014.	09/15/2024.
37045X	AL	0	GENERAL MOTORS FINANCIAL CO IN.....	.....	.....	.....	2FE	.....	1,448,125	100.931	1,513,970	1,500,000	1,462,185	.....	4,987	.....	.....	4.250	4.713	MN.....	8,146	63,750	01/27/2014.	05/15/2023.
383909	AE	8	W R GRACE&CO - CONN.....	.....	.....	.....	3FE	.....	1,000,000	103.750	1,037,500	1,000,000	1,000,000	.....	.....	.....	.....	5.125	5.125	AO.....	12,813	51,250	09/11/2014.	10/01/2021.
38749#	AA	0	GRANITE STATE GAS TRANSMISSION.....	.....	.....	.....	2	.....	6,666,666	106.771	7,118,073	6,666,666	6,666,666	.....	.....	.....	.....	7.150	7.150	JD.....	21,185	476,667	12/15/2008.	12/15/2018.
391164	AB	6	GREAT PLAINS ENERGY INCORPORAT GREAT PLA.....	.....	.....	.....	2FE	.....	9,948,400	102.789	10,278,852	10,000,000	9,995,097	.....	6,624	.....	.....	6.875	6.948	MS.....	202,431	687,500	09/20/2007.	09/15/2017.
398435	AC	1	GRIFOLS WORLDWIDE OPERATIONS L.....	.....	.....	.....	4FE	.....	1,000,000	103.500	1,035,000	1,000,000	1,000,000	.....	.....	.....	.....	5.250	5.250	AO.....	13,125	52,500	05/28/2015.	04/01/2022.
40049J	AV	9	GRUPO TELEVISIA S.A.B.....	.....	.....	.....	2FE	.....	490,510	113.929	569,646	500,000	494,519	.....	486	.....	.....	6.625	6.801	MS.....	9,477	33,125	08/31/2005.	03/18/2025.
404119	BN	8	HCA-THE HEALTHCARE CO.....	.....	.....	.....	3FE	.....	1,655,775	102.875	1,702,581	1,655,000	1,655,619	.....	(70)	.....	.....	5.000	4.994	MS.....	24,365	82,750	07/16/2014.	03/15/2024.
40433Q	AB	1	HPHT FINANCE 15 LTD.....	.....	.....	.....	2FE	.....	995,290	99.734	997,341	1,000,000	996,900	.....	821	.....	.....	2.875	2.977	MS.....	8,306	28,750	03/12/2015.	03/17/2020.
410345	AJ	1	HANESBRANDS INC.....	.....	.....	.....	3FE	.....	380,000	97.250	369,550	380,000	380,000	.....	.....	.....	.....	4.625	4.625	MN.....	2,246	9,227	05/03/2016.	05/15/2024.
410345	AL	6	HANESBRANDS INC.....	.....	.....	.....	3FE	.....	380,000	97.750	371,450	380,000	380,000	.....	.....	.....	.....	4.875	4.874	MN.....	2,367	9,726	05/03/2016.	05/15/2026.
42241@	AB	5	HEARST CORP Hearst Corp 5.290% 12/01/19.....	.....	.....	.....	1	.....	14,000,000	108.883	15,243,648	14,000,000	14,000,000	.....	.....	.....	.....	5.290	5.290	JD.....	61,717	740,600	12/01/2009.	12/01/2019.
42251#	AS	3	HE BUTT GROCERY COMPANY CO.....	1	4,000,000	106.721	4,268,856	4,000,000	4,000,000	4.800	4.800	JD.....	8,533	192,000	12/15/2011.	12/15/2037.	

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SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
428040	CG	2			2	4FE	500,000	99.750	498,750	500,000	500,000					7.375	7.375	JJ	17,003	36,875	12/06/2010	01/15/2021
42824C	AN	9			5	2Z	19,966,613	104.613	20,922,600	20,000,000	19,966,662		49			4.400	4.432	AO	185,778		12/30/2016	10/15/2022
43289*	AA	0				3FE	109,083	100.751	111,009	110,182	109,457		171			3.500		N/A	626	16,006	09/23/2014	09/23/2020
44043V	AD	0				3FE	235,738	99.250	245,638	247,494	238,674		2,730			5.000	5.938	N/A	1,822	9,766	11/19/2015	04/29/2021
44107T	AU	0			2	2FE	970,740	98.166	981,658	1,000,000	978,064		2,753			3.750	4.124	AO	7,917	37,500	03/26/2014	10/15/2023
44986U	AC	3			D	4FE	500,000	101.750	508,750	500,000	500,000					5.875	5.875	FA	11,097	29,375	02/11/2014	02/15/2019
45661@	AE	3				3FE	2,349,816	100.187	2,354,221	2,349,816	2,349,816					3.750		N/A	490	89,342	03/24/2014	05/04/2018
459200	GL	9				1FE	6,922,370	142.612	9,982,813	7,000,000	6,929,640		1,159			8.000	8.099	AO	118,222	560,000	10/09/2008	10/15/2038
459200	GM	7				1FE	7,970,240	110.134	8,810,746	8,000,000	7,992,930		3,572			7.625	7.679	AO	128,778	610,000	10/09/2008	10/15/2018
460146	CG	6			2	2FE	4,542,315	107.950	4,857,753	4,500,000	4,522,918		(4,091)			4.750	4.632	FA	80,750	213,750	11/09/2011	02/15/2022
460599	AC	7			C	3FE	1,000,000	107.250	1,072,500	1,000,000	1,000,000					6.500	6.500	FA	24,556	65,000	04/07/2015	02/15/2025
46284P	AP	9			2	4FE	1,997,500	102.750	2,055,000	2,000,000	1,998,183		185			5.750	5.765	FA	43,444	115,000	02/04/2013	08/15/2024
466313	AF	0				2FE	1,945,000	107.000	2,140,000	2,000,000	1,974,077		5,655			5.625	5.998	JD	5,000	112,500	02/15/2011	12/15/2020
47032@	AH	4				2	1,000,000	103.426	1,034,264	1,000,000	1,000,000					4.580	4.581	JD	127	45,800	09/26/2014	09/30/2026
47032@	AJ	0				2	1,000,000	103.440	1,034,398	1,000,000	1,000,000					4.630	4.632	JD	129	46,300	09/26/2014	09/30/2027
478375	AR	9			C	2FE	4,996,942	102.846	5,142,295	5,000,000	4,996,960		18			3.900	3.908	FA	74,208		12/28/2016	02/14/2026
49446R	AJ	8				2FE	13,977,600	112.038	15,685,348	14,000,000	13,992,180		2,509			6.875	6.898	AO	240,625	962,500	09/17/2009	10/01/2019
50076@	AC	6				4FE	3,996,250	100.778	4,031,112	4,000,000	3,996,110		(140)			6.000	4.573	N/A	1,333	79,167	09/07/2016	01/06/2022
50077L	AK	2				2FE	4,594,519	101.145	4,652,656	4,600,000	4,594,828		309			3.950	3.966	JJ	83,784		08/19/2016	07/15/2025
50152#	AC	1			4	2	2,557,392	93.912	2,401,693	2,557,392	2,557,392					3.580	3.596	FMAN	9,410	91,555	04/21/2015	05/24/2035
521865	AV	7			2	2FE	1,000,000	104.750	1,047,500	1,000,000	1,000,000					5.375	5.375	MS	15,826	53,750	03/11/2014	03/15/2024
527298	BD	4			2.5	3FE	1,000,000	103.000	1,030,000	1,000,000	1,000,000					5.375	5.374	MN	6,868	53,750	02/05/2015	08/15/2022
53217V	AC	3				2FE	1,013,810	108.689	1,086,888	1,000,000	1,005,224		(1,467)			6.000	5.817	MS	20,000	60,000	02/11/2010	03/01/2020
53947N	AA	2			D	2FE	9,939,200	110.259	11,025,895	10,000,000	9,972,843		6,305			6.500	6.584	MS	193,194	650,000	09/07/2010	09/14/2020
539830	AW	9				2FE	2,696,493	120.682	3,494,964	2,896,000	2,715,309		3,356			5.720	6.230	JD	13,804	165,651	05/25/2010	06/01/2040
552953	BX	8				3FE	1,000,000	115.250	1,152,500	1,000,000	1,000,000					7.750	7.750	MS	22,819	77,500	03/15/2012	03/15/2022
552953	CD	1			2	3FE	355,283	96.250	359,013	373,000	355,477		194			4.625	5.250	MS	6,325		11/10/2016	09/01/2026
55336V	AC	4				2FE	1,490,136	104.000	1,560,000	1,500,000	1,490,537		401			5.500	5.623	FA	31,167		09/29/2016	02/15/2023
559080	AK	2			2	2FE	7,490,625	109.675	8,225,650	7,500,000	7,491,259		634			5.000	5.016	MS	125,000	189,583	02/22/2016	03/01/2026
561233	AA	5			C	4FE	352,000	96.250	338,800	352,000	352,000					5.750	5.750	FA	8,433	20,240	07/30/2014	08/01/2022
561233	AC	1			D	4FE	2,653,170	89.500	2,369,960	2,648,000	2,646,821		(3,861)			5.500	5.454	AO	30,746	127,820	09/19/2016	04/01/2025
565849	AB	2				3FE	995,900	110.250	1,102,500	1,000,000	996,950		112			6.800	6.833	MS	20,022	68,000	02/27/2002	03/15/2032
57686G	C*	4				2Z	1,700,000	94.799	1,611,581	1,700,000	1,700,000					3.370	3.369	JD	1,591		12/21/2016	12/21/2027
59010Q	AA	4			B	3FE	535,375	103.896	547,922	527,375	527,375				(15,775)	2.750	2.750	MS	4,270	15,370	03/11/2015	03/15/2022
590454	AA	2			D	2FE	2,987,280	104.081	3,122,428	3,000,000	2,992,787		1,741			5.875	5.950	FA	68,052	176,250	08/01/2013	08/12/2020
60040#	AA	0				2FE	5,831,566	106.071	6,185,589	5,831,566	5,831,566					5.330	5.365	MJSD	863	310,822	08/26/2010	06/30/2027
603374	AD	1			D	3FE	495,480	97.455	487,274	500,000	495,573		93			6.500	6.625	MS	9,118		09/08/2016	09/20/2026
628530	BD	8			2	2FE	1,494,180	99.928	1,498,923	1,500,000	1,495,726		522			4.200	4.248	MN	5,600	63,000	11/19/2013	11/29/2023
629377	BY	7			2	4FE	699,000	98.250	686,768	699,000	699,000					6.250	6.250	MN	7,281	43,688	01/26/2015	05/01/2024
629377	CB	6			2	4FE	156,025	94.625	149,508	158,000	156,067		42			6.625	6.795	JJ	4,332		10/04/2016	01/15/2027
64110L	AE	6				4FE	1,000,000	107.250	1,072,500	1,000,000	1,000,000					5.375	5.375	FA	22,396	53,750	01/30/2013	02/01/2021
64110L	AL	0			2	4FE	1,000,000	108.000	1,080,000	1,000,000	1,000,000					5.875	5.871	AO	12,403	58,750	02/09/2016	02/15/2025
641423	BP	2				1FE	199,692	132.093	264,186	200,000	199,744		6			6.650	6.662	AO	3,325	13,300	03/29/2006	04/01/2036

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SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
651229	AQ	9	NEWELL BRANDS INC.....	..	2	2FE	513,414	102.096	525,793	515,000	513,583		149		4.000	4.041	JD.....	1,717	20,600	11/18/2015.	12/01/2024.	
651229	AW	6	NEWELL BRANDS INC.....	..	2	2FE	997,980	104.184	1,041,841	1,000,000	998,106		126		4.200	4.225	AO.....	10,500	21,117	03/18/2016.	04/01/2026.	
651290	AQ	1	NEWFIELD EXPL CO.....	..	3	3FE	500,000	104.250	521,250	500,000	500,000				5.625	5.625	JJ.....	14,063	28,125	06/19/2012.	07/01/2024.	
651290	AR	9	NEWFIELD EXPL CO.....	..	2	3FE	850,000	102.000	867,000	850,000	850,000				5.375	5.375	JJ.....	22,844	45,688	03/05/2015.	01/01/2026.	
656560	AJ	8	NORTEK INC.....	..	3	3FE											N/A.....	958		12/31/2016.	10/30/2020.	
665876	B*	8	NORTHERN UTILITIES INC.....	..	4	2	6,666,667	106.194	7,079,627	6,666,667	6,666,667				6.950	6.950	JD.....	36,037	463,333	12/03/2008.	12/03/2018.	
67019E	AB	3	EVERSOURCE ENERGY.....	..	2	2FE	3,966,680	106.125	4,245,005	4,000,000	3,988,835		3,564		4.500	4.605	MN.....	23,000	180,000	11/12/2009.	11/15/2019.	
67053N	AC	8	MONITRON INTL.....	..	5	4FE											N/A.....	546		04/14/2015.	03/26/2022.	
67054K	AA	7	NUMERICABLE GROUP SA.....	C	2	4FE	254,758	102.250	260,816	255,077	254,809		51		7.375	7.390	JJ.....	13,586		11/30/2016.	05/01/2026.	
67059T	AB	1	NUSTAR LOGISTICS LP.....	..	3	3FE	192,500	101.000	202,000	200,000	195,765		1,021		4.800	5.446	MS.....	3,200	9,600	08/02/2013.	09/01/2020.	
67059T	AD	7	NUSTAR LOGISTICS LP.....	..	3	3FE	1,000,000	108.500	1,085,000	1,000,000	1,000,000				6.750	6.750	FA.....	28,125	67,500	08/14/2013.	02/01/2021.	
67073Y	AA	4	NV ENERGY INC NV ENERGY INC 6.25% 11/15/.....	..	2	2FE	3,995,000	112.750	4,510,000	4,000,000	3,997,741		501		6.250	6.267	MN.....	31,944	250,000	01/11/2011.	11/15/2020.	
67103H	AA	5	OREILLY AUTOMOTIVE INC.....	..	2	2FE	7,966,800	107.659	8,612,703	8,000,000	7,984,648		3,361		4.875	4.928	JJ.....	180,917	390,000	01/12/2011.	01/14/2021.	
674599	BM	6	OCCIDENTAL PETROLEUM CORPORATI.....	..	1	1FE	2,027,820	125.812	2,516,240	2,000,000	2,018,236		(1,034)		7.200	7.081	AO.....	36,000	144,000	05/10/2002.	04/01/2028.	
68389X	AC	9	ORACLE CORPORATION 5.75% 4/15/2018.....	..	2	1FE	1,027,240	105.600	1,055,998	1,000,000	1,004,680		(3,434)		5.750	5.368	AO.....	12,139	57,500	02/19/2009.	04/15/2018.	
69362B	AW	2	PSEG POWER LLC.....	..	2	2FE	1,058,421	107.205	1,201,769	1,121,000	1,096,297		6,644		5.125	5.873	AO.....	12,129	57,451	04/27/2010.	04/15/2020.	
693656	AA	8	PVH CORP.....	..	2	3FE	1,398,750	101.375	1,520,625	1,500,000	1,429,615		9,776		4.500	5.433	JD.....	3,000	67,500	08/22/2013.	12/15/2022.	
69367P	AA	4	PERUSAHAAN GAS NEGARA TBK PT.....	D	2	2FE	1,980,740	102.375	2,047,500	2,000,000	1,984,879		1,643		5.125	5.250	MN.....	12,813	102,500	05/12/2014.	05/16/2024.	
69369E	AD	1	PERTAMINA PERSERO PT.....	D	2	2FE	950,000	96.250	962,500	1,000,000	951,901		749		6.000	6.386	MN.....	9,667	60,000	06/11/2014.	05/03/2042.	
70583#	AJ	3	PELICAN PRODUCTS INC.....	..	4	Z	242,585	99.625	239,845	240,747	241,766		(332)		5.250	N/A.....	N/A.....	70	12,854	08/27/2014.	04/08/2020.	
706451	BC	4	PEMEX PROJECT FUNDING MASTER T PEMEX PRO.....	..	2	2FE	381,732	112.958	480,072	425,000	399,430		2,485		8.625	9.845	JD.....	3,055	36,656	02/10/2006.	12/01/2023.	
713448	BH	0	PEPSICO INC 5% 6/1/2018.....	..	1	1FE	4,829,650	104.885	5,244,260	5,000,000	4,969,914		19,949		5.000	5.448	JD.....	20,833	250,000	06/19/2008.	06/01/2018.	
71654Q	BX	9	PETROLEOS MEXICANOS.....	D	2	2FE	3,971,385	83.500	3,340,000	4,000,000	3,972,033		648		5.625	5.674	JJ.....	98,750	112,500	03/28/2016.	01/23/2046.	
718546	AC	8	PHILLIPS 66 4.3% 04/01/2022.....	..	2	2FE	997,630	107.423	1,074,231	1,000,000	998,649		225		4.300	4.329	AO.....	10,750	43,000	03/07/2012.	04/01/2022.	
72165N	AV	1	PILOT TRAVEL CENTERS LLC.....	..	3	3FE											N/A.....	278		12/31/2016.	05/25/2023.	
737446	AK	0	POST HOLDINGS INC.....	..	2	4FE	297,698	96.000	290,880	303,000	297,767		69		5.000	5.230	FA.....	6,228		11/09/2016.	08/15/2026.	
74264*	AB	2	PRISA LHC LLC.....	..	2	2	2,000,000	105.638	2,112,764	2,000,000	2,000,000				4.270	4.270	AO.....	18,029	85,400	04/15/2014.	04/15/2026.	
74273@	AB	9	PRIT CORE REALTY HOLDINGS LLC 3.85% 2/14.....	..	2	2	2,633,635	102.025	2,639,894	2,587,500	2,627,327		(5,676)		3.850	3.568	FA.....	37,910	99,619	11/17/2015.	02/14/2023.	
74273@	AC	7	PRIT CORE REALTY HOLDINGS LLC PRIT CORE.....	..	2	2	1,500,000	101.307	1,519,599	1,500,000	1,500,000				4.000	4.000	FA.....	22,833	60,000	02/14/2013.	02/14/2025.	
74341D	AA	2	PROLOGIS INTERNATIONAL FUNDING GTD-by-Pr.....	C	2	2FE	2,977,440	104.254	3,127,608	3,000,000	2,989,284		3,098		4.875	5.000	FA.....	55,250	146,250	10/12/2012.	02/15/2020.	
74347@	AA	3	PROSIGHT GLOBAL INC.....	..	2	2FE	1,500,000	113.722	1,705,830	1,500,000	1,500,000				7.500	7.500	MN.....	10,938	112,500	11/27/2013.	11/26/2020.	
74733V	AC	4	QEP RESOURCES INC QEP RESOURCES INC 5.25.....	..	2	4FE	1,458,750	100.250	1,503,750	1,500,000	1,459,167		417		5.250	5.769	MN.....	13,125		11/30/2016.	05/01/2023.	
75281A	AV	1	RANGE RESOURCES CORP.....	..	4	4FE	1,000,000	104.500	1,045,000	1,000,000	1,000,000				5.750	5.750	JD.....	4,792	11,979	09/16/2016.	06/01/2021.	
755111	AU	5	RAYTHEON COMPANY.....	..	1	1FE	246,480	109.265	273,162	250,000	249,363		297		6.400	6.541	JD.....	711	16,000	10/03/2002.	12/15/2018.	
755111	BR	1	RAYTHEON COMPANY RAYTHEON COMPANY 4.4% 2.....	..	1	1FE	5,985,300	106.805	6,408,274	6,000,000	5,994,676		1,557		4.400	4.431	FA.....	99,733	264,000	11/12/2009.	02/15/2020.	
759470	AQ	0	RELIANCE INDUSTRIES LIMITED.....	D	2	2FE	989,980	99.750	997,500	1,000,000	991,598		531		4.125	4.249	JJ.....	17,531	41,250	01/21/2015.	01/28/2025.	
760759	AH	3	REPUBLIC SERVICES INC.....	..	2	2FE	999,850	107.514	1,075,140	1,000,000	999,942		16		5.000	5.002	MS.....	16,667	50,000	03/01/2010.	03/01/2020.	
76131V	B*	3	RETAIL PROPERTIES OF AMERICA I.....	..	2	2FE	15,000,000	94.084	14,112,660	15,000,000	15,000,000				4.240	4.240	JD.....	7,067		12/28/2016.	12/28/2028.	
76169#	AG	8	REYES HOLDINGS LLC Reyes Holdings 5.130%.....	..	4	3	1,500,000	97.000	1,455,000	1,500,000	1,500,000				5.130	5.130	JJ.....	32,276	76,950	08/07/2012.	07/31/2022.	
76169#	AH	6	REYES HOLDINGS LLC.....	..	4	3	2,000,000	89.250	1,785,000	2,000,000	2,000,000				4.850	4.850	FA.....	39,608	97,000	02/04/2015.	02/04/2025.	
761713	BG	0	REYNOLDS AMERICAN INC.....	..	2	2FE	1,067,630	105.527	1,055,274	1,000,000	1,060,333		(6,225)		4.450	3.594	JD.....	2,349	44,500	10/21/2015.	06/12/2025.	
761735	AD	1	REYNOLDS GROUP ISSUER LLC.....	C	2	4FE	388,881	102.875	400,062	388,881	388,881				6.875	6.875	FA.....	10,100	26,736	01/27/2011.	02/15/2021.	

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SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n B o n d C H A R	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
761735 AF 6	REYNOLDS GROUP ISSUER LLC	C	2	5FE	104,038	103.250	107,419	104,038	104,038	8.250	8.250	FA	3,243	8,583	01/27/2011	02/15/2021						
761735 AP 4	REYNOLDS GROUP ISSUER LLC	C	2	4FE	500,000	103.125	515,625	500,000	500,000	5.750	5.750	AO	6,069	28,750	09/14/2012	10/15/2020						
767754 CH 5	RITE AID CORP		2	4FE	350,000	107.750	377,125	350,000	350,000	6.116	6.116	JJ	8,992	28,524	03/19/2015	04/01/2023						
771196 BK 7	ROCHE HOLDINGS INC		2	1FE	4,950,200	95.916	4,795,784	5,000,000	4,954,017	2.625	2.737	MN	16,771	92,604	02/22/2016	05/15/2026						
772739 AL 2	WESTROCK RKT CO			2FE	1,996,200	108.574	2,171,488	2,000,000	1,997,830	4.900	4.924	MS	32,667	98,000	02/14/2012	03/01/2022						
780153 AG 7	Royal Caribbean Cruises Ltd Royal Caribb	C		3FE	505,000	118.125	590,625	500,000	504,086	7.500	7.389	AO	7,917	37,500	05/23/2012	10/15/2027						
780153 AU 6	Royal Caribbean Cruises Ltd	C	2	3FE	1,018,750	106.250	1,062,500	1,000,000	1,012,515	5.250	5.001	MN	6,708	52,500	03/26/2013	11/15/2022						
78386F AC 0	SACI FALABELLA	C	2	2FE	2,014,320	101.280	2,025,596	2,000,000	2,011,968	4.375	4.283	JJ	37,431	87,500	02/18/2015	01/27/2025						
78467K B* 7	SSE PLC	D		1	4,000,000	99.705	3,988,196	4,000,000	4,000,000	4.010	4.010	AO	33,417	160,400	04/16/2012	04/16/2024						
785592 AM 8	SABINE PASS LIQUEFACTION LLC			3FE	1,000,000	107.000	1,070,000	1,000,000	1,000,000	5.625	5.625	MS	18,750	56,250	01/14/2016	03/01/2025						
79575@ AK 3	SALTCHUK RESOURCES INC 4.270% 6/25/2028			4	1,341,667	102.174	1,370,830	1,341,667	1,341,667	4.270	4.269	JD	955	57,289	06/25/2013	06/25/2028						
79575@ AL 1	SALTCHUK RESOURCES INC			4	1,500,000	103.402	1,551,036	1,500,000	1,500,000	4.500	4.499	MS	22,313	67,500	09/02/2014	09/02/2029						
806407 B* 2	HENRY SCHEIN INC			1	2,619,125	104.518	2,612,945	2,500,000	2,572,447	3.790	2.950	MS	31,320	94,750	05/29/2014	09/02/2020						
81211K AU 4	SEALED AIR CORPORATION SEALED AIR CORP 5		2	3FE	1,000,000	104.000	1,040,000	1,000,000	1,000,000	5.250	5.250	AO	13,125	52,500	03/07/2013	04/01/2023						
81675K AD 1	SEMINOLE TRIBE OF FLORIDA			3FE	1,188,184	100.250	1,192,490	1,189,516	1,192,798	3.248		N/A	215	36,445	05/16/2014	04/20/2020						
81725T D@ 6	SENSIENT TECHNOLOGIES CORPORAT			4	3,000,000	100.945	3,028,335	3,000,000	3,000,000	4.910	4.910	MN	23,732	147,300	05/03/2010	05/03/2017						
81725W AG 8	SENSATA TECHNOLOGIES BV 4.875% 10/15/202	D		3FE	1,000,000	102.625	1,026,250	1,000,000	1,000,000	4.875	4.875	AO	10,292	48,750	04/10/2013	10/15/2023						
81725W AJ 2	SENSATA TECHNOLOGIES BV	C	2	3FE	1,000,000	97.625	976,250	1,000,000	1,000,000	5.000	5.000	AO	12,500	50,000	03/19/2015	10/01/2025						
81810# AA 4	SEVENTY SEVEN ENERGY INCNCF52418			5FE	244,969	98.500	240,094	243,750	244,892	3.887		N/A	53	9,412	07/21/2014	06/25/2020						
827048 AP 4	SILGAN HOLDINGS INC SILGAN HOLDINGS INC		2	3FE	1,500,000	101.750	1,526,250	1,500,000	1,500,000	5.000	5.000	AO	18,750	75,000	05/23/2012	04/01/2020						
82926# AF 2	SINCLAIR TELEVISION GROUP INC			3FE	491,269	100.187	493,423	492,500	491,629	3.520		N/A	96	17,477	08/26/2014	07/31/2021						
832248 AV 0	SMITHFIELD FOODS INC SMITHFIELD FOODS IN		2	2FE	1,017,500	105.500	1,055,000	1,000,000	1,008,954	6.625	6.344	FA	25,028	66,250	07/18/2012	08/15/2022						
83379# AD 7	SODEXO INC			1	5,000,000	105.794	5,289,710	5,000,000	5,000,000	4.140	4.140	MS	67,275	207,000	03/04/2014	03/04/2026						
84265V AE 5	Southern Copper SOUTHERN PERU COPPER COR			2FE	1,368,750	107.375	1,610,625	1,500,000	1,371,121	6.750	7.538	AO	21,094	101,250	11/16/2015	04/16/2040						
84611# AE 1	SOVRAN SELF STORAGE INC			2FE	1,000,000	100.898	1,008,975	1,000,000	1,000,000	4.533	4.533	AO	10,451	45,330	04/08/2014	04/08/2024						
84860* AB 9	SPIRITS OF ST LOUIS BASKETBALL		4	2FE	1,000,000	92.069	920,687	1,000,000	1,000,000	3.850	3.869	MJSD	107	38,500	02/10/2015	06/30/2036						
85205T AF 7	SPIRIT AROSYSTEMS		2	2FE	1,000,000	103.750	1,037,500	1,000,000	1,000,000	5.250	5.250	MS	15,458	52,500	03/04/2014	03/15/2022						
852060 AD 4	SPRINT CAPITAL CORPORATION		2	4FE	742,415	98.750	770,250	780,000	755,148	6.875	7.270	MN	6,852	53,625	07/16/2014	11/15/2028						
85571N AB 5	STARZ LLC STARZ FINANCE CORP 5% & 9/15/		2	3FE	1,010,000	101.260	1,012,600	1,000,000	1,001,680	5.000	4.753	MS	14,722	50,000	02/13/2013	09/15/2019						
858119 AT 7	STEEL DYNAMICS INC		2	3FE	500,000	103.000	515,000	500,000	500,000	6.125	6.125	FA	11,569	30,625	08/02/2012	08/15/2019						
858119 BC 3	STEEL DYNAMICS INC			3FE	1,000,000	103.875	1,038,750	1,000,000	1,000,000	5.125	5.125	AO	12,813	51,250	05/12/2015	10/01/2021						
864486 AG 0	SUBURBAN PROPANE PRTRNR LP		2	3FE	434,000	104.000	451,360	434,000	434,000	7.375	7.375	FA	13,336	32,008	08/01/2012	08/01/2021						
87243Q AB 2	TENET HLTHCR CORP			3FE	1,000,000	104.750	1,047,500	1,000,000	1,000,000	6.000	6.000	AO	15,000	60,000	09/13/2013	10/01/2020						
87264A AL 9	T-MOBILE USA INC T-MOBILE USA INC			3FE	1,000,000	105.875	1,058,750	1,000,000	1,000,000	6.625	6.625	AO	16,563		10/13/2016	04/01/2023						
87612B AP 7	TARGA RESOURCES PARTNERS LP/TA		2,7	3FE	453,750	95.625	478,125	500,000	465,128	4.250	5.482	MN	2,715	21,250	01/24/2014	11/15/2023						
877249 AC 6	MONARCH COMMUNITIES INC		2	4FE	1,000,000	103.000	1,030,000	1,000,000	1,000,000	5.250	5.250	AO	11,083	52,500	04/11/2013	04/15/2021						
87952V AL 0	TELESAT CANADA / TELESAT LLC	A	2	4FE	300,000	104.250	312,750	300,000	300,000	8.875	8.875	MN	3,254		11/09/2016	11/15/2024						
88031N AA 5	TENASKA ALABAMA Tenaska Alabama Partners		4	3FE	85,360	102.500	86,307	84,202	84,629	7.000	6.828	MJSD	16	5,894	07/25/2007	06/30/2021						
88031R AA 6	TENASKA ALABAMA		4	2FE	2,518,804	104.643	2,576,809	2,462,487	2,486,859	6.125	5.850	MJSD	419	150,827	12/27/2006	03/30/2023						
88032W AC 0	TENCENT HOLDINGS LTD	D		1FE	997,970	100.395	1,003,946	1,000,000	998,703	2.875	2.919	FA	11,181	28,750	02/05/2015	02/11/2020						
881609 AZ 4	TESORO CORP		2	3FE	2,486,250	104.000	2,626,000	2,525,000	2,498,450	5.375	5.591	AO	33,930	135,719	08/06/2014	10/01/2022						
887317 AF 2	TIME WARNER INC			2FE	3,986,800	106.840	4,273,605	4,000,000	3,995,056	4.875	4.917	MS	57,417	195,000	03/03/2010	03/15/2020						
88947E AN 0	TOLL BROS FIN		2	3FE	953,750	100.250	1,002,500	1,000,000	967,641	4.375	4.981	AO	9,236	43,750	07/30/2013	04/15/2023						

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SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F	o	NAIC	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
89147L	H#	0	TORTOISE ENR CAP.....	..	..	..	1FE	1,000,000	102.350	1,023,503	1,000,000	1,000,000				2.980	2.980	JD	1,407	29,800	06/14/2013	06/14/2021
89366L	AD	6	TRANSELEC SA.....	C	..	..	2FE	100,750	100.530	100,530	100,000	100,659		(69)		4.250	4.150	JJ	1,972	4,250	08/12/2015	01/14/2025
89388A	AA	0	TRANSPORTADORA DE GAS DEL PERU.....	C	..	..	2FE	1,000,000	98.552	985,516	1,000,000	1,000,000				4.250	4.250	AO	7,201	42,500	04/23/2013	04/30/2028
89837L	AA	3	PRINCETON UNIVERSITY.....	..	..	..	1FE	2,988,600	106.580	3,197,412	3,000,000	2,997,023		1,276		4.950	4.999	MS	49,500	148,500	01/13/2009	03/01/2019
90014Q	AA	5	TURKIYE GARANTI BANKASI AS.....	D	..	..	3FE	998,760	99.423	994,227	1,000,000	999,331		219		4.750	4.776	AO	9,764	47,500	04/10/2014	10/17/2019
90131H	AP	0	21ST CENTURY FOX AMERICA INC.....	..	..	..	2FE	3,047,995	109.983	3,232,399	2,939,000	3,015,820		(18,967)		5.650	4.854	FA	62,731	166,054	04/06/2015	08/15/2020
911365	AX	2	UNITED RENTALS NORTH AMERICA I.....	..	..	..	3FE	386,250	105.875	397,031	375,000	382,468		(1,647)		6.125	5.557	JD	1,021	22,969	08/01/2014	06/15/2023
911365	BB	9	UNITED RENTALS NORTH AMERICA I.....	..	..	..	4FE	1,000,000	105.250	1,052,500	1,000,000	1,000,000				5.750	5.750	MN	7,347	57,500	03/12/2014	11/15/2024
911365	BD	5	UNITED RENTALS NORTH AMERICA I.....	..	..	..	4FE	600,000	102.750	616,500	600,000	600,000				5.500	5.500	JJ	15,217	33,000	03/12/2015	07/15/2025
913017	BR	9	UNITED TECHNOLOGIES CORPORATIO 4.5% 4/15.....	..	..	..	1FE	3,980,040	107.339	4,293,572	4,000,000	3,992,639		2,035		4.500	4.561	AO	38,000	180,000	02/23/2010	04/15/2020
91324P	BW	1	UNITEDHEALTH GROUP INCORPORATE.....	..	..	..	1FE	11,979,960	101.284	12,154,083	12,000,000	11,981,604		394		4.375	4.385	MS	154,583	525,000	03/05/2012	03/15/2042
91911X	AQ	7	VALEANT PHARMACEUTICALS INTERN.....	..	..	..	4FE	1,500,000	83.000	1,245,000	1,500,000	1,500,000				6.750	6.750	FA	38,250	101,250	02/03/2011	08/15/2021
92553P	AD	4	VIACOM INC.....	..	..	..	2FE	992,470	107.624	1,076,239	1,000,000	997,530		825		5.625	5.725	MS	16,563	56,250	08/19/2009	09/15/2019
92658T	AQ	1	VIDEOTRON LTD.....	A	..	..	3FE	1,000,000	102.625	1,026,250	1,000,000	1,000,000				5.000	5.000	JJ	23,056	50,000	02/29/2012	07/15/2022
92660F	AG	9	VIDEOTRON LTD.....	A	..	..	3FE	1,000,000	102.500	1,025,000	1,000,000	1,000,000				5.375	5.373	JD	2,503	53,750	03/26/2014	06/15/2024
92857W	AS	9	VODAFONE GROUP PLC.....	D	..	..	2FE	1,035,740	107.497	1,074,968	1,000,000	1,010,579		(3,985)		5.450	4.984	JD	3,179	54,500	08/13/2009	06/10/2019
92927K	A#	9	WABCO HLDG.....	..	..	..	2	10,500,000	96.245	10,105,673	10,500,000	10,500,000				3.180	3.180	JJ	166,950	339,465	06/25/2015	06/25/2027
92927K	A@	1	WABCO HLDG.....	..	..	..	2	3,800,000	97.215	3,694,174	3,800,000	3,800,000				3.080	3.080	JJ	58,520	118,991	06/25/2015	06/25/2025
942683	AE	3	ACTAVIS INC WATSON PHARMACEUTICALS I 6.1.....	..	..	..	2FE	997,960	109.206	1,092,059	1,000,000	999,333		228		6.125	6.153	FA	23,139	61,250	08/18/2009	08/15/2019
94974B	EV	8	WELLS FARGO & COMPANY.....	..	..	..	1FE	997,930	107.445	1,074,446	1,000,000	999,006		208		4.600	4.626	AO	11,500	46,000	03/22/2011	04/01/2021
960413	AN	2	WESTLAKE CHEMICAL CORP.....	..	..	..	2FE	1,472,621	103.375	1,550,625	1,500,000	1,473,786		1,164		4.875	5.200	MN	9,344	36,563	09/08/2016	05/15/2023
97314X	AK	0	WIND ACQUISITION FINANCE SA.....	D	..	..	4FE	1,000,000	103.750	1,037,500	1,000,000	1,000,000				7.375	7.375	AO	13,931	73,750	04/08/2014	04/23/2021
98372P	AM	0	XLIT LTD GTD-by-XL Group PLC.....	C	..	..	2FE	2,000,000	110.889	2,217,773	2,000,000	2,000,000				5.750	5.750	AO	28,750	115,000	09/27/2011	10/01/2021
98462Y	C*	9	YAMANA GOLD INC.....	A	..	..	2	3,976,182	107.781	4,285,549	3,976,182	3,976,182				4.910	4.911	JD	542	195,231	03/23/2012	03/23/2024
98877D	AC	9	ZF NORTH AMERICA CAPITAL INC.....	..	..	..	3FE	990,200	101.625	1,016,250	1,000,000	991,533		808		4.750	4.875	AO	8,181	47,500	04/24/2015	04/29/2025
98954#	AB	2	ZIEGLER INC.....	..	..	..	3	1,000,000	104.967	1,049,668	1,000,000	1,000,000				4.520	4.520	AO	9,291	45,200	04/22/2014	04/17/2024
98956P	AA	0	ZIMMER HOLDINGS INC 4.625% 11/30/2019.....	..	..	..	2FE	5,995,560	105.361	6,321,645	6,000,000	5,998,537		459		4.625	4.634	MN	23,896	277,500	11/12/2009	11/30/2019
000000	00	0	SUMMARY ADJUSTMENT.....	2Z	69,072	100.000	69,072	69,072	69,072		68,671						223	(14,579)	12/31/2016	01/01/2018
B0R9M3	AC	3	BARRY CALLEBAUT.....	D	..	..	3FE	1,000,000	106.978	1,069,784	1,000,000	1,000,000				5.500	5.500	JD	2,562	55,000	06/20/2013	06/15/2023
000000	00	0	CHARGER OPCO BV.....	D	3FE											N/A			13,513	12/31/2016	07/23/2021
000000	00	0	HILTON WORLDWIDE FINANCE LLC HILTON WORL.....	..	..	..	3FE	1,496,309	101.018	1,513,309	1,498,060	1,496,746		437		3.256		N/A	542	16,974	08/18/2016	10/26/2023
000000	00	0	PAE HOLDING CORP TL L+550.....	..	..	..	4FE	245,000	100.500	251,250	250,000	245,085		85		6.500	6.916	N/A	1,851	1,128	10/27/2016	10/07/2022
000000	00	0	CHARGER OPCO BV CHARGER OPCO BV.....	D	3Z	1,021,884	100.250	1,043,713	1,041,110	1,022,335		451		3.250		N/A	5,639			11/02/2016	07/02/2022
000000	00	0	HUNTSMAN INTERNATIONAL LLC HUNTSMAN INTE.....	..	..	..	3FE	2,944,681	100.625	2,958,507	2,940,131	2,944,762		81		3.914		N/A	5,435	9,199	11/15/2016	04/01/2023
000000	00	0	CHARGER OPCO BV.....	D	3FE											N/A			21,811	12/31/2016	07/23/2021
C1465*	AK	9	CGI GROUP INC.....	A	..	..	2	1,000,000	101.056	1,010,561	1,000,000	1,000,000				3.740	3.740	MS	11,324	37,400	09/12/2014	09/12/2024
C1465*	AL	7	CGI GROUP INC.....	A	..	..	2	4,000,000	102.935	4,117,412	4,000,000	4,000,000				4.060	4.060	MS	49,171	162,400	09/12/2014	09/12/2024
C5793#	AE	3	Mccain Foods MCCAIN Foods 5.280% 09/15/1.....	A	..	..	1	5,000,000	107.292	5,364,575	5,000,000	5,000,000				5.280	5.280	MS	77,733	264,000	09/15/2009	09/15/2019
C5864@	AM	1	MULLEN GROUP LTD.....	..	..	..	3	7,137,122	101.463	6,052,762	5,965,475	5,965,475			206,350	4.070	4.070	AO	46,536	250,818	10/22/2014	10/22/2026
D2736#	AJ	8	FRITZ DRAXLMAIER GMBH & CO KG.....	B	..	..	2	2,058,969	112.425	1,778,699	1,582,125	1,582,125			(47,325)	3.570	3.570	AO	13,964	60,466	04/02/2014	04/02/2021
D2736#	AK	5	FRITZ DRAXLMAIER GMBH & CO KG.....	B	..	..	2	411,794	120.860	382,431	316,425	316,425			(9,465)	4.050	4.050	AO	3,168	13,719	04/02/2014	04/02/2024
G0566*	AC	3	ARQIVA PP FINANCING PLC.....	B	..	..	2FE	5,601,100	97.405	3,971,842	4,077,645	4,077,645			(786,225)	2.633	2.800	JD	588	120,086	07/24/2014	06/29/2029
G1011#	AF	1	BERENDSEN PLC.....	D	2	14,000,000	109.918	15,388,520	14,000,000	14,000,000				5.410	5.410	JD	29,454	757,400	12/17/2009	12/17/2021	

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SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For rei g n	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Contractual Maturity Date
G1591#	AJ	1	BRITVIC PLC Britvic Plc 4.94% 12/17/19	D		2	3,000,000	105.702	3,171,066	3,000,000	3,000,000				4.940	4.940	JD	5,763	148,200	12/17/2009	12/17/2019	
G1591#	AK	8	BRITVIC PLC Britvic Plc 5.24% 12/17/17	D		2	7,000,000	103.038	7,212,688	7,000,000	7,000,000				5.240	5.240	JD	14,264	366,800	12/17/2009	12/17/2017	
G2616#	AB	7	DCC TREASURY 2014 LTD	B		2	13,783,408	110.250	11,628,661	10,547,500	10,547,500			(315,500)	3.000	3.000	MN	35,158	327,533	05/21/2014	05/21/2021	
G2956#	AB	5	Dyson James	D		2	8,000,000	107.455	8,596,416	8,000,000	8,000,000				4.680	4.680	FA	130,000	374,400	08/26/2010	08/26/2020	
G2956@	AA	9	ABP ACQUISITIONS UK LTD ABP ACQUISITIONS	B		4	10,473,566	100.000	8,031,725	8,031,725	8,031,725			(1,548,625)	3.818	4.659	JD	5,041	335,082	04/25/2012	04/25/2033	
G2956@	AC	5	ABP ACQUISITIONS UK LTD	B		2	1,503,556	100.000	1,235,650	1,235,650	1,235,650			(238,250)	2.737	2.866	JD	556	37,567	06/11/2013	12/26/2033	
G3646#	AC	7	FORTH PORTS LTD	B		4	8,123,089	119.621	7,538,313	6,301,815	6,301,815			(1,215,075)	5.030	5.030	JD	22,893	349,169	12/05/2013	12/05/2031	
G6515#	AC	8	JOHN WOOD GROUP PLC	D		2	5,000,000	98.506	4,925,290	5,000,000	5,000,000				3.920	3.920	FA	75,133	196,000	08/13/2014	08/13/2026	
G7739P	AF	7	CABLE & WIRELESS LTD	D		3FE	161,293	100.925	166,108	164,585	161,489		195		5.520		N/A	50	5,367	06/01/2016	12/02/2022	
G7739P	AG	5	CABLE & WIRELESS LTD	D		3FE	131,967	100.925	135,906	134,661	131,916		(51)		5.520		N/A	41	4,623	06/01/2016	12/02/2022	
G8967#	AQ	6	TRITON CONTAINER INTERNATIONAL	C		4	3,000,000	102.224	3,066,714	3,000,000	3,000,000				4.260	4.260	JD	355	127,800	06/12/2014	06/30/2026	
G9105#	AA	2	PORTMAN ESTATE FUND 20 PORTMAN ESTATE FU	B		2FE	1,059,386	110.067	952,029	864,955	864,955			(166,775)	4.130	4.130	MS	11,511	39,766	03/05/2013	03/05/2028	
G9105*	AA	6	PORTMAN ESTATE FUND 26 PORTMAN ESTATE FU	B		2FE	1,362,068	110.067	1,224,037	1,112,085	1,112,085			(214,425)	4.130	4.130	MS	14,799	51,127	03/05/2013	03/05/2028	
G9105@	AA	4	PORTMAN ESTATE FUND 22 PORTMAN ESTATE FU	B		2FE	1,362,068	110.065	1,224,015	1,112,085	1,112,085			(214,425)	4.130	4.130	MS	14,799	51,127	03/05/2013	03/05/2028	
G9284#	AZ	0	VITOL FINANCE LTD 3.23% 06/27/2018	C		2	2,000,000	101.413	2,028,264	2,000,000	2,000,000				3.230	3.230	JD	718	64,600	06/27/2018	06/27/2018	
J7660*	AA	4	ST. JUDE MEDICAL JAPAN CO LTD	B		1	3,489,845	100.476	2,805,081	2,791,786	2,791,786			84,941	1.580	1.580	AO	7,719	48,099	04/28/2010	04/28/2017	
J7660*	AB	2	ST. JUDE MEDICAL JAPAN CO LTD	B		1	3,659,375	105.243	3,060,592	2,908,111	2,908,111			88,480	2.040	2.040	AO	10,382	64,691	04/28/2010	04/28/2020	
L0426@	AA	9	AWAS FINANCE LUXEMBOURG 2012	C		3FE	622,122	100.625	624,445	620,567	621,779		474		3.630		N/A	4,756	22,142	07/02/2013	07/16/2018	
L3462#	AA	6	EXPRO HOLDINGS UK 3 LTD	C		4FE											N/A	3,914		12/31/2016	09/02/2021	
M2512*	AC	7	COCA-COLA ICECEK AS	D		2	1,000,000	100.000	1,000,000	1,000,000	1,000,000				4.440	4.440	MN	3,823	44,400	05/30/2013	05/30/2023	
N1492@	AA	4	BOSKALIS FINANCE BV	D		2	5,000,000	101.728	5,086,395	5,000,000	5,000,000				5.190	5.190	JJ	114,613	259,500	07/22/2010	07/22/2017	
N8879#	AC	6	TRONOX INC			4FE	874,047	100.193	875,604	873,916	876,902		(983)		4.500		N/A	218	8,500	06/05/2014	03/19/2020	
P7077@	AH	7	Nassau Air Dev	D		4	6,337,500	108.763	6,892,855	6,337,500	6,337,500				6.340	6.391	MJSD	1,116	401,797	05/31/2012	03/30/2035	
P7077@	AK	0	Nassau Air Dev	D		4	7,350,000	107.841	7,926,284	7,350,000	7,350,000				6.440	6.492	MJSD	1,315	473,340	08/30/2012	06/30/2035	
Q7160#	AE	9	ORICA FIN LTD	D		2	15,000,000	106.172	15,925,740	15,000,000	15,000,000				4.530	4.530	AO	124,575	679,500	10/25/2010	10/25/2020	
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						863,502,522	XXX	895,452,877	850,797,947	850,009,628	0	48,415	0	(4,392,094)	XXX	XXX	XXX	9,783,368	39,420,906	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																						
07324F	AC	4	BAYVIEW FINANCIAL ACQUISITION			4.5	3,504,007	86.362	3,729,495	4,318,440	3,654,085		57,848		6.831	11.459	MON	27,055	186,600	04/22/2013	08/01/2047	
073879	VF	2	BEAR STEARNS ASSET BACKED SECU			4.5	3,732,609	97.786	4,152,834	4,246,880	4,044,414		47,728		1.416	3.736	MON	835	47,420	08/27/2013	05/25/2035	
12648E	AJ	1	CSMC_14-2R			4.5	4,054,600	96.604	4,328,092	4,480,221	4,119,910		26,966		3.000	5.401	MON	11,201	134,407	02/27/2014	05/01/2036	
12648E	AN	2	CSMC_14-2R			4.5	215,373	53.387	529,962	992,688	263,698		19,386		3.000	16.104	MON	2,482	29,781	02/27/2014	05/01/2036	
362256	AC	3	GSAA HOME EQUITY TRUST GSAA_06			4.5	3,703,563	61.336	4,067,570	6,631,584	3,643,208		(79,921)		0.996	8.061	MON	1,284	48,245	01/18/2013	10/25/2036	
36242D	PL	1	GSR MORTGAGE LOAN TRUST GSR_04			4	2,698,151	103.059	2,784,162	2,701,528	2,700,364		2,213		3.081	3.253	MON	6,937	27,769	07/28/2016	12/01/2034	
52518R	CC	8	LSSC_05-1			4.5	3,243,591	93.363	3,412,471	3,655,072	3,361,538		40,749		1.096	3.888	MON	540	31,995	04/24/2014	09/26/2045	
52524P	AA	0	LEHMAN XS TRUST LXS_07-6			4.5	3,257,767	77.620	4,464,729	5,752,045	4,135,480		453,655		2.543	13.581	MON	12,188	126,023	04/02/2013	05/01/2037	
61751J	AK	7	MORGAN STANLEY MORTGAGE LOAN T			4.5	3,892,642	68.226	3,470,928	5,087,382	3,511,063		(150,845)		5.960	6.195	MON	25,267	244,953	04/24/2014	02/01/2047	
63861H	AL	2	NSMLT_13-A			4	2,803,629	107.296	2,816,394	2,624,875	2,800,721		(1,175)		5.630	2.177	MON	12,315	147,306	12/10/2013	12/01/2052	
643529	AB	6	NEW CENTURY ALTERNATIVE MORTGA			4	5,457,059	52.207	4,333,035	8,299,710	4,224,895		(310,600)		5.340	6.966	MON	36,933	267,638	09/04/2012	10/01/2036	
74958E	AS	5	RESIDENTIAL ASSET SECURITIES C			4	3,869,799	94.288	4,103,353	4,351,954	3,840,639		(15,828)		5.750	8.200	MON	20,853	250,237	05/30/2012	12/01/2036	
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						40,432,790	XXX	42,193,025	53,142,379	40,300,015	0	90,176	0	0	XXX	XXX	XXX	157,890	1,542,374	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																						
05525M	AA	4	BANC OF AMERICA MERRILL LYNCH			4.5	6,179,982	106.653	6,399,209	6,000,000	6,164,400		(6,681)		4.185	4.058	MON	13,950	255,308	08/01/2014	08/11/2046	

E10.9

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Contractual Maturity Date
12591K AG 0	COMMERCIAL MORTGAGE PASS THROU.....			4		1FM	1FM	3,007,291	106.420	3,169,280	2,978,099	3,003,580		(3,620)		4.300	4.171	MON...	10,672	128,058	12/22/2015.	10/01/2046.	
12591K AH 8	COMMERCIAL MORTGAGE PASS THROU.....			4.5		1FM	1FM	3,127,169	106.522	3,296,767	3,094,905	3,123,067		(4,003)		4.762	4.635	MON...	12,282	147,379	12/22/2015.	10/01/2046.	
12591K AK 1	COMMERCIAL MORTGAGE PASS THROU.....			4.5		1FM	1FM	1,922,292	101.741	1,960,552	1,926,996	1,922,484		232		5.083	5.231	MON...	8,162	99,593	12/22/2015.	10/01/2046.	
12624X AP 3	COMM MORTGAGE TRUST COMM13-CR6.....			4		1FM	1FM	2,343,444	100.198	2,342,234	2,337,600	2,342,403		(1,013)		3.397	3.367	MON...	6,617	79,408	12/21/2015.	03/01/2046.	
12624X AT 5	COMM MORTGAGE TRUST COMM 13-CC.....			4		1FM	1FM	1,401,366	97.467	1,376,622	1,412,400	1,402,656		1,256		3.777	3.917	MON...	4,446	53,346	12/21/2015.	03/01/2046.	
12625F AU 0	COMM MORTGAGE TRUST COMM13-CR7.....			4		1FM	1FM	3,402,483	100.143	3,383,228	3,378,405	3,399,335		(3,064)		3.613	3.521	MON...	10,172	122,062	12/22/2015.	03/01/2046.	
12625F AY 2	COMM MORTGAGE TRUST COMM13-CR7.....			4.5		1FM	1FM	2,027,385	97.432	1,975,016	2,027,066	2,025,741		(1,565)		4.029	4.037	MON...	6,806	83,050	12/22/2015.	03/01/2046.	
12625U AC 7	COMM MORTGAGE TRUST COMM13-CR9 COMM 2013.....			4		1FM	1FM	6,982,417	106.130	7,429,108	7,000,000	6,985,692		1,420		4.256	4.376	MON...	24,826	302,902	07/01/2013.	07/01/2045.	
12625U AE 3	COMM MORTGAGE TRUST COMM13-CR9 COMM 2013.....			4		1FM	1FM	4,565,632	104.149	4,936,644	4,740,000	4,617,151		16,115		4.256	4.813	MON...	16,811	205,108	07/22/2013.	07/01/2045.	
12630B BC 1	COMM MORTGAGE TRUST COMM13-CR1.....			4		1FM	1FM	4,119,992	106.727	4,269,094	4,000,000	4,086,097		(11,649)		4.449	4.097	MON...	14,830	177,960	12/13/2013.	12/01/2023.	
12630B BD 9	COMM MORTGAGE TRUST COMM13-CR1.....			4		1FM	1FM	1,026,539	107.080	1,070,795	1,000,000	1,020,674		(1,697)		4.749	4.580	MON...	3,958	48,301	12/13/2013.	12/01/2023.	
12635F AX 2	CSAIL COMMERCIAL MORTGAGE TRUS.....			4		1FM	1FM	2,317,491	102.951	2,316,406	2,250,000	2,312,169		(5,322)		4.053	3.678	MON...	7,600	91,197	08/06/2015.	08/01/2048.	
17324D AU 8	CITIGROUP COMMERCIAL MORTGAGE.....			4		1FM	1FM	1,287,441	104.243	1,303,042	1,250,000	1,282,692		(3,478)		3.717	3.363	MON...	3,872	46,463	08/06/2015.	09/01/2048.	
17324D AW 4	CITIGROUP COMMERCIAL MORTGAGE.....			4		1FM	1FM	1,544,921	104.500	1,567,501	1,500,000	1,509,542		(3,885)		4.033	3.689	MON...	5,041	60,495	08/06/2015.	09/01/2048.	
30290U AJ 8	FREM MORTGAGE TRUST FREMF_12- FREMF 201.....			4		1FM	1FM	2,000,160	102.498	2,049,960	2,000,000	2,000,000				3.686	3.712	MON...	6,143	74,967	11/27/2012.	08/01/2045.	
46640J AV 9	JP MORGAN CHASE COMMERCIAL MOR JPMCC 201.....			4		1FM	1FM	1,968,796	105.164	2,103,278	2,000,000	1,977,362		2,692		4.053	4.328	MON...	6,755	82,418	06/28/2013.	01/01/2046.	
46640J AW 7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 201.....			4		1FM	1FM	1,884,582	103.828	2,076,551	2,000,000	1,918,660		10,534		4.053	4.878	MON...	6,755	82,418	06/28/2013.	01/01/2046.	
46640L AH 5	JPMBB COMMERCIAL MORTGAGE SECU.....			4		1FM	1FM	14,802,130	106.754	15,341,630	14,371,000	14,664,898		(41,243)		4.409	4.050	MON...	52,805	633,660	08/02/2013.	08/01/2046.	
46641J BA 3	JPMBB COMMERCIAL MORTGAGE SECU.....			4.5		1FM	1FM	3,089,979	106.785	3,203,548	3,000,000	3,065,572		(8,527)		4.439	4.083	MON...	11,097	133,158	02/19/2014.	02/01/2047.	
46641J BB 1	JPMBB COMMERCIAL MORTGAGE SECU.....			4.5		1FM	1FM	7,142,247	107.867	7,550,680	7,000,000	7,105,222		(15,402)		4.814	4.654	MON...	28,079	342,488	02/19/2014.	02/01/2047.	
46644U BA 5	JPMBB COMMERCIAL MORTGAGE SECU.....			4		1FM	1FM	2,069,375	104.280	2,085,593	2,000,000	2,060,445		(6,151)		3.822	3.408	MON...	6,370	76,438	08/10/2015.	07/01/2048.	
61766L BS 7	MORGAN STANLEY BAML TRUST MSBA.....			4		1FM	1FM									3.544		MON...		20,000	12/31/2016.	01/01/2049.	
90117P AC 9	1211 AVENUE OF THE AMERICAS TR.....			4.5		1FM	1FM	3,089,982	104.551	3,136,521	3,000,000	3,079,128		(8,096)		3.901	3.558	MON...	6,826	117,015	08/07/2015.	08/10/2035.	
90117P AJ 4	1211 AVENUE OF THE AMERICAS TR.....			4.5		1FM	1FM	1,029,998	104.690	1,046,898	1,000,000	1,025,949		(3,071)		4.230	3.800	MON...	3,525	41,605	08/07/2015.	08/01/2035.	
90117P AL 9	1211 AVENUE OF THE AMERICAS TR.....			4.5		1FM	1FM	1,520,442	103.047	1,545,712	1,500,000	1,516,910		(2,692)		4.280	4.075	MON...	3,745	63,167	08/07/2015.	08/10/2035.	
90270Y AL 3	UBS-BARCLAYS COMMERCIAL MORTGA.....			4		1FM	1FM	1,548,886	98.657	1,549,829	1,570,934	1,550,009		1,123		4.085	4.402	MON...	5,348	27,282	07/27/2016.	03/01/2046.	
92938G AJ 7	WF-RBS COMMERCIAL MORTGAGE TRU.....			4		1FM	1FM	3,089,877	106.853	3,205,590	3,000,000	3,063,999		(8,459)		4.788	4.430	MON...	11,970	143,640	11/01/2013.	12/01/2046.	
92939K BR 8	WF-RBS COMMERCIAL MORTGAGE TRU.....			4.5		1FM	1FM	3,163,125	102.871	3,086,124	3,000,000	3,137,187		(16,029)		4.204	3.548	MON...	10,510	126,120	05/11/2015.	11/01/2047.	
94988X BA 3	WFCM_14-LC16.....			4		1FM	1FM	4,999,750	98.852	4,942,576	5,000,000	5,000,000				4.458	4.472	MON...	18,575	222,900	05/21/2014.	08/01/2050.	
96221Q AG 8	WF-RBS COMMERCIAL MORTGAGE TRU Bonds Cor.....			4		1FM	1FM							464		4.387		MON...			11/01/2015.	12/01/2046.	
96221Q AG 8	WF-RBS COMMERCIAL MORTGAGE TRU Bonds Cor.....			4		1FM	1FM	1,973,723	107.325	2,099,836	1,956,514	1,971,072		(2,650)		4.387	4.269	MON...	7,153	85,832	10/27/2015.	12/01/2046.	
96221Q AJ 2	WF-RBS COMMERCIAL MORTGAGE TRU Bonds Cor.....			4		1FM	1FM							267		4.664		MON...			12/01/2015.	12/01/2046.	
96221Q AJ 2	WF-RBS COMMERCIAL MORTGAGE TRU Bonds Cor.....			4		1FM	1FM	2,046,800	106.990	2,170,777	2,028,954	2,045,189		(1,611)		4.664	4.695	MON...	7,886	96,260	10/27/2015.	12/01/2046.	
96221Q AK 9	WF-RBS COMMERCIAL MORTGAGE TRU Bonds Cor.....			4		1FM	1FM							128		4.664		MON...			12/01/2015.	12/01/2046.	
96221Q AK 9	WF-RBS COMMERCIAL MORTGAGE TRU Bonds Cor.....			4		1FM	1FM	1,023,455	102.105	1,035,885	1,014,532	1,022,692		(764)		4.664	4.702	MON...	3,943	48,134	10/27/2015.	12/01/2046.	
96221T AG 2	WF-RBS COMMERCIAL MORTGAGE TRU.....			4.5		1FM	1FM	4,369,654	105.915	4,518,013	4,265,677	4,354,993		(12,148)		4.351	4.007	MON...	15,467	185,600	10/15/2015.	03/01/2047.	
96221T AK 3	WFRBS_14-LC14.....			4.5		1FM	1FM	3,730,690	107.818	3,920,675	3,636,372	3,717,764		(10,715)		4.907	4.543	MON...	14,870	178,437	10/15/2015.	03/01/2047.	
96221T AL 1	WF-RBS COMMERCIAL MORTGAGE TRU.....			4		1FM	1FM	2,007,477	97.240	2,040,045	2,097,951	2,018,336		9,007		4.344	4.990	MON...	7,595	91,135	10/15/2015.	03/01/2047.	
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....							111,806,973	XXX	115,505,219	110,337,405	111,523,070		0	(140,297)	0	XXX	XXX	XXX	385,462	4,773,304	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																							
00868P AA 3	AHOLD LEASE SERIES 2001-A-2 PA.....			4		4AM	4AM	1,700,834	114.669	1,618,527	1,411,481	1,586,985		(27,061)		8.620	5.883	JJ.....	60,497	121,670	02/02/2012.	01/02/2025.	
03789X AA 6	APPLEBEES / IHOP FUNDING LLC D.....			4		2AM	2AM	6,536,000	98.837	6,459,986	6,536,000	6,536,000				4.277	4.461	MJSD.....	20,189	279,545	08/13/2014.	09/20/2044.	
05377R BQ 6	AESOP_14-1A.....			4		2AM	2AM	999,878	100.790	1,007,899	1,000,000	999,946		21		3.750	3.782	MON...	1,146	37,500	02/05/2014.	07/20/2020.	

E10.10

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
126650	BP	4	CVS PASSTHROUGH TRUST.....	..	4	2FE	345,340	110.854	386,963	349,075	346,825		161		6.036	6.240	MON...	1,229	21,070	01/26/2007.	12/10/2028.		
126650	BV	1	CVS PASSTHROUGH TRUST CVS PASS-THROUGH T.....	..	4	2FE	5,036,975	112.065	5,644,681	5,036,975	5,036,973				5.773	5.843	MON...	16,962	290,785	12/01/2010.	01/10/2033.		
12674@	AA	6	CVS PASSTHROUGH TRUST.....	..	4	2	1,528,317	97.289	1,486,883	1,528,317	1,528,317				4.016	4.050	MON...	3,580	61,377	07/11/2013.	08/10/2035.		
13056J	AF	1	CALIFORNIA REPUBLIC AUTO RECEI.....	..	4	2AM	3,998,692	99.989	3,999,556	4,000,000	3,999,042		289		3.750	3.788	MON...	6,667	150,000	09/25/2015.	06/15/2022.		
136055	AA	8	CANADIAN IMPERIAL BANK OF COMM.....	..	4	1FE	1,570,433	117.504	1,799,284	1,531,249	1,551,507		(900)		7.262	7.015	AO.....	25,020	111,199	05/07/2002.	04/10/2032.		
167885	A*	3	CHICAGO PARKING METERS LLC.....	..	4	2AM	1,000,000	98.823	988,233	1,000,000	1,000,000				4.520	4.520	JD.....	126	45,200	07/17/2014.	07/15/2024.		
17305E	DY	8	CITIBANK CREDIT CARD ISSUANCE CCCIT 2007.....	..	4	1FE	10,872,656	103.056	10,305,643	10,000,000	10,093,496		(126,281)		5.650	4.306	MS.....	158,514	565,000	01/04/2010.	09/20/2019.		
233046	AD	3	DB MASTER FINANCE LLC DNKN_15.....	..	4	2AM	9,825,000	101.500	9,972,389	9,825,000	9,825,000				3.980	4.639	FMAN.....	44,535	391,035	01/22/2015.	02/20/2045.		
29248D	AA	0	ENA NORTE TRUST.....	..	4	3AM	10,839,326	103.500	11,146,198	10,769,274	10,809,397		(6,849)		4.950	4.857	JAJO.....	97,731	533,079	09/28/2012.	04/25/2028.		
33829T	AA	4	FIVE CORNERS FUNDING TRUST.....	..	4	3AM	2,055,840	105.487	2,109,735	2,000,000	2,042,067		(5,215)		4.419	4.065	MN.....	11,293	88,380	03/28/2014.	11/15/2023.		
67590E	AE	4	OCT15_13-1A.....	..	4	1FE	4,998,235	98.792	4,939,615	5,000,000	4,999,081		174		3.507	3.527	JAJO.....	35,070	175,350	01/24/2013.	01/19/2025.		
68268L	AA	5	ONEMAIN FINANCIAL ISSUANCE TRU.....	..	4	1FE	11,498,009	97.612	11,225,379	11,500,000	11,498,009				3.630	3.742	MON...	15,075	417,450	09/24/2015.	11/20/2028.		
69138V	AB	7	OXBOW RESOURCES LLC OXBOW_11-1.....	..	4	1FE	999,956	98.684	986,840	1,000,000	1,000,000				4.969	5.000	FMAN.....	8,282	49,690	03/25/2011.	05/01/2036.		
74170*	AD	1	Prime Prop Fnd.....	..	7	1	1,000,000	103.710	1,037,101	1,000,000	1,000,000				3.880	3.880	JJ.....	16,274	38,800	07/30/2014.	07/30/2024.		
74170*	AE	9	Prime Prop Fnd.....	..	7	1	1,000,000	103.281	1,032,811	1,000,000	1,000,000				3.980	3.980	JJ.....	16,694	39,800	07/30/2014.	07/30/2026.		
82817*	AB	7	SILVER SPRING METRO NI LLC.....	..	7	1	7,000,000	113.756	7,962,906	7,000,000	7,000,000				5.682	5.682	MON...	28,726	397,740	11/18/2013.	12/05/2028.		
82817@	AB	5	SILVER SPRING METRO NI LLC.....	..	7	1	3,500,000	120.497	4,217,406	3,500,000	3,500,000				6.414	6.414	MON...	16,213	224,490	11/18/2013.	12/05/2028.		
83402Q	AC	6	SOFI CONSUMER LOAN PROGRAM TRU.....	..	4	2AM	3,998,593	96.777	3,871,062	4,000,000	4,000,000		1,407		4.770	4.754	MON...	3,180	76,320	07/26/2016.	10/27/2025.		
83402V	AB	7	SOFI CONSUMER LOAN PROGRAM TRU.....	..	4	2AM	999,610	99.000	990,000	1,000,000	999,285		(325)		4.830	4.893	MON...	805	13,685	09/09/2016.	11/25/2025.		
85234#	AB	1	STADIUM FUNDING TRUST 5.000% 04/01/2039.....	..	4	2AM	1,000,000	95.453	954,534	1,000,000	1,000,000				5.000	5.000	AO.....	12,500	50,000	06/19/2013.	04/01/2039.		
90345K	AA	8	US AIRWAYS INC US AIRWAYS GROUP INC 6.25.....	..	4	1FE	322,463	111.250	358,740	322,463	322,462				6.250	6.252	AO.....	3,863	20,154	12/15/2010.	10/22/2024.		
90346W	AA	1	US AIRWAYS 2013-1A PASS THROUG.....	..	4	1FE	1,678,139	102.250	1,715,897	1,678,139	1,678,139				3.950	3.950	MN.....	8,470	66,287	04/10/2013.	11/15/2025.		
94978#	AN	7	COMMONWEALTH EDISON.....	..	4	2	670,127	102.174	684,694	670,127	670,127				6.690	6.784	MON...	1,993	44,831	05/31/2002.	06/15/2017.		
L8367#	AC	7	SHURGARD LUXEMBOURG SARL.....	..	2	2	8,202,573	114.314	7,342,858	6,423,428	6,423,428			(192,140)	3.260	3.260	JD.....	582	214,983	07/24/2014.	07/24/2026.		
N7334#	AJ	2	WERELDHAVE NV.....	..	7	2	9,424,436	113.257	8,362,018	7,383,250	7,383,250			(220,850)	3.060	3.060	JJ.....	99,157	233,499	07/23/2014.	07/23/2026.		
X2145*	AA	4	ELENIA FINANCE OYJ.....	..	7	2AM	2,015,925	109.405	1,730,929	1,582,125	1,582,125				3.601	3.601	JJ.....	23,897	59,425	07/30/2014.	07/30/2034.		
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....							114,617,357	XXX	114,338,767	109,046,903	109,411,461	0	(164,579)	0	(460,315)	XXX	XXX	XXX	738,270	4,818,344	XXX	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....							1,130,359,642	XXX	1,167,489,888	1,123,324,634	1,111,244,174	0	(166,285)	0	(4,852,409)	XXX	XXX	XXX	11,064,990	50,554,928	XXX	XXX
Totals																							
7799999	Total - Issuer Obligations.....							1,101,035,389	XXX	1,175,626,382	1,149,737,697	1,101,498,843	0	1,894,075	0	(4,423,448)	XXX	XXX	XXX	11,821,723	45,682,986	XXX	XXX
7899999	Total - Residential Mortgage-Backed Securities.....							85,478,706	XXX	83,723,498	97,339,182	85,349,073	0	75,921	0	0	XXX	XXX	XXX	284,864	2,339,235	XXX	XXX
7999999	Total - Commercial Mortgage-Backed Securities.....							111,806,973	XXX	115,505,219	110,337,405	111,523,070	0	(140,297)	0	0	XXX	XXX	XXX	385,462	4,773,304	XXX	XXX
8099999	Total - Other Loan-Backed and Structured Securities.....							114,617,357	XXX	114,338,767	109,046,903	109,411,461	0	(164,579)	0	(460,315)	XXX	XXX	XXX	738,270	4,818,344	XXX	XXX
8399999	Grand Total - Bonds.....							1,412,938,425	XXX	1,489,193,866	1,466,461,187	1,407,782,447	0	1,665,120	0	(4,883,763)	XXX	XXX	XXX	13,230,319	57,613,869	XXX	XXX

E10.11

Sch. D - Pt. 2 - Sn. 1
NONE

Sch. D - Pt. 2 - Sn. 2
NONE

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
38379W	5Y 4 GOVERNMENT NATIONAL MORTGAGE AS.....		07/20/2016.....	GOLDMAN SACHS & COMPANY.....		2,845,041	2,849,047	5,698
38379X	HU 7 GOVERNMENT NATIONAL MORTGAGE A.....		07/19/2016.....	AMHERST PIERPONT SECURITIES LL.....		3,048,855	3,051,000	5,085
38379X	NX 4 GOVERNMENT NATIONAL MORTGAGE A.....		07/14/2016.....	SANWA MCCARTHY SECURITIES.....		7,955,106	7,880,000	11,820
38379Y	J4 1 GOVERNMENT NATIONAL MORTGAGE AS.....		08/25/2016.....	NOMURA SECURITIES INTERNATIONA.....		4,492,480	4,448,000	10,749
38380A	CZ 8 GOVERNMENT NATIONAL MORTGAGE A.....		08/29/2016.....	JP MORGAN SECURITIES LTD LDN.....		2,492,481	2,477,000	5,986
912810	RU 4 UNITED STATES TREASURY.....		12/12/2016.....	CITIGROUP GLOBAL MARKETS INC/.....		18,843,798	20,000,000	44,475
912828	U2 4 UNITED STATES TREASURY.....		12/15/2016.....	RBS SECURITIES INC.....		28,503,588	30,000,000	51,381
912828	U6 5 UNITED STATES TREASURY.....		12/20/2016.....	CITIGROUP GLOBAL MARKETS INC/.....		28,603,574	29,000,000	29,279
0599999	Total - Bonds - U.S. Government.....					96,784,923	99,705,047	164,473
Bonds - All Other Government								
651333	DR 4 NEWFOUNDLAND PROVINCE OF.....	A.....	04/13/2016.....	NATIONAL BANK OF CANADA FINANC.....		16,919,739	12,770,000	540,029
1099999	Total - Bonds - All Other Government.....					16,919,739	12,770,000	540,029
Bonds - U.S. Special Revenue and Special Assessment								
3136A3	C5 8 FANNIE MAE FNMA_12-5 3.500% 02/01/42.....		07/26/2016.....	Various.....		4,991,383	4,681,250	12,743
3136A3	C5 8 FANNIE MAE FNMA_12-5 3.500% 02/01/42.....		12/01/2016.....	Various.....		68,668	68,668	
3136AM	4J 5 FANNIE MAE REMICS FNMA_15-23A.....		08/22/2016.....	NOMURA SECURITIES INTERNATIONA.....		3,475,541	3,312,504	6,625
3136AT	NR 1 FANNIE MAE FNMA_16-66 3.000% 09/01/46.....		08/18/2016.....	WELLS FARGO & CO.....		2,444,169	2,402,132	6,005
3137BH	Q3 4 FREDDIE MAC FHLMC_4464.....		08/30/2016.....	RBC DOMINION SECURITIES INC.....		2,862,274	2,718,693	227
3137BQ	EQ 6 FREDDIE MAC FHR_4588 3.000% 06/01/46.....		08/22/2016.....	NOMURA SECURITIES INTERNATIONA.....		3,617,883	3,439,461	6,879
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					17,459,918	16,622,708	32,479
Bonds - Industrial and Miscellaneous								
00206R	DG 4 AT&T INC 6.375% 03/01/41.....		03/21/2016.....	Tax Free Exchange.....		2,998,507	3,000,000	
00809Y	AB 4 AES ANDRES BV/DOMINICAN POWER.....	D.....	05/04/2016.....	CITIGROUP GLOBAL MARKETS INC/.....		1,469,760	1,500,000	
02155F	AC 9 ALTICE US FIN I CORP 5.500% 05/15/26.....		04/19/2016.....	JP MORGAN SECURITIES LTD LDN.....		167,000	167,000	
03674X	AF 3 ANTERO RESOURCES CORP 5.625% 06/01/23.....		03/08/2016.....	Tax Free Exchange.....		2,000,000	2,000,000	
038522	AM 0 ARAMARK SERVICES INC 4.750% 06/01/26.....		11/10/2016.....	WELLS FARGO & CO.....		866,473	873,000	8,170
07177M	AB 9 BAXALTA INC 4.000% 06/23/25.....		06/03/2016.....	Tax Free Exchange.....		7,701,709	7,750,000	
10552T	AF 4 BRF SA 4.750% 05/22/24.....	C.....	03/14/2016.....	J.P. MORGAN SEC INC.....		233,125	250,000	3,793
29245J	AJ 1 EMPRESA NACIONAL DEL PETROLEO.....	C.....	08/02/2016.....	CITIGROUP GLOBAL MARKETS INC/.....		5,655,298	5,750,000	
29273V	AD 2 ENERGY TRANSFER EQUITY LP.....		09/15/2016.....	GOLDMAN SACHS & COMPANY.....		15,188	15,000	159
29273V	AF 7 ENERGY TRANSFER EQUITY LP.....		09/14/2016.....	GOLDMAN SACHS & COMPANY.....		22,425	23,000	380
30049X	AA 5 EVOLUTION ESCROW ISSUER LLC.....		12/02/2016.....	CREDIT SUISSE SECURITIES USA L.....		997,775	1,083,000	11,399
33972P	AA 7 FLNG LIQUEFACTION 2 LLC.....		07/12/2016.....	GOLDMAN SACHS & COMPANY.....		4,000,000	4,000,000	
35671D	BP 9 PLAINS EXPROATION & PRODUCTION PLAINS EX.....		12/12/2016.....	Tax Free Exchange.....		1,009,412	974,000	
35671D	BR 5 FREEPORT-MCMORAN COPPER & GOLD.....		12/12/2016.....	Tax Free Exchange.....		653,009	648,000	
35906A	AZ 1 FRONTIER COMMUNICATIONS CORP.....		06/03/2016.....	Tax Free Exchange.....		800,000	800,000	
36242D	PL 1 GSR MORTGAGE LOAN TRUST GSR_04.....		07/28/2016.....	JP MORGAN SECURITIES LTD LDN.....		2,874,790	2,878,387	231
410345	AJ 1 HANESBRANDS INC 4.625% 05/15/24.....		05/03/2016.....	JP MORGAN SECURITIES LTD LDN.....		380,000	380,000	
410345	AL 6 HANESBRANDS INC 4.875% 05/15/26.....		05/03/2016.....	JP MORGAN SECURITIES LTD LDN.....		380,000	380,000	
42824C	AN 9 HEWLETT PACKARD ENTERPRISE CO.....		12/30/2016.....	Tax Free Exchange.....		19,966,613	20,000,000	
478375	AR 9 JOHNSON CONTROLS INTL PLC.....	C.....	12/28/2016.....	Tax Free Exchange.....		4,996,942	5,000,000	
50076@	AC 6 KRATON POLYMERS LLC 01/06/22.....		09/07/2016.....	Various.....		3,996,250	4,000,000	
50077L	AK 2 HJ HEINZ CO 3.950% 07/15/25.....		08/19/2016.....	Tax Free Exchange.....		4,594,519	4,600,000	
552953	CD 1 MGM RESORTS INTERNATIONAL.....		11/10/2016.....	GOLDMAN SACHS & COMPANY.....		355,283	373,000	4,169
55336V	AC 4 MPLX LP 5.500% 02/15/23.....		09/29/2016.....	Tax Free Exchange.....		1,490,136	1,500,000	
559080	AK 2 MAGELLAN MIDSTREAM PARTNERS LP.....		02/22/2016.....	BARCLAYS CAPITAL INC.....		7,490,625	7,500,000	

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SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
561233 AC 1	MALLINCKRODT INTERNATIONAL FIN.....	D.....	09/19/2016.....	CITIGROUP GLOBAL MARKETS INC/.....		613,170	648,000	15,543
57686G C* 4	MATSON INC 3.370% 12/21/27.....		12/21/2016.....	DIRECT.....		1,700,000	1,700,000	
603374 AD 1	MINERVA LUXEMBOURG SA 6.500% 09/20/26.....	D.....	09/08/2016.....	HSBC SECURITIES.....		495,480	500,000	
629377 CB 6	NRG ENERGY INC 6.625% 01/15/27.....		10/04/2016.....	CITIGROUP GLOBAL MARKETS INC/.....		156,025	158,000	1,890
64110L AL 0	NETFLIX INC 5.875% 02/15/25.....		02/09/2016.....	Tax Free Exchange.....		1,000,000	1,000,000	
651229 AW 6	NEWELL BRANDS INC 4.200% 04/01/26.....		03/18/2016.....	GOLDMAN SACHS & COMPANY.....		997,980	1,000,000	
67054K AA 7	NUMERICABLE GROUP SA 7.375% 05/01/26.....	C.....	11/30/2016.....	BANK OF AMERICA N.A.....		254,758	255,077	12,228
71654Q BX 9	PETROLEOS MEXICANOS 5.625% 01/23/46.....	D.....	03/28/2016.....	Tax Free Exchange.....		3,971,385	4,000,000	
737446 AK 0	POST HOLDINGS INC 5.000% 08/15/26.....		11/09/2016.....	GOLDMAN SACHS & COMPANY.....		297,698	303,000	4,293
74733V AC 4	QEP RESOURCES INC QEP RESOURCES INC 5.25.....		11/30/2016.....	CITIGROUP GLOBAL MARKETS INC/.....		1,458,750	1,500,000	7,438
75281A AV 1	RANGE RESOURCES CORP 5.750% 06/01/21.....		09/16/2016.....	Tax Free Exchange.....		1,000,000	1,000,000	
76131V B* 3	RETAIL PROPERTIES OF AMERICA I.....		12/28/2016.....	DIRECT.....		15,000,000	15,000,000	
771196 BK 7	ROCHE HOLDINGS INC 2.625% 05/15/26.....		02/22/2016.....	CITIGROUP GLOBAL MARKETS INC/.....		4,950,200	5,000,000	
785592 AM 8	SABINE PASS LIQUEFACTION LLC.....		01/14/2016.....	Tax Free Exchange.....		1,000,000	1,000,000	
83402Q AC 6	SOFI CONSUMER LOAN PROGRAM TRU.....		07/26/2016.....	DEUTSCHE BANK SECURITIES INC.....		3,998,593	4,000,000	
83402V AB 7	SOFI CONSUMER LOAN PROGRAM TRU.....		09/09/2016.....	GOLDMAN SACHS & COMPANY.....		999,610	1,000,000	
87264A AL 9	T-MOBILE USA INC T-MOBILE USA INC.....		10/13/2016.....	Tax Free Exchange.....		1,000,000	1,000,000	
87952V AL 0	TELESAT CANADA / TELESAT LLC.....	A.....	11/09/2016.....	JP MORGAN SECURITIES LTD LDN.....		300,000	300,000	
90270Y AL 3	UBS-BARCLAYS COMMERCIAL MORTGA.....		07/27/2016.....	ISSUING COMPANY.....		1,548,886	1,570,934	4,648
960413 AN 2	WESTLAKE CHEMICAL CORP.....		09/08/2016.....	Tax Free Exchange.....		1,472,621	1,500,000	
96221Q AG 8	WF-RBS COMMERCIAL MORTGAGE TRU Bonds Cor.....		10/27/2015.....	Tax Free Exchange.....		(3,715)		(2,861)
96221Q AJ 2	WF-RBS COMMERCIAL MORTGAGE TRU Bonds Cor.....		10/27/2015.....	Tax Free Exchange.....		(3,662)		(3,158)
96221Q AK 9	WF-RBS COMMERCIAL MORTGAGE TRU Bonds Cor.....		10/27/2015.....	Tax Free Exchange.....		(1,831)		(1,579)
000000 00 0	HILTON WORLDWIDE FINANCE LLC HILTON WORL.....		08/18/2016.....	Tax Free Exchange.....		1,503,828	1,505,588	
000000 00 0	PAE HOLDING CORP TL L+550.....		10/27/2016.....	BANK OF AMERICA N.A.....		245,000	250,000	
000000 00 0	CHARGER OPCO BV CHARGER OPCO BV.....	D.....	11/02/2016.....	Tax Free Exchange.....		1,021,884	1,041,110	
000000 00 0	HUNTSMAN INTERNATIONAL LLC HUNTSMAN INTE.....		11/15/2016.....	Tax Free Exchange.....		2,952,061	2,947,500	
G7739P AF 7	CABLE & WIRELESS LTD 12/02/22.....	D.....	06/01/2016.....	BANK OF AMERICA N.A.....		161,293	164,585	
G7739P AG 5	CABLE & WIRELESS LTD 12/02/22.....	D.....	06/01/2016.....	BANK OF AMERICA N.A.....		131,967	134,661	
3899999	Total - Bonds - Industrial and Miscellaneous.....					123,336,820	123,922,842	66,743
8399997	Total - Bonds - Part 3.....					254,501,400	253,020,597	803,724
8399998	Total - Bonds - Summary Item from Part 5.....					428,078,449	424,147,099	676,812
8399999	Total - Bonds.....					682,579,849	677,167,696	1,480,536
9999999	Total - Bonds, Preferred and Common Stocks.....					682,579,849	XXX	1,480,536

E13.1

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			For Foreign Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date	
Bonds - U.S. Government																						
36202E	T3	3	GOVERNMENT NATIONAL MORTGAGE A.....		12/01/2016	Paydown.....			260,624	260,624	264,778	264,069		(3,445)	(3,445)	260,624			0	7,851	06/20/2038.	
0599999	Total - Bonds - U.S. Government.....							260,624	260,624	264,778	264,069	0	(3,445)	0	(3,445)	260,624	0	0	0	7,851	XXX	
Bonds - All Other Government																						
05970A	AA	0	BANCO NACIONAL DE COMERCIO EXT.....	C	07/12/2016	HSBC SECURITIES.....			1,055,000	1,000,000	997,190	997,239		123	123	997,362			57,638	57,638	32,934	10/14/2025.
25714P	BY	3	DOMINICAN REPUBLIC 5.875% 04/18/24.....	D	01/22/2016	DEUTSCHE BANK AG LONDON.....			1,440,000	1,500,000	1,547,500	1,542,000		(348)	(348)	1,541,652			(101,652)	(101,652)	24,234	04/18/2024.
1099999	Total - Bonds - All Other Government.....							2,495,000	2,500,000	2,544,690	2,539,239	0	(225)	0	(225)	2,539,014	0	(44,014)	(44,014)	57,168	XXX	
Bonds - U.S. Special Revenue and Special Assessment																						
31283H	2Q	7	FEDERAL HOME LOAN MORTGAGE COR.....		12/01/2016	Paydown.....			103,488	103,488	103,790	103,663		(176)	(176)	103,488			0	3,972	12/01/2031.	
31283H	2R	5	FEDERAL HOME LOAN MORTGAGE COR.....		12/01/2016	Paydown.....			35,804	35,804	35,819	35,804		0	0	35,804			0	1,125	09/01/2032.	
3128M1	AB	5	FEDERAL HOME LOAN MORTGAGE COR FHLMC 5.0		12/01/2016	Paydown.....			174,777	174,777	170,353	172,486		2,291	2,291	174,777			0	4,567	08/01/2020.	
3128QS	3S	3	FEDERAL HOME LOAN MORTGAGE COR.....		12/01/2016	Paydown.....			34,233	34,233	34,340	34,233		0	0	34,233			0	831	02/01/2037.	
3128QS	4Q	6	FEDERAL HOME LOAN MORTGAGE COR.....		12/01/2016	Paydown.....			59,818	59,818	60,126	59,818		0	0	59,818			0	1,970	03/01/2037.	
31292H	4K	7	FEDERAL HOME LOAN MORTGAGE COR.....		12/01/2016	Paydown.....			373,287	373,287	376,087	375,663		(2,375)	(2,375)	373,287			0	11,857	12/01/2033.	
31371L	CD	9	FEDERAL NATIONAL MORTGAGE ASSO.....		12/01/2016	Paydown.....			107,005	107,005	103,987	104,292		2,713	2,713	107,005			0	2,814	09/01/2033.	
31371M	CF	2	FEDERAL NATIONAL MORTGAGE ASSO.....		12/01/2016	Paydown.....			146,091	146,091	141,172	141,606		4,484	4,484	146,091			0	4,021	07/01/2035.	
3137AL	XC	8	FREDDIE MAC FHLMC_3996.....		12/06/2016	CITIGROUP GLOBAL MARKETS INC/.....			11,453,252	11,433,601	10,695,240	10,804,047		60,244	60,244	10,864,291		588,962	588,962	407,957	02/01/2042.	
31403C	WF	4	FEDERAL NATIONAL MORTGAGE ASSO.....		12/01/2016	Paydown.....			441,973	441,973	409,999	415,477		26,496	26,496	441,973			0	10,598	09/01/2035.	
31411U	HN	4	FEDERAL NATIONAL MORTGAGE ASSO.....		12/01/2016	Paydown.....			26,602	26,602	26,839	26,602		0	0	26,602			0	440	04/01/2037.	
31414E	RC	0	FEDERAL NATIONAL MORTGAGE ASSO.....		12/01/2016	Paydown.....			145,290	145,290	145,812	145,649		(359)	(359)	145,290			0	5,538	07/01/2038.	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....							13,101,620	13,081,969	12,303,564	12,419,340	0	93,318	0	93,318	12,512,659	0	588,962	588,962	455,690	XXX	
Bonds - Industrial and Miscellaneous																						
00115*	AA	0	AES ILLUMINA LLC 6.000% 03/26/32.....		12/30/2016	Redemption 100.0000.....			171,467	171,467	171,467	171,467		0	0	171,467			0	6,281	03/26/2032.	
00440E	AV	9	ACE INA HOLDINGS INC 3.350% 05/03/26.....		12/06/2016	WELLS FARGO & CO.....			3,087,896	3,065,000	3,055,590	3,055,713		713	713	3,056,426			31,470	31,470	112,660	05/03/2026.
00485X	A*	2	ACOSTA HOLDCO INC 09/26/21.....		10/19/2016	Various.....			234,611	247,507	244,784	244,957		306	306	245,263		(10,653)	(10,653)	7,954	09/26/2021.	
009363	AQ	5	AIRGAS INC 3.650% 07/15/24.....		12/06/2016	KEYBANC CAPITAL MARKETS INC.....			1,037,720	1,000,000	998,050	998,329		159	159	998,488		39,232	39,232	50,999	07/15/2024.	
00971Y	AF	7	AKBANK TAS 5.125% 03/31/25.....	D	01/13/2016	BARCLAYS BANK PLC.....			460,000	500,000	460,000	460,927		199	199	461,126		(1,126)	(1,126)	7,759	03/31/2025.	
02155F	AA	3	ALTICE US FIN I CORP 5.375% 07/15/23.....		04/20/2016	BARCLAYS CAPITAL INC.....			169,088	167,000	167,000	167,000		0	0	167,000		2,088	2,088	7,804	07/15/2023.	
02209S	AP	8	ALTRIA GROUP INC 2.950% 05/02/23.....		01/04/2016	BARCLAYS CAPITAL INC.....			2,439,000	2,500,000	2,477,550	2,477,992		44	44	2,478,037		(39,037)	(39,037)	13,316	05/02/2023.	
030981	AF	1	AMERIGAS PARTNERS LP/AMERIGAS AMERIGAS P		07/27/2016	Call 103.2500.....			2,065,000	2,000,000	2,000,000	2,000,000		65,000	65,000	2,065,000			0	89,194	05/20/2021.	
03235#	AA	5	AMWINS GROUP INC 02/20/20.....		06/02/2016	Redemption 100.0000.....			970,033	970,033	977,223	980,639		(10,605)	(10,605)	970,033			0	28,999	02/20/2020.	
03674X	AD	8	ANTERO RESOURCES CORP 5.625% 06/01/23.....		03/08/2016	Tax Free Exchange.....			2,000,000	2,000,000	2,000,000	2,000,000		0	0	2,000,000			0	0	06/01/2023.	
038521	AM	2	ARAMARK SERVICES INC 5.750% 03/15/20.....		06/15/2016	Call 102.8750.....			797,281	775,000	775,000	775,000		22,281	22,281	797,281			0	33,422	03/15/2020.	
038522	AM	0	ARAMARK SERVICES INC 4.750% 06/01/26.....		11/30/2016	BANK OF AMERICA N.A.....			247,106	255,077	255,077	255,077		0	0	255,077		(7,971)	(7,971)	6,226	06/01/2026.	
05377R	BG	8	AESOP_13-2A 3.660% 02/20/20.....		11/29/2016	RBC DOMINION SECURITIES INC.....			5,075,781	5,000,000	4,999,070	4,999,501		149	149	4,999,650		76,131	76,131	173,850	02/20/2020.	
05377R	BU	7	AESOP_13-2A 3.520% 02/20/20.....		11/29/2016	SOCIETE GENERALE.....			2,983,125	3,000,000	2,999,854	2,999,921		23	23	2,999,944		(16,819)	(16,819)	100,320	02/20/2020.	
07177M	AA	1	BAXALTA INC 4.000% 06/23/25.....		06/03/2016	Tax Free Exchange.....			7,701,709	7,750,000	7,697,610	7,699,865		1,844	1,844	7,701,709			0	0	06/23/2025.	
07324F	AC	4	BAYVIEW FINANCIAL ACQUISITION.....		12/01/2016	Paydown.....			391,938	391,938	318,021	326,391		65,546	65,546	391,938			0	9,557	08/01/2047.	
073879	VF	2	BEAR STEARNS ASSET BACKED SECU.....		12/27/2016	Paydown.....			1,492,008	1,492,008	1,311,335	1,404,110		87,898	87,898	1,492,008			0	9,383	05/25/2035.	
09531@	AA	5	BLUE BUFFALO CO LTD 08/07/19.....		12/30/2016	Redemption 100.0000.....			9,900	9,900	9,737	9,789		111	111	9,900			0	235	08/07/2019.	

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
10138M AK 1	BOTTLING GROUP LLC 5.125% 01/15/19.....		11/07/2016	DIRECT.....		5,990,453	6,000,000	5,963,940	5,986,999		3,443		3,443		5,990,442		11	11	403,167	01/15/2019.
10552T AE 7	BRF SA 3.95% 5/22/2023.....	C	03/14/2016	J.P. MORGAN SEC INC.....		231,250	250,000	232,875	233,574		387		387		233,961		(2,711)	(2,711)	3,155	05/22/2023.
10920@ AC 8	BRIGHT HOUSE NETWORKS LLC.....		01/25/2016	Maturity.....		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	108,750	01/25/2016.
121575 AG 9	BURLINGTON STORES INC 08/13/21.....		07/29/2016	Redemption 100.0000.....		465,417	465,417	463,090	463,229		2,188		2,188		465,417			0	12,556	08/13/2021.
1248EP AS 2	CCO HOLDINGS LLC/CCO HOLDINGS CCO HLDGS		05/07/2016	Call 101.7500.....		1,047,008	1,029,000	1,022,257	1,025,991		21,017		21,017		1,047,008			0	58,424	01/15/2019.
12543D AL 4	CHS/COMMUNITY HEALTH SYSTEMS I.....		11/22/2016	Various.....		894,096	1,000,000	1,025,000	1,009,495		(3,539)		(3,539)		1,005,955		(111,859)	(111,859)	68,401	11/15/2019.
12543D AV 2	CHS/COMMUNITY HEALTH SYSTEMS I.....		12/08/2016	GOLDMAN SACHS & COMPANY.....		401,275	580,000	580,000	580,000				0		580,000		(178,725)	(178,725)	53,866	02/01/2022.
12624X AM 0	COMM MORTGAGE TRUST COMM13-CR6.....		02/12/2016	DEUTSCHE BANK SECURITIES INC.....		3,756,152	3,750,000	3,760,999	3,760,948		(241)		(241)		3,760,707		(4,555)	(4,555)	25,242	03/01/2046.
12625F AS 5	COMM MORTGAGE TRUST COMM13-CR7.....		12/01/2016	CITIGROUP GLOBAL MARKETS INC/.....		4,632,219	4,594,529	4,628,361	4,628,243		(4,465)		(4,465)		4,623,778		8,441	8,441	154,377	03/01/2046.
12635F AT 1	CSAIL COMMERCIAL MORTGAGE TRUS.....		12/01/2016	BANK OF AMERICA N.A.....		2,601,758	2,500,000	2,574,983	2,574,983		(2,794)		(2,794)		2,572,188		29,569	29,569	94,246	08/01/2048.
12648E AJ 2	CSMC_14-2R 3.000% 05/01/36.....		12/01/2016	Paydown.....		1,006,932	1,006,932	911,273	919,891		87,041		87,041		1,006,932			0	16,494	05/01/2036.
12648E AN 2	CSMC_14-2R 3.000% 05/01/36.....		10/01/2016	Paydown.....		148,369	148,369	32,190	36,515		(36,515)		(36,515)					0	1,942	05/01/2036.
12648G BN 6	CREDIT SUISSE MORTGAGE TRUST C.....		07/19/2016	Various.....		3,937,683	3,991,953	3,672,597	3,749,980		51,191		51,191		3,801,172		136,511	136,511	12,509	03/27/2037.
126650 BP 4	CVS PASSTHROUGH TRUST 6.036% 12/10/28		12/10/2016	Redemption 100.0000.....		19,532	19,532	19,323	19,397		135		135		19,532			0	644	12/10/2028.
126650 BV 1	CVS PASSTHROUGH TRUST CVS PASS-THROUGH T		12/10/2016	Redemption 100.0000.....		184,840	184,840	184,840	184,840				0		184,840			0	5,831	01/10/2033.
12673P AF 2	CA INC 3.600% 08/01/20.....		12/05/2016	ROBERT W. BAIRD & CO.....		10,256,550	10,000,000	9,990,100	9,990,825		1,740		1,740		9,992,565		263,985	263,985	482,500	08/01/2020.
12674@ AA 6	CVS PASSTHROUGH TRUST 4.016% 08/10/35		12/10/2016	Redemption 100.0000.....		53,935	53,935	53,935	53,935				0		53,935			0	1,181	08/10/2035.
131347 BY 1	CALPINE CORP CALPINE CORP 7.875% 1/15/20		12/19/2016	Call 103.0000.....		254,410	247,000	247,000	247,000		7,410		7,410		254,410			0	27,772	01/15/2023.
136055 AA 8	CANADIAN IMPERIAL BANK OF COMM.....	A	10/10/2016	Redemption 100.0000.....		104,167	104,167	106,833	105,606		(1,439)		(1,439)		104,167			0	5,673	04/10/2032.
165167 CQ 8	CHESAPEAKE ENERGY CORPORATION.....		04/12/2016	Various.....		239,440	441,000	211,680	212,034		1,072		1,072		213,105		26,335	26,335	9,300	12/15/2022.
165303 D# 2	CHESAPEAKE UTIL CORP 5.930% 10/31/23....		10/30/2016	Redemption 100.0000.....		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	88,950	10/31/2023.
171798 AB 7	CIMAREX ENERGY CO. 5.875% 05/01/22.....		10/27/2016	SUNTRUST ROBINSON HUMPHREY.....		164,063	175,000	175,000	175,000				0		175,000		(10,938)	(10,938)	2,570	05/01/2022.
196541 A* 7	COLORADO NATURAL GAS INC.....		09/30/2016	Redemption 100.0000.....		50,000	50,000	50,000	50,000				0		50,000			0	2,750	09/30/2032.
20605P AD 3	CONCHO RESOURCES INC 5.500% 10/01/22....		02/16/2016	BARCLAYS CAPITAL INC.....		152,250	175,000	175,000	175,000				0		175,000		(22,750)	(22,750)	3,690	10/01/2022.
20605P AE 1	CONCHO RESOURCES INC CONCHO RESOURCES IN		02/11/2016	GOLDMAN SACHS & COMPANY.....		832,500	1,000,000	1,000,000	1,000,000				0		1,000,000		(167,500)	(167,500)	20,587	04/01/2023.
21036P AK 4	CONSTELLATION BRANDS INC.....		11/30/2016	BARCLAYS CAPITAL INC.....		519,375	500,000	476,875	482,411		2,763		2,763		485,174		34,201	34,201	20,521	05/01/2021.
21036P AL 2	CONSTELLATION BRANDS INC.....		11/30/2016	GOLDMAN SACHS & COMPANY.....		523,125	500,000	500,000	500,000				0		500,000		23,125	23,125	23,257	05/01/2023.
233046 AD 3	DB MASTER FINANCE LLC DNKN_15.....		11/20/2016	Paydown.....		100,000	100,000	100,000	100,000				0		100,000			0	2,488	02/20/2045.
235851 AH 5	DANAHER CORPORATION DANAHER CORP 5.4% 3/		08/15/2016	Call 110.5950.....		1,105,950	1,000,000	999,320	999,741		106,209		106,209		1,105,950			0	51,600	03/01/2019.
25459H AZ 8	DIRECTV HOLDINGS LLCDIRECTV FI 6.375% 03		03/21/2016	Tax Free Exchange.....		2,998,507	3,000,000	2,998,470	2,998,502		5		5		2,998,507			0	95,625	03/01/2041.
256677 AC 9	DOLLAR GENERAL CORPORATION.....		03/21/2016	BARCLAYS CAPITAL INC.....		988,290	1,000,000	929,495	942,182		1,544		1,544		943,726		44,564	44,564	14,354	04/15/2023.
26441C AN 5	Duke Energy Corp 3.750% 04/15/24.....		06/29/2016	GOLDMAN SACHS & COMPANY.....		2,150,080	2,000,000	1,998,820	1,998,978		54		54		1,999,032		151,048	151,048	54,167	04/15/2024.
26441Y AV 9	DUKE REALTY LP 4.375% 06/15/22.....		11/30/2016	WELLS FARGO & CO.....		2,092,084	1,960,000	2,029,835	2,028,311		(9,218)		(9,218)		2,019,093		72,992	72,992	83,368	06/15/2022.
29245J AE 2	EMPRESA NACIONAL DEL PETROLEO.....	D	08/05/2016	DIRECT.....		2,058,703	2,000,000	2,115,000	2,066,546		(7,844)		(7,844)		2,058,703			0	103,250	08/10/2020.
29245J AF 9	EMPRESA NACIONAL DEL PETROLEO 4.75% 12/6	C	08/05/2016	DIRECT.....		4,254,154	4,297,000	4,224,853	4,250,044		4,110		4,110		4,254,154			0	134,938	12/06/2021.
29248D AA 0	ENA NORTE TRUST 4.950% 04/25/28.....	C	10/25/2016	Redemption 100.0000.....		788,000	788,000	793,126	791,437		(3,437)		(3,437)		788,000			0	24,896	04/25/2028.
29250R AH 9	ENBRIDGE ENERGY PARTNERS LP ENBRIDGE ENE		12/15/2016	Maturity.....		6,000,000	6,000,000	5,996,130	5,999,535		465		465		6,000,000			0	352,500	12/15/2016.

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
29252B	AA	7	ENBRIDGE PIPELINES SOUTHERN LI.....	12/31/2016	Redemption 100.0000.....	187,440	187,440	187,440	187,440				0		187,440		0	0	5,786	06/30/2040.	
29273V	AD	2	ENERGY TRANSFER EQUITY LP.....	09/23/2016	GOLDMAN SACHS & COMPANY.....	14,420	14,000	14,175	14,175				0		14,175		245	245	167	01/15/2024.	
29717P	AN	7	ESSEX PORTFOLIO LP 3.875% 05/01/24.....	12/01/2016	BARCLAYS CAPITAL INC.....	4,047,440	4,000,000	3,969,360	3,973,716		2,522		2,522		3,976,239		71,201	71,201	170,069	05/01/2024.	
35906A	AX	6	FRONTIER COMMUNICATIONS CORP.....	06/03/2016	Tax Free Exchange.....	800,000	800,000	800,000	800,000				0		800,000		0	0	41,556	09/15/2025.	
36159R	AE	3	GEO GROUP INC/THE 6.625% 02/15/21.....	05/20/2016	Call 103.3125.....	516,563	500,000	504,375	502,050		14,513		14,513		516,563		0	0	25,304	02/15/2021.	
362256	AC	3	GSAA HOME EQUITY TRUST GSAA_06.....	12/25/2016	Paydown.....	713,439	713,439	398,437	400,542		312,897		312,897		713,439		0	0	2,937	10/25/2036.	
36242D	PL	1	GSR MORTGAGE LOAN TRUST GSR_04.....	11/01/2016	Paydown.....	176,859	176,859	176,638	176,638		221		221		176,859		0	0	725	12/01/2034.	
373200	AY	0	AXIALL CORP 4.875% 05/15/23.....	09/08/2016	Tax Free Exchange.....	1,472,621	1,500,000	1,462,500	1,470,320		2,301		2,301		1,472,621		0	0	36,563	05/15/2023.	
379352	AL	1	GLOBAL MARINE INC. 7.000% 06/01/28.....	12/01/2016	Various.....	220,171	300,000	289,839	292,973		289		289		293,262		(73,091)	(73,091)	18,555	06/01/2028.	
38749#	AA	0	GRANITE STATE GAS TRANSMISSION.....	12/15/2016	Redemption 100.0000.....	3,333,334	3,333,334	3,333,334	3,333,334				0		3,333,334		0	0	238,333	12/15/2018.	
410345	AG	7	HANESBRANDS INC HANESBRANDS INC 6.375% 1.....	06/02/2016	Call 103.1880.....	1,960,572	1,900,000	1,871,750	1,883,576		76,996		76,996		1,960,572		0	0	56,189	12/15/2020.	
423074	AX	1	HJ HEINZ CO 3.950% 07/15/25.....	08/19/2016	Tax Free Exchange.....	4,594,519	4,600,000	4,593,882	4,594,191		328		328		4,594,519		0	0	188,261	07/15/2025.	
428040	CG	2	HERTZ CORPORATION THE 7.375% 01/15/21.....	11/08/2016	BARCLAYS CAPITAL INC.....	492,500	500,000	500,000	500,000				0		500,000		(7,500)	(7,500)	49,064	01/15/2021.	
42824C	AL	3	HEWLETT PACKARD ENTERPRISE CO.....	12/30/2016	Tax Free Exchange.....	19,966,613	20,000,000	19,960,400	19,961,539		5,074		5,074		19,966,613		0	0	895,500	10/15/2022.	
43289*	AA	0	HILTON WORLDWIDE FINANCE LLC.....	12/28/2016	Various.....	1,540,555	1,542,315	1,539,735	1,540,105		451		451		1,540,555		0	0	29,580	09/23/2020.	
44043V	AD	0	HORIZON PHARMA INC 04/29/21.....	09/30/2016	Redemption 100.0000.....	1,880	1,880	1,790	1,792		88		88		1,880		0	0	43	04/29/2021.	
44701P	AV	6	HUNTSMAN INTERNATIONAL LLC.....	11/15/2016	Various.....	2,974,561	2,970,000	2,978,124	2,975,959		(1,397)		(1,397)		2,974,561		0	0	98,677	10/01/2021.	
45661@	AE	3	INEOS US FINANCE LLC 05/04/18.....	12/30/2016	Redemption 100.0000.....	24,299	24,299	24,299	24,299				0		24,299		0	0	577	05/04/2018.	
458204	AP	9	INTELSAT LUXEMBOURG SA INTELSAT LUXEMBOU.....	D 08/04/2016	WELLS FARGO & CO.....	133,750	500,000	500,000	500,000				0		500,000		(366,250)	(366,250)	26,694	06/01/2021.	
45824T	AE	5	INTELSAT JACKSON HOLDINGS SA INTELSAT JA.....	D 11/29/2016	Various.....	763,955	1,000,000	998,750	999,412		41		41		999,453		(235,498)	(235,498)	36,588	04/01/2019.	
459745	GJ	8	INTERNATIONAL LEASE FINANCE CO.....	05/15/2016	Maturity.....	100,000	100,000	100,875	100,073		(73)		(73)		100,000		0	0	2,875	05/15/2016.	
46643T	BE	1	JPMBB COMMERCIAL MORTGAGE SECU.....	12/01/2016	BARCLAYS CAPITAL INC.....	4,947,188	4,800,000	5,032,125	5,018,101		(21,195)		(21,195)		4,996,906		(49,718)	(49,718)	184,914	01/01/2048.	
471109	AE	8	JARDEN CORP JARDEN CORP 6.125% 11/15/202.....	04/15/2016	Call 103.0630.....	412,252	400,000	400,000	400,000		12,252		12,252		412,252		0	0	10,208	11/15/2022.	
485260	BH	5	KANSAS GAS AND ELECTRIC COMPAN.....	02/16/2016	Call 100.0000.....	1,607,819	1,607,819	1,584,837	1,599,022		8,797		8,797		1,607,819		0	0	34,552	03/29/2021.	
501044	CS	8	KROGER CO THE 3.850% 08/01/23.....	12/01/2016	Various.....	16,050,213	15,481,000	16,008,743	16,003,113		(18,220)		(18,220)		15,984,892		65,321	65,321	420,643	08/01/2023.	
50152#	AC	1	KT REAL ESTATE HOLDINGS LLC.....	11/24/2016	Redemption 100.0000.....	95,917	95,917	95,917	95,917				0		95,917		0	0	2,156	05/24/2035.	
52518R	CC	8	LSSC_05-1 1.096% 09/26/45.....	12/26/2016	Paydown.....	869,546	869,546	771,654	790,019		79,526		79,526		869,546		0	0	4,206	09/26/2045.	
52524P	AA	0	LEHMAN XS TRUST LXS_07-6.....	12/01/2016	Paydown.....	506,984	1,143,783	647,800	732,123		(225,139)		(225,139)		506,984		0	0	12,896	05/01/2037.	
53117C	AK	8	LIBERTY PPTY LP 5.500% 12/15/16.....	10/15/2016	DIRECT.....	999,876	1,000,000	994,080	999,286		588		588		999,874		2	2	45,833	12/15/2016.	
539830	BH	1	LOCKHEED MARTIN CORPORATION.....	12/01/2016	CITIGROUP GLOBAL MARKETS INC/.....	2,277,343	2,230,000	2,212,784	2,212,879		1,509		1,509		2,214,388		62,955	62,955	82,024	01/15/2026.	
552081	AG	6	LYONDELLBASELL INDUSTRIES NV.....	C 01/04/2016	SOCIETE GENERALE.....	1,063,390	1,000,000	1,116,875	1,062,481		(323)		(323)		1,062,157		1,233	1,233	11,389	04/15/2019.	
55336V	AB	6	MPLX LP 5.500% 02/15/23.....	09/29/2016	Tax Free Exchange.....	1,490,136	1,500,000	1,489,044	1,489,099		1,037		1,037		1,490,136		0	0	82,500	02/15/2023.	
559222	AQ	7	MAGNA INTERNATIONAL INC.....	12/06/2016	Various.....	8,094,900	8,000,000	7,990,000	7,991,313		833		833		7,992,146		102,754	102,754	283,757	06/15/2024.	
561233	AA	5	MALLINCKRODT INTERNATIONAL FIN.....	C 09/19/2016	CITIGROUP GLOBAL MARKETS INC/.....	631,800	648,000	648,000	648,000				0		648,000		(16,200)	(16,200)	42,539	08/01/2022.	
591709	AP	5	METROPCS WIRELESS INC METROPCS WIRELESS.....	10/13/2016	Tax Free Exchange.....	1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000		0	0	66,250	04/01/2023.	
594918	BJ	2	MICROSOFT CORPORATION 3.125% 11/03/25.....	12/06/2016	US BANCORP INVESTMENTS INC.....	3,030,690	3,000,000	2,999,220	2,999,231		63		63		2,999,294		31,396	31,396	102,865	11/03/2025.	
59523U	AL	1	MID-AMERICA APARTMENTS LP.....	11/30/2016	SUNTRUST ROBINSON HUMPHREY.....	2,512,725	2,500,000	2,471,825	2,475,513		2,311		2,311		2,477,824		34,901	34,901	91,146	06/15/2024.	

E14.2

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
60040# AA 0	MILLENNIUM PIPELINE CO LLC.....		12/30/2016	Redemption 100.0000.....		506,777	506,777	506,777	506,777				0		506,777			0	20,258	06/30/2027.
603374 AB 5	MINERVA LUXEMBOURG SA MINERVA LUXEMBOURG	D	09/15/2016	DIRECT.....		493,854	500,000	491,505	493,341		511		511		493,852		2	2	43,594	01/31/2023.
61751J AK 7	MORGAN STANLEY MORTGAGE LOAN T.....		12/01/2016	Paydown.....		436,073	436,073	333,664	313,886		122,187		122,187		436,073			0	11,575	02/01/2047.
61763U AZ 5	MORGAN STANLEY BAML TRUST MSBA.....		12/01/2016	CITIGROUP GLOBAL MARKETS INC/.....		2,918,453	2,800,000	2,932,563	2,923,927		(13,109)		(13,109)		2,910,818		7,635	7,635	106,203	08/01/2047.
61945C AA 1	MOSAIC CO 3.75% 11/15/2021.....		12/06/2016	MIZUHO SECURITIES USA INC.....		1,025,260	1,000,000	990,880	994,272		828		828		995,099		30,161	30,161	39,896	11/15/2021.
629377 BJ 0	NRG ENERGY INC 8.250% 09/01/20.....		09/01/2016	Call 102.7500.....		1,541,250	1,500,000	1,500,000	1,500,000		41,250		41,250		1,541,250				123,750	09/01/2020.
629377 BY 7	NRG ENERGY INC 6.250% 05/01/24.....		10/04/2016	Various.....		278,980	301,000	301,000	301,000				0		301,000		(22,020)	(22,020)	12,262	05/01/2024.
63861H AL 2	NSMLT_13-A 5.630% 12/01/52.....		12/01/2016	Paydown.....		858,187	858,187	916,629	916,063		(57,876)		(57,876)		858,187			0	24,502	12/01/2052.
64110L AK 2	NETFLIX INC 5.875% 02/15/25.....		02/09/2016	Tax Free Exchange.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0		02/15/2025.
643529 AB 6	NEW CENTURY ALTERNATIVE MORTGA.....		12/01/2016	Paydown.....		890,854	890,854	585,736	486,820		404,034		404,034		890,854			0	19,702	10/01/2036.
651290 AQ 1	NEWFIELD EXPL CO 5.625% 07/01/24.....		02/08/2016	JP MORGAN SECURITIES LTD LDN.....		400,000	500,000	500,000	500,000				0		500,000		(100,000)	(100,000)	17,188	07/01/2024.
655844 BP 2	NORFOLK SOUTHERN CORPORATION.....		12/01/2016	GOLDMAN SACHS & COMPANY.....		1,563,945	1,500,000	1,499,145	1,499,249		76		76		1,499,325		64,620	64,620	80,369	01/15/2024.
665876 B* 8	NORTHERN UTILITIES INC.....		12/03/2016	Redemption 100.0000.....		3,333,333	3,333,333	3,333,333	3,333,333				0		3,333,333			0	231,667	12/03/2018.
67053N AC 8	MONITRON INTL 03/26/22.....		07/26/2016	Various.....		159,912	168,725	167,882	167,928		46		46		167,974		(8,062)	(8,062)	3,833	03/26/2022.
67742* AC 6	OHIO MACHINERY CO 6.220% 12/28/16.....		12/28/2016	Maturity.....		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	373,200	12/28/2016.
683715 AA 4	OPEN TEXT CORP 5.625% 01/15/23.....	A	11/30/2016	BARCLAYS CAPITAL INC.....		1,017,500	1,000,000	1,000,000	1,000,000				0		1,000,000		17,500	17,500	78,125	01/15/2023.
70583# AJ 3	PELICAN PRODUCTS INC 04/08/20.....		02/18/2016	Redemption 100.0000.....		5,493	5,493	5,535	5,524		(31)		(31)		5,493			0		04/08/2020.
71656L BE 0	PETROLEOS MEXICANOS 5.625% 01/23/46.....	D	03/28/2016	Tax Free Exchange.....		3,971,385	4,000,000	3,970,960	3,973,907		(2,522)		(2,522)		3,971,385			0	112,500	01/23/2046.
72165N AR 0	PILOT TRAVEL CENTERS LLC.....		05/25/2016	Various.....		373,060	376,129	372,823	372,846		213		213		373,060			0	5,715	10/03/2021.
726505 AK 6	PLAINS EXORATION & PRODUCTION.....		12/12/2016	Tax Free Exchange.....		653,009	648,000	648,000	648,000				0		648,000		5,009	5,009	47,939	05/01/2021.
726505 AN 0	PLAINS EXORATION & PRODUCTION.....		12/12/2016	Tax Free Exchange.....		1,009,412	974,000	1,082,358	1,019,462		(14,974)		(14,974)		1,004,488		4,924	4,924	68,234	11/15/2020.
737446 A* 5	POST HOLDINGS INC 05/23/21.....		08/05/2016	Redemption 100.0000.....		237,202	237,202	236,016	236,075		1,127		1,127		237,202			0	6,103	05/23/2021.
74340X BE 0	PROLOGIS LP 3.750% 11/01/25.....		11/30/2016	US BANCORP INVESTMENTS INC.....		3,934,444	3,830,000	3,806,292	3,806,626		1,854		1,854		3,808,480		125,964	125,964	157,589	11/01/2025.
74958E AS 5	RESIDENTIAL ASSET SECURITIES C.....		12/01/2016	Paydown.....		786,207	904,021	803,864	801,095		(14,888)		(14,888)		786,207			0	20,550	12/01/2036.
75281A AM 1	RANGE RESOURCES CORP RANGE RESOURCES COR		09/16/2016	Tax Free Exchange.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	28,750	06/01/2021.
761713 BF 2	REYNOLDS AMERICAN INC 4.000% 06/12/22.....		01/04/2016	BANK OF AMERICA N.A.....		3,397,485	3,250,000	3,416,205	3,412,519		(376)		(376)		3,412,144		(14,659)	(14,659)	9,028	06/12/2022.
761735 AD 1	REYNOLDS GROUP ISSUER LLC.....	C	11/07/2016	Redemption 100.0000.....		211,119	211,119	211,119	211,119				0		211,119			0	25,039	02/15/2021.
761735 AF 6	REYNOLDS GROUP ISSUER LLC.....	C	11/25/2016	Redemption 100.0000.....		195,962	195,962	195,962	195,962				0		195,962			0	28,085	02/15/2021.
771196 AS 1	ROCHE HOLDINGS INC 6% 6.000% 03/01/19.....		08/26/2016	DIRECT.....		2,208,390	2,220,000	2,185,102	2,206,611		1,779		1,779		2,208,390			0	105,587	03/01/2019.
785592 AK 2	SABINE PASS LIQUEFACTION LLC.....		01/14/2016	Tax Free Exchange.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0		03/01/2025.
79575@ AK 3	SALTCHUK RESOURCES INC 4.270% 6/25/2028.....		12/25/2016	Redemption 100.0000.....		58,333	58,333	58,333	58,333				0		58,333			0	2,491	06/25/2028.
806261 AE 3	SCHAEFFLER FINANCE BV 4.750% 05/15/21.....	D	10/07/2016	Call 103.5630.....		1,035,630	1,000,000	1,000,000	1,000,000		35,630		35,630		1,035,630			0	42,486	05/15/2021.
81675K AD 1	SEMINOLE TRIBE OF FLORIDA.....		12/30/2016	Redemption 100.0000.....		112,903	112,903	112,777	112,800		104		104		112,903			0	2,151	04/20/2020.
81725T D@ 6	SENSIENT TECHNOLOGIES CORPORAT.....		05/03/2016	Redemption 100.0000.....		500,000	500,000	500,000	500,000				0		500,000			0	12,275	05/03/2017.
81810# AA 4	SEVENTY SEVEN ENERGY INCF52418.....		12/30/2016	Redemption 100.0000.....		2,500	2,500	2,513	2,510		(10)		(10)		2,500			0	60	06/25/2020.
828807 BW 6	SIMON PROPERTY GROUP LP.....		09/02/2016	Call 100.0000.....		5,000,000	5,000,000	4,960,350	4,995,422		4,578		4,578		5,000,000			0	197,604	12/01/2016.
82926# AF 2	SINCLAIR TELEVISION GROUP INC.....		12/30/2016	Redemption 100.0000.....		5,000	5,000	4,988	4,989		11		11		5,000			0	111	07/31/2021.
85172M AA 2	SPRINGLEAF FUNDING TRUST SLFT.....		11/29/2016	GOLDMAN SACHS & COMPANY.....		20,093,750	20,000,000	19,992,384	19,992,384				0		19,992,384		101,366	101,366	670,867	05/15/2028.
86880# AD 2	SURGERY CENTER HOLDINGS INC.....		03/31/2016	Redemption 100.0000.....		125,765	125,765	124,508	124,542		1,223		1,223		125,765			0	3,415	07/24/2021.

E14.3

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
87407P	AE 0 TAL ADVANTAGE LLC TAL_13-2A.....		05/16/2016	Various.....		3,065,239	3,166,666	3,165,305	3,165,957		67		67		3,166,024		(100,784)	(100,784)	45,555	11/20/2038.
87612B	AS 1 TARGA RESOURCES OPERATING LP.....		01/22/2016	Tax Free Exchange.....		467,536	467,536	467,536	467,536				0		467,536			0	11,688	01/15/2018.
87952V	AJ 5 TELESAT LLC 6.000% 05/15/17.....	A	12/17/2016	Various.....		1,001,150	1,000,000	1,000,000	1,000,000				0		1,000,000		1,150	1,150	62,734	05/15/2017.
88031N	AA 5 TENASKA ALABAMA Tenaska Alabama Partners.....		12/30/2016	Redemption 100.0000.....		15,231	15,231	15,440	15,324		(93)		(93)		15,231			0	666	06/30/2021.
88031R	AA 6 TENASKA ALABAMA 6.125% 03/30/23.....		12/30/2016	Redemption 100.0000.....		265,051	265,051	271,113	268,069		(3,017)		(3,017)		265,051			0	10,147	03/30/2023.
881609	AZ 4 TESORO CORP 5.375% 10/01/22.....		02/11/2016	BANK OF AMERICA N.A.....		443,750	500,000	500,000	500,000				0		500,000		(56,250)	(56,250)	10,153	10/01/2022.
886547	D* 6 TIFFANY&CO 1.720% 09/01/16.....		09/01/2016	Maturity.....		10,532,435	10,532,435	12,044,319	9,036,119				0	3,008,200	12,044,318	(1,511,883)	(1,511,883)	172,877	09/01/2016.	
897050	AB 6 TRONOX FINANCE LLC 6.375% 08/15/20.....		12/02/2016	Various.....		1,353,369	1,500,000	1,500,000	1,500,000				0		1,500,000		(146,631)	(146,631)	103,166	08/15/2020.
902118	BS 6 TYCO INTERNATIONAL FINANCE SA.....	C	12/28/2016	Tax Free Exchange.....		4,996,942	5,000,000	4,996,550	4,996,622		320		320		4,996,942			0	178,750	02/14/2026.
90270Y	AJ 8 UBS-BARCLAYS COMMERCIAL MORTGA UBSBB 201		07/27/2016	ISSUING COMPANY.....		7,661,483	7,500,000	7,732,241	7,674,898		(13,694)		(13,694)		7,661,203		280	280	177,935	03/01/2046.
90345K	AA 8 US AIRWAYS INC US AIRWAYS GROUP INC 6.25		10/22/2016	Redemption 100.0000.....		32,280	32,280	32,280	32,280				0		32,280			0	1,513	10/22/2024.
90346W	AA 1 US AIRWAYS 2013-1A PASS THROUG.....		11/15/2016	Redemption 100.0000.....		131,098	131,098	131,098	131,098				0		131,098			0	3,872	11/15/2025.
91818*	AA 9 FEDERAL FUNDING GROUP LLC.....		11/18/2016	Redemption 100.0000.....		7,004,205	7,004,205	7,004,205	7,004,205				0		7,004,205			0	346,457	03/07/2033.
91911X	AQ 7 VALEANT PHARMACEUTICALS INTERN.....		12/01/2016	GOLDMAN SACHS & COMPANY.....		406,250	500,000	500,000	500,000				0		500,000		(93,750)	(93,750)	44,156	08/15/2021.
92939K	AE 8 WF-RBS COMMERCIAL MORTGAGE TRU.....		12/01/2016	DEUTSCHE BANK SECURITIES INC.....		1,031,563	1,000,000	1,051,250	1,048,036		(4,799)		(4,799)		1,043,236		(11,674)	(11,674)	36,571	11/01/2047.
92939K	AG 3 WF-RBS COMMERCIAL MORTGAGE TRU.....		02/12/2016	MORGAN STANLEY & CO.....		3,102,539	3,000,000	3,171,563	3,160,937		(2,204)		(2,204)		3,158,733		(56,194)	(56,194)	25,224	11/01/2047.
94978#	AN 7 COMMONWEALTH EDISON 6.690% 06/15/17..		12/15/2016	Redemption 100.0000.....		968,926	968,926	968,926	968,926				0		968,926			0	63,149	06/15/2017.
96221Q	AL 7 WF-RBS COMMERCIAL MORTGAGE TRU.....		01/19/2016	Tax Free Exchange.....									0					0	(16,806)	12/15/2046.
984121	BP 7 XEROX CORPORATION 6.400% 03/15/16.....		03/15/2016	Maturity.....		600,000	600,000	596,478	599,904		96		96		600,000			0	19,200	03/15/2016.
98462Y	C* 9 YAMANA GOLD INC 4.910% 03/23/24.....	A	12/01/2016	Redemption 100.0000.....		523,818	523,818	523,818	523,818				0		523,818			0	23,862	03/23/2024.
000000	00 0 SUMMARY ADJUSTMENT.....		12/31/2016	VARIOUS.....		(26,187)							0		(26,184)		(3)	(3)		10/01/2018.
000000	00 0 ALLIANCE TIRE GROUP BV.....	C	07/01/2016	Redemption 98.3863.....		1,147,841	1,166,667	1,143,334	1,146,404		1,437		1,437		1,147,841			0	56,875	06/28/2021.
000000	00 0 HILTON WORLDWIDE FINANCE LLC HILTON WORL		12/30/2016	Redemption 100.0000.....		7,528	7,528	7,519	7,519		9		9		7,528			0	47	10/26/2023.
000000	00 0 HUNTSMAN INTERNATIONAL LLC HUNTSMAN INTE		12/30/2016	Redemption 100.0000.....		7,369	7,369	7,380	7,380		(11)		(11)		7,369			0	23	04/01/2023.
000000	00 0 CHARGER OPCO BV 07/23/21.....	D	01/01/2016	Tax Free Exchange.....		1,914,346	1,940,003	1,901,203	1,914,301		45		45		1,914,346			0		07/23/2021.
L0426@	AA 9 AWAS FINANCE LUXEMBOURG 2012.....	C	10/17/2016	Redemption 100.0000.....		53,873	53,873	54,008	53,937		(64)		(64)		53,873			0	1,209	07/16/2018.
N6587@	AA 9 KKR AT AUXILIARY DUTCH BV.....	D	07/01/2016	Redemption 100.0000.....		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	97,500	06/28/2021.
N6587@	AB 7 ALLIANCE TIRE GROUP BV.....	D	07/01/2016	Redemption 95.1382.....		951,382	1,000,000	932,500	947,811		3,571		3,571		951,382			0	48,750	06/28/2021.
N8879#	AC 6 TRONOX INC 03/19/20.....		12/30/2016	Various.....		3,979,177	4,039,177	4,039,785	4,057,520		(3,284)		(3,284)		4,054,236		(75,059)	(75,059)	94,225	03/19/2020.
P7077@	AH 7 Nassau Air Dev 6.340% 03/30/35.....	D	12/31/2016	Redemption 100.0000.....		113,750	113,750	113,750	113,750				0		113,750			0	4,894	03/30/2035.
P7077@	AK 0 Nassau Air Dev 6.440% 06/30/35.....	D	12/30/2016	Redemption 100.0000.....		112,500	112,500	112,500	112,500				0		112,500			0	5,132	06/30/2035.
Q2096*	AB 9 CARDNO HOLDINGS PTY LTD.....	D	04/22/2016	Redemption 100.0000.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	28,334	08/15/2024.
3899999.	Total - Bonds - Industrial and Miscellaneous.....					310,020,002	310,245,724	310,562,479	307,688,254	0	1,201,284	0	1,201,284	3,008,200	311,871,548	(1,511,883)	(339,665)	(1,851,548)	11,075,982	XXX
8399997.	Total - Bonds - Part 4.....					325,877,246	326,088,317	325,675,511	322,910,902	0	1,290,932	0	1,290,932	3,008,200	327,183,845	(1,511,883)	205,283	(1,306,600)	11,596,691	XXX
8399998.	Total - Bonds - Summary Item from Part 5.....					415,158,561	424,147,099	428,078,449			(233,145)		(233,145)		427,845,303	(310,146)	(12,376,593)	(12,686,739)	3,363,580	XXX
8399999.	Total - Bonds.....					741,035,807	750,235,416	753,753,960	322,910,902	0	1,057,787	0	1,057,787	3,008,200	755,029,148	(1,822,029)	(12,171,310)	(13,993,339)	14,960,271	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					741,035,807	XXX	753,753,960	322,910,902	0	1,057,787	0	1,057,787	3,008,200	755,029,148	(1,822,029)	(12,171,310)	(13,993,339)	14,960,271	XXX

E14.4

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
Bonds - U.S. Government																					
912828	2A 7		09/14/2016	BARCLAYS CAPITAL INC.....	12/06/2016	JP MORGAN SECURITIES LTD LDN.....	25,000,000	24,515,685	23,032,167	24,525,890		10,205		10,205			(1,493,723)	(1,493,723)	116,168	31,590	
912828	P4 6		05/04/2016	Various.....	12/06/2016	Various.....	95,000,000	93,370,736	91,637,272	93,397,607		26,872		26,872			(1,760,335)	(1,760,335)	468,706	167,411	
912828	R3 6		08/03/2016	Various.....	11/15/2016	Various.....	65,000,000	65,744,687	63,843,594	65,739,452		(5,235)		(5,235)			(1,895,858)	(1,895,858)	325,901	195,397	
912828	T4 2		10/24/2016	TD SECURITIES USA LLC.....	11/15/2016	JP MORGAN SECURITIES LTD LDN.....	30,000,000	29,948,498	29,860,487	29,950,173		1,675		1,675			(89,686)	(89,686)	29,052	14,835	
912828	T8 3		11/21/2016	TD SECURITIES USA LLC.....	12/06/2016	SOCIETE GENERALE.....	70,000,000	69,557,171	69,504,938	69,566,563		9,391		9,391			(61,624)	(61,624)	53,660	31,906	
0599999	Total - Bonds - U.S. Government.....							285,000,000	283,136,777	277,878,458	283,179,685	0	42,908	0	42,908	0	0	(5,301,226)	(5,301,226)	993,487	441,139
Bonds - All Other Government																					
25714P	DJ 4		01/29/26	DOMINICAN REPUBLIC 6.875% DEUTSCHE BANK AG LONDON.....	05/05/2016	CITIGROUP GLOBAL MARKETS INC/.....	1,500,000	1,500,000	1,608,000	1,500,000				0			108,000	108,000	27,786		
1099999	Total - Bonds - All Other Government.....							1,500,000	1,500,000	1,608,000	1,500,000	0	0	0	0	0	0	108,000	108,000	27,786	0
Bonds - U.S. Special Revenue and Special Assessment																					
3136AM	Q3 6		03/17/2016	FANNIE MAE FNMA_15-15 3.500% BNP PARIBAS.....	12/06/2016	JP MORGAN SECURITIES LTD LDN.....	8,253,590	8,753,964	8,507,646	8,727,230		(26,734)		(26,734)			(219,584)	(219,584)	222,274	16,851	
3136AS	3H 7		12/01/2016	FANNIE MAE FNMA_16-44 3.500% Various.....	12/06/2016	CITIGROUP GLOBAL MARKETS INC/.....	147,118	147,118	145,618	147,118				0			(1,500)	(1,500)	956		
3136AS	3H 7		07/15/2016	FANNIE MAE FNMA_16-44 3.500% Various.....	12/06/2016	CITIGROUP GLOBAL MARKETS INC/.....	10,029,412	10,863,107	9,927,159	10,853,708		(9,400)		(9,400)			(926,548)	(926,548)	153,088	18,527	
3137AL	XC 8		12/01/2016	FREDDIE MAC FHLMC_3996 Interest Capitalization.....	12/06/2016	CITIGROUP GLOBAL MARKETS INC/.....	406,658	406,658	407,357	406,658				0			699	699	6,759		
3137BM	TM 8		03/17/2016	FREDDIE MAC FHLMC_4548 WELLS FARGO & CO.....	12/06/2016	KEYBANC CAPITAL MARKETS INC.....	9,185,000	9,736,100	9,464,855	9,705,934		(30,166)		(30,166)			(241,079)	(241,079)	247,357	18,753	
3137BQ	PK 7		07/22/2016	FREDDIE MAC FHLMC_16-4591 MORGAN STANLEY & CO.....	12/06/2016	WELLS FARGO & CO.....	10,591,000	11,113,931	10,049,452	11,105,743		(8,188)		(8,188)			(1,056,290)	(1,056,290)	138,566	22,947	
3137BQ	TZ 0		08/19/2016	FREDDIE MAC FHLMC_4599 GOLDMAN SACHS & COMPANY.....	12/06/2016	CITIGROUP GLOBAL MARKETS INC/.....	8,337,974	8,728,817	7,855,609	8,724,123		(4,693)		(4,693)			(868,514)	(868,514)	88,244	15,981	
3137BR	NA 9		08/30/2016	FREDDIE MAC FHLMC_4604 MORGAN STANLEY & CO.....	12/05/2016	BANK OF AMERICA N.A.....	8,775,000	8,635,148	7,724,742	8,636,580		1,432		1,432			(911,838)	(911,838)	59,109	609	
3137BR	SG 1		08/24/2016	FREDDIE MAC FHLMC_4612 WELLS FARGO & CO.....	12/05/2016	BANK OF AMERICA N.A.....	21,062,000	22,220,410	20,135,601	22,215,277		(5,133)		(5,133)			(2,079,676)	(2,079,676)	170,251	50,900	
3138WG	A4 6		01/04/2016	FEDERAL NATIONAL MORTGAGE ASSO RBC DOMINION SECURITIES INC.....	12/06/2016	Various.....	17,475,412	18,078,860	17,940,285	18,013,662		(65,198)		(65,198)			(73,376)	(73,376)	572,562	20,388	
3138WG	A4 6		01/04/2016	FEDERAL NATIONAL MORTGAGE ASSO RBC DOMINION SECURITIES INC.....	12/01/2016	Various.....	2,453,040	2,537,747	2,453,040	2,453,040		(84,707)		(84,707)			0	0	51,339	2,862	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....							96,716,205	101,221,860	94,611,364	100,989,073	0	(232,787)	0	(232,787)	0	0	(6,377,706)	(6,377,706)	1,710,505	167,818
Bonds - Industrial and Miscellaneous																					
04364T	AD 0		04/18/2016	ASCENTIUM EQUIPMENT RECEIVABLE COMM MORTGAGE TRUST COMM_16- CO.....	11/29/2016	WELLS FARGO & CO.....	2,250,000	2,249,854	2,267,578	2,249,854				0			17,725	17,725	38,297		
12594M	BG 2		10/07/2016	DEUTSCHE BANK SECURITIES INC.....	12/01/2016	DEUTSCHE BANK SECURITIES INC.....	2,000,000	2,059,907	1,974,844	2,059,199		(708)		(708)			(84,355)	(84,355)	12,617	3,688	
30219G	AN 8		06/29/2016	EXPRESS SCRIPTS HOLDING CO.....	11/30/2016	BANK OF AMERICA N.A.....	1,500,000	1,499,385	1,420,815	1,499,385				0			(78,570)	(78,570)	21,250		
465685	AK 1		06/29/2016	ITC HOLDINGS 3.250% 06/30/26.....	11/30/2016	FTN FINANCIAL CAPITAL MARKETS.....	500,000	499,325	482,980	499,348		23		23			(16,368)	(16,368)	6,771		
61766L	BS 7		02/12/2016	MORGAN STANLEY BAML TRUST MSBA.....	12/01/2016	CITIGROUP GLOBAL MARKETS INC/.....	6,772,000	6,974,739	6,913,260	6,951,726		(23,012)		(23,012)			(38,467)	(38,467)	183,333	16,000	
72165N	AV 1		05/25/2016	PILOT TRAVEL CENTERS LLC.....	12/08/2016	Various.....	372,375	369,329	377,030	369,519		190		190			7,511	7,511	6,348		
72165N	AV 1		05/25/2016	PILOT TRAVEL CENTERS LLC.....	12/23/2016	Various.....	2,814	2,791	2,814	2,814		23		23			0	0	14		
87612B	AT 9		01/22/2016	TARGA RESOURCES PARTNERS LP.....	02/17/2016	Various.....	467,536	467,536	381,427	467,536				0			(86,109)	(86,109)	2,283		
90270Y	AA 7		07/27/2016	UBS-BARCLAYS COMMERCIAL MORTGA ISSUING COMPANY.....	12/01/2016	BARCLAYS CAPITAL INC.....	3,293,925	3,424,994	3,327,122	3,417,849		(7,145)		(7,145)			(90,728)	(90,728)	47,465	7,962	
90270Y	AG 4		07/27/2016	UBS-BARCLAYS COMMERCIAL MORTGA ISSUING COMPANY.....	12/01/2016	BARCLAYS CAPITAL INC.....	2,635,141	2,687,603	2,670,962	2,684,761		(2,842)		(2,842)			(13,799)	(13,799)	41,397	6,944	

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SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
91159H HM 5	US BANCORP 3.100% 04/27/26.....		04/21/2016	US BANCORP INVESTMENTS INC.....	12/06/2016	US BANCORP INVESTMENTS INC.....	2,540,000	2,538,044	2,480,742	2,538,150		106		106			(57,408)	(57,408)	48,556	
95000H BH 4	WELLS FARGO COMMERCIAL MORTGAG		09/14/2016	WELLS FARGO & CO.....	12/01/2016	WELLS FARGO & CO.....	10,000,000	10,299,260	9,728,516	10,294,313		(4,947)		(4,947)			(565,797)	(565,797)	88,851	26,188
95000H BL 5	WELLS FARGO COMMERCIAL MORTGAG		09/14/2016	WELLS FARGO & CO.....	12/01/2016	MESIROW FINANCIAL.....	2,000,000	2,059,914	1,949,688	2,058,953		(961)		(961)			(109,265)	(109,265)	19,111	5,633
000000 00 0	CHARGER OPCO BV 07/23/21.....	D	01/01/2016	Tax Free Exchange.....	11/02/2016	Various.....	898,893	887,005	898,893	898,893		11,888		11,888					0	17,825
000000 00 0	CHARGER OPCO BV 07/23/21.....	D	01/01/2016	Tax Free Exchange.....	11/02/2016	Various.....	1,041,110	1,027,341	1,021,884	1,021,884		(5,457)		(5,457)					0	29,990
G0369@ AT 3	ANGLIAN WATER SERVICES FINANCI..	B	04/18/2016	STONECASTLE SECURITIES LLC.....	09/12/2016	METLIFE OBS 10273.....	4,657,100	5,172,785	5,162,184	5,162,361		(10,424)		(10,424)		(310,146)	309,969	(177)	67,694	1,440
3899999.	Total - Bonds - Industrial and Miscellaneous.....						40,930,894	42,219,812	41,060,739	42,176,545	0	(43,266)	0	(43,266)	0	(310,146)	(805,661)	(1,115,807)	631,802	67,855
8399998.	Total - Bonds.....						424,147,099	428,078,449	415,158,561	427,845,303	0	(233,145)	0	(233,145)	0	(310,146)	(12,376,593)	(12,686,739)	3,363,580	676,812
9999999.	Total - Bonds, Preferred and Common Stocks.....							428,078,449	415,158,561	427,845,303	0	(233,145)	0	(233,145)	0	(310,146)	(12,376,593)	(12,686,739)	3,363,580	676,812

SCHEDULE D - PART 6 - SECTION 1
Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	7 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
										11 Number of Shares	12 % of Outstanding

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.....0.

2. Total amount of intangible assets nonadmitted \$.....0.

NONE

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SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding

NONE

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21	
		3	4					9	10	11	12			15	16	17	18	19	20		
CUSIP Identification	Description	Code	n	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest	
U.S. Government Bonds - Issuer Obligations																					
	UNITED STATES TREASURY.....	@.....	..	11/17/2016.	Various.....	04/13/2017.	.....15,479,543	.....	.....10,883	.....	.....	.....15,500,000	.....15,468,661	.....	.....	.....	.....0.466	N/A.....	.....	.....
0199999.	U.S. Government Bonds - Issuer Obligations.....						.....15,479,543	.....0	.....10,883	.....0	.....0	.....15,500,000	.....15,468,661	.....0	.....0	.....	XXX	XXX	XXX	.....0	.....0
0599999.	Total - U.S. Government Bonds.....						.....15,479,543	.....0	.....10,883	.....0	.....0	.....15,500,000	.....15,468,661	.....0	.....0	.....	XXX	XXX	XXX	.....0	.....0
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																					
	FEDERAL HOME LOAN BANKS.....	@.....	..	11/21/2016.	BANK OF AMERICA N.A.....	02/23/2017.	.....499,631	.....	.....284	.....	.....	.....500,000	.....499,347	.....	.....	.....	.....0.512	N/A.....	.....	.....
2599999.	U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations.....						.....499,631	.....0	.....284	.....0	.....0	.....500,000	.....499,347	.....0	.....0	.....	XXX	XXX	XXX	.....0	.....0
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations.....						.....499,631	.....0	.....284	.....0	.....0	.....500,000	.....499,347	.....0	.....0	.....	XXX	XXX	XXX	.....0	.....0
Total Bonds																					
7799999.	Subtotals - Issuer Obligations.....						.....15,979,174	.....0	.....11,167	.....0	.....0	.....16,000,000	.....15,968,008	.....0	.....0	.....	XXX	XXX	XXX	.....0	.....0
8399999.	Subtotals - Bonds.....						.....15,979,174	.....0	.....11,167	.....0	.....0	.....16,000,000	.....15,968,008	.....0	.....0	.....	XXX	XXX	XXX	.....0	.....0
9199999.	Total - Short-Term Investments.....						.....15,979,174	.....0	.....11,167	.....0	.....0	.....XXX.....	.....15,968,008	.....0	.....0	.....	XXX	XXX	XXX	.....0	.....0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
Swaps - Hedging Effective - Foreign Exchange																							
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-227502	D2736#AJ8 FRITZ DRAXLMAIER GMBH & CO KG	D 1.....	Currency	Citibank N A..... E57ODZ7WZ7FF32TWEFA76..	02/21/2014.	04/02/2021.	.....	2,058,000	4.7160% [3.5700%]	.....	.....	.....36,963	.....475,875	.....	.....431,149	.....	.....47,325	.....	.....	.....21,225	.....	100/100.....
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-232087	G2616#AB7 DCC TREASURY 2014 LTD	D 1.....	Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	03/20/2014.	05/21/2021.	.....	13,771,000	4.2380% [3.0000%]	.....	.....	.....257,337	.....3,223,500	.....	.....2,907,674	.....	.....315,500	.....	.....	.....144,251	.....	100/100.....
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-242976	L8367#AC7 SHURGARD LUXEMBOURG SARL CB 3.26%	D 1.....	Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	06/25/2014.	07/24/2026.	.....	8,302,497	4.7400% [3.2600%]	.....	.....	.....178,556	.....1,879,070	.....	.....1,634,391	.....	.....192,140	.....	.....	.....128,401	.....	100/100.....
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-243577	N7334#AJ2 Wereldhave N.V. 3.06% 7/2026	D 1.....	Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	07/01/2014.	07/23/2026.	.....	9,578,100	4.5270% [3.0600%]	.....	.....	.....203,019	.....2,194,850	.....	.....1,887,395	.....	.....220,850	.....	.....	.....148,108	.....	100/100.....
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-245691	X2145*AA4 Elenia Finance 20y 7/30/2034	D 1.....	Currency	Citibank N A..... E57ODZ7WZ7FF32TWEFA76..	07/25/2014.	07/30/2034.	.....	2,016,150	5.1000% [3.6010%]	.....	.....	.....43,945	.....434,025	.....	.....388,444	.....	.....47,325	.....	.....	.....42,278	.....	100/100.....
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-274572	59010QAA4 MERLIN ENTERTAINMENTS PLC	D 1.....	Currency	Citibank N A..... E57ODZ7WZ7FF32TWEFA76..	03/13/2015.	03/15/2022.	.....	524,750	4.9860% [2.7500%]	.....	.....	.....10,922	.....(2,625)	.....	.....(15,124)	.....	.....15,775	.....	.....	.....5,986	.....	100/100.....
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-296997	X7360WAJ1 ROMANIA REPUBLIC OF	D 1.....	Currency	Citibank N A..... E57ODZ7WZ7FF32TWEFA76..	10/22/2015.	10/29/2025.	.....	1,111,000	4.4975% [2.7500%]	.....	.....	.....19,957	.....56,250	.....	.....(9,304)	.....	.....31,550	.....	.....	.....16,510	.....	100/100.....
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-189672	Portman Estate Funds (Multiple Cusips)	D 1.....	Currency	Deutsche Bank AG 7LTFWZYICNSX8D621K86...	02/06/2013.	03/05/2028.	.....	3,913,000	4.3475% [4.1300%]	.....	.....	.....35,384	.....823,875	.....	.....602,028	.....	.....595,625	.....	.....	.....65,429	.....	95/100.....
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-216199	G3646#AC7 FORTH PORTS LTD..	D 1.....	Currency	Citibank N A..... E57ODZ7WZ7FF32TWEFA76..	11/13/2013.	12/05/2031.	.....	8,152,350	5.4800% [5.0300%]	.....	.....	.....102,673	.....1,850,535	.....	.....1,716,802	.....	.....1,215,075	.....	.....	.....157,538	.....	100/99.....
Currency swap - Rec fixed USD [Pay fixed JPY] ; 2010-FXS-0043	J7660*AA4 ST. JUDE MEDICAL JAPAN	D 1.....	Currency	Citibank N A..... E57ODZ7WZ7FF32TWEFA76..	03/19/2010.	04/28/2017.	.....	3,600,000	4.3160% [1.5800%]	.....	.....	.....107,042	.....808,214	.....	.....824,659	.....	.....(84,941)	.....	.....	.....10,235	.....	100/100.....
Currency swap - Rec fixed USD [Pay fixed JPY] ; 2010-FXS-0047	J7660*AB2 ST. JUDE MEDICAL JAPAN	D 1.....	Currency	Citibank N A..... E57ODZ7WZ7FF32TWEFA76..	03/19/2010.	04/28/2020.	.....	3,750,000	4.8600% [2.0400%]	.....	.....	.....117,244	.....841,889	.....	.....936,940	.....	.....(88,480)	.....	.....	.....34,195	.....	100/100.....
Currency swap - Rec fixed USD [Pay floating GBP] ; 2012-FXS-158754	G2956@AA9 ABP ACQUISITIONS UK LTD	D 1.....	Currency	Barclays Bank PLC G5GSEF7VJP51OUK5573.....	03/16/2012.	04/25/2033.	.....	10,302,500	6.3010% [GBP LIBOR 6M+3.2810%]	.....	.....	.....320,264	.....2,270,775	.....	.....3,406,563	.....	.....1,548,625	.....	.....	.....208,139	.....	100/100.....
Currency swap - Rec fixed USD [Pay floating GBP] ; 2014-FXS-243353	G0566*AC3 ARQIVA PP FINANCING PLC FRN 06/2029	D 1.....	Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	06/27/2014.	06/29/2029.	.....	5,614,290	5.0760% [GBP LIBOR 6M+2.1000%]	.....	.....	.....165,172	.....1,536,645	.....	.....2,020,788	.....	.....786,225	.....	.....	.....99,253	.....	100/100.....
0879999. Total-Swaps-Hedging Effective-Foreign Exchange.....										.....0	.....0	.....1,598,476	.....16,392,877	XXX	.....16,732,406	.....0	.....4,842,594	.....0	.....0	.....1,081,548	XXX	XXX
0909999. Total-Swaps-Hedging Effective.....										.....0	.....0	.....1,598,476	.....16,392,877	XXX	.....16,732,406	.....0	.....4,842,594	.....0	.....0	.....1,081,548	XXX	XXX
Swaps - Hedging Other - Credit Default																							
Credit Default Swap - Rec 0.0000 [PAY 1.0000];AT&T INC:T	00206RDG4 AT&T INC.....	D 1.....	Credit.....	Citibank N A..... E57ODZ7WZ7FF32TWEFA76..	02/25/2016.	12/20/2017.	2,700,000	0.0000 [1.0000](21,516)(23,175)(20,628)(20,628)887	2FE.....	0001.....
0929999. Total-Swaps-Hedging Other-Credit Default.....									0(21,516)(23,175)(20,628)	XXX(20,628)8870000	XXX	XXX	
Swaps - Hedging Other - Foreign Exchange																							

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed CAD]; 2014-FXS-245351	C5864@AM1 MULLEN GROUP LTD	D 1.....	Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	07/22/2014.	10/22/2026.	.....	7,448,790	4.0425% [4.0700%]	.....	.....	48,872	1,464,931		1,464,931	(140,104)	(206,350)	.....	.....	116,673	.....	0002.....
Currency swap - Rec fixed USD [Pay fixed EUR]; 2014-FXS-227509	D2736#AK5 FRITZ DRAXLMAIER GMBH & CO KG	D 1.....	Currency	Citibank N A..... E57ODZ7Z7FF32TWEFA76..	02/21/2014.	04/02/2024.	.....	411,600	5.3160% [4.0500%]	.....	.....	8,246	82,331		82,331	(15,760)	9,465	.....	.....	5,544	.....	0002.....
Currency swap - Rec fixed USD [Pay fixed GBP]; 2016-FXS-338981	Pending Settlement - Britvic.....	D 1.....	Currency	Citibank N A..... E57ODZ7Z7FF32TWEFA76..	11/01/2016.	02/20/2025.	.....	1,958,560	3.0300% [2.3100%]	.....	.....	.....	(96,389)		(96,389)	(77,909)	(18,480)	.....	.....	27,948	.....	0002.....
Currency swap - Rec fixed USD [Pay floating GBP]; 2013-FXS-201145	G2956@AC5 ABP ACQUISITIONS UK LTD Series A FRN 12/26/2033	D 1.....	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/03/2013.	12/26/2033.	.....	1,534,500	5.5810% [GBP LIBOR 6M+2.2000%]	.....	.....	48,775	504,062		504,062	52,050	238,250	.....	.....	31,632	.....	0002.....
0939999. Total-Swaps-Hedging Other-Foreign Exchange.....										.....0	.....0	105,894	1,954,935	XXX	1,954,935	(181,723)	22,885	.....0	.....0	181,798	XXX	XXX
0969999. Total-Swaps-Hedging Other.....										.....0	.....(21,516)	82,719	1,934,307	XXX	1,934,307	(180,836)	22,885	.....0	.....0	181,798	XXX	XXX
Swaps - Replications - Credit Default																						
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.27	12518*MX5 CDX.NA.IG.27.....	DB C.....	Credit.....	ICE Clear US, Inc 549300HWWR1D8OTS2G29..	09/27/2016.	12/20/2021.	.....	22,000,000	1.0000 [0.0000]	.....	.....	246,909	234,751		338,902	.....	.....	(12,158)	.....	22,000,000	2.....	N/A.....
0989999. Total-Swaps-Replications-Credit Default.....										.....0	.....246,909	57,444	234,751	XXX	338,902	.....0	.....0	(12,158)	.....0	22,000,000	XXX	XXX
1029999. Total-Swaps-Replications.....										.....0	.....246,909	57,444	234,751	XXX	338,902	.....0	.....0	(12,158)	.....0	22,000,000	XXX	XXX
1169999. Total-Swaps-Credit Default.....										.....0	.....225,393	34,269	214,123	XXX	318,273	.....887	.....0	(12,158)	.....0	22,000,000	XXX	XXX
1179999. Total-Swaps-Foreign Exchange.....										.....0	.....0	1,704,370	18,347,812	XXX	18,687,341	(181,723)	4,865,479	.....0	.....0	1,263,346	XXX	XXX
1209999. Total-Swaps.....										.....0	.....225,393	1,738,639	18,561,935	XXX	19,005,614	(180,836)	4,865,479	(12,158)	.....0	23,263,346	XXX	XXX
1399999. Total-Hedging Effective.....										.....0	.....0	1,598,476	16,392,877	XXX	16,732,406	.....0	4,842,594	.....0	.....0	1,081,548	XXX	XXX
1409999. Total-Hedging Other.....										.....0	.....(21,516)	82,719	1,934,307	XXX	1,934,307	(180,836)	22,885	.....0	.....0	181,798	XXX	XXX
1419999. Total-Replication.....										.....0	.....246,909	57,444	234,751	XXX	338,902	.....0	.....0	(12,158)	.....0	22,000,000	XXX	XXX
1449999. TOTAL.....										.....0	.....225,393	1,738,639	18,561,935	XXX	19,005,614	(180,836)	4,865,479	(12,158)	.....0	23,263,346	XXX	XXX

E18.1

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0001	Hedges the credit risk of assets.
	0002	Hedges the currency risk of foreign currency denominated assets.

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25			
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)			
Swaps - Hedging Effective - Foreign Exchange																												
Currency swap - Rec fixed USD [Pay fixed JPY] ; 2016-FXS-0050	886547D*6 TIFFANY & CO.....	D 1.....	Currency	Citibank N A.....	E57ODZWZ7FF32TWEFA	03/22/2010.	09/01/2016.	09/01/2016.	Maturity....	.....	12,071,071	4.5550% [1.7200%]	.....	.....	1,538,636	245,489	.....	.....	.....	(3,034,952)	.....	1,538,636	.....	.....	.....	100/100.....
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-310830	G0369@AT3 ANGLIAN WATER SERVICES FINANCING	D 1.....	Currency	Citibank N A.....	E57ODZWZ7FF32TWEFA	03/03/2016.	10/15/2023.	09/12/2016.	Sale.....	.....	4,942,000	4.1490% [3.5370%]	.....	.....	225,869	15,677	.....	.....	.....	.....	.....	225,869	.....	.....	.....	100/100.....
0879999	Total-Swaps-Hedging Effective-Foreign Exchange.....											.....	.....	1,764,505	261,166	.....	0	.....	(3,034,952)	.....	1,764,505	.....	.....	.....	.....	XXX
0909999	Total-Swaps-Hedging Effective.....											1,764,505	261,166	0	0	(3,034,952)	1,764,505	XXX
Swaps - Hedging Other - Credit Default																												
Credit Default Swap - Rec 0.0000 [PAY 1.0000];AT&T INC,T	00206RDG4 DIRECTV HOLDINGS LLC/DIRECTV FINANCE	D 1.....	Credit.....	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU0	05/19/2014.	06/20/2019.	02/25/2016.	Sale.....	.....	2,700,000	0.0000 [1.0000]	.....	.....	(33,463)	(4,200)	.....	.....	.....	(68,897)	.....	35,434	.....	.....	.....	0001.....
0929999	Total-Swaps-Hedging Other-Credit Default.....											(33,463)	(4,200)	0	0	(68,897)	35,434	XXX
Swaps - Hedging Other - Foreign Exchange																												
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-338981	Pending Settlement - Britvic.....	D 1.....	Currency	Citibank N A.....	E57ODZWZ7FF32TWEFA	11/01/2016.	02/20/2025.	12/02/2016.	Sale.....	.....	1,224,100	3.0300% [2.3100%]	.....	.....	(11,500)	.....	.....	.....	.....	.....	.....	(11,500)	.....	.....	.....	0002.....
Summary Line Adjustment	Fees adjustment.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0003.....
0939999	Total-Swaps-Hedging Other-Foreign Exchange.....											1,600	0	0	0	1,600	XXX
0969999	Total-Swaps-Hedging Other.....											(31,863)	(4,200)	0	0	(68,897)	37,034	XXX
Swaps - Replications - Credit Default																												
Credit Default Swap - Rec 5.0000 [PAY 0.0000];CDX.NA.HY.25	12518*EP1 CDX.NA.HY.25.....	DB C.....	Credit.....	ICE Clear US, Inc	549300HWWR1D8OTS2G2	09/28/2015.	12/20/2020.	03/07/2016.	Sale.....	.....	11,000,000	5.0000 [0.0000]	.....	.....	(16,500)	102,361	.....	.....	.....	(15,117)	.....	579	.....	.....	.....	N/A.....
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.25	12518*ER7 CDX.NA.IG.25.....	DB C.....	Credit.....	ICE Clear US, Inc	549300HWWR1D8OTS2G2	09/29/2015.	12/20/2020.	03/30/2016.	Sale.....	.....	22,000,000	1.0000 [0.0000]	.....	.....	83,646	53,122	.....	.....	.....	.....	(3,946)	(22,546)	.....	.....	.....	N/A.....
Credit Default Swap - Rec 0.0000 [PAY 5.0000];CDX.NA.HY.25	990311034 CDX.NA.HY.25-Offsetting Trade	DB C.....	Credit.....	ICE Clear US, Inc	549300HWWR1D8OTS2G2	03/04/2016.	12/20/2020.	03/07/2016.	Sale.....	.....	11,000,000	0.0000 [5.0000]	.....	.....	(115,500)	(112,444)	.....	.....	.....	(115,368)	.....	132	.....	.....	.....	N/A.....
Credit Default Swap - Rec 0.0000 [PAY 1.0000];CDX.NA.IG.25	990314874 CDX.NA.IG.25-Offsetting Trade	DB C.....	Credit.....	ICE Clear US, Inc	549300HWWR1D8OTS2G2	03/29/2016.	12/20/2020.	03/30/2016.	Sale.....	.....	22,000,000	0.0000 [1.0000]	.....	.....	(53,122)	(53,122)	.....	.....	.....	(53,122)	.....	.....	.....	.....	.....	N/A.....
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.26	12518*FX3 CDX.NA.IG.26.....	DB C.....	Credit.....	ICE Clear US, Inc	549300HWWR1D8OTS2G2	03/29/2016.	06/20/2021.	09/28/2016.	Sale.....	.....	22,000,000	1.0000 [0.0000]	.....	.....	189,361	285,991	.....	.....	.....	.....	(171,298)	(18,063)	114,693	.....	.....	N/A.....
Credit Default Swap - Rec 0.0000 [PAY 1.0000];CDX.NA.IG.26	990335125 CDX.NA.IG.26-Offsetting Trade	DB C.....	Credit.....	ICE Clear US, Inc	549300HWWR1D8OTS2G2	09/27/2016.	06/20/2021.	09/28/2016.	Sale.....	.....	22,000,000	0.0000 [1.0000]	.....	.....	(285,991)	(285,991)	.....	.....	.....	(285,991)	.....	.....	.....	.....	.....	N/A.....
0989999	Total-Swaps-Replications-Credit Default.....											67,146	0	265,528	(21,297)	222,632	XXX
1029999	Total-Swaps-Replications.....											67,146	0	265,528	(21,297)	222,632	XXX
1169999	Total-Swaps-Credit Default.....											(1,751)	0	261,328	(291,529)	258,066	XXX
1179999	Total-Swaps-Foreign Exchange.....											0	1,766,105	1,766,105	XXX	
1209999	Total-Swaps.....											(1,751)	0	1,732,642	(21,297)	2,024,171	XXX
1399999	Total-Hedging Effective.....											0	1,764,505	1,764,505	XXX
1409999	Total-Hedging Other.....											(68,897)	0	(31,863)	37,034	XXX	
1419999	Total-Replication.....											67,146	0	265,528	222,632	XXX	
1449999	TOTAL.....											(1,751)	0	1,732,642	(21,297)	2,024,171	XXX

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the credit risk of assets.
0002	Hedges the currency risk of foreign currency denominated assets.
0003	The Company restructured terms of existing derivatives that resulted in realized gain/loss.

Sch. DB - Pt. B - Sn. 1
NONE

Sch. DB - Pt. B - Sn. 2
NONE

SCHEDULE DB - PART D - SECTION 1
Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure	
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral			
NAIC 1 Designation												
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573.....	Y.....	Y.....	3,874,000	2,774,837	-	0	3,910,624	-	36,624	239,771	0
BNP Paribas.....	R0MUWSFPU8MPRO8K5P83.....	Y.....	Y.....	9,600,000	10,298,996	-	698,996	9,915,180	-	315,180	636,687	636,687
Citibank N A.....	E57ODZWZ7FF32WEFA76.....	Y.....	Y.....	4,450,000	4,549,119	(119,643)	0	4,380,326	(141,446)	0	321,459	300,935
Deutsche Bank AG.....	7LTFWZYICNSX8D621K86.....	Y.....	Y.....	800,000	823,875	-	23,875	602,028	-	0	65,429	65,429
0299999. Total NAIC 1 Designation.....				18,724,000	18,446,827	(119,643)	722,871	18,808,158	(141,446)	351,804	1,263,346	1,003,051
0899999. Aggregate Sum of Central Clearinghouse.....	XXX	XXX	XXX	334,835	234,751	-	0	338,902	-	4,067	22,000,000	21,899,916
0999999. Gross Totals.....				19,058,835	18,681,578	(119,643)	722,871	19,147,060	(141,446)	355,871	23,263,346	22,902,967
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					18,681,578	(119,643)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1 Exchange Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Wells Fargo Securities, LLC.....	VYVCKR63DVZZN70PB21...	Treasury	912810 QH 4 UNITED STATES TREASURY	399,440	325,000	348,922	05/15/2040	I
0199999. Totals.....				399,440	325,000	348,922	XXX	XXX
Collateral Pledged to Reporting Entity								
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573....	Cash.....	Cash.....	3,874,000	3,874,000	XXX		V
BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	Cash.....	Cash.....	9,600,000	9,600,000	XXX		V
Citibank N A.....	E57ODZWZ7FF32TWEFA76..	Cash.....	Cash.....	4,450,000	4,450,000	XXX		V
Deutsche Bank AG.....	7LTFWZYICNSX8D621K86...	Cash.....	Cash.....	800,000	800,000	XXX		V
ICE Clear US, Inc.....	549300HWWR1D8OTS2G29..	Cash.....	Cash.....	334,835	334,835	XXX		V
0299999. Totals.....				19,058,835	19,058,835	XXX	XXX	XXX

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Bank of America, NA..... Boston, MA.....					(3,858,173)	XXX
JPMorgan Chase Bank, NA..... New York, NY.....					2,767,411	XXX
JPMorgan Chase Bank, NA..... Syracuse, NY.....					(374,043)	XXX
0199998. Deposits in.....3 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories.....	XXX	XXX	548	369	96,465	XXX
0199999. Total - Open Depositories.....	XXX	XXX	548	369	(1,368,340)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	548	369	(1,368,340)	XXX
0599999. Total Cash.....	XXX	XXX	548	369	(1,368,340)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January.....	22,314,496	4. April.....	1,785,725	7. July.....	4,941,174	10. October.....	(4,452,028)
2. February.....	20,913,471	5. May.....	14,339,754	8. August.....	39,711,188	11. November.....	135,791
3. March.....	21,770,379	6. June.....	9,091,483	9. September.....	(8,458,540)	12. December.....	(1,368,340)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
U.S. Government Bonds - Issuer Obligations							
UNITED STATES TREASURY.....		12/28/2016.....		03/09/2017.....	2,997,195		124
0199999. U.S. Government Bonds - Issuer Obligations.....					2,997,195	0	124
0599999. Total - U.S. Government Bonds.....					2,997,195	0	124
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							
FEDERAL HOME LOAN BANKS.....		12/29/2016.....		01/06/2017.....	2,999,838		64
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations.....					2,999,838	0	64
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations.....					2,999,838	0	64
Total Bonds							
7799999. Subtotals - Issuer Obligations.....					5,997,033	0	188
8399999. Subtotals - Bonds.....					5,997,033	0	188
8699999. Total - Cash Equivalents.....					5,997,033	0	188

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the		All Other Special Deposits	
			Benefit of All Policyholders			
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama.....AL						
2. Alaska.....AK						
3. Arizona.....AZ						
4. Arkansas.....AR						
5. California.....CA						
6. Colorado.....CO						
7. Connecticut.....CT						
8. Delaware.....DE						
9. District of Columbia.....DC						
10. Florida.....FL	ST..	FL RSD FOR COL TRL 624.41.....			100,000	100,000
11. Georgia.....GA	B...	GA RSD Section 33-3-9.....			53,680	61,758
12. Hawaii.....HI						
13. Idaho.....ID						
14. Illinois.....IL						
15. Indiana.....IN						
16. Iowa.....IA						
17. Kansas.....KS	B...	KS RSD K.S.A 40-253.....			132,255	174,505
18. Kentucky.....KY	B...	KY RSD FOR PROTECTION.....			536,800	617,578
19. Louisiana.....LA						
20. Maine.....ME						
21. Maryland.....MD						
22. Massachusetts.....MA	B...	FOR THE BENEFIT OF ALL POLICYHOLDERS.....	1,682,082	1,921,910		
23. Michigan.....MI						
24. Minnesota.....MN						
25. Mississippi.....MS						
26. Missouri.....MO						
27. Montana.....MT						
28. Nebraska.....NE						
29. Nevada.....NV						
30. New Hampshire.....NH						
31. New Jersey.....NJ						
32. New Mexico.....NM	B...	Century Bank, NM RSD BY INS CODE SECT 59A-5-19.....			118,096	135,867
33. New York.....NY						
34. North Carolina.....NC	B...	NC RSD CH ART. 5.....			549,527	625,795
35. North Dakota.....ND						
36. Ohio.....OH						
37. Oklahoma.....OK						
38. Oregon.....OR						
39. Pennsylvania.....PA						
40. Rhode Island.....RI						
41. South Carolina.....SC	B...	SC RSD BY INS CODE SECTION 38-9-80.....			239,403	290,375
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.....			77,552	87,450
48. Washington.....WA						
49. West Virginia.....WV						
50. Wisconsin.....WI						
51. Wyoming.....WY						
52. American Samoa.....AS						
53. Guam.....GU						
54. Puerto Rico.....PR						
55. US Virgin Islands.....VI						
56. Northern Mariana Islands.....MP						
57. Canada.....CAN						
58. Aggregate Alien and Other.....OT	XXX	XXX	0	0	0	0
59. Total.....	XXX	XXX	1,682,082	1,921,910	1,807,313	2,093,328

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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