

**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, 2017**

**LIFE AND ACCIDENT AND HEALTH**

**2017**



LIFE AND ACCIDENT AND HEALTH COMPANIES – ASSOCIATION EDITION

# ANNUAL STATEMENT

AS OF DECEMBER 31, 2017  
OF THE CONDITION AND AFFAIRS OF THE

## NEW ENGLAND LIFE INSURANCE COMPANY

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

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

Country of Domicile United States of America

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

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

Main Administrative Office One Financial Center  
(Street and Number)  
Boston, MA 02111 617-578-2000  
(City or Town, State and Zip Code) (Area Code) (Telephone Number)

Mail Address 18205 Crane Nest Drive, 5th Floor Tampa, FL 33647  
(Street and Number or P.O. Box) (City or Town, State and Zip Code)

Primary Location of Books and Records 18205 Crane Nest Drive, 5th Floor  
(Street and Number)  
Tampa, FL 33647 980-949-4100  
(City or Town, State and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address www.brighthousefinancial.com

Statutory Statement Contact Timothy Lashoan Shaw 980-949-4100  
(Name) (Area Code) (Telephone Number)  
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### OFFICERS

Chairman, President and Chief Executive Officer PETER MARTIN CARLSON# Vice President and Secretary DANIEL BURT ARRINGTON

Vice President and Treasurer JIN SEUNG CHANG

### OTHER

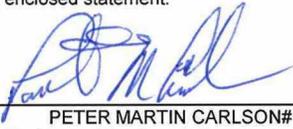
LYNN ANN DUMAIS MEREDITH ALICIA RATAJCZAK  
Vice President and Chief Financial Officer Vice President and Appointed Actuary

### DIRECTORS OR TRUSTEES

KIMBERLY ANN BERWANGER PETER MARTIN CARLSON# KUMAR nmn DAS GUPTA  
MEGHAN SMITH DOSCHER LYNN ANN DUMAIS TARA JEAN FIGARD  
JEFFREY PAUL HALPERIN DONALD ANTHONY LEINTZ

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.

  
\_\_\_\_\_  
PETER MARTIN CARLSON#  
Chairman of the Board, President and Chief Executive Officer

  
\_\_\_\_\_  
DANIEL BURT ARRINGTON  
Vice President and Secretary

Subscribed and sworn to before me this  
29th day of January, 2018.

  
\_\_\_\_\_  
Deborah L. Matera  
Notary for Carlson & Arrington

Deborah L. Matera  
NOTARY PUBLIC  
MECKLENBURG COUNTY, NC  
My Commission Expires 3/15/22

- 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 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1. Bonds (Schedule D).....	1,326,012,852	0	1,326,012,852	1,407,782,447
2. Stocks (Schedule D):				
2.1 Preferred stocks.....	0	0	0	0
2.2 Common stocks.....	0	0	0	0
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens.....	102,310,294	0	102,310,294	87,588,371
3.2 Other than first liens.....	0	0	0	0
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(1,690,059), Schedule E-Part 1), cash equivalents (\$.....40,951,019, Schedule E-Part 2) and short-term investments (\$.....9,987,932, Schedule DA).....	49,248,892	0	49,248,892	20,607,867
6. Contract loans (including \$.....0 premium notes).....	417,298,613	0	417,298,613	424,497,222
7. Derivatives (Schedule DB).....	10,829,448	0	10,829,448	18,681,578
8. Other invested assets (Schedule BA).....	12,530,512	0	12,530,512	15,932,055
9. Receivables for securities.....	985,895	0	985,895	89,769
10. Securities lending reinvested collateral assets (Schedule DL).....	0	0	0	0
11. Aggregate write-ins for invested assets.....	82,122	0	82,122	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	1,919,298,628	0	1,919,298,628	1,975,179,309
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	24,373,549	0	24,373,549	25,128,633
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	5,085,202	0	5,085,202	3,247,073
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	12,495,285	0	12,495,285	12,055,452
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	49,060,721	0	49,060,721	29,607,058
16.2 Funds held by or deposited with reinsured companies.....	19,013	0	19,013	0
16.3 Other amounts receivable under reinsurance contracts.....	2,933,106	0	2,933,106	5,399,685
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
18.2 Net deferred tax asset.....	88,651,221	51,255,783	37,395,438	41,944,142
19. Guaranty funds receivable or on deposit.....	608,123	0	608,123	703,176
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	8,019,175	0	8,019,175	11,982,014
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other-than-invested assets.....	7,196,314	6,926,054	270,260	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	2,117,740,337	58,181,837	2,059,558,500	2,105,246,542
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	8,101,051,697	0	8,101,051,697	7,696,437,974
28. TOTAL (Lines 26 and 27).....	10,218,792,034	58,181,837	10,160,610,197	9,801,684,516

**DETAILS OF WRITE-INS**

1101. Deposits in connection with investments.....	82,122	0	82,122	0
1102.....	0	0	0	0
1103.....	0	0	0	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).....	82,122	0	82,122	0
2501. Miscellaneous.....	766,392	496,132	270,260	0
2502. Disallowed IMR.....	3,184,922	3,184,922	0	0
2503. Prepaid pension asset.....	3,245,000	3,245,000	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	7,196,314	6,926,054	270,260	0

## LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts \$.....1,217,231,763 (Exhibit 5, Line 9999999) less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	1,217,231,763	1,266,014,160
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	7,774,506	8,183,464
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$.....0 Modco Reserve).....	7,811,249	7,853,959
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11).....	10,793,322	12,542,857
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11).....	63,469	64,961
5. Policyholders' dividends \$.....16,677 and coupons \$.....0 due and unpaid (Exhibit 4, Line 10).....	16,677	32,091
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....	4,450,000	4,750,000
6.2 Dividends not yet apportioned (including \$.....0 Modco).....	0	0
6.3 Coupons and similar benefits (including \$.....0 Modco).....	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6.....	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....88,466 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14).....	434,068	385,984
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....	0	0
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.....	0	0
9.3 Other amounts payable on reinsurance, including \$.....149,027 assumed and \$.....16,249,729 ceded.....	16,398,756	23,635,132
9.4 Interest Maintenance Reserve (IMR, Line 6).....	0	0
10. Commissions to agents due or accrued - life and annuity contracts \$.....90,612, accident and health \$.....5,403 and deposit-type contract funds \$.....0.....	96,015	257,864
11. Commissions and expense allowances payable on reinsurance assumed.....	0	0
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 6).....	648,902	440,686
13. Transfers to Separate Accounts due or accrued (net) (including \$.....(21,531,041) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(22,024,436)	(35,657,501)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5).....	1,310,096	1,089,879
15.1 Current federal and foreign income taxes, including \$.....(4,279,305) on realized capital gains (losses).....	8,461,355	27,219,695
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	948	0
17. Amounts withheld or retained by company as agent or trustee.....	79,134,329	100,209,416
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	4,915,015	9,097,204
19. Remittances and items not allocated.....	1,808,723	901,146
20. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0
21. Liability for benefits for employees and agents if not included above.....	70,786,710	65,973,978
22. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
23. Dividends to stockholders declared and unpaid.....	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve (AVR Line 16, Col. 7).....	14,658,057	17,052,191
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	78,827,353	79,240,576
24.04 Payable to parent, subsidiaries and affiliates.....	18,809,924	2,401,389
24.05 Drafts outstanding.....	0	0
24.06 Liability for amounts held under uninsured plans.....	0	0
24.07 Funds held under coinsurance.....	0	0
24.08 Derivatives.....	485,787	119,642
24.09 Payable for securities.....	66,365	57,340
24.10 Payable for securities lending.....	0	0
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	54,072,080	58,547,845
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	1,577,031,033	1,650,413,958
27. From Separate Accounts Statement.....	8,101,051,697	7,696,437,974
28. Total liabilities (Line 26 and 27).....	9,678,082,730	9,346,851,932
29. Common capital stock.....	2,500,000	2,500,000
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other-than-special surplus funds.....	0	0
32. Surplus notes.....	0	0
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).....	145,754,619	118,059,736
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....	0	0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	480,027,467	452,332,584
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55).....	482,527,467	454,832,584
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	10,160,610,197	9,801,684,516

### DETAILS OF WRITE-INS

2501. Postretirement benefit liability.....	40,040,000	37,150,158
2502. Cash collateral received on derivatives.....	10,899,954	19,058,835
2503. Miscellaneous.....	2,865,436	2,338,852
2598. Summary of remaining write-ins for Line 25 from overflow page.....	266,690	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	54,072,080	58,547,845
3101. ....	0	0
3102. ....	0	0
3103. ....	0	0
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. ....	0	0
3402. ....	0	0
3403. ....	0	0
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

Annual Statement for the year 2017 of the **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)	153,800,192	187,926,557
2. Considerations for supplementary contracts with life contingencies	3,437,284	10,219,802
3. Net investment income (Exhibit of Net Investment Income, Line 17)	99,515,740	108,090,916
4. Amortization of Interest Maintenance Reserve (IMR) (Line 5)	37,589	809,661
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0
6. Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	(39,975,284)	14,090,500
7. Reserve adjustments on reinsurance ceded	(530,502,960)	(433,162,251)
8. Miscellaneous Income:		
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	123,060,062	124,962,192
8.2 Charges and fees for deposit-type contracts	0	52,769
8.3 Aggregate write-ins for miscellaneous income	38,853,780	42,957,539
9. Totals (Lines 1 to 8.3)	(151,773,597)	55,947,685
10. Death benefits	149,532,634	135,308,023
11. Matured endowments (excluding guaranteed annual pure endowments)	0	7,818
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	18,109,518	12,833,738
13. Disability benefits and benefits under accident and health contracts	2,237,277	2,652,581
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0
15. Surrender benefits and withdrawals for life contracts	325,966,124	313,088,392
16. Group conversions	0	0
17. Interest and adjustments on contract or deposit-type contract funds	1,291,154	1,542,935
18. Payments on supplementary contracts with life contingencies	5,706,671	5,267,718
19. Increase in aggregate reserves for life and accident and health contracts	(49,191,355)	11,785,614
20. Totals (Lines 10 to 19)	453,652,023	482,486,819
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	3,289,811	8,568,838
22. Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	0	0
23. General insurance expenses (Exhibit 2, Line 10, Columns 1, 2, 3 and 4)	78,837,284	72,266,571
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	5,389,143	5,035,879
25. Increase in loading on deferred and uncollected premiums	(522,258)	(335,729)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(782,262,239)	(674,450,156)
27. Aggregate write-ins for deductions	3,829,879	8,711,713
28. Totals (Lines 20 to 27)	(237,786,357)	(97,716,065)
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	86,012,760	153,663,750
30. Dividends to policyholders	4,582,396	4,474,888
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	81,430,364	149,188,862
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	15,717,083	42,910,711
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)	65,713,281	106,278,151
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$....323,625 (excluding taxes of \$....(473,536) transferred to the IMR)	2,246,734	2,563,635
35. Net income (Line 33 plus Line 34)	67,960,015	108,841,786
<b>CAPITAL AND SURPLUS ACCOUNT</b>		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	454,832,584	631,916,149
37. Net income (Line 35)	67,960,015	108,841,786
38. Change in net unrealized capital gains (losses) less capital gains tax of \$....142,108	481,070	487,433
39. Change in net unrealized foreign exchange capital gain (loss)	(217,161)	(45,036)
40. Change in net deferred income tax	(26,588,762)	2,437,311
41. Change in nonadmitted assets	28,359,131	(3,606,193)
42. Change in liability for reinsurance in unauthorized and certified companies	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0
44. Change in asset valuation reserve	2,394,134	4,236,619
45. Change in treasury stock, (Page 3, Lines 36.1 and 36.2 Col. 2 minus Col. 1)	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	0
47. Other changes in surplus in Separate Accounts Statement	0	0
48. Change in surplus notes	0	0
49. Cumulative effect of changes in accounting principles	0	0
50. Capital changes:		
50.1 Paid in	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0
50.3 Transferred to surplus	0	0
51. Surplus adjustment:		
51.1 Paid in	0	0
51.2 Transferred to capital (Stock Dividend)	0	0
51.3 Transferred from capital	0	0
51.4 Change in surplus as a result of reinsurance	52,098,866	(1,337,172)
52. Dividends to stockholders	(106,000,000)	(295,000,000)
53. Aggregate write-ins for gains and losses in surplus	9,207,590	6,901,687
54. Net change in capital and surplus for the year (Lines 37 through 53)	27,694,883	(177,083,565)
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	482,527,467	454,832,584
<b>DETAILS OF WRITE-INS</b>		
08.301. Management and service fee income	32,927,444	37,311,104
08.302. Miscellaneous	3,033,471	3,139,426
08.303. Income from cross selling agreements	2,892,865	2,507,009
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)	38,853,780	42,957,539
2701. Interest credited to reinsurers	3,812,435	8,711,713
2702. Other deductions	17,444	0
2703. ....	0	0
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)	3,829,879	8,711,713
5301. Prior period adjustment	15,156,543	3,251,287
5302. Net gain (loss) on pension and postretirement benefit plans	(5,948,953)	135,200
5303. Benefit plan curtailment impact	0	3,537,300
5398. Summary of remaining write-ins for Line 53 from overflow page	0	(22,100)
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	9,207,590	6,901,687

**CASH FLOW**

	1 Current Year	2 Prior Year
<b>CASH FROM OPERATIONS</b>		
1. Premiums collected net of reinsurance.....	156,208,703	197,469,192
2. Net investment income.....	95,617,610	106,245,535
3. Miscellaneous income.....	175,798,210	186,691,769
4. Total (Lines 1 through 3).....	427,624,523	490,406,496
5. Benefit and loss related payments.....	1,061,165,106	914,482,565
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(795,895,304)	(693,035,411)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	90,606,061	90,577,578
8. Dividends paid to policyholders.....	4,897,810	5,264,863
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	42,486,727	39,138,280
10. Total (Lines 5 through 9).....	403,260,401	356,427,875
11. Net cash from operations (Line 4 minus Line 10).....	24,364,122	133,978,621
<b>CASH FROM INVESTMENTS</b>		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	295,597,669	669,487,695
12.2 Stocks.....	0	0
12.3 Mortgage loans.....	4,030,990	42,729,237
12.4 Real estate.....	0	0
12.5 Other invested assets.....	4,290,255	44,739,514
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	156,451	(201,548)
12.7 Miscellaneous proceeds.....	2,179,393	3,755,929
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	306,254,758	760,510,827
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	202,591,013	610,409,293
13.2 Stocks.....	0	0
13.3 Mortgage loans.....	18,732,452	8,586,983
13.4 Real estate.....	0	0
13.5 Other invested assets.....	151,140	92,672
13.6 Miscellaneous applications.....	8,963,187	4,547,381
13.7 Total investments acquired (Lines 13.1 to 13.6).....	230,437,792	623,636,329
14. Net increase (decrease) in contract loans and premium notes.....	(7,198,609)	(2,377,166)
15. Net cash from investments (Line 12.8 minus Lines 13.7 minus Line 14).....	83,015,575	139,251,664
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes.....	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0
16.3 Borrowed funds.....	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(42,710)	499,437
16.5 Dividends to stockholders.....	106,000,000	295,000,000
16.6 Other cash provided (applied).....	27,304,038	27,859,935
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....	(78,738,672)	(266,640,628)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>		
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17).....	28,641,025	6,589,657
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	20,607,867	14,018,210
19.2 End of year (Line 18 plus Line 19.1).....	49,248,892	20,607,867
Note: Supplemental disclosures of cash flow information for non-cash transactions:		
20.0001 Prior period adjustment.....	23,317,759	5,001,980
20.0002 Security exchanges.....	18,500,568	71,548,112
20.0003 Prior period adjustment - taxes.....	8,161,215	1,750,693
20.0004 Capitalized interest on bonds.....	168,940	622,444
20.0005 Loss on fixed assets.....	2,055	0

## 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.....	153,800,192	0	150,358,103	2,576,364	0	0	85,731	0	0	779,994	0	
2. Considerations for supplementary contracts with life contingencies.....	3,437,284	0	0	0	3,437,284	0	0	0	0	0	0	
3. Net investment income.....	99,515,740	0	69,233,549	24,168,036	5,796,735	0	132,613	303,976	(178,602)	0	59,433	
4. Amortization of Interest Maintenance Reserve (IMR).....	37,589	0	21,968	12,541	2,981	0	0	155	(83)	0	27	
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0	0	0	0	0	0	0	0	0	
6. Commissions and expense allowances on reinsurance ceded.....	(39,975,284)	0	2,745,559	(43,760,484)	0	0	0	2,183	0	0	1,037,458	
7. Reserve adjustments on reinsurance ceded.....	(530,502,960)	0	0	(530,502,960)	0	0	0	0	0	0	0	
8. Miscellaneous Income:												
8.1 Fees associated with income from investment management, administration and contract guarantees from S/A.....	123,060,062	0	29,364,577	93,689,672	0	0	0	5,813	0	0	0	
8.2 Charges and fees for deposit-type contracts.....	0	0	0	0	0	0	0	0	0	0	0	
8.3 Aggregate write-ins for miscellaneous income.....	38,853,780	0	10,648,694	26,844,738	0	0	8,084	76,524	33,953	0	1,241,787	
9. Totals (Lines 1 to 8.3).....	(151,773,597)	0	262,372,450	(426,972,093)	9,237,000	0	140,697	474,382	(144,732)	0	3,118,699	
10. Death benefits.....	149,532,634	0	149,532,634	0	0	0	0	0	0	0	0	
11. Matured endowments (excluding guaranteed annual pure endowments).....	0	0	0	0	0	0	0	0	0	0	0	
12. Annuity benefits.....	18,109,518	0	0	18,027,575	0	0	0	81,943	0	0	0	
13. Disability benefits and benefits under accident and health contracts.....	2,237,277	0	1,441,578	0	0	0	0	0	0	0	795,699	
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0	0	0	0	0	0	0	0	0	
15. Surrender benefits and withdrawals for life contracts.....	325,966,124	0	249,724,789	76,198,125	0	0	0	43,210	0	0	0	
16. Group conversions.....	0	0	0	0	0	0	0	0	0	0	0	
17. Interest and adjustments on contract or deposit-type contract funds.....	1,291,154	0	1,163,154	26,858	101,142	0	0	0	0	0	0	
18. Payments on supplementary contracts with life contingencies.....	5,706,671	0	0	0	5,706,671	0	0	0	0	0	0	
19. Increase in aggregate reserves for life and accident and health contracts.....	(49,191,355)	0	(40,117,635)	(9,428,033)	0	0	0	(57,316)	0	0	(408,958)	
20. Totals (Lines 10 to 19).....	453,652,023	0	361,744,520	84,824,525	6,628,400	0	0	67,837	0	0	386,741	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	3,289,811	0	(623,228)	887,472	0	0	0	2,933,294	7,002	0	85,271	
22. Commissions and expense allowances on reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0	
23. General insurance expenses.....	78,837,284	0	43,485,594	32,758,433	274,210	0	32,586	1,897,529	13,733	0	375,199	
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	5,389,143	0	4,632,357	669,428	6,546	0	0	51,264	5,980	0	23,568	
25. Increase in loading on deferred and uncollected premiums.....	(522,258)	0	(522,258)	0	0	0	0	0	0	0	0	
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(782,262,239)	0	(218,023,226)	(562,624,942)	(1,656,592)	0	0	42,521	0	0	0	
27. Aggregate write-ins for deductions.....	3,829,879	0	3,816,394	7,216	101	0	0	0	0	0	6,168	
28. Totals (Lines 20 to 27).....	(237,786,357)	0	194,510,153	(443,477,868)	5,252,665	0	32,586	4,992,445	26,715	0	876,947	
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	86,012,760	0	67,862,297	16,505,775	3,984,335	0	108,111	(4,518,063)	(171,447)	(0)	2,241,752	
30. Dividends to policyholders.....	4,582,396	0	4,582,396	0	0	0	0	0	0	0	0	
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	81,430,364	0	63,279,901	16,505,775	3,984,335	0	108,111	(4,518,063)	(171,447)	(0)	2,241,752	
32. Federal income taxes incurred (excluding tax on capital gains).....	15,717,083	0	6,375,351	8,791,065	1,359,436	0	37,839	(1,583,063)	(59,977)	0	796,432	
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).....	65,713,281	0	56,904,550	7,714,710	2,624,899	0	70,272	(2,935,000)	(111,470)	(0)	1,445,320	
<b>DETAILS OF WRITE-INS</b>												
08.301. Management and service fee income.....	32,927,444	0	8,168,085	24,756,872	0	0	0	2,487	0	0	0	
08.302. Miscellaneous.....	3,033,471	0	256,840	1,864,441	0	0	0	0	24,186	0	888,004	
08.303. Income from cross selling agreements.....	2,892,865	0	2,223,769	223,425	0	0	8,084	74,037	9,767	0	353,783	
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	
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....	38,853,780	0	10,648,694	26,844,738	0	0	8,084	76,524	33,953	0	1,241,787	
2701. Interest credited to reinsurers.....	3,812,435	0	3,812,435	0	0	0	0	0	0	0	0	
2702. Other deductions.....	17,444	0	3,959	7,216	101	0	0	0	0	0	6,168	
2703. ....	0	0	0	0	0	0	0	0	0	0	0	
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0	0	0	0	0	0	0	0	0	
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....	3,829,879	0	3,816,394	7,216	101	0	0	0	0	0	6,168	

(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
<b>Involving Life or Disability Contingencies (Reserves)</b>								
(Net of Reinsurance Ceded)								
1. Reserve December 31, prior year.....	1,266,014,160	0	1,088,381,573	139,951,234	37,068,328	0	0	613,026
2. Tabular net premiums or considerations.....	184,661,859	0	142,600,874	38,537,970	3,437,284	0	0	85,731
3. Present value of disability claims incurred.....	(936,144)	0	(936,144)	0	XXX	0	0	0
4. Tabular interest.....	59,304,959	0	48,326,634	9,529,110	1,416,208	0	0	33,008
5. Tabular less actual reserve released.....	(3,555,790)	0	0	(3,563,149)	15,739	0	0	(8,380)
6. Increase in reserve on account of change in valuation basis.....	0	0	0	0	0	0	0	0
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve.....	0	XXX	0	XXX	XXX	XXX	XXX	XXX
7. Other increases (net).....	(3,274,949)	0	(2,876,694)	(398,255)	0	0	0	0
8. Totals (Lines 1 to 7).....	1,502,214,096	0	1,275,496,243	184,056,909	41,937,559	0	0	723,384
9. Tabular cost.....	96,213,338	0	96,213,338	0	XXX	0	0	0
10. Reserves released by death.....	53,545,380	0	53,545,380	XXX	XXX	0	0	XXX
11. Reserves released by other terminations (net).....	380,216,292	0	295,376,467	84,796,615	0	0	0	43,210
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	18,721,975	0	1,415,388	11,517,972	5,706,671	0	0	81,943
13. Net transfers to or (from) Separate Accounts.....	(263,714,653)	0	(219,318,268)	(42,780,879)	(1,658,027)	0	0	42,521
14. Total deductions (Lines 9 to 13).....	284,982,332	0	227,232,306	53,533,709	4,048,644	0	0	167,674
15. Reserve December 31, current year.....	1,217,231,763	0	1,048,263,938	130,523,200	37,888,915	0	0	555,710

## EXHIBIT OF NET INVESTMENT INCOME

	1 Collected During Year	2 Earned During Year
1. U.S. government bonds.....	(a).....3,317,753	.....6,045,130
1.1 Bonds exempt from U.S. tax.....	(a).....0	.....0
1.2 Other bonds (unaffiliated).....	(a).....69,395,741	.....61,594,603
1.3 Bonds of affiliates.....	(a).....0	.....0
2.1 Preferred stocks (unaffiliated).....	(b).....0	.....0
2.11 Preferred stocks of affiliates.....	(b).....0	.....0
2.2 Common stocks (unaffiliated).....	.....0	.....0
2.21 Common stocks of affiliates.....	.....0	.....0
3. Mortgage loans.....	(c).....7,946,365	.....4,470,648
4. Real estate.....	(d).....0	.....0
5. Contract loans.....	.....23,264,899	.....23,625,677
6. Cash, cash equivalents and short-term investments.....	(e).....81,411	.....336,855
7. Derivative instruments.....	(f).....2,227,678	.....1,581,117
8. Other invested assets.....	.....1,141,913	.....1,755,026
9. Aggregate write-ins for investment income.....	.....2,513,999	.....2,513,999
10. Total gross investment income.....	.....109,889,759	.....101,923,055
11. Investment expenses.....		(g).....2,407,315
12. Investment taxes, licenses and fees, excluding federal income taxes.....		(g).....0
13. Interest expense.....		(h).....0
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).....		.....2,407,315
17. Net investment income (Line 10 minus Line 16).....		.....99,515,740

### DETAILS OF WRITE-INS

0901. Consideration for investment agreements.....	.....2,517,724	.....2,517,724
0902. Miscellaneous investment income.....	.....(3,725)	.....(3,725)
0903. ....	.....0	.....0
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).....	.....2,513,999	.....2,513,999
1501. ....		.....0
1502. ....		.....0
1503. ....		.....0
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 \$.....5,938,871 accrual of discount less \$.....1,534,350 amortization of premium and less \$.....572,316 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 \$.....20,461 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 \$.....336,855 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued interest on purchases.
- (f) Includes \$.....0 accrual of discount less \$.....45,106 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.....	.....(157,653)	.....0	.....(157,653)	.....0	.....0
1.1 Bonds exempt from U.S. tax.....	.....0	.....0	.....0	.....0	.....0
1.2 Other bonds (unaffiliated).....	.....53,370	.....(1,277,351)	.....(1,223,981)	.....(222,500)	.....8,267,733
1.3 Bonds of affiliates.....	.....0	.....0	.....0	.....0	.....0
2.1 Preferred stocks (unaffiliated).....	.....0	.....0	.....0	.....0	.....0
2.11 Preferred stocks of affiliates.....	.....0	.....0	.....0	.....0	.....0
2.2 Common stocks (unaffiliated).....	.....0	.....0	.....0	.....0	.....0
2.21 Common stocks of affiliates.....	.....0	.....0	.....0	.....0	.....0
3. Mortgage loans.....	.....0	.....0	.....0	.....0	.....0
4. Real estate.....	.....0	.....0	.....0	.....0	.....0
5. Contract loans.....	.....0	.....0	.....0	.....0	.....0
6. Cash, cash equivalents and short-term investments.....	.....28,328	.....0	.....28,328	.....0	.....0
7. Derivative instruments.....	.....1,028,150	.....1,436,658	.....2,464,808	.....40,062	.....(8,484,894)
8. Other invested assets.....	.....0	.....(68,044)	.....(68,044)	.....805,616	.....0
9. Aggregate write-ins for capital gains (losses).....	.....7,568	.....166,374	.....173,942	.....0	.....0
10. Total capital gains (losses).....	.....959,763	.....257,637	.....1,217,400	.....623,178	.....(217,161)

### DETAILS OF WRITE-INS

0901. Miscellaneous gain/loss on investment securities.....	.....7,568	.....166,374	.....173,942	.....0	.....0
0902. ....	.....0	.....0	.....0	.....0	.....0
0903. ....	.....0	.....0	.....0	.....0	.....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).....	.....7,568	.....166,374	.....173,942	.....0	.....0

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

	1		2		3		4	5	6		7		8		9		10	11
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance			Annuities	Group	Credit (Group & Individual)	Other	Aggregate of All Other Lines of Business					
<b>FIRST YEAR (other than single)</b>																		
1. Uncollected.....	(12,229)	0	(12,463)	0	0	0	0	0	0	0	0	0	0	0	0	0	234	0
2. Deferred and accrued.....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Deferred, accrued and uncollected:																		
3.1 Direct.....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
3.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
3.3 Reinsurance ceded.....	12,229	0	12,463	0	0	0	0	0	0	0	0	0	0	0	0	0	(234)	0
3.4 Net (Line 1 + Line 2).....	(12,229)	0	(12,463)	0	0	0	0	0	0	0	0	0	0	0	0	0	234	0
4. Advance.....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
5. Line 3.4 - Line 4.....	(12,229)	0	(12,463)	0	0	0	0	0	0	0	0	0	0	0	0	0	234	0
6. Collected during year:																		
6.1 Direct.....	2,561,086	0	2,267,879	291,875	0	0	0	0	0	0	0	0	0	0	0	0	1,332	0
6.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
6.3 Reinsurance ceded.....	(11,358)	0	(12,671)	0	0	0	0	0	0	0	0	0	0	0	0	0	1,313	0
6.4 Net.....	2,572,444	0	2,280,550	291,875	0	0	0	0	0	0	0	0	0	0	0	0	19	0
7. Line 5 + Line 6.4.....	2,560,215	0	2,268,087	291,875	0	0	0	0	0	0	0	0	0	0	0	0	253	0
8. Prior year (uncollected + deferred and accrued - advance).....	2,050	0	2,235	0	0	0	0	0	0	0	0	0	0	0	0	0	(185)	0
9. First year premiums and considerations:																		
9.1 Direct.....	2,561,085	0	2,267,879	291,875	0	0	0	0	0	0	0	0	0	0	0	0	1,331	0
9.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
9.3 Reinsurance ceded.....	2,920	0	2,027	0	0	0	0	0	0	0	0	0	0	0	0	0	893	0
9.4 Net (Line 7 - Line 8).....	2,558,165	0	2,265,852	291,875	0	0	0	0	0	0	0	0	0	0	0	0	438	0
<b>SINGLE</b>																		
10. Single premiums and considerations:																		
10.1 Direct.....	10,729,223	0	10,729,223	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10.3 Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10.4 Net.....	10,729,223	0	10,729,223	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>RENEWAL</b>																		
11. Uncollected.....	(7,897,145)	0	(3,594,269)	(3,965,510)	0	0	0	0	0	0	0	0	0	0	0	0	(337,366)	0
12. Deferred and accrued.....	13,638,447	0	13,638,447	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Deferred, accrued and uncollected:																		
13.1 Direct.....	21,806,998	0	21,715,992	0	0	0	0	0	0	0	0	0	0	0	0	0	91,006	0
13.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13.3 Reinsurance ceded.....	16,065,698	0	11,671,816	3,965,510	0	0	0	0	0	0	0	0	0	0	0	0	428,372	0
13.4 Net (Line 11 + Line 12).....	5,741,302	0	10,044,178	(3,965,510)	0	0	0	0	0	0	0	0	0	0	0	0	(337,366)	0
14. Advance.....	434,068	0	345,602	0	0	0	0	0	0	0	0	0	0	0	0	0	88,466	0
15. Line 13.4 - Line 14.....	5,307,234	0	9,698,576	(3,965,510)	0	0	0	0	0	0	0	0	0	0	0	0	(425,832)	0
16. Collected during year:																		
16.1 Direct.....	224,782,516	0	190,389,938	27,600,437	0	0	0	0	0	0	92,298	0	0	0	0	0	6,699,843	0
16.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16.3 Reinsurance ceded.....	85,562,920	0	51,263,624	28,291,300	0	0	0	0	0	0	6,567	0	0	0	0	0	6,001,429	0
16.4 Net.....	139,219,596	0	139,126,314	(690,863)	0	0	0	0	0	0	85,731	0	0	0	0	0	698,414	0
17. Line 15 + Line 16.4.....	144,526,830	0	148,824,890	(4,656,373)	0	0	0	0	0	0	85,731	0	0	0	0	0	272,582	0
18. Prior year (uncollected + deferred and accrued - advance).....	4,014,026	0	11,461,862	(6,940,862)	0	0	0	0	0	0	0	0	0	0	0	0	(506,974)	0
19. Renewal premiums and considerations:																		
19.1 Direct.....	227,743,032	0	193,326,397	27,600,437	0	0	0	0	0	0	92,298	0	0	0	0	0	6,723,900	0
19.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
19.3 Reinsurance ceded.....	87,230,228	0	55,963,369	25,315,948	0	0	0	0	0	0	6,567	0	0	0	0	0	5,944,344	0
19.4 Net (Line 17 - Line 18).....	140,512,804	0	137,363,028	2,284,489	0	0	0	0	0	0	85,731	0	0	0	0	0	779,556	0
<b>TOTAL</b>																		
20. Total premiums and annuity considerations:																		
20.1 Direct.....	241,033,340	0	206,323,499	27,892,312	0	0	0	0	0	0	92,298	0	0	0	0	0	6,725,231	0
20.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
20.3 Reinsurance ceded.....	87,233,148	0	55,965,396	25,315,948	0	0	0	0	0	0	6,567	0	0	0	0	0	5,945,237	0
20.4 Net (Lines 9.4 + 10.4 + 19.4).....	153,800,192	0	150,358,103	2,576,364	0	0	0	0	0	0	85,731	0	0	0	0	0	779,994	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	
<b>DIVIDENDS AND COUPONS APPLIED (included in Part 1)</b>											
21. To pay renewal premiums.....	543,423	0	543,423	0	0	0	0	0	0	0	0
22. All other.....	3,600,749	0	3,600,749	0	0	0	0	0	0	0	0
<b>REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED</b>											
23. First year (other than single):											
23.1 Reinsurance ceded.....	416	0	0	0	0	0	0	0	0	416	0
23.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
23.3 Net ceded less assumed.....	416	0	0	0	0	0	0	0	0	416	0
24. Single:											
24.1 Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	0
24.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
24.3 Net ceded less assumed.....	0	0	0	0	0	0	0	0	0	0	0
25. Renewal:											
25.1 Reinsurance ceded.....	(39,975,700)	0	2,745,559	(43,760,484)	0	0	2,183	0	0	1,037,042	0
25.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
25.3 Net ceded less assumed.....	(39,975,700)	0	2,745,559	(43,760,484)	0	0	2,183	0	0	1,037,042	0
26. Totals:											
26.1 Reinsurance ceded (Page 6, Line 6).....	(39,975,284)	0	2,745,559	(43,760,484)	0	0	2,183	0	0	1,037,458	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.....	(39,975,284)	0	2,745,559	(43,760,484)	0	0	2,183	0	0	1,037,458	0
<b>COMMISSIONS INCURRED (direct business only)</b>											
27. First year (other than single).....	1,058,002	0	58,136	488,866	0	0	510,755	146	0	99	0
28. Single.....	0	0	0	0	0	0	0	0	0	0	0
29. Renewal.....	2,231,809	0	(681,364)	398,606	0	0	2,422,539	6,856	0	85,172	0
30. Deposit-type contract funds.....	0	0	0	0	0	0	0	0	0	0	0
31. Totals (to agree with Page 6, Line 21).....	3,289,811	0	(623,228)	887,472	0	0	2,933,294	7,002	0	85,271	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.....	809,817	0	0	0	0	809,817
2. Salaries and wages.....	12,977,171	0	360,439	0	0	13,337,610
3.11 Contributions for benefit plans for employees.....	11,269,284	0	0	0	0	11,269,284
3.12 Contributions for benefit plans for agents.....	1,899,729	0	0	0	0	1,899,729
3.21 Payments to employees under non-funded benefit plans.....	0	0	0	0	0	0
3.22 Payments to agents under non-funded benefit plans.....	0	0	0	0	0	0
3.31 Other employee welfare.....	37,221	0	0	0	0	37,221
3.32 Other agent welfare.....	224,675	0	0	0	0	224,675
4.1 Legal fees and expenses.....	306,794	0	0	0	0	306,794
4.2 Medical examination fees.....	3	0	0	0	0	3
4.3 Inspection report fees.....	99	0	0	0	0	99
4.4 Fees of public accountants and consulting actuaries.....	804,950	0	10	0	0	804,960
4.5 Expense of investigation and settlement of policy claims.....	634,426	0	6,249	0	0	640,675
5.1 Traveling expenses.....	172,623	0	0	0	0	172,623
5.2 Advertising.....	7,586	0	0	0	0	7,586
5.3 Postage, express, telegraph and telephone.....	156,566	0	0	0	0	156,566
5.4 Printing and stationery.....	157,781	0	0	0	0	157,781
5.5 Cost or depreciation of furniture and equipment.....	9,813	0	0	0	0	9,813
5.6 Rental of equipment.....	4,785	0	0	0	0	4,785
5.7 Cost or depreciation of EDP equipment and software.....	700,863	0	0	0	0	700,863
6.1 Books and periodicals.....	197,080	0	0	0	0	197,080
6.2 Bureau and association fees.....	83,008	0	0	0	0	83,008
6.3 Insurance, except on real estate.....	1,902	0	0	0	0	1,902
6.4 Miscellaneous losses.....	1,543	0	0	0	0	1,543
6.5 Collection and bank service charges.....	35,119	0	0	0	0	35,119
6.6 Sundry general expenses.....	6,333,427	0	0	0	2,259,617	8,593,044
6.7 Group service and administration fees.....	0	0	0	0	0	0
6.8 Reimbursements by uninsured plans.....	0	0	0	0	0	0
7.1 Agency expense allowance.....	2,343,529	0	22,234	0	0	2,365,763
7.2 Agents' balances charged off (less \$.....0 recovered).....	213,375	0	0	0	0	213,375
7.3 Agency conferences other than local meetings.....	0	0	0	0	0	0
9.1 Real estate expenses.....	0	0	0	0	0	0
9.2 Investment expenses not included elsewhere.....	0	0	0	0	147,698	147,698
9.3 Aggregate write-ins for expenses.....	39,065,183	0	0	0	0	39,065,183
10. General expenses incurred.....	78,448,352	0	388,932	0	2,407,315	(a).....81,244,599
11. General expenses unpaid December 31, prior year.....	443,349	0	(379)	0	(2,284)	440,686
12. General expenses unpaid December 31, current year.....	651,560	0	(374)	0	(2,284)	648,902
13. Amounts receivable relating to uninsured plans, prior year.....	0	0	0	0	0	0
14. Amounts receivable relating to uninsured plans, current year.....	0	0	0	0	0	0
15. General expenses paid during year (Lines 10+11-12-13+14).....	78,240,141	0	388,927	0	2,407,315	81,036,383

## DETAILS OF WRITE-INS

09.301. Consulting services.....	16,733,457	0	0	0	0	16,733,457
09.302. Legal settlement.....	12,250,000	0	0	0	0	12,250,000
09.303. Foundation contribution.....	10,000,000	0	0	0	0	10,000,000
09.398. Summary of remaining write-ins for Line 9.3 from overflow page.....	81,726	0	0	0	0	81,726
09.399. Totals (Lines 09.301 through 09.303 plus 09.398)(Line 9.3 above).....	39,065,183	0	0	0	0	39,065,183

(a) Includes management fees of \$.....43,171,454 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	0	0	0	0
2. State insurance department licenses and fees.....	465,148	0	0	0	465,148
3. State taxes on premiums.....	3,512,702	(2,172)	0	0	3,510,530
4. Other state taxes, including \$.....0 for employee benefits.....	913,349	12,699	0	0	926,048
5. U.S. Social Security taxes.....	328,495	0	0	0	328,495
6. All other taxes.....	139,901	19,021	0	0	158,922
7. Taxes, licenses and fees incurred.....	5,359,595	29,548	0	0	5,389,143
8. Taxes, licenses and fees unpaid December 31, prior year.....	964,994	124,885	0	0	1,089,879
9. Taxes, licenses and fees unpaid December 31, current year.....	1,228,127	81,969	0	0	1,310,096
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9).....	5,096,462	72,464	0	0	5,168,926

## EXHIBIT 4 - DIVIDENDS OR REFUNDS

	1	2
	Life	Accident and Health
1. Applied to pay renewal premiums.....	543,423	0
2. Applied to shorten the endowment or premium-paying period.....	0	0
3. Applied to provide paid-up additions.....	3,600,749	0
4. Applied to provide paid-up annuities.....	0	0
5. Total Lines 1 through 4.....	4,144,172	0
6. Paid-in cash.....	621,729	0
7. Left on deposit.....	45,207	0
8. Aggregate write-ins for dividend or refund options.....	86,702	0
9. Total Lines 5 through 8.....	4,897,810	0
10. Amount due and unpaid.....	16,677	0
11. Provision for dividends or refunds payable in the following calendar year.....	4,200,000	0
12. Terminal dividends.....	250,000	0
13. Provision for deferred dividend contracts.....	0	0
14. Amount provisionally held for deferred dividend contracts not included in Line 13.....	0	0
15. Total Lines 10 through 14.....	4,466,677	0
16. Total from prior year.....	4,782,091	0
17. Total dividends or refunds (Lines 9 + 15 - 16).....	4,582,396	0

## DETAILS OF WRITE-INS

0801. Dividends used to pay off policy loans.....	86,702	0
0802. ....	0	0
0803. ....	0	0
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).....	86,702	0

**EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS**

1	2	3	4	5	6
Valuation Standard	Total	Industrial	Ordinary	Credit (Group and Individual)	Group
<b>Life Insurance:</b>					
0100001. 1958 CSO 4% NLP CMF VL 1983-1988.....	2,545,339	0	2,545,339	0	0
0100002. 1980 CSO 4% CRVM 1994.....	153,712,606	0	153,712,606	0	0
0100003. 1980 CSO 4% NLP CMF VL 1994.....	2,585,795	0	2,585,795	0	0
0100004. 1980 CSO 4.5% CRVM 1996.....	470,411,794	0	470,411,794	0	0
0100005. 1980 CSO 4.5% CRVM CMF UL 1996.....	170,674	0	170,674	0	0
0100006. 1980 CSO 4.5% NLP CMF VL 1993.....	11,905,884	0	11,905,884	0	0
0100007. 1980 CSO 5% NLP CMF VL 1988-1989.....	14,266,449	0	14,266,449	0	0
0100008. 1980 CSO 4% CRVM.....	148,456,674	0	148,456,674	0	0
0100009. 1980 CSO 4.5% CRVM.....	223,915,665	0	223,915,665	0	0
0100010. 1980 CSO ALB 4.5% CRVM 1996.....	50,979,421	0	50,979,421	0	0
0100011. Reserve Funds Under Universal Life Contracts.....	29,864,652	0	29,761,151	0	103,501
0100012. 2001 CSO 4% CRVM UL 2008.....	10,991,364	0	10,991,364	0	0
0100013. 1980 CSO 3% CRVM VL.....	43,793,950	0	43,793,950	0	0
0100014. California Method.....	119,752,062	0	119,752,062	0	0
0199997. Totals (Gross).....	1,283,352,329	0	1,283,248,828	0	103,501
0199998. Reinsurance ceded.....	342,845,890	0	342,710,846	0	135,044
0199999. Totals (Net).....	940,506,439	0	940,537,982	0	(31,543)
<b>Annuities (excluding supplementary contracts with life contingencies):</b>					
0200001. 94 GAR 6.25% (I) - 1998 - 1999.....	96,360	XXX	0	XXX	96,360
0200002. 94 GAR 7.00% (I) - 2000.....	68,212	XXX	0	XXX	68,212
0200003. 94 GAR 6.75% (D) (Stat).....	36,044	XXX	0	XXX	36,044
0200004. 94 GAR 5.25%.....	54,120	XXX	0	XXX	54,120
0200005. AG43 Variable Annuity Basic Reserve.....	327,541,310	XXX	327,541,310	XXX	0
0200006. 94 GAR 4.25%.....	22,379	XXX	0	XXX	22,379
0200007. A2000 Proj AA 3.75%.....	223,690	XXX	223,690	XXX	0
0200008. 94 GAR 5.5%.....	278,594	XXX	0	XXX	278,594
0200009. A2012 Proj G2 3.25%.....	31,177	XXX	31,177	XXX	0
0200010. CARVM (D) 6.50% 2009.....	19,152	XXX	0	XXX	19,152
0200011. CARVM (D) 5.50% 2010.....	53,427	XXX	0	XXX	53,427
0200012. CARVM (D) 5.25% 2011.....	35,985	XXX	0	XXX	35,985
0200013. CARVM (D) 4.50% 2012.....	32,437	XXX	0	XXX	32,437
0200014. CARVM (D) 4.00% 2013.....	24,369	XXX	0	XXX	24,369
0200015. CARVM (D) 4.50% 2014.....	21,221	XXX	0	XXX	21,221
0200016. CARVM (D) 4.00% 2015.....	13,476	XXX	0	XXX	13,476
0200017. CARVM (D) 4.25% 2016.....	13,153	XXX	0	XXX	13,153
0299997. Totals (Gross).....	328,565,106	XXX	327,796,177	XXX	768,929
0299998. Reinsurance ceded.....	198,065,922	XXX	197,852,702	XXX	213,220
0299999. Totals (Net).....	130,499,184	XXX	129,943,475	XXX	555,709
<b>Supplementary Contracts with Life Contingencies:</b>					
0300001. 83 Table a 6%.....	356,757	0	356,757	0	0
0300002. A2000 6%.....	3,099,058	0	3,099,058	0	0
0300003. A2000 7%.....	161,298	0	161,298	0	0
0300004. A2000 6.75%.....	169,892	0	169,892	0	0
0300005. A2000 6.5%.....	1,054,064	0	1,054,064	0	0
0300006. A2000 5.5%.....	4,180,633	0	4,180,633	0	0
0300007. A2000 5.25%, 05.....	2,902,841	0	2,902,841	0	0
0300008. A2000 Proj AA, 5.25%.....	983,103	0	983,103	0	0
0300009. A2000 Proj AA, 5%.....	525,809	0	525,809	0	0
0300010. A2000 Proj AA, 4.25%.....	1,963,668	0	1,963,668	0	0
0300011. A2000 Proj AA, 3.75%.....	4,177,948	0	4,177,948	0	0
0300012. A2000 Proj AA, 3.5%.....	47,897	0	47,897	0	0
0300013. A2000 Proj AA, 2.75%.....	3,878,789	0	3,878,789	0	0
0300014. A2012 Proj G2, 4%.....	9,108,533	0	9,108,533	0	0
0300015. A2012 Proj G2, 3.25%.....	4,074,995	0	4,074,995	0	0
0300016. a-2012, Proj G2 3.75% IMM & DEF NB.....	2,999,263	0	2,999,263	0	0
0399997. Totals (Gross).....	39,684,548	0	39,684,548	0	0
0399998. Reinsurance ceded.....	1,795,633	0	1,795,633	0	0
0399999. Totals (Net).....	37,888,915	0	37,888,915	0	0
<b>Accidental Death Benefits:</b>					
0400001. 1959 ADB TABLE 4%.....	116,012	0	116,012	0	0
0400002. 1959 ADB TABLE 4.5%.....	51,963	0	51,963	0	0
0499997. Totals (Gross).....	167,975	0	167,975	0	0
0499999. Totals (Net).....	167,975	0	167,975	0	0
<b>Disability - Active Lives:</b>					
0500001. MOD '35-39 INTER-CO '58 CSO 3%.....	277,232	0	277,232	0	0
0500002. MOD '35-39 INTER-CO '80 CSO 3%.....	8,331,953	0	8,331,953	0	0
0500003. 52 INTERCO DISA, Period 2*, 80 CSO, 4%.....	2,795,316	0	2,795,316	0	0
0500004. 52 INTERCO DISA, Period 2*, 80 CSO, 4.50%.....	9,451,171	0	9,451,171	0	0
0500005. MOD '35-39 INTER-CO '80 CSO 4.50%.....	592,291	0	592,291	0	0
0599997. Totals (Gross).....	21,447,963	0	21,447,963	0	0
0599999. Totals (Net).....	21,447,963	0	21,447,963	0	0
<b>Disability - Disabled Lives:</b>					

## EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0600001. MOD '30-50 INTER-CO '58 CSO 3%.....	98,724	.0	98,724	.0	.0
0600002. MOD '30-50 INTER-CO '80 CSO 3%.....	5,021,616	.0	5,021,616	.0	.0
0600003. 52 INTERCO DISA, Period 2*, 80 CSO, 4.50%.....	1,459,048	.0	1,459,048	.0	.0
0600004. MOD '30-50 INTER-CO '80 CSO 4.50%.....	1,771,957	.0	1,771,957	.0	.0
0699997. Totals (Gross).....	8,351,345	.0	8,351,345	.0	.0
0699999. Totals (Net).....	8,351,345	.0	8,351,345	.0	.0
<b>Miscellaneous Reserves:</b>					
0700001. For surrender values in excess of reserves otherwise required and carried.....	2,375,869	.0	2,375,869	.0	.0
0700002. For excess of valuation net premiums over corresponding gross premiums.....	4,453,378	.0	4,453,378	.0	.0
0700003. Guaranteed minimum death benefits.....	70,969,056	.0	70,969,056	.0	.0
0700004. AG43 Standard Scenario Excess.....	144,820,307	.0	144,820,307	.0	.0
0799997. Totals (Gross).....	222,618,610	.0	222,618,610	.0	.0
0799998. Reinsurance ceded.....	144,248,668	.0	144,248,668	.0	.0
0799999. Totals (Net).....	78,369,942	.0	78,369,942	.0	.0
9999999. Totals (Net) - Page 3, Line 1.....	1,217,231,763	.0	1,216,707,597	.0	524,166

**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
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: \$.....0
- 4.2 Amount of reserve: \$.....0
- 4.3 Basis of reserve:
- 4.4 Basis of regular assessments:
- 4.5 Basis of special assessments:
- 4.6 Assessments collected during year: \$.....0
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: \$.....0
- 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: \$.....0  
 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: \$.....0
- 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: \$.....0
- 7.4 Identify where the reserves are reported in the blank.
8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December of the current year? Yes  No
- 8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: \$.....0
- 8.2 State the amount of reserves established for this business: \$.....0
- 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: \$.....0
- 9.2 State the amount of reserves established for this business: \$.....0
- 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	2 Valuation Basis		4 Increase in Actuarial Reserve Due To Change
	3 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
<b>ACTIVE LIFE RESERVE</b>									
1. Unearned premium reserves.....	560,483	0	0	0	560,483	0	0	0	0
2. Additional contract reserves (a).....	12,131,147	0	0	0	12,131,147	0	0	0	0
3. Additional actuarial reserves - Asset/Liability analysis.....	0	0	0	0	0	0	0	0	0
4. Reserve for future contingent benefits.....	0	0	0	0	0	0	0	0	0
5. Reserve for rate credits.....	0	0	0	0	0	0	0	0	0
6. Aggregate write-ins for reserves.....	0	0	0	0	0	0	0	0	0
7. Totals (Gross).....	12,691,630	0	0	0	12,691,630	0	0	0	0
8. Reinsurance ceded.....	9,797,461	0	0	0	9,797,461	0	0	0	0
9. Totals (Net).....	2,894,169	0	0	0	2,894,169	0	0	0	0
<b>CLAIM RESERVE</b>									
10. Present value of amounts not yet due on claims.....	22,177,089	0	0	0	22,177,089	0	0	0	0
11. Additional actuarial reserves - Asset/Liability analysis.....	0	0	0	0	0	0	0	0	0
12. Reserve for future contingent benefits.....	0	0	0	0	0	0	0	0	0
13. Aggregate write-ins for reserves.....	0	0	0	0	0	0	0	0	0
14. Totals (Gross).....	22,177,089	0	0	0	22,177,089	0	0	0	0
15. Reinsurance ceded.....	17,296,752	0	0	0	17,296,752	0	0	0	0
16. Totals (Net).....	4,880,337	0	0	0	4,880,337	0	0	0	0
17. TOTALS (Net).....	7,774,506	0	0	0	7,774,506	0	0	0	0
18. TABULAR FUND INTEREST.....	323,796	0	0	0	323,796	0	0	0	0

### DETAILS OF WRITE-INS

0601.....	0	0	0	0	0	0	0	0	0
0602.....	0	0	0	0	0	0	0	0	0
0603.....	0	0	0	0	0	0	0	0	0
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.....	0	0	0	0	0	0	0	0	0
1302.....	0	0	0	0	0	0	0	0	0
1303.....	0	0	0	0	0	0	0	0	0
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.....	182,845,312	0	0	182,449,095	396,217	0
2. Deposits received during the year.....	10,365,229	0	0	10,319,976	45,253	0
3. Investment earnings credited to the account.....	5,177,916	0	0	5,164,452	13,464	0
4. Other net change in reserves.....	0	0	0	0	0	0
5. Fees and other charges assessed.....	0	0	0	0	0	0
6. Surrender charges.....	0	0	0	0	0	0
7. Net surrender or withdrawal payments.....	33,688,662	0	0	33,668,849	19,813	0
8. Other net transfers to or (from) Separate Accounts.....	224,727	0	0	224,727	0	0
9. Balance at the end of current year before reinsurance (Lines 1 + 2 + 3 + 4 - 5 - 6 - 7 - 8).....	164,475,068	0	0	164,039,947	435,121	0
10. Reinsurance balance at the beginning of the year.....	(174,991,353)	0	0	(174,991,353)	0	0
11. Net change in reinsurance assumed.....	0	0	0	0	0	0
12. Net change in reinsurance ceded.....	(18,327,534)	0	0	(18,327,534)	0	0
13. Reinsurance balance at the end of the year (Lines 10 + 11 - 12).....	(156,663,819)	0	0	(156,663,819)	0	0
14. Net balance at the end of the current year after reinsurance (Lines 9 + 13).....	7,811,249	0	0	7,376,128	435,121	0

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

### PART 1 - Liability End of Current Year

	1 Total	2 Industrial Life	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health		
			3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1. Due and unpaid:											
1.1 Direct.....	97,740	0	0	0	0	0	0	0	0	0	97,740
1.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
1.3 Reinsurance ceded.....	78,192	0	0	0	0	0	0	0	0	0	78,192
1.4 Net.....	19,548	0	0	0	0	0	0	0	0	0	19,548
2. In course of settlement:											
2.1 Resisted:											
2.11 Direct.....	0	0	0	0	0	0	0	0	0	0	0
2.12 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
2.13 Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	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.....	11,332,509	0	11,291,844	0	0	0	0	0	0	0	40,665
2.22 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
2.23 Reinsurance ceded.....	3,524,808	0	3,492,276	0	0	0	0	0	0	0	32,532
2.24 Net.....	7,807,701	0	(b).....7,799,568	(b).....0	0	(b).....0	(b).....0	0	(b).....0	(b).....0	(b).....8,133
3. Incurred but unreported:											
3.1 Direct.....	4,981,886	0	4,824,051	0	0	0	0	0	0	0	157,835
3.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
3.3 Reinsurance ceded.....	1,952,344	0	1,830,297	0	0	0	0	0	0	0	122,047
3.4 Net.....	3,029,542	0	(b).....2,993,754	(b).....0	0	(b).....0	(b).....0	0	(b).....0	(b).....0	(b).....35,788
4. Totals:											
4.1 Direct.....	16,412,135	0	16,115,895	0	0	0	0	0	0	0	296,240
4.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded.....	5,555,344	0	5,322,573	0	0	0	0	0	0	0	232,771
4.4 Net.....	10,856,791	(a).....0	(a).....10,793,322	0	0	0	(a).....0	0	0	0	63,469

(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 \$.....366,605 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.....	266,108,314	0	208,064,058	48,263,780	5,819,047	0	0	81,943	0	0	3,879,486
1.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
1.3 Reinsurance ceded.....	69,317,524	0	33,713,596	32,409,596	112,037	0	0	0	0	0	3,082,295
1.4 Net..... (d)	196,790,790	0	174,350,462	15,854,184	5,707,010	0	0	81,943	0	0	797,191
2. Liability December 31, current year from Part 1:											
2.1 Direct.....	16,412,135	0	16,115,895	0	0	0	0	0	0	0	296,240
2.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
2.3 Reinsurance ceded.....	5,555,344	0	5,322,573	0	0	0	0	0	0	0	232,771
2.4 Net.....	10,856,791	0	10,793,322	0	0	0	0	0	0	0	63,469
3. Amounts recoverable from reinsurers Dec. 31, current year.....	49,060,721	0	43,081,313	5,977,638	1,770	0	0	0	0	0	0
4. Liability December 31, prior year:											
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	0	12,542,857	0	0	0	0	0	0	0	64,961
5. Amounts recoverable from reinsurers Dec. 31, prior year.....	29,607,058	0	21,454,598	8,151,029	1,431	0	0	0	0	0	0
6. Incurred benefits:											
6.1 Direct.....	264,241,689	0	206,201,000	48,263,780	5,819,047	0	0	81,943	0	0	3,875,919
6.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
6.3 Reinsurance ceded.....	88,655,589	0	55,226,788	30,236,205	112,376	0	0	0	0	0	3,080,220
6.4 Net.....	175,586,100	0	150,974,212	18,027,575	5,706,671	0	0	81,943	0	0	795,699

(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 \$.....0 in Line 1.1, \$.....0 in Line 1.4, \$.....0 in Line 6.1 and \$.....0 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 \$.....1,390,314 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	0	0
2. Stocks (Schedule D):			
2.1 Preferred stocks.....	0	0	0
2.2 Common stocks.....	0	0	0
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens.....	0	0	0
3.2 Other than first liens.....	0	0	0
4. Real estate (Schedule A):			
4.1 Properties occupied by the company.....	0	0	0
4.2 Properties held for the production of income.....	0	0	0
4.3 Properties held for sale.....	0	0	0
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA).....	0	0	0
6. Contract loans.....	0	0	0
7. Derivatives (Schedule DB).....	0	0	0
8. Other invested assets (Schedule BA).....	0	0	0
9. Receivables for securities.....	0	0	0
10. Securities lending reinvested collateral assets (Schedule DL).....	0	0	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	0	0
14. Investment income due and accrued.....	0	0	0
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection.....	0	280,053	280,053
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due.....	0	0	0
15.3 Accrued retrospective premiums and contracts subject to redetermination.....	0	0	0
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers.....	0	0	0
16.2 Funds held by or deposited with reinsured companies.....	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0
18.2 Net deferred tax asset.....	51,255,783	78,371,206	27,115,423
19. Guaranty funds receivable or on deposit.....	0	0	0
20. Electronic data processing equipment and software.....	0	1,156,005	1,156,005
21. Furniture and equipment, including health care delivery assets.....	0	1,737,220	1,737,220
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	0	0	0
24. Health care and other amounts receivable.....	0	0	0
25. Aggregate write-ins for other-than-invested assets.....	6,926,054	4,996,484	(1,929,570)
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	58,181,837	86,540,968	28,359,131
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
28. TOTALS (Lines 26 and 27).....	58,181,837	86,540,968	28,359,131

**DETAILS OF WRITE-INS**

1101.....	0	0	0
1102.....	0	0	0
1103.....	0	0	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. Prepaid pension asset.....	3,245,000	2,267,910	(977,090)
2502. Disallowed IMR.....	3,184,922	2,256,000	(928,922)
2503. Miscellaneous.....	496,132	364,032	(132,100)
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	108,542	108,542
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	6,926,054	4,996,484	(1,929,570)

**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 <sup>(1)</sup></u>	<u>Financial Statement Page</u>	<u>Financial Statement Line Number</u>	<u>For the Year Ended December 31, 2017</u>	<u>For the Year Ended December 31, 2016</u>
Net income, MA SAP				\$ 67,960,015	\$ 108,841,786
State prescribed practices: NONE				—	—
State permitted practices: NONE				—	—
Net income, NAIC SAP				<u>\$ 67,960,015</u>	<u>\$ 108,841,786</u>
				<u>December 31, 2017</u>	<u>December 31, 2016</u>
Statutory capital and surplus, MA SAP				\$ 482,527,467	\$ 454,832,584
State prescribed practices: NONE				—	—
State permitted practices: NONE				—	—
Statutory capital and surplus, NAIC SAP				<u>\$ 482,527,467</u>	<u>\$ 454,832,584</u>

<sup>(1)</sup> 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.

**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) The Company has no common stock investments.
- (4) The Company has no preferred stock investments.
- (5) Mortgage loans on real estate are principally stated at amortized cost, net of valuation allowances.

**NOTES TO THE FINANCIAL STATEMENTS**

- (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 premium and accretion of discount 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 originally anticipated prepayments 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 does not have investments in subsidiary, controlled and affiliated (“SCA”) companies.
- (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) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability are continually reviewed and any adjustments are reflected in the period determined.
- (12) The Company did not modify its capitalization policy from the prior period.
- (13) The Company 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**

The Company has considered newly-adopted statutory accounting pronouncements from the NAIC, none of which resulted in material accounting changes to its financial statements for the years presented herein.

**Correction of Errors**

During 2017, the Company discovered an error related to the recognition of certain deferred compensation plan liabilities. 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 \$15,156,543, 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 2017 and 2016.

**B. Statutory Merger**

The Company had no statutory mergers during 2017 and 2016.

**C. Assumption Reinsurance**

The Company had no goodwill resulting from assumption reinsurance during 2017 and 2016.

**NOTES TO THE FINANCIAL STATEMENTS****D. Impairment Loss**

The Company had no recognized impairment losses during 2017 and 2016.

**4. Discontinued Operations**

The Company had no discontinued operations during 2017 and 2016.

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

- (1) The maximum and minimum interest rates for mortgage loans funded or acquired during 2017 were:

	<u>Maximum</u>	<u>Minimum</u>
Farm loans	4.65%	3.26%
Commercial loans	4.61%	3.91%

- (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, 2017 was: 67.8%.

- (3) During 2017 and 2016, all applicable taxes, assessments and advances were included in the mortgage loan total.

**NOTES TO THE FINANCIAL STATEMENTS**

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

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
<b>a. December 31, 2017</b>							
1. Recorded Investment (All)							
(a) Current	\$ 75,055,988	\$ —	\$ —	\$ —	\$ 27,254,306	\$ —	\$ 102,310,294
(b) 30-59 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(c) 60-89 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(d) 90-179 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(e) 180+ days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Interest accrued	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Interest accrued	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
4. Interest Reduced							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Number of loans	—	—	—	—	—	—	\$ —
(c) Percent reduced	—%	—%	—%	—%	—%	—%	\$ —
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	\$ —	\$ —	\$ —	\$ —	\$ 4,262,112	\$ —	\$ 4,262,112
<b>b. December 31, 2016</b>							
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	—%	—%	—%	—%	—%	—%	—%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	\$ —	\$ —	\$ —	\$ —	\$ 2,500,001	\$ —	\$ 2,500,001

(5-7) During 2017 and 2016, 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 2017 and 2016.

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

#### B. Debt Restructuring

The Company did not have any restructured debt in which the Company was a creditor in 2017 and 2016.

#### C. Reverse Mortgages

The Company did not have any reverse mortgages in 2017 and 2016.

#### 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, 2017.

**NOTES TO THE FINANCIAL STATEMENTS**

- 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, 2017.
- 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, 2017, the Company has not recognized any OTTI on its loan-backed securities based on cash flow analysis.
- (4) At December 31, 2017, 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  | \$ | 241,848    |
| 2. 12 Months or Longer  | \$ | 2,126,381  |
| b. The aggregate related fair value of securities with unrealized losses: |    |            |
| 1. Less than 12 Months  | \$ | 31,203,289 |
| 2. 12 Months or Longer  | \$ | 39,181,737 |
- (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-I. Dollar Repurchase, Securities Lending, Repurchase and Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing and as a Sale**

The Company did not have any dollar repurchase, securities lending, repurchase or reverse repurchase agreements transactions accounted for as secured borrowing or as a sale as of December 31, 2017.

**J. Real Estate**

The Company did not have real estate investments or real estate held for sale in 2017 and 2016.

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

The Company did not have investments in LIHTC in 2017 and 2016.

**NOTES TO THE FINANCIAL STATEMENTS**

## L. 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	
	2017					(6)	(7)	(8)	(9)	(10)	(11)	
	(1)	(2)	(3)	(4)	(5)							
Total General Account	General Account Supporting Separate Account Activity <sup>(a)</sup>	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity <sup>(b)</sup>	December 31, 2017 (1 plus 3)	December 31, 2016	Increase/ (Decrease) (5 minus 6)	Total Non Admitted Restricted	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	—	—	—	—	—	—	—	—	—	—	—	
Federal Home Loan Bank ("FHLB") capital stock	—	—	—	—	—	—	—	—	—	—	—	
On deposit with states	3,597,765	—	—	—	3,597,765	3,489,395	108,370	—	3,597,765	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	399,719	—	—	—	399,719	348,922	50,797	—	399,719	—	—	
Other restricted assets	—	—	—	—	—	—	—	—	—	—	—	
<b>Total restricted assets</b>	<b>\$ 3,997,484</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$ 3,997,484</b>	<b>\$ 3,838,317</b>	<b>\$ 159,167</b>	<b>\$ —</b>	<b>\$ 3,997,484</b>	<b>0.04%</b>	<b>0.04%</b>	

(a) Subset of column 1.

(b) Subset of column 3.

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

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

Restricted Asset Category	Gross Restricted							Percentage		
	2017					(6)	(7)	(8)	(9)	(10)
	(1)	(2)	(3)	(4)	(5)					
Total General Account	General Account Supporting Separate Account Activity <sup>(a)</sup>	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity <sup>(b)</sup>	December 31, 2017 (1 plus 3)	December 31, 2016	Increase/ (Decrease) (5 minus 6)	Total Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets	
Derivative OTC centrally cleared - securities pledged	\$ 399,719	\$ —	\$ —	\$ —	\$ 399,719	\$ 348,922	\$ 50,797	\$ 399,719	—%	—%
<b>Total</b>	<b>\$ 399,719</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$ 399,719</b>	<b>\$ 348,922</b>	<b>\$ 50,797</b>	<b>\$ 399,719</b>	<b>—%</b>	<b>—%</b>

(a) Subset of column 1.

(b) Subset of column 3.

(3) The Company did not have any other restricted assets in 2017 and 2016.

**NOTES TO THE FINANCIAL STATEMENTS**

(4) The Company's collateral received and reflected as assets at December 31, 2017, 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 ***	\$ 10,899,954	\$ 10,898,287	0.5%	0.5%
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	—	—	—	—
<b>Total Collateral Assets</b>	<b>\$ 10,899,954</b>	<b>\$ 10,898,287</b>	<b>0.5%</b>	<b>0.5%</b>

\* 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	\$ 10,899,954	0.7%

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

#### M. Working Capital Finance Investments

The Company had no working capital finance investments as of December 31, 2017.

#### N. Offsetting and Netting of Assets and Liabilities

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

#### O. 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, 2017 was as follows:

CUSIP Identification	Actual Cost	Fair Value	Book/Adjusted Carrying Value	Mortgage-Referenced Security (YES/NO)
03938LAQ7	\$ 1,000,000	\$ 1,057,500	\$ 1,000,000	NO
03938LAU8	2,102,500	2,155,000	2,044,170	NO
044209AF1	294,750	313,125	296,408	NO
42824CAN9	19,966,613	21,018,300	19,972,288	NO
539830AW9	2,696,493	3,698,629	2,720,216	NO
761735AD1	388,881	394,715	393,261	NO
<b>Total</b>	<b>\$ 26,449,237</b>	<b>\$ 28,637,269</b>	<b>\$ 26,426,343</b>	

#### P. 5\* Securities

The Company did not hold any investments with a 5\* NAIC designation at December 31, 2017 and 2016.

#### Q. Short Sales

The Company did not have any unsettled short sale transactions outstanding as of December 31, 2017.

The Company did not have any settled short sale transactions during the year ended December 31, 2017.

**NOTES TO THE FINANCIAL STATEMENTS****R. Prepayment Penalty and Acceleration Fees**

During the year ended December 31, 2017, the Company had securities sold, redeemed or otherwise disposed of as a result of a callable feature. The number of securities sold, disposed or otherwise redeemed and the aggregate amount of investment income generated as a result of a prepayment penalty and/or acceleration fee is as follows:

	<u>General Account</u>
Number of CUSIPs	27
Aggregate Amount of Investment Income	\$ 3,006,148

**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 recognized write-downs and recorded adjustments totaling \$68,044 and \$307,373 on investments in joint ventures during the years ended December 31, 2017 and December 31, 2016, respectively. Impairments are recognized when a investment's net asset value or management's estimate of value, based on available information, is less than the carrying amount or if, in management's judgment, the investment will not be able to absorb prior losses classified as unrealized losses. These losses are deemed to be other than temporary and the value of these impairments was recorded as a realized loss.

**7. Investment Income**

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

All investment income due and accrued with amounts over 90 days past due are nonadmitted with the exception of mortgage loan investment income which is nonadmitted after 180 days, or if the underlying loan is in the process of foreclosure.

- B. The total amount excluded: None.

**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 and options to manage risks that may include interest rate risk, foreign currency exchange rate risk, credit risk and equity market risk. Derivative hedges are designed to reduce risk on an economic basis while considering their impact on accounting results and statutory capital. To a lesser extent, the Company uses credit derivatives to synthetically replicate investment risks and returns which are not readily available in the cash market (referred to herein as 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 derivative assets and derivative liabilities in the Statutory Statements of Assets, Liabilities, Surplus and Other Funds.

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

The Company may hold cash flow and fair value derivatives that hedge various assets and liabilities including bonds and liability portfolios; the derivatives that hedge those assets and liabilities are valued in a manner consistent with the underlying hedged item, if the derivatives meet the criteria for highly effective hedges. Bonds that have an NAIC designation of 1 through 5 are carried at amortized cost; therefore, the derivatives hedging such bonds are also carried at amortized cost. Bonds that have an NAIC designation of 6 are carried at the lower of amortized cost or estimated fair value; therefore, the derivatives hedging such bonds are also carried at the lower of amortized cost or estimated fair value. Any hedged liabilities of the Company are carried at amortized cost; therefore, the derivatives hedging liabilities are also carried at amortized cost. Effective foreign

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**NOTES TO THE FINANCIAL STATEMENTS**

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currency swaps have a foreign currency adjustment reported in change in net unrealized foreign exchange capital gain (loss) pursuant to SSAP 86 by using the same procedures as used to translate the hedged item.

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

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

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

To the extent the Company does not designate a derivative for hedge accounting, the derivative is carried at estimated fair value with changes in estimated fair value, excluding changes in foreign exchange rates, reported in change in net unrealized capital gains (losses) and any changes 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. In certain instances, the Company may lock in the economic impact of existing credit default swaps used in RSATs by entering into offsetting positions. See Schedule DB, Part A.

***Equity Market Derivatives***

Equity index options are used by the Company to hedge certain invested assets against adverse changes in equity indices. In an equity index option transaction, the Company enters into contracts to sell the equity index within a limited time at a contracted price. The contracts will be net settled in cash, based on differentials in the indices at the time of exercise and the strike price. In certain instances, the Company may enter into a combination of transactions to hedge adverse changes in equity indices within a pre-determined range through the purchase and sale of options. See Schedule DB, Part A.

**Fair Value Hedges**

The Company held no fair value hedges during the years ended December 31, 2017 and 2016.

**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.

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

**NOTES TO THE FINANCIAL STATEMENTS**

For the year ended December 31, 2017, there were net losses of \$614,796 related to cash flow derivatives that no longer qualify for hedge accounting or for which the Company removed the hedge designation. For the year ended December 31, 2016, 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 may discontinue cash flow hedge accounting because it is no longer probable that the original forecasted transactions will occur by the end of the originally specified time period or within two months of the anticipated date. For the years ended December 31, 2017 and 2016, 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, 2017 and 2016.

**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; (ii) credit default swaps to economically hedge its exposure to adverse movements in credit; and (iii) equity index options to hedge certain invested assets against adverse changes in equity indices.

**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 by the Company in connection with its OTC derivatives as of December 31:

	Securities <sup>(1)</sup>	
	2017	2016
<b>Initial Margin:</b>		
OTC-cleared	\$ 399,719	\$ 348,922

<sup>(1)</sup> 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 by the Company in connection with its OTC derivatives as of December 31:

	Cash <sup>(1)</sup>	
	2017	2016
<b>Variation Margin:</b>		
OTC-bilateral	\$ 10,374,000	\$ 18,724,000
OTC-cleared	525,954	334,835
<b>Total OTC</b>	<b>\$ 10,899,954</b>	<b>\$ 19,058,835</b>

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

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:

	<b>December 31, 2017</b>		
	<b>Ordinary</b>	<b>Capital</b>	<b>Total</b>
Gross DTA	\$ 92,431,107	\$ —	\$ 92,431,107
Statutory valuation allowance adjustments	—	—	—
Adjusted gross DTA	92,431,107	—	92,431,107
DTA nonadmitted	(51,255,783)	—	(51,255,783)
Subtotal net admitted DTA	41,175,324	—	41,175,324
DTL	(3,491,916)	(287,970)	(3,779,886)
Net admitted DTA/(Net DTL)	<u>\$ 37,683,408</u>	<u>\$ (287,970)</u>	<u>\$ 37,395,438</u>
	<b>December 31, 2016</b>		
	<b>Ordinary</b>	<b>Capital</b>	<b>Total</b>
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>
	<b>Change</b>		
	<b>Ordinary</b>	<b>Capital</b>	<b>Total</b>
Gross DTA	\$ (35,002,833)	\$ —	\$ (35,002,833)
Statutory valuation allowance adjustments	—	—	—
Adjusted gross DTA	(35,002,833)	—	(35,002,833)
DTA nonadmitted	27,115,423	—	27,115,423
Subtotal net admitted DTA	(7,887,410)	—	(7,887,410)
DTL	2,757,358	581,348	3,338,706
Net admitted DTA/(Net DTL)	<u>\$ (5,130,052)</u>	<u>\$ 581,348</u>	<u>\$ (4,548,704)</u>

**NOTES TO THE FINANCIAL STATEMENTS**Admission calculation components – SSAP No. 101, *Income Taxes*, (“SSAP 101”):

	<b>December 31, 2017</b>		
	<b>Ordinary</b>	<b>Capital</b>	<b>Total</b>
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)	37,395,438	—	37,395,438
1. Adjusted gross DTA expected to be realized following the balance sheet date	37,395,438	—	37,395,438
2. Adjusted gross DTA allowed per limitation threshold	XXX	XXX	66,087,499
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL	3,491,916	287,970	3,779,886
DTA admitted as the result of application of SSAP 101 total	<u>\$ 40,887,354</u>	<u>\$ 287,970</u>	<u>\$ 41,175,324</u>
	<b>December 31, 2016</b>		
	<b>Ordinary</b>	<b>Capital</b>	<b>Total</b>
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>
	<b>Change</b>		
	<b>Ordinary</b>	<b>Capital</b>	<b>Total</b>
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)	1,387,097	—	1,387,097
1. Adjusted gross DTA expected to be realized following the balance sheet date	1,387,097	—	1,387,097
2. Adjusted gross DTA allowed per limitation threshold	XXX	XXX	4,154,233
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL	(2,757,358)	(581,348)	(3,338,706)
DTA admitted as the result of application of SSAP 101 total	<u>\$ (7,306,062)</u>	<u>\$ (581,348)</u>	<u>\$ (7,887,410)</u>

	<b>December 31, 2017</b>	<b>December 31, 2016</b>
RBC percentage used to determine recovery period and threshold limitation amount	2738%	2522%
Amount of total adjusted capital used to determine recovery period and threshold limitation	\$ 462,015,086	\$ 432,315,633

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, 2017 and December 31, 2016.

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

	<b>December 31, 2017</b>	<b>December 31, 2016</b>
Federal	\$ 15,717,083	\$ 42,910,711
Foreign	—	—
Subtotal	15,717,083	42,910,711
Federal income tax on net capital gains/(losses)	(149,911)	(4,036,345)
Federal income tax on prior period adjustments in surplus	—	—
Federal and foreign income taxes incurred	<u>\$ 15,567,172</u>	<u>\$ 38,874,366</u>

**NOTES TO THE FINANCIAL STATEMENTS**

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

	December 31, 2017	December 31, 2016	Change
DTA:			
Ordinary:			
Discounting of unpaid losses	\$ —	\$ —	\$ —
Unearned premium reserve	—	—	—
Policyholder reserves	8,019,995	10,251,839	(2,231,844)
Investments	—	—	—
Deferred acquisition costs	8,643,661	22,178,800	(13,535,139)
Policyholder dividends accrual	934,500	1,662,500	(728,000)
Fixed assets	—	—	—
Compensation and benefits accrual	—	—	—
Pension accrual	—	—	—
Receivables - nonadmitted	—	—	—
Net operating loss carryforward	—	—	—
Tax credit carryforwards	11,058,202	14,915,582	(3,857,380)
Other (including items <5% of total ordinary tax assets)	5,455,877	10,069,182	(4,613,305)
Ceding commissions	18,756,535	13,026,288	5,730,247
Employee benefits	34,608,868	49,187,376	(14,578,508)
Legal contingency	56,005	59,500	(3,495)
Nonadmitted assets	785,639	2,065,648	(1,280,009)
Other not listed above	4,111,825	4,017,225	94,600
Subtotal	92,431,107	127,433,940	(35,002,833)
Statutory valuation allowance adjustment	—	—	—
Nonadmitted	(51,255,783)	(78,371,206)	27,115,423
Admitted ordinary DTA	41,175,324	49,062,734	(7,887,410)
Capital:			
Investments	—	—	—
Net capital loss carryforward	—	—	—
Real estate	—	—	—
Other (including items <5% of total capital tax assets)	—	—	—
Subtotal	—	—	—
Statutory valuation allowance adjustment	—	—	—
Nonadmitted	—	—	—
Admitted capital DTA	—	—	—
Admitted DTA	\$ 41,175,324	\$ 49,062,734	\$ (7,887,410)
DTL:			
Ordinary			
Investments	\$ (3,263,725)	\$ (6,011,062)	\$ 2,747,337
Fixed assets	—	—	—
Deferred and uncollected premiums	—	—	—
Policyholder reserves	—	—	—
Other (including items <5% of total ordinary tax liabilities)	—	—	—
Unrealized capital gains (losses)	(228,191)	(238,212)	10,021
Subtotal	(3,491,916)	(6,249,274)	2,757,358
Capital:			
Investments	(287,970)	(869,318)	581,348
Real estate	—	—	—
Other (including items <5% of total capital tax liabilities)	—	—	—
Subtotal	(287,970)	(869,318)	581,348
DTL	\$ (3,779,886)	\$ (7,118,592)	\$ 3,338,706
Net DTA/ (DTL)	\$ 37,395,438	\$ 41,944,142	\$ (4,548,704)
		Change in nonadmitted DTA	(27,115,423)
		Tax effect of unrealized gains (losses)	142,108
		Additional minimum pension liability	(3,203,283)
		Prior years adjustments in surplus	8,136,540
		Change in net DTA	\$ (26,588,762)

Before tax reform, the Company's gross DTA was \$146,679,710 and its gross DTL was \$6,299,810 (both at 35%). After tax reform, the Company's gross DTA was decreased by \$54,248,603 to \$92,431,107 and its gross DTL increased by \$2,519,924 to \$3,779,886 (both at 21%). The Company's non-admitted DTA was \$85,426,305 before tax reform and is \$51,255,783 after tax reform (a decrease of \$34,170,522). The Company's admitted net DTA/DTL decreased by \$6,499,955 after the net impact of tax reform.

**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, 2017</u>
Net gain (loss) from operations after dividends to policyholders and before Federal income tax @ 35%	\$ 28,500,628
Net realized capital gains (losses) @ 35%	426,090
Tax effect of:	
Rate Revaluation due to Tax Reform	51,728,680
Prior period adjustment in surplus	8,136,540
Change in nonadmitted assets	756,253
Fines, fees and other nondeductible expenses	2,159
Meals and entertainment	437
Interest maintenance reserve	(13,156)
Tax exempt income	(114,434)
Tax credits	(972,117)
Other not listed above	(2,356,264)
Prior years adjustments and accruals	(1,232,846)
Separate Account dividend received deduction	(13,816,116)
Uncertain Tax Positions	(20,753,380)
Total statutory income taxes (benefit)	<u>\$ 50,292,474</u>
Federal and foreign income taxes incurred including tax on realized capital gains	\$ 15,567,172
Change in net DTA	26,588,762
Prior years adjustments in surplus	8,136,540
Total statutory income taxes (benefit)	<u>\$ 50,292,474</u>

- E. (1) As of December 31, 2017, the Company had tax credit carryforwards which will expire as follows:

<u>Year of expiration</u>	<u>Tax credit carryforwards</u>
2028	\$ 269
2029	1,946
Indef	11,055,987
	<u>\$ 11,058,202</u>

- (2) As of December 31, 2017, the Company did not have any Federal income taxes available for recoupment in the event of future net losses.
- (3) The Company had no deposits under Section 6603 of the Internal Revenue Code of 1986, as amended ("IRC") during 2017.

**NOTES TO THE FINANCIAL STATEMENTS**

- F. (1) For the period prior to the separation of Brighthouse Financial, Inc. (“Brighthouse”) from MetLife, Inc. (“MetLife”) the Company’s federal income tax return is consolidated with the following entities:

23rd Street Investments, Inc.	MetLife Holdings, Inc.
334 Madison Euro Investments, Inc.	MetLife Home Loans, LLC
Alpha Properties, Inc.	MetLife Insurance Brokerage, Inc.
American Life Insurance Company	MetLife Investors Distribution Company
Beta Properties, Inc.	MetLife Reinsurance Company of Delaware
Borderland Investments, Ltd.	MetLife Reinsurance Company of Charleston
Brighthouse Financial, Inc.	MetLife Reinsurance Company of South Carolina
Brighthouse Life Insurance Company	MetLife Reinsurance Company of Vermont
Brighthouse Life Insurance Company of NY	MetLife Tower Resources Group, Inc.
Brighthouse Holdings, LLC	MetLife USA Assignment Company
Brighthouse Reinsurance Company of Delaware	MetLife
Brighthouse Services, LLC	Metropolitan Casualty Insurance Company
Cova Life Management Company	Metropolitan Direct Property and Casualty Insurance Company
Delaware American Life Insurance Company	Metropolitan General Insurance Company
Delta Properties Japan, Inc.	Metropolitan Group Property & Casualty Insurance Company
Economy Fire & Casualty Company	Metropolitan Life Insurance Company
Economy Preferred Insurance Company	Metropolitan Lloyds Insurance Company of Texas
Economy Premier Assurance Company	Metropolitan Lloyds, Inc.
Enterprise General Insurance Agency, Inc.	Metropolitan Property & Casualty Insurance Company
Epsilon Properties Japan, Inc.	Metropolitan Tower Life Insurance Company
General American Life Insurance Company	Metropolitan Tower Realty Company, Inc.
Hyatt Legal Plans of Florida, Inc.	Missouri Reinsurance, Inc.
Hyatt Legal Plans, Inc.	Newbury Insurance Company Limited
International Technical and Advisory Services, Ltd.	One Financial Place Corporation
Iris Properties, Inc.	Park Tower REIT, Inc.
Kappa Properties Japan, Inc.	Safeguard Health Enterprises, Inc.
MetLife Assignment Company, Inc.	Safeguard Health Plans, Inc. (CA)
MetLife Auto & Home Insurance Agency, Inc.	Safeguard Health Plans, Inc. (FL)
MetLife Consumer Services, Inc.	Safeguard Health Plans, Inc. (NV)
MetLife Credit Corp.	Safeguard Health Plans, Inc. (TX)
MetLife Funding, Inc.	SafeHealth Life Insurance Company
MetLife Global Benefits, Ltd.	The Prospect Company
MetLife Global, Inc.	Transmountain Land & Livestock Company
MetLife Group, Inc.	White Oak Royalty Company
MetLife Health Plans, Inc.	

- (2) For the period following the separation of Brighthouse from MetLife, the Company will not join any consolidated group and will file its own stand-alone federal income tax return.

- G. As of December 31, 2017, the Company had a liability for unrecognized tax benefits of \$1,455,178. An estimate of the amount of any increase in the Company's liability for unrecognized tax benefit during the twelve month period ending December 31, 2018 cannot be made.

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

- A-C. The Company paid an ordinary cash dividend of \$106,000,000 to its parent, Brighthouse Holdings, LLC, on December 11, 2017. The Company paid an extraordinary cash dividend of \$295,000,000 to its former parent, Metropolitan Life Insurance Company (“MLIC”) on December 9, 2016.
- D. The Company had \$8,019,175 receivable and \$18,809,924 payable with affiliates as of December 31, 2017. The Company had \$11,982,014 receivable and \$2,401,389 payable with affiliates as of December 31, 2016. 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, except as noted in 14A.
- F. The Company is a party to a services agreement with its affiliate, Brighthouse Services, LLC, that provides 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. This agreement involves 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.

MetLife provides, or has provided, Brighthouse certain services, which include, but are not limited to, Treasury, financial planning and analysis, legal, human resources, tax planning, internal audit, financial reporting, and information technology. Such services are provided under a master service agreement and various transition services agreements between MetLife and Brighthouse. Brighthouse is charged for these services through a transition services agreement and such expenses are then allocated to the Company and other affiliates. When specific identification to a particular legal entity is not practicable, an allocation methodology based on various performance measures or activity-based costing, such as sales, new policies/ contracts issued, reserves, and in-force policy counts, is used. The bases for such charges are modified and adjusted by

**NOTES TO THE FINANCIAL STATEMENTS**

management when necessary or appropriate to reflect fairly and equitably the actual incidence of cost incurred by the Company and its affiliates.

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

- G. The Company is a wholly-owned subsidiary of Brighthouse Holdings, LLC, which is a wholly-owned subsidiary of Brighthouse Financial, Inc. (“Brighthouse”). 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 annuity GAAP account value reserves were not adjusted using CARVM guidelines because 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 applicable SCA investments, as of December 31, 2017.
- 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, 2017.

**11. Debt**

- A. The Company did not have any debt, including capital notes, outstanding as of December 31, 2017.
- 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 a funded qualified; and unfunded non-qualified pension and postretirement company sponsored plans covering eligible retirees and beneficiaries of former employees. 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:**

	<b>Overfunded</b>		<b>Underfunded</b>	
	<b>2017</b>	<b>2016</b>	<b>2017</b>	<b>2016</b>
Benefit obligation at beginning of year	\$ 153,066,000	\$ —	\$ 65,877,000	\$ 212,725,000
Service cost and expenses	248,000	—	—	210,000
Interest cost	6,485,000	—	2,762,000	9,417,000
Contribution by plan participants	—	—	—	—
Actuarial gain (loss)	(9,213,000)	—	(1,537,000)	(4,852,000)
Foreign currency exchange rate changes	—	—	—	—
Benefits paid	(7,307,000)	—	(3,825,710)	(8,490,000)
Plan amendments	—	—	—	—
Business combinations, divestitures, curtailments, settlements and special termination benefits	—	—	4,576,710	229,000
Inclusion of non-vested obligation	—	—	—	—
Benefit obligation at end of year	<u>\$ 161,705,000</u>	<u>\$ —</u>	<u>\$ 70,927,000</u>	<u>\$ 218,943,000</u>

**NOTES TO THE FINANCIAL STATEMENTS**

## b. Postretirement Benefits:

	Overfunded		Underfunded	
	2017	2016	2017	2016
Benefit obligation at beginning of year	\$ —	\$ —	\$ 37,148,000	\$ 32,103,000
Service cost	—	—	—	18,000
Interest cost	—	—	1,613,000	1,663,000
Contribution by plan participants	—	—	2,749,000	2,252,000
Actuarial gain (loss)	—	—	(6,687,000)	2,185,000
Foreign currency exchange rate changes	—	—	—	—
Benefits paid	—	—	(8,157,000)	(5,717,000)
Plan amendments	—	—	—	(893,000)
Business combinations, divestitures, curtailments, settlements and special termination benefits	—	—	—	9,907,000
Inclusion of non-vested obligations	—	—	—	—
Benefit obligation at end of year	\$ —	\$ —	\$ 40,040,000	\$ 37,148,000

c. The Company did not have any special or contractual benefits per SSAP No. 11, *Postemployment Benefits & Compensated Absence*, (“SSAP 11”) during 2017 and 2016.

## (2) Change in plan assets:

	Pension Benefits		Postretirement Benefits	
	2017	2016	2017	2016
Fair value of plan assets at beginning of year	\$ 155,323,000	\$ 147,921,000	\$ —	\$ —
Actual return on plan assets	16,934,000	11,023,000	—	—
Foreign currency exchange rate changes	—	—	—	—
Reporting entity contribution	3,825,710	4,869,000	5,408,000	3,465,000
Plan participants' contributions	—	—	2,749,000	2,252,000
Benefits paid	(11,132,710)	(8,490,000)	(8,157,000)	(5,717,000)
Business combinations, divestitures and settlements	—	—	—	—
Fair value of plan assets at end of year	\$ 164,950,000	\$ 155,323,000	\$ —	\$ —

## (3) Fund status:

	Pension Benefits		Postretirement Benefits	
	2017	2016	2017	2016
Overfunded:				
a. Assets (nonadmitted)				
Prepaid benefit costs	\$ —	\$ —	\$ —	\$ —
Overfunded plan assets	3,245,000	—	—	—
Total assets (nonadmitted)	\$ 3,245,000	\$ —	\$ —	\$ —
Underfunded:				
b. Liabilities recognized				
Accrued benefit costs	\$ —	\$ —	\$ —	\$ —
Liability for pension benefits	(70,927,000)	(63,620,000)	(40,040,000)	(37,148,000)
Total liabilities recognized	(70,927,000)	(63,620,000)	(40,040,000)	(37,148,000)
c. Unrecognized liabilities				
	\$ —	\$ —	\$ —	\$ —

## (4) Components of net periodic benefit cost:

	Pension Benefits		Postretirement Benefits	
	2017	2016	2017	2016
Service cost and expenses	\$ 248,000	\$ 210,000	\$ —	\$ 18,000
Interest cost	9,246,000	9,417,000	1,613,000	1,663,000
Expected return on plan assets	(8,693,000)	(8,365,000)	—	—
Transition asset or obligation	—	—	—	—
Gains and losses	(41,000)	(132,000)	163,000	275,000
Prior service cost or credit	—	—	(16,000)	243,000
Gain or loss recognized due to a settlement or curtailment	—	229,000	—	15,349,000
Total net periodic benefit cost	\$ 842,000	\$ 1,623,000	\$ 1,434,000	\$ 16,998,000

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).

**NOTES TO THE FINANCIAL STATEMENTS**

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

	Pension Benefits		Postretirement Benefits	
	2017	2016	2017	2016
Items not yet recognized as a component of net periodic cost - prior year	\$ 20,163,000	\$ 18,100,000	\$ (4,336,000)	\$ 3,342,000
Net transition asset or obligation recognized	\$ —	\$ —	\$ —	\$ —
Net prior service cost or credit arising during the period	\$ —	\$ —	\$ —	\$ (6,838,000)
Net prior service cost or credit recognized	\$ —	\$ —	\$ 16,000	\$ (243,000)
Net gain and loss arising during the period	\$ 2,509,000	\$ 2,194,000	\$ 6,687,000	\$ (2,185,000)
Net gain and loss recognized	\$ (41,000)	\$ (132,000)	\$ 163,000	\$ 275,000
Items not yet recognized as a component of net periodic cost - current year <sup>(1)</sup>	\$ 22,631,000	\$ 20,162,000	\$ 2,530,000	\$ (4,336,000)

<sup>(1)</sup> 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

(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	
	2017	2016	2017	2016
Net transition asset or obligation	\$ —	\$ —	\$ —	\$ —
Net prior service cost or credit	\$ —	\$ —	\$ (16,000)	\$ (16,000)
Net recognized gains and losses	\$ 79,000	\$ —	\$ 27,000	\$ 180,000

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

	Pension Benefits		Postretirement Benefits	
	2017	2016	2017	2016
Net transition asset or obligation	\$ —	\$ —	\$ —	\$ —
Net prior service cost or credit	\$ —	\$ —	\$ (238,000)	\$ (254,000)
Net recognized gains and losses	\$ (22,631,000)	\$ (20,162,000)	\$ 2,768,000	\$ (4,082,000)

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

	2017	2016
Weighted-average discount rate - Pension and Postretirement	4.32%	4.50%
Expected long-term rate of return on plan assets *	5.75%	5.75%
Rate of compensation increase	N/A	N/A

\* The weighted expected return on plan assets is currently anticipated to be between 4.75% and 5.75%, which will be determined when the Brighthouse benefit plan investment committee reviews and approves the entirety of the investment policy including the future investment allocation targets on a post-separation basis.

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

	2017	2016
Weighted-average discount rate - Pension	3.90%	4.30%
Weighted-average discount rate - Postretirement	3.90%	4.60%
Rate of compensation increase	N/A	N/A

(9) The amount of accumulated benefit obligation for the defined benefit plans was \$232,632,000 and \$218,943,000 for the year ended December 31, 2017 and 2016, respectively.

(10) The assumed health care cost trend rate used in measuring the accumulated postretirement benefit obligation was 5.0% for pre-Medicare and 6.50% for post-Medicare in 2017, generally decreasing for pre-Medicare until 2086 reaching the ultimate rate of 4.0% and for post-Medicare until 2092 reaching the ultimate rate of 4.30%.

**NOTES TO THE FINANCIAL STATEMENTS**

- (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:

	<b>One Percentage Point</b>	
	<b>Increase</b>	<b>Decrease</b>
Effect on total of service and interest cost components	\$ 56,000	\$ (51,000)
Effect on postretirement benefit obligation	\$ 1,386,000	\$ (1,313,000)

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

<b>Year(s)</b>	<b>Amount</b>
2018	\$15,145,000
2019	\$15,325,000
2020	\$15,461,000
2021	\$16,651,000
2022	\$16,521,000
2023 through 2027	\$81,428,000

- (13) The Company does not have any regulatory contribution requirements for 2018.
- (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, 2017.
- (20) As of December 31, 2017, the Company's pension benefit obligation and accumulated postretirement benefit was \$232,632,000 and \$40,040,000, respectively. Plan assets for pension benefits were \$164,950,000 as of December 31, 2017. The Company had a \$40,040,000 unfunded status for the postretirement benefit plan as of December 31, 2017. The Company's surplus impact as of December 31, 2017 to reflect the full benefit obligation was (\$2,468,000) and (\$6,866,000), respectively for the pension and postretirement benefit plans.
- (21) Unfunded liability transition impact

The total transition obligation has been recognized as of December 31, 2016. As a result, there was no 2017 activity.

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

	<b>2017</b>	<b>2016</b>	<b>Target Allocation <sup>(1)</sup></b>
Fixed maturities	100%	74%	80%
Equity securities	—%	22%	20%
Other	—%	4%	—%
Total	100%	100%	100%

- (1) In an effort to limit variability at the time of separation from MetLife, just prior to separation, MetLife changed the actual allocation to 100% fixed maturity securities, which was permitted under the approved investment policy so long as the change did not remain in place without action by the appropriate governing body with respect thereto for a period of more than one year. Brighthouse's benefit plan investment committee is in the process of reviewing the entirety of the investment policy including the future investment allocation targets on a post-separation basis and update the policy as appropriate.

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 the that plan's valuation in 2018 is currently anticipated to be between 4.75% and 5.75%, which will be determined when the Brighthouse benefit plan investment committee reviews and approves the entirety of the investment policy including the future investment allocation targets on a post-separation basis.

**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 September 30, 2017:

Description for each class of Plan Assets	(Level 1)	(Level 2)	(Level 3)	Total
Insurance company separate accounts	\$ 44,630,738	\$ 101,528,876	\$ 371,460	\$ 146,531,074
Insurance company general accounts	—	—	18,419,266	18,419,266
Total	\$ 44,630,738	\$ 101,528,876	\$ 18,790,726	\$ 164,950,340

- (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, 2017	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, 2017
Insurance Company Separate Accounts	\$ 123,436	\$ 306,576	\$ (252,133)	\$ (52,706)	\$ —	\$ 294,591	\$ 57,348	\$ (16,329)	\$ (89,323)	\$ 371,460
Insurance Company General Accounts	46,424	25,571,758	(7,321,166)	122,250	—	—	—	—	—	18,419,266
Total	\$ 169,860	\$ 25,878,334	\$ (7,573,299)	\$ 69,544	\$ —	\$ 294,591	\$ 57,348	\$ (16,329)	\$ (89,323)	\$ 18,790,726

- 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 a frozen savings and investment plan for former employees and retirees. The Company made no contributions to that plan in 2017 and 2016.

## F. Multiemployer Plans

The Company does not participate in any multiemployer plan.

## G. Consolidated/Holding Company Plans

On December 31, 2016, the Company ceased participation in noncontributory defined benefit pension plans sponsored by a former affiliate, MLIC. The Company has no further legal obligation for benefits under these plans. MLIC and affiliates allocated expenses to the Company based on salary ratios. The Company's share of net pretax expense for these plans was \$0 and \$3,528,858 for years ended December 31, 2017 and 2016, respectively.

On December 31, 2016, the Company ceased participation in an other postretirement benefits to participants through a defined benefit plan sponsored by a former affiliate. The Company has no further legal obligation for benefits under this plan. The Company's share of net pretax expense for the other postretirement benefit plan was \$0 and \$481,744 for the years ended December 31, 2017 and 2016, respectively.

## H. Postemployment Benefits and Compensated Absences

As of December 31, 2017, 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 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

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## NOTES TO THE FINANCIAL STATEMENTS

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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, 2017, the Company could pay its parent a stockholder dividend in 2018 of \$65,713,281 without required prior approval of the Commissioner.

- (4) The Company paid an ordinary cash dividend of \$106,000,000 to its parent, Brighthouse Holdings LLC, on December 11, 2017. The Company paid an extraordinary cash dividend of \$295,000,000 to its former parent, MetLife, on December 9, 2016.
- (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 \$(8,477,964) at December 31, 2017.
- (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.

#### ***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 \$1,002,943 at December 31, 2017.

**NOTES TO THE FINANCIAL STATEMENTS**

(2) At December 31, 2017, the Company was obligor under the following guarantees, indemnities and support obligations:

(1) Nature and circumstances of guarantee and key attributes, including date and duration of agreement	(2) Liability recognition of guarantee. (Include amount recognized at inception. If no initial recognition, document exception allowed under SSAP No. 5R.) <sup>(1)</sup>	(3) Ultimate financial statement impact if action under the guarantee is required.	(4) Maximum potential amount of future payments (undiscounted) the guarantor could be required to make under the guarantee. If unable to develop an estimate, this should be specifically noted.	(5) Current status of payment or performance risk of guarantee. Also provide additional discussion as warranted.
The Company is obligated to indemnify 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	

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

**NOTES TO THE FINANCIAL STATEMENTS**

(3) At December 31, 2017, 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, 2017, the Company had a \$500,001 liability for retrospective premium-based guaranty fund assessments and a \$608,122 asset for the related premium tax offset. As of December 31, 2016, the Company had a \$500,001 liability for retrospective premium-based guaranty fund assessments and an \$703,176 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 2017 premium tax offsets used and revised estimated premium tax offsets for accrued liabilities.

<b>Assets Recognized from Paid and Accrued Premium Tax Offsets</b>	
a. Balance as of December 31, 2016	\$ 703,176
b. Decreases current year:	
Premium tax offset applied	185,685
c. Increases current year:	
Est. premium tax offset	90,631
d. Balance as of December 31, 2017	<u>\$ 608,122</u>

e. Discount Rate Applied 0%

C. Gain Contingencies

The Company did not recognize any gain contingencies during 2017 and 2016.

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 \$5,085,202 and \$3,247,073 at December 31, 2017 and December 31, 2016, 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.

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**NOTES TO THE FINANCIAL STATEMENTS**

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**Litigation**

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

Due to the vagaries of litigation, the outcome of a litigation matter and the amount or range of potential loss at particular points in time may normally be difficult to ascertain. Uncertainties can include how fact finders will evaluate documentary evidence and the credibility and effectiveness of witness testimony, and how trial and appellate courts will apply the law in the context of the pleadings or evidence presented, whether by motion practice, or at trial or on appeal. Disposition valuations are also subject to the uncertainty of how opposing parties and their counsel will themselves view the relevant evidence and applicable law.

The Company establishes liabilities for litigation and regulatory loss contingencies when it is probable that a loss has been incurred and the amount of the loss can be reasonably estimated. It is possible that some matters could require the Company to pay damages or make other expenditures or establish accruals in amounts that could not be reasonably estimated at December 31, 2017.

*Matters as to Which an Estimate Can Be Made.* For some loss contingency matters, the Company is able to estimate a reasonably possible range of loss. For such matters where a loss is believed to be reasonably possible, but not probable, no accrual has been made. As of December 31, 2017, the aggregate range of reasonably possible losses in excess of amounts accrued for these matters was not material for the Company.

*Matters as to Which an Estimate Cannot Be Made.* For other matters, the Company is not currently able to estimate the reasonably possible loss or range of loss. The Company is often unable to estimate the possible loss or range of loss until developments in such matters have provided sufficient information to support an assessment of the range of possible loss, such as quantification of a damage demand from plaintiffs, discovery from other parties and investigation of factual allegations, rulings by the court on motions or appeals, analysis by experts, and the progress of settlement negotiations. On a quarterly and annual basis, the Company reviews relevant information with respect to litigation contingencies and updates its accruals, disclosures and estimates of reasonably possible losses or ranges of loss based on such reviews.

*Sales Practice Claims.* Over the past several years, the Company has faced claims and regulatory inquiries and investigations, alleging improper marketing or sales of individual life insurance policies, annuities, or other products. The Company continues to defend vigorously against the claims in these matters. The Company believes adequate provision has been made in its financial statements for all probable and reasonably estimable losses for sales practices matters.

*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. Perdue v. New England Life Insurance Company, Circuit 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 January 31, 2017, the parties entered into a settlement agreement resolving these actions.

*Diversified Lending Group Litigations.* *Hartshorne v. MetLife Inc., et al* (Los Angeles County Superior Court, filed March 25, 2015). Plaintiffs have named MetLife, Inc., MetLife Securities, Inc. and the Company in 12 related lawsuits in California state court alleging various causes of action including multiple negligence and statutory claims relating to a Ponzi scheme involving the Diversified Lending Group. All but one of the plaintiffs have resolved their claims with the defendants. The Company intends to vigorously defend the remaining claim.

*Unclaimed Property Litigation.* Total Asset Recovery Services, LLC on its own behalf and on behalf of the State of New York v. Brighthouse et al (*Supreme Court, New York County, NY, second amended complaint filed November 17, 2017*). Total Asset Recovery Services, LLC. (the "Relator") has brought a qui tam action against Brighthouse Financial Inc., and its subsidiaries and affiliates, under the New York False Claims Act seeking to recover damages on behalf of the State of New York. The action originally was filed under seal on or about December 3, 2010. The State of New York declined to intervene in the action, and the Relator is now prosecuting the action. The Relator alleges that from on or about April 1, 1986 and continuing annually through on or about September 10, 2017, the defendants violated New York State Finance Law Section 189 (1) (g) by failing to timely report and deliver unclaimed insurance property to the State of New York. The Relator is seeking, among other things, treble damages, penalties, expenses and attorneys' fees and prejudgment interest. No specific dollar amount of damages is specified by the Relator who also is suing numerous insurance companies and John Doe defendants. The Brighthouse defendants intend to defend this action vigorously.

*Summary.* Various litigation, claims and assessments against the Company, in addition to those discussed previously and those otherwise provided for in the Company's consolidated 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, investor and taxpayer. Further, state insurance regulatory authorities 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

**NOTES TO THE FINANCIAL STATEMENTS**

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 did not participate in lessee leasing arrangements during 2017 and 2016.

**(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 2017 and 2016.

**(3) Sale-leaseback transactions**

The Company did not participate in any sale-leaseback transactions during 2017 and 2016.

**B. Lease Income****(1) Operating leases**

The Company did not participate in lessor arrangements that provide a significant portion of the Company's business income or assets during 2017 and 2016.

**(2) Leveraged leases**

The Company did not participate in leveraged leases during 2017 and 2016.

**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	
	2017	2016	2017	2016
Swaps	\$ 37,916,790	\$ 45,266,790	\$ —	\$ —
Futures	—	—	—	—
Options	—	—	—	—
Total	\$ 37,916,790	\$ 45,266,790	\$ —	\$ —

- (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 effected 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 \$1,263,067 and \$1,835,577 at December 31, 2017 and December 31, 2016, respectively.

**NOTES TO THE FINANCIAL STATEMENTS**

(4) At December 31, 2017 and 2016, the Company did not receive securities collateral on its OTC-bilateral derivatives.

**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 2017 and 2016.

**B. Transfer and Servicing of Financial Assets**

The Company did not participate in the transfer or servicing of financial assets during 2017 and 2016.

**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, 2017.

**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, 2017, there were no direct premiums written by managing general agents or third party administrators.

**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, 2017			
	Fair Value Measurements at Reporting Date Using			
	Level 1	Level 2	Level 3	Total
<b>Assets</b>				
Bonds				
Industrial & Miscellaneous	\$ —	\$ 277,500	\$ —	\$ 277,500
Derivative assets <sup>(1)</sup>				
Foreign currency exchange rate	—	1,548,489	—	1,548,489
Separate Account assets <sup>(2)</sup>	—	8,101,051,697	—	8,101,051,697
Total assets	\$ —	\$ 8,102,877,686	\$ —	\$ 8,102,877,686
<b>Liabilities</b>				
Derivative liabilities <sup>(1)</sup>				
Foreign currency exchange rate	\$ —	\$ 395,987	\$ —	\$ 395,987
Separate Account liabilities	—	3,904,374	—	3,904,374
Total liabilities	\$ —	\$ 4,300,361	\$ —	\$ 4,300,361

<sup>(1)</sup> 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.

<sup>(2)</sup> 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 year ended December 31, 2017, transfers between Levels 1 and 2 were not significant. Transfers between levels are assumed to occur at the beginning of the annual 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 year ended December 31, 2017.

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**NOTES TO THE FINANCIAL STATEMENTS**

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**Transfers into or out of Level 3**

During the year ended December 31, 2017, there were no transfers into or out of Level 3.

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

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

When developing estimated fair values, the Company considers three broad valuation techniques: (i) the market approach, (ii) the income approach, and (iii) the cost 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 assets and liabilities measured at estimated fair value into a three-level hierarchy, based on the significant input with the lowest level in its valuation. The input levels are as follows:

**Level 1** Unadjusted quoted prices in active markets for identical assets or liabilities. The Company defines active markets based on average trading volume for equity securities. The size of the bid/ask spread is used as an indicator of market activity for fixed maturity securities.

**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 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 or liabilities. Unobservable inputs reflect the reporting entity's own assumptions about the assumptions that market participants would use in pricing the asset or liability.

**Determination of Fair Value**

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.

In general, investments classified within Level 3 use many of the same valuation technique 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.

*Bonds - included within Industrial & Miscellaneous:* For bonds classified as Level 2 assets, estimated fair values are determined using an income approach. The estimated fair value is determined using third-party commercial pricing services, with the primary inputs being 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 for Level 2 assets. Privately-placed securities are valued using the additional key inputs: market yield curve, call provisions, observable prices and spreads for similar public or private securities that incorporate the credit quality and industry sector of the issuer, and delta spread adjustments to reflect specific credit-related issues.

*Separate Account Assets:* For separate account assets classified as Level 2 assets, estimated fair values are determined using either a market or income approach. The estimated fair value is determined using third-party commercial pricing services, with the primary input being quoted securitization market price determined principally by independent pricing services using observable inputs or quoted prices or reported net asset value ("NAV") provided by the fund managers.

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.

*Derivatives:* For OTC-bilateral derivatives and OTC-cleared derivatives classified as Level 2 assets or liabilities, estimated fair values are determined using the income approach. Valuations of non-option-based derivatives utilize present value techniques, whereas valuations of option-based derivatives utilize option pricing models pricing models which are based on market standard valuation methodologies and a variety of observable inputs.

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.

**NOTES TO THE FINANCIAL STATEMENTS**

Most inputs for OTC-bilateral and OTC-cleared derivatives are mid-market inputs but, in certain cases, liquidity adjustments are made 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.

The credit risk of both the counterparty and the Company are considered in determining the estimated fair value for all OTC-bilateral and OTC-cleared derivatives, and any potential credit adjustment is based on the net exposure by counterparty after taking into account the effects of netting agreements and collateral arrangements. The Company values its OTC-bilateral and OTC-cleared derivatives using standard swap curves which may include a spread to the risk-free rate, depending upon specific collateral arrangements. This credit spread is appropriate for those parties that execute trades at pricing levels consistent with similar collateral arrangements. As the Company and its significant derivative counterparties generally execute trades at such pricing levels and hold sufficient collateral, additional credit risk adjustments are not currently required in the valuation process. The Company's ability to consistently execute at such pricing levels is in part due to the netting agreements and collateral arrangements that are in place with all of its significant derivative counterparties. An evaluation of the requirement to make additional credit risk adjustments is performed by the Company each reporting period.

B. The Company provides additional fair value information in Notes 5, 12, 16, 21, 32 and 34.

C. Estimated Fair Value of All Financial Instruments

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

December 31, 2017						
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
<b>Assets</b>						
Bonds	\$ 1,421,039,779	\$ 1,326,012,852	\$ 113,430,386	\$ 1,239,275,859	\$ 68,333,534	\$ —
Mortgage loans	103,614,692	102,310,294	—	—	103,614,692	—
Cash, cash equivalents and short-term investments	49,247,703	49,248,892	17,287,922	31,959,781	—	—
Contract loans	556,455,614	417,288,613	—	35,511,602	520,944,012	—
Derivative assets <sup>(1)</sup>	10,383,314	10,829,448	—	10,383,314	—	—
Investment income due and accrued	24,373,549	24,373,549	—	24,373,549	—	—
Separate Account assets	8,101,051,697	8,101,051,697	—	8,101,051,697	—	—
Total assets	<u>\$ 10,266,166,348</u>	<u>\$ 10,031,115,345</u>	<u>\$ 130,718,308</u>	<u>\$ 9,442,555,802</u>	<u>\$ 692,892,238</u>	<u>\$ —</u>
<b>Liabilities</b>						
Investment contracts included in:						
Liability for deposit-type contracts	\$ 7,792,160	\$ 7,376,129	\$ —	\$ —	\$ 7,792,160	\$ —
Derivative liabilities <sup>(1)</sup>	555,014	485,787	—	555,014	—	—
Payable for collateral received	10,899,954	10,899,954	—	10,899,954	—	—
Investment contracts included in Separate Account liabilities	3,904,374	3,904,374	—	3,904,374	—	—
Total liabilities	<u>\$ 23,151,502</u>	<u>\$ 22,666,244</u>	<u>\$ —</u>	<u>\$ 15,359,342</u>	<u>\$ 7,792,160</u>	<u>\$ —</u>
December 31, 2016						
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
<b>Assets</b>						
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 <sup>(1)</sup>	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>
<b>Liabilities</b>						
Investment contracts included in:						
Liability for deposit-type contracts	\$ 7,989,146	\$ 7,457,741	\$ —	\$ —	\$ 7,989,146	\$ —
Derivative liabilities <sup>(1)</sup>	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>

<sup>(1)</sup> 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**

See "A(4) - Assets and Liabilities Measured and Reported at Estimated Fair Value at Reporting Date" above for a description of the valuation technique(s) and the inputs used in the fair value measurement for Level 2 and Level 3 assets and liabilities measured and reported at fair value. Incrementally, assets and liabilities not carried at estimated fair value at the reporting period are described below.

**Bonds, Cash, Cash Equivalents and Short-term Investments**

When available, the estimated fair value for bonds, 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.

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**NOTES TO THE FINANCIAL STATEMENTS**

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

For Level 2 and Level 3 assets not carried at estimated fair value at the reporting period, the estimated fair value is determined using the methodologies described in the above section titled "Bonds - included within Industrial & Miscellaneous".

**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.

**Investment Income Due and Accrued**

The estimated fair value of investment income due and accrued approximates carrying value due as this financial instrument is short-term nature and the Company believes there is minimal risk of material changes in interest rates or the credit of the issuer. 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.

**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.

- D. At December 31, 2017, 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 2017 and 2016.

**B. Troubled Debt Restructuring**

The Company did not have troubled debt restructuring during 2017 and 2016.

**C. Other Disclosures**

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 the separated business would be rebranded as "Brighthouse Financial".

On October 5, 2016, Brighthouse, which until the completion of the Separation on August 4, 2017, was a wholly-owned subsidiary of MetLife, filed a registration statement on Form 10 (as amended, the "Form 10") with the SEC that was declared effective by the SEC on July 6, 2017. The information statement filed as an exhibit to the Form 10 disclosed MetLife's plans to undertake several actions, including an internal reorganization involving its U.S. retail business (the "Restructuring") and included the Company and certain affiliates in the planned separated business, and distributing at least 80.1% of the shares of Brighthouse common stock on a pro rata basis to the holders of MetLife common stock. On April 29, 2017, MetLife contributed the Company to Brighthouse Holdings, LLC, and subsequently on July 28, 2017 contributed Brighthouse Holdings, LLC to Brighthouse resulting in the Company becoming a wholly owned subsidiary of Brighthouse Holdings LLC and an indirect wholly-owned subsidiary of Brighthouse.

On August 4, 2017, Brighthouse completed its Separation with MetLife. As a result of the Separation, Brighthouse became an independent entity, with 80.8% of its outstanding common shares owned by MetLife shareholders of record as of July 19, 2017 and 19.2% owned by MetLife.

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

The Company did not have any business interruption insurance recoveries during 2017 and 2016.

**E. State Transferable and Non-transferable Tax Credits**

The Company did not have any state transferable and non-transferable tax credits during 2017 and 2016.

**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 2017 and 2016.

(3) At December 31, 2017, 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	\$ 5,644,684	\$ 6,101,122	\$ 6,383,413	\$ —
CMBS	—	—	—	—
Collateralized debt obligations	—	—	—	—
Structured securities	—	—	—	—
Equity investment in SCA	—	—	—	—
Other assets	—	—	—	—
Total	<u>\$ 5,644,684</u>	<u>\$ 6,101,122</u>	<u>\$ 6,383,413</u>	<u>\$ —</u>

(4) The Company had no underwriting exposure to subprime mortgage risk through mortgage guaranty or financial guaranty insurance coverage during 2017 and 2016.

**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 accountholder 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 2017 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 2017, all TCAs received interest at the account's guaranteed minimum annual effective interest rate. Both indices were well below 0.5% during all of 2017.

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 age, were as follows:

	<b>In Force</b>			
	<b>2017</b>		<b>2016</b>	
	<b>Number</b>	<b>Balance</b>	<b>Number</b>	<b>Balance</b>
Up to and including 12 Months	24	\$ 5,187,992	159	\$ 39,297,669
13 to 24 Months	131	27,524,227	159	22,539,082
25 to 36 Months	140	17,886,856	139	21,703,885
37 to 48 Months	121	19,629,357	136	14,776,059
49 to 60 Months	122	13,748,809	130	15,886,638
Over 60 Months	748	72,686,579	741	60,788,020
Total	1,286	\$ 156,663,820	1,464	\$ 174,991,353

- (3) A rollforward of the Company's retained asset accounts for the year ended December 31, 2017 is as follows:

	<b>Individual</b>		<b>Group</b>	
	<b>Number</b>	<b>Balance/ Amount</b>	<b>Number</b>	<b>Balance/ Amount</b>
Retained asset accounts at the beginning of the year	1,464	\$ 174,991,353	—	\$ —
Retained asset accounts issued/added during the year	29	8,129,315	—	—
Investment earnings credited to retained asset accounts during the year	N/A	4,989,171	—	—
Fees and other charges assessed to retained asset accounts during the year*	N/A	—	—	—
Retained asset accounts transferred to state unclaimed property funds during the year				
Retained asset accounts closed/withdrawn during the year	207	31,446,019		
Retained asset accounts at the end of the year	1,286	\$ 156,663,820	—	\$ —

\*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 2017.

## 22. Events Subsequent

The Company has evaluated events subsequent to December 31, 2017 through February 23, 2018, 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.

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)
- (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

**NOTES TO THE FINANCIAL STATEMENTS**

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. \$221,966,946

(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 (X) No ( )

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? \$3,091,289,576

## B. Uncollectible Reinsurance

The Company did not write off any uncollectible reinsurance during 2017 and 2016.

## C. Commutation of Ceded Reinsurance

The Company has reported in its operations in the current year as a result of reinsurance with the companies listed below, amounts that are reflected as:

(1) Claims incurred	—
(2) Claims adjustment expenses incurred	—
(3) Premiums earned	—
(4) Other	—
(5) Company:	
Metropolitan Life Insurance Company	—

## 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 2017.

E-F. The Company did not have any reinsurance of variable annuity contracts with an affiliated captive reinsurer during 2017.

## 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 2017.

**24. Retrospectively Rated Contracts & Contracts Subject to Redetermination**

The Company had no retrospectively rated contracts nor contracts subject to redetermination as of December 31, 2017. 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**

A. Reserves as of December 31, 2016 were \$5,177,639. As of December 31, 2017, \$728,125 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$4,253,868 as a result of re-estimation of unpaid claims and claims adjustment expenses. Therefore, there has been a \$195,646 favorable prior year development from December 31, 2016 to December 31, 2017. 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.

B. The Company has not made any significant changes to its methodologies or assumptions for calculating unpaid loss liabilities and loss adjustment expenses for the year ended December 31, 2017.

**26. Intercompany Pooling Arrangements**

The Company did not participate in any intercompany pooling arrangements during 2017 and 2016.

**NOTES TO THE FINANCIAL STATEMENTS****27. Structured Settlements**

- A. The Company had no loss reserves eliminated by annuities, nor was the Company contingently liable for such amounts.
- 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 2017, 2016 and 2015.

**29. Participating Policies**

Direct premiums on participating policies in the amount of \$22,547,425 and \$22,614,610 represented approximately 9.4% and 8.1% of the Company's direct premiums at December 31, 2017 and 2016, respectively.

The amount of incurred policyholder dividends in 2017 and 2016, as reported in dividends to policyholders, was \$4,582,396 and \$4,474,888, 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           |    | 12/31/2017 |
| (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. 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, Section G and amount to \$2,375,869.
- (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, 2017, the Company had \$284,251,554 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 \$4,453,378 at December 31, 2017 and are reported in Exhibit 5, Miscellaneous Reserves section.
- (4) Tabular interest is determined by formula as described in the instructions for all traditional product types. For universal life, variable universal life and the flexible premium annuity products accrued interest credited to the fund balances was used in the calculations of tabular interest.

The tabular less actual reserve released has been determined by formula as described in the instructions.

- (5) The tabular interest for funds not involving life contingencies for each valuation rate and contractual guaranteed rate was determined as the statutory amount required to support the required statutory reserve based on the commissioner's annuity reserve valuation method. Generally it is the product of such valuation rate of interest times the mean funds at the beginning and end of the valuation period.
- (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	Industrial Life	Ordinary			Credit Life (Group and Individual)	Group	
			Life Insurance	Individual Annuities	Supplementary Contracts		Life Insurance	Annuities
AG43 standard scenario excess	\$(65,702,300)	\$ —	\$ —	\$ (65,702,300)	\$ —	\$ —	\$ —	\$ —
For excess of valuation net premiums over corresponding gross premiums	(771,435)	—	(771,435)	—	—	—	—	—
For surrender values in excess otherwise required and carried in this schedule	49,799	—	49,799	—	—	—	—	—
Guaranteed minimum death benefits	(2,155,058)	—	(2,155,058)	—	—	—	—	—
Reinsurance ceded	65,304,045	—	—	65,304,045	—	—	—	—
Total	<u>\$ (3,274,949)</u>	<u>\$ —</u>	<u>\$ (2,876,694)</u>	<u>\$ (398,255)</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	5,624,750	—	—	5,624,750	0.1
At fair value	—	—	4,705,135,229	4,705,135,229	89.5
Total with market value adjustment or at fair value	5,624,750	—	4,705,135,229	4,710,759,979	89.6
At book value without adjustment (minimal or no charge adjustment)	486,391,629	—	—	486,391,629	9.3
B. Not subject to discretionary withdrawal	40,708,345	—	18,829,940	59,538,285	1.1
C. Total (gross: direct + assumed)	532,724,724	—	4,723,965,169	5,256,689,893	100.0%
D. Reinsurance ceded	(356,525,374)	—	—	(356,525,374)	
E. Total* (net)	<u>\$ 176,199,350</u>	<u>\$ —</u>	<u>\$ 4,723,965,169</u>	<u>\$ 4,900,164,519</u>	

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

F. Life & Accident & Health Annual Statement:	<b>Amount</b>
Exhibit 5, Annuities Section, Total (net)	\$ 130,499,186
Exhibit 5, Supplementary Contract with Life Contingencies Section Total	37,888,915
Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	7,811,249
Subtotal	<u>176,199,350</u>
Separate Accounts Annual Statement:	
Exhibit 3, Line 0299999, Column 2	4,705,135,229
Exhibit 3, Line 0399999, Column 2	15,815,535
Policyholder dividend and coupon accumulations	—
Policyholder premiums	—
Guaranteed interest contracts	—
Other contract deposit funds	3,014,405
Subtotal	<u>4,723,965,169</u>
Total annuity actuarial reserves and deposit liabilities	<u>\$ 4,900,164,519</u>

**33. Premiums and Annuity Considerations Deferred and Uncollected**

A. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2017 were as follows :

<u>Type</u>	<u>Gross</u>	<u>Net of Loading</u>
Industrial	\$ —	\$ —
Ordinary new business	—	—
Ordinary renewal	19,106,122	17,489,479
Credit life	—	—
Group life	—	—
Group annuity	—	—
Total	<u>\$ 19,106,122</u>	<u>\$ 17,489,479</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, 2017 and 2016, the Company's Separate Account Annual Statement included legally insulated assets of \$8,101,051,697 and \$7,696,437,974, respectively. The assets legally insulated from the General Account as of December 31, 2017, are attributable to the following products/transactions:

Product/Transaction	Separate Account Assets	
	Legally Insulated	Not Legally Insulated
Group annuities	\$ 1,892,235	\$ —
Ordinary individual annuities and supplemental contracts	4,748,159,234	—
Group life insurance	15,755,675	—
Ordinary life insurance	3,335,244,553	—
Total	<u>\$ 8,101,051,697</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 12/31/2017	\$ —	\$ —	\$ —	\$ 149,241,303	\$ 149,241,303
Reserves at 12/31/2017					
(2) For accounts with assets at:					
a. Fair value	\$ —	\$ —	\$ —	\$ 8,079,018,918	\$ 8,079,018,918
b. Amortized cost	—	—	—	—	—
c. Total reserves	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 8,079,018,918</u>	<u>\$ 8,079,018,918</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	—	—	—	8,060,188,978	8,060,188,978
4. At book value without market value adjustment and with current surrender charge less than 5%	—	—	—	—	—
5. Subtotal	—	—	—	8,060,188,978	8,060,188,978
b. Not subject to discretionary withdrawal	—	—	—	18,829,940	18,829,940
c. Total reserves	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 8,079,018,918</u>	<u>\$ 8,079,018,918</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)	\$ 148,614,940
b. Transfers from Separate Accounts (Page 4, Line 10)	930,877,179
c. Net transfers to or (from) Separate Accounts (a) - (b)	<u>(782,262,239)</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>\$ (782,262,239)</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  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  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
- 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
- 3.6 Have all of the recommendations within the latest financial examination report been complied with? Yes  No  N/A
- 4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
- 4.11 sales of new business? Yes  No
- 4.12 renewals? Yes  No
- 4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
- 4.21 sales of new business? Yes  No
- 4.22 renewals? Yes  No
- 5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes  No
- 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
	0	

- 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
- 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
- 7.2 If yes,
- 7.21 State the percentage of foreign control 0.0%
- 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
- 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  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
Brighthouse Investment Advisors, LLC	Boston, MA				YES
MetLife Investment Advisors, LLC	Wilmington, DE				YES
MetLife Investors Distribution Company	New York, NY				YES
Brighthouse Securities, LLC	Charlotte, NC				YES
MetLife Investment Securities, LLC	Whippany, NY				YES
Logan Circle Partners, L.P.	Philadelphia, PA				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
- 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

**GENERAL INTERROGATORIES****PART 1 - COMMON INTERROGATORIES**

- 10.4 If the response to 10.3 is yes, provide information related to this exemption:
- 10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? Yes  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 \$ 16,492,137
- 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. 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
0			\$ 0

**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
- 22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment \$ 0
- 22.22 Amount paid as expenses \$ 3,656

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

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 <input checked="" type="checkbox"/> No <input type="checkbox"/>
23.2	If yes, indicate any amounts receivable from parent included in the Page 2 amount:	\$	0

### INVESTMENT

24.01	Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date (other than securities lending programs addressed in 24.03)?		Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>
24.02	If no, give full and complete information, relating thereto:		
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 <input type="checkbox"/>	No <input type="checkbox"/> N/A <input checked="" type="checkbox"/>
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 <input type="checkbox"/>	No <input type="checkbox"/> N/A <input checked="" type="checkbox"/>
24.08	Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%?	Yes <input type="checkbox"/>	No <input type="checkbox"/> N/A <input checked="" type="checkbox"/>
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 <input type="checkbox"/>	No <input type="checkbox"/> N/A <input checked="" type="checkbox"/>
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 <input checked="" type="checkbox"/> No <input type="checkbox"/>
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	\$	3,597,765
25.29	On deposit with other regulatory bodies	\$	0
25.30	Pledged as collateral – excluding collateral pledged to an FHLB	\$	399,719
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:		
	1 Nature of Restriction	2 Description	3 Amount
			\$ 0

26.1	Does the reporting entity have any hedging transactions reported on Schedule DB?		Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>
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 <input checked="" type="checkbox"/>	No <input type="checkbox"/> N/A <input type="checkbox"/>

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 <input type="checkbox"/> No <input checked="" type="checkbox"/>
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 <input checked="" type="checkbox"/> No <input type="checkbox"/>
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28.01	For agreements that comply with the requirements of the NAIC <i>Financial Condition Examiners Handbook</i> , complete the following:		
	1 Name of Custodian(s)	2 Custodian's Address	
	JPMorgan Chase & Co	4 New York Plaza - 12th Floor, New York, NY 10004	

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		
	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 <input type="checkbox"/> No <input checked="" type="checkbox"/>
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28.04	If yes, give full and complete information relating thereto:		
	1 Old Custodian	2 New Custodian	3 Date of Change
			4 Reason

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

### PART 1 - COMMON INTERROGATORIES

1 Name of Firm or Individual	2 Affiliation
MetLife Investment Advisors, LLC	U

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
142463	MetLife Investment Advisors, LLC	EAU072Q8FCR1S0XGYJ21	SEC	DS

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

29.2 If yes, complete the following schedule:

1 CUSIP	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
		\$ 0
29.2999 TOTAL		\$ 0

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
		\$ 0	

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	\$ 1,376,951,803	\$ 1,471,977,542	\$ 95,025,739
30.2	Preferred Stocks	\$ 0	\$ 0	\$ 0
30.3	Totals	\$ 1,376,951,803	\$ 1,471,977,542	\$ 95,025,739

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. Brighthouse and its affiliate insurance companies have chosen to not use market prices obtained from the NAIC. See Note 20 - Determination of Fair Value.

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

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  No

32.2 If no, list exceptions:

33. By self-designating 5\*GI securities, the reporting entity is certifying the following elements for each self-designation 5\*GI security:

- a. Documentation necessary to permit a full credit analysis of the security does not exist.
- b. Issuer or obligor is current on all contracted interest and principal payments.
- c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5\*GI securities? Yes  No

## GENERAL INTERROGATORIES

### PART 1 - COMMON INTERROGATORIES

#### OTHER

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

34.2 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

35.1 Amount of payments for legal expenses, 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 payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
	\$ 0

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

36.2 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
	\$ 0

**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.		\$		0
1.3	What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit?		\$		0
1.3	Reason for excluding:				
1.4	Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above.		\$		0
1.5	Indicate total incurred claims on all Medicare Supplement insurance.		\$		0
1.6	Individual policies:				
	Most current three years:				
1.61	Total premium earned		\$		0
1.62	Total incurred claims		\$		0
1.63	Number of covered lives		\$		0
	All years prior to most current three years:				
1.64	Total premium earned		\$		0
1.65	Total incurred claims		\$		0
1.66	Number of covered lives		\$		0
1.7	Group policies:				
	Most current three years:				
1.71	Total premium earned		\$		0
1.72	Total incurred claims		\$		0
1.73	Number of covered lives		\$		0
	All years prior to most current three years:				
1.74	Total premium earned		\$		0
1.75	Total incurred claims		\$		0
1.76	Number of covered lives		\$		0
2.	Health Test:				
		1		2	
		Current Year		Prior Year	
2.1	Premium Numerator	\$	0	\$	0
2.2	Premium Denominator	\$	153,800,192	\$	187,926,557
2.3	Premium Ratio (2.1/2.2)		0.0%		0.0%
2.4	Reserve Numerator	\$	623,952	\$	686,293
2.5	Reserve Denominator	\$	1,157,493,118	\$	1,205,160,552
2.6	Reserve Ratio (2.4/2.5)		0.1%		0.1%
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?		\$		21,531,041
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 [ ]	No [ X ]
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)?"		\$		0
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		\$		40,180,695
4.22	Received		\$		2,604,216
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		\$		0
5.22	Page 4, Line 1		\$		0
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
7.	Total dividends paid stockholders since organization of the reporting entity:				
7.11	Cash		\$		1,184,612,651

## GENERAL INTERROGATORIES

### PART 2 – LIFE INTERROGATORIES

7.12 Stock \$ 113,000,000

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 [ ]

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	\$ 0	\$ 0	\$ 0
8.32 Paid claims	\$ 0	\$ 0	\$ 0
8.33 Claim liability and reserve (beginning of year)	\$ 0	\$ 0	\$ 0
8.34 Claim liability and reserve (end of year)	\$ 0	\$ 0	\$ 0
8.35 Incurred claims	\$ 0	\$ 0	\$ 0

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:

	1 Earned Premium	2 Claim Liability and Reserve
8.41 <\$25,000	\$ 0	\$ 0
8.42 \$25,000 — 99,999	\$ 0	\$ 0
8.43 \$100,000 — 249,999	\$ 0	\$ 0
8.44 \$250,000 — 999,999	\$ 0	\$ 0
8.45 \$1,000,000 or more	\$ 0	\$ 0

8.5 What portion of earned premium reported in 8.31, Column 1 was assumed from pools? \$ 0

9. 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:

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

9.2 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)
	0

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

10.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$ 0

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

10.4 If yes, please provide the balance of the funds administered as of the reporting date. \$ 0

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

11.2 If the answer to 11.1 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	\$ 0	\$ 0	\$ 0

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

12.1 Direct premiums written \$ 206,323,499

12.2 Total incurred claims \$ 206,201,000

12.3 Number of covered lives 128,917

*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.

\$000 omitted for amounts of life insurance

	1 2017	2 2016	3 2015	4 2014	5 2013
<b>Life Insurance in Force (Exhibit of Life Insurance)</b>					
1. Ordinary - whole life and endowment (Line 34, Col. 4).....	23,053,547	24,603,823	26,309,493	28,216,577	30,274,350
2. Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4).....	16,775,238	18,408,862	19,946,032	21,841,394	23,914,573
3. Credit life (Line 21, Col. 6).....	0	0	0	0	0
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).....	0	0	0	0	0
6. FEGLI/SGLI (Lines 43 & 44, Col. 4).....	0	0	0	0	0
7. Total (Line 21, Col. 10).....	39,879,322	43,063,222	46,306,062	50,108,508	54,239,460
7.1 Total in force for which VM-20 deterministic/stochastic reserves are calculated.....	0	XXX	XXX	XXX	XXX
<b>New Business Issued (Exhibit of Life Insurance)</b>					
8. Ordinary - whole life and endowment (Line 34, Col. 2).....	0	0	500	0	0
9. Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2).....	0	0	0	0	0
10. Credit life (Line 2, Col. 6).....	0	0	0	0	0
11. Group (Line 2, Col. 9).....	0	0	0	0	0
12. Industrial (Line 2, Col. 2).....	0	0	0	0	0
13. Total (Line 2, Col. 10).....	0	0	500	0	0
<b>Premium Income - Lines of Business (Exhibit 1-Part 1)</b>					
14. Industrial life (Line 20.4, Col. 2).....	0	0	0	0	0
15.1 Ordinary life insurance (Line 20.4, Col. 3).....	150,358,103	176,469,426	187,521,528	209,300,873	217,550,835
15.2 Ordinary individual annuities (Line 20.4, Col. 4).....	2,576,364	10,246,670	15,040,687	(3,506,848,597)	40,631,665
16. Credit life (group and individual) (Line 20.4, Col. 5).....	0	0	0	0	0
17.1 Group life insurance (Line 20.4, Col. 6).....	0	0	0	0	0
17.2 Group annuities (Line 20.4, Col. 7).....	85,731	412,409	478,094	807,842	802,921
18.1 A&H - group (Line 20.4, Col. 8).....	0	0	0	0	0
18.2 A&H - credit (group and individual) (Line 20.4, Col. 9).....	0	0	0	0	0
18.3 A&H - other (Line 20.4, Col. 10).....	779,994	798,052	921,232	937,074	1,098,742
19. Aggregate of all other lines of business (Line 20.4, Col. 11).....	0	0	0	0	0
20. Total.....	153,800,192	187,926,557	203,961,541	(3,295,802,808)	260,084,163
<b>Balance Sheet (Pages 2 and 3)</b>					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3).....	2,059,558,500	2,105,246,542	2,252,903,450	2,350,695,868	2,342,490,167
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26).....	1,577,031,033	1,650,413,958	1,620,987,301	1,675,458,341	1,771,429,812
23. Aggregate life reserves (Page 3, Line 1).....	1,217,231,763	1,266,014,160	1,253,574,618	1,255,590,597	1,489,909,765
23.1 Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1.....	0	XXX	XXX	XXX	XXX
24. Aggregate A&H reserves (Page 3, Line 2).....	7,774,506	8,183,464	8,837,392	9,861,734	9,159,132
25. Deposit-type contract funds (Page 3, Line 3).....	7,811,249	7,853,959	7,354,522	6,442,644	6,792,870
26. Asset valuation reserve (Page 3, Line 24.01).....	14,658,057	17,052,191	21,288,810	21,843,798	23,077,049
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).....	480,027,467	452,332,584	629,416,149	672,737,527	568,560,355
<b>Cash Flow (Page 5)</b>					
29. Net cash from operations (Line 11).....	24,364,122	133,978,621	164,863,493	80,333,966	179,680,192
<b>Risk-Based Capital Analysis</b>					
30. Total adjusted capital.....	499,410,524	474,259,775	655,978,277	700,079,598	597,262,404
31. Authorized control level risk-based capital.....	16,871,954	17,140,983	19,441,364	21,072,808	22,857,936
<b>Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0</b>					
32. Bonds (Line 1).....	69.1	71.3	69.9	69.7	72.2
33. Stocks (Lines 2.1 and 2.2).....	0.0	0.0	0.0	0.0	1.2
34. Mortgage loans on real estate (Lines 3.1 and 3.2).....	5.3	4.4	5.7	6.1	5.7
35. Real estate (Line 4.1, 4.2 and 4.3).....	0.0	0.0	0.0	0.0	0.0
36. Cash, cash equivalents and short-term investments (Line 5).....	2.6	1.0	0.7	0.4	(0.6)
37. Contract loans (Line 6).....	21.7	21.5	20.2	19.4	19.2
38. Derivatives (Line 7).....	0.6	0.9	0.8	0.6	0.2
39. Other invested assets (Line 8).....	0.7	0.8	2.7	3.9	2.1
40. Receivables for securities (Line 9).....	0.1	0.0	0.0	0.0	0.0
41. Securities lending reinvested collateral assets (Line 10).....	0.0	0.0	0.0	0.0	0.0
42. Aggregate write-ins for invested assets (Line 11).....	0.0	0.0	0.0	0.0	0.0
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 2017	2 2016	3 2015	4 2014	5 2013
<b>Investments in Parent, Subsidiaries and Affiliates</b>					
44. Affiliated bonds (Sch. D Summary, Line 12, Col. 1).....	0	0	0	0	0
45. Affiliated preferred stocks (Sch. D Summary, Line 18, Col. 1).....	0	0	0	0	0
46. Affiliated common stocks (Sch. D Summary, Line 24, Col. 1).....	0	0	0	0	26,395,651
47. Affiliated short-term investments (subtotal included in Sch. DA, Verif., Col. 5, Line 10).....	0	0	0	0	0
48. Affiliated mortgage loans on real estate.....	0	0	0	0	0
49. All other affiliated.....	0	0	40,613,177	67,772,948	26,619,831
50. Total of above Lines 44 to 49.....	0	0	40,613,177	67,772,948	53,015,482
51. Total investment in parent included in Lines 44 to 49 above.....	0	0	0	0	0
<b>Total Nonadmitted and Admitted Assets</b>					
52. Total nonadmitted assets (Page 2, Line 28, Col. 2).....	58,181,837	86,540,968	82,934,775	104,924,982	99,239,785
53. Total admitted assets (Page 2, Line 28, Col. 3).....	10,160,610,197	9,801,684,516	10,172,840,824	11,179,519,199	11,640,206,897
<b>Investment Data</b>					
54. Net investment income (Exhibit of Net Investment Income).....	99,515,740	108,090,916	110,795,736	110,192,859	106,366,837
55. Realized capital gains (losses) (Page 4, Line 34, Column 1).....	2,246,734	2,563,635	273,462	103,775,866	339,661
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1).....	481,070	487,433	107,655	(19,385,844)	7,575,142
57. Total of above Lines 54, 55 and 56.....	102,243,544	111,141,984	111,176,853	194,582,881	114,281,640
<b>Benefits and Reserve Increase (Page 6)</b>					
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).....	495,049,854	463,062,425	468,557,649	1,061,796,749	974,421,775
59. Total contract benefits - A&H (Lines 13 & 14, Cols. 9, 10 & 11).....	795,699	828,127	675,877	886,357	737,545
60. Increase in life reserves - other than group and annuities (Line 19, Cols. 2 & 3).....	(40,117,635)	4,428,350	2,297,995	(656,509)	23,272,068
61. Increase in A&H reserves (Line 19, Cols. 9, 10 & 11).....	(408,958)	(653,928)	(1,024,342)	702,602	164,594
62. Dividends to policyholders (Line 30, Col. 1).....	4,582,396	4,474,888	4,807,539	5,091,391	5,744,277
<b>Operating Percentages</b>					
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.....	79.4	35.5	17.0	(3.2)	62.5
64. Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.00.....	7.2	6.4	6.5	8.6	7.3
65. A&H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2).....	50.8	22.8	(36.5)	168.5	82.3
66. A&H cost containment percent (Schedule H, Part 1, Line 4, Col. 2).....	0.0	0.0	0.0	0.0	0.0
67. A&H expense percent excluding cost containment expenses (Schedule H, Part 1, Line 10, Col. 2).....	(65.9)	(95.6)	(16.0)	616.6	818.1
<b>A&amp;H Claim Reserve Adequacy</b>					
68. Incurred losses on prior years' claims - group health (Sch. H, Part 3, Line 3.1, Col. 2).....	0	0	0	0	0
69. Prior years' claim liability and reserve - group health (Sch. H, Part 3, Line 3.2, Col. 2).....	0	0	0	0	0
70. Incurred losses on prior years' claims - health other than group (Sch. H, Part 3, Line 3.1, Col. 1 less Col. 2).....	4,981,993	5,517,106	5,637,356	5,722,564	5,035,137
71. Prior years' claim liability and reserve - health other than group (Sch. H, Part 3, Line 3.2, Col. 1 less Col. 2).....	5,177,639	5,711,459	5,848,940	5,043,522	4,824,535
<b>Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)</b>					
72. Industrial life (Col. 2).....	0	0	0	0	0
73. Ordinary - life (Col. 3).....	56,904,550	44,832,956	83,736,725	100,109,648	65,039,790
74. Ordinary - individual annuities (Col. 4).....	7,714,710	55,090,587	66,164,862	94,238,995	34,482,611
75. Ordinary - supplementary contracts (Col. 5).....	2,624,899	5,095,765	6,515,704	3,688,726	2,779,260
76. Credit life (Col. 6).....	0	0	0	0	0
77. Group life (Col. 7).....	70,272	15,569	(13,566)	6,689	(7,837)
78. Group annuities (Col. 8).....	(2,935,000)	(307,285)	(1,778,220)	213,129	(370,500)
79. A&H - group (Col. 9).....	(111,470)	(560,547)	(873,661)	(445,486)	(1,707,858)
80. A&H - credit (Col. 10).....	(0)	0	0	0	0
81. A&H - other (Col. 11).....	1,445,320	2,111,106	2,776,401	1,569,085	2,149,795
82. Aggregate of all other lines of business (Col. 12).....	0	0	0	0	0
83. Total (Col. 1).....	65,713,281	106,278,151	156,528,245	199,380,786	102,365,261

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
<b>DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS</b>					
1. Life insurance.....	198,443,014	0	0	0	198,443,014
2. Annuity considerations.....	27,688,151	0	92,298	0	27,780,449
3. Deposit-type contract funds.....	0	XXX	0	XXX	0
4. Other considerations.....	0	0	0	0	0
5. Totals (Sum of Lines 1 to 4).....	226,131,165	0	92,298	0	226,223,463
<b>DIRECT DIVIDENDS TO POLICYHOLDERS</b>					
<b>Life insurance:</b>					
6.1 Paid in cash or left on deposit.....	666,936	0	0	0	666,936
6.2 Applied to pay renewal premiums.....	543,423	0	0	0	543,423
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period.....	3,600,749	0	0	0	3,600,749
6.4 Other.....	86,702	0	0	0	86,702
6.5 Totals (Sum of Lines 6.1 to 6.4).....	4,897,810	0	0	0	4,897,810
<b>Annuities:</b>					
7.1 Paid in cash or left on deposit.....	0	0	0	0	0
7.2 Applied to provide paid-up annuities.....	0	0	0	0	0
7.3 Other.....	0	0	0	0	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).....	4,897,810	0	0	0	4,897,810
<b>DIRECT CLAIMS AND BENEFITS PAID</b>					
9. Death benefits.....	204,759,422	0	0	0	204,759,422
10. Matured endowments.....	0	0	0	0	0
11. Annuity benefits.....	48,263,780	0	81,943	0	48,345,723
12. Surrender values and withdrawals for life contracts.....	832,649,222	0	26,652	0	832,675,874
13. Aggregate write-ins for miscellaneous direct claims and benefits paid.....	1,510,615	0	0	0	1,510,615
14. All other benefits, except accident and health.....	0	0	0	0	0
15. Totals.....	1,087,183,039	0	108,595	0	1,087,291,634

**DETAILS OF WRITE-INS**

1301. Waived premium due to disability.....	1,343,278	0	0	0	1,343,278
1302. Loss of eye or limb benefit.....	167,337	0	0	0	167,337
1303. ....	0	0	0	0	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).....	1,510,615	0	0	0	1,510,615

	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
<b>DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED</b>										
16. Unpaid December 31, prior year.....	79	8,350,995	0	0	0	0	0	0	79	8,350,995
17. Incurred during current year.....	701	205,773,052	0	0	0	0	0	0	701	205,773,052
<b>Settled during current year:</b>										
18.1 By payment in full.....	710	204,759,422	0	0	0	0	0	0	710	204,759,422
18.2 By payment on compromised claims.....	0	0	0	0	0	0	0	0	0	0
18.3 Totals paid.....	710	204,759,422	0	0	0	0	0	0	710	204,759,422
18.4 Reduction by compromise.....	0	0	0	0	0	0	0	0	0	0
18.5 Amount rejected.....	0	0	0	0	0	0	0	0	0	0
18.6 Total settlements.....	710	204,759,422	0	0	0	0	0	0	710	204,759,422
19. Unpaid Dec. 31, current year (Lines 16 + 17 - 18.6).....	70	9,364,625	0	0	0	0	0	0	70	9,364,625
<b>POLICY EXHIBIT</b>										
20. In force December 31, prior year.....	134,306	43,012,684,434	0	(a).....0	0	0	0	0	134,306	43,012,684,434
21. Issued during year.....	0	0	0	0	0	0	0	0	0	0
22. Other changes to in force (Net).....	(8,117)	(3,183,900,111)	0	0	0	0	0	0	(8,117)	(3,183,900,111)
23. In force December 31 of current year.....	126,189	39,828,784,323	0	(a).....0	0	0	0	0	126,189	39,828,784,323

(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).....	0	0	0	0	0
24.1 Federal Employee Health Benefits Plan premium (b).....	0	0	0	0	0
24.2 Credit (group and individual).....	0	0	0	0	0
24.3 Collectively renewable policies (b).....	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees.....	0	0	0	0	0
<b>Other Individual Policies:</b>					
25.1 Non-cancelable (b).....	6,504,182	6,786,080	0	3,879,486	3,040,709
25.2 Guaranteed renewable (b).....	0	0	0	0	0
25.3 Non-renewable for stated reasons only (b).....	0	0	0	0	0
25.4 Other accident only.....	0	0	0	0	0
25.5 All other (b).....	0	0	0	0	0
25.6 Totals (Sum of Lines 25.1 to 25.5).....	6,504,182	6,786,080	0	3,879,486	3,040,709
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6).....	6,504,182	6,786,080	0	3,879,486	3,040,709

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

**EXHIBIT OF LIFE INSURANCE**  
(\$000 Omitted for Amounts of Life Insurance)

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10 Total Amount of Insurance
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Individual Policies and Group Certificates	6 Amount of Insurance	Number of		9 Amount of Insurance	
							7 Policies	8 Certificates		
1. In force end of prior year.....	0	0	134,306	43,012,685	0	0	6	8	50,537	43,063,222
2. Issued during year.....	0	0	0	0	0	0	0	0	0	0
3. Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0
4. Revived during year.....	0	0	512	375,903	0	0	0	0	0	375,903
5. Increased during year (net).....	0	0	0	0	0	0	0	0	0	0
6. Subtotals, Lines 2 to 5.....	0	0	512	375,903	0	0	0	0	0	375,903
7. Additions by dividends during year.....	XXX	0	XXX	(1,390)	XXX	0	XXX	XXX	0	(1,390)
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	134,818	43,387,198	0	0	6	8	50,537	43,437,735
<b>Deductions during year:</b>										
10. Death.....	0	0	716	200,556	0	0	XXX	0	0	200,556
11. Maturity.....	0	0	0	0	0	0	XXX	0	0	0
12. Disability.....	0	0	0	0	0	0	XXX	0	0	0
13. Expiry.....	0	0	464	43,148	0	0	0	0	0	43,148
14. Surrender.....	0	0	4,628	1,451,021	0	0	0	0	0	1,451,021
15. Lapse.....	0	0	2,660	1,549,937	0	0	0	0	0	1,549,937
16. Conversion.....	0	0	161	119,651	0	0	XXX	XXX	XXX	119,651
17. Decreased (net).....	0	0	0	194,100	0	0	0	0	0	194,100
18. Reinsurance.....	0	0	0	0	0	0	0	0	0	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	8,629	3,558,413	0	0	0	0	0	3,558,413
21. In force end of year (Line 9 minus Line 20).....	0	0	126,189	39,828,785	0	0	6	8	50,537	39,879,322
22. Reinsurance ceded end of year.....	XXX	0	XXX	17,066,511	XXX	0	XXX	XXX	14,644	17,081,155
23. Line 21 minus Line 22.....	XXX	0	XXX	22,762,274	XXX	(a).....0	XXX	XXX	35,893	22,798,167

**DETAILS OF WRITE-INS**

0801. ....	0	0	0	0	0	0	0	0	0	0
0802. ....	0	0	0	0	0	0	0	0	0	0
0803. ....	0	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0
1902. ....	0	0	0	0	0	0	0	0	0	0
1903. ....	0	0	0	0	0	0	0	0	0	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) Group \$.....0; Individual \$.....0.

**EXHIBIT OF LIFE INSURANCE**

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

**ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR**

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24. Additions by dividends.....	XXX	0	XXX	66,408
25. Other paid-up insurance.....	0	0	6,710	240,374
26. Debit ordinary insurance.....	XXX	XXX	0	0

**ADDITIONAL INFORMATION ON ORDINARY INSURANCE**

Term Insurance Excluding Extended Term Insurance	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27. Term policies-decreasing.....	0	0	0	0
28. Term policies-other.....	0	0	26,153	16,039,157
29. Other term insurance-decreasing.....	XXX	0	XXX	0
30. Other term insurance.....	XXX	0	XXX	612,917
31. Totals (Lines 27 to 30).....	0	0	26,153	16,652,074
Reconciliation to Lines 2 and 21:				
32. Term additions.....	XXX	0	XXX	868
33. Totals, extended term insurance.....	XXX	XXX	1,521	122,295
34. Totals, whole life and endowment.....	0	0	98,515	23,053,547
35. Totals (Lines 31 to 34).....	0	0	126,189	39,828,784

**CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS**

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36. Industrial.....	0	0	0	0
37. Ordinary.....	0	0	38,849,861	978,924
38. Credit Life (Group and Individual).....	0	0	0	0
39. Group.....	0	0	50,537	0
40. Totals (Lines 36 to 39).....	0	0	38,900,398	978,924

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

	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41. Amount of insurance included in Line 2 ceded to other companies.....	XXX	0	XXX	0
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis.....	0	XXX	0	XXX
43. Federal Employees' Group Life Insurance included in Line 21.....	0	0	0	0
44. Servicemen's Group Life Insurance included in Line 21.....	0	0	0	0
45. Group Permanent Insurance included in Line 21.....	0	0	0	0

**ADDITIONAL ACCIDENTAL DEATH BENEFITS**

46. Amount of additional accidental death benefits in force end of year under ordinary policies.....	79,286
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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 0
47.2 0

**POLICIES WITH DISABILITY PROVISIONS**

Disability Provision	Industrial		Ordinary		Credit		Group	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certificates	8 Amount of Insurance\
48. Waiver of Premium.....	0	0	37,064	10,717,869	0	0	0	0
49. Disability Income.....	0	0	0	0	0	0	0	0
50. Extended Benefits.....	0	0	XXX	XXX	0	0	0	0
51. Other.....	0	0	0	0	0	0	0	0
52. Total.....	0	(a) 0	37,064	(a) 10,717,869	0	(a) 0	0	(a) 0

(a) See the Annual Audited Financial Reports section of the Annual Statement Instructions.

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

**SUPPLEMENTARY CONTRACTS**

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year.....	398	1,562	0	0
2. Issued during year.....	44	47	0	0
3. Reinsurance assumed.....	0	0	0	0
4. Increased during year (net).....	0	0	0	0
5. Total (Lines 1 to 4).....	442	1,609	0	0
Deductions during year:				
6. Decreased (net).....	7	219	0	0
7. Reinsurance ceded.....	0	0	0	0
8. Totals (Lines 6 and 7).....	7	219	0	0
9. In force end of year.....	435	1,390	0	0
10. Amount on deposit.....	0	(a) 164,039,948	0	(a) 0
11. Income now payable.....	0	0	0	0
12. Amount of income payable.....	(a) 3,978,543	(a) 1,768,235	0	(a) 0

**ANNUITIES**

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year.....	3	46,711	8	13
2. Issued during year.....	2	5	0	0
3. Reinsurance assumed.....	0	0	0	0
4. Increased during year (net).....	0	0	0	0
5. Total (Lines 1 to 4).....	5	46,716	8	13
Deductions during year:				
6. Decreased (net).....	0	4,273	1	1
7. Reinsurance ceded.....	0	0	0	0
8. Totals (Lines 6 and 7).....	0	4,273	1	1
9. In force end of year.....	5	42,443	7	12
Income now payable:				
10. Amount of income payable.....	(a) 27,158	XXX	XXX	(a) 73,458
Deferred fully paid:				
11. Account balance.....	XXX	(a) 0	XXX	(a) 22,379
Deferred not fully paid:				
12. Account balance.....	XXX	(a) 5,059,364,265	XXX	(a) 0

**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.....	0	0	0	0	6,083	7,181,783
2. Issued during year.....	0	0	0	0	0	0
3. Reinsurance assumed.....	0	0	0	0	0	0
4. Increased during year (net).....	0	XXX	0	XXX	0	XXX
5. Total (Lines 1 to 4).....	0	XXX	0	XXX	6,083	XXX
Deductions during year:						
6. Conversions.....	0	XXX	XXX	XXX	XXX	XXX
7. Decreased (net).....	0	XXX	0	XXX	392	XXX
8. Reinsurance ceded.....	0	XXX	0	XXX	0	XXX
9. Totals (Lines 6 to 8).....	0	XXX	0	XXX	392	XXX
10. In force end of year.....	0	(a) 0	0	(a) 0	5,691	(a) 6,616,046

**DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS**

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

(a) See the Annual Audited Financial Reports section of the Annual Statement Instructions.

# FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

## Interest Maintenance Reserve

	1 Amount
1. Reserve as of December 31, prior year.....	(2,267,910)
2. Current year's realized pre-tax capital gains/(losses) of \$.....(1,352,959) transferred into the reserve net of taxes of \$.....(473,536).....	(879,423)
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).....	(3,147,333)
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4).....	37,589
6. Reserve as of December 31, current year (Line 4 minus Line 5).....	(3,184,922)

## 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. 2017.....	477,139	(439,550)	0	37,589
2. 2018.....	347,450	(99,165)	0	248,285
3. 2019.....	187,319	(91,969)	0	95,350
4. 2020.....	(30,219)	(70,712)	0	(100,931)
5. 2021.....	(206,152)	(48,944)	0	(255,096)
6. 2022.....	(272,919)	(26,318)	0	(299,237)
7. 2023.....	(299,646)	(13,277)	0	(312,922)
8. 2024.....	(289,331)	(10,859)	0	(300,189)
9. 2025.....	(227,362)	(8,236)	0	(235,598)
10. 2026.....	(129,799)	(5,422)	0	(135,221)
11. 2027.....	(74,682)	(2,564)	0	(77,247)
12. 2028.....	(56,689)	(1,423)	0	(58,112)
13. 2029.....	(30,364)	(1,685)	0	(32,049)
14. 2030.....	(16,988)	(2,158)	0	(19,146)
15. 2031.....	(5,366)	(2,558)	0	(7,924)
16. 2032.....	(22,589)	(2,942)	0	(25,530)
17. 2033.....	(25,719)	(3,283)	0	(29,003)
18. 2034.....	(47,350)	(3,372)	0	(50,722)
19. 2035.....	(77,764)	(3,549)	0	(81,314)
20. 2036.....	(101,792)	(3,727)	0	(105,519)
21. 2037.....	(124,898)	(3,816)	0	(128,713)
22. 2038.....	(162,625)	(3,993)	0	(166,618)
23. 2039.....	(185,739)	(4,171)	0	(189,910)
24. 2040.....	(198,550)	(4,259)	0	(202,809)
25. 2041.....	(189,019)	(4,525)	0	(193,545)
26. 2042.....	(183,654)	(4,614)	0	(188,268)
27. 2043.....	(150,997)	(4,348)	0	(155,345)
28. 2044.....	(91,535)	(3,461)	0	(94,995)
29. 2045.....	(53,759)	(2,485)	0	(56,243)
30. 2046.....	(24,310)	(1,508)	0	(25,818)
31. 2047 and Later.....	0	(532)	0	(532)
32. Total (Lines 1 to 31).....	(2,267,910)	(879,423)	0	(3,147,333)

### 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.....	13,906,165	596,897	14,503,062	0	2,549,129	2,549,129	17,052,191
2. Realized capital gains/(losses) net of taxes - General Account.....	1,714,962	0	1,714,962	0	(44,229)	(44,229)	1,670,733
3. Realized capital gains/(losses) net of taxes - Separate Accounts.....	0	0	0	0	0	0	0
4. Unrealized capital gains/(losses) - net of deferred taxes - General Account.....	(259,739)	0	(259,739)	0	523,650	523,650	263,911
5. Unrealized capital gains/(losses) - net of deferred taxes - Separate Accounts.....	0	0	0	0	0	0	0
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves.....	0	0	0	0	0	0	0
7. Basic contribution.....	2,756,313	113,665	2,869,979	0	0	0	2,869,979
8. Accumulated balances (Lines 1 through 5, minus 6 plus 7).....	18,117,702	710,562	18,828,264	0	3,028,550	3,028,550	21,856,814
9. Maximum reserve.....	11,957,135	696,040	12,653,175	0	2,004,882	2,004,882	14,658,057
10. Reserve objective.....	8,160,586	535,511	8,696,097	0	2,004,882	2,004,882	10,700,980
11. 20% of (Line 10 minus Line 8).....	(1,991,423)	(35,010)	(2,026,433)	(0)	(204,734)	(204,734)	(2,231,167)
12. Balance before transfers (Lines 8 + 11).....	16,126,279	675,552	16,801,831	0	2,823,816	2,823,816	19,625,647
13. Transfers.....	(20,488)	20,488	0	0	0	0	0
14. Voluntary contribution.....	0	0	0	0	0	0	0
15. Adjustment down to maximum/up to zero.....	(4,148,656)	0	(4,148,656)	0	(818,934)	(818,934)	(4,967,590)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15).....	11,957,135	696,040	12,653,175	0	2,004,882	2,004,882	14,658,057

**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)
<b>LONG-TERM BONDS</b>												
1		Exempt obligations.....	172,766,858	XXX	XXX	172,766,858	0.0000	0	0.0000	0	0.0000	0
2	1	Highest quality.....	527,314,112	XXX	XXX	527,314,112	0.0004	210,926	0.0023	1,212,822	0.0030	1,581,942
3	2	High quality.....	497,605,948	XXX	XXX	497,605,948	0.0019	945,451	0.0058	2,886,114	0.0090	4,478,454
4	3	Medium quality.....	99,516,652	XXX	XXX	99,516,652	0.0093	925,505	0.0230	2,288,883	0.0340	3,383,566
5	4	Low quality.....	28,290,764	XXX	XXX	28,290,764	0.0213	602,593	0.0530	1,499,410	0.0750	2,121,807
6	5	Lower quality.....	241,018	XXX	XXX	241,018	0.0432	10,412	0.1100	26,512	0.1700	40,973
7	6	In or near default.....	277,500	XXX	XXX	277,500	0.0000	0	0.2000	55,500	0.2000	55,500
8		Total unrated multi-class securities acquired by conversion.....	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
9		Total long-term bonds (sum of Lines 1 through 8).....	1,326,012,852	XXX	XXX	1,326,012,852	XXX	2,694,887	XXX	7,969,242	XXX	11,662,242
<b>PREFERRED STOCKS</b>												
10	1	Highest quality.....	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
11	2	High quality.....	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
12	3	Medium quality.....	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
13	4	Low quality.....	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
14	5	Lower quality.....	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
15	6	In or near default.....	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
16		Affiliated life with AVR.....	0	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
<b>SHORT-TERM BONDS</b>												
18		Exempt obligations.....	6,990,706	XXX	XXX	6,990,706	0.0000	0	0.0000	0	0.0000	0
19	1	Highest quality.....	2,997,226	XXX	XXX	2,997,226	0.0004	1,199	0.0023	6,894	0.0030	8,992
20	2	High quality.....	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
21	3	Medium quality.....	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
22	4	Low quality.....	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
23	5	Lower quality.....	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
24	6	In or near default.....	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
25		Total short-term bonds (sum of Lines 18 through 24).....	9,987,932	XXX	XXX	9,987,932	XXX	1,199	XXX	6,894	XXX	8,992
<b>DERIVATIVE INSTRUMENTS</b>												
26		Exchange traded.....	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
27	1	Highest quality.....	553,456	XXX	XXX	553,456	0.0004	221	0.0023	1,273	0.0030	1,660
28	2	High quality.....	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
29	3	Medium quality.....	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
30	4	Low quality.....	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
31	5	Lower quality.....	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
32	6	In or near default.....	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
33		Total derivative instruments.....	553,456	XXX	XXX	553,456	XXX	221	XXX	1,273	XXX	1,660
34		Total (Lines 9 + 17 + 25 + 33).....	1,336,554,240	XXX	XXX	1,336,554,240	XXX	2,696,307	XXX	7,977,409	XXX	11,672,894

### 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)
<b>MORTGAGE LOANS</b>												
In good standing:												
35		Farm mortgages - CM1 - highest quality.....	73,313,987	0	XXX	73,313,987	0.0010	73,314	0.0050	366,570	0.0065	476,541
36		Farm mortgages - CM2 - high quality.....	1,742,000	0	XXX	1,742,000	0.0035	6,097	0.0100	17,420	0.0130	22,646
37		Farm mortgages - CM3 - medium quality.....	0	0	XXX	0	0.0060	0	0.0175	0	0.0225	0
38		Farm mortgages - CM4 - low medium quality.....	0	0	XXX	0	0.0105	0	0.0300	0	0.0375	0
39		Farm mortgages - CM5 - low quality.....	0	0	XXX	0	0.0160	0	0.0425	0	0.0550	0
40		Residential mortgages-insured or guaranteed.....	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
41		Residential mortgages-all other.....	0	0	XXX	0	0.0013	0	0.0030	0	0.0040	0
42		Commercial mortgages-insured or guaranteed.....	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
43		Commercial mortgages-all other - CM1 - highest quality.....	24,954,307	0	XXX	24,954,307	0.0010	24,954	0.0050	124,772	0.0065	162,203
44		Commercial mortgages-all other - CM2 - high quality.....	1,800,000	0	XXX	1,800,000	0.0035	6,300	0.0100	18,000	0.0130	23,400
45		Commercial mortgages-all other - CM3 - medium quality.....	500,000	0	XXX	500,000	0.0060	3,000	0.0175	8,750	0.0225	11,250
46		Commercial mortgages-all other - CM4 - low medium quality.....	0	0	XXX	0	0.0105	0	0.0300	0	0.0375	0
47		Commercial mortgages-all other - CM5 - low quality.....	0	0	XXX	0	0.0160	0	0.0425	0	0.0550	0
Overdue, not in process:												
48		Farm mortgages.....	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
49		Residential mortgages-insured or guaranteed.....	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
50		Residential mortgages-all other.....	0	0	XXX	0	0.0025	0	0.0058	0	0.0090	0
51		Commercial mortgages-insured or guaranteed.....	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
52		Commercial mortgages-all other.....	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
In process of foreclosure:												
53		Farm mortgages.....	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
54		Residential mortgages-insured or guaranteed.....	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
55		Residential mortgages-all other.....	0	0	XXX	0	0.0000	0	0.0130	0	0.0130	0
56		Commercial mortgages-insured or guaranteed.....	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
57		Commercial mortgages-all other.....	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
58		Total Schedule B mortgages (sum of Lines 35 through 57).....	102,310,294	0	XXX	102,310,294	XXX	113,665	XXX	535,511	XXX	696,040
59		Schedule DA mortgages.....	0	0	XXX	0	0.0030	0	0.0100	0	0.0130	0
60		Total mortgage loans on real estate (Lines 58 + 59).....	102,310,294	0	XXX	102,310,294	XXX	113,665	XXX	535,511	XXX	696,040

**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)
<b>INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK</b>												
65		Unaffiliated public.....	0	XXX	XXX	0	0.0000	0	(a).....0.0000	0	(a).....0.0000	0
66		Unaffiliated private.....	12,530,513	XXX	XXX	12,530,513	0.0000	0	.....0.1600	2,004,882	.....0.1600	2,004,882
67		Affiliated life with AVR.....	0	XXX	XXX	0	0.0000	0	.....0.0000	0	.....0.0000	0
68		Affiliated certain other (see SVO Purposes and Procedures Manual).....	0	XXX	XXX	0	0.0000	0	.....0.1300	0	.....0.1300	0
69		Affiliated other - all other.....	0	XXX	XXX	0	0.0000	0	.....0.1600	0	.....0.1600	0
70		Total with Common Stock Characteristics (Sum of Lines 65 through 69).....	12,530,513	XXX	XXX	12,530,513	XXX	0	XXX	2,004,882	XXX	2,004,882
<b>INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE</b>												
71		Home office property (general account only).....	0	0	0	0	0.0000	0	.....0.0750	0	.....0.0750	0
72		Investment properties.....	0	0	0	0	0.0000	0	.....0.0750	0	.....0.0750	0
73		Properties acquired in satisfaction of debt.....	0	0	0	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
<b>LOW INCOME HOUSING TAX CREDIT INVESTMENTS</b>												
75		Guaranteed federal low income housing tax credit.....	0	0	0	0	0.0003	0	.....0.0006	0	.....0.0010	0
76		Non-guaranteed federal low income housing tax credit.....	0	0	0	0	0.0063	0	.....0.0120	0	.....0.0190	0
77		Guaranteed state low income housing tax credit.....	0	0	0	0	0.0003	0	.....0.0006	0	.....0.0010	0
78		Non-guaranteed state low income housing tax credit.....	0	0	0	0	0.0063	0	.....0.0120	0	.....0.0190	0
79		All other low income housing tax credit.....	0	0	0	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
<b>ALL OTHER INVESTMENTS</b>												
81		NAIC 1 working capital finance investments.....	0	XXX	0	0	0.0000	0	.....0.0037	0	.....0.0037	0
82		NAIC 2 working capital finance investments.....	0	XXX	0	0	0.0000	0	.....0.0120	0	.....0.0120	0
83		Other invested assets - Schedule BA.....	0	XXX	0	0	0.0000	0	.....0.1300	0	.....0.1300	0
84		Other short-term invested assets - Schedule DA.....	0	XXX	0	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).....	12,530,513	0	0	12,530,513	XXX	0	XXX	2,004,882	XXX	2,004,882

- (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
<b>Other Than Mortgage Loans</b>								
12518*TH3.....	.....R.....		CDX.NA.IG.29.....	2Z.....	.....31,582,287	.....60,006	.....183,177	.....284,241
12518*TH3.....	.....CN.....	912803 CH 4	TREASURY STRIP (PRIN).....	1.....	.....12,358,052	- .....	- .....	- .....
12518*TH3.....	.....CN.....	912803 CK 7	TREASURY STRIP (PRIN).....	1.....	.....18,784,441	- .....	- .....	- .....
0199999. Subtotal - Other Than Mortgage Loans.....					.....62,724,780	.....60,006	.....183,177	.....284,241
0599999. Total.....					.....62,724,780	.....60,006	.....183,177	.....284,241

**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 %
<b>PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS</b>																		
1. Premiums written.....	779,170	XXX	0	XXX	0	XXX	0	XXX	779,170	XXX	0	XXX	0	XXX	0	XXX	0	XXX
2. Premiums earned.....	798,664	XXX	0	XXX	0	XXX	0	XXX	798,664	XXX	0	XXX	0	XXX	0	XXX	0	XXX
3. Incurred claims.....	563,358	70.5	0	0.0	0	0.0	0	0.0	563,358	70.5	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	0.0	0	0.0	0	0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4).....	563,358	70.5	0	0.0	0	0.0	0	0.0	563,358	70.5	0	0.0	0	0.0	0	0.0	0	0.0
6. Increase in contract reserves.....	(157,950)	(19.8)	0	0.0	0	0.0	0	0.0	(157,950)	(19.8)	0	0.0	0	0.0	0	0.0	0	0.0
7. Commissions (a).....	(945,185)	(118.3)	7,002	0.0	0	0.0	0	0.0	(952,187)	(119.2)	0	0.0	0	0.0	0	0.0	0	0.0
8. Other general insurance expenses.....	388,931	48.7	13,732	0.0	0	0.0	0	0.0	375,199	47.0	0	0.0	0	0.0	0	0.0	0	0.0
9. Taxes, licenses and fees.....	29,548	3.7	5,980	0.0	0	0.0	0	0.0	23,568	3.0	0	0.0	0	0.0	0	0.0	0	0.0
10. Total other expenses incurred.....	(526,706)	(65.9)	26,714	0.0	0	0.0	0	0.0	(553,420)	(69.3)	0	0.0	0	0.0	0	0.0	0	0.0
11. Aggregate write-ins for deductions.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
12. Gain from underwriting before dividends or refunds.....	919,962	115.2	(26,714)	0.0	0	0.0	0	0.0	946,676	118.5	0	0.0	0	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	0.0	0	0.0	0	0.0
14. Gain from underwriting after dividends or refunds.....	919,962	115.2	(26,714)	0.0	0	0.0	0	0.0	946,676	118.5	0	0.0	0	0.0	0	0.0	0	0.0
<b>DETAILS OF WRITE-INS</b>																		
1101. ....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	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	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	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	0	0.0	0	0.0
1199. Total (Lines 1101 through 1103 plus 1198) (Line 11 above).....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

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

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

	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
<b>PART 2 - RESERVES AND LIABILITIES</b>									
A. Premium Reserves:									
1. Unearned premiums.....	141,356	.0	.0	.0	141,356	.0	.0	.0	.0
2. Advance premiums.....	88,466	.0	.0	.0	88,466	.0	.0	.0	.0
3. Reserve for rate credits.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Total premium reserves, current year.....	229,822	.0	.0	.0	229,822	.0	.0	.0	.0
5. Total premium reserves, prior year.....	249,316	.0	.0	.0	249,316	.0	.0	.0	.0
6. Increase in total premium reserves.....	(19,494)	.0	.0	.0	(19,494)	.0	.0	.0	.0
B. Contract Reserves:									
1. Additional reserves (a).....	2,752,814	.0	.0	.0	2,752,814	.0	.0	.0	.0
2. Reserve for future contingent benefits.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
3. Total contract reserves, current year.....	2,752,814	.0	.0	.0	2,752,814	.0	.0	.0	.0
4. Total contract reserves, prior year.....	2,910,764	.0	.0	.0	2,910,764	.0	.0	.0	.0
5. Increase in contract reserves.....	(157,950)	.0	.0	.0	(157,950)	.0	.0	.0	.0
C. Claim Reserves and Liabilities:									
1. Total current year.....	4,943,806	.0	.0	.0	4,943,806	.0	.0	.0	.0
2. Total prior year.....	5,177,639	.0	.0	.0	5,177,639	.0	.0	.0	.0
3. Increase.....	(233,833)	.0	.0	.0	(233,833)	.0	.0	.0	.0

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

1. Claims Paid During the Year:									
1.1 On claims incurred prior to current year.....	728,125	.0	.0	.0	728,125	.0	.0	.0	.0
1.2 On claims incurred during current year.....	69,066	.0	.0	.0	69,066	.0	.0	.0	.0
2. Claim Reserves and Liabilities, December 31, current year:									
2.1 On claims incurred prior to current year.....	4,253,868	.0	.0	.0	4,253,868	.0	.0	.0	.0
2.2 On claims incurred during current year.....	689,938	.0	.0	.0	689,938	.0	.0	.0	.0
3. Test:									
3.1 Lines 1.1 and 2.1.....	4,981,993	.0	.0	.0	4,981,993	.0	.0	.0	.0
3.2 Claim reserves and liabilities, December 31, prior year.....	5,177,639	.0	.0	.0	5,177,639	.0	.0	.0	.0
3.3 Line 3.1 minus Line 3.2.....	(195,646)	.0	.0	.0	(195,646)	.0	.0	.0	.0

**PART 4 - REINSURANCE**

A. Reinsurance Assumed:									
1. Premiums written.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
2. Premiums earned.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
3. Incurred claims.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Commissions.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
B. Reinsurance Ceded:									
1. Premiums written.....	5,945,237	.0	.0	.0	5,945,237	.0	.0	.0	.0
2. Premiums earned.....	5,987,415	.0	.0	.0	5,987,415	.0	.0	.0	.0
3. Incurred claims.....	2,477,349	.0	.0	.0	2,477,349	.0	.0	.0	.0
4. Commissions.....	1,037,458	.0	.0	.0	1,037,458	.0	.0	.0	.0

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

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

	1 Medical	2 Dental	3 Other	4 Total
<b>A. Direct:</b>				
1. Incurred claims.....	0	0	3,040,707	3,040,707
2. Beginning claim reserves and liabilities.....	0	0	23,312,108	23,312,108
3. Ending claim reserves and liabilities.....	0	0	22,473,328	22,473,328
4. Claims paid.....	0	0	3,879,487	3,879,487
<b>B. Assumed Reinsurance:</b>				
5. Incurred claims.....	0	0	0	0
6. Beginning claim reserves and liabilities.....	0	0	0	0
7. Ending claim reserves and liabilities.....	0	0	0	0
8. Claims paid.....	0	0	0	0
<b>C. Ceded Reinsurance:</b>				
9. Incurred claims.....	0	0	2,477,349	2,477,349
10. Beginning claim reserves and liabilities.....	0	0	18,134,469	18,134,469
11. Ending claim reserves and liabilities.....	0	0	17,529,523	17,529,523
12. Claims paid.....	0	0	3,082,295	3,082,295
<b>D. Net:</b>				
13. Incurred claims.....	0	0	563,358	563,358
14. Beginning claim reserves and liabilities.....	0	0	5,177,639	5,177,639
15. Ending claim reserves and liabilities.....	0	0	4,943,805	4,943,805
16. Claims paid.....	0	0	797,192	797,192
<b>E. Net Incurred Claims and Cost Containment Expenses:</b>				
17. Incurred claims and cost containment expenses.....	0	0	563,358	563,358
18. Beginning reserves and liabilities.....	0	0	5,177,639	5,177,639
19. Ending reserves and liabilities.....	0	0	4,943,805	4,943,805
20. Paid claims and cost containment expenses.....	0	0	797,192	797,192

**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
<b>Life and Annuity - Affiliates - U.S. - Captive</b>						
16073.....	81-4750360....	12/31/2007	BRIGHTHOUSE REINSURANCE COMPANY OF DELAWARE.....	DE.....	2,173,743	31,047
0199999.	Total - Life and Annuity Affiliates - U.S. - Captive.....				2,173,743	31,047
<b>Life and Annuity - Affiliates - U.S. - Other</b>						
87726.....	06-0566090....	04/01/2001	BRIGHTHOUSE LIFE INSURANCE COMPANY.....	DE.....	49,599	0
87726.....	06-0566090....	01/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY.....	DE.....	5,929,809	0
0299999.	Total - Life and Annuity Affiliates - U.S. - Other.....				5,979,408	0
0399999.	Total - Life and Annuity Affiliates - U.S. - Total.....				8,153,151	31,047
0799999.	Total - Life and Annuity Affiliates.....				8,153,151	31,047
<b>Life and Annuity - Non-Affiliates - U.S. Non-Affiliates</b>						
60895.....	35-0145825....	02/01/1997	AMERICAN UNITED LIFE INSURANCE COMPANY.....	IN.....	75,000	0
60895.....	35-0145825....	05/01/1998	AMERICAN UNITED LIFE INSURANCE COMPANY.....	IN.....	20,797	0
60895.....	35-0145825....	11/01/2001	AMERICAN UNITED LIFE INSURANCE COMPANY.....	IN.....	0	49
68276.....	48-1024691....	05/01/1998	EMPLOYERS REASSURANCE CORPORATION.....	KS.....	27,933	0
68276.....	48-1024691....	06/01/1998	EMPLOYERS REASSURANCE CORPORATION.....	KS.....	404,295	0
86258.....	13-2572994....	08/15/1983	GENERAL RE LIFE CORPORATION.....	CT.....	0	38,811
86258.....	13-2572994....	09/01/1996	GENERAL RE LIFE CORPORATION.....	CT.....	0	2,725
86258.....	13-2572994....	02/01/1997	GENERAL RE LIFE CORPORATION.....	CT.....	961,646	227,289
86258.....	13-2572994....	05/01/1998	GENERAL RE LIFE CORPORATION.....	CT.....	410,144	111,671
88340.....	59-2859797....	03/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA.....	FL.....	300,000	2,294
65676.....	35-0472300....	04/01/1987	LINCOLN NATIONAL LIFE INSURANCE COMPANY.....	IN.....	0	37
65676.....	35-0472300....	03/01/2000	LINCOLN NATIONAL LIFE INSURANCE COMPANY.....	IN.....	0	25,177
65676.....	35-0472300....	04/01/2000	LINCOLN NATIONAL LIFE INSURANCE COMPANY.....	IN.....	2,733,485	198,358
65676.....	35-0472300....	03/01/2001	LINCOLN NATIONAL LIFE INSURANCE COMPANY.....	IN.....	364,764	1,504,339
66346.....	58-0828824....	01/01/1983	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	630,729	29,726
66346.....	58-0828824....	08/15/1983	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	0	456
66346.....	58-0828824....	04/01/1998	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	13,245	0
66346.....	58-0828824....	05/01/1998	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	615,107	167,470
66346.....	58-0828824....	05/01/1998	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	204,744	55,727
66346.....	58-0828824....	03/01/2000	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	12,500	29,905
66346.....	58-0828824....	04/01/2000	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	2,805,990	242,843
66346.....	58-0828824....	03/01/2005	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	1,500,000	10,840
66346.....	58-0828824....	07/31/2008	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	0	721
88099.....	75-1608507....	03/01/2005	OPTIMUM RE INSURANCE COMPANY.....	TX.....	400,000	2,691
67466.....	95-1079000....	05/01/2002	PACIFIC LIFE INSURANCE COMPANY.....	NE.....	150,000	2,119
93572.....	43-1235868....	08/15/1983	RGA REINSURANCE COMPANY.....	MO.....	248,364	43,179
93572.....	43-1235868....	01/01/1984	RGA REINSURANCE COMPANY.....	MO.....	0	1,030
93572.....	43-1235868....	08/30/1996	RGA REINSURANCE COMPANY.....	MO.....	494,253	0
93572.....	43-1235868....	08/15/1997	RGA REINSURANCE COMPANY.....	MO.....	974,114	0
93572.....	43-1235868....	05/01/1998	RGA REINSURANCE COMPANY.....	MO.....	1,225,053	290,679
93572.....	43-1235868....	03/01/2000	RGA REINSURANCE COMPANY.....	MO.....	12,500	3,845
93572.....	43-1235868....	03/01/2000	RGA REINSURANCE COMPANY.....	MO.....	12,500	2,274
93572.....	43-1235868....	05/01/2002	RGA REINSURANCE COMPANY.....	MO.....	148,556	41,917
93572.....	43-1235868....	03/01/2005	RGA REINSURANCE COMPANY.....	MO.....	2,200,000	16,179
93572.....	43-1235868....	07/31/2008	RGA REINSURANCE COMPANY.....	MO.....	0	894
64688.....	75-6020048....	05/01/2002	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY.....	DE.....	364,689	71,279
64688.....	75-6020048....	01/01/2007	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY.....	DE.....	200,000	1,465
87017.....	62-1003368....	07/01/1999	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE.....	DE.....	0	6,099
87017.....	62-1003368....	03/01/2000	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE.....	DE.....	0	100,375
87572.....	23-2038295....	06/01/1994	SCOTTISH RE (U.S.), INC.....	DE.....	0	2,005
87572.....	23-2038295....	05/01/1998	SCOTTISH RE (U.S.), INC.....	DE.....	2,331,253	167,470
87572.....	23-2038295....	06/01/1998	SCOTTISH RE (U.S.), INC.....	DE.....	0	3,801
87572.....	23-2038295....	03/01/2005	SCOTTISH RE (U.S.), INC.....	DE.....	400,000	0
87572.....	23-2038295....	01/01/2007	SCOTTISH RE (U.S.), INC.....	DE.....	988,508	0
68713.....	84-0499703....	06/01/1994	SECURITY LIFE OF DENVER INSURANCE COMPANY.....	CO.....	0	7,827
68713.....	84-0499703....	08/30/1996	SECURITY LIFE OF DENVER INSURANCE COMPANY.....	CO.....	1,672,377	0
68713.....	84-0499703....	02/01/1997	SECURITY LIFE OF DENVER INSURANCE COMPANY.....	CO.....	0	7,299
68713.....	84-0499703....	05/01/1998	SECURITY LIFE OF DENVER INSURANCE COMPANY.....	CO.....	553,487	383,154
68713.....	84-0499703....	03/01/2000	SECURITY LIFE OF DENVER INSURANCE COMPANY.....	CO.....	1,590,411	394,086
68713.....	84-0499703....	04/01/2000	SECURITY LIFE OF DENVER INSURANCE COMPANY.....	CO.....	5,100,000	286,807
68713.....	84-0499703....	05/01/2002	SECURITY LIFE OF DENVER INSURANCE COMPANY.....	CO.....	1,976,653	198,358
68713.....	84-0499703....	05/01/2002	SECURITY LIFE OF DENVER INSURANCE COMPANY.....	CO.....	342,347	85,224
82627.....	06-0839705....	08/30/1996	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	0	1,264
82627.....	06-0839705....	08/30/1996	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	741,363	0
82627.....	06-0839705....	08/15/1997	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	988,508	0
82627.....	06-0839705....	03/01/2000	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	974,114	0
82627.....	06-0839705....	03/01/2001	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	0	1,263
82627.....	06-0839705....	04/01/2003	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	196,709	47,069
82627.....	06-0839705....	03/01/2005	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	0	11,023
82627.....	06-0839705....	03/01/2005	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	700,000	5,130
82627.....	06-0839705....	01/01/2007	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	1,000,000	7,026
70688.....	36-6071399....	07/01/1999	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY.....	NY.....	0	6,533

**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
70688.....	36-6071399....	03/01/2000	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY .....	NY.....	525,450	305,867
70688.....	36-6071399....	03/01/2000	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY .....	NY.....	0	4,230
70688.....	36-6071399....	04/01/2000	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY .....	NY.....	2,528,083	20,361
70688.....	36-6071399....	04/01/2000	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY .....	NY.....	12,500	53,827
70688.....	36-6071399....	01/01/2007	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY .....	NY.....	500,000	3,818
66133.....	41-1760577....	01/01/1993	WILTON REASSURANCE COMPANY .....	MN.....	164,710	12,807
0899999.	Total - Life and Annuity Non-Affiliates - U.S. Non-Affiliates.....				40,796,881	5,248,712
<b>Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates</b>						
00000.....	AA-3194164....	10/01/2005	UNION HAMILTON REINSURANCE LIMITED .....	BMU.....	110,690	42,817
0999999.	Total - Life and Annuity Non-Affiliates - Non-U.S. Non-Affiliates.....				110,690	42,817
1099999.	Total - Life and Annuity Non-Affiliates.....				40,907,571	5,291,529
1199999.	Total - Life and Annuity.....				49,060,722	5,322,576
<b>Accident and Health - Non-Affiliates - U.S. Non-Affiliates</b>						
67598.....	04-1768571....	09/01/1996	PAUL REVERE LIFE INSURANCE COMPANY .....	MA.....	0	225,679
67598.....	04-1768571....	12/01/1998	PAUL REVERE LIFE INSURANCE COMPANY .....	MA.....	0	7,092
1999999.	Total - Accident and Health Non-Affiliates - U.S. Non-Affiliates.....				0	232,771
2199999.	Total - Accident and Health Non-Affiliates.....				0	232,771
2299999.	Total - Accident and Health.....				0	232,771
2399999.	Total U.S.....				48,950,032	5,512,530
2499999.	Total Non-U.S.....				110,690	42,817
9999999.	Total.....				49,060,722	5,555,347

## 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			
<b>General Account - Authorized - Affiliates - U.S. - Other</b>															
87726	06-0566090	04/01/2001	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	ACO/I	SC		1,547,973	1,302,609	0			0	0	
87726	06-0566090	04/01/2001	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	ACO/I	VGAA		64,700,135	90,618,470	9,922,206			0	0	
87726	06-0566090	01/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	ACO/I	SC		247,660	0	0			0	0	
87726	06-0566090	01/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	ACO/I	VGAA		277,393,148	325,783,631	15,393,743	89,316,822	37,217,956	0	0	
87726	06-0566090	05/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	YRT/I	OL	72,340,964	1,127,432	0	235,796	0	0	0	0	
65978	13-5581829	01/01/1997	METROPOLITAN LIFE INSURANCE COMPANY	NY	YRT/I	OL			855,979	(360,011)			0	0	
65978	13-5581829	01/01/1997	METROPOLITAN LIFE INSURANCE COMPANY	NY	YRT/I	XXXLO			4,995	0			0	0	
65978	13-5581829	01/01/2001	METROPOLITAN LIFE INSURANCE COMPANY	NY	ACO/I	SC		156,663,819	174,991,354	0			0	0	
0299999	Total - General Account - Authorized - Affiliates - U.S. - Other							72,340,964	501,680,167	593,557,038	25,191,734	89,316,822	37,217,956	0	0
0399999	Total - General Account - Authorized - Affiliates - U.S. - Total							72,340,964	501,680,167	593,557,038	25,191,734	89,316,822	37,217,956	0	0
0799999	Total - General Account - Authorized - Affiliates							72,340,964	501,680,167	593,557,038	25,191,734	89,316,822	37,217,956	0	0
<b>General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates</b>															
60895	35-0145825	11/01/2001	AMERICAN UNITED LIFE INSURANCE COMPANY	IN	CO/I	XXXL	3,089,733	93,961	97,763	19,614	0	0	0	0	
68276	48-1024691	06/01/1998	EMPLOYERS REASSURANCE CORPORATION	KS	YRT/I	OL			0	915	0	0	0	0	
86258	13-2572994	08/15/1983	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	101,067,322	2,189,605	343,801	1,741,992	0	0	0	0	
86258	13-2572994	08/15/1983	GENERAL RE LIFE CORPORATION	CT	YRT/I	XXXLO	0	0	79,788	86,653	0	0	0	0	
86258	13-2572994	09/01/1996	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	4,279,102	20,773	0	8,394	0	0	0	0	
86258	13-2572994	09/01/1996	GENERAL RE LIFE CORPORATION	CT	YRT/I	XXXLO	10,211,903	45,193	50,718	58,317	0	0	0	0	
86258	13-2572994	02/01/1997	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	11,965,286	194,969	111,431	135,115	0	0	0	0	
86258	13-2572994	02/01/1997	GENERAL RE LIFE CORPORATION	CT	YRT/I	XXXLO	461,830,625	3,531,888	3,657,472	2,877,754	0	0	0	0	
86258	13-2572994	05/01/1998	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	266,635,921	2,184,019	2,161,694	1,440,410	0	0	0	0	
86258	13-2572994	05/01/1998	GENERAL RE LIFE CORPORATION	CT	YRT/I	XXXLO	0	0	2	773	0	0	0	0	
68322	84-0467907	09/01/1996	GREAT-WEST LIFE & ANNUITY INSURANCE COMPANY	CO	CO/G	OA		213,220	213,286	6,567	0	0	0	0	
88340	59-2859797	03/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/G	OL	1,372,854	12,660	11,794	8,934	0	0	0	0	
88340	59-2859797	03/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	7,126,193	30,809	82,683	34,528	0	0	0	0	
88340	59-2859797	03/01/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	XXXLO	69,385,425	245,111	244,406	153,756	0	0	0	0	
88340	59-2859797	01/01/2012	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL			640	(109)	0	0	0	0	
65676	35-0472300	04/01/1987	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	96,438	1,630	96,193	140,647	0	0	0	0	
65676	35-0472300	03/01/2000	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	XXXL	11,086,352	341,729	446,162	(69,995)	0	0	0	0	
65676	35-0472300	04/01/2000	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	157,195,540	1,412,518	1,744,141	399,446	0	0	0	0	
65676	35-0472300	03/01/2001	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	148,663,670	696,517	1,130,184	714,702	0	0	0	0	
66346	58-0828824	01/01/1983	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	75,606,903	1,299,620	133,255	915,443	0	0	0	0	
66346	58-0828824	01/01/1983	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	XXXLO	4,825,000	50,796	46,472	66,038	0	0	0	0	
66346	58-0828824	08/15/1983	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	1,178,493	27,076	6,635	45,297	0	0	0	0	
66346	58-0828824	04/01/1998	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	53,383,542	106,431	1,004,932	282,972	0	0	0	0	
66346	58-0828824	04/01/1998	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	XXXLO	0	0	503	460	0	0	0	0	
66346	58-0828824	05/01/1998	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	399,859,600	3,275,260	3,225,577	1,865,096	0	0	0	0	

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1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount In Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
66346	58-0828824	05/01/1998	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	XXXLO	0	0	3	1,023	0	0	0	0
66346	58-0828824	05/01/1998	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	133,038,861	1,089,723	1,059,759	642,379	0	0	0	0
66346	58-0828824	05/01/1998	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	XXXLO	0	0	1	358	0	0	0	0
66346	58-0828824	03/01/2000	MUNICH AMERICAN REASSURANCE COMPANY	GA	CO/I	XXXL	307,458,968	8,938,669	9,349,113	513,238	0	0	0	0
66346	58-0828824	04/01/2000	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	183,244,141	1,641,010	1,999,295	410,486	0	0	0	0
66346	58-0828824	07/01/2004	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	0	0	55,606	16,799	0	0	0	0
66346	58-0828824	03/01/2005	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/G	OL	3,660,942	33,761	31,450	20,238	0	0	0	0
66346	58-0828824	03/01/2005	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	35,710,641	187,148	476,374	201,401	0	0	0	0
66346	58-0828824	03/01/2005	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	XXXLO	332,512,074	1,174,900	1,355,998	729,142	0	0	0	0
66346	58-0828824	07/31/2008	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	1,862,073	105,393	183,404	106,750	0	0	0	0
66346	58-0828824	07/31/2008	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	XXXLO	1,700,000	1,310	5,854	2,331	0	0	0	0
66346	58-0828824	01/01/2009	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	0	0	29,289	6,749	0	0	0	0
66346	58-0828824	01/01/2012	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	0	0	960	0	0	0	0	0
88099	75-1608507	03/01/2005	OPTIMUM RE INSURANCE COMPANY	TX	YRT/G	OL	915,236	8,440	7,862	6,055	0	0	0	0
88099	75-1608507	03/01/2005	OPTIMUM RE INSURANCE COMPANY	TX	YRT/I	OL	8,872,302	39,578	97,453	35,456	0	0	0	0
88099	75-1608507	03/01/2005	OPTIMUM RE INSURANCE COMPANY	TX	YRT/I	XXXLO	78,743,871	273,528	313,774	157,657	0	0	0	0
67466	95-1079000	05/01/2002	PACIFIC LIFE INSURANCE COMPANY	NE	CO/I	XXXL	132,810,605	3,995,681	4,021,330	403,436	0	0	0	0
93572	43-1235868	08/15/1983	RGA REINSURANCE COMPANY	MO	YRT/I	OL	114,891,355	2,439,468	526,608	3,165,900	0	0	0	0
93572	43-1235868	08/15/1983	RGA REINSURANCE COMPANY	MO	YRT/I	XXXLO	0	0	35,150	20,763	0	0	0	0
93572	43-1235868	01/01/1984	RGA REINSURANCE COMPANY	MO	YRT/I	OL	3,204,878	50,711	1,962	27,203	0	0	0	0
93572	43-1235868	08/30/1996	RGA REINSURANCE COMPANY	MO	YRT/I	OL	0	0	190,359	8,149	0	0	0	0
93572	43-1235868	08/15/1997	RGA REINSURANCE COMPANY	MO	YRT/I	OL	0	0	0	2,724,858	0	0	0	0
93572	43-1235868	05/01/1998	RGA REINSURANCE COMPANY	MO	YRT/I	OL	637,609,943	4,465,562	5,112,191	3,192,463	0	0	0	0
93572	43-1235868	05/01/1998	RGA REINSURANCE COMPANY	MO	YRT/I	XXXLO	0	0	3	0	0	0	0	0
93572	43-1235868	03/01/2000	RGA REINSURANCE COMPANY	MO	CO/I	XXXL	241,066,523	5,901,387	6,468,850	390,860	0	0	0	0
93572	43-1235868	03/01/2000	RGA REINSURANCE COMPANY	MO	CO/I	XXXL	142,581,293	3,762,049	3,916,210	288,257	0	0	0	0
93572	43-1235868	05/01/2002	RGA REINSURANCE COMPANY	MO	YRT/I	OL	0	0	0	4,008	0	0	0	0
93572	43-1235868	05/01/2002	RGA REINSURANCE COMPANY	MO	YRT/I	OL	129,817,897	450,961	99,444	568,387	0	0	0	0
93572	43-1235868	07/01/2004	RGA REINSURANCE COMPANY	MO	YRT/I	OL	0	0	62,229	(28,365)	0	0	0	0
93572	43-1235868	03/01/2005	RGA REINSURANCE COMPANY	MO	YRT/G	OL	5,491,415	50,641	47,174	26,827	0	0	0	0
93572	43-1235868	03/01/2005	RGA REINSURANCE COMPANY	MO	YRT/I	OL	64,578,558	317,516	712,624	248,675	0	0	0	0
93572	43-1235868	03/01/2005	RGA REINSURANCE COMPANY	MO	YRT/I	XXXLO	505,825,707	1,765,951	2,019,142	889,228	0	0	0	0
93572	43-1235868	07/31/2008	RGA REINSURANCE COMPANY	MO	YRT/I	OL	2,309,146	130,686	261,128	33,620	0	0	0	0
93572	43-1235868	07/31/2008	RGA REINSURANCE COMPANY	MO	YRT/I	XXXLO	1,500,000	95	2,144	3,672	0	0	0	0
93572	43-1235868	01/01/2009	RGA REINSURANCE COMPANY	MO	YRT/I	OL	0	0	21,967	(6,180)	0	0	0	0
93572	43-1235868	01/01/2012	RGA REINSURANCE COMPANY	MO	YRT/I	OL	0	0	480	(103)	0	0	0	0
64688	75-6020048	05/01/2002	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	224,292,793	749,971	180,858	1,006,236	0	0	0	0
64688	75-6020048	01/01/2007	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	5,107,867	22,483	64,522	8,594	0	0	0	0

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								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	51,114,325	170,477	208,000	90,911	0	0	0	0
87017	62-1003368	07/01/1999	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	YRT/I	OL	10,091,263	46,074	0	8,671	0	0	0	0
87017	62-1003368	07/01/1999	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	YRT/I	XXXLO	3,596,126	14,767	19,495	15,728	0	0	0	0
87017	62-1003368	03/01/2000	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	CO/I	XXXL	23,506,147	133,057	141,800	41,864	0	0	0	0
87017	62-1003368	01/01/2009	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	YRT/I	OL			7,322	(1,864)	0	0	0	0
97071	13-3126819	01/01/2012	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL			160	(30)	0	0	0	0
87572	23-2038295	06/01/1994	SCOTTISH RE (U.S.), INC.	DE	YRT/I	OL	5,181,070	46,379	65,462	47,571	0	0	0	0
87572	23-2038295	08/30/1996	SCOTTISH RE (U.S.), INC.	DE	YRT/I	OL			234,270	71,025	0	0	0	0
87572	23-2038295	05/01/1998	SCOTTISH RE (U.S.), INC.	DE	YRT/I	OL	399,859,600	3,275,260	3,146,751	1,892,302	0	0	0	0
87572	23-2038295	05/01/1998	SCOTTISH RE (U.S.), INC.	DE	YRT/I	XXXLO	0	0	3	0	0	0	0	0
87572	23-2038295	06/01/1998	SCOTTISH RE (U.S.), INC.	DE	YRT/I	OL	9,738,608	149,663	10,702	29,926	0	0	0	0
87572	23-2038295	03/01/2005	SCOTTISH RE (U.S.), INC.	DE	YRT/G	OL			15,725	(9,139)	0	0	0	0
87572	23-2038295	03/01/2005	SCOTTISH RE (U.S.), INC.	DE	YRT/I	OL			104,972	(30,015)	0	0	0	0
87572	23-2038295	03/01/2005	SCOTTISH RE (U.S.), INC.	DE	YRT/I	XXXLO			276,364	(170,092)	0	0	0	0
68713	84-0499703	06/01/1994	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	20,225,383	235,787	335,172	49,507	0	0	0	0
68713	84-0499703	08/30/1996	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL			200,580	85,845	0	0	0	0
68713	84-0499703	09/01/1996	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	11,847,394	55,328	92,085	12,925	0	0	0	0
68713	84-0499703	09/01/1996	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	XXXLO	12,908,948	56,267	65,339	64,296	0	0	0	0
68713	84-0499703	02/01/1997	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	5,981,684	97,469	55,714	61,390	0	0	0	0
68713	84-0499703	02/01/1997	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	XXXLO	388,272,891	2,990,995	2,982,988	1,910,553	0	0	0	0
68713	84-0499703	05/01/1998	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	710,095,724	4,864,215	0	2,936,315	0	0	0	0
68713	84-0499703	03/01/2000	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	CO/I	XXXL	2,307,370,964	67,101,679	71,170,940	3,833,977	0	0	0	0
68713	84-0499703	04/01/2000	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	157,195,646	1,412,520	1,972,124	3,359,405	0	0	0	0
68713	84-0499703	05/01/2000	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	0	0	0	598,471	0	0	0	0
68713	84-0499703	05/01/2002	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	272,594,747	881,751	663,242	2,351,207	0	0	0	0
68713	84-0499703	05/01/2002	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	XXXLO	0	0	0	347	0	0	0	0
68713	84-0499703	07/01/2004	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL			49,783	(57,152)	0	0	0	0
82627	06-0839705	06/01/1994	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL			51,151	19,004	0	0	0	0
82627	06-0839705	08/01/1994	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	3,267,430	68,023	97,102	198,606	0	0	0	0
82627	06-0839705	08/30/1996	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL			244,032	102,242	0	0	0	0
82627	06-0839705	08/30/1996	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL			333,274	40,257	0	0	0	0
82627	06-0839705	08/15/1997	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL			0	2,267,978	0	0	0	0
82627	06-0839705	03/01/2000	SWISS RE LIFE & HEALTH AMERICA INC.	MO	CO/I	XXXL	79,182,330	1,748,214	1,996,616	136,307	0	0	0	0
82627	06-0839705	03/01/2001	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	73,910,296	446,701	638,335	357,964	0	0	0	0
82627	06-0839705	05/01/2002	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL			0	2,762	0	0	0	0
82627	06-0839705	04/01/2003	SWISS RE LIFE & HEALTH AMERICA INC.	MO	CO/I	XXXL	691,003,035	22,711,670	23,803,564	1,036,431	0	0	0	0
82627	06-0839705	03/01/2005	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/G	OL	3,203,325	29,541	27,518	15,817	0	0	0	0
82627	06-0839705	03/01/2005	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	14,315,896	63,978	199,053	74,067	0	0	0	0

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								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year			
82627	06-0839705	03/01/2005	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	XXXLO	147,962,162	535,894	537,426	351,889	0	0	0	0	
82627	06-0839705	01/01/2007	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	26,915,335	117,494	307,651	60,037	0	0	0	0	
82627	06-0839705	01/01/2007	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	XXXLO	236,840,462	852,932	1,047,628	553,140	0	0	0	0	
82627	06-0839705	01/01/2009	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL			29,289	(6,812)	0	0	0	0	
82627	06-0839705	01/01/2012	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL			640	(132)	0	0	0	0	
70688	36-6071399	09/01/1996	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	YRT/I	OL			90,743	0	0	0	0	0	
70688	36-6071399	02/01/1997	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	YRT/I	OL	409,565,262	3,283,471	3,451,755	2,173,856	0	0	0	0	
70688	36-6071399	07/01/1999	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	YRT/I	XXXLO	367,788,741	2,704,465	2,753,921	2,136,267	0	0	0	0	
70688	36-6071399	03/01/2000	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	CO/I	XXXL	265,159,967	5,754,381	6,673,579	400,417	0	0	0	0	
70688	36-6071399	03/01/2000	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	CO/I	XXXL	239,898,423	7,455,663	7,745,453	481,326	0	0	0	0	
70688	36-6071399	04/01/2000	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	YRT/I	OL	52,967,697	498,258	661,212	99,924	0	0	0	0	
70688	36-6071399	01/01/2007	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	YRT/I	OL	12,769,660	56,209	145,957	26,414	0	0	0	0	
70688	36-6071399	01/01/2007	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	YRT/I	XXXLO	137,517,063	554,835	680,077	314,185	0	0	0	0	
70688	36-6071399	01/01/2009	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	YRT/I	OL			43,633	(9,198)	0	0	0	0	
66133	41-1760577	01/01/1993	WILTON REASSURANCE COMPANY	MN	YRT/I	OL	33,093,933	293,491	1,056,262	374,415	0	0	0	0	
66133	41-1760577	01/01/1993	WILTON REASSURANCE COMPANY	MN	YRT/I	XXXLO	0	0	0	197	0	0	0	0	
0899999	Total - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates						12,272,608,528	182,277,315	188,034,966	55,161,572	0	0	0	0	
1099999	Total - General Account - Authorized - Non-Affiliates						12,272,608,528	182,277,315	188,034,966	55,161,572	0	0	0	0	
1199999	Total - General Account - Authorized						12,344,949,492	683,957,482	781,592,004	80,353,306	89,316,822	37,217,956	0	0	
<b>General Account - Unauthorized - Affiliates - U.S. - Captive</b>															
13092	26-1511401	12/31/2007	METLIFE REINSURANCE COMPANY OF VERMONT	VT	COFW/I	XXXL	0	0	67,434,431	2,706,540	0	0	0	0	
16073	81-4750360	12/31/2007	BRIGHTHOUSE REINSURANCE COMPANY OF DELAWARE	DE	COFW/I	XXXL	2,054,505,557	68,184,832	0	(652,748)	0	0	0	33,088,544	
1288888	Total - General Account - Unauthorized - Affiliates - U.S. - Captive						2,054,505,557	68,184,832	67,434,431	2,053,792	0	0	0	33,088,544	
1499999	Total - General Account - Unauthorized - Affiliates - U.S. - Total						2,054,505,557	68,184,832	67,434,431	2,053,792	0	0	0	33,088,544	
1899999	Total - General Account - Unauthorized - Affiliates						2,054,505,557	68,184,832	67,434,431	2,053,792	0	0	0	33,088,544	
<b>General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates</b>															
00000	AA-3194164	10/01/2005	UNION HAMILTON REINSURANCE LIMITED	BMU	COFW/I	XXXL	2,681,700,300	91,477,619	92,381,315	(1,119,187)	0	0	0	45,738,810	
2099999	Total - General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates						2,681,700,300	91,477,619	92,381,315	(1,119,187)	0	0	0	45,738,810	
2199999	Total - General Account - Unauthorized - Non-Affiliates						2,681,700,300	91,477,619	92,381,315	(1,119,187)	0	0	0	45,738,810	
2299999	Total - General Account - Unauthorized						4,736,205,857	159,662,451	159,815,746	934,605	0	0	0	78,827,354	
3499999	Total - General Account - Authorized, Unauthorized and Certified						17,081,155,349	843,619,933	941,407,750	81,287,911	89,316,822	37,217,956	0	78,827,354	
<b>Separate Accounts - Authorized - Affiliates - U.S. - Other</b>															
87726	06-0566090	01/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY	NY	AMCO/I	VGAA	0	0	0	0	0	0	2,811,712,110	0	
3699999	Total - Separate Accounts - Authorized - Affiliates - U.S. - Other						0	0	0	0	0	0	0	2,811,712,110	0
3799999	Total - Separate Accounts - Authorized - Affiliates - U.S. - Total						0	0	0	0	0	0	0	2,811,712,110	0
4199999	Total - Separate Accounts - Authorized - Affiliates						0	0	0	0	0	0	0	2,811,712,110	0
<b>Separate Accounts - Authorized - Non-Affiliates - U.S. Non-Affiliates</b>															
68322	84-0467907	10/02/2006	GREAT-WEST LIFE & ANNUITY INSURANCE COMPANY	CO	AMCO/G	OA	0	0	0	0	0	0	1,360,490	0	

### 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		
4299999	Total - Separate Accounts - Authorized - Non-Affiliates - U.S. Non-Affiliates						0	0	0	0	0	0	1,360,490	0
4499999	Total - Separate Accounts - Authorized - Non-Affiliates						0	0	0	0	0	0	1,360,490	0
4599999	Total - Separate Accounts - Authorized						0	0	0	0	0	0	2,813,072,600	0
6899999	Total - Separate Accounts - Authorized, Unauthorized and Certified						0	0	0	0	0	0	2,813,072,600	0
6999999	Total U.S.						14,399,455,049	752,142,314	849,026,435	82,407,098	89,316,822	37,217,956	2,813,072,600	33,088,544
7099999	Total Non-U.S.						2,681,700,300	91,477,619	92,381,315	(1,119,187)	0	0	0	45,738,810
9999999	Total						17,081,155,349	843,619,933	941,407,750	81,287,911	89,316,822	37,217,956	2,813,072,600	78,827,354

## 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		
<b>General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates</b>													
67598.....	04-1768571....	.09/01/1996	PAUL REVERE LIFE INSURANCE COMPANY.....	MA.....	CO/G.....	LTDI.....	.....5,945,237	.....370,744	.....26,101,066	.....0	.....0	.....0	.....0
67598.....	04-1768571....	.12/01/1998	PAUL REVERE LIFE INSURANCE COMPANY.....	MA.....	CO/G.....	LTDI.....	.....0	.....48,384	.....574,020	.....0	.....0	.....0	.....0
0899999.	Total - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates.....						.....5,945,237	.....419,128	.....26,675,086	.....0	.....0	.....0	.....0
1099999.	Total - General Account - Authorized - Non-Affiliates.....						.....5,945,237	.....419,128	.....26,675,086	.....0	.....0	.....0	.....0
1199999.	Total - General Account - Authorized.....						.....5,945,237	.....419,128	.....26,675,086	.....0	.....0	.....0	.....0
3499999.	Total - General Account - Authorized, Unauthorized and Certified.....						.....5,945,237	.....419,128	.....26,675,086	.....0	.....0	.....0	.....0
6999999.	Total - U.S.....						.....5,945,237	.....419,128	.....26,675,086	.....0	.....0	.....0	.....0
9999999.	Total.....						.....5,945,237	.....419,128	.....26,675,086	.....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
<b>General Account - Life and Annuity - Affiliates - U.S. - Captive</b>														
16073.....	81-4750360.	.12/31/2007	BRIGHTHOUSE REINSURANCE COMPANY OF DELAWARE.....	.....68,184,832	.....2,204,790	.....566,429	.....70,956,051	.....0	0.....	.....34,687,014	.....33,088,544	.....0	.....4,069,009	.....70,956,051
0199999.	Total - General Account - Life and Annuity - Affiliates - U.S. - Captive.....			.....68,184,832	.....2,204,790	.....566,429	.....70,956,051	.....0	.....XXX.....	.....34,687,014	.....33,088,544	.....0	.....4,069,009	.....70,956,051
0399999.	Total - General Account - Life and Annuity - Affiliates - U.S. - Total.....			.....68,184,832	.....2,204,790	.....566,429	.....70,956,051	.....0	.....XXX.....	.....34,687,014	.....33,088,544	.....0	.....4,069,009	.....70,956,051
0799999.	Total - General Account - Life and Annuity - Affiliates.....			.....68,184,832	.....2,204,790	.....566,429	.....70,956,051	.....0	.....XXX.....	.....34,687,014	.....33,088,544	.....0	.....4,069,009	.....70,956,051
<b>General Account - Life and Annuity - Non-Affiliates - U.S. Non-Affiliates</b>														
00000.....	AA-3194164	.10/01/2005	UNION HAMILTON REINSURANCE LTD.....	.....91,477,619	.....153,506	.....1,549,023	.....93,180,148	.....0	0.....	.....49,031,444	.....45,738,810	.....0	.....1,801,326	.....93,180,148
0899999.	Total - General Account - Life and Annuity - Non-Affiliates - U.S. Non-Affiliates.....			.....91,477,619	.....153,506	.....1,549,023	.....93,180,148	.....0	.....XXX.....	.....49,031,444	.....45,738,810	.....0	.....1,801,326	.....93,180,148
1099999.	Total - General Account - Life and Annuity - Non-Affiliates.....			.....91,477,619	.....153,506	.....1,549,023	.....93,180,148	.....0	.....XXX.....	.....49,031,444	.....45,738,810	.....0	.....1,801,326	.....93,180,148
1199999.	Total - General Account - Life and Annuity.....			.....159,662,451	.....2,358,296	.....2,115,452	.....164,136,199	.....0	.....XXX.....	.....83,718,458	.....78,827,354	.....0	.....5,870,335	.....164,136,199
2399999.	Total - General Account.....			.....159,662,451	.....2,358,296	.....2,115,452	.....164,136,199	.....0	.....XXX.....	.....83,718,458	.....78,827,354	.....0	.....5,870,335	.....164,136,199
3599999.	Total - U.S.....			.....159,662,451	.....2,358,296	.....2,115,452	.....164,136,199	.....0	.....XXX.....	.....83,718,458	.....78,827,354	.....0	.....5,870,335	.....164,136,199
9999999.	Total.....			.....159,662,451	.....2,358,296	.....2,115,452	.....164,136,199	.....0	.....XXX.....	.....83,718,458	.....78,827,354	.....0	.....5,870,335	.....164,136,199

**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				

**NONE**

**SCHEDULE S - PART 6**Five-Year Exhibit of Reinsurance Ceded Business  
(\$000 Omitted)

	1 2017	2 2016	3 2015	4 2014	5 2013
<b>A. OPERATIONS ITEMS</b>					
1. Premiums and annuity considerations for life and accident and health contracts.....	87,233	90,007	98,235	3,620,890	115,290
2. Commissions and reinsurance expense allowances.....	(39,975)	14,091	13,106	30,583	5,651
3. Contract claims.....	88,656	105,989	98,905	50,855	65,375
4. Surrender benefits and withdrawals for life contracts.....	506,710	410,463	528,047	61,616	249
5. Dividends to policyholders.....	0	0	0	0	0
6. Reserve adjustments on reinsurance ceded.....	(530,503)	(433,162)	(538,633)	3,253,675	0
7. Increase in aggregate reserves for life and accident and health contracts.....	(80,585)	(116,859)	132,301	281,174	350,204
<b>B. BALANCE SHEET ITEMS</b>					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected.....	16,078	14,413	17,958	17,310	15,787
9. Aggregate reserves for life and accident and health contracts.....	714,050	794,636	911,494	778,669	497,495
10. Liability for deposit-type contracts.....	156,664	174,991	150,457	135,310	133,079
11. Contract claims unpaid.....	5,555	5,671	7,172	5,536	11,191
12. Amounts recoverable on reinsurance.....	49,061	29,607	20,675	17,373	16,830
13. Experience rating refunds due or unpaid.....	1,534	2,574	1,127	2,366	2,253
14. Policyholders' dividends (not included in Line 10).....	0	0	0	0	0
15. Commissions and reinsurance expense allowances due.....	2,856	2,522	2,741	5,606	1,025
16. Unauthorized reinsurance offset.....	0	0	0	0	0
17. Offset for reinsurance with certified reinsurers.....	0	0	0	0	0
<b>C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)</b>					
18. Funds deposited by and withheld from (F).....	78,827	79,241	77,822	76,591	72,713
19. Letters of credit (L).....	0	0	33,000	33,000	33,000
20. Trust agreements (T).....	83,718	84,371	49,827	48,562	279,295
21. Other (O).....	0	0	0	0	0
<b>D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)</b>					
22. Multiple beneficiary trust.....	0	0	0	0	0
23. Funds deposited by and withheld from (F).....	0	0	0	0	0
24. Letters of credit (L).....	0	0	0	0	0
25. Trust agreements (T).....	0	0	0	0	0
26. Other (O).....	0	0	0	0	0

**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)
<b>ASSETS (Page 2, Col. 3)</b>			
1. Cash and invested assets (Line 12).....	1,919,298,628	0	1,919,298,628
2. Reinsurance (Line 16).....	52,012,840	(52,012,840)	(0)
3. Premiums and considerations (Line 15).....	17,580,487	16,077,927	33,658,414
4. Net credit for ceded reinsurance.....	XXX	817,203,635	817,203,635
5. All other admitted assets (balance).....	70,666,545	0	70,666,545
6. Total assets excluding Separate Accounts (Line 26).....	2,059,558,500	781,268,722	2,840,827,222
7. Separate Account assets (Line 27).....	8,101,051,697	0	8,101,051,697
8. Total assets (Line 28).....	10,160,610,197	781,268,722	10,941,878,919
<b>LIABILITIES, CAPITAL AND SURPLUS (Page 3)</b>			
9. Contract reserves (Lines 1 and 2).....	1,225,006,269	714,050,326	1,939,056,595
10. Liability for deposit-type contracts (Line 3).....	7,811,249	156,663,819	164,475,068
11. Claim reserves (Line 4).....	10,856,791	5,555,343	16,412,134
12. Policyholder dividends/reserves (Lines 5 through 7).....	4,466,677	0	4,466,677
13. Premium & annuity considerations received in advance (Line 8).....	434,068	19,040	453,108
14. Other contract liabilities (Line 9).....	16,398,756	(16,249,729)	149,027
15. Reinsurance in unauthorized companies (Line 24.02 minus inset amount).....	0	0	0
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount).....	78,827,353	(78,827,353)	(0)
17. Reinsurance with certified reinsurers (Line 24.02 inset amount).....	0	0	0
18. Funds held under reinsurance treaties with certified reinsurers (Line 24.03 inset amount).....	0	0	0
19. All other liabilities (balance).....	233,229,870	57,276	233,287,146
20. Total liabilities excluding Separate Accounts (Line 26).....	1,577,031,033	781,268,722	2,358,299,755
21. Separate Account liabilities (Line 27).....	8,101,051,697	0	8,101,051,697
22. Total liabilities (Line 28).....	9,678,082,730	781,268,722	10,459,351,452
23. Capital & surplus (Line 38).....	482,527,467	XXX	482,527,467
24. Total liabilities, capital & surplus (Line 39).....	10,160,610,197	781,268,722	10,941,878,919
<b>NET CREDIT FOR CEDED REINSURANCE</b>			
25. Contract reserves.....	714,050,326		
26. Claim reserves.....	5,555,343		
27. Policyholder dividends/reserves.....	0		
28. Premium & annuity considerations received in advance.....	19,040		
29. Liability for deposit-type contracts.....	156,663,819		
30. Other contract liabilities.....	(16,249,729)		
31. Reinsurance ceded assets.....	52,012,840		
32. Other ceded reinsurance recoverables.....	0		
33. Total ceded reinsurance recoverables.....	912,051,640		
34. Premiums and considerations.....	16,077,927		
35. Reinsurance in unauthorized companies.....	0		
36. Funds held under reinsurance treaties with unauthorized reinsurers.....	78,827,353		
37. Reinsurance with certified reinsurers.....	0		
38. Funds held under reinsurance treaties with certified reinsurers.....	0		
39. Other ceded reinsurance payables/offsets.....	(57,276)		
40. Total ceded reinsurance payables/offsets.....	94,848,004		
41. Total net credit for ceded reinsurance.....	817,203,635		

# SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

1	2	3	Direct Business Only				7																																																	
			Life Contracts		4	5		6																																																
			Active Status	Life Insurance Premiums					Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts																																											
States, Etc.	AL	AZ	CA	CO	CT	DE	DC	FL	GA	HI	ID	IL	IN	IA	KS	KY	LA	ME	MD	MA	MI	MN	MS	MO	MT	NE	NV	NH	NJ	NM	NY	NC	ND	OH	OK	OR	PA	RI	SC	SD	TN	TX	UT	VT	VA	WA	WV	WI	WY	AS	GU	PR	VI	MP	CAN	OT
1.	Alabama.....	AL	L	3,154,448	258,379	204,022	0	3,616,849	0																																															
2.	Alaska.....	AK	L	45,553	2,005	4,414	0	51,972	0																																															
3.	Arizona.....	AZ	L	3,214,594	93,589	115,575	0	3,423,758	0																																															
4.	Arkansas.....	AR	L	1,090,208	0	13,612	0	1,103,820	0																																															
5.	California.....	CA	L	12,110,672	818,112	42,295	0	12,971,079	0																																															
6.	Colorado.....	CO	L	4,984,340	208,989	146,509	0	5,339,838	0																																															
7.	Connecticut.....	CT	L	4,416,336	1,925,603	217,504	0	6,559,443	0																																															
8.	Delaware.....	DE	L	2,197,105	23,716	74,146	0	2,294,967	0																																															
9.	District of Columbia.....	DC	L	458,047	0	68,928	0	526,975	0																																															
10.	Florida.....	FL	L	11,210,087	1,911,238	144,838	0	13,266,163	0																																															
11.	Georgia.....	GA	L	3,650,396	127,100	165,337	0	3,942,833	0																																															
12.	Hawaii.....	HI	L	1,117,843	35,684	55,812	0	1,209,339	0																																															
13.	Idaho.....	ID	L	210,296	1,751	5,374	0	217,421	0																																															
14.	Illinois.....	IL	L	8,033,066	267,534	133,832	0	8,434,432	0																																															
15.	Indiana.....	IN	L	1,809,630	56,158	24,007	0	1,889,795	0																																															
16.	Iowa.....	IA	L	2,324,353	46,203	39,295	0	2,409,851	0																																															
17.	Kansas.....	KS	L	4,036,898	178,344	66,390	0	4,281,632	0																																															
18.	Kentucky.....	KY	L	683,493	66	35,773	0	719,332	0																																															
19.	Louisiana.....	LA	L	1,886,274	1,547,333	48,092	0	3,481,699	0																																															
20.	Maine.....	ME	L	1,198,113	167,848	91,219	0	1,457,180	0																																															
21.	Maryland.....	MD	L	3,162,378	626,777	188,559	0	3,977,714	0																																															
22.	Massachusetts.....	MA	L	15,561,311	7,115,555	1,131,661	0	23,808,527	0																																															
23.	Michigan.....	MI	L	3,721,800	744,522	55,011	0	4,521,333	0																																															
24.	Minnesota.....	MN	L	7,973,822	79,601	176,025	0	8,229,448	0																																															
25.	Mississippi.....	MS	L	1,707,876	78,538	42,505	0	1,828,919	0																																															
26.	Missouri.....	MO	L	3,272,441	96,605	79,312	0	3,448,358	0																																															
27.	Montana.....	MT	L	178,480	3,602	3,666	0	185,748	0																																															
28.	Nebraska.....	NE	L	1,876,637	140,486	49,402	0	2,066,525	0																																															
29.	Nevada.....	NV	L	550,916	48,207	2,362	0	601,485	0																																															
30.	New Hampshire.....	NH	L	1,658,545	640,341	106,890	0	2,405,776	0																																															
31.	New Jersey.....	NJ	L	11,090,852	3,361,240	442,736	0	14,894,828	0																																															
32.	New Mexico.....	NM	L	1,226,211	55,480	9,901	0	1,291,592	0																																															
33.	New York.....	NY	L	20,376,746	2,845,492	452,808	0	23,675,046	0																																															
34.	North Carolina.....	NC	L	2,954,340	745,123	167,846	0	3,867,309	0																																															
35.	North Dakota.....	ND	L	69,279	0	1,497	0	70,776	0																																															
36.	Ohio.....	OH	L	8,633,694	342,774	204,240	0	9,180,708	0																																															
37.	Oklahoma.....	OK	L	1,020,799	4,203	4,060	0	1,029,062	0																																															
38.	Oregon.....	OR	L	861,078	24,433	27,645	0	913,156	0																																															
39.	Pennsylvania.....	PA	L	16,319,820	1,523,214	492,879	0	18,335,913	0																																															
40.	Rhode Island.....	RI	L	1,176,254	225,801	47,092	0	1,449,147	0																																															
41.	South Carolina.....	SC	L	2,394,743	64,034	78,139	0	2,536,916	0																																															
42.	South Dakota.....	SD	L	91,796	6,004	4,332	0	102,132	0																																															
43.	Tennessee.....	TN	L	3,468,379	344,143	107,307	0	3,919,829	0																																															
44.	Texas.....	TX	L	9,683,256	253,645	288,451	0	10,225,352	0																																															
45.	Utah.....	UT	L	1,049,357	0	27,862	0	1,077,219	0																																															
46.	Vermont.....	VT	L	1,129,331	29,600	29,963	0	1,188,894	0																																															
47.	Virginia.....	VA	L	3,242,695	116,348	446,594	0	3,805,637	0																																															
48.	Washington.....	WA	L	1,385,233	49,678	38,169	0	1,473,080	0																																															
49.	West Virginia.....	WV	L	1,799,540	121,623	6,552	0	1,927,715	0																																															
50.	Wisconsin.....	WI	L	2,819,435	414,522	86,863	0	3,320,820	0																																															
51.	Wyoming.....	WY	L	135,988	9,206	3,639	0	148,833	0																																															
52.	American Samoa.....	AS	N	0	0	0	0	0	0																																															
53.	Guam.....	GU	N	1,810	0	0	0	1,810	0																																															
54.	Puerto Rico.....	PR	N	8,138	0	0	0	8,138	0																																															
55.	US Virgin Islands.....	VI	N	8,282	0	3,240	0	11,522	0																																															
56.	Northern Mariana Islands.....	MP	N	0	0	0	0	0	0																																															
57.	Canada.....	CAN	N	0	0	0	0	0	0																																															
58.	Aggregate Other Alien.....	OT	XXX	0	0	0	0	0	0																																															
59.	Subtotal.....	(a)	51	198,443,014	27,780,449	6,504,182	0	232,727,645	0																																															
90.	Reporting entity contributions for employee benefit plans.....	XXX		0	0	0	0	0	0																																															
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX		3,600,749	0	0	0	3,600,749	0																																															
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	XXX		0	0	0	0	0	0																																															
93.	Premium or annuity considerations waived under disability or other contract provisions.....	XXX		1,343,278	0	196,993	0	1,540,271	0																																															
94.	Aggregate other amounts not allocable by State.....	XXX		0	204,160	0	0	204,160	0																																															
95.	Totals (Direct Business).....	XXX		203,387,041	27,984,609	6,701,175	0	238,072,825	0																																															
96.	Plus reinsurance assumed.....	XXX		0	0	0	0	0	0																																															
97.	Totals (All Business).....	XXX		203,387,041	27,984,609	6,701,175	0	238,072,825	0																																															
98.	Less reinsurance ceded.....	XXX		51,250,954	28,297,867	6,002,741	0	85,551,562	0																																															
99.	Totals (All Business) less reinsurance ceded.....	XXX		152,136,087	(313,257)	698,434	(b)	152,521,263	0																																															

**DETAILS OF WRITE-INS**

58001.	.....	XXX		0	0	0	0	0	0
58002.	.....	XXX		0	0	0	0	0	0
58003.	.....	XXX		0	0	0	0	0	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		0	204,160	0	0	204,160	0
9402.	.....	XXX		0	0	0	0	0	0
9403.	.....	XXX		0	0	0	0	0	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	204,160	0	0	204,160	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 employees (if applicable). For individual agreements, deposit-type funds are allocated to the residence of the owner of the contract (if applicable).

(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

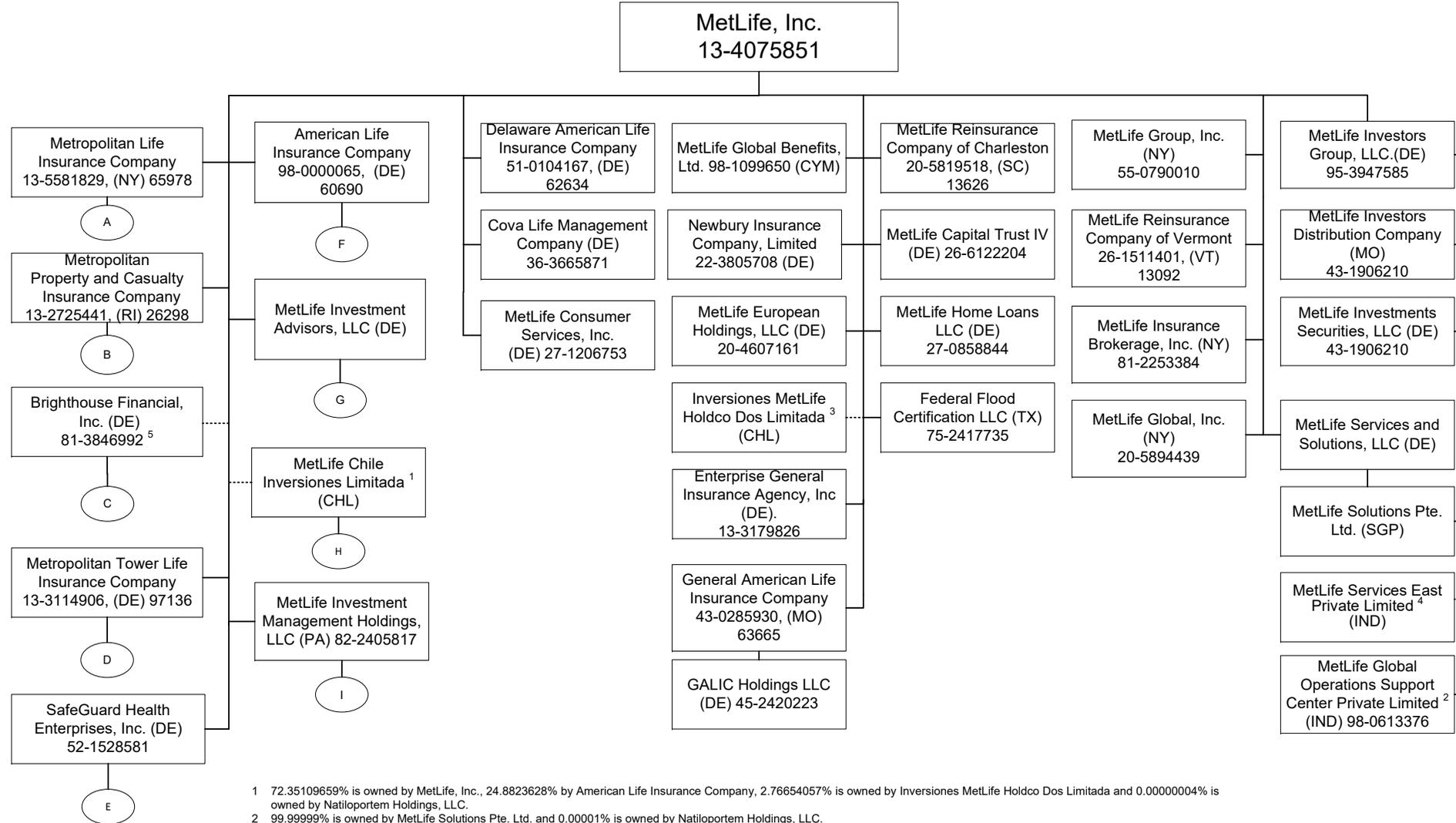
**SCHEDULE T - PART 2****INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN**

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	3,154,448	258,379	204,022	0	0	3,616,849
2. Alaska.....AK	45,553	2,005	4,414	0	0	51,972
3. Arizona.....AZ	3,214,594	93,589	115,575	0	0	3,423,758
4. Arkansas.....AR	1,090,208	0	13,612	0	0	1,103,820
5. California.....CA	12,110,672	818,112	42,295	0	0	12,971,079
6. Colorado.....CO	4,984,340	208,989	146,509	0	0	5,339,838
7. Connecticut.....CT	4,416,336	1,925,603	217,504	0	0	6,559,443
8. Delaware.....DE	2,197,105	23,716	74,146	0	0	2,294,967
9. District of Columbia.....DC	458,047	0	68,928	0	0	526,975
10. Florida.....FL	11,210,087	1,911,238	144,838	0	0	13,266,163
11. Georgia.....GA	3,650,396	127,100	165,337	0	0	3,942,833
12. Hawaii.....HI	1,117,843	35,684	55,812	0	0	1,209,339
13. Idaho.....ID	210,296	1,751	5,374	0	0	217,421
14. Illinois.....IL	8,033,066	267,534	133,832	0	0	8,434,432
15. Indiana.....IN	1,809,630	56,158	24,007	0	0	1,889,795
16. Iowa.....IA	2,324,353	46,203	39,295	0	0	2,409,851
17. Kansas.....KS	4,036,898	178,344	66,390	0	0	4,281,632
18. Kentucky.....KY	683,493	66	35,773	0	0	719,332
19. Louisiana.....LA	1,886,274	1,547,333	48,092	0	0	3,481,699
20. Maine.....ME	1,198,113	167,848	91,219	0	0	1,457,180
21. Maryland.....MD	3,162,378	626,777	188,559	0	0	3,977,714
22. Massachusetts.....MA	15,561,311	7,115,555	1,131,661	0	0	23,808,527
23. Michigan.....MI	3,721,800	744,522	55,011	0	0	4,521,333
24. Minnesota.....MN	7,973,822	79,601	176,025	0	0	8,229,448
25. Mississippi.....MS	1,707,876	78,538	42,505	0	0	1,828,919
26. Missouri.....MO	3,272,441	96,605	79,312	0	0	3,448,358
27. Montana.....MT	178,480	3,602	3,666	0	0	185,748
28. Nebraska.....NE	1,876,637	140,486	49,402	0	0	2,066,525
29. Nevada.....NV	550,916	48,207	2,362	0	0	601,485
30. New Hampshire.....NH	1,658,545	640,341	106,890	0	0	2,405,776
31. New Jersey.....NJ	11,090,852	3,361,240	442,736	0	0	14,894,828
32. New Mexico.....NM	1,226,211	55,480	9,901	0	0	1,291,592
33. New York.....NY	20,376,746	2,845,492	452,808	0	0	23,675,046
34. North Carolina.....NC	2,954,340	745,123	167,846	0	0	3,867,309
35. North Dakota.....ND	69,279	0	1,497	0	0	70,776
36. Ohio.....OH	8,633,694	342,774	204,240	0	0	9,180,708
37. Oklahoma.....OK	1,020,799	4,203	4,060	0	0	1,029,062
38. Oregon.....OR	861,078	24,433	27,645	0	0	913,156
39. Pennsylvania.....PA	16,319,820	1,523,214	492,879	0	0	18,335,913
40. Rhode Island.....RI	1,176,254	225,801	47,092	0	0	1,449,147
41. South Carolina.....SC	2,394,743	64,034	78,139	0	0	2,536,916
42. South Dakota.....SD	91,796	6,004	4,332	0	0	102,132
43. Tennessee.....TN	3,468,379	344,143	107,307	0	0	3,919,829
44. Texas.....TX	9,683,256	253,645	288,451	0	0	10,225,352
45. Utah.....UT	1,049,357	0	27,862	0	0	1,077,219
46. Vermont.....VT	1,129,331	29,600	29,963	0	0	1,188,894
47. Virginia.....VA	3,242,695	116,348	446,594	0	0	3,805,637
48. Washington.....WA	1,385,233	49,678	38,169	0	0	1,473,080
49. West Virginia.....WV	1,799,540	121,623	6,552	0	0	1,927,715
50. Wisconsin.....WI	2,819,435	414,522	86,863	0	0	3,320,820
51. Wyoming.....WY	135,988	9,206	3,639	0	0	148,833
52. American Samoa.....AS	0	0	0	0	0	0
53. Guam.....GU	1,810	0	0	0	0	1,810
54. Puerto Rico.....PR	8,138	0	0	0	0	8,138
55. US Virgin Islands.....VI	8,282	0	3,240	0	0	11,522
56. Northern Mariana Islands.....MP	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0
59. Totals.....	198,443,014	27,780,449	6,504,182	0	0	232,727,645

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

PART 1 - ORGANIZATIONAL CHART

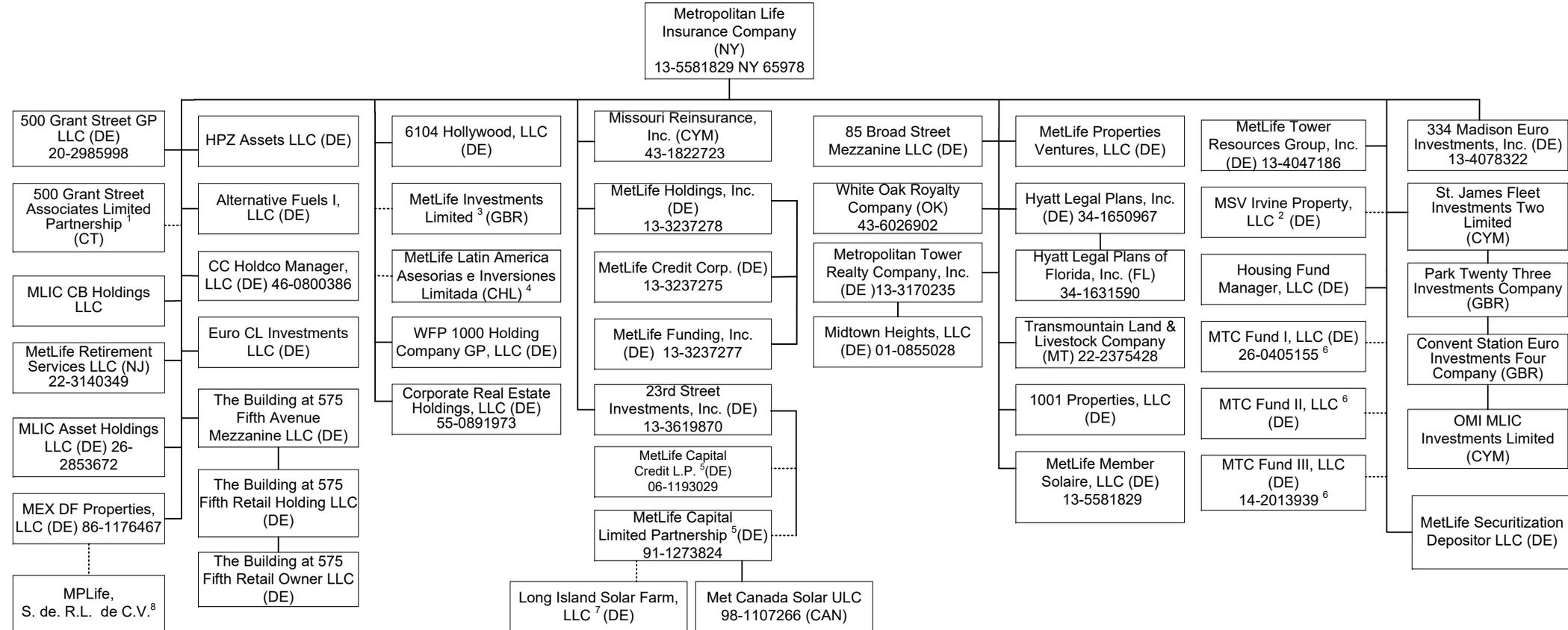


1 72.35109659% is owned by MetLife, Inc., 24.8823628% by American Life Insurance Company, 2.76654057% is owned by Inversiones MetLife Holdco Dos Limitada and 0.00000004% is owned by Natlioportem Holdings, LLC.  
 2 99.999999% is owned by MetLife Solutions Pte. Ltd. and 0.00001% is owned by Natlioportem 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 0.00000054% is owned by Natlioportem Holdings, LLC.  
 4 99.99% of MetLife Services East Private Limited is owned by MetLife Solutions Pte. Ltd and .01% is owned by Natlioportem Holdings, LLC.  
 5 On August 4, 2017, MetLife, Inc. ("MET") distributed approximately 80.8% of the shares of Brighthouse Financial, Inc.'s ("BHF") common stock to MET's common shareholders. As a result, MET's ownership of the BHF shares of common stock decreased to approximately 19.2%. MET granted BHF an irrevocable proxy to vote all of its remaining shares of BHF's common stock in proportion to the votes of BHF's other common shareholders. Consequently MET does not have any voting power over any BHF shares that it still owns. Nevertheless, for the BHF subsidiary insurance companies domiciled in Delaware and New York (Brighthouse Life Insurance Company and Brighthouse Life Insurance Company of NY, respectively) BHF and its affiliates (including these insurance companies) are deemed to be affiliates of MET by their domiciliary state insurance regulators. Accordingly, BHF and its affiliates continue to appear on the MET organizational chart.

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

PART 1 - ORGANIZATIONAL CHART

A



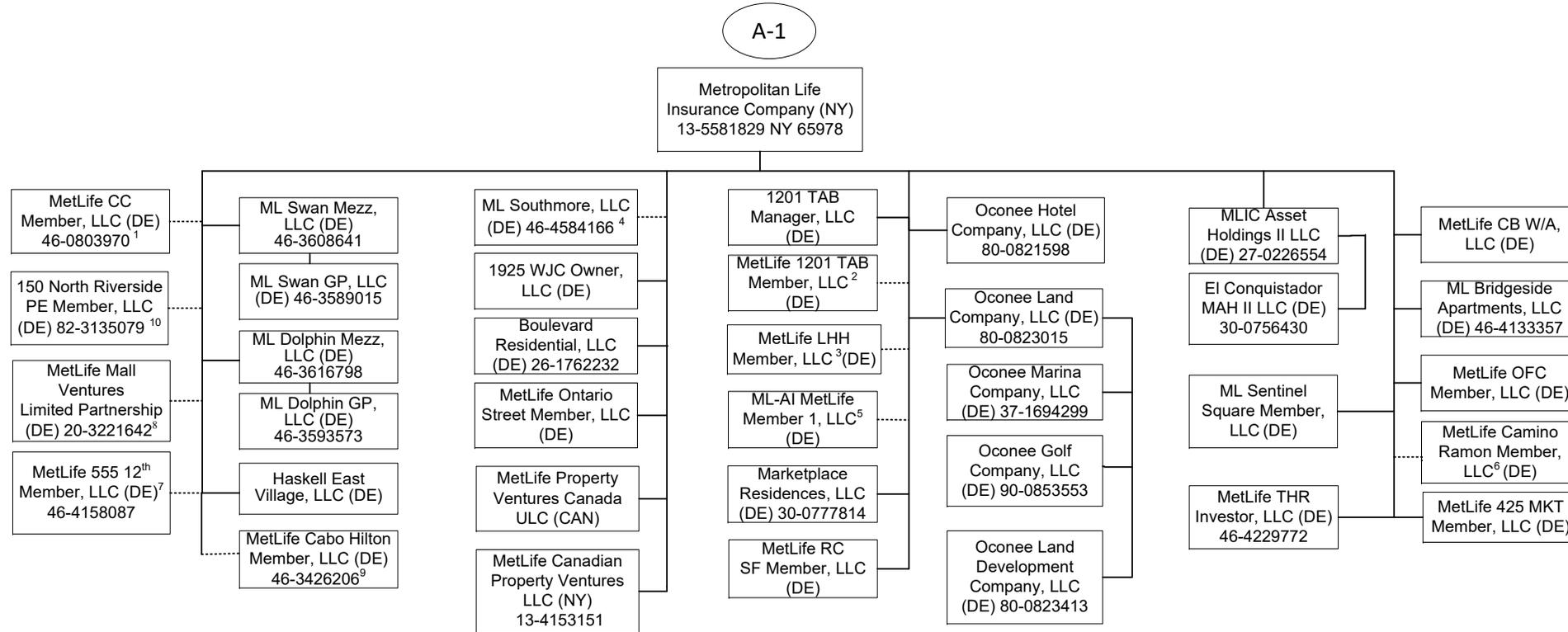
51.1

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 23<sup>rd</sup> Street Investments, Inc. holds one share of MetLife Investments Limited.  
 4 23<sup>rd</sup> Street Investments, Inc. holds .01% of MetLife Latin American Asesorias e Inversiones Limitada.

5 1% General Partnership interest is held by 23<sup>rd</sup> 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 9.61% membership interest is held by Brighthouse 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.  
 8 99% of MPLife, S. de. R.L. de C.V. is owned by MEX DF Properties, LLC and .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



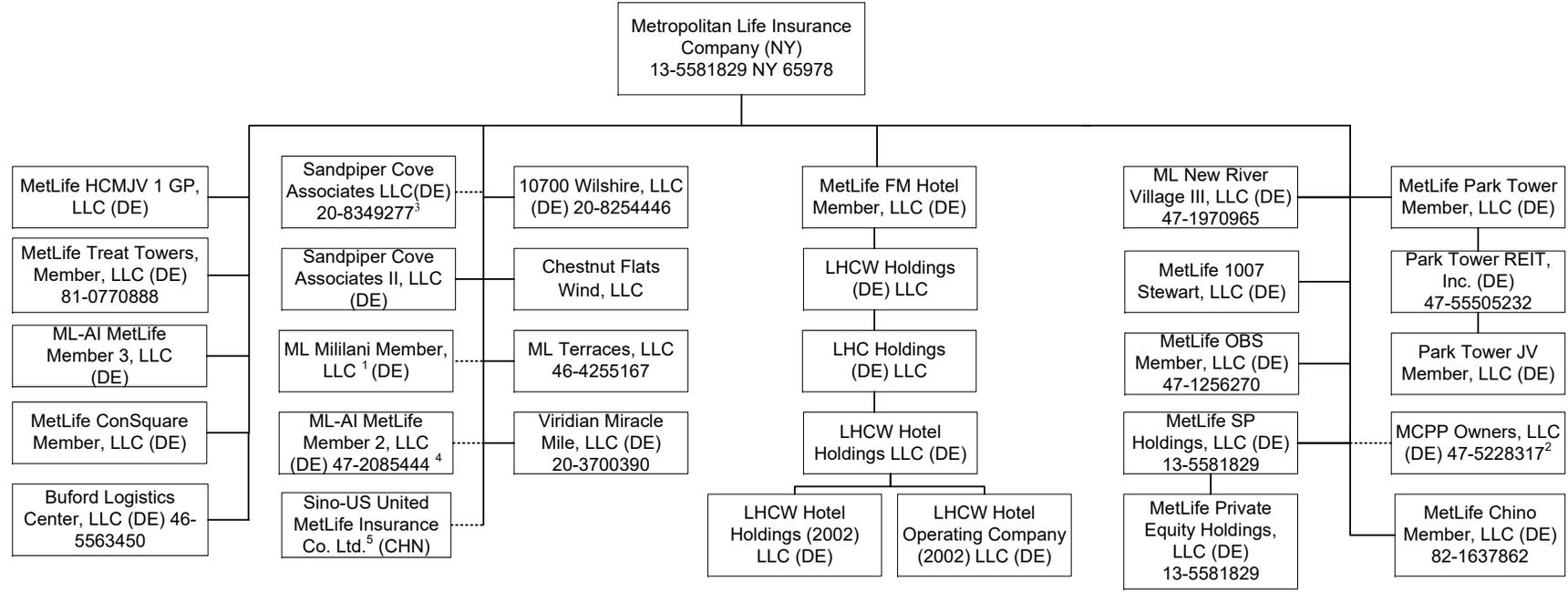
1 95.122% of MetLife CC Member, LLC is held by Metropolitan Life Insurance Company and 4.878% by General American Life Insurance Company.  
 2 96.9% of MetLife 1201 TAB Member, LLC is owned by Metropolitan Life Insurance Company and 3.10% is owned by Metropolitan Property and Casualty Insurance Company.  
 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 95.199% of the membership interest is owned by Metropolitan Life Insurance Company and 4.801% by Metropolitan Property and Casualty Insurance Company.

6 99% of MetLife Camino Ramon Member, LLC is owned by Metropolitan Life Insurance Company and 1% by General American Life Insurance Company.  
 7 94.6% of MetLife 555 12th Member, LLC is owned by Metropolitan Life Insurance Company and 5.4% is owned by General American Life Insurance Company.  
 8 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.  
 9 83.1% of MetLife Cabo Hilton Member, LLC is owned by Metropolitan Life Insurance Company and 16.9% by General American Life Insurance Company.  
 10 81.45% of 150 North Riverside PE Member, LLC is owned by Metropolitan Life Insurance Company, 13.32% is owned by General American Life Insurance Company and 5.23% is owned by Metropolitan Tower Life Insurance Company.

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

PART 1 - ORGANIZATIONAL CHART

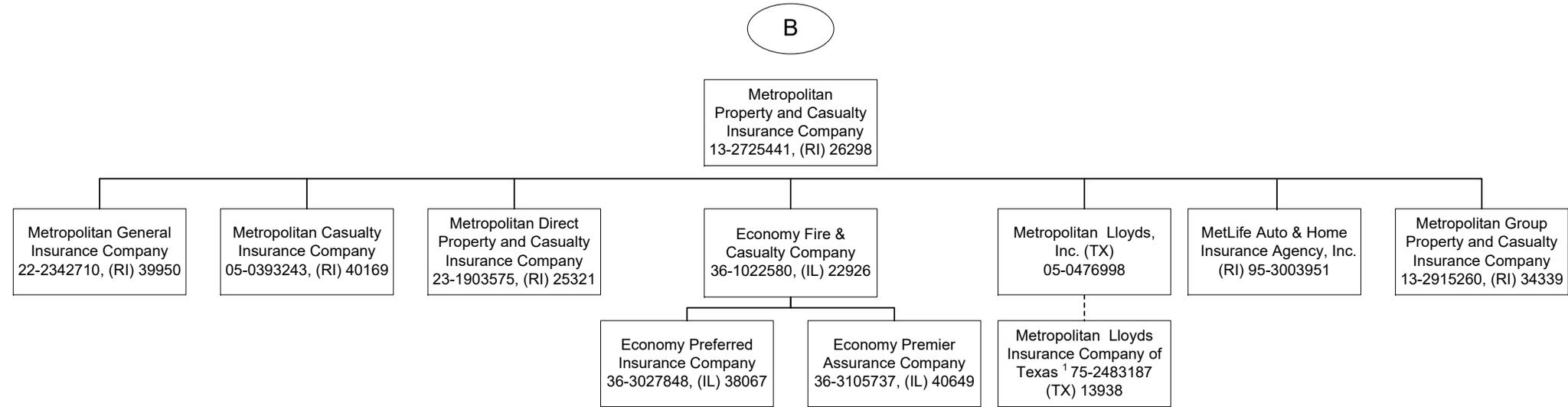
A-2



1 95% of ML Mililani Member, LLC is owned by Metropolitan Life Insurance Company and 5% is owned by General American Life Insurance Company.  
 2 84.503% of MCPPI Owners, LLC is owned 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.  
 5 50% of Sino-US United MetLife Insurance Co. Ltd. is owned by Metropolitan Life Insurance Company and 50% is owned by a third party.

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

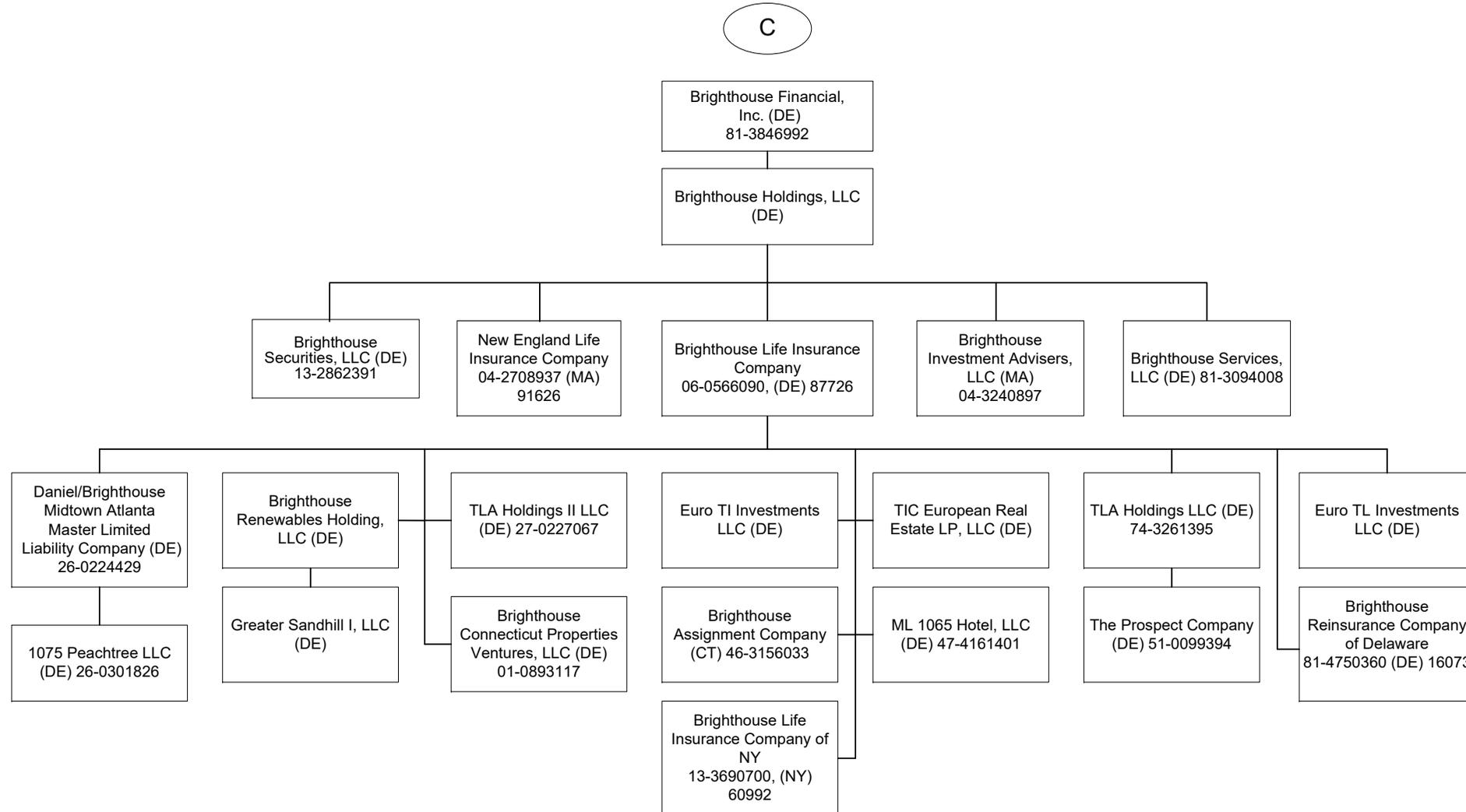
PART 1 - ORGANIZATIONAL CHART



<sup>1</sup> Metropolitan Lloyds Insurance Company of Texas, an affiliated association, provides automobile, homeowner and related insurance for the Texas market. It is an association of individuals designated as underwriters. Metropolitan Lloyds, Inc., a subsidiary of Metropolitan Property and Casualty Insurance Company, serves as the attorney-in-fact and manages the association.

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

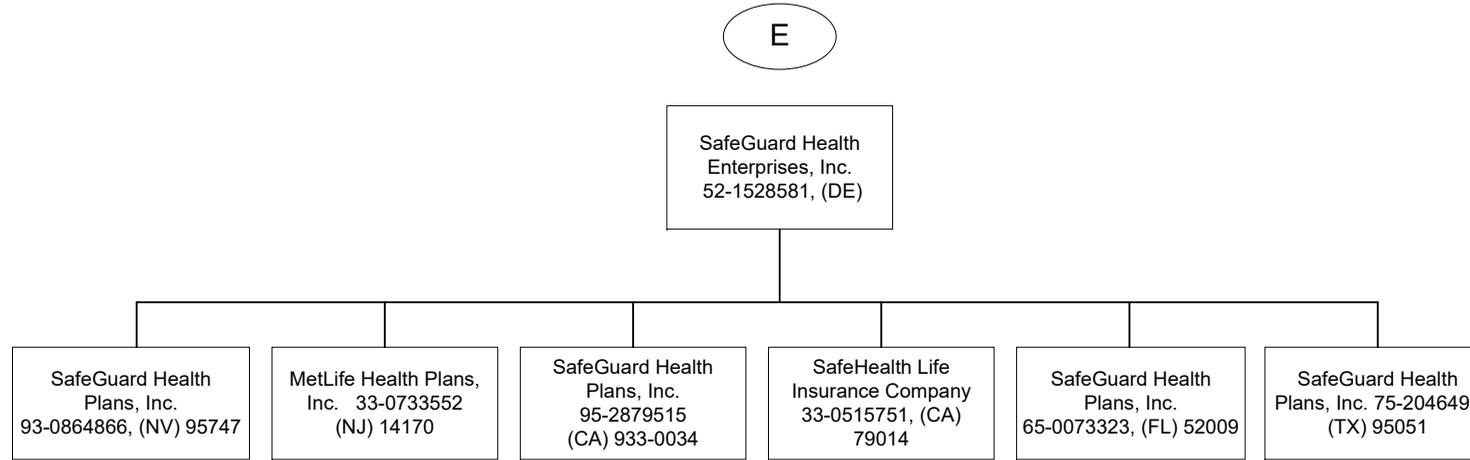
PART 1 - ORGANIZATIONAL CHART





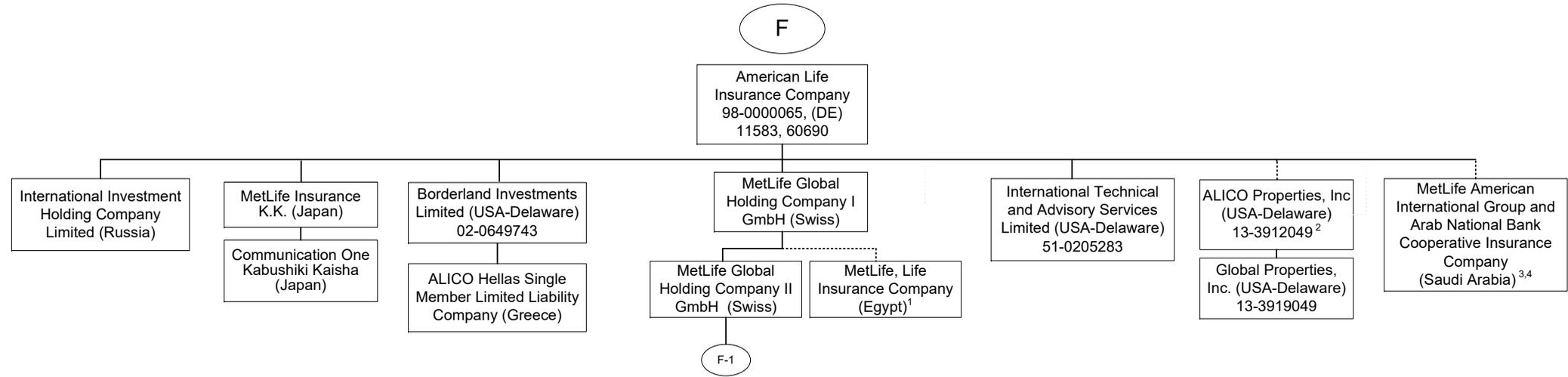
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



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

PART 1 - ORGANIZATIONAL CHART

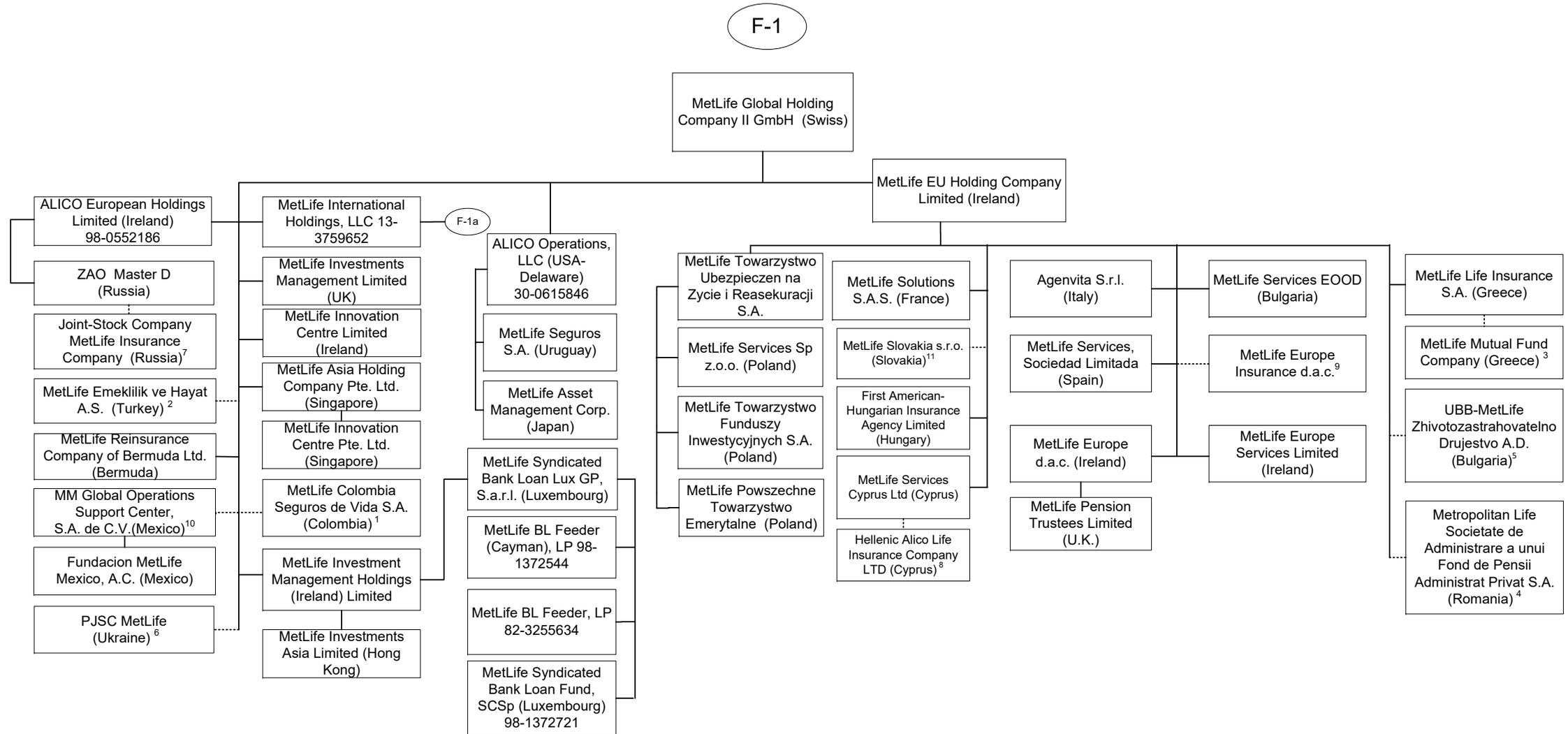


1 84.125% of MetLife, Life Insurance Company (Egypt) is owned by MetLife Global Holding Company I GmbH and the remaining interest by third parties.  
 2 51% of ALICO Properties, Inc. is owned by American Life Insurance Company and the remaining interest by third parties.  
 3 The Delaware Department 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

51.9



1 89.999965974777145% of MetLife Colombia Seguros de Vida S.A. is owned by MetLife Global Holding Company II GmbH, 10.0000311579287926% is owned by MetLife Global Holding Company I GmbH, International Technical and Advisory Services Limited, Borderland Investments Limited and Natlioportem Holdings, LLC each own 0.00000955764687%.

2 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.

3 90% of MetLife Mutual Fund Company is owned by MetLife Life Insurance S.A. and the remaining interest by a third party.

4 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.

5 40% of UBB-MetLife Zhivotozastrahovatelno Drujestvo AD is owned by MetLife EU Holding Company Limited and the remaining by third parties

6 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.

7 51% of Joint-Stock Company MetLife Insurance Company is owned by ZAO Master D and 49% is owned by MetLife Global Holding Company II GmbH.

8 27.5% of Hellenic Alico Life Insurance Company Ltd. is owned by MetLife Services Cyprus Ltd (Cyprus) and the remaining by a third party.

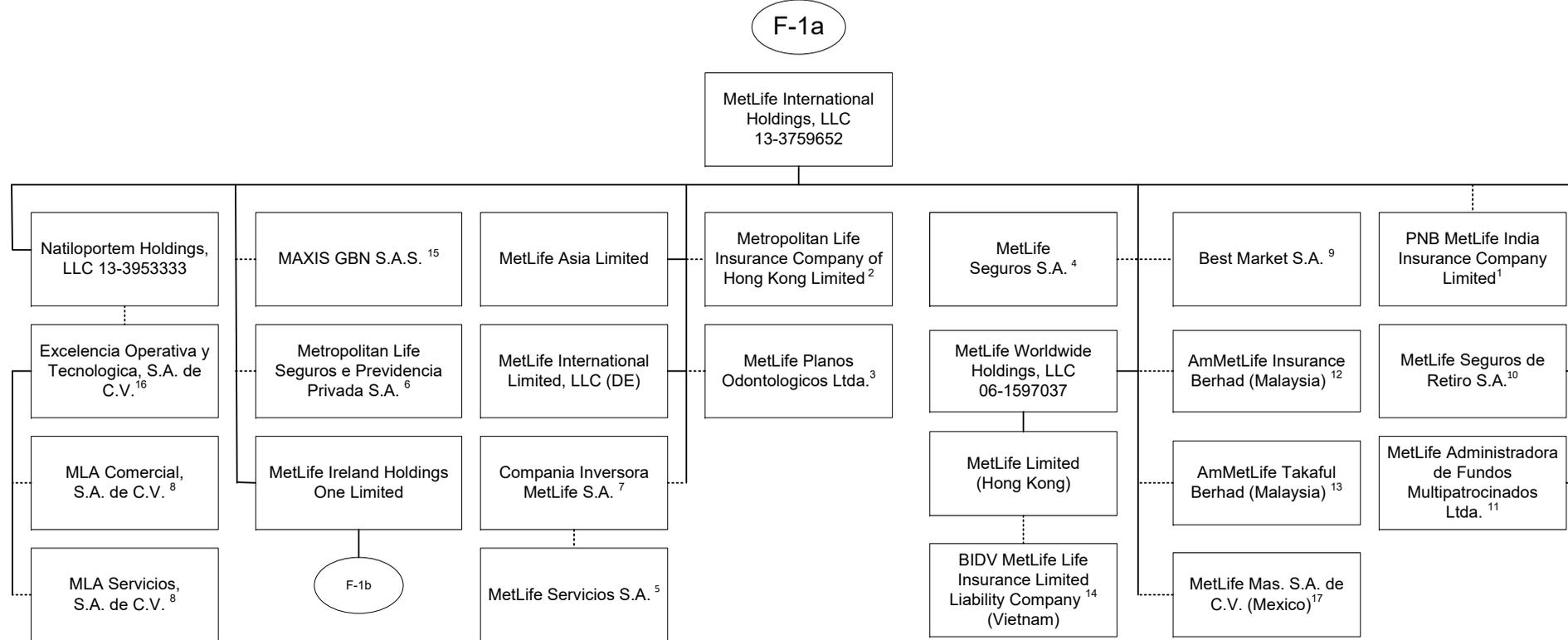
9 93% MetLife Europe Insurance d.a.c. is held by MetLife EU Holding Company Limited and the remaining 7% is held by American Life Insurance Company.

10 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).

11 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

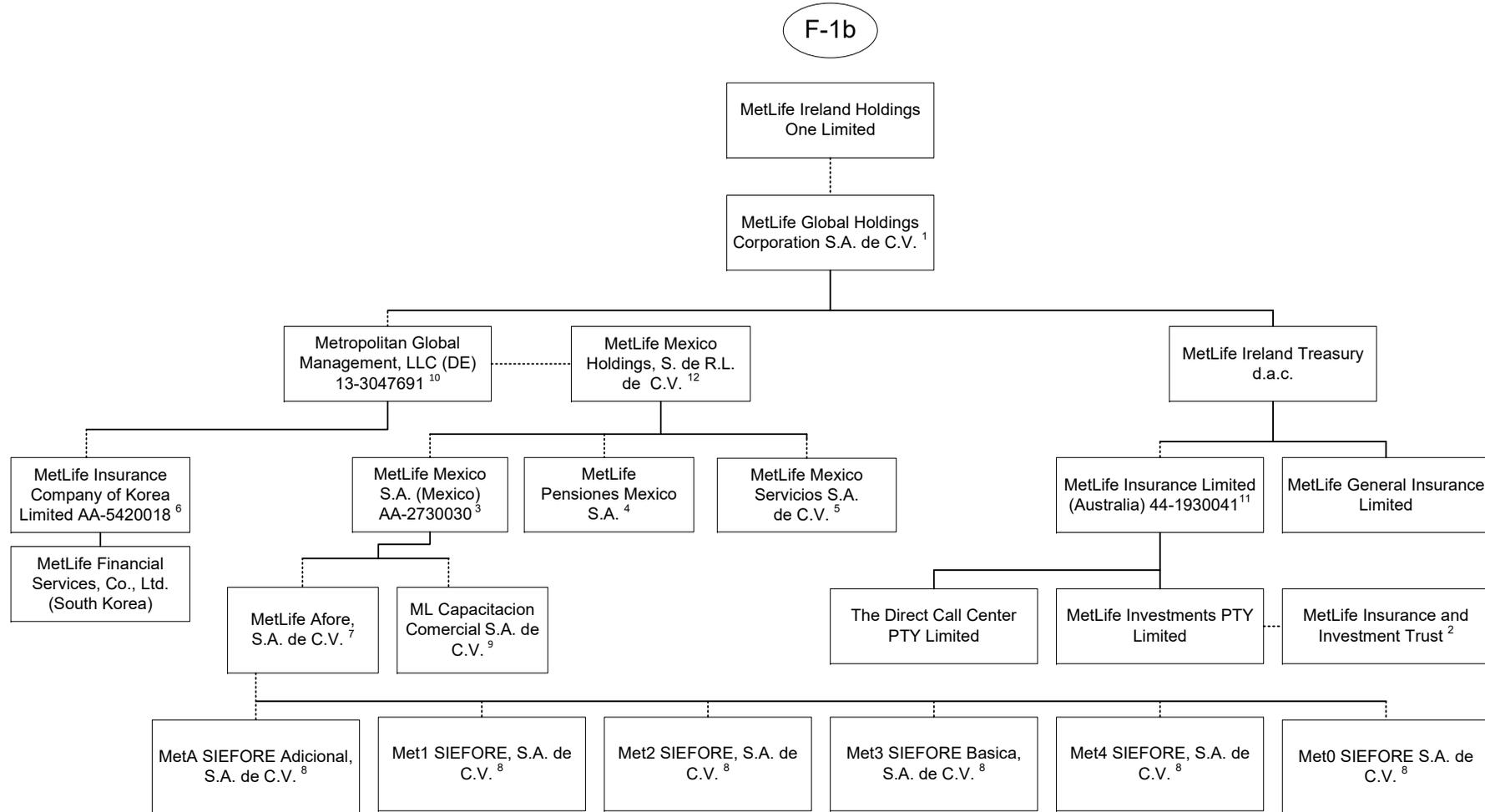


1 26% is owned by MetLife International Holdings, LLC and 74% is owned by third parties.  
 2 99.99935% is owned by MetLife International Holdings, LLC and 0.00065% is owned by Natiloportem Holdings, LLC.  
 3 99.999% is owned by MetLife International Holdings, LLC and .001% is owned by Natiloportem 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 Multipatrocিনados 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

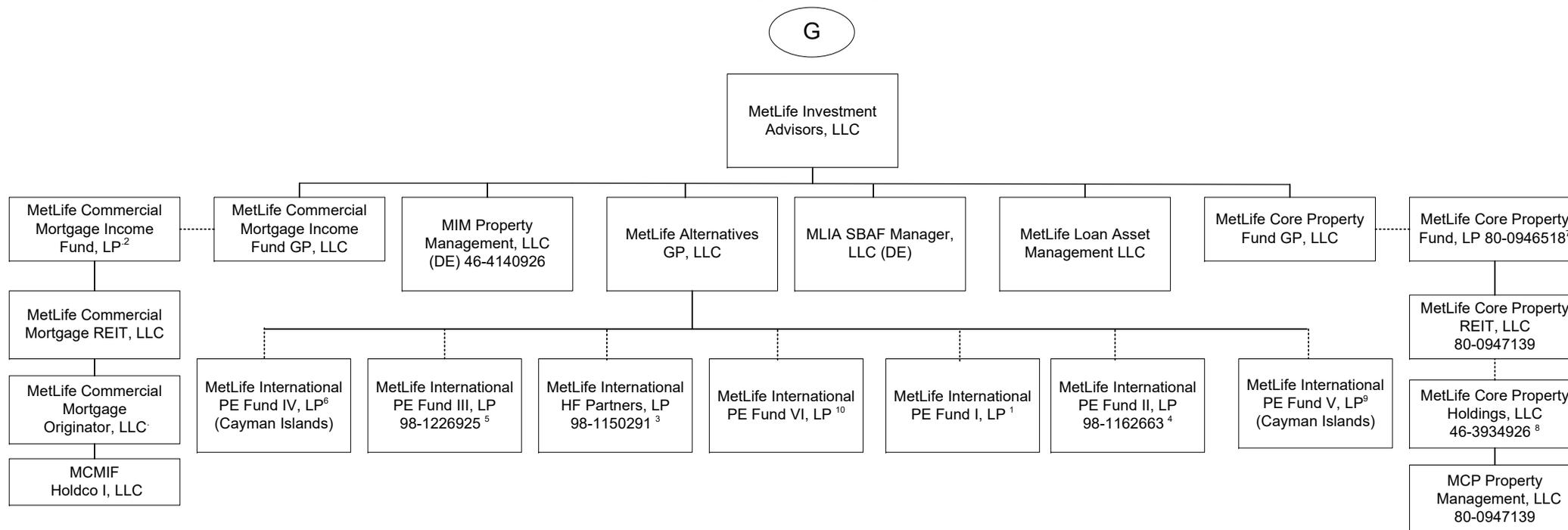


1 98.9% is owned by MetLife Ireland Holdings One Limited and 1.1% is owned by MetLife International Limited, LLC.  
 2 MetLife Insurance and Investment Trust is a trust vehicle, the trustee of which is MetLife Investments PTY Limited ("MIPL"). MIPL is a wholly owned subsidiary of MetLife Insurance Limited.  
 3 99.050271% is owned by MetLife Mexico Holdings, S. de R.L. de C.V. and .949729% is owned by MetLife International Holdings, LLC.  
 4 97.5125% is owned by MetLife Mexico Holdings, S. de R.L. de C.V. and 2.4875% is owned by MetLife International Holdings, LLC.  
 5 98% is owned by MetLife Mexico Holdings, S. de R.L. de C.V. and 2% is owned by MetLife International Holdings, LLC.  
 6 14.64% is owned by MetLife Mexico, S.A. and 85.36% is owned by Metropolitan Global Management, LLC.

7 99.99% 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 d.a.c. and 8.83532% by MetLife Global Holdings Corp. S.A. de C.V.  
 12. 99.99995% is owned by Metropolitan Global Management, LLC and .00005% is owned by Exelencia Operativa y Tecnologica, S.A. de C.V.

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

PART 1 - ORGANIZATIONAL CHART



51.12

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 33.20%, MetLife Limited owns 3.54%, MetLife Insurance Company of Korea Limited owns 2.96%, Metropolitan Life Insurance Company of Hong Kong Limited owns 0.41% and Brighthouse Life Insurance Company owns 11.14%.

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 Brighthouse Life Insurance Company owns 0.14%.

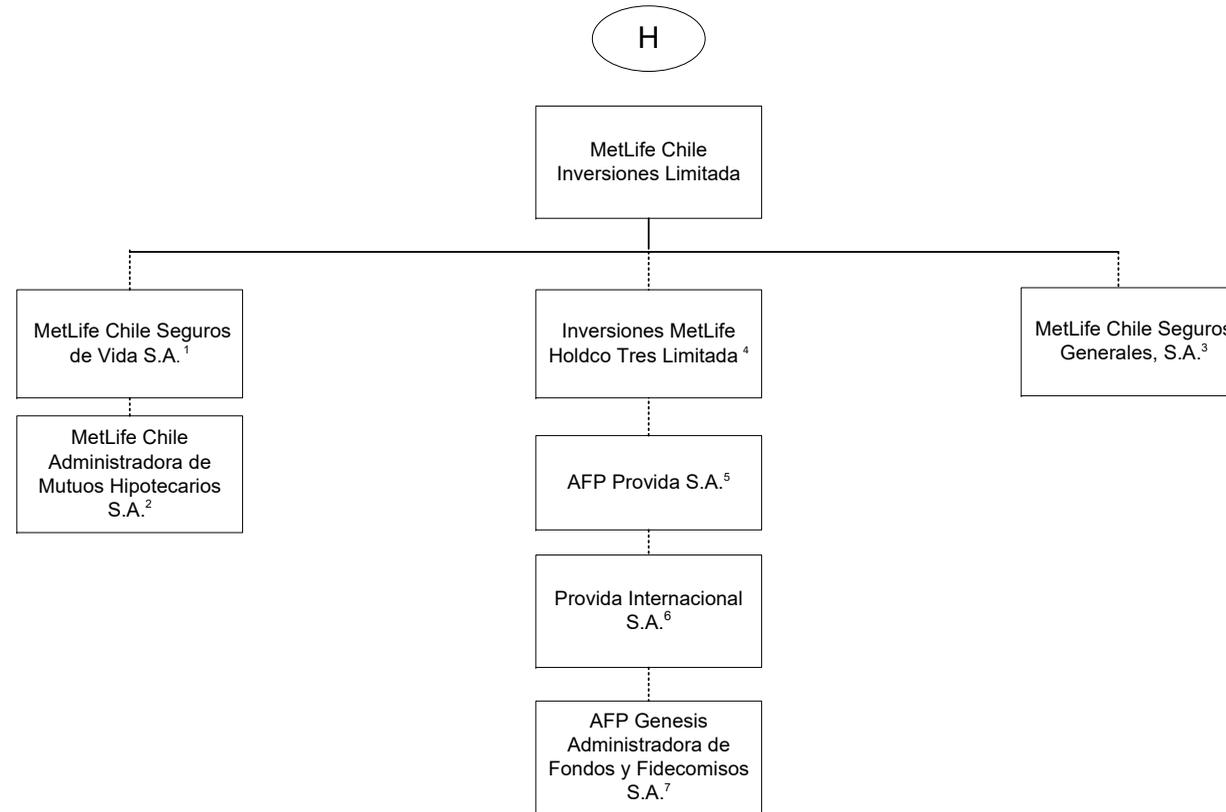
8 MetLife Core Property Holdings, LLC holds the following single-property LLC's: Magnolia Park Greenville Venture, LLC; Magnolia Park Greenville, LLC; MCP 100 Congress Member, LLC; MCP 1900 McKinney, LLC; MCP 22745 & 22755 Relocation Drive, LLC; MCP 3040 Post Oak, LLC; MCP 4600 South Syracuse, LLC; MCP 550 West Washington, LLC; MCP 60 11th Street, LLC; MCP 60th 11th Street Member, LLC; MCP 7 Riverway, LLC; MCP 9020 Murphy Road, LLC; MCP Alley 24 East, LLC; MCP Ashton South End, LLC; MCP Block 23 Members, LLC; MCP Buford Logistics Center 2 Member LLC; MCP Buford Logistics Center, Bldg B, LLC; MCP Burnside Member, LLC; MCP Denver Pavilions Member, LLC; MCP DMCBP Phase II Member LLC; MCP EnV Chicago, LLC; MCP Fife Enterprise Center, LLC; MCP Highland Park Lender, LLC; MCP Lodge at Lakecrest, LLC; MCP Magnolia Park Member, LLC; MCP Main Street Village, LLC; MCP Mountain Technology Center Member TRS, LLC; MCP Northyards Holdco, LLC; MCP Northyards Master Lessee, LLC; MCP Northyards Owner, LLC; MCP One Westside, LLC; MCP Paragon Point, LLC; MCP Plaza at Legacy, LLC; MCP Property Management, LLC; MCP Seattle Gateway I Member, LLC; MCP Seattle Gateway II Member, LLC; MCP Seventh and Osborne MF Member, LLC; MCP Seventh and Osborne Retail Member, LLC; MCP SoCal Industrial Kellwood, LLC; MCP SoCal Industrial-Anaheim, LLC; MCP SoCal Industrial-Bernardo, LLC; MCP SoCal Industrial-Concourse, LLC; MCP SoCal Industrial-Fullerton, LLC; MCP SoCal Industrial-LAX, LLC; MCP SoCal Industrial-Loker, LLC; MCP SoCal Industrial-Ontario, LLC; MCP SoCal Industrial-Springdale, LLC; MCP SoCal Industry-Redondo, LLC; MCP The Palms Doral, LLC; MCP Trimble Campus, LLC; MCP VOA Holdings, LLC; MCP VOA I & III, LLC; MCP VOA II, LLC; MCP Waterford Atrium, LLC; MCPF Acquisition, LLC; MetLife Core Property TRS, LLC.

9 81.699% of the Limited Partnership interests of this entity is owned by MetLife Insurance K.K., 15.033% is owned by MetLife Limited (Hong Kong) and 3.268% is owned by MetLife Insurance Company of Korea, Limited.

10 95.652% of the Limited Partnership interests of MetLife International PE Fund VI, LP is owned by MetLife Insurance K.K, and 4.348% is owned by MetLife Insurance Company of Korea.

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

PART 1 - ORGANIZATIONAL CHART

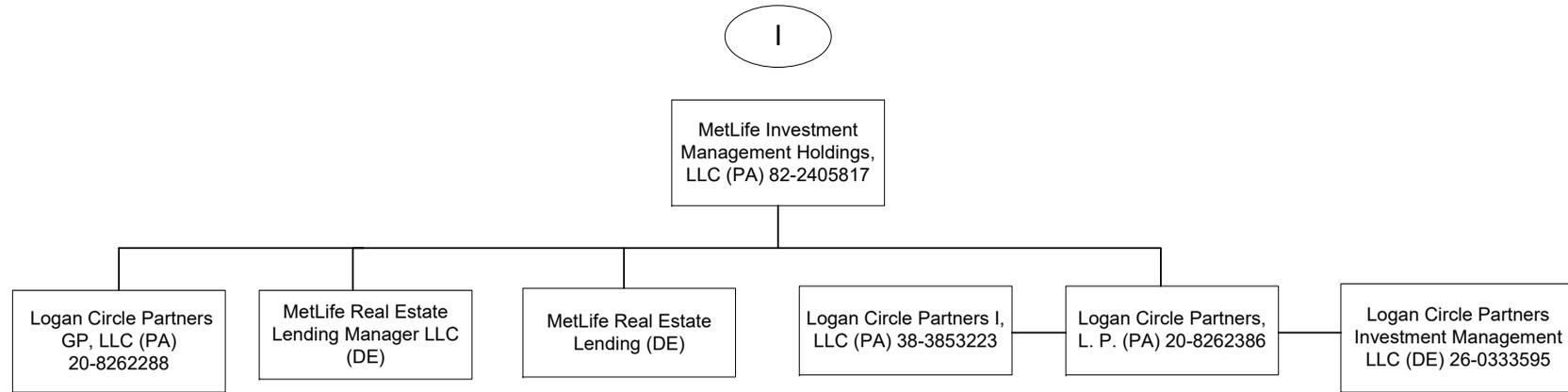


1 99.997% is held by MetLife Chile Inversiones Limitada and .003% by International Technical and Advisory Services Limited.  
 2 99.9% is held by MetLife Chile Seguros de Vida S.A. and 0.1% by MetLife Chile Inversiones Limitada.  
 3 99.98% of MetLife Chile Seguros Generales, S.A. is owned by MetLife Chile Inversiones Limitada and 0.02% by Inversiones MetLife Holdco Dos Limitada.  
 4 97.13% of Inversiones MetLife Holdco Tres Limitada is owned by MetLife Chile Inversiones Limitada and 2.87% is owned by Inversiones MetLife Holdco Dos Limitada.

5 42.3815% of AFP Provida S.A. is owned by Inversiones MetLife Holdco Dos Limitada, 42.3815% owned by Inversiones MetLife Holdco Tres Limitada and 10.9224% by MetLife Chile Inversiones Limitada and the remainder is owned by the public.  
 6 99.99% of Provida Internacional S.A. is owned by AFP Provida S.A. and .01% by MetLife Chile Inversiones Limitada.  
 7 99.9% of AFP Genesis Administradora de Fondos y Fidecomisos S.A. is owned by Provida Internacional S.A. and 0.1% by AFP Provida S.A.

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) 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)	*
<b>Members</b>															
0241	MetLife.....	00000..	13-4075851..	2945824	1099219	NYSE, ISE.....	MetLife, Inc.....	DE.....	UIP.....	Board of Directors.....	Board of Directors	0.000	Board of Directors.....	Y	0.....
0241	MetLife.....	65978..	13-5581829..	1583845	937834		Metropolitan Life Insurance Company.....	NY.....	IA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N	0.....
0241	MetLife.....	00000..	20-2985998..	0	0		500 Grant Street GP, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	N	0.....
0241	MetLife.....	00000..		0	0		500 Grant Street Associates Limited Partnership	CT.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	99.000	MetLife, Inc.....	N	0.....
0241	MetLife.....	00000..		0	0		500 Grant Street Associates Limited Partnership	CT.....	NIA.....	500 Grant Street GP LLC.....	Ownership.....	1.000	MetLife, Inc.....	N	0.....
0241	MetLife.....	00000..	22-3140349..	0	0		MetLife Retirement Services LLC.....	NJ.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	N	0.....
0241	MetLife.....	63665..	43-0285930..	0	728240		General American Life Insurance Company.....	MO.....	IA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N	0.....
0241	MetLife.....	00000..	45-2420223..	0	0		GALIC Holdings LLC.....	DE.....	NIA.....	General American Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	N	0.....
0241	MetLife.....	00000..		0	0		MLIC CB Holdings LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	N	0.....
0241	MetLife.....	00000..		0	0		HPZ Assets LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	N	0.....
0241	MetLife.....	00000..		0	0		Alternative Fuels I, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	N	0.....
0241	MetLife.....	00000..	46-0800386..	0	0		CC Holdco Manager, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	N	0.....
0241	MetLife.....	00000..	13-5581829..	0	0		MetLife Private Equity Holdings, LLC.....	DE.....	NIA.....	MetLife SP Holdings, LLC.....	Ownership.....	100.000	MetLife, Inc.....	N	0.....
0241	MetLife.....	00000..		0	0		Euro CL Investments LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	N	0.....
0241	MetLife.....	00000..		0	0		1001 Properties, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	N	0.....
0241	MetLife.....	00000..		0	0		6104 Hollywood, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	N	0.....
0241	MetLife.....	00000..		0	0		The Building at 575 Fifth Avenue Mezzanine LLC	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	N	0.....
0241	MetLife.....	00000..		0	0		The Building at 575 Fifth Avenue Mezzanine LLC	DE.....	NIA.....	The Building at 575 Fifth Avenue Mezzanine LLC	Ownership.....	100.000	MetLife, Inc.....	N	0.....
0241	MetLife.....	00000..		0	0		The Building at 575 Fifth Retail Holding LLC.....	DE.....	NIA.....	The Building at 575 Fifth Retail Holding LLC.....	Ownership.....	100.000	MetLife, Inc.....	N	0.....
0241	MetLife.....	00000..	20-8254446..	0	0		10700 Wilshire, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	N	0.....
0241	MetLife.....	00000..		0	0		Sandpiper Cove Associates II, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	N	0.....
0241	MetLife.....	00000..		0	0		ML Mililani Member, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	95.000	MetLife, Inc.....	N	0.....
0241	MetLife.....	00000..		0	0		ML Mililani Member, LLC.....	DE.....	NIA.....	General American Life Insurance Company.....	Ownership.....	5.000	MetLife, Inc.....	N	0.....
0241	MetLife.....	00000..	47-5228317..	0	0		MCPP Owners, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	84.503	MetLife, Inc.....	N	0.....
0241	MetLife.....	00000..	47-5228317..	0	0		MCPP Owners, LLC.....	DE.....	NIA.....	General American Life Insurance Company.....	Ownership.....	0.603	MetLife, Inc.....	N	0.....
0241	MetLife.....	00000..	47-5228317..	0	0		MCPP Owners, LLC.....	DE.....	NIA.....	Metropolitan Tower Life Insurance Company.....	Ownership.....	1.616	MetLife, Inc.....	N	0.....
0241	MetLife.....	00000..	47-5228317..	0	0		MCPP Owners, LLC.....	DE.....	NIA.....	MTL Leasing, LLC.....	Ownership.....	13.278	MetLife, Inc.....	N	0.....
0241	MetLife.....	00000..	20-3700390..	0	0		Viridian Miracle Mile, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	N	0.....
0241	MetLife.....	00000..	98-1107266..	0	0		MetLife Canada Solar ULC.....	CAN.....	NIA.....	MetLife Capital, Limited Partnership.....	Ownership.....	100.000	MetLife, Inc.....	N	0.....
0241	MetLife.....	00000..		4275534	0		MetLife Investments Asia Limited (Hong Kong).	HKG.....	NIA.....	MetLife Investment Management Holdings (Ireland) Limited	Ownership.....	100.000	MetLife, Inc.....	N	0.....

# 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		4254427	0		MetLife Investments Limited (UK)	GBR	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	Y	0
0241	MetLife	00000		4254427	0		MetLife Investments Limited (UK)	GBR	NIA	23rd Street Investments, Inc.	Ownership	1.000	MetLife, Inc.	Y	0
0241	MetLife	00000		4254445	0		MetLife Latin America Asesorias e Inversiones Limitada (Chile)	CHL	NIA	Metropolitan Life Insurance Company	Ownership	99.990	MetLife, Inc.	N	0
0241	MetLife	00000		4254445	0		MetLife Latin America Asesorias e Inversiones Limitada (Chile)	CHL	NIA	23rd Street Investments, Inc.	Ownership	0.010	MetLife, Inc.	N	0
0241	MetLife	00000	86-1176467	0	0		MEX DF Properties, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MPLife, S. de. R. L. de C.V.	MEX	NIA	MEX DF Properties, LLC	Ownership	99.990	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MPLife, S. de. R. L. de C.V.	MEX	NIA	Euro CL Investments LLC	Ownership	0.010	MetLife, Inc.	N	0
0241	MetLife	00000	55-0891973	0	0		Corporate Real Estate Holdings, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		WFP 1000 Holding Company GP, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MSV Irvine Property, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	96.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MSV Irvine Property, LLC	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	4.000	MetLife, Inc.	N	0
0241	MetLife	00000	13-3619870	0	0		23rd Street Investments, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	0
0241	MetLife	00000	06-1193029	0	0		MetLife Capital Credit L.P.	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	0
0241	MetLife	00000	06-1193029	0	0		MetLife Capital Credit L.P.	DE	NIA	23rd Street Investments, Inc.	Ownership	1.000	MetLife, Inc.	N	0
0241	MetLife	00000	91-1273824	0	0		MetLife Capital, Limited Partnership	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	0
0241	MetLife	00000	91-1273824	0	0		MetLife Capital, Limited Partnership	DE	NIA	23rd Street Investments, Inc.	Ownership	1.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		Long Island Solar Farm, LLC	DE	NIA	Brighthouse Renewables Holding, LLC	Ownership	9.610	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		Long Island Solar Farm, LLC	DE	NIA	MetLife Capital, Limited Partnership	Ownership	90.390	MetLife, Inc.	N	0
0241	MetLife	00000	43-1822723	4275507	0		Missouri Reinsurance, Inc.	CYM	IA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	0
0241	MetLife	00000	13-3237278	0	0		MetLife Holdings, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	0
0241	MetLife	00000	13-3237275	0	0		MetLife Credit Corp.	DE	NIA	MetLife Holdings, Inc. (DE)	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	13-3237277	0	0		MetLife Funding, Inc.	DE	NIA	MetLife Holdings, Inc. (DE)	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		85 Broad Street Mezzanine LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	46-5563450	0	0		Buford Logistics Center, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife Park Tower Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	47-5505232	0	0		Park Tower REIT, Inc.	DE	NIA	MetLife Park Tower Member, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		Park Tower JV Member, LLC	DE	NIA	Park Tower REIT, Inc.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	82-1637862	0	0		MetLife Chino Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	13-3170235	0	0		Metropolitan Tower Realty Company, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	0
0241	MetLife	00000	01-0855028	0	0		Midtown Heights, LLC	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	43-6026902	0	0		White Oak Royalty Company	OK	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	0
0241	MetLife	00000	30-0777814	0	0		Marketplace Residences, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	26-2853672	0	0		MLIC Asset Holdings LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife Properties Ventures, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	22-2375428	0	0		Transmountain Land & Livestock Company	MT	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	0

## 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	34-1650967	0	0		Hyatt Legal Plans, Inc	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	Y	0
0241	MetLife	00000	34-1631590	0	0		Hyatt Legal Plans of Florida, Inc	FL	NIA	Hyatt Legal Plans, Inc	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	27-0226554	0	0		MLIC Asset Holdings II LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	30-0756430	0	0		EI Conquistador MAH II LLC	DE	NIA	MLIC Asset Holdings II LLC	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000		0	0		MetLife RC SF Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	20-3221642	0	0		MetLife Mall Ventures Limited Partnership	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc	N	0
0241	MetLife	00000	20-3221642	0	0		MetLife Mall Ventures Limited Partnership	DE	NIA	Metropolitan Tower Realty Company, Inc	Ownership	1.000	MetLife, Inc	N	0
0241	MetLife	00000	20-8349277	0	0		Sandpiper Cove Associates, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	90.590	MetLife, Inc	N	0
0241	MetLife	00000	20-8349277	0	0		Sandpiper Cove Associates, LLC	DE	NIA	Metropolitan Tower Realty Company, Inc	Ownership	9.410	MetLife, Inc	N	0
0241	MetLife	00000	13-4047186	0	0		MetLife Tower Resources Group, Inc	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	Y	0
0241	MetLife	00000		0	0		Housing Fund Manager, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	26-0405155	0	0		MTC Fund I, LLC	DE	NIA	Housing Fund Manager, LLC	Management	0.000	MetLife, Inc	N	0
0241	MetLife	00000		0	0		MTC Fund II, LLC	DE	NIA	Housing Fund Manager, LLC	Management	0.000	MetLife, Inc	N	0
0241	MetLife	00000	14-2013939	0	0		MTC Fund III, LLC	DE	NIA	Housing Fund Manager, LLC	Management	0.000	MetLife, Inc	N	0
0241	MetLife	00000	13-4078322	0	0		334 Madison Euro Investments, Inc	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	Y	0
0241	MetLife	00000		4254454	0		St. James Fleet Investments Two Limited	CYM	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	Y	0
0241	MetLife	00000		4254472	0		Park Twenty Three Investments Company (UK)	GBR	NIA	St. James Fleet Investments Two Limited	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000		4254481	0		Convent Station Euro Investments Four Company (UK)	GBR	NIA	Park Twenty Three Investments Company	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000		4254520	0		OMI MLIC Investments Limited	CYM	NIA	Convent Station Euro Investments Four Company	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	46-3608641	0	0		ML Swan Mezz, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	46-3589015	0	0		ML Swan GP, LLC	DE	NIA	ML Swan Mezz, LLC	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	46-3616798	0	0		ML Dolphin Mezz, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000		0	0		ML Sentinel Square Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000		0	0		MetLife Securitization Depositor LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	46-3593573	0	0		ML Dolphin GP, LLC	DE	NIA	ML Dolphin Mezz, LLC	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000		0	0		Haskell East Village, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	46-3426206	0	0		MetLife Cabo Hilton Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	83.100	MetLife, Inc	N	0
0241	MetLife	00000	46-3426206	0	0		MetLife Cabo Hilton Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	16.900	MetLife, Inc	N	0
0241	MetLife	00000	46-0803970	0	0		MetLife CC Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	95.122	MetLife, Inc	N	0
0241	MetLife	00000	46-0803970	0	0		MetLife CC Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	4.878	MetLife, Inc	N	0
0241	MetLife	00000	13-5581829	0	0		MetLife SP Holdings, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	80-0821598	0	0		Oconee Hotel Company, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	80-0823015	0	0		Oconee Land Company, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	N	0

52.2

# 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	80-0823413				Oconee Land Development Company, LLC	DE	NIA	Oconee Land Company, LLC	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	90-0853553				Oconee Golf Company, LLC	DE	NIA	Oconee Land Company, LLC	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	37-1694299				Oconee Marina Company, LLC	DE	NIA	Oconee Land Company, LLC	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000					1201 TAB Manager, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000					MetLife 1201 TAB Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	96.900	MetLife, Inc	N	0
0241	MetLife	00000					MetLife 1201 TAB Member, LLC	DE	NIA	Metropolitan Property and Casualty Insurance Company	Ownership	3.100	MetLife, Inc	N	0
0241	MetLife	00000					MetLife LHH Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc	N	0
0241	MetLife	00000					MetLife LHH Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	1.000	MetLife, Inc	N	0
0241	MetLife	00000		0	0		1925 WJC Owner, LLC (DE)	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	26-1762232				Boulevard Residential, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000		0	0		MetLife Ontario Street Member, LLC (DE)	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	46-4158087				MetLife 555 12th Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	94.600	MetLife, Inc	N	0
0241	MetLife	00000	46-4158087				MetLife 555 12th Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	5.400	MetLife, Inc	N	0
0241	MetLife	00000		0	0		150 North Riverside PE Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	81.450	MetLife, Inc	N	0
0241	MetLife	00000		0	0		150 North Riverside PE Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	13.320	MetLife, Inc	N	0
0241	MetLife	00000		0	0		150 North Riverside PE Member, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	5.230	MetLife, Inc	N	0
0241	MetLife	00000	47-2085444				ML-AI MetLife Member 2, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	98.970	MetLife, Inc	N	0
0241	MetLife	00000	47-2085444				ML-AI MetLife Member 2, LLC	DE	NIA	General American Life Insurance Company	Ownership	1.030	MetLife, Inc	N	0
0241	MetLife	00000		0	0		ML-AI MetLife Member 3, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000					MetLife ConSquare Member, LLC (DE)	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	13-5581829				MetLife Member Solaire, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	81-0770888				MetLife Treat Towers Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	46-4133357				ML Bridgeside Apartments, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000					MetLife Camino Ramon Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	1.000	MetLife, Inc	N	0
0241	MetLife	00000					MetLife Camino Ramon Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc	N	0
0241	MetLife	00000	46-4255167				ML Terraces, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000					MetLife CB W/A, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	47-1970965				ML New River Village III, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000					MetLife 1007 Stewart, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000					Chestnut Flats Wind, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000					MetLife 425 MKT Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	46-4229772				MetLife THR Investor, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000					MetLife OFC Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	47-1256270				MetLife OBS Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000					MetLife FM Hotel Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	N	0

52.3

## 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					LHCW Holdings (U.S.) LLC	DE	NIA	MetLife FM Hotel Member, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000					LHC Holdings (U.S.) LLC	DE	NIA	LHC Holdings (U.S.) LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000					LHCW Hotel Holding (U.S.) LLC	DE	NIA	LHC Holdings (U.S.) LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000					LHCW Hotel Holding (2002) LLC	DE	NIA	LHCW Hotel Holding (U.S.) LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000					LHCW Hotel Operating Company (2002) LLC	DE	NIA	LHCW Hotel Holding (U.S.) LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	46-4584166				ML Southmore, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	0
0241	MetLife	00000	46-4584166				ML Southmore, LLC	DE	NIA	General American Life Insurance Company	Ownership	1.000	MetLife, Inc.	N	0
0241	MetLife	00000					MetLife HCMJV 1 GP, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000					ML-AI MetLife Member 1, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	95.199	MetLife, Inc.	N	0
0241	MetLife	00000					ML-AI MetLife Member 1, LLC	DE	NIA	Metropolitan Property and Casualty Insurance Company	Ownership	4.801	MetLife, Inc.	N	0
0241	MetLife	00000	13-3759652	3166279	0		MetLife International Holdings, LLC	DE	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	13-3953333	3166372	0		Natiloportem Holdings, LLC	DE	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		3166402	0		Excelencia Operativa y Tecnologica, S.A. de C.V. (Mexico)	MEX	NIA	Natiloportem Holdings, LLC	Ownership	99.000	MetLife, Inc.	N	0
0241	MetLife	00000		3166402	0		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	0
0241	MetLife	00000		3373705	0		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	0
0241	MetLife	00000		3373705	0		MLA Comercial, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico Servicios, S.A. de C.V.	Ownership	1.000	MetLife, Inc.	N	0
0241	MetLife	00000		3373714	0		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	0
0241	MetLife	00000		3373714	0		MLA Servicios S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico Servicios, S.A. de C.V.	Ownership	1.000	MetLife, Inc.	N	0
0241	MetLife	00000		4240907	0		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	0
0241	MetLife	00000		4240907	0		MM Global Operations Support Center, S.A. de C.V.	MEX	NIA	MetLife Global Holding Company I GmbH (Swiss)	Ownership	0.000	MetLife, Inc.	N	0
0241	MetLife	00000		4254995	0		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	0
0241	MetLife	00000		3166318	0		Metropolitan Life Seguros e Previdencia Privada S.A. (Brazil)	BRA	IA	MetLife International Holdings, LLC	Ownership	66.662	MetLife, Inc.	N	0
0241	MetLife	00000		3166318	0		Metropolitan Life Seguros e Previdencia Privada S.A. (Brazil)	BRA	IA	MetLife Worldwide Holdings, LLC	Ownership	33.337	MetLife, Inc.	N	0
0241	MetLife	00000		3166318	0		Metropolitan Life Seguros e Previdencia Privada S.A. (Brazil)	BRA	IA	Natiloportem Holdings, LLC	Ownership	0.001	MetLife, Inc.	N	0
0241	MetLife	00000		4191616	0		MetLife Ireland Holdings One Limited	IRL	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	0

52.4

## 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..		4189846	0		MetLife Global Holdings Corporation S.A. de C.V. (Mexico)	MEX.....	NIA.....	MetLife Ireland Holdings One Limited.....	Ownership.....	98.900	MetLife, Inc.....	N.....	0.....
0241	MetLife.....	00000..		4189846	0		MetLife Global Holdings Corporation S.A. de C.V. (Mexico)	MEX.....	NIA.....	MetLife International Limited, LLC.....	Ownership.....	1.100	MetLife, Inc.....	N.....	0.....
0241	MetLife.....	00000..	13-3047691..	0	0		MetLife Global Holdings Corporation S.A. de C.V.	IRL.....	NIA.....	MetLife Global Holdings Corporation S.A. de C.V.	Ownership.....	99.700	MetLife, Inc.....	N.....	0.....
0241	MetLife.....	00000..	13-3047691..	0	0		MetLife International Holdings, LLC.....	IRL.....	NIA.....	MetLife International Holdings, LLC.....	Ownership.....	0.300	MetLife, Inc.....	N.....	0.....
0241	MetLife.....	00000..	AA-2730030.	3165740	0		MetLife Mexico Holding S. de R.L. de C.V.....	MEX.....	IA.....	MetLife Mexico Holding S. de R.L. de C.V.....	Ownership.....	100.000	MetLife, Inc.....	N.....	0.....
0241	MetLife.....	00000..	AA-2730030.	3165740	0		MetLife Mexico Holding S. de R.L. de C.V.....	MEX.....	IA.....	Excelencia Operativa y Tecnologica, S.A. de C.V.	Ownership.....	0.000	MetLife, Inc.....	N.....	0.....
0241	MetLife.....	00000..	AA-2730030.	3165740	0		MetLife Mexico S.A.....	MEX.....	IA.....	MetLife Mexico Holdings, S. de R.L. de C.V....	Ownership.....	99.050	MetLife, Inc.....	N.....	0.....
0241	MetLife.....	00000..	AA-2730030.	3165740	0		MetLife Mexico S.A.....	MEX.....	IA.....	MetLife International Holdings, LLC.....	Ownership.....	0.950	MetLife, Inc.....	N.....	0.....
0241	MetLife.....	00000..		4255291	0		MetLife Afore, S.A. de C.V. (Mexico).....	MEX.....	IA.....	MetLife Mexico S.A.....	Ownership.....	99.990	MetLife, Inc.....	N.....	0.....
0241	MetLife.....	00000..		4255291	0		MetLife Afore, S.A. de C.V. (Mexico).....	MEX.....	IA.....	MetLife Pensiones S.A.....	Ownership.....	0.010	MetLife, Inc.....	N.....	0.....
0241	MetLife.....	00000..		4241061	0		ML Capacitacion Comercial S.A. de C.V. (Mexico)	MEX.....	NIA.....	MetLife Mexico S.A.....	Ownership.....	99.000	MetLife, Inc.....	N.....	0.....
0241	MetLife.....	00000..		4241061	0		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.....	0.....
0241	MetLife.....	00000..		4255303	0		MetA SIEFORE Adicional, S.A. de C.V. (Mexico)	MEX.....	NIA.....	MetLife Afore, S.A. de C.V.....	Ownership.....	99.990	MetLife, Inc.....	N.....	0.....
0241	MetLife.....	00000..		4255303	0		MetA SIEFORE Adicional, S.A. de C.V. (Mexico)	MEX.....	NIA.....	MetLife Mexico S.A.....	Ownership.....	0.010	MetLife, Inc.....	N.....	0.....
0241	MetLife.....	00000..		4255415	0		Met1 SIEFORE, S.A. de C.V. (Mexico).....	MEX.....	NIA.....	MetLife Afore, S.A. de C.V.....	Ownership.....	99.990	MetLife, Inc.....	N.....	0.....
0241	MetLife.....	00000..		4255415	0		Met1 SIEFORE, S.A. de C.V. (Mexico).....	MEX.....	NIA.....	MetLife Mexico S.A.....	Ownership.....	0.010	MetLife, Inc.....	N.....	0.....
0241	MetLife.....	00000..		4255844	0		Met2 SIEFORE, S.A. de C.V. (Mexico).....	MEX.....	NIA.....	MetLife Afore, S.A. de C.V.....	Ownership.....	99.990	MetLife, Inc.....	N.....	0.....
0241	MetLife.....	00000..		4255844	0		Met2 SIEFORE, S.A. de C.V. (Mexico).....	MEX.....	NIA.....	MetLife Mexico S.A.....	Ownership.....	0.010	MetLife, Inc.....	N.....	0.....
0241	MetLife.....	00000..		4255394	0		Met3 SIEFORE Basica, S.A. de C.V. (Mexico).....	MEX.....	NIA.....	MetLife Afore, S.A. de C.V.....	Ownership.....	99.990	MetLife, Inc.....	N.....	0.....
0241	MetLife.....	00000..		4255394	0		Met3 SIEFORE Basica, S.A. de C.V. (Mexico).....	MEX.....	NIA.....	MetLife Mexico S.A.....	Ownership.....	0.010	MetLife, Inc.....	N.....	0.....
0241	MetLife.....	00000..		4255385	0		Met4 SIEFORE, S.A. de C.V. (Mexico).....	MEX.....	NIA.....	MetLife Afore, S.A. de C.V.....	Ownership.....	99.990	MetLife, Inc.....	N.....	0.....
0241	MetLife.....	00000..		4255385	0		Met4 SIEFORE, S.A. de C.V. (Mexico).....	MEX.....	NIA.....	MetLife Mexico S.A.....	Ownership.....	0.010	MetLife, Inc.....	N.....	0.....
0241	MetLife.....	00000..		4255376	0		Met0 SIEFORE Adicional, S.A. de C.V. (Mexico)	MEX.....	NIA.....	MetLife Afore, S.A. de C.V.....	Ownership.....	99.990	MetLife, Inc.....	N.....	0.....
0241	MetLife.....	00000..		4255376	0		Met0 SIEFORE Adicional, S.A. de C.V. (Mexico)	MEX.....	NIA.....	MetLife Mexico S.A.....	Ownership.....	0.010	MetLife, Inc.....	N.....	0.....
0241	MetLife.....	00000..		3165795	0		MetLife Pensiones Mexico S.A.....	MEX.....	IA.....	MetLife Mexico Holdings, S. de R.L. de C.V....	Ownership.....	97.513	MetLife, Inc.....	N.....	0.....
0241	MetLife.....	00000..		3165795	0		MetLife Pensiones Mexico S.A.....	MEX.....	IA.....	MetLife International Holdings, LLC.....	Ownership.....	2.488	MetLife, Inc.....	N.....	0.....
0241	MetLife.....	00000..		3267390	0		MetLife Mexico Servicios S.A. de C.V.....	MEX.....	NIA.....	MetLife Mexico Holdings, S. de R.L. de C.V....	Ownership.....	98.000	MetLife, Inc.....	N.....	0.....

52.5

## 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		3267390	0		MetLife Mexico Servicios S.A. de C.V.	MEX	NIA	MetLife International Holdings, LLC	Ownership	2.000	MetLife, Inc.	N	0
0241	MetLife	00000	AA-5420018	3166288	0		MetLife Insurance Company of Korea, Limited	KOR	IA	MetLife Mexico S.A.	Ownership	14.640	MetLife, Inc.	N	0
0241	MetLife	00000	AA-5420018	3166288	0		MetLife Insurance Company of Korea, Limited	KOR	IA	Metropolitan Global Management, LLC	Ownership	85.360	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife Financial Services, Co., Ltd. (South Korea)	KOR	NIA	MetLife Insurance Company of Korea, Limited	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		4200880	0		MetLife Ireland Treasury d.a.c.	IRL	NIA	MetLife Global Holdings Corporation S.A. de C.V.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	AA-1930041	1173714	0		MetLife Insurance Limited (Australia)	AUS	IA	MetLife Ireland Treasury d.a.c.	Ownership	91.165	MetLife, Inc.	N	0
0241	MetLife	00000	AA-1930041	1173714	0		MetLife Insurance Limited (Australia)	AUS	IA	MetLife Global Holdings Corporation S.A. de C.V.	Ownership	8.835	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		The Direct Call Center PTY Limited (Australia)	AUS	NIA	MetLife Insurance Limited (Australia)	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		4239358	0		MetLife Investments PTY Limited (Australia)	AUS	NIA	MetLife Insurance Limited (Australia)	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		4239367	0		MetLife Insurance and Investment Trust (Australia)	AUS	NIA	MetLife Investments PTY Limited	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		1173732	0		MetLife General Insurance Limited (Australia)	AUS	IA	MetLife Ireland Treasury d.a.c.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife International Limited, LLC (DE)	DE	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		AmMetLife Insurance Berhad	MYS	IA	MetLife International Holdings, LLC	Ownership	50.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MAXIS GBN S.A.S.	FRA	NIA	MetLife International Holdings, LLC	Ownership	50.000	MetLife, Inc.	N	0
0241	MetLife	00000	AA-5480033		0		AmMetLife Takaful Berhad	MYS	IA	MetLife International Holdings, LLC	Ownership	50.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife Asia Limited (Hong Kong)	HKG	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		3166309	0		Metropolitan Life Insurance Company of Hong Kong Limited	HKG	IA	MetLife International Holdings, LLC	Ownership	99.999	MetLife, Inc.	N	0
0241	MetLife	00000		3166309	0		Metropolitan Life Insurance Company of Hong Kong Limited	HKG	IA	Natiloportem Holdings, LLC	Ownership	0.001	MetLife, Inc.	N	0
0241	MetLife	00000		4195913	0		MetLife Planos Odontologicos Ltda. (Brazil)	BRA	IA	MetLife International Holdings, LLC	Ownership	99.999	MetLife, Inc.	N	0
0241	MetLife	00000		4195913	0		MetLife Planos Odontologicos Ltda. (Brazil)	BRA	IA	Natiloportem Holdings, LLC	Ownership	0.001	MetLife, Inc.	N	0
0241	MetLife	00000	20-5894439	3373639	0		MetLife Global, Inc.	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		4189837	0		Inversiones MetLife Holdco Dos Limitada (Chile)	CHL	NIA	MetLife International Holdings, LLC	Ownership	0.001	MetLife, Inc.	N	0
0241	MetLife	00000		4189837	0		Inversiones MetLife Holdco Dos Limitada (Chile)	CHL	NIA	Natiloportem Holdings, LLC	Ownership	0.000	MetLife, Inc.	N	0
0241	MetLife	00000		4189837	0		Inversiones MetLife Holdco Dos Limitada (Chile)	CHL	NIA	MetLife, Inc.	Ownership	99.999	MetLife, Inc.	N	0
0241	MetLife	00000	AA-2130012	1641857	0		MetLife Seguros S.A. (Argentina)	ARG	IA	MetLife International Holdings, LLC	Ownership	95.524	MetLife, Inc.	N	0
0241	MetLife	00000	AA-2130012	1641857	0		MetLife Seguros S.A. (Argentina)	ARG	IA	Natiloportem Holdings, LLC	Ownership	2.675	MetLife, Inc.	N	0
0241	MetLife	00000	AA-2130012	4251145	0		MetLife Seguros S.A. (Argentina)	ARG	IA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership	1.801	MetLife, Inc.	N	0

52.6

## 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..	.....	2327738	.....0	.....	Compania Inversora MetLife S.A. (Argentina)....	ARG.....	NIA.....	MetLife International Holdings, LLC.....	Ownership.....	95.460	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..	.....	2327738	.....0	.....	Compania Inversora MetLife S.A. (Argentina)....	ARG.....	NIA.....	Natiloportem Holdings, LLC.....	Ownership.....	4.540	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..	.....	4247296	.....0	.....	MetLife Servicios S.A. (Argentina).....	ARG.....	NIA.....	Compania Inversora MetLife S.A.....	Ownership.....	18.870	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..	.....	4247296	.....0	.....	MetLife Servicios S.A. (Argentina).....	ARG.....	NIA.....	MetLife Seguros S.A.....	Ownership.....	79.880	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..	.....	4247296	.....0	.....	MetLife Servicios S.A. (Argentina).....	ARG.....	NIA.....	Natiloportem Holdings, LLC.....	Ownership.....	0.990	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..	.....	4247296	.....0	.....	MetLife Servicios S.A. (Argentina).....	ARG.....	NIA.....	MetLife Seguros de Retiro S.A.....	Ownership.....	0.260	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..	06-1597037..	2985727	.....0	.....	MetLife Worldwide Holdings, LLC.....	DE.....	NIA.....	MetLife International Holdings, LLC.....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..	AA-5324104..	3144558	.....0	.....	MetLife Limited (Hong Kong).....	HKG.....	IA.....	MetLife Worldwide Holdings, LLC.....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..	.....	0	.....0	.....	BIDV MetLife Life Insurance Limited Liability Company	VNM.....	IA.....	MetLife Limited (Hong Kong).....	Ownership.....	60.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..	.....	2704610	.....0	.....	Best Market S.A. (Argentina).....	ARG.....	NIA.....	MetLife International Holdings, LLC.....	Ownership.....	95.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..	.....	2704610	.....0	.....	Best Market S.A. (Argentina).....	ARG.....	NIA.....	Natiloportem Holdings, LLC.....	Ownership.....	5.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..	AA-5344102..	3166411	.....0	.....	PNB MetLife India Insurance Company Limited.	IND.....	IA.....	MetLife International Holdings, LLC.....	Ownership.....	26.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..	AA-2130046..	1388303	.....0	.....	MetLife Seguros de Retiro S.A. (Argentina).....	ARG.....	IA.....	MetLife International Holdings, LLC.....	Ownership.....	96.890	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..	AA-2130046..	1388303	.....0	.....	MetLife Seguros de Retiro S.A. (Argentina).....	ARG.....	IA.....	Natiloportem Holdings, LLC.....	Ownership.....	3.110	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..	AA-2130046..	4321758	.....0	.....	MetLife Seguros de Retiro S.A. (Argentina).....	ARG.....	IA.....	International Technical and Advisory Services Limited (USA-Delaware)	Ownership.....	0.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..	.....	3373648	.....0	.....	MetLife Administradora de Fundos Multipatrocinados Ltda. (Brazil)	BRA.....	NIA.....	MetLife International Holdings, LLC.....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..	.....	3373648	.....0	.....	MetLife Administradora de Fundos Multipatrocinados Ltda. (Brazil)	BRA.....	NIA.....	Natiloportem Holdings, LLC.....	Ownership.....	0.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	26298..	13-2725441..	3219728	.....0	.....	Metropolitan Property and Casualty Insurance Company	RI.....	IA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	39950..	22-2342710..	.....0	.....0	.....	Metropolitan General Insurance Company.....	RI.....	IA.....	Metropolitan Property and Casualty Insurance Company	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	40169..	05-0393243..	.....0	.....0	.....	Metropolitan Casualty Insurance Company.....	RI.....	IA.....	Metropolitan Property and Casualty Insurance Company	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	25321..	23-1903575..	.....0	.....0	.....	Metropolitan Direct Property and Casualty Insurance Company	RI.....	IA.....	Metropolitan Property and Casualty Insurance Company	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	22926..	36-1022580..	.....0	.....0	.....	Economy Fire & Casualty Company.....	IL.....	IA.....	Metropolitan Property and Casualty Insurance Company	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	38067..	36-3027848..	.....0	.....0	.....	Economy Preferred Insurance Company.....	IL.....	IA.....	Economy Fire & Casualty Company.....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	40649..	36-3105737..	.....0	.....0	.....	Economy Premier Assurance Company.....	IL.....	IA.....	Economy Fire & Casualty Company.....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..	95-3003951..	.....0	.....0	.....	MetLife Auto & Home Insurance Agency, Inc....	RI.....	IA.....	Metropolitan Property and Casualty Insurance Company	Ownership.....	100.000	MetLife, Inc.....	.....Y.....	0.....
0241	MetLife.....	34339..	13-2915260..	.....0	.....0	.....	Metropolitan Group Property and Casualty Insurance Company	RI.....	IA.....	Metropolitan Property and Casualty Insurance Company	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....

52.7

## 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..	05-0476998..	.....0	.....0		Metropolitan Lloyds, Inc.....	TX.....	NIA.....	Metropolitan Property and Casualty Insurance Company	Ownership.....	100.000	MetLife, Inc.....	.....Y.....	0.....
0241	MetLife.....	13938..	75-2483187..	.....0	.....0		Metropolitan Lloyds Insurance Company of Texas	TX.....	IA.....	Metropolitan Lloyds, Inc.....	Attorney-in-fact.....	0.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	87726..	06-0566090..	.....1546103	.....733076		Brighthouse Life Insurance Company .....	DE.....	IA.....	Brighthouse Holdings, LLC.....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..	13-2862391..	.....0	.....0		Brighthouse Securities, LLC .....	DE.....	NIA.....	Brighthouse Holdings, LLC.....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	91626..	04-2708937..	.....0	.....1030011		New England Life Insurance Company.....	MA.....	RE.....	Brighthouse Holdings, LLC.....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..	04-3240897..	.....4288440	.....1071039		Brighthouse Investment Advisers, LLC.....	MA.....	NIA.....	Brighthouse Holdings, LLC.....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..	81-3094008..	.....0	.....0		Brighthouse Services, LLC .....	DE.....	NIA.....	Brighthouse Holdings, LLC.....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..	47-4161401..	.....0	.....0		ML 1065 Hotel, LLC.....	DE.....	NIA.....	Brighthouse Life Insurance Company .....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..		.....0	.....0		Brighthouse Renewables Holding, LLC.....	DE.....	NIA.....	Brighthouse Life Insurance Company .....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..		.....0	.....0		Greater Sandhill I, LLC.....	DE.....	NIA.....	Brighthouse Renewables Holding, LLC.....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
52.8	0241	MetLife.....	00000..	01-0893117..	.....0	.....0	Brighthouse Connecticut Properties Ventures, LLC	DE.....	NIA.....	Brighthouse Life Insurance Company .....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
	0241	MetLife.....	00000..		.....0	.....0	Sino-US United MetLife Insurance Co. Ltd.....	CHN.....	IA.....	Metropolitan Life Insurance Company.....	Ownership.....	50.000	MetLife, Inc.....	.....N.....	0.....
	0241	MetLife.....	00000..		.....0	.....0	Euro T1 Investments LLC.....	DE.....	NIA.....	Brighthouse Life Insurance Company .....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
	0241	MetLife.....	00000..	46-3156033..	.....0	.....937869	Brighthouse Assignment Company.....	CT.....	NIA.....	Brighthouse Life Insurance Company .....	Ownership.....	100.000	MetLife, Inc.....	.....Y.....	0.....
	0241	MetLife.....	00000..	26-0224429..	.....0	.....0	Daniel/Brighthouse Midtown Atlanta Master Limited Liability Company	DE.....	NIA.....	Brighthouse Life Insurance Company .....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
	0241	MetLife.....	00000..	26-0301826..	.....0	.....0	1075 Peachtree, LLC.....	DE.....	NIA.....	Daniel/Brighthouse Midtown Limited Liability Company	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
	0241	MetLife.....	00000..	27-0227067..	.....0	.....0	TLA Holdings II LLC.....	DE.....	NIA.....	Brighthouse Life Insurance Company .....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
	0241	MetLife.....	00000..		.....0	.....0	TIC European Real Estate LP, LLC.....	DE.....	NIA.....	Brighthouse Life Insurance Company .....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
	0241	MetLife.....	00000..	74-3261395..	.....0	.....0	TLA Holdings LLC.....	DE.....	NIA.....	Brighthouse Life Insurance Company .....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
	0241	MetLife.....	00000..	51-0099394..	.....0	.....0	The Prospect Company.....	DE.....	NIA.....	TLA Holdings LLC.....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
	0241	MetLife.....	16073..	81-4750360..	.....0	.....0	Brighthouse Reinsurance Company of Delaware (DE)	DE.....	IA.....	Brighthouse Life Insurance Company .....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
	0241	MetLife.....	00000..		.....0	.....0	Euro TL Investments LLC.....	DE.....	NIA.....	Brighthouse Life Insurance Company .....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
	0241	MetLife.....	00000..	13-4153151..	.....0	.....0	MetLife Canadian Property Ventures LLC.....	NY.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
	0241	MetLife.....	00000..		.....0	.....0	MetLife Property Ventures Canada ULC.....	CAN.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
	0241	MetLife.....	97136..	13-3114906..	.....3219773	.....0	Metropolitan Tower Life Insurance Company....	DE.....	IA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
	0241	MetLife.....	00000..	38-4035918..	.....0	.....0	MetLife Assignment Company, Inc (DE).....	DE.....	NIA.....	Metropolitan Tower Life Insurance Company...	Ownership.....	100.000	MetLife, Inc.....	.....Y.....	0.....
	0241	MetLife.....	00000..		.....0	.....0	EntreCap Real Estate II, LLC.....	DE.....	NIA.....	Metropolitan Tower Life Insurance Company...	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
	0241	MetLife.....	00000..		.....0	.....0	PREFCO Dix-Huit LLC.....	CT.....	NIA.....	EntreCap Real Estate II, LLC.....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
	0241	MetLife.....	00000..		.....0	.....0	PREFCO X Holdings LLC.....	CT.....	NIA.....	EntreCap Real Estate II, LLC.....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
	0241	MetLife.....	00000..		.....0	.....0	PREFCO Ten Limited Partnership.....	CT.....	NIA.....	EntreCap Real Estate II, LLC.....	Ownership.....	99.900	MetLife, Inc.....	.....N.....	0.....

## 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		0	0		PREFCO Ten Limited Partnership	CT	NIA	PREFCO X Holdings LLC	Ownership	0.100	MetLife, Inc	N	0
0241	MetLife	00000		0	0		PREFCO Vingt LLC	CT	NIA	EntreCap Real Estate II, LLC	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000		0	0		PREFCO Twenty Limited Partnership	CT	NIA	EntreCap Real Estate II, LLC	Ownership	99.000	MetLife, Inc	N	0
0241	MetLife	00000		0	0		PREFCO Twenty Limited Partnership	CT	NIA	PREFCO Vingt LLC	Ownership	1.000	MetLife, Inc	N	0
0241	MetLife	00000		0	0		Plaza Drive Properties, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000		0	0		MTL Leasing, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000		0	0		PREFCO IX Realty LLC	CT	NIA	MTL Leasing, LLC	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000		0	0		PREFCO XIV Holdings LLC	CT	NIA	MTL Leasing, LLC	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000		0	0		PREFCO Fourteen Limited Partnership	CT	NIA	MTL Leasing, LLC	Ownership	99.900	MetLife, Inc	N	0
0241	MetLife	00000		0	0		PREFCO Fourteen Limited Partnership	CT	NIA	PREFCO XIV Holdings LLC	Ownership	0.100	MetLife, Inc	N	0
0241	MetLife	00000	13-3114906	0	0		1320 Venture LLC	DE	NIA	MTL Leasing, LLC	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	38-3846857	0	0		1320 GP LLC	DE	NIA	MTL Leasing, LLC	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	38-3846857	0	0		1320 Owner LP	DE	NIA	1320 Venture LLC	Ownership	99.900	MetLife, Inc	N	0
0241	MetLife	00000	38-3846857	0	0		1320 Owner LP	DE	NIA	1320 GP LLC	Ownership	0.100	MetLife, Inc	N	0
0241	MetLife	00000		3077272	0		MetLife Chile Inversiones Limitada	CHL	NIA	MetLife, Inc	Ownership	72.351	MetLife, Inc	N	0
0241	MetLife	00000		3077272	0		MetLife Chile Inversiones Limitada	CHL	NIA	Inversiones MetLife Holdco Dos Limitada	Ownership	2.767	MetLife, Inc	N	0
0241	MetLife	00000		3077272	0		MetLife Chile Inversiones Limitada	CHL	NIA	Natiloportem Holdings, LLC	Ownership	0.000	MetLife, Inc	N	0
0241	MetLife	00000		3077272	0		MetLife Chile Inversiones Limitada	CHL	NIA	American Life Insurance Company	Ownership	24.882	MetLife, Inc	N	0
0241	MetLife	00000	82-2405817	0	0		MetLife Investment Management Holdings, LLC	DE	NIA	MetLife, Inc	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	20-8262386	0	0		Logan Circle Partners, L.P.	PA	NIA	MetLife Investment Management Holdings, LLC	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	20-8262288	0	0		Logan Circle Partners GP, LLC	PA	NIA	MetLife Investment Management Holdings, LLC	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000		0	0		MetLife Real Estate Lending Manager LLC	DE	NIA	MetLife Investment Management Holdings, LLC	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000		0	0		MetLife Real Estate Lending LLC	DE	NIA	MetLife Investment Management Holdings, LLC	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	38-3853223	0	0		Logan Circle Partners I LLC	PA	NIA	Logan Circle Partners, L.P.	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	26-0333595	0	0		Logan Circle Partners Investment Management LLC	DE	NIA	Logan Circle Partners, L.P.	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	AA-2280000	3179774	0		MetLife Chile Seguros de Vida S.A	CHL	IA	MetLife Chile Inversiones Limitada	Ownership	99.997	MetLife, Inc	N	0
0241	MetLife	00000	AA-2280000	3179774	0		MetLife Chile Seguros de Vida S.A	CHL	IA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership	0.003	MetLife, Inc	N	0
0241	MetLife	00000		0	0		Inversiones MetLife Holdco Tres Limitada (Chile)	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	97.130	MetLife, Inc	N	0
0241	MetLife	00000		0	0		Inversiones MetLife Holdco Tres Limitada (Chile)	CHL	NIA	Inversiones MetLife Holdco Dos Limitada	Ownership	2.870	MetLife, Inc	N	0

52.9

## 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..		.....0	.....0		AFP Provida S.A. (Chile) .....	CHL.....	NIA.....	MetLife Chile Inversiones Limitada.....	Ownership.....	.....10.922	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..		.....0	.....0		AFP Provida S.A. (Chile) .....	CHL.....	NIA.....	Inversiones MetLife Holdco Tres Limitada.....	Ownership.....	.....42.382	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..		.....0	.....0		AFP Provida S.A. (Chile) .....	CHL.....	NIA.....	Inversiones MetLife Holdco Dos Limitada.....	Ownership.....	.....42.382	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..		.....4255282	.....0		MetLife Chile Administradora de Mutuos Hipotecarios S.A. ....	CHL.....	NIA.....	MetLife Chile Seguros de Vida S.A. ....	Ownership.....	.....99.900	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..		.....4255282	.....0		MetLife Chile Administradora de Mutuos Hipotecarios S.A. ....	CHL.....	NIA.....	MetLife Chile Inversiones Limitada.....	Ownership.....	.....0.100	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..		.....0	.....0		Provida Internacional S.A. (Chile) .....	CHL.....	NIA.....	AFP Provida S.A.....	Ownership.....	.....99.990	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..		.....0	.....0		Provida Internacional S.A. (Chile) .....	CHL.....	NIA.....	MetLife Chile Inversiones Limitada.....	Ownership.....	.....0.010	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..		.....0	.....0		AFP Genesis Administradora de Fondos y Fidecomisos S.A. (Ecuador) .....	ECU.....	NIA.....	Provida Internacional S.A. ....	Ownership.....	.....99.900	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..		.....0	.....0		AFP Genesis Administradora de Fondos y Fidecomisos S.A. (Ecuador) .....	ECU.....	NIA.....	AFP Provida S.A.....	Ownership.....	.....0.100	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..		.....0	.....0		MetLife Chile Seguros Generales S.A. (Chile) .....	CHL.....	IA.....	MetLife Chile Inversiones Limitada.....	Ownership.....	.....99.980	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..		.....0	.....0		MetLife Chile Seguros Generales S.A. (Chile) .....	CHL.....	IA.....	Inversiones MetLife Holdco Dos Limitada.....	Ownership.....	.....0.020	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..	52-1528581..	3921834	727303		SafeGuard Health Enterprises, Inc.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..	95747..	93-0864866..	.....0	6324	SafeGuard Health Plans, Inc. (NV).....	NV.....	NIA.....	SafeGuard Health Enterprises, Inc.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..	14170..	33-0733552..	.....0	6324	MetLife Health Plans, Inc.....	NJ.....	NIA.....	SafeGuard Health Enterprises, Inc.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..	95-2879515..	.....0	6324		SafeGuard Health Plans, Inc. (CA).....	CA.....	NIA.....	SafeGuard Health Enterprises, Inc.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..	79014..	33-0515751..	.....0	6324	SafeHealth Life Insurance Company.....	CA.....	NIA.....	SafeGuard Health Enterprises, Inc.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..	52009..	65-0073323..	.....0	6324	SafeGuard Health Plans, Inc. (FL).....	FL.....	NIA.....	SafeGuard Health Enterprises, Inc.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..	95051..	75-2046497..	.....0	6324	SafeGuard Health Plans, Inc. (TX).....	TX.....	NIA.....	SafeGuard Health Enterprises, Inc.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..	98-1099650..	.....0	6324		MetLife Global Benefits, Ltd.....	CYM.....	IA.....	MetLife, Inc.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..	36-3665871..	3165900	.....0		Cova Life Management Company.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..		3817825	.....0		MetLife Services and Solutions, LLC.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..		3818523	.....0		MetLife Solutions Pte. Ltd.....	SGP.....	NIA.....	MetLife Services and Solutions, LLC.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..	98-0613376..	3818550	.....0		MetLife Global Operations Support Center Private Limited.....	IND.....	NIA.....	MetLife Solutions Pte. Ltd.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..	98-0613376..	3818550	.....0		MetLife Global Operations Support Center Private Limited.....	IND.....	NIA.....	Natiloportem Holdings, LLC.....	Ownership.....	.....0.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..		3818541	.....0		MetLife Services East Private Limited.....	IND.....	NIA.....	MetLife Solutions Pte. Ltd.....	Ownership.....	.....99.990	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..		3818541	.....0		MetLife Services East Private Limited.....	IND.....	NIA.....	Natiloportem Holdings, LLC.....	Ownership.....	.....0.010	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..	22-3805708..	3302488	.....0		Newbury Insurance Company, Limited.....	DE.....	IA.....	MetLife, Inc.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	60992..	13-3690700..	3302479	1167609		Brighthouse Life Insurance Company of NY.....	NY.....	IA.....	Brighthouse Life Insurance Company.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..	13-3179826..	3219782	.....0		Enterprise General Insurance Agency, Inc.....	DE.....	IA.....	MetLife, Inc.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	0.....

52.10

## 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	0		MetLife Reinsurance Company of Charleston	SC	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	26-6122204	4254959	0		MetLife Capital Trust IV	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	27-0858844	4278786	0		MetLife Home Loans LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	75-2417735	2602211	0		Federal Flood Certification LLC	TX	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	55-0790010	3165807	0		MetLife Group, Inc.	NY	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		3576355	0		MetLife Investment Advisors, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MLIA SBAF Manager, LLC (DE)	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	20-4607161	0	0		MetLife European Holdings, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife Core Property Fund GP, LLC	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	80-0946518	0	0		MetLife Core Property Fund, LP	DE	NIA	Metropolitan Life Insurance Company	Ownership	20.060	MetLife, Inc.	N	0
0241	MetLife	00000	80-0946518	0	0		MetLife Core Property Fund, LP	DE	NIA	Metropolitan Life Insurance Company (on behalf of Sep Acct 746)	Ownership	3.240	MetLife, Inc.	N	0
0241	MetLife	00000	80-0946518	0	0		MetLife Core Property Fund, LP	DE	NIA	MetLife Insurance Company of Korea, Limited	Ownership	2.910	MetLife, Inc.	N	0
0241	MetLife	00000	80-0946518	0	0		MetLife Core Property Fund, LP	DE	NIA	General American Life Insurance Company	Ownership	0.070	MetLife, Inc.	N	0
0241	MetLife	00000	80-0946518	0	0		MetLife Core Property Fund, LP	DE	NIA	Brighthouse Life Insurance Company	Ownership	0.140	MetLife, Inc.	N	0
0241	MetLife	00000	80-0947139	0	0		MetLife Core Property REIT, LLC	DE	NIA	MetLife Core Property Fund, LP	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	46-3934926	0	0		MetLife Core Property Holdings, LLC	DE	NIA	MetLife Core Property REIT, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MCP Property Management LLC (DE)	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	13-4075851	0	0		MetLife Commercial Mortgage Income Fund GP, LLC	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	47-2630137	0	0		MetLife Commercial Mortgage Income Fund LP	DE	NIA	Metropolitan Life Insurance Company	Ownership	33.200	MetLife, Inc.	N	0
0241	MetLife	00000	47-2630137	0	0		MetLife Commercial Mortgage Income Fund LP	DE	NIA	Brighthouse Life Insurance Company	Ownership	11.140	MetLife, Inc.	N	0
0241	MetLife	00000	47-2630137	0	0		MetLife Commercial Mortgage Income Fund LP	DE	NIA	MetLife Insurance Company of Korea, Limited	Ownership	2.960	MetLife, Inc.	N	0
0241	MetLife	00000	47-2630137	0	0		MetLife Commercial Mortgage Income Fund LP	DE	NIA	MetLife Limited	Ownership	3.540	MetLife, Inc.	N	0
0241	MetLife	00000	47-2630137	0	0		MetLife Commercial Mortgage Income Fund LP	DE	NIA	Metropolitan Life Insurance Company of Hong Kong Limited	Ownership	0.410	MetLife, Inc.	N	0
0241	MetLife	00000	47-2688528	0	0		MetLife Commercial Mortgage REIT, LLC	DE	NIA	MetLife Commercial Mortgage Income Fund, LP	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	47-2703778	0	0		MetLife Commercial Mortgage Originator, LLC	DE	NIA	MetLife Commercial Mortgage REIT, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	47-5495603	0	0		MCMIF Holdco I, LLC	DE	NIA	MetLife Commercial Mortgage Originator, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife International PE Fund I, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	92.593	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife International PE Fund I, LP	CYM	NIA	Metropolitan Life Insurance Company of Hong Kong Limited	Ownership	0.576	MetLife, Inc.	N	0

52.11

# 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		0	0		MetLife International PE Fund I, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	2.716	MetLife, Inc	N	0
0241	MetLife	00000		0	0		MetLife International PE Fund I, LP	CYM	NIA	MetLife Mexico S.A.	Ownership	4.115	MetLife, Inc	N	0
0241	MetLife	00000		0	0		MetLife Alternatives GP, LLC	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	98-1150291	0	0		MetLife International HF Partners, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	88.220	MetLife, Inc	N	0
0241	MetLife	00000	98-1150291	0	0		MetLife International HF Partners, LP	CYM	NIA	MetLife Insurance Company of Korea, Limited	Ownership	9.470	MetLife, Inc	N	0
0241	MetLife	00000	98-1150291	0	0		MetLife International HF Partners, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	2.290	MetLife, Inc	N	0
0241	MetLife	00000	98-1150291	0	0		MetLife International HF Partners, LP	CYM	NIA	MetLife Alternatives GP, LLC	Ownership	0.020	MetLife, Inc	N	0
0241	MetLife	00000	98-1162663	0	0		MetLife International PE Fund II, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	94.540	MetLife, Inc	N	0
0241	MetLife	00000	98-1162663	0	0		MetLife International PE Fund II, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	2.770	MetLife, Inc	N	0
0241	MetLife	00000	98-1162663	0	0		MetLife International PE Fund II, LP	CYM	NIA	MetLife Mexico S.A.	Ownership	2.100	MetLife, Inc	N	0
0241	MetLife	00000	98-1162663	0	0		MetLife International PE Fund II, LP	CYM	NIA	Metropolitan Life Insurance Company of Hong Kong Limited	Ownership	0.590	MetLife, Inc	N	0
0241	MetLife	00000	98-1226825	0	0		MetLife International PE Fund III, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	88.930	MetLife, Inc	N	0
0241	MetLife	00000	98-1226825	0	0		MetLife International PE Fund III, LP	CYM	NIA	MetLife Insurance Company of Korea, Limited	Ownership	7.910	MetLife, Inc	N	0
0241	MetLife	00000	98-1226825	0	0		MetLife International PE Fund III, LP	CYM	NIA	Metropolitan Life Insurance Company of Hong Kong Limited	Ownership	0.550	MetLife, Inc	N	0
0241	MetLife	00000	98-1226825	0	0		MetLife International PE Fund III, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	2.610	MetLife, Inc	N	0
0241	MetLife	00000	98-1277596	0	0		MetLife International PE Fund IV, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	94.700	MetLife, Inc	N	0
0241	MetLife	00000	98-1277596	0	0		MetLife International PE Fund IV, LP	CYM	NIA	MetLife Insurance Company of Korea, Limited	Ownership	3.790	MetLife, Inc	N	0
0241	MetLife	00000	98-1277596	0	0		MetLife International PE Fund IV, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	1.510	MetLife, Inc	N	0
0241	MetLife	00000		0	0		MetLife International PE Fund V, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	81.699	MetLife, Inc	N	0
0241	MetLife	00000		0	0		MetLife International PE Fund V, LP	CYM	NIA	MetLife Insurance Company of Korea, Limited	Ownership	3.268	MetLife, Inc	N	0
0241	MetLife	00000		0	0		MetLife International PE Fund V, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	15.033	MetLife, Inc	N	0
0241	MetLife	00000		0	0		MetLife International PE Fund VI, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	95.652	MetLife, Inc	N	0
0241	MetLife	00000		0	0		MetLife International PE Fund VI, LP	CYM	NIA	MetLife Insurance Company of Korea, Limited	Ownership	4.348	MetLife, Inc	N	0
0241	MetLife	00000		0	0		MetLife Loan Asset Management, LLC	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	46-4140926		0		MIM Property Management, LLC	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	13092	26-1511401	4300892	0		MetLife Reinsurance Company of Vermont	VT	IA	MetLife, Inc	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	62634	51-0104167	4255107	0		Delaware American Life Insurance Company	DE	IA	MetLife, Inc	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	27-1206753	0	0		MetLife Consumer Services, Inc	DE	NIA	MetLife, Inc	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	81-3846992	0	0		Brighthouse Financial, Inc	DE	NIA	MetLife, Inc	Ownership	19.200	MetLife, Inc	N	0
0241	MetLife	00000		0	0		Brighthouse Holdings, LLC	DE	UDP	Brighthouse Financial, Inc	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	81-2253384	0	0		MetLife Insurance Brokerage, Inc	NY	NIA	MetLife, Inc	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	60690	98-0000065	4247326	0		American Life Insurance Company	DE	IA	MetLife, Inc	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	AA-1580066	0	0		MetLife Insurance K.K. (Japan)	JPN	IA	American Life Insurance Company	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000		4255330	0		Communication One Kabushiki Kaisha (Japan)	JPN	NIA	MetLife Insurance K.K. (Japan)	Ownership	100.000	MetLife, Inc	N	0

52.12

## 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...		4250018	.....0		MetLife Life Insurance Company (Egypt).....	EGY.....	IA.....	MetLife Global Holding Company I GmbH (Swiss)	Ownership.....	84.125	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000...	AA-1860015	.....0	.....0		MetLife Emekililik ve Hayat A.S. (Turkey).....	TUR.....	IA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	99.980	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000...		.....0	.....0		MetLife Life Insurance S.A. (Greece).....	GRC.....	IA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000...		4255349	.....0		MetLife Mutual Fund Company (Greece).....	GRC.....	NIA.....	MetLife Life Insurance Company S.A.....	Ownership.....	90.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000...		4304032	.....0		International Investment Holding Company Limited (Russia)	RUS.....	NIA.....	American Life Insurance Company .....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000...		.....0	.....0		UBB-MetLife Zhivotozastrahovatelno Drujestvo AD (Bulgaria)	BGR.....	IA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	40.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000...		.....0	.....0		MetLife American International Group and Arab National Bank Cooperative Insurance Company	SAU.....	IA.....	American Life Insurance Company .....	Ownership.....	30.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000...		4250072	.....0		PJSC MetLife (Ukraine).....	UKR.....	IA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	99.999	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000...		4250072	.....0		PJSC MetLife (Ukraine).....	UKR.....	IA.....	International Technical and Advisory Services Limited (USA-Delaware)	Ownership.....	0.001	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000...		4250072	.....0		PJSC MetLife (Ukraine).....	UKR.....	IA.....	Borderland Investments Limited (USA-Delaware)	Ownership.....	0.001	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000...		.....0	.....0		MetLife Innovation Centre Limited.....	IRL.....	NIA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	99.999	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000...	51-0205283	.....0	.....0		International Technical and Advisory Services Limited (USA-Delaware)	DE.....	NIA.....	American Life Insurance Company .....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000...	02-0649743	.....0	.....0		Borderland Investments Limited (USA-Delaware)	DE.....	NIA.....	American Life Insurance Company .....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000...		.....0	.....0		ALICO Hellas Single Member Limited Liability Company (Greece)	GRC.....	NIA.....	Borderland Investments Limited (USA-Delaware)	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000...		.....0	.....0		MetLife Asset Management Corp. (Japan).....	JPN.....	NIA.....	ALICO Operations, LLC (DE).....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000...		4249311	.....0		MetLife Mas, S.A. de C.V (Mexico).....	MEX.....	IA.....	MetLife International Holdings, LLC.....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000...		4249311	.....0		MetLife Mas, S.A. de C.V (Mexico).....	MEX.....	IA.....	International Technical and Advisory Services Limited (USA-Delaware)	Ownership.....	0.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000...		4251293	.....0		MetLife Seguros S.A. (Uruguay).....	URY.....	IA.....	ALICO Operations, LLC (DE).....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000...		.....0	.....0		MetLife Colombia Seguros de Vida S.A. (Columbia)	COL.....	IA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	90.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000...		.....0	.....0		MetLife Colombia Seguros de Vida S.A. (Columbia)	COL.....	IA.....	MetLife Global Holding Company I GmbH (Swiss)	Ownership.....	10.000	MetLife, Inc.....	.....N.....	0.....

52.13

**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..		.....0	.....0		MetLife Colombia Seguros de Vida S.A. (Columbia)	COL.....	IA.....	International Technical and Advisory Services Limited (USA-Delaware)	Ownership.....	.....0.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..		.....0	.....0		MetLife Colombia Seguros de Vida S.A. (Columbia)	COL.....	IA.....	Borderland Investments Limited (USA-Delaware)	Ownership.....	.....0.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..		.....0	.....0		MetLife Colombia Seguros de Vida S.A. (Columbia)	COL.....	IA.....	Natiloportem Holdings, LLC.....	Ownership.....	.....0.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..	13-3912049..	.....0	.....0		ALICO Properties, Inc. (USA-Delaware).....	DE.....	NIA.....	American Life Insurance Company .....	Ownership.....	.....51.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..	13-3919049..	.....0	.....0		Global Properties, Inc. (USA-Delaware).....	DE.....	NIA.....	ALICO Properties, Inc.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..		.....0	.....0		MetLife Global Holding Company I GmbH (Swiss)	CHE.....	NIA.....	American Life Insurance Company.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..		.....0	.....0		MetLife Global Holding Company II GmbH (Swiss)	CHE.....	NIA.....	MetLife Global Holding Company I GmbH (Swiss)	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..		.....0	.....0		MetLife Investment Management Holdings (Ireland) Limited	IRL.....	NIA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..		.....0	.....0		MetLife Syndicated Bank Loan Lux GP, S.à.r.l.	LUX.....	NIA.....	MetLife Investment Management Holdings (Ireland) Limited	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..	98-1372544..	.....0	.....0		MetLife BL Feeder (Cayman), LP.....	CYM.....	NIA.....	MetLife Syndicated Bank Loan Lux GP, S.à.r.l.	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..	82-3255634..	.....0	.....0		MetLife BL Feeder , LP.....	DE.....	NIA.....	MetLife Syndicated Bank Loan Lux GP, S.à.r.l.	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..	98-1372721..	.....0	.....0		MetLife Syndicated Bank Loan Fund, SCSp (Luxembourg)	LUX.....	NIA.....	MetLife Syndicated Bank Loan Lux GP, S.à.r.l.	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..	30-0615846..	.....0	.....0		ALICO Operations, LLC (DE).....	DE.....	NIA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..		.....0	.....0		MetLife EU Holding Company Limited (Ireland).	IRL.....	NIA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..	98-0552186..	.....4249302	.....0		ALICO European Holding Limited (Ireland).....	IRL.....	NIA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..	AA-1780108..	.....0	.....0		MetLife Europe d.a.c. ....	IRL.....	IA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..		.....0	.....0		MetLife Services EOOD (Bulgaria) .....	BGR.....	NIA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..		.....0	.....0		MetLife Pension Trustees Limited (UK).....	GBR.....	IA.....	MetLife Europe d.a.c. ....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..		.....4255367	.....0		First American-Hungarian Insurance Agency Limited (Hungary)	HUN.....	IA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..		.....4258407	.....0		MetLife Solutions S.A.S. (France).....	FRA.....	NIA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	0.....

52.14

## 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..		.....0	.....0		MetLife Asia Holding Company Pte. Ltd. ....	SGP.....	NIA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..		.....0	.....0		MetLife Innovation Centre Pte. Ltd. ....	SGP.....	NIA.....	MetLife Asia Holding Company Pte. Ltd. ....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..		.....0	.....0		MetLife Reinsurance Company of Bermuda Ltd.	BMU.....	IA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..		.....0	.....0		MetLife Investment Management Limited (UK)..	GBR.....	NIA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..		.....4255246	.....0		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.....	0.....
0241	MetLife.....	00000..		.....4255246	.....0		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.....	0.....
0241	MetLife.....	00000..		.....4249469	.....0		ZAO Master D (Russia).....	RUS.....	NIA.....	ALICO European Holding Limited (Ireland).....	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..		.....4249991	.....0		Joint-Stock Company MetLife Insurance Company (Russia)	RUS.....	IA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	49.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..		.....4249991	.....0		Joint-Stock Company MetLife Insurance Company (Russia)	RUS.....	IA.....	ZAO Master D (Russia).....	Ownership.....	51.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..		.....4255198	.....0		MetLife Slovakia s.r.o.....	SVK.....	NIA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	99.956	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..		.....4255198	.....0		MetLife Slovakia s.r.o.....	SVK.....	NIA.....	International Technical and Advisory Services Limited (USA-Delaware)	Ownership.....	0.044	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..		.....0	.....0		MetLife Services Cyprus Ltd.....	CYP.....	NIA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..		.....0	.....0		Hellenic Alico Life Insurance Company Ltd. (Cyprus)	CYP.....	IA.....	MetLife Services Cyprus Ltd.....	Ownership.....	27.500	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..		.....4247335	.....0		MetLife Towarzystwo Ubezpieczen na Zycie i Reasekuracji S.A.	POL.....	IA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..		.....4255264	.....0		MetLife Services Sp. z o.o .....	POL.....	NIA.....	MetLife Towarzystwo Ubezpieczen na Zycie i Reasekuracji S.A.	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..		.....4251154	.....0		MetLife Powszechne Towarzystwo Emerytalne (Poland)	POL.....	IA.....	MetLife Towarzystwo Ubezpieczen na Zycie i Reasekuracji S.A.	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..	AA-9640009.	.....4255255	.....0		MetLife Towarzystwo Funduszy Inwestycyjnych S.A.	POL.....	NIA.....	MetLife Towarzystwo Ubezpieczen na Zycie i Reasekuracji S.A.	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..		.....4258331	.....0		Agenvita S.r.l. (Italy).....	ITA.....	IA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000..		.....0	.....0		MetLife Services, Sociedad Limitada (Spain).....	ESP.....	NIA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	100.000	MetLife, Inc.....	.....N.....	0.....

52.15

## 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...		.....0	.....0		MetLife Europe Insurance d.a.c .....	IRL.....	IA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	.....93.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000...		.....0	.....0		MetLife Europe Insurance d.a.c .....	IRL.....	IA.....	American Life Insurance Company .....	Ownership.....	.....7.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000...		...4189864	.....0		MetLife Europe Services Limited (Ireland).....	IRL.....	NIA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000...	95-3947585..	...3166064	.....0		MetLife Investors Group, LLC.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000...	43-1906210..	...3373563	...1130412		MetLife Investments Securities LLC (DE).....	DE.....	NIA.....	MetLife Investors Group, LLC.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	0.....
0241	MetLife.....	00000...		.....0	.....0		MetLife Investors Distribution Company.....	MO.....	NIA.....	MetLife Investors Group, LLC.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	0.....

**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)
<b>Affiliated Transactions</b>												
0.....	13-4075851.....	MetLife, Inc.....	4,927,607,196	478,284,896	(1,100,000,000)	0	579,186,589	0		(103,953,777)	4,781,124,904	0
65978.....	13-5581829.....	Metropolitan Life Insurance Company.....	(2,362,350,000)	(2,029,015,769)	367,676,800	0	(2,197,781,057)	159,295,528		220,995,400	(5,841,179,098)	12,459,862,821
0.....		MLIC CB Holdings LLC.....	0	(3,500,000)	0	0	0	0		0	(3,500,000)	0
0.....	20-2985998.....	500 Grant Street GP, LLC.....	0	(150,000)	0	0	0	0		0	(150,000)	0
0.....		Euro CL Investments LLC.....	0	(180,435)	0	0	0	0		0	(180,435)	0
0.....		The Building at 575 Fifth Avenue Mezzanine LLC.....	0	8,437,479	0	0	0	0		0	8,437,479	0
0.....	82-3135079.....	150 North Riverside PE Member, LLC.....	0	210,000,000	0	0	0	0		0	210,000,000	0
0.....		MetLife Investments Asia Limited (Hong Kong).....	0	0	0	0	5,500,573	0		0	5,500,573	0
0.....		MetLife Investments Limited (UK).....	0	0	0	0	18,635,009	0		0	18,635,009	0
0.....		MetLife Latin America Asesorias e Inversiones Limitada (Chile).....	0	0	0	0	12,585,735	0		0	12,585,735	0
0.....	86-1176467.....	MEX DF Properties, LLC.....	0	(8,692,998)	0	0	0	0		0	(8,692,998)	0
0.....	13-3619870.....	23rd Street Investments, Inc.....	(6,650,000)	(3,378,140)	0	0	725,405	0		0	(9,302,735)	0
0.....	06-1193029.....	MetLife Capital Credit L.P.....	0	(75,096,088)	0	0	(29,250)	0		0	(75,125,338)	0
0.....	91-1273824.....	MetLife Capital Limited Partnership.....	0	(92,121,842)	0	0	(29,250)	0		0	(92,151,092)	0
0.....		ML Sentinel Square Member, LLC.....	0	10,466,323	0	0	0	0		0	10,466,323	0
0.....		Long Island Solar Farm, LLC.....	0	0	(2,818,447)	0	0	0		(4,991,226)	(7,809,673)	0
0.....	43-1822723.....	Missouri Reinsurance, Inc.....	(65,000,000)	0	0	0	28,673,442	(38,471,347)		0	(74,797,905)	(721,496,600)
0.....	13-3237278.....	MetLife Holdings, Inc.....	0	0	0	0	6	0		0	6	0
0.....	13-3237275.....	MetLife Credit Corp.....	5,899,985	0	(47,579)	0	556,173	0		(9,067,824)	(2,659,245)	0
0.....	13-3237277.....	MetLife Funding, Inc.....	0	0	47,579	0	(55,315)	0		0	(7,736)	0
0.....		85 Broad Street Mezzanine LLC.....	0	(180,476,883)	0	0	0	0		0	(180,476,883)	0
0.....	13-3170235.....	Metropolitan Tower Realty Company, Inc.....	0	1,123,430	0	0	602,345	0		0	1,725,775	0
0.....	43-6026902.....	White Oak Royalty Company.....	0	0	0	0	(809,491)	0		0	(809,491)	0
0.....	26-2853672.....	MLIC Asset Holdings, LLC.....	0	(37,365,512)	0	0	0	0		0	(37,365,512)	0
0.....	36-4197196.....	MetLife Properties Ventures, LLC.....	0	(13,111)	0	0	0	0		0	(13,111)	0
91626.....	04-2708937.....	New England Life Insurance Company.....	(106,000,000)	0	(1,603,480)	0	(56,658,115)	(4,403,125)		18,948,670	(149,716,050)	578,049,197
0.....	22-2375428.....	Transmountain Land & Livestock Company.....	0	0	0	0	(406)	0		0	(406)	0
0.....	34-1650967.....	Hyatt Legal Plans, Inc.....	(76,000,000)	0	82,957	0	(46,959,172)	0		0	(122,876,215)	0
0.....	34-1631590.....	Hyatt Legal Plans of Florida, Inc.....	0	0	(82,957)	0	0	0		0	(82,957)	0
0.....	13-4047186.....	MetLife Tower Resources Group, Inc.....	0	0	0	0	(146,812)	0		0	(146,812)	0
0.....	13-5581829.....	1001 Properties, LLC.....	0	251,096	0	0	0	0		0	251,096	0
0.....	26-0291767.....	6104 Hollywood, LLC.....	0	965,196	0	0	0	0		0	965,196	0
0.....	81-3382498.....	MetLife ConSquare Member, LLC (DE).....	0	48,917,923	0	0	0	0		0	48,917,923	0
0.....	13-4078322.....	334 Madison Euro Investments, Inc.....	0	0	0	0	58	0		0	58	0
0.....		St. James Fleet Investments Two Limited.....	0	1,931,408,745	0	0	0	0		0	1,931,408,745	0
0.....	98-0391368.....	OMI MLIC Investments Limited.....	0	0	0	0	(5,373,829)	0		0	(5,373,829)	0
16073.....	81-4750360.....	Brighthouse Reinsurance Company of Delaware.....	0	0	22,420,200	0	223,586,863	348,013,473		16,200,416	610,220,952	(18,583,291,036)
0.....	13-2862391.....	Brighthouse Securities, LLC.....	0	0	0	0	(273,093,301)	0		0	(273,093,301)	0
0.....	81-3094008.....	Brighthouse Services, LLC.....	0	0	0	0	1,015,705,322	0		0	1,015,705,322	0
0.....	81-3846992.....	Brighthouse Financial, Inc.....	0	1,443,025,359	0	0	119,460,594	0		0	1,562,485,953	0
0.....		Brighthouse Holdings, LLC.....	106,000,000	0	0	0	0	0		0	106,000,000	0

**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)
0	81-2253384	MetLife Insurance Brokerage, Inc.	0	0	0	0	(1,655,338)	0	0	0	(1,655,338)	0
63665	43-0285930	General American Life Insurance Company	(607,196)	(26,550,313)	213,648,664	0	(58,822,631)	380,736,512	0	6,852,945	515,257,981	1,792,477,802
0	46-0803970	MetLife CC Member, LLC	0	(13,090,000)	0	0	0	0	0	0	(13,090,000)	0
0	46-4158087	MetLife 555 12th Member, LLC	0	22,119,672	0	0	0	0	0	0	22,119,672	0
0	46-3608641	ML Swan Mezz, LLC	0	(6,040,928)	0	0	0	0	0	0	(6,040,928)	0
0	46-3616798	ML Dolphin Mezz, LLC	0	6,692,875	0	0	0	0	0	0	6,692,875	0
0	46-4584166	ML Southmore, LLC	0	386,329	0	0	0	0	0	0	386,329	0
0		Haskell East Village, LLC	0	6,984,108	0	0	0	0	0	0	6,984,108	0
0	46-3426206	MetLife Cabo Hilton Member, LLC	0	(10,169,086)	0	0	0	0	0	0	(10,169,086)	0
0	82-1637862	MetLife Chino Member, LLC	0	32,730,103	0	0	0	0	0	0	32,730,103	0
0	26-1762232	Boulevard Residential, LLC	0	240,809	0	0	0	0	0	0	240,809	0
0	20-8349277	Sandpiper Cove Associates, LLC	0	(4,024,354)	0	0	0	0	0	0	(4,024,354)	0
0	46-2460801	MetLife 1201 TAB Member, LLC	0	(7,000,000)	0	0	0	0	0	0	(7,000,000)	0
0	46-2477278	MetLife LHH Member, LLC	0	(3,107,733)	0	0	0	0	0	0	(3,107,733)	0
0	46-4196012	ML-AI MetLife Member 1, LLC	0	(39,463,989)	0	0	0	0	0	0	(39,463,989)	0
0	80-0821598	Oconee Hotel Company, LLC	0	(7,950,000)	0	0	0	0	0	0	(7,950,000)	0
0	80-0823015	Oconee Land Company, LLC	0	(14,942,030)	0	0	0	0	0	0	(14,942,030)	0
0	30-0777814	Marketplace Residences, LLC	0	729,726	0	0	0	0	0	0	729,726	0
0	27-0226554	MLIC Asset Holdings II, LLC	0	(13,044,713)	0	0	0	0	0	0	(13,044,713)	0
0	46-4229772	MetLife THR Investor, LLC	0	(13,874,037)	0	0	0	0	0	0	(13,874,037)	0
0	46-4129811	MetLife 425 MKT Member, LLC	0	(10,299,975)	0	0	0	0	0	0	(10,299,975)	0
0	46-4705809	MetLife CB W/A, LLC	0	(460,294)	0	0	0	0	0	0	(460,294)	0
0	46-4133357	ML Bridgeside Apartments, LLC	0	3,233,571	0	0	0	0	0	0	3,233,571	0
0		MetLife OFC Member, LLC	0	83,913,844	0	0	0	0	0	0	83,913,844	0
0	46-4283517	MetLife Camino Ramon Member, LLC	0	(27,730,580)	0	0	0	0	0	0	(27,730,580)	0
0	20-8868348	Ashton Judiciary Square, LLC	0	(1,202,325)	0	0	0	0	0	0	(1,202,325)	0
0	47-1970965	ML New River Village III, LLC	0	4,393,676	0	0	0	0	0	0	4,393,676	0
0	47-1256270	MetLife OBS Member, LLC	0	(4,919,250)	0	0	0	0	0	0	(4,919,250)	0
0		MetLife 1007 Stewart, LLC	0	(122,388,452)	0	0	0	0	0	0	(122,388,452)	0
0	46-4255167	ML Terraces, LLC	0	(12,461,780)	0	0	0	0	0	0	(12,461,780)	0
0		Chestnut Flats Wind, LLC	0	(3,657,005)	0	0	0	0	0	0	(3,657,005)	0
0	13-3759652	MetLife International Holdings, LLC	0	0	0	0	325,243,736	0	0	0	325,243,736	0
0		Metropolitan Life Seguros e Previdencia Privada S.A. (Brazil)	0	0	0	0	(6,227,748)	0	0	0	(6,227,748)	0
0	AA-2730030	MetLife Mexico S.A.	0	0	0	0	(8,613,006)	16,584,911	0	0	7,971,905	2,724,245
0		MetLife Pensiones Mexico S.A.	0	0	0	0	(5,471)	0	0	0	(5,471)	0
0		MetLife Afore, S.A. de C.V. (Mexico)	0	0	0	0	(376,991)	0	0	0	(376,991)	0
0	AA-5420018	MetLife Insurance Company of Korea Limited	0	0	0	0	(743,663)	0	0	0	(743,663)	0
0	AA-1930041	MetLife Insurance Limited (Australia)	0	0	0	0	0	16,334,679	0	0	16,334,679	1,719,293
0		MetLife Asia Limited	0	0	0	0	(3,278,058)	0	0	0	(3,278,058)	0
0		Metropolitan Life Insurance Company of Hong Kong Limited	0	0	0	0	(2,134,765)	0	0	0	(2,134,765)	0
0	20-5894439	MetLife Global, Inc.	0	0	0	0	1,720,956	0	0	0	1,720,956	0
0	AA-2130012	MetLife Seguros S.A. (Argentina)	0	0	0	0	(20,317)	19,459	0	0	(858)	0

**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)
0	AA-2130046	MetLife Seguros de Retiro S.A	0	0	0	0	(469,239)	0	0	0	(469,239)	0
26298	13-2725441	Metropolitan Property and Casualty Insurance Company	(108,899,985)	(18,888,093)	(36,319,277)	0	(443,670,636)	178,604,456	0	0	(429,173,535)	(1,981,548,300)
39950	22-2342710	Metropolitan General Insurance Company	(3,000,000)	0	0	0	(118,838)	1,210,884	0	0	(1,907,954)	15,573,077
40169	05-0393243	Metropolitan Casualty Insurance Company	0	10,000,000	0	0	(162,819)	(52,277,810)	0	0	(42,440,629)	463,578,363
25321	23-1903575	Metropolitan Direct Property and Casualty Insurance Company	0	11,000,000	0	0	(104,324)	(14,848,549)	0	0	(3,952,873)	285,421,540
22926	36-1022580	Economy Fire & Casualty Company	(34,000,000)	(2,500,000)	0	0	(1,306,329)	14,909,862	0	0	(22,896,467)	61,478,086
38067	36-2027848	Economy Preferred Insurance Company	0	2,500,000	0	0	(25,743)	6,273,553	0	0	8,747,810	110,348,331
40649	36-3105737	Economy Premier Assurance Company	(4,000,000)	0	0	0	(74,171)	(34,147,443)	0	0	(38,221,614)	146,451,949
0	95-3003951	MetLife Auto & Home Insurance Agency, Inc.	0	0	0	0	14,594	0	0	0	14,594	0
34339	13-2915260	Metropolitan Group Property and Casualty Insurance Company	(41,000,000)	0	0	0	3,512,979	(123,799,528)	0	0	(161,286,549)	700,104,791
13938	75-2483187	Metropolitan Lloyds Insurance Company of Texas	0	0	0	0	(17,336)	24,074,575	0	0	24,057,239	198,592,163
87726	06-0566090	Brighthouse Life Insurance Company	0	(640,169,111)	(352,261,849)	0	(390,680,780)	434,555,767	0	228,349,006	(720,206,967)	19,468,020,420
0	47-4161401	ML 1065 Hotel, LLC	0	(1,515,685)	0	0	0	0	0	0	(1,515,685)	0
0		Brighthouse Renewables Holdings, LLC	0	(4,351,133)	0	0	0	0	0	0	(4,351,133)	0
0	01-0893117	Brighthouse Connecticut Properties Ventures, LLC	0	(997,324)	0	0	0	0	0	0	(997,324)	0
0		One Financial Place Corporation	0	0	0	0	28	0	0	0	28	0
0		Euro TI Investments, LLC	0	(3,771,747)	0	0	0	0	0	0	(3,771,747)	0
0		MetLife USA Assignment Company	0	(10,629,772)	0	0	444	0	0	0	(10,629,328)	0
0	74-3261395	TLA Holdings LLC	8,700,000	(8,700,000)	0	0	0	0	0	0	0	0
0	51-0099394	The Prospect Company	(8,700,000)	0	0	0	(3,806,052)	0	0	0	(12,506,052)	0
0		Euro TL Investments LLC	0	(3)	0	0	0	0	0	0	(3)	0
0		MetLife Property Ventures Canada ULC	0	106,226	0	0	0	0	0	0	106,226	0
97136	13-3114906	Metropolitan Tower Life Insurance Company	0	(12,709,862)	39,403,395	0	(32,098,261)	36,633,989	0	314,586	31,543,847	704,369,993
0		Entrecap Real Estate II, LLC	0	(199,076)	0	0	0	0	0	0	(199,076)	0
0		MTL Leasing, LLC	0	(25,000)	0	0	0	0	0	0	(25,000)	0
0	52-1528581	SafeGuard Health Enterprises, Inc	0	0	0	0	6,994,713	0	0	0	6,994,713	0
95747	93-0864866	Safeguard Health Plans, Inc (NV)	0	0	0	0	1,251	0	0	0	1,251	0
0	33-0733552	MetLife Health Plans, Inc. (NJ)	0	0	0	0	33,431	0	0	0	33,431	0
0	95-2879515	Safeguard Health Plans, Inc (CA)	0	0	0	0	(11,151,637)	0	0	0	(11,151,637)	0
79014	33-0515751	SafeHealth Life Insurance Company (CA)	0	0	0	0	(43,483)	0	0	0	(43,483)	0
52009	65-0073323	Safeguard Health Plans, Inc (FL)	0	0	0	0	(3,272,101)	0	0	0	(3,272,101)	0
95051	75-2046497	Safeguard Health Plans, Inc (TX)	0	0	0	0	(3,665,527)	0	0	0	(3,665,527)	0
0	AA-2280000	MetLife Chile Seguros de Vida S.A	0	0	0	0	(6,513,474)	(518,898)	0	0	(7,032,372)	5,348,575
0	20-5707084	MetLife Services and Solutions, LLC	0	0	0	0	(239,602,860)	0	0	0	(239,602,860)	0
0		MetLife Solutions Pte. LTD	0	0	0	0	(430,196)	0	0	0	(430,196)	0
0	36-3665871	Cova Life Management Company	0	0	0	0	19,262	0	0	0	19,262	0
0	98-1099650	MetLife Global Benefits, Ltd	0	0	0	0	(2,134,540)	(1,054,442)	0	0	(3,188,982)	946,955
0	22-3805708	Newbury Insurance Company, Limited	0	0	0	0	(88,894)	0	0	0	(88,894)	0
60992	13-3690700	Brighthouse Life Insurance Company NY	0	0	36,297,814	0	16,712,322	(46,120,331)	0	12,669,629	19,559,434	275,496,793
0	13-3179826	Enterprise General Insurance Agency, Inc.	(4,000,000)	0	0	0	7,337	0	0	0	(3,992,663)	0
0		MetLife Servicios S.A	0	0	0	0	1,235,200	0	0	0	1,235,200	0
13626	20-5819518	MetLife Reinsurance Company of Charleston	0	0	0	0	(602,807)	(115,836,759)	0	0	(116,439,566)	(12,557,724,458)

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)
0		MetLife Reinsurance Company of DE.....	0	(1,100,000,000)	1,100,000,000	0	(79,934)	0		0	(79,934)	0
0	26-6122204	MetLife Capital Trust IV.....	0	0	(214,900)	0	0	0		(375,000)	(589,900)	0
0	26-6288172	MetLife Capital Trust X.....	0	750,000,000	0	0	0	0		0	750,000,000	0
0		MetLife Home Loans LLC.....	0	0	0	0	(1,508,588)	0		0	(1,508,588)	0
0	55-0790010	MetLife Group, Inc.....	0	0	0	0	2,276,814,235	0		0	2,276,814,235	0
0		MetLife Investment Management, LLC.....	0	0	0	0	1,944,231	0		0	1,944,231	0
0	43-1906210	MetLife Investors Distribution Company.....	0	0	(20,000,000)	0	(312,337,624)	0		0	(332,337,624)	0
0	04-3240897	MetLife Advisers, LLC.....	0	0	0	0	(1,270,194)	0		(385,936,397)	(387,206,591)	0
13092	26-1511401	MetLife Reinsurance Company of Vermont.....	0	(877,985,076)	15,169,150	0	(24,990,071)	(1,166,525,660)		0	(2,054,331,657)	(3,493,499,255)
62634	51-0104167	Delaware American Life Insurance Company.....	(15,000,000)	0	0	0	(22,885,522)	(639,207)		0	(38,524,729)	(11,079,699)
0	27-1206753	MetLife Consumer Services, Inc.....	0	0	0	0	(4,348,303)	0		0	(4,348,303)	0
60690	98-0000065	American Life Insurance Company.....	991,025,150	9,918,728	81,759,893	0	(428,317,974)	(26,208,841)		(6,428)	628,170,528	(50,166,700)
0		MetLife Services Cyprus Ltd.....	0	0	0	0	(727,625)	0		0	(727,625)	0
0		Communications One Kabushiki Kaisha (Japan).....	0	0	0	0	5,996,085	0		0	5,996,085	0
0		MetLife, Life Insurance Company (Egypt).....	0	0	0	0	(2,921,539)	(226,722)		0	(3,148,261)	10,109,260
0	AA-1580066	MetLife Insurance K.K. (Japan).....	(622,025,150)	0	(248,305,732)	0	(67,954,192)	(2,818,025)		0	(941,103,099)	0
0		ALICO Bulgaria Zhivotozastrahovatelno Druzestvo EAD.....	0	0	0	0	0	(290)		0	(290)	160
0		MetLife Solutions S.A.S. (France).....	0	0	0	0	1,818,492	0		0	1,818,492	0
0		MetLife Mutual Fund Management Company (Greece).....	0	0	0	0	(1,128,099)	0		0	(1,128,099)	0
0		MetLife Services, Sociedad Limitada (Spain).....	0	0	0	0	(15,810)	0		0	(15,810)	0
0		MetLife Towarzystwo Ubezpiecze? na ?ycie i Reasekuracji S.A. (Poland).....	0	0	0	0	(9,921,326)	0		0	(9,921,326)	0
0		MetLife Services Sp. z o.o. (Poland).....	0	0	0	0	7,096,109	0		0	7,096,109	0
0		MetLife Towarzystwo Funduszy Inwestycyjnych S.A. (Poland).....	0	0	0	0	(1,050,565)	0		0	(1,050,565)	0
0		MetLife Powszechnie Towarzystwo Emerytalne (Poland).....	0	0	0	0	(750,881)	0		0	(750,881)	0
0		MetLife Societate de Administrare a unui Fond de Pensii Administrat Pri.....	0	0	0	0	(96,995)	0		0	(96,995)	0
0		Joint Stock Company MetLife Insurance Company (formerly Closed Join.....	0	0	0	0	359,245	(1,491,531)		0	(1,132,286)	4,549,893
0		MetLife Slovakia s.r.o. (Slovakia).....	0	0	0	0	21,423,015	0		0	21,423,015	0
0		PJSC MetLife (Ukraine).....	0	0	0	0	43,963	(105,307)		0	(61,344)	385,794
0		ALICO Hellas Single Member Limited Liability Company (Greece).....	0	0	0	0	8,358	0		0	8,358	0
0		MetLife Asset Management Corp. (Japan).....	0	0	0	0	24,083,809	0		0	24,083,809	0
0		MetLife Mas, S.A. de C.V. (Mexico).....	0	0	0	0	26,683	(81,144)		0	(54,461)	0
0		MetLife Columbia Seguros de Vida S.A. (Columbia).....	0	0	0	0	(2,126,178)	35,414		0	(2,090,764)	3,914,248
0	13-3912049	ALICO Properties, Inc. (USA-Delaware).....	0	(9,918,728)	0	0	0	0		0	(9,918,728)	0
0	13-5581829	MetLife Member Solaire, LLC.....	0	12,252,277	0	0	0	0		0	12,252,277	0
0	AA-2980001	MetLife Seguros S.A. (Uruguay).....	0	0	0	0	(184,612)	(487,500)		0	(672,112)	234,553
0		Global Properties, Inc. Japan Branch.....	0	0	0	0	7,273,638	0		0	7,273,638	0
0		MetLife Global Holding Company I GmbH (Swiss).....	(2,569,000,000)	0	0	0	0	0		0	(2,569,000,000)	0
0		MetLife Insurance Limited (UK).....	0	0	0	0	4,963,880	0		0	4,963,880	12,189,179
0		MetLife Europe Services Limited (Ireland).....	0	0	0	0	82,192,479	0		0	82,192,479	0
0		MetLife Europe Insurance d.a.c.....	0	0	0	0	(2,482,664)	(5,412,707)		0	(7,895,371)	0
0	AA-1780108	MetLife Europe d.a.c.....	0	0	0	0	(109,133,361)	858,460		(257,761)	(108,532,662)	13,715,311
34031		MetLife Pensions Trustees Limited.....	0	0	0	0	0	0		257,761	257,761	0

53.3

**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)
0		MetLife Life Insurance Company S.A. (Greece)	0	0	0	0	4,694,107	1,512,124		0	6,206,231	2,218,110
0		PREFCO XX Limited Partnership	0	116,585	0	0	0	0		0	116,585	0
0		Plaza Drive Properties	0	(29,859)	0	0	0	0		0	(29,859)	0
0	AA-1860015	MetLife Emekliik ve Hayat A.S. (Turkey)	0	0	0	0	95,446	(862,748)		0	(767,302)	3,325,459
0	80-0946518	MetLife Core Property Fund, LP	0	200,000,000	0	0	0	0		0	200,000,000	0
0		MetLife Reinsurance Company of Bermuda Ltd	0	0	(18,023,188)	0	(2,069,552)	81,021		0	(20,011,719)	89,798
0		MetLife FM Hotel Member, LLC	0	(3,866,114)	0	0	0	0		0	(3,866,114)	0
0	20-8262386	Logan Circle Partners, L. P.	0	0	0	0	(1,724,206)	0		0	(1,724,206)	0
0		ML-AI MetLife Member 2, LLC	0	2,392,318	0	0	0	0		0	2,392,318	0
0	20-8349277	Sandpiper Cove Associates II, LLC	0	196,423	0	0	0	0		0	196,423	0
0	47-3741955	ML Mililani Member, LLC	0	(1,026,900)	0	0	0	0		0	(1,026,900)	0
0		Park Tower JV Member, LLC	0	32,867,597	0	0	0	0		0	32,867,597	0
0		MetLife SP Holdings, LLC	0	(30,000,000)	0	0	0	0		0	(30,000,000)	0
0	46-5563450	Buford Logistics Center, LLC	0	(1,325,418)	0	0	0	0		0	(1,325,418)	0
0		ML North Brand Member, LLC	0	(36,961,091)	0	0	0	0		0	(36,961,091)	0
0	81-0770888	MetLife Treat Towers Member, LLC (11000)	0	(299,794)	0	0	0	0		0	(299,794)	0
0	47-5228317	MCPPI Owners, LLC	0	11,622,265	0	0	0	0		0	11,622,265	0
0		MetLife Chile Inversiones Limitada	0	0	0	0	1,331,706	0		0	1,331,706	0
0		Sino-US United MetLife Insurance Company	(13,000,000)	0	0	0	0	(1,681,920)		0	(14,681,920)	2,839,262
0		ML-AI MetLife Member 3, LLC	0	24,666,135	0	0	0	0		0	24,666,135	0
0		MetLife HCMJV 1 LP, LLC	0	175,790,075	0	0	0	0		0	175,790,075	0
0		MetLife Ontario Street Member, LLC	0	(369,659)	0	0	0	0		0	(369,659)	0
0		1925 WJC, LLC	0	873,278	0	0	0	0		0	873,278	0
0		MetLife Ireland Treasury Limited	0	0	(15,169,150)	0	0	0		0	(15,169,150)	0
0		MetLife EU Holding Company Limited (Ireland)	0	0	(81,759,893)	0	0	0		0	(81,759,893)	0
0		MetLife Reinsurance Company of MRSC	0	0	0	0	0	18,285,167		0	18,285,167	0
0		MetLife Assignment Company	0	0	100,000	0	0	0		0	100,000	0
9999999		Control Totals	0	0	0	0	0	0	XXX	0	0	(74,670,627)

53.4

**Pooling Information**

<b>NAIC Code</b>	<b>Name of Insurer</b>	<b>Pooling %</b>	<b>NAIC Code</b>	<b>Name of Insurer</b>	<b>Pooling %</b>
63665	43-0285930	(60719600.00%)	213648664	0	685294500.00%

**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.

	<b>Responses</b>
<b>MARCH FILING</b>	
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
<b>APRIL FILING</b>	
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
<b>JUNE FILING</b>	
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
<b>AUGUST FILING</b>	
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.

<b>MARCH FILING</b>	
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 VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
<b>APRIL FILING</b>	
41. Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
42. Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
43. Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1?	YES
44. Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
45. Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
46. Will the Analysis of Annuity Operations by Lines of Business be filed with the state of domicile and the NAIC by April 1?	YES
47. 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
48. 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
49. 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
50. Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
51. Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
52. Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
<b>AUGUST FILING</b>	
53. 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

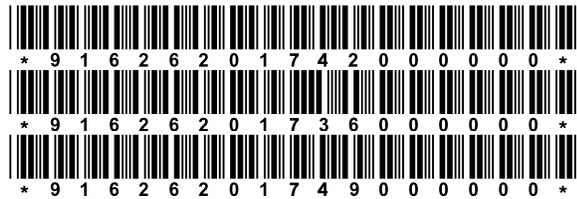
The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in 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.

**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.

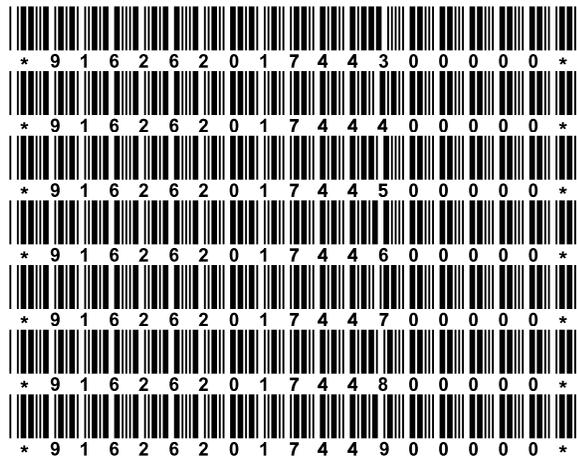


14. The data for this supplement is not required to be filed.



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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.



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

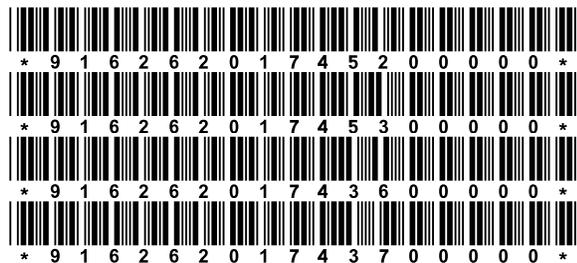


24. The data for this supplement is not required to be filed.



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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.



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



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



- 35.

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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



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.

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



43.

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



45.

46.

47.

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



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



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



51.

52.

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



Annual Statement for the year 2017 of the **New England Life Insurance Company**  
**Overflow Page for Write-Ins**

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31 Prior Year
2504. Legal contingency reserve.....	266,690	0
2597. Summary of remaining write-ins for Line 25.....	266,690	0

**Additional Write-ins for Summary of Operations:**

	1 Current Year	2 Prior Year
5304. Amortization of pension and postretirement unrecognized items.....	0	504,400
5305. Transition amortization of unfunded pension liability.....	0	(526,500)
5397. Summary of remaining write-ins for Line 53.....	0	(22,100)

**Additional Write-ins for Exhibit 2:**

	Insurance				5 Investment	6 Total
	1	Accident and Health		4		
	Life	2 Cost Containment	3 All Other	All Other Lines of Business		
09.304. Software acquisition.....	81,726	0	0	0	0	81,726
09.397. Summary of remaining write-ins for Line 9.3.....	81,726	0	0	0	0	81,726

**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. Leasehold improvements.....	0	108,542	108,542
2597. Summary of remaining write-ins for Line 25.....	0	108,542	108,542

## Overflow Page for Write-Ins

**NONE**

**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.....	151,238,724	7.9	151,238,724	0	151,238,724	7.9
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....	0	0.0	0	0	0	0.0
1.22 Issued by U.S. government sponsored agencies.....	10,826,013	0.6	10,826,013	0	10,826,013	0.6
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	22,204,779	1.2	22,204,779	0	22,204,779	1.2
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	0	0.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	5,800,478	0.3	5,800,478	0	5,800,478	0.3
1.43 Revenue and assessment obligations.....	53,556,498	2.8	53,556,498	0	53,556,498	2.8
1.44 Industrial development and similar obligations.....	0	0.0	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.....	701,635	0.0	701,635	0	701,635	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	39,025,160	2.0	39,025,160	0	39,025,160	2.0
1.513 All other.....	0	0.0	0	0	0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	38,398,624	2.0	38,398,624	0	38,398,624	2.0
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	0	0.0
1.523 All other.....	160,222,284	8.3	160,222,284	0	160,222,284	8.3
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	561,458,758	29.3	561,458,758	0	561,458,758	29.3
2.2 Unaffiliated non-U.S. securities (including Canada).....	282,579,899	14.7	282,579,899	0	282,579,899	14.7
2.3 Affiliated securities.....	0	0.0	0	0	0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	0	0.0	0	0	0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....	0	0.0	0	0	0	0.0
3.22 Unaffiliated.....	0	0.0	0	0	0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....	0	0.0	0	0	0	0.0
3.32 Unaffiliated.....	0	0.0	0	0	0	0.0
3.4 Other equity securities:						
3.41 Affiliated.....	0	0.0	0	0	0	0.0
3.42 Unaffiliated.....	0	0.0	0	0	0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....	0	0.0	0	0	0	0.0
3.52 Unaffiliated.....	0	0.0	0	0	0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....	0	0.0	0	0	0	0.0
4.2 Agricultural.....	75,055,987	3.9	75,055,987	0	75,055,987	3.9
4.3 Single family residential properties.....	0	0.0	0	0	0	0.0
4.4 Multifamily residential properties.....	0	0.0	0	0	0	0.0
4.5 Commercial loans.....	27,254,307	1.4	27,254,307	0	27,254,307	1.4
4.6 Mezzanine real estate loans.....	0	0.0	0	0	0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....	0	0.0	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	0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....	0	0.0	0	0	0	0.0
6. Contract loans.....	417,298,613	21.7	417,298,613	0	417,298,613	21.7
7. Derivatives.....	10,829,448	0.6	10,829,448	0	10,829,448	0.6
8. Receivables for securities.....	985,895	0.1	985,895	0	985,895	0.1
9. Securities lending (Line 10, Asset Page reinvested collateral).....	0	0.0	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	49,248,892	2.6	49,248,892	0	49,248,892	2.6
11. Other invested assets.....	12,612,634	0.7	12,612,634	0	12,612,634	0.7
12. Total invested assets.....	1,919,298,628	100.0	1,919,298,628	0	1,919,298,628	100.0

## SCHEDULE A - VERIFICATION BETWEEN YEARS

### Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....	0	
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....	0	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	0	0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....	0	
3.2	Totals, Part 3, Column 11.....	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		0
5.	Deduct amounts received on disposals, Part 3, Column 15.....		0
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....	0	
6.2	Totals, Part 3, Column 13.....	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....	0	
7.2	Totals, Part 3, Column 10.....	0	0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	0	
8.2	Totals, Part 3, Column 9.....	0	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.....		0
11.	Statement value at end of current period (Line 9 minus Line 10).....		0

NONE

## SCHEDULE B - VERIFICATION BETWEEN YEARS

### Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....	87,588,371	
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	18,567,277	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	165,175	18,732,452
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....	0	
3.2	Totals, Part 3, Column 11.....	0	0
4.	Accrual of discount.....		20,765
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....	0	
5.2	Totals, Part 3, Column 8.....	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		0
7.	Deduct amounts received on disposals, Part 3, Column 15.....		4,030,990
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		304
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....	0	
9.2	Totals, Part 3, Column 13.....	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....	0	
10.2	Totals, Part 3, Column 10.....	0	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).....		102,310,294
12.	Total valuation allowance.....		0
13.	Subtotal (Line 11 plus Line 12).....		102,310,294
14.	Deduct total nonadmitted amounts.....		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		102,310,294

**SCHEDULE BA - VERIFICATION BETWEEN YEARS**

## Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		15,932,056
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	0	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	151,140	151,140
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....	0	
3.2	Totals, Part 3, Column 12.....	0	0
4.	Accrual of discount.....		0
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	805,616	
5.2	Totals, Part 3, Column 9.....	0	805,616
6.	Total gain (loss) on disposals, Part 3, Column 19.....		0
7.	Deduct amounts received on disposals, Part 3, Column 16.....		4,290,255
8.	Deduct amortization of premium and depreciation.....		0
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....	0	
9.2	Totals, Part 3, Column 14.....	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....	68,044	
10.2	Totals, Part 3, Column 11.....	0	68,044
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		12,530,513
12.	Deduct total nonadmitted amounts.....		0
13.	Statement value at end of current period (Line 11 minus Line 12).....		12,530,513

**SCHEDULE D - VERIFICATION BETWEEN YEARS**

## Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		1,407,782,447
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		221,260,521
3.	Accrual of discount.....		5,938,871
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(222,500)	
4.2	Part 2, Section 1, Column 15.....	0	
4.3	Part 2, Section 2, Column 13.....	0	
4.4	Part 4, Column 11.....	0	(222,500)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		(1,381,633)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		314,098,237
7.	Deduct amortization of premium.....		1,534,350
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	6,818,411	
8.2	Part 2, Section 1, Column 19.....	0	
8.3	Part 2, Section 2, Column 16.....	0	
8.4	Part 4, Column 15.....	1,449,323	8,267,734
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	0	
9.2	Part 2, Section 1, Column 17.....	0	
9.3	Part 2, Section 2, Column 14.....	0	
9.4	Part 4, Column 13.....	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		1,326,012,852
11.	Deduct total nonadmitted amounts.....		0
12.	Statement value at end of current period (Line 10 minus Line 11).....		1,326,012,852

**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
<b>BONDS</b>				
1. United States.....	172,766,858	187,064,717	160,567,934	205,947,916
Governments (Including all obligations guaranteed by governments)				
2. Canada.....	15,910,895	15,364,072	16,919,739	12,770,000
3. Other Countries.....	6,293,884	7,081,607	6,253,333	6,250,800
4. Totals.....	194,971,637	209,510,396	183,741,006	224,968,716
U.S. States, Territories and Possessions (Direct and guaranteed)				
5. Totals.....	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)				
6. Totals.....	5,800,478	7,498,162	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.....	120,979,796	140,499,693	121,468,069	117,045,278
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (Unaffiliated)				
8. United States.....	721,681,042	763,364,700	721,285,591	731,890,975
9. Canada.....	47,205,877	50,458,130	48,178,985	46,679,126
10. Other Countries.....	235,374,022	249,708,698	244,108,426	235,630,083
11. Totals.....	1,004,260,941	1,063,531,528	1,013,573,002	1,014,200,184
Parent, Subsidiaries and Affiliates				
12. Totals.....	0	0	0	0
<b>13. Total Bonds.....</b>	<b>1,326,012,852</b>	<b>1,421,039,779</b>	<b>1,323,128,266</b>	<b>1,367,374,178</b>
<b>PREFERRED STOCKS</b>				
Industrial and Miscellaneous (Unaffiliated)				
14. United States.....	0	0	0	0
15. Canada.....	0	0	0	0
16. Other Countries.....	0	0	0	0
17. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates				
18. Totals.....	0	0	0	0
<b>19. Total Preferred Stocks.....</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>COMMON STOCKS</b>				
Industrial and Miscellaneous (Unaffiliated)				
20. United States.....	0	0	0	0
21. Canada.....	0	0	0	0
22. Other Countries.....	0	0	0	0
23. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates				
24. Totals.....	0	0	0	0
<b>25. Total Common Stocks.....</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>26. Total Stocks.....</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>27. Total Bonds and Stocks.....</b>	<b>1,326,012,852</b>	<b>1,421,039,779</b>	<b>1,323,128,266</b>	

### 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 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>1. U.S. Governments</b>												
1.1 NAIC 1	19,162,647	1,186,412	69,043,684	52,700,813	49,653,171	XXX	191,746,727	13.9	178,685,203	12.5	191,746,727	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	19,162,647	1,186,412	69,043,684	52,700,813	49,653,171	XXX	191,746,727	13.9	178,685,203	12.5	191,746,727	0
<b>2. All Other Governments</b>												
2.1 NAIC 1	0	15,910,895	1,066,211	0	0	XXX	16,977,106	1.2	17,585,212	1.2	16,977,106	0
2.2 NAIC 2	0	1,493,657	1,682,866	1,039,125	0	XXX	4,215,648	0.3	16,599,132	1.2	1,529,093	2,686,555
2.3 NAIC 3	0	0	532,353	479,672	0	XXX	1,012,025	0.1	460,403	0.0	572,432	439,593
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	17,404,552	3,281,430	1,518,797	0	XXX	22,204,779	1.6	34,644,747	2.4	19,078,631	3,126,148
<b>3. U.S. States, Territories and Possessions, etc., Guaranteed</b>												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.1 NAIC 1	0	0	0	5,800,478	0	XXX	5,800,478	0.4	5,518,614	0.4	5,800,478	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	0	5,800,478	0	XXX	5,800,478	0.4	5,518,614	0.4	5,800,478	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 NAIC 1	34,753,371	13,561,406	13,946,883	27,149,605	62,462,015	XXX	151,873,280	11.0	98,598,980	6.9	151,873,280	0
5.2 NAIC 2	0	0	0	0	1,065,598	XXX	1,065,598	0.1	1,066,936	0.1	1,065,598	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	34,753,371	13,561,406	13,946,883	27,149,605	63,527,613	XXX	152,938,878	11.1	99,665,916	7.0	152,938,878	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 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>6. Industrial and Miscellaneous (unaffiliated)</b>												
6.1 NAIC 1.....	38,976,660	138,916,696	147,730,596	35,670,696	23,327,682	XXX	384,622,330	27.9	382,331,731	26.7	218,546,833	166,075,497
6.2 NAIC 2.....	14,570,034	207,870,868	187,831,321	54,853,744	27,198,735	XXX	492,324,702	35.8	582,185,027	40.7	214,287,608	278,037,094
6.3 NAIC 3.....	2,642,419	38,522,191	48,146,718	9,193,299	0	XXX	98,504,627	7.2	109,243,439	7.6	35,660,924	62,843,703
6.4 NAIC 4.....	197,227	11,961,860	13,713,777	2,417,900	0	XXX	28,290,764	2.1	35,215,330	2.5	16,445,221	11,845,543
6.5 NAIC 5.....	0	241,018	0	0	0	XXX	241,018	0.0	2,268,647	0.2	0	241,018
6.6 NAIC 6.....	0	277,500	0	0	0	XXX	277,500	0.0	0	0.0	277,500	0
6.7 Totals.....	56,386,340	397,790,133	397,422,412	102,135,639	50,526,417	XXX	1,004,260,941	72.9	1,111,244,174	77.7	485,218,086	519,042,855
<b>7. Hybrid Securities</b>												
7.1 NAIC 1.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
<b>8. Parent, Subsidiaries and Affiliates</b>												
8.1 NAIC 1.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
<b>9. SVO Identified Funds</b>												
9.1 NAIC 1.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	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 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>10. Total Bonds Current Year</b>												
10.1 NAIC 1.....	(d).....92,892,678	.....169,575,409	.....231,787,374	.....121,321,592	.....135,442,868	.....0	.....751,019,921	.....54.5	.....XXX	.....XXX	.....584,944,424	.....166,075,497
10.2 NAIC 2.....	(d).....14,570,034	.....209,364,525	.....189,514,187	.....55,892,869	.....28,264,333	.....0	.....497,605,948	.....36.1	.....XXX	.....XXX	.....216,882,299	.....280,723,649
10.3 NAIC 3.....	(d).....2,642,419	.....38,522,191	.....48,679,071	.....9,672,971	.....0	.....0	.....99,516,652	.....7.2	.....XXX	.....XXX	.....36,233,356	.....63,283,296
10.4 NAIC 4.....	(d).....197,227	.....11,961,860	.....13,713,777	.....2,417,900	.....0	.....0	.....28,290,764	.....2.1	.....XXX	.....XXX	.....16,445,221	.....11,845,543
10.5 NAIC 5.....	(d).....0	.....241,018	.....0	.....0	.....0	(c).....0	.....241,018	.....0.0	.....XXX	.....XXX	.....0	.....241,018
10.6 NAIC 6.....	(d).....0	.....277,500	.....0	.....0	.....0	.....0	.....277,500	.....0.0	.....XXX	.....XXX	.....277,500	.....0
10.7 Totals.....	.....110,302,358	.....429,942,503	.....483,694,409	.....189,305,332	.....163,707,201	.....0	(b).....1,376,951,803	.....100.0	.....XXX	.....XXX	.....854,782,800	.....522,169,003
10.8 Line 10.7 as a % of Col. 7.....	.....8.0	.....31.2	.....35.1	.....13.7	.....11.9	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....62.1	.....37.9
<b>11. Total Bonds Prior Year</b>												
11.1 NAIC 1.....	.....50,914,943	.....190,409,537	.....188,790,254	.....106,044,889	.....146,560,117	.....0	.....XXX	.....XXX	.....682,719,740	.....47.8	.....521,174,933	.....161,544,807
11.2 NAIC 2.....	.....51,606,226	.....201,434,547	.....235,944,480	.....82,231,596	.....28,634,246	.....0	.....XXX	.....XXX	.....599,851,095	.....42.0	.....231,378,808	.....368,472,287
11.3 NAIC 3.....	.....3,159,179	.....40,369,469	.....61,363,464	.....4,811,730	.....0	.....0	.....XXX	.....XXX	.....109,703,842	.....7.7	.....51,536,186	.....58,167,656
11.4 NAIC 4.....	.....0	.....12,303,499	.....22,000,616	.....911,215	.....0	.....0	.....XXX	.....XXX	.....35,215,330	.....2.5	.....19,010,922	.....16,204,408
11.5 NAIC 5.....	.....0	.....348,930	.....1,919,717	.....0	.....0	.....0	.....XXX	.....XXX	(c).....2,268,647	.....0.2	.....1,024,038	.....1,244,609
11.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	(c).....0	.....0.0	.....0	.....0
11.7 Totals.....	.....105,680,348	.....444,865,982	.....510,018,531	.....193,999,430	.....175,194,363	.....0	.....XXX	.....XXX	(b).....1,429,758,654	.....100.0	.....824,124,887	.....605,633,767
11.8 Line 11.7 as a % of Col. 9.....	.....7.4	.....31.1	.....35.7	.....13.6	.....12.3	.....0.0	.....XXX	.....XXX	.....100.0	.....XXX	.....57.6	.....42.4
<b>12. Total Publicly Traded Bonds</b>												
12.1 NAIC 1.....	.....82,107,651	.....88,802,744	.....184,094,720	.....95,188,011	.....134,751,298	.....0	.....584,944,424	.....42.5	.....521,174,933	.....36.5	.....584,944,424	.....XXX
12.2 NAIC 2.....	.....4,234,813	.....107,009,931	.....72,044,720	.....6,585,131	.....27,007,704	.....0	.....216,882,299	.....15.8	.....231,378,808	.....16.2	.....216,882,299	.....XXX
12.3 NAIC 3.....	.....0	.....19,023,532	.....15,733,034	.....1,476,790	.....0	.....0	.....36,233,356	.....2.6	.....51,536,186	.....3.6	.....36,233,356	.....XXX
12.4 NAIC 4.....	.....0	.....8,285,549	.....7,403,222	.....756,450	.....0	.....0	.....16,445,221	.....1.2	.....19,010,922	.....1.3	.....16,445,221	.....XXX
12.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....1,024,038	.....0.1	.....0	.....XXX
12.6 NAIC 6.....	.....0	.....277,500	.....0	.....0	.....0	.....0	.....277,500	.....0.0	.....0	.....0.0	.....277,500	.....XXX
12.7 Totals.....	.....86,342,464	.....223,399,256	.....279,275,696	.....104,006,382	.....161,759,002	.....0	.....854,782,800	.....62.1	.....824,124,887	.....57.6	.....854,782,800	.....XXX
12.8 Line 12.7 as a % of Col. 7.....	.....10.1	.....26.1	.....32.7	.....12.2	.....18.9	.....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.....	.....6.3	.....16.2	.....20.3	.....7.6	.....11.7	.....0.0	.....62.1	.....XXX	.....XXX	.....XXX	.....62.1	.....XXX
<b>13. Total Privately Placed Bonds</b>												
13.1 NAIC 1.....	.....10,785,027	.....80,772,665	.....47,692,654	.....26,133,581	.....691,570	.....0	.....166,075,497	.....12.1	.....161,544,807	.....11.3	.....XXX	.....166,075,497
13.2 NAIC 2.....	.....10,335,221	.....102,354,594	.....117,469,467	.....49,307,738	.....1,256,629	.....0	.....280,723,649	.....20.4	.....368,472,287	.....25.8	.....XXX	.....280,723,649
13.3 NAIC 3.....	.....2,642,419	.....19,498,659	.....32,946,037	.....8,196,181	.....0	.....0	.....63,283,296	.....4.6	.....58,167,656	.....4.1	.....XXX	.....63,283,296
13.4 NAIC 4.....	.....197,227	.....3,676,311	.....6,310,555	.....1,661,450	.....0	.....0	.....11,845,543	.....0.9	.....16,204,408	.....1.1	.....XXX	.....11,845,543
13.5 NAIC 5.....	.....0	.....241,018	.....0	.....0	.....0	.....0	.....241,018	.....0.0	.....1,244,609	.....0.1	.....XXX	.....241,018
13.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.7 Totals.....	.....23,959,894	.....206,543,247	.....204,418,713	.....85,298,950	.....1,948,199	.....0	.....522,169,003	.....37.9	.....605,633,767	.....42.4	.....XXX	.....522,169,003
13.8 Line 13.7 as a % of Col. 7.....	.....4.6	.....39.6	.....39.1	.....16.3	.....0.4	.....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.....	.....1.7	.....15.0	.....14.8	.....6.2	.....0.1	.....0.0	.....37.9	.....XXX	.....XXX	.....XXX	.....XXX	.....37.9

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- (a) Includes \$.....181,711,643 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....(5) current year, \$.....22,999,835 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 \$.....50,938,951; 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 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
<b>1. U.S. Governments</b>												
1.1 Issuer Obligations.....	18,979,869	500,102	68,230,541	40,025,357	42,482,724	XXX	170,218,593	12.4	156,938,398	11.0	170,218,593	0
1.2 Residential Mortgage-Backed Securities.....	182,778	686,310	813,143	12,675,456	7,170,447	XXX	21,528,134	1.6	21,746,805	1.5	21,528,134	0
1.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 Totals.....	19,162,647	1,186,412	69,043,684	52,700,813	49,653,171	XXX	191,746,727	13.9	178,685,203	12.5	191,746,727	0
<b>2. All Other Governments</b>												
2.1 Issuer Obligations.....	0	17,404,552	3,281,430	1,518,797	0	XXX	22,204,779	1.6	34,644,747	2.4	19,078,631	3,126,148
2.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 Totals.....	0	17,404,552	3,281,430	1,518,797	0	XXX	22,204,779	1.6	34,644,747	2.4	19,078,631	3,126,148
<b>3. U.S. States, Territories and Possessions, Guaranteed</b>												
3.1 Issuer Obligations.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.1 Issuer Obligations.....	0	0	0	5,800,478	0	XXX	5,800,478	0.4	5,518,614	0.4	5,800,478	0
4.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 Totals.....	0	0	0	5,800,478	0	XXX	5,800,478	0.4	5,518,614	0.4	5,800,478	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 Issuer Obligations.....	31,959,082	0	0	7,229,077	57,153,434	XXX	96,341,593	7.0	76,363,663	5.3	96,341,593	0
5.2 Residential Mortgage-Backed Securities.....	2,794,289	13,561,406	13,946,883	19,920,528	6,374,179	XXX	56,597,285	4.1	23,302,253	1.6	56,597,285	0
5.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 Totals.....	34,753,371	13,561,406	13,946,883	27,149,605	63,527,613	XXX	152,938,878	11.1	99,665,916	7.0	152,938,878	0
<b>6. Industrial and Miscellaneous (unaffiliated)</b>												
6.1 Issuer Obligations.....	42,990,141	341,087,474	255,631,858	77,342,731	46,660,278	XXX	763,712,482	55.5	850,009,628	59.5	346,986,773	416,725,709
6.2 Residential Mortgage-Backed Securities.....	5,918,248	16,943,498	4,747,604	1,831,398	3,723,008	XXX	33,163,756	2.4	40,300,015	2.8	24,991,488	8,172,268
6.3 Commercial Mortgage-Backed Securities.....	0	5,266,269	115,602,832	6,189,427	0	XXX	127,058,528	9.2	111,523,070	7.8	94,021,789	33,036,739
6.4 Other Loan-Backed and Structured Securities.....	7,477,951	34,492,892	21,440,118	16,772,083	143,131	XXX	80,326,175	5.8	109,411,461	7.7	19,218,036	61,108,139
6.5 Totals.....	56,386,340	397,790,133	397,422,412	102,135,639	50,526,417	XXX	1,004,260,941	72.9	1,111,244,174	77.7	485,218,086	519,042,855
<b>7. Hybrid Securities</b>												
7.1 Issuer Obligations.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
<b>8. Parent, Subsidiaries and Affiliates</b>												
8.1 Issuer Obligations.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	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 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
<b>9. SVO Identified Funds</b>												
9.1 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
<b>10. Total Bonds Current Year</b>												
10.1 Issuer Obligations.....	93,929,092	358,992,128	327,143,829	131,916,440	146,296,436	XXX	1,058,277,925	76.9	XXX	XXX	638,426,068	419,851,857
10.2 Residential Mortgage-Backed Securities.....	8,895,315	31,191,214	19,507,630	34,427,382	17,267,634	XXX	111,289,175	8.1	XXX	XXX	103,116,907	8,172,268
10.3 Commercial Mortgage-Backed Securities.....	0	5,266,269	115,602,832	6,189,427	0	XXX	127,058,528	9.2	XXX	XXX	94,021,789	33,036,739
10.4 Other Loan-Backed and Structured Securities.....	7,477,951	34,492,892	21,440,118	16,772,083	143,131	XXX	80,326,175	5.8	XXX	XXX	19,218,036	61,108,139
10.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals.....	110,302,358	429,942,503	483,694,409	189,305,332	163,707,201	0	1,376,951,803	100.0	XXX	XXX	854,782,800	522,169,003
10.7 Line 10.6 as a % of Col. 7.....	8.0	31.2	35.1	13.7	11.9	0.0	100.0	XXX	XXX	XXX	62.1	37.9
<b>11. Total Bonds Prior Year</b>												
11.1 Issuer Obligations.....	73,328,274	389,483,611	357,996,724	148,184,098	154,482,343	XXX	XXX	XXX	1,123,475,050	78.6	639,786,989	483,688,061
11.2 Residential Mortgage-Backed Securities.....	8,838,124	24,141,902	9,732,051	22,578,439	20,058,557	XXX	XXX	XXX	85,349,073	6.0	74,803,206	10,545,867
11.3 Commercial Mortgage-Backed Securities.....	0	0	104,979,552	6,099,681	443,837	XXX	XXX	XXX	111,523,070	7.8	80,009,734	31,513,336
11.4 Other Loan-Backed and Structured Securities.....	23,513,950	31,240,469	37,310,204	17,137,212	209,626	XXX	XXX	XXX	109,411,461	7.7	29,524,958	79,886,503
11.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
11.6 Totals.....	105,680,348	444,865,982	510,018,531	193,999,430	175,194,363	0	XXX	XXX	1,429,758,654	100.0	824,124,887	605,633,767
11.7 Line 11.6 as a % of Col. 9.....	7.4	31.1	35.7	13.6	12.3	0.0	XXX	XXX	100.0	XXX	57.6	42.4
<b>12. Total Publicly Traded Bonds</b>												
12.1 Issuer Obligations.....	73,660,773	184,335,851	166,033,848	69,904,228	144,491,368	XXX	638,426,068	46.4	639,786,989	44.7	638,426,068	XXX
12.2 Residential Mortgage-Backed Securities.....	7,057,636	27,463,271	17,294,976	34,033,390	17,267,634	XXX	103,116,907	7.5	74,803,206	5.2	103,116,907	XXX
12.3 Commercial Mortgage-Backed Securities.....	0	0	93,990,225	31,564	0	XXX	94,021,789	6.8	80,009,734	5.6	94,021,789	XXX
12.4 Other Loan-Backed and Structured Securities.....	5,624,055	11,600,134	1,956,647	37,200	0	XXX	19,218,036	1.4	29,524,958	2.1	19,218,036	XXX
12.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
12.6 Totals.....	86,342,464	223,399,256	279,275,696	104,006,382	161,759,002	0	854,782,800	62.1	824,124,887	57.6	854,782,800	XXX
12.7 Line 12.6 as a % of Col. 7.....	10.1	26.1	32.7	12.2	18.9	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.....	6.3	16.2	20.3	7.6	11.7	0.0	62.1	XXX	XXX	XXX	62.1	XXX
<b>13. Total Privately Placed Bonds</b>												
13.1 Issuer Obligations.....	20,268,319	174,656,277	161,109,981	62,012,212	1,805,068	XXX	419,851,857	30.5	483,688,061	33.8	XXX	419,851,857
13.2 Residential Mortgage-Backed Securities.....	1,837,679	3,727,943	2,212,654	393,992	0	XXX	8,172,268	0.6	10,545,867	0.7	XXX	8,172,268
13.3 Commercial Mortgage-Backed Securities.....	0	5,266,269	21,612,607	6,157,863	0	XXX	33,036,739	2.4	31,513,336	2.2	XXX	33,036,739
13.4 Other Loan-Backed and Structured Securities.....	1,853,896	22,892,758	19,483,471	16,734,883	143,131	XXX	61,108,139	4.4	79,886,503	5.6	XXX	61,108,139
13.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
13.6 Totals.....	23,959,894	206,543,247	204,418,713	85,298,950	1,948,199	0	522,169,003	37.9	605,633,767	42.4	XXX	522,169,003
13.7 Line 13.6 as a % of Col. 7.....	4.6	39.6	39.1	16.3	0.4	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.....	1.7	15.0	14.8	6.2	0.1	0.0	37.9	XXX	XXX	XXX	XXX	37.9

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## SCHEDULE DA - VERIFICATION BETWEEN YEARS

### Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	15,979,174	15,979,174	0	0	0
2. Cost of short-term investments acquired.....	72,716,732	72,716,732	0	0	0
3. Accrual of discount.....	128,123	128,123	0	0	0
4. Unrealized valuation increase (decrease).....	0	0	0	0	0
5. Total gain (loss) on disposals.....	(11,190)	(11,190)	0	0	0
6. Deduct consideration received on disposals.....	78,824,906	78,824,906	0	0	0
7. Deduct amortization of premium.....	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	9,987,932	9,987,932	0	0	0
11. Deduct total nonadmitted amounts.....	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	9,987,932	9,987,932	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).....		18,561,935
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....	462,571	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....	(482,580)	(20,009)
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17.....	40,950	
3.2	Section 2, Column 19.....	(887)	40,063
4.	Total gain (loss) on termination recognized, Section 2, Column 22.....		2,464,808
5.	Considerations received/(paid) on terminations, Section 2, Column 15.....		2,150,358
6.	Amortization:		
6.1	Section 1, Column 19.....	(22,777)	
6.2	Section 2, Column 21.....	(45,106)	(67,883)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
7.1	Section 1, Column 20.....	0	
7.2	Section 2, Column 23.....	0	0
8.	Total foreign exchange change in Book/Adjusted Carrying Value:		
8.1	Section 1, Column 18.....	(6,834,791)	
8.2	Section 2, Column 20.....	(1,650,103)	(8,484,894)
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....		10,343,662
10.	Deduct nonadmitted assets.....		0
11.	Statement value at end of current period (Line 9 minus Line 10).....		10,343,662

## SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

### Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year).....		0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column).....		0
3.1	Add:		
	Change in variation margin on open contracts - highly effective hedges:		
3.11	Section 1, Column 15, current year minus.....	0	
3.12	Section 1, Column 15, prior year.....	0	0
	Change in the valuation margin on open contracts - all other:		
3.13	Section 1, Column 18, current year minus.....	0	
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.....	0	
3.22	Section 1, Column 17, prior year.....	0	0
	Change in amount recognized:		
3.23	Section 1, Column 19, current year to date minus.....	0	
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).....		0
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17).....	0	
4.22	Amount recognized (Section 2, Column 16).....	0	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.....		0
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year.....		0
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.....		0
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
<b>Replicated Assets Open</b>															
12518*TH3....	CDX.NA.IG.29.....	2Z.....	.....22,000,000	.....12,797,846	.....15,158,310	09/27/2017	12/20/2022	CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-377086	.....439,794	.....526,470	912803 CH 4	TREASURY STRIP (PRIN).....	1.....	.....12,358,052	.....14,631,840
12518*TH3....	CDX.NA.IG.29.....	2Z.....	.....0	.....18,784,441	.....23,237,500			CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-377086	.....0	.....0	912803 CK 7	TREASURY STRIP (PRIN).....	1.....	.....18,784,441	.....23,237,500
9999999.	Total.....		.....31,582,287	.....31,582,287	.....38,395,810	.....XXX.....	.....XXX.....	.....XXX.....	.....439,794	.....526,470	.....XXX.....	.....XXX.....	.....XXX.....	.....31,142,493	.....37,869,340

## 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.....	1	27,275,797	2	30,578,330	2	30,862,499	1	31,297,830	1	27,275,797
2. Add: Opened or Acquired Transactions.....	2	30,578,330	0	0	1	31,297,831	0	0	3	61,876,162
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX	0	XXX	284,169	XXX	0	XXX	284,456	XXX	568,625
4. Less: Closed or Disposed of Transactions.....	1	27,275,798	0	0	2	30,862,500	0	0	3	58,138,298
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX	0								
7. Ending inventory.....	2	30,578,330	2	30,862,499	1	31,297,830	1	31,582,287	1	31,582,287

## 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.....	10,343,662
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance.....	0
3.	Total (Line 1 plus Line 2).....	10,343,662
4.	Part D, Section 1, Column 5.....	10,829,449
5.	Part D, Section 1, Column 6.....	(485,787)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	9,828,299
8.	Part B, Section 1, Column 13.....	0
9.	Total (Line 7 plus Line 8).....	9,828,299
10.	Part D, Section 1, Column 8.....	10,383,314
11.	Part D, Section 1, Column 9.....	(555,015)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	23,153,019
14.	Part B, Section 1, Column 20.....	0
15.	Part D, Section 1, Column 11.....	23,153,019
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

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

Cash Equivalents

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	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	5,997,033	5,997,033	0	0
2. Cost of cash equivalents acquired.....	783,092,310	783,092,310	0	0
3. Accrual of discount.....	208,732	208,732	0	0
4. Unrealized valuation increase (decrease).....	0	0	0	0
5. Total gain (loss) on disposals.....	(8,178)	(8,178)	0	0
6. Deduct consideration received on disposals.....	748,338,878	748,338,878	0	0
7. Deduct amortization of premium.....	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	40,951,019	40,951,019	0	0
11. Deduct total nonadmitted amounts.....	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	40,951,019	40,951,019	0	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			
<b>Mortgages in Good Standing - Farm Mortgages</b>															
0000192844		Fresno	CA		02/05/2009	6.650	7,371,557	0	1,941	0	0	0	30,776,020	10/06/2014	
0000192901		Osceola	IA		12/15/2008	4.090	257,635	0	95	0	0	0	1,317,250	08/21/2017	
0000192905		McLean	IL		12/08/2008	4.000	772,647	0	135	0	0	0	1,518,300	07/15/2016	
0000192967		La Salle	IL		12/15/2008	3.830	607,810	0	94	0	0	0	4,146,500	08/21/2014	
0000192971		McLean	IL		11/12/2008	3.830	233,518	0	25	0	0	0	1,963,240	10/27/2015	
0000192972		Piatt	IL		10/31/2008	3.830	237,524	0	25	0	0	0	1,911,470	07/22/2015	
0000192973		Ford	IL		12/23/2008	3.830	602,107	0	123	0	0	0	4,578,860	09/05/2014	
0000192997		Humboldt	IA		01/06/2009	3.750	371,656	0	254	0	0	0	2,171,630	08/26/2014	
0000195007		Kern	CA		12/05/2011	6.400	4,928,324	0	3,596	0	0	0	26,627,000	07/06/2017	
0000196750		Kings	CA		02/27/2014	4.600	11,355,413	0	2,441	0	0	0	21,975,190	12/13/2013	
0000196865		Tulare	CA		02/27/2014	4.900	4,323,141	0	1,173	0	0	0	8,234,550	05/07/2017	
0000196972		Wilkin	MN		06/06/2014	3.700	461,179	0	8	0	0	0	839,200	03/10/2014	
0000197213		Kings	CA		10/02/2014	4.500	8,210,069	0	1,752	0	0	0	29,022,120	03/07/2017	
0000197356		DeSoto	FL		12/03/2014	4.150	12,541,257	0	3,274	0	0	0	35,870,130	10/14/2014	
0000198670		Jackson	MO		11/09/2016	3.580	949,295	0	53	0	0	0	2,184,000	09/30/2016	
0000198681		Scott	IL		11/17/2016	2.950	1,810,337	0	33	0	0	0	5,711,900	10/05/2016	
0000198683		Hamilton	NE		01/04/2017	3.650	1,138,867	0	4	0	0	0	3,689,950	10/07/2016	
0000198711		Sublette	WY		12/21/2016	3.350	1,466,992	0	250	0	0	0	8,016,000	10/06/2016	
0000198716		Chicot	AR		01/24/2017	3.700	1,499,158	0	108	0	0	0	4,636,900	10/14/2016	
0000198743		Weld	CO		01/12/2017	3.260	8,366,412	0	1,412	0	0	0	16,758,230	10/27/2016	
0000198765		Lafayette	MO		11/30/2016	3.890	1,742,000	0	0	0	0	0	2,681,300	11/11/2016	
0000198768		Pocahontas	IA		01/26/2017	3.520	1,157,154	0	47	0	0	0	2,395,630	11/03/2016	
0000198795		Ray	MO		01/05/2017	4.100	1,200,000	0	0	0	0	0	2,207,560	12/07/2016	
0000198964		Tulare	CA		06/29/2017	4.650	3,451,938	0	445	0	0	0	6,575,450	05/07/2017	
0199999. Total - Mortgages in Good Standing - Farm Mortgages							75,055,988	0	17,288	0	0	0	225,808,380	XXX	
<b>Mortgages in Good Standing - Commercial Mortgages - All Other</b>															
0000702514		THE WOODLANDS	TX		03/21/2013	3.600	22,992,195	-	1,488	0	0	0	41,100,786	04/03/2017	
0000702885		DALLAS	TX		12/28/2016	4.650	1,470,243	0	0	0	0	0	2,742,426	07/28/2017	
0000702889		LOS ANGELES	CA		12/09/2016	3.360	500,000	0	0	0	0	0	1,099,869	12/01/2016	
0000702890		BROOKFIELD	WI		01/30/2017	3.910	500,000	0	0	0	0	0	737,028	12/01/2016	
0000702892		ANAHEIM	CA		12/16/2016	3.400	500,000	0	0	0	0	0	908,760	01/01/2017	
0000702897		SAN FRANCISCO	CA		02/08/2017	4.340	800,000	0	0	0	0	0	1,533,447	01/01/2017	
0000702901		FARGO	ND		02/01/2017	4.610	491,869	0	0	0	0	0	1,180,391	02/01/2017	
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							27,254,307	0	1,488	0	0	0	49,302,708	XXX	
0899999. Total - Mortgages in Good Standing							102,310,295	0	18,776	0	0	0	0	275,111,088	XXX
3399999. Totals							102,310,295	0	18,776	0	0	0	0	275,111,088	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	2 Location City	3 State	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
<b>Mortgages in Good Standing - Farm Mortgages</b>								
0000198683.....	Hamilton.....	NE.....		01/04/2017.....	3.650.....	1,179,950.....	-.....	3,689,940.....
0000198716.....	Chicot.....	AR.....		01/24/2017.....	3.700.....	1,499,050.....	-.....	4,636,900.....
0000198743.....	Weid.....	CO.....		01/12/2017.....	3.260.....	8,365,000.....	-.....	16,758,230.....
0000198768.....	Pocahontas.....	IA.....		01/26/2017.....	3.520.....	1,199,453.....	-.....	2,395,630.....
0000198795.....	Ray.....	MO.....		01/05/2017.....	4.100.....	1,200,000.....	-.....	2,207,560.....
0000198964.....	Tulare.....	CA.....		06/29/2017.....	4.650.....	3,489,000.....	-.....	6,559,240.....
0199999. Total - Mortgages in Good Standing - Farm Mortgages.....						16,932,453.....	0.....	36,247,500.....
<b>Mortgages in Good Standing - Commercial Mortgages - All Other</b>								
0000702890.....	BROOKFIELD.....	WI.....		01/30/2017.....	3.910.....	500,000.....	-.....	737,028.....
0000702897.....	SAN FRANCISCO.....	CA.....		02/08/2017.....	4.340.....	800,000.....	-.....	1,533,447.....
0000702901.....	FARGO.....	ND.....		02/01/2017.....	4.610.....	334,825.....	165,175.....	1,199,904.....
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....						1,634,824.....	165,175.....	3,470,379.....
0899999. Total - Mortgages in Good Standing.....						18,567,277.....	165,175.....	39,717,879.....
3399999. Totals.....						18,567,277.....	165,175.....	39,717,879.....

### 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
<b>Mortgages Closed by Repayment</b>																	
0000195525.....	Lafayette.....	MO.....		03/28/2012.	05/10/2017.	806,948	0	1,685	0	0	1,685	0	785,739	785,739	0	0	0
0199999. Total - Mortgages Closed by Repayment.....						806,948	0	1,685	0	0	1,685	0	785,739	785,739	0	0	0
<b>Mortgages With Partial Repayments</b>																	
Scheduled Repayments.....						0	0	0	0	0	0	0	3,245,251	3,245,251	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						0	0	0	0	0	0	0	3,245,251	3,245,251	0	0	0
0599999. Total Mortgages.....						806,948	0	1,685	0	0	1,685	0	4,030,990	4,030,990	0	0	0

## 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
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>																			
	Landmark Equity Partners XIV, L.P.....		Simsbury.....	CT.....	Landmark.....		12/19/2008	.....3	.....2,020,265	.....1,643,832	.....1,643,832	.....67,028	.....0	.....68,044	.....0	.....0	.....121,472	.....188,124	.....0.220
	Life Insurance Community Investment Initiative, L.L.C.....		Boston.....	MA.....	Life Insurance Community.....		01/01/1999	.....0	.....477,337	.....555,349	.....555,349	.....3,764	.....0	.....0	.....0	.....0	.....11,464	.....5,502	.....0.550
	Massachusetts Capital Resource Company.....		Boston.....	MA.....	Massachusetts Capital Resource.....		08/30/1996	.....0	.....343,319	.....1,222,422	.....1,222,422	.....(74,213)	.....0	.....0	.....0	.....0	.....773,582	.....0	.....1.250
	Massachusetts Capital Resource Company, LP.....		Boston.....	MA.....	Massachusetts Capital Resource.....		08/30/1996	.....0	.....6,085,811	.....8,812,397	.....8,812,397	.....583,300	.....0	.....0	.....0	.....0	.....0	.....0	.....8.980
	Odyssey Investment Partners Fund IV, LP.....		New York.....	NY.....	Odyssey Investment Partners.....		12/23/2008	.....3	.....0	.....296,513	.....296,513	.....225,737	.....0	.....0	.....0	.....0	.....848,508	.....809,317	.....0.100
1599999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....																		
									.....8,926,732	.....12,530,513	.....12,530,513	.....805,616	.....0	.....68,044	.....0	.....0	.....1,755,026	.....1,002,943	XXX
<b>Any Other Class of Assets - Unaffiliated</b>																			
	General Deal.....		New York.....	NY.....	General Deal.....		01/01/2001	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.100
4299999.	Total - Any Other Class of Asset - Unaffiliated.....																		
									.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	XXX
4499999.	Subtotal - Unaffiliated.....																		
									.....8,926,732	.....12,530,513	.....12,530,513	.....805,616	.....0	.....68,044	.....0	.....0	.....1,755,026	.....1,002,943	XXX
4699999.	Totals.....																		
									.....8,926,732	.....12,530,513	.....12,530,513	.....805,616	.....0	.....68,044	.....0	.....0	.....1,755,026	.....1,002,943	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	
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>											
	Landmark Equity Partners XIV, L.P.....	Simsbury.....	CT.....	Landmark.....	12/19/2008.....	.....3	.....0	.....138,368	.....0	.....0.220	
	Odyssey Investment Partners Fund IV, LP.....	New York.....	NY.....	Odyssey Investment Partners.....	12/23/2008.....	.....3	.....0	.....12,772	.....0	.....0.100	
1599999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....										
								.....0	.....151,140	.....0	XXX
4499999.	Subtotal - Unaffiliated.....										
								.....0	.....151,140	.....0	XXX
4699999.	Totals.....										
								.....0	.....151,140	.....0	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	
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>																				
	Landmark Equity Partners XIV, L.P.....	Simsbury.....	CT..	Normal distributions and/or adjustments	12/19/2008.	12/31/2017.	.....474,978	.....0	.....0	.....0	.....0	.....0	.....0	.....474,978	.....474,978	.....0	.....0	.....0	.....0	
	Massachusetts Capital Resource Company.....	Boston.....	MA.	Normal distributions and/or adjustments	08/30/1996.	12/31/2017.	.....2,567,138	.....0	.....0	.....0	.....0	.....0	.....0	.....2,567,138	.....2,567,138	.....0	.....0	.....0	.....0	
	Odyssey Investment Partners Fund IV, LP.....	New York.....	NY..	Normal distributions and/or adjustments	12/23/2008.	12/31/2017.	.....1,248,139	.....0	.....0	.....0	.....0	.....0	.....0	.....1,248,139	.....1,248,139	.....0	.....0	.....0	.....0	
1599999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....						.....4,290,255	.....0	.....0	.....0	.....0	.....0	.....0	.....4,290,255	.....4,290,255	.....0	.....0	.....0	.....0	.....0
4499999.	Subtotal - Unaffiliated.....						.....4,290,255	.....0	.....0	.....0	.....0	.....0	.....0	.....4,290,255	.....4,290,255	.....0	.....0	.....0	.....0	.....0
4699999.	Totals.....						.....4,290,255	.....0	.....0	.....0	.....0	.....0	.....0	.....4,290,255	.....4,290,255	.....0	.....0	.....0	.....0	.....0

# 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	
<b>U.S. Government - Issuer Obligations</b>																								
912803	CH	4	UNITED STATES TREASURY	@			1	14,987,900	73.922	24,763,828	33,500,000	20,915,529	0	781,358	0	0	0.000	3.844	N/A	0	0	03/31/2009	05/15/2030	
912803	CK	7	UNITED STATES TREASURY 0% 2/15/2031	@			1	13,140,160	72.617	23,237,500	32,000,000	18,784,441	0	747,298	0	0	0.000	4.101	N/A	0	0	03/11/2009	02/15/2031	
912803	EA	7	UNITED STATES TREASURY SP 0 02/15/43	@			1	3,537,600	49.930	4,992,969	10,000,000	4,186,733	0	142,615	0	0	0.000	3.496	N/A	0	0	02/20/2013	02/15/2043	
912810	PU	6	UNITED STATES TREASURY	SD			1	326,750	137.125	438,800	320,000	325,387	0	(164)	0	0	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	129.969	298,928	230,000	239,124	0	(279)	0	0	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	114.188	1,141,875	1,000,000	970,316	0	913	0	0	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	128.922	21,916,719	17,000,000	18,217,569	0	(33,641)	0	0	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	102.594	20,518,750	20,000,000	18,868,982	0	23,919	0	0	2.875	3.176	MN	74,655	575,000	12/12/2016	11/15/2046	
912828	B3	3	UNITED STATES TREASURY	SD			1	500,451	99.625	498,125	500,000	500,102	0	(93)	0	0	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	96.781	29,034,375	30,000,000	28,644,256	0	134,748	0	0	2.000	2.573	MN	77,901	600,000	12/15/2016	11/15/2026	
912828	V9	8	UNITED STATES TREASURY				1	29,482,103	98.703	29,610,938	30,000,000	29,522,716	0	40,613	0	0	2.250	2.446	FA	254,959	337,500	02/13/2017	02/15/2027	
912828	X8	8	UNITED STATES TREASURY				1	10,066,040	99.719	9,971,875	10,000,000	10,063,569	0	(2,470)	0	0	2.375	2.299	MN	30,836	118,750	07/25/2017	05/15/2027	
0199999	U.S. Government - Issuer Obligations							139,030,059	XXX	166,424,682	184,550,000	151,238,724	0	1,834,817	0	0	0	XXX	XXX	XXX	554,695	2,443,850	XXX	XXX
<b>U.S. Government - Residential Mortgage-Backed Securities</b>																								
36202E	T3	3	GOVERNMENT NATIONAL MORTGAGE A				4	703,912	110.850	768,043	692,869	701,635	0	(207)	0	0	6.000	5.753	MON	3,464	41,572	05/29/2008	06/20/2038	
38379W	5Y	4	GOVERNMENT NATIONAL MORTGAGE AS				4	2,845,041	95.780	2,728,817	2,849,047	2,845,041	0	0	0	0	3.000	3.017	MON	7,123	85,471	07/20/2016	05/01/2046	
38379X	HU	7	GOVERNMENT NATIONAL MORTGAGE A				4	3,048,855	96.054	2,930,620	3,051,000	3,048,855	0	0	0	0	3.000	3.013	MON	7,628	91,530	07/19/2016	06/01/2046	
38379X	NX	4	GOVERNMENT NATIONAL MORTGAGE A				4	7,955,106	95.991	7,564,085	7,880,000	7,950,495	0	(3,305)	0	0	3.000	2.946	MON	19,700	236,400	07/14/2016	06/01/2046	
38379Y	J4	1	GOVERNMENT NATIONAL MORTGAGE AS				4	4,492,480	95.960	4,268,288	4,448,000	4,490,530	0	(1,460)	0	0	3.000	2.928	MON	11,120	133,440	08/25/2016	08/01/2046	
38380A	CZ	8	GOVERNMENT NATIONAL MORTGAGE A				4	2,492,481	96.091	2,380,182	2,477,000	2,491,578	0	(734)	0	0	3.000	2.966	MON	6,193	74,310	08/29/2016	09/01/2046	
0299999	U.S. Government - Residential Mortgage-Backed Securities							21,537,875	XXX	20,640,035	21,397,916	21,528,134	0	(5,706)	0	0	0	XXX	XXX	XXX	55,228	662,723	XXX	XXX
0599999	Total - U.S. Government							160,567,934	XXX	187,064,717	205,947,916	172,766,858	0	1,829,111	0	0	0	XXX	XXX	XXX	609,923	3,106,573	XXX	XXX
<b>All Other Governments - Issuer Obligations</b>																								
221597	BR	7	COSTA RICA REPUBLIC OF	D			3FE	245,000	97.500	243,750	250,000	245,323	0	323	0	0	4.250	4.669	JJ	4,575	0	08/07/2017	01/26/2023	
221597	BS	5	COSTA RICA REPUBLIC OF	D			3FE	194,000	96.500	193,000	200,000	194,270	0	270	0	0	4.375	4.844	AO	1,483	4,375	08/07/2017	04/30/2025	
445545	AH	9	HUNGARY REPUBLIC OF	D			2FE	483,750	111.250	556,250	500,000	489,968	0	1,631	0	0	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	104.590	1,045,904	1,000,000	1,066,211	0	(10,659)	0	0	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	105.375	1,580,625	1,500,000	1,493,657	0	1,128	0	0	4.250	4.346	JD	3,542	63,750	12/05/2012	12/11/2022	
651333	DR	4	NEWFOUNDLAND PROVINCE OF	A			1FE	16,919,739	120.314	15,364,072	12,770,000	15,910,895	0	(597,448)	0	0	8.650	3.100	AO	211,716	1,104,605	04/13/2016	10/22/2022	
718286	AY	3	PHILIPPINES REPUBLIC OF	D			2FE	1,052,500	158.000	1,580,000	1,000,000	1,039,125	0	(1,742)	0	0	9.500	8.963	FA	39,319	95,000	10/18/2005	02/02/2030	
836205	AU	8	SOUTH AFRICA REPUBLIC OF	C			3FE	478,500	96.500	482,500	500,000	479,672	0	1,172	0	0	4.300	4.787	AO	4,718	21,500	03/07/2017	10/12/2028	
900123	CJ	7	TURKEY REPUBLIC OF	C			3FE	91,250	95.125	95,125	100,000	92,760	0	679	0	0	4.250	5.343	AO	909	4,250	09/14/2015	04/14/2026	
X7360W	AJ	1	ROMANIA REPUBLIC OF	B			2FE	1,126,173	108.632	1,304,453	1,200,800	1,192,898	0	842	0	0	2.750	2.825	OCT	5,790	31,852	10/21/2015	10/29/2025	
0699999	All Other Governments - Issuer Obligations							23,173,072	XXX	22,445,679	19,020,800	22,204,779	0	(603,804)	0	145,029	0	XXX	XXX	XXX	293,597	1,390,957	XXX	XXX
1099999	Total - All Other Governments							23,173,072	XXX	22,445,679	19,020,800	22,204,779	0	(603,804)	0	145,029	0	XXX	XXX	XXX	293,597	1,390,957	XXX	XXX
<b>U.S. Political Subdivisions of States, Territories &amp; Possessions (Direct and Guaranteed) - Issuer Obligations</b>																								
797355	Q2	3	SAN DIEGO CALIF UNI SCH DIST SAN DIEGO U	@			1FE	1,611,960	69.110	2,764,400	4,000,000	2,149,663	0	104,183	0	0	0.000	5.030	N/A	0	0	03/02/2012	07/01/2030	
797355	Q3	1	SAN DIEGO CALIF UNI SCH DIST	@			1FE	2,734,229	66.114	4,733,762	7,160,000	3,650,815	0	177,680	0	0	0.000	5.052	N/A	0	0	03/05/2012	07/01/2031	
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations							4,346,189	XXX	7,498,162	11,160,000	5,800,478	0	281,863	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions							4,346,189	XXX	7,498,162	11,160,000	5,800,478	0	281,863	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
<b>U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations</b>																								
155498	DV	7	CENTRAL TEX REGL MOBILITY AUTH				2FE	1,068,420	114.453	1,144,530	1,000,000	1,065,598	0	(1,338)	0	0	5.000	4.561	JJ	25,000	50,000	11/12/2015	01/01/2045	

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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 gn	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	Stated Contractual Maturity Date
235241 LS 3	DALLAS AREA RAPID TRANSIT.....	4		1FE	3,250,000	140.515	4,566,738	3,250,000	3,250,000	0	0	0	0	5.999	5.999	JD	16,247	194,968	06/17/2009.	12/01/2044.	
235241 LW 4	DALLAS AREA RAPID TRANSIT 5.022% 12/1/20.....	4		1FE	1,166,710	123.689	1,236,890	1,000,000	1,151,647	0	(2,859)	0	0	5.022	4.105	JD	4,185	50,220	03/05/2012.	12/01/2048.	
544495 WA 8	LOS ANGELES CA DEPT OF WATER &.....	4		1FE	15,000,000	154.207	23,131,050	15,000,000	15,000,000	0	0	0	0	6.603	6.602	JJ	495,225	990,450	12/01/2010.	07/01/2050.	
574300 JQ 3	MARYLAND ST TRANSN AUTH.....	4		1FE	11,277,840	129.211	13,567,155	10,500,000	11,152,557	0	(19,957)	0	0	5.754	5.231	JJ	302,085	604,170	08/12/2010.	07/01/2041.	
73358W EK 6	PORT AUTHORITY OF NEW YORK&NEW 4.926% 10.....	4		1FE	1,000,000	123.023	1,230,230	1,000,000	1,000,000	0	0	0	0	4.926	4.926	AO	12,315	49,260	09/27/2011.	10/01/2051.	
797400 FN 3	SAN DIEGO COUNTY REGIONAL TRAN.....	4		1FE	9,725,000	137.843	13,784,300	10,000,000	9,747,141	0	3,973	0	0	5.911	6.105	AO	147,775	591,100	12/01/2010.	04/01/2048.	
880591 EH 1	TENNESSEE VALLEY AUTHORITY.....			1	11,101,590	134.335	12,090,150	9,000,000	10,826,013	0	(52,987)	0	0	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	123.186	13,550,460	11,000,000	11,189,555	0	(3,443)	0	0	5.000	4.874	MS	183,333	550,000	08/12/2010.	09/01/2040.	
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....				64,806,755	XXX	84,301,503	61,750,000	64,382,511	0	(76,611)	0	0	XXX	XXX	XXX	1,325,290	3,552,668	XXX	XXX	
<b>U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities</b>																					
31283H 2Q 7	FEDERAL HOME LOAN MORTGAGE COR.....			4	360,995	111.119	399,966	359,943	360,452	0	(52)	0	0	6.500	6.480	MON	1,950	23,396	04/14/2004.	12/01/2031.	
31283H 2R 5	FEDERAL HOME LOAN MORTGAGE COR.....			4	176,586	111.655	197,083	176,510	176,510	0	0	0	0	6.500	6.531	MON	956	11,473	04/14/2004.	09/01/2032.	
3128M1 AB 5	FEDERAL HOME LOAN MORTGAGE COR FHLMC 5.0.....			4	169,624	103.384	179,919	174,029	172,188	0	155	0	0	5.000	5.887	MON	725	8,701	04/04/2006.	08/01/2020.	
3128MJ Y6 1	FEDERAL HOME LOAN MORTGAGE COR.....			4	1,699,482	100.043	1,703,402	1,702,675	1,699,507	0	25	0	0	3.000	3.028	MON	4,257	17,027	07/14/2017.	10/01/2046.	
3128MJ YM 6	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y.....			4	982,718	100.043	984,884	984,464	982,724	0	6	0	0	3.000	3.027	MON	2,461	4,922	10/10/2017.	08/01/2046.	
3128MJ ZN 3	FEDERAL HOME LOAN MORTGAGE COR.....			4	15,678,895	102.732	15,816,201	15,395,640	15,657,693	0	(21,202)	0	0	3.500	3.221	MON	44,904	449,039	02/01/2017.	01/01/2047.	
3128QS 3S 3	FEDERAL HOME LOAN MORTGAGE COR.....			4	67,464	101.176	68,045	67,254	67,254	0	0	0	0	3.495	3.679	MON	196	2,678	03/20/2007.	02/01/2037.	
3128QS 4Q 6	FEDERAL HOME LOAN MORTGAGE COR.....			4	193,133	104.448	200,688	192,142	192,142	0	0	0	0	3.387	3.596	MON	542	7,151	03/20/2007.	03/01/2037.	
31292H 4K 7	FEDERAL HOME LOAN MORTGAGE COR.....			4	1,267,262	112.647	1,416,905	1,257,828	1,265,123	0	(324)	0	0	6.000	5.876	MON	6,289	75,470	11/08/2005.	12/01/2033.	
3132WK LR 7	FEDERAL HOME LOAN MORTGAGE COR FHLMC GOL.....			4	986,996	100.043	989,173	988,749	986,999	0	3	0	0	3.000	3.024	MON	2,472	4,944	10/10/2017.	01/01/2047.	
3132WL TS 5	FEDERAL HOME LOAN MORTGAGE COR FHLMC GOL.....			4	991,681	100.043	993,870	993,442	991,689	0	8	0	0	3.000	3.026	MON	2,484	4,967	10/10/2017.	03/01/2047.	
31335B CZ 7	FEDERAL HOME LOAN MORTGAGE COR.....			4	4,772,665	100.074	4,773,200	4,769,684	4,772,474	0	(191)	0	0	3.000	2.996	MON	11,924	47,697	07/14/2017.	05/01/2047.	
31335B EC 6	FEDERAL HOME LOAN MORTGAGE COR.....			4	4,770,605	103.068	4,776,669	4,634,468	4,766,817	0	(3,789)	0	0	3.500	3.118	MON	13,517	54,069	07/14/2017.	06/01/2047.	
3136A3 C5 8	FANNIE MAE FNMA_12-5.....			4	5,228,990	101.361	4,985,791	4,918,857	5,201,106	0	(20,386)	0	0	3.500	2.930	MON	14,347	168,940	12/01/2017.	02/01/2042.	
3136AM 4J 5	FANNIE MAE REMICS FNMA_15-23A.....			4	3,475,541	97.559	3,231,640	3,312,504	3,466,720	0	(6,564)	0	0	3.000	2.684	MON	8,281	99,375	08/22/2016.	04/01/2045.	
3136AT NR 1	FANNIE MAE FNMA_16-66.....			4	2,444,169	93.897	2,255,536	2,402,132	2,442,569	0	(1,348)	0	0	3.000	2.865	MON	6,005	72,064	08/18/2016.	09/01/2046.	
31371L CD 9	FEDERAL NATIONAL MORTGAGE ASSO.....			4	276,218	107.798	306,401	284,235	277,423	0	180	0	0	5.000	5.549	MON	1,184	14,212	03/23/2007.	09/01/2033.	
31371M CF 2	FEDERAL NATIONAL MORTGAGE ASSO.....			4	401,984	109.829	456,880	415,991	403,765	0	240	0	0	5.500	6.216	MON	1,907	22,879	07/21/2006.	07/01/2035.	
3137BH Q3 4	FREDDIE MAC FHLMC_4464.....			4	2,862,274	97.836	2,659,868	2,718,693	2,853,702	0	(6,404)	0	0	3.000	2.640	MON	6,797	81,561	08/30/2016.	04/01/2045.	
3137BQ EQ 6	FREDDIE MAC FHR_4588.....			4	3,617,883	97.277	3,345,821	3,439,461	3,608,028	0	(7,333)	0	0	3.000	2.665	MON	8,599	103,184	08/22/2016.	06/01/2046.	
31403C WF 4	FEDERAL NATIONAL MORTGAGE ASSO.....			4	1,160,633	107.200	1,341,232	1,251,145	1,179,408	0	1,618	0	0	4.500	5.779	MON	4,692	56,302	11/04/2005.	09/01/2035.	
31411U HN 4	FEDERAL NATIONAL MORTGAGE ASSO.....			4	96,789	105.508	101,219	95,935	95,935	0	0	0	0	3.503	3.666	MON	280	3,878	03/20/2007.	04/01/2037.	
31414E RC 0	FEDERAL NATIONAL MORTGAGE ASSO.....			4	360,789	111.980	402,563	359,497	360,339	0	(30)	0	0	6.000	5.897	MON	1,797	21,570	08/08/2008.	07/01/2038.	
31418C S5 4	FEDERAL NATIONAL MORTGAGE ASSO.....			4	4,617,938	104.801	4,611,234	4,400,000	4,616,718	0	(1,219)	0	0	4.000	3.122	MON	14,667	0	12/11/2017.	01/01/2048.	
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities.....				56,661,314	XXX	56,198,190	55,295,278	56,597,285	0	(66,607)	0	0	XXX	XXX	XXX	161,233	1,355,499	XXX	XXX	
3199999	Total - U.S. Special Revenue & Special Assessment Obligations.....				121,468,069	XXX	140,499,693	117,045,278	120,979,796	0	(143,218)	0	0	XXX	XXX	XXX	1,486,523	4,908,167	XXX	XXX	
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Issuer Obligations</b>																					
00115* AA 0	AES ILLUMINA LLC.....			4	4,266,597	87.132	3,717,558	4,266,597	4,266,597	0	0	0	0	6.000	6.045	MJSD	2,133	258,840	01/18/2013.	03/26/2032.	
001192 AH 6	AGL CAPITAL CORPORATION 5.875% 03/15/204.....			2	14,875,117	124.145	18,497,531	14,900,000	14,877,494	0	446	0	0	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	112.250	336,750	300,000	293,773	0	2,218	0	0	8.000	8.976	JD	2,000	24,000	09/16/2008.	06/01/2020.	
00165C AD 6	AMC ENTERTAINMENT HOLDINGS INC.....			2	19,000	98.753	18,763	19,000	19,000	0	0	0	0	6.125	6.125	MN	149	769	07/06/2017.	05/15/2027.	
00206R DG 4	AT&T INC.....			2FE	2,998,507	118.259	3,547,767	3,000,000	2,998,697	0	24	0	0	6.375	6.379	MS	63,750	191,250	03/21/2016.	03/01/2041.	
00256@ AC 3	AARONS INC.....			4	2,800,000	102.575	2,872,092	2,800,000	2,800,000	0	0	0	0	4.750	4.776	JAJO	28,447	133,000	04/14/2014.	04/14/2021.	

E10.1

# 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 C H A R	Bond D E S I G N A T I O N	NAIC D E S I G N A T I O N	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
002824	AU 4 ABBOTT LABORATORIES.....	..	..	2	2FE	5,538,912	103.504	5,757,922	5,563,000	5,559,358	0	2,761	0	0	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	1FE	1,000,000	102.033	1,020,325	1,000,000	1,000,000	0	0	0	0	3.050	3.050	JD	1,610	30,500	06/12/2013	06/12/2020
00388W	AC 5 ABU DHABI NATIONAL ENERGY CO.....	..	D	2FE	2FE	414,750	103.100	412,398	400,000	414,016	0	(734)	0	0	4.375	3.886	JD	438	17,500	06/16/2017	06/22/2026
00434N	AB 1 WILLIAMS PARTNERS LPACMP FINAN.....	..	..	2	2FE	1,000,000	104.500	1,045,000	1,000,000	1,000,000	0	0	0	0	4.875	4.875	MS	14,354	48,750	03/04/2014	03/15/2024
00508X	AF 1 ACTUANT CORP.....	..	..	2	3FE	1,000,000	102.500	1,025,000	1,000,000	1,000,000	0	0	0	0	5.625	5.625	JD	2,500	56,250	04/02/2012	06/15/2022
00724F	AB 7 ADOBE SYST INC.....	..	..	1FE	1FE	9,938,700	105.268	10,526,780	10,000,000	9,984,713	0	6,815	0	0	4.750	4.828	FA	197,917	475,000	01/25/2010	02/01/2020
00809Y	AB 4 AES ANDRES BV/DOMINICAN POWER.....	..	D	2	3FE	1,469,760	107.774	1,616,610	1,500,000	1,473,212	0	2,155	0	0	7.950	8.250	MN	16,563	119,250	05/04/2016	05/11/2026
008474	A@ 7 AGNICO-EAGLE MINES LTD.....	..	A	2	2	6,000,000	106.468	6,388,104	6,000,000	6,000,000	0	0	0	0	6.670	6.670	AO	93,380	400,200	04/07/2010	04/07/2020
009158	AP 1 Air Products And Chemicals Inc.....	..	..	1FE	1FE	999,280	103.385	1,033,851	1,000,000	999,860	0	81	0	0	4.375	4.384	FA	15,799	43,750	08/18/2009	08/21/2019
00928Q	AM 3 AIRCASTLE LTD.....	..	..	3FE	3FE	1,000,000	105.125	1,051,250	1,000,000	1,000,000	0	0	0	0	5.125	5.125	MS	15,090	51,250	03/12/2014	03/15/2021
00971Y	AF 7 AKBANK TAS.....	..	C	3FE	3FE	986,250	98.107	981,068	1,000,000	987,132	0	882	0	0	5.125	5.342	MS	12,955	25,625	06/07/2017	03/31/2025
02153L	AA 2 ALTERRA FINANCE LLC.....	..	..	2FE	2FE	4,999,950	108.560	5,428,005	5,000,000	4,999,997	0	36	0	0	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	102.625	85,179	83,000	83,000	0	0	0	0	5.375	5.375	JJ	2,057	4,461	05/29/2015	07/15/2023
02155F	AC 9 ALTICE US FIN I CORP.....	..	..	2	3FE	167,000	101.625	169,714	167,000	167,000	0	0	0	0	5.500	5.500	MN	1,174	9,185	04/19/2016	05/15/2026
02406P	AL 4 AMERICAN AXLE & MANUFACTURING.....	..	..	2	4FE	1,015,000	103.750	1,037,500	1,000,000	1,006,302	0	(2,018)	0	0	6.625	6.374	AO	13,986	66,250	02/13/2013	10/15/2022
024836	AB 4 AMERICAN CAMPUS COMMUNITIES OP.....	..	..	2	2FE	6,490,965	104.070	6,764,524	6,500,000	6,493,764	0	820	0	0	4.125	4.142	JJ	134,063	268,125	06/17/2014	07/01/2024
02666Q	D7 5 AMERICAN HONDA FINANCE CORPORA.....	..	..	1FE	1FE	2,000,000	104.258	2,085,168	2,000,000	2,000,000	0	0	0	0	7.625	7.625	AO	38,125	152,500	09/24/2008	10/01/2018
035287	AE 1 ANIXTER INC.....	..	..	2	3FE	320,000	105.250	336,800	320,000	320,000	0	0	0	0	5.125	5.125	AO	4,100	16,400	09/18/2014	10/01/2021
03674X	AF 3 ANTERO RESOURCES CORP.....	..	..	2	3FE	2,000,000	104.125	2,082,500	2,000,000	2,000,000	0	0	0	0	5.625	5.625	JD	9,375	112,500	03/08/2016	06/01/2023
03835V	AD 8 DELPHI AUTOMOTIVE PLC.....	..	D	2	2FE	6,019,820	106.069	6,364,128	6,000,000	6,019,820	0	0	0	0	4.250	4.200	JJ	117,583	0	12/07/2017	01/15/2026
038522	AN 8 ARAMARK SERVICES INC.....	..	..	2	3FE	481,540	102.375	499,511	487,923	482,051	0	512	0	0	4.750	4.926	JD	1,931	23,176	02/15/2017	06/01/2026
03938L	AQ 7 ARCELORMITTAL.....	..	C	2	3FE	1,000,000	105.750	1,057,500	1,000,000	1,000,000	0	0	0	0	5.750	5.750	FA	23,319	60,000	06/20/2013	08/05/2020
03938L	AU 8 ARCELORMITTAL ArcelorMittal CB 5.5% 3/1/.....	..	D	3FE	3FE	2,102,500	107.750	2,155,000	2,000,000	2,044,170	0	(14,262)	0	0	6.000	(0.631)	MS	40,000	122,500	04/05/2013	03/01/2021
044209	AF 1 ASHLAND INC.....	..	..	2	3FE	294,750	104.375	313,125	300,000	296,408	0	445	0	0	4.750	5.017	FA	5,383	14,250	07/30/2014	08/15/2022
053332	AM 4 AUTOZONE INC.....	..	..	2	2FE	491,630	102.866	514,332	500,000	495,388	0	970	0	0	3.700	3.936	AO	3,906	18,500	11/25/2013	04/15/2022
05366#	AJ 2 AVIATION CAPITAL GROUP CORP.....	..	..	1	1	4,000,000	100.814	4,032,560	4,000,000	4,000,000	0	0	0	0	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.....	..	..	1	1	1,000,000	115.293	1,152,925	1,000,000	1,000,000	0	0	0	0	6.800	6.800	AO	16,244	68,000	04/05/2012	04/05/2023
05533U	AC 2 BBVA BANCOMER SA TEXAS BRANCH.....	..	..	2FE	2FE	553,750	112.815	564,075	500,000	532,897	0	(5,979)	0	0	6.750	5.168	MS	8,531	33,750	04/03/2014	09/30/2022
05578Q	AA 1 BPCE SA.....	..	D	2FE	2FE	998,340	110.785	1,107,853	1,000,000	998,925	0	152	0	0	5.700	5.722	AO	10,925	57,000	10/15/2013	10/22/2023
05578Q	AB 9 BPCE SA.....	..	D	2FE	2FE	3,020,190	108.238	3,247,140	3,000,000	3,014,154	0	(1,785)	0	0	5.150	5.064	JJ	68,667	154,500	04/08/2014	07/21/2024
05578Q	AD 5 BPCE SA.....	..	D	2FE	2FE	985,770	104.491	1,044,911	1,000,000	989,524	0	1,199	0	0	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	3FE	1,000,000	106.625	1,066,250	1,000,000	1,000,000	0	0	0	0	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	2FE	2,200,920	128.755	2,575,102	2,000,000	2,111,028	0	(8,997)	0	0	7.625	6.776	AO	32,194	152,500	05/30/2002	10/15/2026
05969B	AA 1 Bnc Sant Serfin.....	..	D	2FE	2FE	949,375	102.936	1,029,360	1,000,000	969,944	0	5,376	0	0	4.125	4.827	MN	5,958	41,250	11/19/2013	11/09/2022
05990G	AA 3 BANCO DE CREDITO DEL PERU.....	..	D	2FE	2FE	2,975,880	104.677	3,140,310	3,000,000	2,986,062	0	2,318	0	0	4.250	4.350	AO	31,875	127,500	03/25/2013	04/01/2023
06051G	EM 7 BANK OF AMERICA CORP.....	..	..	1FE	1FE	4,586,270	111.801	5,031,059	4,500,000	4,540,376	0	(8,760)	0	0	5.700	5.449	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	106.411	1,596,162	1,500,000	1,497,482	0	267	0	0	3.950	3.975	MN	7,077	59,250	11/13/2013	11/18/2025
06738E	AE 5 BARCLAYS PLC.....	..	D	2FE	2FE	2,493,135	99.991	2,549,763	2,550,000	2,504,641	0	5,349	0	0	3.650	3.936	MS	27,147	93,075	10/21/2015	06/16/2025
07177M	AB 9 BAXALTA INC.....	..	..	2	2FE	7,701,709	103.323	8,007,502	7,750,000	7,709,049	0	4,599	0	0	4.000	4.083	JD	6,889	310,000	06/03/2016	06/23/2025
090572	AP 3 BIO-RAD LABS INC.....	..	..	2FE	2FE	99,443	105.796	105,796	100,000	99,807	0	60	0	0	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	105.891	5,029,818	4,750,000	4,851,860	0	(11,706)	0	0	4.050	3.717	MS	56,644	192,375	10/27/2015	09/15/2025
097023	AD 7 The Boeing Company 8.75% 8/15/2021.....	..	..	1FE	1FE	775,946	121.281	818,646	675,000	705,438	0	(7,103)	0	0	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	107.061	5,353,040	5,000,000	5,000,000	0	0	0	0	5.020	5.020	AO	42,531	251,000	06/03/2010	04/30/2021

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	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	Stated Contractual Maturity Date
11102A	AA	9		D		2FE	4,533,359	100.124	4,216,213	4,211,000	4,212,919	0	(49,814)	0	5.950	4.725	JJ	115,533	250,555	08/20/2010	01/15/2018	
12201P	AB	2		A		2FE	5,711,150	136.510	6,825,520	5,000,000	5,508,806	0	(23,439)	0	7.200	6.090	FA	136,000	360,000	04/18/2006	08/15/2031	
1248EP	BK	8				3FE	1,000,000	103.250	1,032,500	1,000,000	1,000,000	0	0	0	5.875	5.875	MN	9,792	58,750	04/15/2015	05/01/2027	
12505F	AF	8				4FE	435,000	105.750	460,013	435,000	435,000	0	0	0	5.875	5.875	MS	7,525	25,556	02/03/2015	03/15/2025	
12527G	AC	7				3FE	2,457,600	98.500	2,462,500	2,500,000	2,472,739	0	4,473	0	3.450	3.674	JD	7,188	86,250	06/17/2014	06/01/2023	
12673P	AC	9				2FE	4,104,640	104.888	4,195,528	4,000,000	4,024,671	0	(11,986)	0	5.375	5.033	JD	17,917	215,000	01/29/2010	12/01/2019	
127097	E@	8				2	11,500,000	101.207	11,638,828	11,500,000	11,500,000	0	0	0	3.670	3.670	MS	120,753	422,050	09/18/2014	09/18/2024	
133131	AU	6				1FE	998,140	104.707	1,047,068	1,000,000	998,838	0	244	0	4.250	4.272	JJ	19,597	42,500	11/20/2013	01/15/2024	
14912L	3U	3				1FE	4,027,115	101.035	4,061,587	4,020,000	4,020,279	0	(951)	0	5.450	5.425	AO	46,252	219,090	05/22/2008	04/15/2018	
14912L	4D	0				1FE	498,365	103.708	518,540	500,000	499,834	0	214	0	7.050	7.096	MS	8,910	35,250	09/23/2008	10/01/2018	
151020	AJ	3				2FE	4,475,340	104.544	4,704,498	4,500,000	4,484,989	0	2,332	0	4.000	4.067	FA	68,000	180,000	08/01/2013	08/15/2023	
15132H	AA	9		C		2FE	1,679,311	106.293	1,806,973	1,700,000	1,692,426	0	2,215	0	5.500	5.661	JJ	41,815	93,500	01/12/2011	01/20/2021	
15132H	AD	3		C		2FE	286,125	104.702	314,106	300,000	289,773	0	1,705	0	4.875	5.660	JJ	6,541	14,625	10/16/2015	01/20/2023	
156700	AZ	9				4FE	903,317	91.125	911,250	1,000,000	920,616	0	8,153	0	5.625	7.043	AO	14,063	56,250	10/19/2015	04/01/2025	
15909#	AA	4				2	475,000	103.346	490,893	475,000	475,000	0	0	0	3.770	3.770	AO	3,770	17,908	10/15/2014	10/15/2024	
15909#	AB	2				2	1,650,000	103.479	1,707,397	1,650,000	1,650,000	0	0	0	3.920	3.920	AO	13,655	64,680	10/15/2014	10/15/2026	
15909#	AC	0				2	5,300,000	103.074	5,462,896	5,300,000	5,300,000	0	0	0	4.070	4.070	AO	45,539	215,710	10/15/2014	10/15/2029	
15909#	AD	8				2	1,925,000	107.159	2,062,811	1,925,000	1,925,000	0	0	0	4.590	4.590	AO	18,653	88,358	10/15/2014	10/15/2034	
165167	CQ	8				4FE	112,320	107.500	251,550	234,000	130,932	0	10,239	0	8.000	23.522	JD	832	18,720	12/23/2015	12/15/2022	
165303	D#	2				1	12,000,000	107.095	12,851,436	12,000,000	12,000,000	0	0	0	5.930	5.929	AO	120,577	711,600	10/31/2008	10/31/2023	
165303	E*	5				1	2,700,000	108.833	2,938,502	2,700,000	2,700,000	0	0	0	5.680	5.679	JD	426	153,360	06/23/2011	06/30/2026	
16725*	AE	0				2	3,229,000	100.000	3,229,000	3,229,000	3,372,864	0	143,864	0	7.530	6.767	JJ	99,967	182,082	07/30/2015	07/30/2025	
171232	AE	1				1FE	1,987,140	131.451	2,629,020	2,000,000	1,990,961	0	381	0	6.800	6.851	MN	17,378	136,000	05/14/2002	11/15/2031	
184496	AJ	6				3FE	794,000	101.000	801,940	794,000	794,000	0	0	0	5.250	5.250	FA	17,369	41,685	07/17/2012	08/01/2020	
18451Q	AG	3				4FE	2,125,000	96.750	2,055,938	2,125,000	2,125,000	0	0	0	7.625	7.625	MS	47,709	162,031	02/29/2012	03/15/2020	
18538R	AH	6				3FE	225,000	100.500	226,125	225,000	225,000	0	0	0	5.375	5.375	FA	5,039	12,094	07/24/2014	02/01/2025	
196541	A*	7				3	750,000	97.126	728,447	750,000	750,000	0	0	0	5.500	5.500	MS	10,427	41,250	10/11/2012	09/30/2032	
20337Y	AA	5				3FE	1,000,000	106.250	1,062,500	1,000,000	1,000,000	0	0	0	6.000	6.000	JD	2,667	60,000	05/28/2015	06/15/2025	
21017#	AB	9				2FE	3,000,000	109.519	3,285,573	3,000,000	3,000,000	0	0	0	4.930	4.930	JD	7,806	147,900	12/12/2013	12/12/2025	
21036P	AH	1				2FE	1,000,000	112.296	1,122,962	1,000,000	1,000,000	0	0	0	6.000	6.000	MN	10,000	60,000	04/10/2012	05/01/2022	
212015	AL	5				3FE	1,500,000	101.875	1,528,125	1,500,000	1,500,000	0	0	0	4.500	4.499	AO	14,250	67,500	04/02/2013	04/15/2023	
21988V	AA	1		D		2FE	4,024,375	110.558	4,422,300	4,000,000	4,009,670	0	(2,902)	0	6.750	6.659	MN	28,500	270,000	11/21/2011	11/23/2021	
22282E	AE	2				4FE	500,000	102.625	513,125	500,000	500,000	0	0	0	6.375	6.375	AO	7,969	31,875	03/09/2012	10/01/2022	
228227	BE	3				2FE	995,000	107.433	1,074,325	1,000,000	997,081	0	598	0	4.875	4.951	AO	10,292	48,750	04/01/2014	04/15/2022	
23331A	BH	1				2FE	1,000,000	112.184	1,121,836	1,000,000	1,000,000	0	0	0	5.750	5.750	FA	21,722	57,500	07/31/2013	08/15/2023	
242370	AD	6				4FE	1,000,000	99.750	997,500	1,000,000	1,000,000	0	0	0	6.500	6.500	MS	19,139	65,000	02/20/2015	03/15/2023	
250847	G#	1				1	10,000,000	105.643	10,564,330	10,000,000	10,000,000	0	0	0	4.890	4.890	MS	143,983	489,000	09/15/2010	09/15/2020	
25468P	BW	5				1FE	1,983,400	139.488	2,789,752	2,000,000	1,988,146	0	(75)	0	7.000	7.067	MS	46,667	140,000	02/21/2002	03/01/2032	
25470X	AE	5				3FE	990,930	105.750	1,057,500	1,000,000	996,253	0	1,028	0	6.750	6.875	JD	5,625	67,500	05/02/2011	06/01/2021	
256677	AC	9				2FE	3,286,600	101.301	3,545,546	3,500,000	3,365,916	0	22,317	0	3.250	4.063	AO	24,014	113,750	04/09/2014	04/15/2023	
264411	AD	1				2FE	1,496,205	103.302	1,549,523	1,500,000	1,498,296	0	638	0	3.875	3.914	FA	21,958	58,125	11/25/2013	02/15/2021	
268317	AB	0		C		1FE	10,965,680	104.289	11,471,779	11,000,000	10,995,200	0	4,209	0	6.500	6.543	JJ	307,847	715,000	01/21/2009	01/26/2019	

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		NAIC Designation	Actual Cost	8	9			Unrealized Valuation Increase (Decrease)	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	Rate Used to Obtain Fair Value	Fair Value					Par Value	Book/Adjusted Carrying Value											
268787	AB 4	EP ENERGY LLC/EVEREST ACQUISIT.....	..	..	2	6FE	500,000	55,500	277,500	500,000	277,500	(222,500)	0	0	0	7.750	7.750	MS	12,917	38,750	08/08/2012	09/01/2022	
291011	AY 0	EMERSON ELECTRIC CO.....	..	..	..	1FE	7,969,520	104,648	8,371,832	8,000,000	7,993,652	0	3,325	0	0	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	124,214	2,484,270	2,000,000	1,872,158	0	3,282	0	0	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.....	..	..	C	2FE	10,523,297	106,125	11,358,559	10,703,000	10,621,773	0	18,300	0	0	4.750	4.965	JD	35,305	508,393	12/01/2011	12/06/2021	
29246R	AA 1	EMPRESA NACIONAL DE ELECTRICID.....	..	..	D	2FE	1,876,661	104,590	1,983,034	1,896,000	1,882,890	0	1,776	0	0	4.250	4.377	AO	17,011	80,580	04/10/2014	04/15/2024	
29252B	AA 7	ENBRIDGE PIPELINES SOUTHERN LI.....	..	..	..	1	5,990,930	100,313	6,009,652	5,990,930	5,990,930	0	0	0	0	3.980	3.979	JD	1,325	240,426	08/18/2014	06/30/2040	
29273R	AQ 2	ENERGY TRANSFER PARTNERS LP.....	..	..	..	2FE	3,491,530	106,596	3,730,853	3,500,000	3,496,065	0	947	0	0	5.200	5.231	FA	75,833	182,000	01/09/2012	02/01/2022	
29273V	AD 2	ENERGY TRANSFER EQUITY LP.....	..	..	..	3FE	1,013	105,300	1,053	1,000	1,011	0	(2)	0	0	5.875	5.655	JD	27	59	09/15/2016	01/15/2024	
29273V	AF 7	ENERGY TRANSFER EQUITY LP.....	..	..	..	3FE	22,425	102,000	23,460	23,000	22,479	0	41	0	0	5.500	5.816	JD	105	1,265	09/14/2016	06/01/2027	
29444U	AM 8	EQUINIX INC.....	..	..	..	4FE	1,000,000	103,400	1,034,000	1,000,000	1,000,000	0	0	0	0	5.375	5.375	AO	13,438	53,750	02/28/2013	04/01/2023	
30049X	AA 5	EVOLUTION ESCROW ISSUER LLC.....	..	..	..	4FE	997,775	104,250	1,129,028	1,083,000	1,012,910	0	13,193	0	0	7.500	9.400	MS	23,916	81,225	12/02/2016	03/15/2022	
30227C	AD 9	ARCHROCK PARTNERS LP.....	..	..	..	4FE	984,973	100,000	1,000,000	1,000,000	989,916	0	1,775	0	0	6.000	6.249	AO	15,000	60,000	02/11/2015	10/01/2022	
318069	B@ 9	FINNING INTERNATIONAL INC.....	..	..	..	2FE	4,500,000	110,080	4,953,618	4,500,000	4,500,000	0	0	0	0	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	103,402	1,728,888	1,672,000	1,675,823	0	(1,685)	0	0	4.625	4.511	FA	29,214	77,330	08/11/2014	02/15/2020	
33972P	AA 7	FLNG LIQUEFACTION 2 LLC.....	..	..	..	2FE	4,000,000	97,540	3,901,604	4,000,000	4,000,000	0	0	0	0	4.125	4.125	MS	41,708	165,000	07/12/2016	03/31/2038	
345838	AE 6	FOREST LABS INC.....	..	..	..	2FE	500,000	105,410	527,050	500,000	500,000	0	0	0	0	4.875	4.875	FA	9,208	24,375	01/27/2014	02/15/2021	
35803Q	AA 5	FRESENIUS MEDICAL CARE US FINA.....	..	..	..	2FE	1,287,780	108,125	1,405,625	1,300,000	1,295,429	0	1,333	0	0	5.750	5.875	FA	28,239	74,750	01/26/2011	02/15/2021	
35906A	AZ 1	FRONTIER COMMUNICATIONS CORP.....	..	..	..	4FE	400,000	73,500	294,000	400,000	400,000	0	0	0	0	11.000	10.993	MS	12,956	44,000	06/03/2016	09/15/2025	
36155W	AH 9	GCI INC GCI INC 6.75% 6/1/2021.....	..	..	..	4FE	1,015,000	102,250	1,022,500	1,000,000	1,003,236	0	(2,096)	0	0	6.750	6.507	JD	5,625	67,500	05/09/2011	06/01/2021	
364725	BC 4	TEGNA INC.....	..	..	..	3FE	183,220	105,625	195,406	185,000	183,726	0	151	0	0	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	104,256	1,563,842	1,500,000	1,467,406	0	5,221	0	0	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	104,500	1,045,000	1,000,000	1,000,000	0	0	0	0	5.125	5.125	AO	12,813	51,250	09/11/2014	10/01/2021	
38749#	AA 0	GRANITE STATE GAS TRANSMISSION.....	..	..	..	4	3,333,332	103,972	3,465,735	3,333,332	3,333,332	0	0	0	0	7.150	7.150	JD	10,593	238,333	12/15/2008	12/15/2018	
40049J	AV 9	GRUPO TELEVISIA S.A.B.....	..	..	D	2FE	490,510	118,301	591,506	500,000	495,037	0	518	0	0	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	104,570	1,730,634	1,655,000	1,655,545	0	(74)	0	0	5.000	4.994	MS	24,365	82,750	07/16/2014	03/15/2024	
40433Q	AB 1	HPHT FINANCE 15 LTD.....	..	..	D	2FE	995,290	100,022	1,000,220	1,000,000	997,836	0	935	0	0	2.875	2.977	MS	8,306	28,750	03/12/2015	03/17/2020	
410345	AJ 1	HANESBRANDS INC.....	..	..	..	3FE	380,000	102,250	388,550	380,000	380,000	0	0	0	0	4.625	4.625	MN	2,246	17,575	05/03/2016	05/15/2024	
410345	AL 6	HANESBRANDS INC.....	..	..	..	3FE	380,000	102,375	389,025	380,000	380,000	0	0	0	0	4.875	4.874	MN	2,367	18,525	05/03/2016	05/15/2026	
42241@	AB 5	HEARST CORP Hearst Corp 5.290% 12/01/19.....	..	..	..	1	14,000,000	105,634	14,788,760	14,000,000	14,000,000	0	0	0	0	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	113,726	4,549,048	4,000,000	4,000,000	0	0	0	0	4.800	4.800	JD	8,533	192,000	12/15/2011	12/15/2037	
42824C	AN 9	HEWLETT PACKARD ENTERPRISE CO.....	..	..	..	2FE	19,966,613	105,092	21,018,300	20,000,000	19,972,288	0	5,626	0	0	4.400	4.428	AO	185,778	890,556	12/30/2016	10/15/2022	
43289D	AE 3	HILTON WORLDWIDE FINANCE LLC HILTON WORL.....	..	..	..	3FE	1,593,182	100,477	1,603,799	1,596,181	1,599,383	0	5,882	0	0	3.552	0.000	N/A	474	50,581	03/16/2017	10/26/2023	
44107T	AU 0	HOST HOTELS&RESORTS LP 3.75% 10/15/2023.....	..	..	..	2FE	970,740	102,024	1,020,235	1,000,000	980,929	0	2,864	0	0	3.750	4.124	AO	7,917	37,500	03/26/2014	10/15/2023	
459200	GL 9	INTERNATIONAL BUSINESS MACHINE IBM CORP.....	..	..	..	1FE	6,922,370	154,743	10,831,975	7,000,000	6,930,894	0	1,254	0	0	8.000	8.099	AO	118,222	560,000	10/09/2008	10/15/2038	
459200	GM 7	INTERNATIONAL BUSINESS MACHINE 7.625% 10.....	..	..	..	1FE	7,970,240	104,385	8,350,808	8,000,000	7,996,777	0	3,847	0	0	7.625	7.679	AO	128,778	610,000	10/09/2008	10/15/2018	
460146	CG 6	INTERNATIONAL PAPER CO.....	..	..	..	2FE	4,542,315	107,363	4,831,331	4,500,000	4,518,626	0	(4,292)	0	0	4.750	4.632	FA	80,750	213,750	11/09/2011	02/15/2022	
460599	AC 7	INTL GAME TECHNOLOGY PLC.....	..	..	C	3FE	1,000,000	112,250	1,122,500	1,000,000	1,000,000	0	0	0	0	6.500	6.500	FA	24,556	65,000	04/07/2015	02/15/2025	
46284P	AP 9	IRON MOUNTAIN INC IRON MOUNTAIN INC 5.75.....	..	..	..	4FE	1,997,500	101,250	2,025,000	2,000,000	1,998,380	0	197	0	0	5.750	5.765	FA	43,444	115,000	02/04/2013	08/15/2024	
466313	AF 0	JABIL CIRCUIT INC JABIL CIRCUIT INC 5.62.....	..	..	..	2FE	1,945,000	106,705	2,134,096	2,000,000	1,980,168	0	6,092	0	0	5.625	5.996	JD	5,000	112,500	02/15/2011	12/15/2020	
47032@	AH 4	JAMES CAMPBELL CO LLC.....	..	..	..	2	1,000,000	105,166	1,051,655	1,000,000	1,000,000	0	0	0	0	4.580	4.582	JD	127	45,800	09/26/2014	09/30/2026	
47032@	AJ 0	JAMES CAMPBELL CO LLC.....	..	..	..	2	1,000,000	105,312	1,053,115	1,000,000	1,000,000	0	0	0	0	4.630	4.631	JD	129	46,300	09/26/2014	09/30/2027	
478375	AR 9	JOHNSON CONTROLS INTL PLC.....	..	..	C	2FE	4,996,942	104,595	5,229,725	5,000,000	4,997,392	0	432	0	0	3.900	3.908	FA	74,208	195,000	12/28/2016	02/14/2026	
49446R	AJ 8	KIMCO REALTY CORP KIMCO REALTY CORP 6.87.....	..	..	..	2FE	13,977,600	107,505	15,050,644	14,000,000	13,995,003	0	2,823	0	0	6.875	6.897	AO	240,625	962,500	09/17/2009	10/01/2019	

E10.4

# 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 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	
50077L	AK	2	HJ HEINZ CO.....	2	2FE	4,594,519	103.286	4,751,133	4,600,000	4,595,360	0	532	0	0	3.950	3.966	JJ	83,784	181,700	08/19/2016	07/15/2025	
50152#	AC	1	KT REAL ESTATE HOLDINGS LLC.....	4	3	2,457,995	94.195	2,315,316	2,457,995	2,457,995	0	0	0	0	3.580	3.596	FMAN	9,044	87,996	04/21/2015	05/24/2035	
521865	AV	7	LEAR CORP.....	2	2FE	1,000,000	105.000	1,050,000	1,000,000	1,000,000	0	0	0	0	5.375	5.375	MS	15,826	53,750	03/11/2014	03/15/2024	
527298	BD	4	LEVEL 3 FINANCING INC.....	2.5	3FE	1,000,000	101.000	1,010,000	1,000,000	1,000,000	0	0	0	0	5.375	5.374	MN	6,868	53,750	02/05/2015	08/15/2022	
53217V	AC	3	LIFE TECHNOLOGIES CORP.....	2	2FE	1,013,810	106.805	1,068,054	1,000,000	1,003,687	0	(1,536)	0	0	6.000	5.816	MS	20,000	60,000	02/11/2010	03/01/2020	
53947N	AA	2	LLOYDS BANK PLC.....	D	2FE	9,939,200	109.397	10,939,670	10,000,000	9,979,559	0	6,716	0	0	6.500	6.584	MS	193,194	650,000	09/07/2010	09/14/2020	
539830	AW	9	LOCKHEED MARTIN CORPORATION.....	2	2FE	2,696,493	127.715	3,698,629	2,896,000	2,720,216	0	4,906	0	0	5.720	6.225	JD	13,804	165,651	05/25/2010	06/01/2040	
552953	BX	8	MGM RESORTS INTERNATIONAL.....	3	3FE	1,000,000	114.000	1,140,000	1,000,000	1,000,000	0	0	0	0	7.750	7.750	MS	22,819	77,500	03/15/2012	03/15/2022	
552953	CD	1	MGM RESORTS INTERNATIONAL.....	2	3FE	355,283	100.750	375,798	373,000	356,932	0	1,455	0	0	4.625	5.250	MS	5,750	17,826	11/10/2016	09/01/2026	
55336V	AC	4	MPLX LP.....	2	2FE	1,490,136	102.753	1,541,300	1,500,000	1,491,902	0	1,365	0	0	5.500	5.623	FA	31,167	82,500	09/29/2016	02/15/2023	
559080	AK	2	MAGELLAN MIDSTREAM PARTNERS LP.....	2	2FE	7,490,625	111.233	8,342,490	7,500,000	7,492,032	0	773	0	0	5.000	5.016	MS	125,000	375,000	02/22/2016	03/01/2026	
561233	AA	5	MALLINCKRODT INTERNATIONAL FIN.....	C	4FE	352,000	90.750	319,440	352,000	352,000	0	0	0	0	5.750	5.750	FA	8,433	20,240	07/30/2014	08/01/2022	
561233	AC	1	MALLINCKRODT INTERNATIONAL FIN.....	D	4FE	2,653,170	81.750	2,164,740	2,648,000	2,645,552	0	(1,269)	0	0	5.500	5.456	AO	30,746	145,640	09/19/2016	04/01/2025	
565849	AB	2	MARATHON OIL CORP.....	3	3FE	995,900	120.979	1,209,794	1,000,000	997,118	0	168	0	0	6.800	6.832	MS	20,022	68,000	02/27/2002	03/15/2032	
57686G	C*	4	MATSON INC.....	4	2	1,700,000	99.823	1,696,998	1,700,000	1,700,000	0	0	0	0	3.370	3.369	JD	1,591	57,290	12/21/2016	12/21/2027	
59010Q	AA	4	MERLIN ENTERTAINMENTS PLC.....	B	2	3FE	535,375	104.328	626,385	600,400	0	0	0	73,025	2.750	2.750	MS	4,862	15,533	03/11/2015	03/15/2022	
590454	AA	2	MERSIN ULUSLARARASI LIMAN ISLE.....	D	2	2FE	2,987,280	103.259	3,097,779	3,000,000	2,994,633	0	1,846	0	5.875	5.950	FA	68,052	176,250	08/01/2013	08/12/2020	
60040#	AA	0	MILLENNIUM PIPELINE CO LLC.....	4	2FE	5,300,788	105.551	5,595,045	5,300,788	5,300,788	0	0	0	0	5.330	5.364	MJSD	785	282,532	08/26/2010	06/30/2027	
628530	BD	8	MYLAN INC.....	2	2FE	1,494,180	103.696	1,555,433	1,500,000	1,496,271	0	545	0	0	4.200	4.248	MN	5,600	63,000	11/19/2013	11/29/2023	
629377	BY	7	NRG ENERGY INC.....	2	4FE	699,000	104.500	730,455	699,000	699,000	0	0	0	0	6.250	6.250	MN	7,281	43,688	01/26/2015	05/01/2024	
629377	CC	4	NRG ENERGY INC.....	2	4FE	156,110	105.500	166,690	158,000	156,230	0	120	0	0	6.625	6.793	JJ	4,827	5,234	04/18/2017	01/15/2027	
63938C	AF	5	NAVIENT CORP.....	3	3FE	999,580	104.750	1,047,500	1,000,000	1,000,001	0	421	0	0	6.500	6.500	JD	2,889	50,194	03/02/2017	06/15/2022	
64110L	AE	6	NETFLIX INC NETFLIX INC 5.375% 2/1/2021.....	4	4FE	1,000,000	105.375	1,053,750	1,000,000	1,000,000	0	0	0	0	5.375	5.375	FA	22,396	53,750	01/30/2013	02/01/2021	
64110L	AL	0	NETFLIX INC.....	2	4FE	1,000,000	106.250	1,062,500	1,000,000	1,000,000	0	0	0	0	5.875	5.871	AO	12,403	58,750	02/09/2016	02/15/2025	
641423	BP	2	NEVADA PWR CO NEVADA POWER CO 6.65% 4/1/.....	1	1FE	199,692	137.727	275,453	200,000	199,751	0	7	0	0	6.650	6.662	AO	3,325	13,300	03/29/2006	04/01/2036	
651229	AQ	9	NEWELL BRANDS INC.....	2	2FE	513,414	103.973	535,460	515,000	513,738	0	155	0	0	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	104.309	1,043,092	1,000,000	998,278	0	171	0	0	4.200	4.225	AO	10,500	42,000	03/18/2016	04/01/2026	
651290	AQ	1	NEWFIELD EXPL CO.....	3	3FE	500,000	108.000	540,000	500,000	500,000	0	0	0	0	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	106.000	901,000	850,000	850,000	0	0	0	0	5.375	5.375	JJ	22,844	45,688	03/05/2015	01/01/2026	
665876	B*	8	NORTHERN UTILITIES INC.....	4	2	3,333,333	103.772	3,459,067	3,333,333	3,333,333	0	0	0	0	6.950	6.948	JD	18,019	231,667	12/03/2008	12/03/2018	
67019E	AB	3	EVERSOURCE ENERGY.....	2	2FE	3,966,680	103.639	4,145,576	4,000,000	3,992,562	0	3,727	0	0	4.500	4.605	MN	23,000	180,000	11/12/2009	11/15/2019	
67054K	AA	7	NUMERICABLE GROUP SA.....	2	4FE	254,758	103.000	262,729	255,077	254,860	0	51	0	0	7.375	7.390	JJ	8,674	23,724	11/30/2016	05/01/2026	
67059T	AD	7	NUSTAR LOGISTICS LP.....	3	3FE	1,000,000	106.750	1,067,500	1,000,000	1,000,000	0	0	0	0	6.750	6.750	FA	28,125	67,500	08/14/2013	02/01/2021	
67059T	AE	5	NUSTAR LOGISTICS LP.....	2	3FE	200,000	101.750	203,500	200,000	200,000	0	0	0	0	5.625	5.625	AO	1,969	5,625	04/20/2017	04/28/2027	
67073Y	AA	4	NV ENERGY INC NV ENERGY INC 6.25% 11/15/.....	2	2FE	3,995,000	109.571	4,382,828	4,000,000	3,998,274	0	533	0	0	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	105.835	8,466,768	8,000,000	7,988,177	0	3,528	0	0	4.875	4.928	JJ	180,917	390,000	01/12/2011	01/14/2021	
67180F	AG	2	CHARGER OPCO BV CHARGER OPCO BV.....	D	3FE	1,043,713	100.250	1,043,713	1,041,110	1,043,369	0	(343)	0	0	3.626	0.000	N/A	6,188	18,624	05/03/2017	07/02/2022	
674599	BM	6	OCCIDENTAL PETROLEUM CORPORATI.....	1	1FE	2,027,820	128.909	2,578,178	2,000,000	2,017,129	0	(1,107)	0	0	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	101.109	1,011,091	1,000,000	1,001,063	0	(3,617)	0	0	5.750	5.368	AO	12,139	57,500	02/19/2009	04/15/2018	
69322H	AE	8	PAE HOLDING CORP TL L+550.....	4	4FE	232,750	100.500	238,688	237,500	234,480	0	1,649	0	0	7.123	0.000	N/A	141	17,634	10/27/2016	10/07/2022	
69362B	AW	2	PSEG POWER LLC.....	2	2FE	1,058,421	105.391	1,181,435	1,121,000	1,103,341	0	7,044	0	0	5.125	5.872	AO	12,129	57,451	04/27/2010	04/15/2020	
693656	AA	8	PVH CORP.....	2	3FE	1,398,750	102.250	1,533,750	1,500,000	1,439,927	0	10,312	0	0	4.500	5.433	JD	3,000	67,500	08/22/2013	12/15/2022	

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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		NAIC Designation	Actual Cost	8	9			Unrealized Valuation Increase (Decrease)	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Code	F	o	r	Bond CHAR	Rate Used to Obtain Fair Value					Fair Value	Par Value										
69367P	AA 4	PERUSAHAAN GAS NEGARA TBK PT.....	D			2FE	1,980,740	107,500	2,150,000	2,000,000	1,986,607	0	1,729	0	5.125	5.250	MN	12,813	102,500	05/12/2014	05/16/2024		
69369E	AD 1	PERTAMINA PERSERO PT.....	D			2FE	950,000	113,661	1,136,613	1,000,000	952,698	0	797	0	6.000	6.386	MN	9,667	60,000	06/11/2014	05/03/2042		
70583#	AJ 3	PELICAN PRODUCTS INC.....				5	240,090	100,375	239,165	238,272	241,018	0	1,738	0	5.943	0.000	N/A	118	13,139	08/27/2014	04/08/2020		
706451	BC 4	PEMEX PROJECT FUNDING MASTER T.....	C			2FE	381,732	119,756	508,963	425,000	402,164	0	2,734	0	8.625	9.845	JD	3,055	36,656	02/10/2006	12/01/2023		
713448	BH 0	PEPSICO INC 5% 6/1/2018.....				1FE	4,829,650	101,310	5,065,480	5,000,000	4,990,955	0	21,041	0	5.000	5.448	JD	20,833	250,000	06/19/2008	06/01/2018		
71654Q	BX 9	PETROLEOS MEXICANOS.....	D			2FE	3,971,385	93,017	3,720,663	4,000,000	3,972,427	0	394	0	5.625	5.674	JJ	98,750	225,000	03/28/2016	01/23/2046		
718546	AC 8	PHILLIPS 66 4.3% 04/01/2022.....				2FE	997,630	105,626	1,056,259	1,000,000	998,884	0	235	0	4.300	4.329	AO	10,750	43,000	03/07/2012	04/01/2022		
737446	AK 0	POST HOLDINGS INC.....				4FE	297,698	98,375	298,076	303,000	298,212	0	445	0	5.000	5.230	FA	5,723	15,655	11/09/2016	08/15/2026		
74170*	AS 8	Prime Prop Fnd.....				1FE	2,000,000	99,935	1,998,706	2,000,000	2,000,000	0	0	0	3.580	3.580	AO	15,911	0	10/11/2017	10/11/2029		
74264*	AB 2	PRISA LHC LLC.....				2	2,000,000	105,529	2,110,574	2,000,000	2,000,000	0	0	0	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	2,633,635	102,815	2,660,333	2,587,500	2,621,392	0	(5,934)	0	3.850	3.568	FA	37,910	99,619	11/17/2015	02/14/2023		
74273@	AC 7	PRIT CORE REALTY HOLDINGS LLC.....				2	1,500,000	102,558	1,538,364	1,500,000	1,500,000	0	0	0	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			2FE	2,977,440	104,335	3,130,044	3,000,000	2,992,539	0	3,255	0	4.875	5.000	FA	55,250	146,250	10/12/2012	02/15/2020		
74347@	AA 3	PROSIGHT GLOBAL INC.....				2FE	1,500,000	110,846	1,662,683	1,500,000	1,500,000	0	0	0	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.....				3FE	1,458,750	101,250	1,518,750	1,500,000	1,464,744	0	5,577	0	5.250	5.769	MN	13,125	78,750	11/30/2016	05/01/2023		
75281A	AW 9	RANGE RESOURCES CORP.....				3FE	1,000,000	103,750	1,037,500	1,000,000	1,000,000	0	0	0	5.750	5.749	JD	4,792	28,750	10/05/2017	06/01/2021		
755111	BR 1	RAYTHEON COMPANY RAYTHEON COMPANY 4.4% 2.....				1FE	5,985,300	104,559	6,273,510	6,000,000	5,996,635	0	1,959	0	4.400	4.428	FA	99,733	264,000	11/12/2009	02/15/2020		
759470	AQ 0	RELIANCE INDUSTRIES LIMITED.....	D			2FE	989,980	103,375	1,033,750	1,000,000	992,491	0	893	0	4.125	4.249	JJ	17,531	41,250	01/21/2015	01/28/2025		
760759	AH 3	REPUBLIC SERVICES INC.....				2FE	999,850	105,282	1,052,817	1,000,000	999,960	0	17	0	5.000	5.002	MS	16,667	50,000	03/01/2010	03/01/2020		
76131V	B* 3	RETAIL PROPERTIES OF AMERICA I.....				2FE	15,000,000	97,955	14,693,295	15,000,000	15,000,000	0	0	0	4.240	4.240	JD	5,300	636,000	12/28/2016	12/28/2028		
76169#	AG 8	REYES HOLDINGS LLC Reyes Holdings 5.130%.....				2FE	1,500,000	101,042	1,515,633	1,500,000	1,500,000	0	0	0	5.130	5.130	JJ	32,276	76,950	08/07/2012	07/31/2022		
76169#	AH 6	REYES HOLDINGS LLC.....				2FE	2,000,000	93,366	1,867,326	2,000,000	2,000,000	0	0	0	4.850	4.848	FA	39,608	97,000	02/04/2015	02/04/2025		
761713	BG 0	REYNOLDS AMERICAN INC.....				2FE	1,067,630	106,439	1,064,388	1,000,000	1,053,882	0	(6,451)	0	4.450	3.594	JD	2,349	44,500	10/21/2015	06/12/2025		
761735	AD 1	REYNOLDS GROUP ISSUER LLC.....	C			4FE	388,881	101,500	394,715	388,881	393,261	0	4,380	0	6.875	5.823	FA	10,100	26,736	01/27/2011	02/15/2021		
761735	AP 4	REYNOLDS GROUP ISSUER LLC.....	C			4FE	484,554	101,500	491,822	484,554	484,554	0	0	0	5.750	5.750	AO	5,882	27,862	09/14/2012	10/15/2020		
767754	CH 5	RITE AID CORP.....				4FE	350,000	90,500	316,750	350,000	350,000	0	0	0	6.125	6.116	JJ	8,992	21,438	03/19/2015	04/01/2023		
771196	BK 7	ROCHE HOLDINGS INC.....				1FE	4,950,200	97,308	4,865,390	5,000,000	4,958,385	0	4,368	0	2.625	2.737	MN	16,771	131,250	02/22/2016	05/15/2026		
772739	AL 2	WESTROCK RKT CO.....				2FE	1,996,200	107,615	2,152,294	2,000,000	1,998,209	0	379	0	4.900	4.924	MS	32,667	98,000	02/14/2012	03/01/2022		
780153	AG 7	Royal Caribbean Cruises Ltd.....				2FE	505,000	128,500	642,500	500,000	503,827	0	(259)	0	7.500	7.389	AO	7,917	37,500	05/23/2012	10/15/2027		
780153	AU 6	Royal Caribbean Cruises Ltd.....				2FE	1,018,750	109,875	1,098,750	1,000,000	1,010,631	0	(1,884)	0	5.250	5.001	MN	6,708	52,500	03/26/2013	11/15/2022		
78386F	AC 0	SACI FALABELLA.....	C			2FE	2,014,320	104,893	2,097,852	2,000,000	2,010,637	0	(1,331)	0	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	102,560	4,102,416	4,000,000	4,000,000	0	0	0	4.010	4.010	AO	33,417	160,400	04/16/2012	04/16/2024		
785592	AM 8	SABINE PASS LIQUEFACTION LLC.....				2FE	1,000,000	110,000	1,100,000	1,000,000	1,000,000	0	0	0	5.625	5.623	MS	18,750	56,250	01/14/2016	03/01/2025		
79575@	AK 3	SALTCHUK RESOURCES INC 4.270% 6/25/2028.....				1FE	1,225,000	102,854	1,259,960	1,225,000	1,225,000	0	0	0	4.270	4.269	JD	872	52,307	06/25/2013	06/25/2028		
79575@	AL 1	SALTCHUK RESOURCES INC.....				1FE	1,500,000	104,000	1,560,006	1,500,000	1,500,000	0	0	0	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	103,274	2,581,848	2,500,000	2,553,444	0	(19,003)	0	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.....				3FE	1,000,000	107,000	1,070,000	1,000,000	1,000,000	0	0	0	5.250	5.249	AO	13,125	52,500	03/07/2013	04/01/2023		
81683U	AM 9	SEMINOLE TRIBE OF FLORIDA TL L+200.....				2FE	1,152,595	100,438	1,163,455	1,158,387	1,153,743	0	1,148	0	3.569	3.639	N/A	345	15,983	08/03/2017	06/22/2024		
81725W	AG 8	SENSATA TECHNOLOGIES BV 4.875% 10/15/202.....	D			3FE	1,000,000	103,750	1,037,500	1,000,000	1,000,000	0	0	0	4.875	4.875	AO	10,292	48,750	04/10/2013	10/15/2023		
81725W	AJ 2	SENSATA TECHNOLOGIES BV.....	C			3FE	1,000,000	105,000	1,050,000	1,000,000	1,000,000	0	0	0	5.000	5.000	AO	12,500	50,000	03/19/2015	10/01/2025		
827048	AP 4	SILGAN HOLDINGS INC.....				3FE	839,000	100,250	841,098	839,000	839,000	0	0	0	5.000	5.000	AO	10,488	41,950	05/23/2012	04/01/2020		
83379#	AD 7	SODEXO INC.....				1	5,000,000	106,637	5,331,855	5,000,000	5,000,000	0	0	0	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	130,089	1,951,331	1,500,000	1,373,272	0	2,151	0	6.750	7.538	AO	21,094	101,250	11/16/2015	04/16/2040		

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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	Stated Contractual Maturity Date		
84611#	AE	1	SOVRAN SELF STORAGE INC.....			2	1,000,000	102.582	1,025,816	1,000,000	1,000,000	0	0	0	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	971,577	95.688	929,680	971,577	971,577	0	0	0	3.850	3.869	MJSD	104	37,406	02/10/2015.	06/30/2036.			
85205T	AF	7	SPIRIT AROSYSTEMS.....		2	2FE	1,000,000	103.250	1,032,500	1,000,000	1,000,000	0	0	0	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	100.500	783,900	780,000	756,450	0	1,302	0	6.875	7.272	MN	6,852	53,625	07/16/2014.	11/15/2028.			
858119	BC	3	STEEL DYNAMICS INC.....		2	3FE	1,000,000	102.375	1,023,750	1,000,000	1,000,000	0	0	0	5.125	5.125	AO	12,813	51,250	05/12/2015.	10/01/2021.			
87243Q	AB	2	TENET HLTHCR CORP.....			3FE	1,000,000	105.730	1,057,300	1,000,000	1,000,000	0	0	0	6.000	6.000	AO	15,000	60,000	09/13/2013.	10/01/2020.			
87264A	AL	9	T-MOBILE USA INC.....		2	3FE	1,000,000	104.250	1,042,500	1,000,000	1,000,000	0	0	0	6.625	6.625	AO	16,563	66,250	10/13/2016.	04/01/2023.			
87264A	AS	4	T-MOBILE USA INC.....		2	3FE	56,000	104.125	58,310	56,000	56,000	0	0	0	5.125	5.125	AO	606	1,666	03/13/2017.	04/15/2025.			
87264A	AT	2	T-MOBILE USA INC.....		2	3FE	37,000	106.624	39,451	37,000	37,000	0	0	0	5.375	5.375	AO	420	1,155	03/13/2017.	04/15/2027.			
87612B	AP	7	TARGA RESOURCES PARTNERS LP/TA.....		2	7	453,750	98.875	494,375	500,000	469,624	0	4,496	0	4.250	5.474	MN	2,715	21,250	01/24/2014.	11/15/2023.			
877249	AC	6	MONARCH COMMUNITIES INC.....		2	4FE	1,000,000	101.750	1,017,500	1,000,000	1,000,000	0	0	0	5.250	5.250	AO	11,083	52,500	04/11/2013.	04/15/2021.			
87952V	AL	0	TELESAT CANADA / TELESAT LLC.....		A	2	300,000	111.875	335,625	300,000	300,000	0	0	0	8.875	8.875	MN	3,402	26,477	11/09/2016.	11/15/2024.			
88031N	AA	5	TENASKA ALABAMA Tenaska Alabama Partners.....			4	68,126	102.250	68,714	67,202	67,471	0	(72)	0	7.000	6.827	MJSD	13	4,704	07/25/2007.	06/30/2021.			
88031R	AA	6	TENASKA ALABAMA.....			4	2,212,050	104.142	2,252,157	2,162,591	2,180,732	0	(3,263)	0	6.125	5.849	MJSD	368	132,459	12/27/2006.	03/30/2023.			
88032W	AC	0	TENCENT HOLDINGS LTD.....		D	1FE	997,970	100.658	1,006,579	1,000,000	999,107	0	404	0	2.875	2.919	FA	11,181	28,750	02/05/2015.	02/11/2020.			
881609	AZ	4	ANDEAVOR.....		2	2FE	2,486,250	103.250	2,607,063	2,525,000	2,502,481	0	4,031	0	5.375	5.591	AO	33,930	135,719	08/06/2014.	10/01/2022.			
88947E	AN	0	TOLL BROS FIN.....		2	3FE	953,750	104.000	1,040,000	1,000,000	972,149	0	4,508	0	4.375	4.981	AO	9,236	43,750	07/30/2013.	04/15/2023.			
89147L	H#	0	TORTOISE ENR CAP.....			1FE	1,000,000	102.408	1,024,084	1,000,000	1,000,000	0	0	0	2.980	2.980	JD	1,407	29,800	06/14/2013.	06/14/2021.			
89366L	AD	6	TRANSELEC SA.....		C	2	100,750	103.496	103,496	100,000	100,586	0	(73)	0	4.250	4.150	JJ	1,972	4,250	08/12/2015.	01/14/2025.			
89388A	AA	0	TRANSPORTADORA DE GAS DEL PERU.....		C	1	1,000,000	103.235	1,032,349	1,000,000	1,000,000	0	0	0	4.250	4.250	AO	7,201	42,500	04/23/2013.	04/30/2028.			
89837L	AA	3	PRINCETON UNIVERSITY.....			1FE	2,988,600	103.132	3,093,945	3,000,000	2,998,361	0	1,338	0	4.950	4.999	MS	49,500	148,500	01/13/2009.	03/01/2019.			
90014Q	AA	5	TURKIYE GARANTI BANKASI AS.....		D	3FE	799,008	101.638	813,106	800,000	799,649	0	184	0	4.750	4.776	AO	7,811	38,000	04/10/2014.	10/17/2019.			
90014Q	AB	3	TURKIYE GARANTI BANKASI AS.....		D	3FE	209,000	103.673	207,345	200,000	208,286	0	(714)	0	5.875	4.962	MS	3,427	5,875	06/19/2017.	03/16/2023.			
90131H	AP	0	21ST CENTURY FOX AMERICA INC.....			2.5	3,047,995	108.051	3,175,610	2,939,000	2,995,921	0	(19,898)	0	5.650	4.854	FA	62,731	166,054	04/06/2015.	08/15/2020.			
911365	BB	9	UNITED RENTALS NORTH AMERICA I.....			2	1,000,000	105.250	1,052,500	1,000,000	1,000,000	0	0	0	5.750	5.750	MN	7,347	57,500	03/12/2014.	11/15/2024.			
911365	BD	5	UNITED RENTALS NORTH AMERICA I.....			2	600,000	105.625	633,750	600,000	600,000	0	0	0	5.500	5.500	JJ	15,217	38,000	03/12/2015.	07/15/2025.			
913017	BR	9	UNITED TECHNOLOGIES CORPORATIO 4.5% 4/15.....			2	3,980,040	104.878	4,195,132	4,000,000	3,994,766	0	2,127	0	4.500	4.561	AO	38,000	180,000	02/23/2010.	04/15/2020.			
91324P	BW	1	UNITEDHEALTH GROUP INCORPORATE.....			2	11,979,960	110.225	13,226,940	12,000,000	11,982,210	0	607	0	4.375	4.385	MS	154,583	525,000	03/05/2012.	03/15/2042.			
91911K	AK	8	VALEANT PHARMACEUTICALS INTERN.....		A	2	1,100,000	107.500	1,182,500	1,100,000	1,100,000	0	0	0	7.000	7.000	MS	22,672	37,217	03/09/2017.	03/15/2024.			
92553P	AD	4	VIACOM INC.....			2FE	992,470	104.652	1,046,518	1,000,000	998,419	0	889	0	5.625	5.724	MS	16,563	56,250	08/19/2009.	09/15/2019.			
92658T	AQ	1	VIDEOTRON LTD.....		A	3FE	1,000,000	105.250	1,052,500	1,000,000	1,000,000	0	0	0	5.000	5.000	JJ	23,056	50,000	02/29/2012.	07/15/2022.			
92660F	AG	9	VIDEOTRON LTD.....		A	2	1,000,000	108.000	1,080,000	1,000,000	1,000,000	0	0	0	5.375	5.372	JD	2,503	53,750	03/26/2014.	06/15/2024.			
92857W	AS	9	YODAFONE GROUP PLC.....		D	2	1,035,740	104.378	1,043,783	1,000,000	1,006,394	0	(4,185)	0	5.450	4.984	JD	3,179	54,500	08/13/2009.	06/10/2019.			
92927K	A#	9	WABCO HLDG.....			5	10,500,000	97.700	10,258,521	10,500,000	10,500,000	0	0	0	3.180	3.180	JJ	166,950	333,900	06/25/2015.	06/25/2027.			
92927K	A@	1	WABCO HLDG.....			2	3,800,000	98.204	3,731,737	3,800,000	3,800,000	0	0	0	3.080	3.080	JJ	58,520	117,040	06/25/2015.	06/25/2025.			
94974B	EV	8	WELLS FARGO & COMPANY.....			1FE	997,930	106.291	1,062,911	1,000,000	999,223	0	217	0	4.600	4.626	AO	11,500	46,000	03/22/2011.	04/01/2021.			
960413	AR	3	WESTLAKE CHEMICAL CORP.....			2	1,474,873	103.375	1,550,625	1,500,000	1,477,373	0	2,500	0	4.875	5.200	MN	9,344	73,125	04/24/2017.	05/15/2023.			
98372P	AM	0	XLIT LTD GTD-by-XL Group PLC.....		C	2FE	2,000,000	109.550	2,190,994	2,000,000	2,000,000	0	0	0	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	101.975	4,054,708	3,976,182	3,976,182	0	0	0	4.910	4.909	JD	542	195,231	03/23/2012.	03/23/2024.			
98877D	AC	9	ZF NORTH AMERICA CAPITAL INC.....			2	990,200	106.000	1,060,000	1,000,000	992,380	0	847	0	4.750	4.875	AO	8,181	47,500	04/24/2015.	04/29/2025.			
98954#	AB	2	ZIEGLER INC.....			3	1,000,000	104.126	1,041,263	1,000,000	1,000,000	0	0	0	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.....			2	5,995,560	103.761	6,225,672	6,000,000	5,999,018	0	481	0	4.625	4.634	MN	23,896	277,500	11/12/2009.	11/30/2019.			
000000	00	0	SUMMARY ADJUSTMENT.....			2Z	(5)	100.000	(5)	(5)	(5)	0	(68,744)	0	0.000	0.000		543	6,494	12/31/2017.	01/01/2019.			

E10.7

# 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			Code	For orig 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	
B0R9M3 AC 3	BARRY CALLEBAUT.....	D		3FE	1,000,000	109.825	1,098,254	1,000,000	1,000,000	0	0	0	0	5.500	5.500	JD	2,562	55,000	06/20/2013	06/15/2023.		
000000 00 0	KRATON POLYMERS LLC.....			3FE	1,530,417	100.925	1,532,038	1,517,997	1,530,649	0	232	0	0	4.569	0.000	N/A	578	24,258	08/16/2017	01/06/2022.		
000000 00 0	TRONOX PIGMENTS HOLLAND BV TL +L300.....	D		3FE	624,767	100.536	631,271	627,907	625,343	0	576	0	0	4.693	4.765	N/A	246	6,419	10/05/2017	09/22/2024.		
000000 00 0	TRONOX PIGMENTS HOLLAND BV TL +L300.....	D		3FE	270,733	100.536	273,551	272,093	270,982	0	249	0	0	4.693	4.765	N/A	106	2,782	10/05/2017	09/22/2024.		
000000 00 0	HORIZON PHARMA INC.....			3FE	246,196	100.333	246,452	245,633	246,239	0	43	0	0	4.750	0.000	N/A	454	0	10/23/2017	03/29/2024.		
C1465* AK 9	CGI GROUP INC.....	A		2	1,000,000	102.083	1,020,829	1,000,000	1,000,000	0	0	0	0	3.740	3.739	MS	11,324	37,400	09/12/2014	09/12/2024.		
C1465* AL 7	CGI GROUP INC.....	A		2	4,000,000	104.049	4,161,976	4,000,000	4,000,000	0	0	0	0	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	104.240	5,211,985	5,000,000	5,000,000	0	0	0	0	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	101.727	6,495,206	6,384,932	6,384,932	0	0	0	0	4.19457	4.070	AO	49,808	249,620	10/22/2014	10/22/2026.		
D2736# AJ 8	FRITZ DRAXLMAIER GMBH & CO KG.....	B		3	2,058,969	109.823	1,978,123	1,801,200	1,801,200	0	0	0	0	3.570	3.570	AO	15,897	60,060	04/02/2014	04/06/2021.		
D2736# AK 5	FRITZ DRAXLMAIER GMBH & CO KG.....	B		3	411,794	117.865	424,598	360,240	360,240	0	0	0	0	4.050	4.050	AO	3,607	13,627	04/02/2014	04/02/2024.		
G0566* AC 3	ARQIVA PP FINANCING PLC.....	B		2FE	5,601,100	100.000	4,464,075	4,464,075	4,464,075	0	0	0	0	2.676	2.800	JD	982	113,298	07/24/2014	06/29/2029.		
G1591# AK 8	BRITVIC PLC Britvic Plc 5.24% 12/17/19.....	D		2	7,000,000	105.407	7,378,469	7,000,000	7,000,000	0	0	0	0	5.240	5.240	JD	14,264	366,800	12/17/2009	12/17/2019.		
G1591# AU 6	BRITVIC PLC.....	B		2	1,992,400	101.461	2,196,026	2,164,400	2,164,400	0	0	0	0	2.310	2.310	FA	18,194	24,421	02/15/2017	02/20/2025.		
G2616# AB 7	DCC TREASURY 2014 LTD.....	B		2	13,783,408	107.801	12,944,696	12,008,000	12,008,000	0	0	0	0	3.000	3.000	MN	40,027	343,808	06/12/2014	06/30/2026.		
G2956# AB 5	Dyson James.....	D		1	8,000,000	104.465	8,357,184	8,000,000	8,000,000	0	0	0	0	4.680	4.680	FA	130,000	374,400	08/26/2010	08/26/2020.		
G2956@ AA 9	ABP ACQUISITIONS UK LTD.....	B		2	10,473,566	100.000	8,792,875	8,792,875	8,792,875	0	0	0	0	3.859	4.654	JD	4,648	319,191	04/25/2012	04/25/2033.		
G2956@ AC 5	ABP ACQUISITIONS UK LTD.....	B		2	1,503,556	100.000	1,352,750	1,352,750	1,352,750	0	0	0	0	2.778	2.868	JD	515	35,032	06/11/2013	12/26/2033.		
G3646# AC 7	FORTH PORTS LTD.....	B		2	8,123,089	122.588	8,457,391	6,899,025	6,899,025	0	0	0	0	5.030	5.029	JD	25,063	338,485	12/05/2013	12/05/2031.		
G6515# AC 8	JOHN WOOD GROUP PLC.....	D		2	5,000,000	101.504	5,075,200	5,000,000	5,000,000	0	0	0	0	3.920	3.920	FA	75,133	196,000	08/13/2014	08/13/2026.		
G8967# AQ 6	TRITON CONTAINER INTERNATIONAL.....	C		2FE	3,000,000	102.427	3,072,804	3,000,000	3,000,000	0	0	0	0	4.260	4.259	JD	355	127,800	06/12/2014	06/30/2026.		
G9105# AA 2	PORTMAN ESTATE FUND 20.....	B		2FE	1,059,386	112.119	1,061,686	946,925	946,925	0	0	0	0	4.130	4.130	MS	12,601	36,555	03/05/2013	03/05/2028.		
G9105* AA 6	PORTMAN ESTATE FUND 26.....	B		2FE	1,362,068	112.114	1,364,956	1,217,475	1,217,475	0	0	0	0	4.130	4.130	MS	16,202	47,000	03/05/2013	03/05/2028.		
G9105@ AA 4	PORTMAN ESTATE FUND 22.....	B		2FE	1,362,068	112.119	1,365,024	1,217,475	1,217,475	0	0	0	0	4.130	4.130	MS	16,202	47,000	03/05/2013	03/05/2028.		
G9284# AZ 0	VITOL FINANCE LTD 3.23% 06/27/2018.....	C		2	2,000,000	100.263	2,005,252	2,000,000	2,000,000	0	0	0	0	3.230	3.230	JD	718	64,600	06/27/2013	06/27/2018.		
L8367# AC 7	SHURGARD LUXEMBOURG SARL.....	B		2	8,202,573	113.860	8,326,458	7,312,872	7,312,872	0	0	0	0	3.260	3.260	JD	662	232,419	07/24/2014	07/24/2026.		
M2512* AC 7	COCA-COLA ICECEK AS.....	D		2	1,000,000	100.301	1,003,009	1,000,000	1,000,000	0	0	0	0	4.440	4.440	MN	3,823	44,400	05/30/2013	05/30/2023.		
P7077@ AH 7	Nassau Air Dev.....	D		3FE	6,207,500	112.111	6,959,315	6,207,500	6,207,500	0	0	0	0	6.340	6.391	MJSD	1,093	393,555	05/31/2012	03/30/2035.		
P7077@ AK 0	Nassau Air Dev.....	D		3FE	7,200,000	112.915	8,129,873	7,200,000	7,200,000	0	0	0	0	6.440	6.492	MJSD	1,288	464,284	08/30/2012	06/30/2035.		
Q7160# AE 9	ORICA FIN LTD.....	D		2	15,000,000	104.551	15,682,620	15,000,000	15,000,000	0	0	0	0	4.530	4.530	AO	124,575	679,500	10/25/2010	10/25/2020.		
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....				771,876,384	XXX	812,089,528	764,548,681	763,712,482	(222,500)	145,861	0	0	5,431,957	XXX	XXX	XXX	8,678,166	37,684,373	XXX	XXX	
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities</b>																						
07324F AC 4	BAYVIEW FINANCIAL ACQUISITION.....			4.5	3,125,771	91.204	3,513,455	3,852,290	3,346,906	0	87,256	0	0	6.831	10.617	MON	21,940	142,257	04/22/2013	08/01/2047.		
073879 VF 2	BEAR STEARNS ASSET BACKED SECU.....			4.5	2,518,913	100.139	2,869,958	2,865,963	2,754,216	0	24,885	0	0	2.212	4.412	MON	1,057	50,038	08/27/2013	05/25/2035.		
12648E AJ 1	CSMC_14-2R.....			4.5	3,249,729	95.505	3,429,437	3,590,861	3,318,414	0	16,340	0	0	3.000	5.212	MON	8,977	107,726	02/27/2014	05/01/2036.		
12648E AN 2	CSMC_14-2R.....			4.5	234,479	59.830	490,945	820,563	274,051	0	56,076	0	0	3.000	14.383	MON	2,051	24,612	02/27/2014	05/01/2036.		
362256 AC 3	GSA HOME EQUITY TRUST GSA06.....			4.5	3,127,683	59.955	3,419,630	5,703,697	3,018,629	0	(114,824)	0	0	1.792	7.663	MON	1,704	75,371	01/18/2013	10/25/2036.		
36242D PL 1	GSR MORTGAGE LOAN TRUST GSR_04.....			4	2,266,491	103.889	2,357,575	2,269,328	2,272,531	0	4,181	0	0	3.458	3.722	MON	6,539	72,587	07/28/2016	12/01/2034.		
52518R CC 8	LSSC_05-1.....			4.5	2,387,955	95.035	2,557,283	2,690,890	2,488,949	0	14,160	0	0	1.892	3.662	MON	707	36,562	04/24/2014	09/26/2045.		
52524P AA 0	LEHMAN XS TRUST LXS_07-6.....			4.5	3,595,972	80.922	3,989,191	4,929,654	4,108,326	0	564,110	0	0	2.911	27.370	MON	11,956	130,762	04/02/2013	05/01/2037.		
61751J AK 7	MORGAN STANLEY MORTGAGE LOAN T.....			4.5	3,000,540	64.157	2,831,089	4,412,733	2,909,494	0	(135,959)	0	0	5.960	5.413	MON	21,917	169,142	04/24/2014	02/01/2047.		
63861H AL 2	NSMLT_13-A.....			4	2,094,056	106.483	2,087,639	1,960,543	2,090,854	0	(1,031)	0	0	5.691	2.558	MON	9,299	110,511	12/10/2013	12/01/2052.		

E10.8

# 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			Code	For orig 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
643529 AB 6					4	1FM	3,850,040	49.619	3,800,964	7,660,352	3,619,158	0	(280,277)	0	0	5.115	5.967	MON...	32,654	218,984	09/04/2012	10/01/2036
74958E AS 5					4	1FM	2,959,431	96.959	3,248,291	3,350,171	2,962,228	0	5,672	0	0	5.750	7.333	MON...	16,053	192,590	05/30/2012	12/01/2036
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						32,411,060	XXX	34,595,457	44,107,045	33,163,756	0	240,589	0	0	XXX	XXX	XXX	134,854	1,331,142	XXX	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities</b>																						
05525M AA 4					4.5	1FM	6,179,982	108.436	6,506,160	6,000,000	6,157,863	0	(6,537)	0	0	4.185	4.059	MON...	13,950	254,606	08/01/2014	08/11/2046
060352 AF 8					4	1FM	5,149,653	102.944	5,147,187	5,000,000	5,143,708	0	(5,945)	0	0	3.518	3.164	MON...	14,658	73,292	07/14/2017	07/01/2060
12591K AG 0					4	1FM	3,007,291	105.982	3,156,238	2,978,099	2,999,791	0	(3,789)	0	0	4.300	4.171	MON...	10,672	128,058	12/22/2015	10/01/2046
12591K AH 8					4.5	1FM	3,127,169	105.755	3,273,017	3,094,905	3,118,596	0	(4,471)	0	0	4.762	4.582	MON...	12,282	147,379	12/22/2015	10/01/2046
12591K AK 1					4.5	1FM	1,922,292	103.275	1,920,114	1,926,996	1,922,205	0	(279)	0	0	5.079	5.237	MON...	8,156	99,279	12/22/2015	10/01/2046
12624X AP 3					4	1FM	2,343,444	99.152	2,317,787	2,337,600	2,341,296	0	(1,106)	0	0	3.397	3.365	MON...	6,617	79,408	12/21/2015	03/01/2046
12624X AT 5					4	1FM	1,401,366	98.566	1,392,140	1,412,400	1,403,626	0	970	0	0	3.777	3.851	MON...	4,446	53,346	12/21/2015	03/01/2046
12625F AU 0					4	1FM	3,402,483	100.022	3,379,136	3,378,405	3,396,270	0	(3,065)	0	0	3.613	3.523	MON...	10,172	122,062	12/22/2015	03/01/2046
12625F AY 2					4.5	1FM	2,027,385	98.246	1,991,505	2,027,066	2,023,888	0	(1,854)	0	0	3.955	3.963	MON...	6,682	82,110	12/22/2015	03/01/2046
12625U AC 7					4	1FM	6,982,417	106.170	7,431,865	7,000,000	6,986,931	0	1,239	0	0	4.254	4.377	MON...	24,816	301,988	07/01/2013	07/01/2045
12625U AE 3					4	1FM	4,565,632	103.397	4,901,016	4,740,000	4,632,599	0	15,448	0	0	4.254	4.764	MON...	16,804	204,489	07/22/2013	07/01/2045
12630B BC 1					4	1FM	4,119,992	106.587	4,263,464	4,000,000	4,074,123	0	(11,974)	0	0	4.449	4.101	MON...	14,830	177,960	12/13/2013	12/01/2023
12630B BD 9					4	1FM	1,026,539	106.660	1,066,603	1,000,000	1,019,806	0	(868)	0	0	4.745	4.616	MON...	3,955	48,132	12/13/2013	12/01/2023
12635F AX 2					4	1FM	2,317,491	104.602	2,353,539	2,250,000	2,305,472	0	(6,697)	0	0	4.053	3.675	MON...	7,600	91,197	08/06/2015	08/01/2048
17324D AU 8					4	1FM	1,287,441	104.571	1,307,135	1,250,000	1,279,024	0	(3,668)	0	0	3.717	3.362	MON...	3,872	46,463	08/06/2015	09/01/2048
17324D AW 4					4	1FM	1,544,921	104.814	1,572,216	1,500,000	1,535,331	0	(4,211)	0	0	4.033	3.687	MON...	5,041	60,495	08/06/2015	09/01/2048
29425A AD 5					4	1FM	1,972,854	104.846	1,968,999	1,878,000	1,967,899	0	(4,954)	0	0	3.778	3.058	MON...	5,913	29,563	07/14/2017	09/01/2058
30290U AJ 8					4	1FM	2,000,160	102.016	2,040,319	2,000,000	2,000,000	0	0	0	0	3.686	3.695	MON...	6,143	74,762	11/27/2012	08/01/2045
46590T AE 5					4	1FM	5,236,328	104.521	5,226,036	5,000,000	5,226,018	0	(10,310)	0	0	3.694	3.108	MON...	15,391	76,956	07/14/2017	03/01/2050
46640J AV 9					4	1FM	1,968,796	104.854	2,097,087	2,000,000	1,980,476	0	3,114	0	0	4.052	4.347	MON...	6,753	82,176	06/28/2013	01/01/2046
46640J AW 7					4	1FM	1,884,582	102.847	2,056,949	2,000,000	1,929,788	0	11,128	0	0	4.052	4.895	MON...	6,753	82,176	06/28/2013	01/01/2046
46640L AH 5					4	1FM	14,802,130	106.174	15,258,332	14,371,000	14,620,435	0	(44,463)	0	0	4.409	4.050	MON...	52,805	633,660	08/02/2013	08/01/2046
46641J BA 3					4.5	1FM	3,089,979	106.285	3,188,557	3,000,000	3,050,635	0	(14,937)	0	0	4.439	4.035	MON...	11,097	133,158	02/19/2014	02/01/2047
46641J BB 1					4.5	1FM	7,142,247	105.437	7,380,624	7,000,000	7,089,568	0	(15,654)	0	0	4.814	4.515	MON...	28,079	341,632	02/19/2014	02/01/2047
46644U BA 5					4	1FM	2,069,375	104.915	2,098,290	2,000,000	2,053,695	0	(6,749)	0	0	3.822	3.407	MON...	6,370	76,436	08/10/2015	07/01/2048
90117P AC 9					4.5	1FM	3,089,982	105.219	3,156,570	3,000,000	3,070,876	0	(8,253)	0	0	3.901	3.556	MON...	9,751	117,015	08/07/2015	08/01/2035
90117P AJ 4					4.5	1FM	1,029,998	105.138	1,051,375	1,000,000	1,023,173	0	(2,776)	0	0	4.092	3.814	MON...	3,410	41,490	08/07/2015	08/01/2035
90117P AL 9					4.5	1FM	1,520,442	104.470	1,567,046	1,500,000	1,518,684	0	1,774	0	0	4.142	4.028	MON...	5,178	62,994	08/07/2015	08/01/2035
90270Y AL 3					4	1FM	1,548,886	99.988	1,570,745	1,570,934	1,552,409	0	2,400	0	0	4.082	4.186	MON...	5,344	65,038	07/27/2016	03/01/2046
92938G AJ 7					4	1FM	3,089,877	106.571	3,197,143	3,000,000	3,054,791	0	(9,208)	0	0	4.788	4.428	MON...	11,970	143,640	11/01/2013	12/01/2046
92939K BR 8					4.5	1FM	3,163,125	103.587	3,107,600	3,000,000	3,120,840	0	(16,347)	0	0	4.204	3.537	MON...	10,510	126,120	05/11/2015	11/01/2047
94988X BA 3					4	1FM	4,999,750	100.737	5,036,862	5,000,000	5,000,000	0	0	0	0	4.458	4.465	MON...	18,575	222,900	05/21/2014	08/01/2050
94989Y AZ 6					4	1FM	3,350,116	103.461	3,341,794	3,230,000	3,344,026	0	(6,090)	0	0	3.560	3.046	MON...	9,582	47,912	07/14/2017	01/01/2059
96221Q AG 8					4	1FM	1,973,723	106.785	2,089,270	1,956,514	1,968,737	0	(2,335)	0	0	4.387	4.268	MON...	7,153	85,832	10/27/2015	12/01/2046
96221Q AJ 2					4	1FM	2,046,800	106.130	2,153,323	2,028,954	2,046,724	0	1,535	0	0	4.659	4.847	MON...	7,878	95,894	10/27/2015	12/01/2046
96221Q AK 9					4	1FM	1,023,455	103.411	1,049,133	1,014,532	1,022,535	0	(157)	0	0	4.659	4.710	MON...	3,939	47,950	10/27/2015	12/01/2046
96221T AG 2					4.5	1FM	4,369,654	106.448	4,540,737	4,265,677	4,342,516	0	(12,477)	0	0	4.351	4.007	MON...	15,467	185,600	10/15/2015	03/01/2047
96221T AK 3					4.5	1FM	3,730,690	107.164	3,896,878	3,636,372	3,706,687	0	(11,078)	0	0	4.907	4.544	MON...	14,870	178,437	10/15/2015	03/01/2047
96221T AL 1					4	1FM	2,007,477	100.788	2,114,479	2,097,951	2,027,487	0	9,152	0	0	4.344	4.998	MON...	7,595	91,135	10/15/2015	03/01/2047

E10.9

# SCHEDULE D - PART 1

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

1	2					6	7		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
							8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description					Code	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	
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....						XXX	127,515,924	125,445,405	127,058,528	0	(173,492)	0	0	XXX	XXX	XXX	435,079	5,012,740	XXX	XXX	
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities</b>																						
00868P	AA	3		4	4AM		1,700,834	1,117,682	1,411,481	1,558,276	0	(28,709)	0	0	8.620	5.883	JJ	60,497	121,670	02/02/2012	01/02/2025	
05377R	BQ	6		4	2AM		999,878	99,947	999,465	999,949	0	3	0	3.750	3.778	MON	1,146	37,500	02/05/2014	07/20/2020		
126650	BP	4		4	2FE		324,818	110,872	328,331	326,360	0	146	0	6.036	6.239	MON	1,156	19,818	01/26/2007	12/10/2028		
126650	BV	1		4	2FE		4,841,177	111,365	4,841,177	4,841,175	0	0	0	5.773	5.843	MON	15,527	279,479	12/01/2010	01/10/2033		
12674@	AA	6		4	2		1,472,176	98,371	1,472,176	1,472,176	0	0	0	4.016	4.049	MON	3,449	59,123	07/11/2013	08/10/2035		
13056J	AF	1		4	2AM		3,998,692	99,645	4,000,000	3,999,345	0	304	0	3.750	3.788	MON	6,667	150,000	09/25/2015	06/15/2022		
136055	AA	8	A	4	1FE		1,463,601	118,137	1,427,082	1,445,027	0	(935)	0	7.262	7.014	AO	23,318	103,635	05/07/2002	04/10/2032		
167885	A*	3		4	2AM		1,000,000	101,593	1,000,000	1,000,000	0	0	0	4.520	4.520	JD	126	45,200	07/17/2014	07/15/2024		
233046	AD	3		4	2AM		9,725,000	102,393	9,725,000	9,725,000	0	0	0	3.980	4.496	FMAN	44,081	387,055	01/22/2015	02/20/2045		
29248D	AA	0	C	4	3AM		9,915,532	103,057	9,851,449	9,881,973	0	(6,180)	0	4.950	4.857	JAJO	89,402	487,647	09/28/2012	04/25/2028		
33829T	AA	4		4	3AM		2,055,840	107,126	2,000,000	2,036,642	0	(5,425)	0	4.419	4.065	MN	11,293	88,380	03/28/2014	11/15/2023		
68268L	AA	5		4	1FE		11,498,009	101,522	11,675,038	11,500,000	0	490	0	3.630	3.665	MON	15,075	417,450	09/24/2015	11/20/2028		
69138V	AB	7		4	1FE		999,956	102,387	1,023,868	1,000,000	0	0	0	4.969	4.999	FMAN	8,282	49,690	03/25/2011	05/01/2036		
74170*	AD	1		7	1		1,000,000	104,399	1,000,000	1,000,000	0	0	0	3.880	3.880	JJ	16,274	38,800	07/30/2014	07/30/2024		
74170*	AE	9		7	1		1,000,000	104,721	1,000,000	1,000,000	0	0	0	3.980	3.980	JJ	16,694	39,800	07/30/2014	07/30/2026		
82817*	AB	7		7	1		7,000,000	114,849	7,000,000	7,000,000	0	0	0	5.682	5.682	MON	28,726	397,740	11/18/2013	01/05/2029		
82817@	AB	5		7	1		3,500,000	121,206	3,500,000	3,500,000	0	0	0	6.410	6.410	MON	16,203	224,490	11/18/2013	01/05/2029		
83402Q	AC	6		4	2AM		3,998,593	104,767	4,000,000	4,000,000	0	0	0	4.770	4.816	MON	3,180	190,800	07/26/2016	10/27/2025		
83402V	AB	7		4	1FE		999,610	103,813	1,000,000	999,397	0	111	0	4.830	4.894	MON	805	48,300	09/09/2016	11/25/2025		
85234#	AB	1		4	2AM		1,000,000	108,870	1,000,000	1,000,000	0	0	0	5.000	5.000	AO	12,500	50,000	06/19/2013	04/01/2039		
90345K	AA	8		4	1FE		290,183	110,731	290,183	290,182	0	0	0	6.250	6.250	AO	3,476	18,136	12/15/2010	10/22/2024		
90346W	AA	1		4	1FE		1,545,374	103,004	1,545,374	1,545,374	0	0	0	3.950	3.949	MN	7,800	61,042	04/10/2013	11/15/2025		
N7334#	AJ	2	B	7	2		9,424,436	112,533	9,459,074	8,405,600	0	0	1,022,350	3.060	3.060	JJ	112,887	239,941	07/23/2014	07/23/2026		
X2145*	AA	4	B	7	2FE		2,015,925	113,439	1,801,200	1,801,200	0	0	219,075	3.601	3.601	JJ	27,206	60,599	07/30/2014	07/30/2034		
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....						XXX	81,769,634	80,099,053	80,326,175	0	(40,195)	0	1,241,425	XXX	XXX	XXX	525,770	3,616,295	XXX	XXX	
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....						XXX	1,013,573,002	1,063,531,528	1,014,200,184	1,004,260,941	(222,500)	172,763	0	6,673,382	XXX	XXX	XXX	9,773,869	47,644,550	XXX	XXX
<b>Totals</b>																						
7799999	Total - Issuer Obligations.....						XXX	1,003,232,459	1,092,759,554	1,041,029,481	1,007,338,974	(222,500)	1,582,126	0	5,576,986	XXX	XXX	XXX	10,851,748	45,071,848	XXX	XXX
7899999	Total - Residential Mortgage-Backed Securities.....						XXX	110,610,249	111,433,682	120,800,239	111,289,175	0	168,276	0	0	XXX	XXX	XXX	351,315	3,349,364	XXX	XXX
7999999	Total - Commercial Mortgage-Backed Securities.....						XXX	127,515,924	131,237,270	125,445,405	127,058,528	0	(173,492)	0	0	XXX	XXX	XXX	435,079	5,012,740	XXX	XXX
8099999	Total - Other Loan-Backed and Structured Securities.....						XXX	81,769,634	85,609,273	80,099,053	80,326,175	0	(40,195)	0	1,241,425	XXX	XXX	XXX	525,770	3,616,295	XXX	XXX
8399999	Grand Total - Bonds.....						XXX	1,323,128,266	1,421,039,779	1,367,374,178	1,326,012,852	(222,500)	1,536,715	0	6,818,411	XXX	XXX	XXX	12,163,912	57,050,247	XXX	XXX

E10.10

**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
<b>Bonds - U.S. Government</b>								
912828 V9 8	UNITED STATES TREASURY.....		02/13/2017.....	SOCIETE GENERALE.....		29,482,103	30,000,000	.....0
912828 X8 8	UNITED STATES TREASURY.....		07/25/2017.....	GOLDMAN SACHS & COMPANY.....		10,066,040	10,000,000	46,467
0599999	Total - Bonds - U.S. Government.....					39,548,143	40,000,000	46,467
<b>Bonds - All Other Government</b>								
221597 BR 7	COSTA RICA REPUBLIC OF.....	D.....	08/07/2017.....	CITIGROUP GLOBAL MARKETS INC/.....		245,000	250,000	413
221597 BS 5	COSTA RICA REPUBLIC OF.....	D.....	08/07/2017.....	CITIGROUP GLOBAL MARKETS INC/.....		194,000	200,000	2,431
836205 AU 8	SOUTH AFRICA REPUBLIC OF.....	C.....	03/07/2017.....	CREDIT SUISSE SECURITIES USA L.....		478,500	500,000	8,839
1099999	Total - Bonds - All Other Government.....					917,500	950,000	11,683
<b>Bonds - U.S. Special Revenue and Special Assessment</b>								
3128MJ Y6 1	FEDERAL HOME LOAN MORTGAGE COR.....		07/14/2017.....	NOMURA SECURITIES INTERNATIONA.....		4,767,249	4,776,204	5,174
3128MJ YM 6	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y.....		10/10/2017.....	MORGAN STANLEY & CO.....		1,008,181	999,901	917
3128MJ ZN 3	FEDERAL HOME LOAN MORTGAGE COR.....		02/01/2017.....	NOMURA SECURITIES INTERNATIONA.....		16,952,612	16,646,346	19,421
3132WK LR 7	FEDERAL HOME LOAN MORTGAGE COR FHLMC GOL.....		10/10/2017.....	MORGAN STANLEY & CO.....		1,008,181	999,901	917
3132WL TS 5	FEDERAL HOME LOAN MORTGAGE COR FHLMC GOL.....		10/10/2017.....	MORGAN STANLEY & CO.....		1,008,181	999,901	917
31335B CZ 7	FEDERAL HOME LOAN MORTGAGE COR.....		07/14/2017.....	JP MORGAN SECURITIES LTD LDN.....		4,901,144	4,898,082	5,306
31335B EC 6	FEDERAL HOME LOAN MORTGAGE COR.....		07/14/2017.....	CITIGROUP GLOBAL MARKETS INC/.....		5,013,999	4,870,916	6,156
3136A3 C5 8	FANNIE MAE FNMA_12-5 3.500% 02/01/42.....		12/01/2017.....	Interest Capitalization.....		168,940	168,940	0
31418C S5 4	FEDERAL NATIONAL MORTGAGE ASSO.....		12/11/2017.....	JP MORGAN SECURITIES LTD LDN.....		4,617,938	4,400,000	5,867
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					39,446,425	38,760,191	44,675
<b>Bonds - Industrial and Miscellaneous</b>								
00165C AD 6	AMC ENTERTAINMENT HOLDINGS INC.....		07/06/2017.....	Tax Free Exchange.....		19,000	19,000	352
00388W AC 5	ABU DHABI NATIONAL ENERGY CO.....	D.....	06/16/2017.....	STANDARD CHARTERED BANK.....		414,750	400,000	8,701
00971Y AF 7	AKBANK TAS 5.125% 03/31/25.....	C.....	06/07/2017.....	GOLDMAN SACHS & COMPANY.....		986,250	1,000,000	10,250
03835V AD 8	DELPHI AUTOMOTIVE PLC 4.250% 01/15/26.....	D.....	12/07/2017.....	Tax Free Exchange.....		6,019,820	6,000,000	101,292
038522 AN 8	ARAMARK SERVICES INC 4.750% 06/01/26.....		02/15/2017.....	Tax Free Exchange.....		611,540	617,923	6,033
060352 AF 8	BANK_17-BNK6 3.518% 07/01/60.....		07/14/2017.....	BANK OF AMERICA N.A.....		5,149,653	5,000,000	12,704
29425A AD 5	CITIGROUP COMMERCIAL MORTGAGE.....		07/14/2017.....	CITIGROUP GLOBAL MARKETS INC/.....		1,972,854	1,878,000	3,548
43289D AE 3	HILTON WORLDWIDE FINANCE LLC HILTON WORL.....		03/16/2017.....	Tax Free Exchange.....		108,669	109,356	0
46590T AE 5	JPMDB COMMERCIAL MORTGAGE SECU.....		07/14/2017.....	DEUTSCHE BANK SECURITIES INC.....		5,236,328	5,000,000	9,235
629377 CC 4	NRG ENERGY INC 6.625% 01/15/27.....		04/18/2017.....	Tax Free Exchange.....		156,110	158,000	2,704
63938C AF 5	NAVIENT CORP 6.500% 06/15/22.....		03/02/2017.....	JP MORGAN SECURITIES LTD LDN.....		999,580	1,000,000	0
67059T AE 5	NUSTAR LOGISTICS LP 5.625% 04/28/27.....		04/20/2017.....	MIZUHO SECURITIES USA INC.....		200,000	200,000	0
67180F AG 2	CHARGER OPCO BV CHARGER OPCO BV.....	D.....	05/03/2017.....	Tax Free Exchange.....		1,043,713	1,041,110	0
74170* AS 8	Prime Prop Fnd 3.580% 10/11/29.....		10/11/2017.....	JP MORGAN SECURITIES LTD LDN.....		2,000,000	2,000,000	0
75281A AW 9	RANGE RESOURCES CORP 5.750% 06/01/21.....		10/05/2017.....	Tax Free Exchange.....		1,000,000	1,000,000	19,806
81683U AM 9	SEMINOLE TRIBE OF FLORIDA TL L+200.....		08/03/2017.....	BANK OF AMERICA N.A.....		1,155,484	1,161,290	0
87264A AS 4	T-MOBILE USA INC 5.125% 04/15/25.....		03/13/2017.....	DEUTSCHE BANK SECURITIES INC.....		56,000	56,000	0
87264A AT 2	T-MOBILE USA INC 5.375% 04/15/27.....		03/13/2017.....	DEUTSCHE BANK SECURITIES INC.....		37,000	37,000	0
90014Q AB 3	TURKIYE GARANTI BANKASI AS.....	D.....	06/19/2017.....	HSBC SECURITIES.....		209,000	200,000	3,133
91911K AK 8	VALEANT PHARMACEUTICALS INTERN.....	A.....	03/09/2017.....	BARCLAYS CAPITAL INC.....		1,100,000	1,100,000	0
94989Y AZ 6	WELLS FARGO COMMERCIAL MORTGAG.....		07/14/2017.....	WELLS FARGO & CO.....		3,350,116	3,230,000	5,749
960413 AR 3	WESTLAKE CHEMICAL CORP.....		04/24/2017.....	Tax Free Exchange.....		1,474,873	1,500,000	32,297
000000 00 0	KRATON POLYMERS LLC 01/06/22.....		08/16/2017.....	Tax Free Exchange.....		1,640,860	1,627,543	0
000000 00 0	TRONOX PIGMENTS HOLLAND BV TL +L300.....	D.....	10/05/2017.....	BANK OF AMERICA N.A.....		624,767	627,907	0
000000 00 0	TRONOX PIGMENTS HOLLAND BV TL +L300.....	D.....	10/05/2017.....	BANK OF AMERICA N.A.....		270,733	272,093	0
000000 00 0	HORIZON PHARMA INC 03/29/24.....		10/23/2017.....	Tax Free Exchange.....		246,196	245,633	0

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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
G1591# AU 6	BRITVIC PLC 2.310% 02/20/25.....	B.....	02/15/2017.....	BARCLAYS CAPITAL INC.....		1,992,400	1,992,400	.....0
3899999	Total - Bonds - Industrial and Miscellaneous.....					38,075,696	37,473,255	.....215,804
8399997	Total - Bonds - Part 3.....					117,987,764	117,183,446	.....318,629
8399998	Total - Bonds - Summary Item from Part 5.....					103,272,757	103,186,142	.....253,687
8399999	Total - Bonds.....					221,260,521	220,369,588	.....572,316
9999999	Total - Bonds, Preferred and Common Stocks.....					221,260,521	XXX	.....572,316

## 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	Stated Contractual Maturity Date
<b>Bonds - U.S. Government</b>																				
36202E T3 3	GOVERNMENT NATIONAL MORTGAGE A.....		12/01/2017	Paydown.....		210,241	210,241	213,592	212,964	0	(2,723)	0	(2,723)	0	210,241	0	0	0	6,383	06/20/2038.
912828 U6 5	UNITED STATES TREASURY.....		12/06/2017	Various.....		28,698,692	29,000,000	28,603,574	28,605,897	0	59,774	0	59,774	0	28,665,670	0	33,022	33,022	437,933	11/30/2021.
0599999	Total - Bonds - U.S. Government.....					28,908,933	29,210,241	28,817,166	28,818,861	0	57,051	0	57,051	0	28,875,911	0	33,022	33,022	444,316	XXX
<b>Bonds - All Other Government</b>																				
05968C AA 0	BANCO LATINOAMERICANO DE COMER.....	D	04/04/2017	Maturity.....		9,000,000	9,000,000	8,934,390	8,996,348	0	3,652	0	3,652	0	9,000,000	0	0	0	168,750	04/04/2017.
62987B AB 8	GP GESTION GP MONETAIRE FCP.....	C	09/19/2017	CITIGROUP GLOBAL MARKETS INC/...		3,634,875	3,565,000	3,530,883	3,534,025	0	1,881	0	1,881	0	3,535,906	0	98,969	98,969	158,292	10/29/2025.
900123 CJ 7	TURKEY REPUBLIC OF 4.250% 04/14/26.....	C	06/16/2017	J.P. MORGAN SEC INC.....		384,600	400,000	365,000	368,323	0	1,255	0	1,255	0	369,578	0	15,022	15,022	11,664	04/14/2026.
1099999	Total - Bonds - All Other Government.....					13,019,475	12,965,000	12,830,273	12,898,696	0	6,788	0	6,788	0	12,905,484	0	113,991	113,991	338,706	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																				
31283H 2Q 7	FEDERAL HOME LOAN MORTGAGE COR.....		12/01/2017	Paydown.....		72,299	72,299	72,510	72,412	0	(112)	0	(112)	0	72,299	0	0	0	2,429	12/01/2031.
31283H 2R 5	FEDERAL HOME LOAN MORTGAGE COR.....		12/01/2017	Paydown.....		28,414	28,414	28,426	28,414	0	0	0	0	0	28,414	0	0	0	961	09/01/2032.
3128M1 AB 5	FEDERAL HOME LOAN MORTGAGE COR FHLMC 5.0		12/01/2017	Paydown.....		123,693	123,693	120,562	122,274	0	1,419	0	1,419	0	123,693	0	0	0	3,277	08/01/2020.
3128MJ Y6 1	FEDERAL HOME LOAN MORTGAGE COR.....		12/01/2017	Various.....		3,102,827	3,073,530	3,067,767	3,067,767	0	147	0	147	0	3,067,914	0	34,913	34,913	10,882	10/01/2046.
3128MJ YM 6	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y		12/01/2017	Paydown.....		15,437	15,437	15,410	15,565	0	27	0	27	0	25,490	0	(10,053)	(10,053)	57	08/01/2046.
3128MJ ZN 3	FEDERAL HOME LOAN MORTGAGE COR.....		12/01/2017	Paydown.....		1,250,706	1,250,706	1,273,717	1,273,717	0	(23,011)	0	(23,011)	0	1,250,706	0	0	0	23,225	01/01/2047.
3128QS 3S 3	FEDERAL HOME LOAN MORTGAGE COR.....		12/01/2017	Paydown.....		32,110	32,110	32,211	32,110	0	0	0	0	0	32,110	0	0	0	549	02/01/2037.
3128QS 4Q 6	FEDERAL HOME LOAN MORTGAGE COR.....		12/01/2017	Paydown.....		5,642	5,642	5,672	5,642	0	0	0	0	0	5,642	0	0	0	140	03/01/2037.
31292H 4K 7	FEDERAL HOME LOAN MORTGAGE COR.....		12/01/2017	Paydown.....		350,542	350,542	353,171	352,665	0	(2,123)	0	(2,123)	0	350,542	0	0	0	9,383	12/01/2033.
3132WK LR 7	FEDERAL HOME LOAN MORTGAGE COR FHLMC GOL		12/01/2017	Paydown.....		11,152	11,152	11,132	11,244	0	20	0	20	0	21,205	0	(10,053)	(10,053)	42	01/01/2047.
3132WL TS 5	FEDERAL HOME LOAN MORTGAGE COR FHLMC GOL		12/01/2017	Paydown.....		6,459	6,459	6,447	6,512	0	11	0	11	0	16,512	0	(10,053)	(10,053)	21	03/01/2047.
31335B CZ 7	FEDERAL HOME LOAN MORTGAGE COR.....		12/01/2017	Paydown.....		128,398	128,398	128,478	128,478	0	(80)	0	(80)	0	128,398	0	0	0	824	05/01/2047.
31335B EC 6	FEDERAL HOME LOAN MORTGAGE COR.....		12/01/2017	Paydown.....		236,448	236,448	243,393	243,393	0	(6,946)	0	(6,946)	0	236,448	0	0	0	1,698	06/01/2047.
31371L CD 9	FEDERAL NATIONAL MORTGAGE ASSO.....		12/01/2017	Paydown.....		82,590	82,590	80,261	80,559	0	2,032	0	2,032	0	82,590	0	0	0	2,121	09/01/2033.
31371M CF 2	FEDERAL NATIONAL MORTGAGE ASSO.....		12/01/2017	Paydown.....		99,093	99,093	95,756	96,123	0	2,970	0	2,970	0	99,093	0	0	0	2,787	07/01/2035.
31403C WF 4	FEDERAL NATIONAL MORTGAGE ASSO.....		12/01/2017	Paydown.....		328,519	328,519	304,753	309,258	0	19,261	0	19,261	0	328,519	0	0	0	6,707	09/01/2035.
31411U HN 4	FEDERAL NATIONAL MORTGAGE ASSO.....		12/01/2017	Paydown.....		86,091	86,091	86,858	86,091	0	0	0	0	0	86,091	0	0	0	1,934	04/01/2037.
31414E RC 0	FEDERAL NATIONAL MORTGAGE ASSO.....		12/01/2017	Paydown.....		122,437	122,437	122,877	122,734	0	(297)	0	(297)	0	122,437	0	0	0	3,271	07/01/2038.
575579 QU 4	MASSACHUSETTS BAY TRANS AUTH S.....		07/03/2017	Call 46.7430.....		10,091,814	21,590,000	5,208,588	8,405,073	0	1,686,741	0	1,686,741	0	10,091,814	0	0	0	0	07/01/2033.
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					16,174,671	27,643,560	11,257,989	14,460,031	0	1,680,059	0	1,680,059	0	16,169,917	0	4,754	4,754	70,308	XXX
<b>Bonds - Industrial and Miscellaneous</b>																				
00115* AA 0	AES ILLUMINA LLC 6.000% 03/26/32.....		12/29/2017	Redemption 100.0000.....		185,935	185,935	185,935	185,935	0	0	0	0	0	185,935	0	0	0	6,802	03/26/2032.
00256@ AC 3	AARONS INC 4.750% 04/14/21.....		04/14/2017	Redemption 100.0000.....		700,000	700,000	700,000	700,000	0	0	0	0	0	700,000	0	0	0	16,625	04/14/2021.
007643 AB 5	AERCAP AVIATION SOLUTIONS BV.....	D	05/30/2017	Maturity.....		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	1,000,000	0	0	0	31,875	05/30/2017.	
00971Y AB 6	AKBANK TAS 6.500% 03/09/18.....	D	06/07/2017	GOLDMAN SACHS & COMPANY.....		1,026,250	1,000,000	996,560	999,304	0	255	0	255	0	999,559	0	26,691	26,691	49,292	03/09/2018.
03789X AA 6	APPLEBEES / IHOP FUNDING LLC D.....		06/15/2017	Various.....		6,399,546	6,536,000	6,536,000	6,536,000	0	0	0	0	0	6,536,000	0	(136,454)	(136,454)	116,049	09/20/2044.
038521 AM 2	ARAMARK SERVICES INC 5.750% 03/15/20.....		03/23/2017	Call 101.4380.....		228,236	225,000	225,000	225,000	0	3,236	0	3,236	0	228,236	0	0	0	6,756	03/15/2020.
038522 AM 0	ARAMARK SERVICES INC 4.750% 06/01/26.....		02/15/2017	Tax Free Exchange.....		611,540	617,923	611,396	611,473	0	67	0	67	0	611,540	0	0	0	6,033	06/01/2026.

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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	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	Stated Contractual Maturity Date
038522 AN 8	ARAMARK SERVICES INC 4.750% 06/01/26...		03/13/2017	JP MORGAN SECURITIES LTD LDN.....		128,050	130,000	130,000	130,000	0	0	0	0	0	130,000	0	(1,950)	(1,950)	1,801	06/01/2026.
044209 AK 0	ASHLAND INC. 3.875% 04/15/18.....		03/02/2017	WELLS FARGO & CO.....		1,017,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	17,500	17,500	15,285	04/15/2018.
07324F AC 4	BAYVIEW FINANCIAL ACQUISITION.....		12/01/2017	Paydown.....		466,149	466,149	378,236	394,436	0	71,713	0	71,713	0	466,149	0	0	0	8,740	08/01/2047.
073879 VF 2	BEAR STEARNS ASSET BACKED SECUR.....		12/26/2017	Paydown.....		1,380,917	1,380,917	1,213,697	1,315,083	0	65,834	0	65,834	0	1,380,917	0	0	0	11,710	05/25/2035.
09531S AG 2	BLUE BUFFALO CO LTD 08/07/19.....		05/25/2017	Redemption 100.0000.....		957,843	957,843	942,080	949,880	0	7,963	0	7,963	0	957,843	0	0	0	14,597	08/07/2019.
10552T AF 4	BRF SA 4.750% 05/22/24.....	C	03/22/2017	BARCLAYS BANK PLC - LNBR.....		236,875	250,000	233,125	234,455	0	400	0	400	0	234,455	0	2,020	2,020	4,123	05/22/2024.
12543D AV 2	CHS/COMMUNITY HEALTH SYSTEMS I.....		09/21/2017	BARCLAYS CAPITAL INC.....		323,925	420,000	420,000	420,000	0	0	0	0	0	420,000	0	(96,075)	(96,075)	23,902	02/01/2022.
12648E AJ 1	CSMC_14-2R 3.000% 05/01/36.....		12/01/2017	Paydown.....		889,360	889,360	804,871	817,835	0	71,525	0	71,525	0	889,360	0	0	0	15,104	05/01/2036.
12648E AN 2	CSMC_14-2R 3.000% 05/01/36.....		12/01/2017	Paydown.....		0	172,125	49,185	45,723	0	(45,723)	0	(45,723)	0	0	0	0	0	3,480	05/01/2036.
126650 BP 4	CVS PASSTHROUGH TRUST 6.036% 12/10/28		12/10/2017	Redemption 100.0000.....		20,744	20,744	20,522	20,610	0	134	0	134	0	20,744	0	0	0	685	12/10/2028.
126650 BV 1	CVS PASSTHROUGH TRUST CVS PASS- THROUGH T		12/11/2017	Redemption 100.0000.....			195,798	195,798	195,798	0	0	0	0	0	195,798	0	0	0	6,178	01/10/2033.
12674@ AA 6	CVS PASSTHROUGH TRUST 4.016% 08/10/35		12/10/2017	Redemption 100.0000.....		56,141	56,141	56,141	56,141	0	0	0	0	0	56,141	0	0	0	1,229	08/10/2035.
131347 BY 1	CALPINE CORP CALPINE CORP 7.875% 1/15/20		03/06/2017	Call 103.9380.....		939,600	904,000	904,000	904,000	0	35,600	0	35,600	0	939,600	0	0	0	45,680	01/15/2023.
136055 AA 8	CANADIAN IMPERIAL BANK OF COMM.....	A	10/10/2017	Redemption 100.0000.....		104,167	104,167	106,833	105,545	0	(1,378)	0	(1,378)	0	104,167	0	0	0	5,673	04/10/2032.
151191 AQ 6	CELULOSA ARAUCO Y CONSTITUCION.....	D	11/02/2017	DIRECT.....		3,180,000	3,000,000	3,423,750	3,142,560	0	(44,303)	0	(44,303)	0	3,098,256	0	81,744	81,744	273,688	07/29/2019.
15238X AA 7	CENTRAL AMERICA BOTTLING CORP 6.75% 02/0	D	01/31/2017	DIRECT.....			512,019	500,000	526,875	512,312	0	(293)	0	(293)	512,019	0	0	0	16,125	02/09/2022.
163893 AD 2	CHEMTURA CORPORATION 5.750% 07/15/21..		07/17/2017	Call 102.8750.....		1,800,313	1,750,000	1,761,250	1,754,599	0	45,714	0	45,714	0	1,800,313	0	0	0	100,625	07/15/2021.
165303 D# 2	CHESAPEAKE UTIL CORP 5.930% 10/31/23...		10/30/2017	Redemption 100.0000.....		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	88,950	10/31/2023.
165303 E* 5	CHESAPEAKE UTIL CORP 5.680% 06/30/26...		06/30/2017	Redemption 100.0000.....		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	8,520	06/30/2026.
16725* AE 0	CHICAGO BRIDGE & IRON CO (DELA.....		11/20/2017	ISSUING COMPANY.....		1,371,154	1,371,000	1,371,000	1,371,000	0	156	0	156	0	1,371,156	0	(2)	(2)	32,293	07/30/2025.
171798 AB 7	CIMAREX ENERGY CO. 5.875% 05/01/22...		05/12/2017	Call 102.9380.....		334,549	325,000	325,000	325,000	0	9,549	0	9,549	0	334,549	0	0	0	10,130	05/01/2022.
17305E DY 8	CITIBANK CREDIT CARD ISSUANCE CCCIT		09/20/2017	Paydown.....		10,000,000	10,000,000	10,872,656	10,093,496	0	(93,496)	0	(93,496)	0	10,000,000	0	0	0	565,000	09/20/2019.
184496 AJ 6	CLÉAN HARBORS INC. 5.250% 08/01/20.....		08/01/2017	Call 101.3130.....		208,705	206,000	206,000	206,000	0	2,705	0	2,705	0	208,705	0	0	0	10,815	08/01/2020.
18538R AH 6	CLEARWATER PAPER CORP 5.375% 02/01/25		10/31/2017	WELLS FARGO & CO.....		502,500	500,000	500,000	500,000	0	0	0	0	0	500,000	0	2,500	2,500	33,668	02/01/2025.
196541 A* 7	COLORADO NATURAL GAS INC.....		09/30/2017	Redemption 100.0000.....		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	2,750	09/30/2032.
20605P AC 5	CONCHO RESOURCES INC 6.500% 01/15/22..		01/16/2017	Call 103.2500.....		103,250	100,000	100,750	100,307	0	2,943	0	2,943	0	103,250	0	0	0	3,268	01/15/2022.
20605P AD 3	CONCHO RESOURCES INC 5.500% 10/01/22...		10/13/2017	Call 102.7500.....		847,688	825,000	825,000	825,000	0	22,688	0	22,688	0	847,688	0	0	0	46,888	10/01/2022.
233046 AD 3	DB MASTER FINANCE LLC DNKN_15.....		11/20/2017	Paydown.....		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,488	02/20/2045.
23331A BD 0	D R HORTON INC D.R. HORTON INC 4.75% 5/1		05/15/2017	Maturity.....		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	23,750	05/15/2017.
24713G AB 8	DELPHI AUTOMOTIVE PLC 4.250% 01/15/26...	D	12/07/2017	Tax Free Exchange.....		6,019,820	6,000,000	6,023,340	6,021,708	0	(1,887)	0	(1,887)	0	6,019,820	0	0	0	356,292	01/15/2026.
29245J AJ 1	EMPRESA NACIONAL DEL PETROLEO.....	C	03/07/2017	Various.....		5,556,125	5,750,000	5,655,298	5,658,461	0	1,470	0	1,470	0	5,659,931	0	(103,806)	(103,806)	128,776	08/05/2026.
29248D AA 0	ENA NORTE TRUST 4.950% 04/25/28.....	C	10/25/2017	Redemption 100.0000.....		917,824	917,824	923,795	921,244	0	(3,420)	0	(3,420)	0	917,824	0	0	0	28,619	04/25/2028.
29252B AN 7	ENBRIDGE PIPELINES SOUTHERN LI.....		12/30/2017	Redemption 100.0000.....		228,030	228,030	228,030	228,030	0	0	0	0	0	228,030	0	0	0	7,062	06/30/2040.
31620M AH 9	FIDELITY NATIONAL INFORMATION.....		03/15/2017	Call 102.5000.....		410,000	400,000	389,000	393,532	0	16,468	0	16,468	0	410,000	0	0	0	10,000	03/15/2022.
35671D BP 9	PLAINS EXORATION & PRODUCTION.....		06/20/2017	Tax Free Exchange.....		998,436	974,000	1,009,412	1,008,966	0	(10,530)	0	(10,530)	0	998,436	0	0	0	32,886	11/15/2020.
35671D BR 5	FREEPOR-TMCMORAN COPPER & GOLD.....		06/20/2017	Tax Free Exchange.....		652,533	648,000	653,009	652,961	0	(428)	0	(428)	0	652,533	0	0	0	22,300	05/01/2021.
35906A AZ 1	FRONTIER COMMUNICATIONS CORP.....		10/30/2017	JP MORGAN SECURITIES LTD LDN.....		338,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	(62,000)	(62,000)	49,622	09/15/2025.
359694 E@ 1	HB FULLER CO 4.120% 03/05/22.....		10/20/2017	ISSUING COMPANY.....		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	281,475	03/05/2022.
362256 AC 3	GSAA HOME EQUITY TRUST GSAA_06.....		12/26/2017	Paydown.....		927,888	927,888	510,139	509,756	0	418,132	0	418,132	0	927,888	0	0	0	5,475	10/25/2036.

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## SCHEDULE D - PART 4

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

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										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	Stated Contractual Maturity Date
36242D	PL 1 GSR MORTGAGE LOAN TRUST GSR_04.....		12/01/2017	Paydown.....		432,200	432,200	431,660	432,014	0	186	0	186	0	432,200	0	0	0	9,275	12/01/2034
38749#	AA 0 GRANITE STATE GAS TRANSMISSION.....		12/15/2017	Redemption 100.0000.....		3,333,334	3,333,334	3,333,334	3,333,334	0	0	0	0	0	3,333,334	0	0	0	238,333	12/15/2018
391164	AB 6 GREAT PLAINS ENERGY INCORPORAT.....		09/15/2017	Maturity.....		10,000,000	10,000,000	9,948,400	9,995,097	0	4,903	0	4,903	0	10,000,000	0	0	0	687,500	09/15/2017
398435	AC 1 GRIFOLS WORLDWIDE OPERATIONS L.....	D	04/24/2017	DIRECT.....		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	29,604	04/01/2022
428040	CG 2 HERTZ CORPORATION THE 7.375% 01/15/21.....		05/26/2017	Various.....		463,085	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(36,915)	(36,915)	30,704	01/15/2021
43289*	AA 0 HILTON WORLDWIDE FINANCE LLC.....		03/16/2017	Tax Free Exchange.....		109,490	110,182	109,083	109,457	0	33	0	33	0	109,490	0	0	0	1,404	09/23/2020
43289D	AE 3 HILTON WORLDWIDE FINANCE LLC HILTON WORL.....		12/29/2017	Redemption 100.0000.....																
44043V	AD 0 HORIZON PHARMA INC 04/29/21.....		03/29/2017	Various.....		11,235	11,235	11,222	11,226	0	10	0	10	0	11,235	0	0	0	241	10/26/2023
44701P	BA 1 HUNTSMAN INTERNATIONAL LLC HUNTSMAN INTE.....		12/05/2017	Various.....		239,098	247,494	235,738	238,673	0	424	0	424	0	239,098	0	0	0	4,805	04/29/2021
44701P	BA 1 HUNTSMAN INTERNATIONAL LLC HUNTSMAN INTE.....		12/31/2017	Various.....		2,940,131	2,940,131	2,944,681	2,944,762	0	(4,631)	0	(4,631)	0	2,940,131	0	0	0	83,683	04/01/2023
44986U	AC 3 INEOS GROUP HOLDINGS SA.....	D	03/01/2017	Call 101.4690.....		507,345	500,000	500,000	500,000	0	7,345	0	7,345	0	507,345	0	0	0	15,993	02/15/2019
45661@	AE 3 INEOS US FINANCE LLC.....		12/31/2017	Various.....		0	0	0	0	0	0	0	0	0	0	0	0	0	6,609	05/04/2018
45661@	AE 3 INEOS US FINANCE LLC 05/04/18.....		02/27/2017	Various.....		2,349,816	2,349,816	2,349,816	2,349,816	0	0	0	0	0	2,349,816	0	0	0	7,833	05/04/2018
50076@	AC 6 KRATON POLYMERS LLC 01/06/22.....		01/09/2017	Tax Free Exchange.....		3,996,126	4,000,000	3,996,250	3,996,110	0	16	0	16	0	3,996,126	0	0	0	6,667	01/06/2022
50078*	AA 0 KRATON POLYMERS LLC.....		12/31/2017	Various.....		0	0	0	0	0	0	0	0	0	0	0	0	0	8,549	01/06/2022
50152#	AC 1 KT REAL ESTATE HOLDINGS LLC.....		11/24/2017	Redemption 100.0000.....		99,397	99,397	99,397	99,397	0	0	0	0	0	99,397	0	0	0	2,234	05/24/2035
52518R	CC 8 LSSC_05-1 1.892% 09/26/45.....		12/26/2017	Paydown.....		964,182	964,182	855,636	886,750	0	77,432	0	77,432	0	964,182	0	0	0	7,069	09/26/2045
52524P	AA 0 LEHMAN XS TRUST LXS_07-6.....		12/01/2017	Paydown.....		437,633	822,391	598,799	591,265	0	(153,632)	0	(153,632)	0	437,633	0	0	0	12,775	05/01/2037
60040#	AA 0 MILLENNIUM PIPELINE CO LLC.....		12/30/2017	Redemption 100.0000.....		530,779	530,779	530,779	530,779	0	0	0	0	0	530,779	0	0	0	21,218	06/30/2027
603374	AD 1 MINERVA LUXEMBOURG SA 6.500% 09/20/26.....	C	03/27/2017	BARCLAYS BANK PLC - LNBR.....		487,500	500,000	495,480	495,573	0	79	0	79	0	495,652	0	(8,152)	(8,152)	17,153	09/20/2026
61751J	AK 7 MORGAN STANLEY MORTGAGE LOAN T.....		12/01/2017	Paydown.....		674,649	674,649	460,225	465,610	0	209,039	0	209,039	0	674,649	0	0	0	13,017	02/01/2047
629377	CB 6 NRG ENERGY INC 6.625% 01/15/27.....		04/18/2017	Tax Free Exchange.....		156,110	158,000	156,025	156,067	0	42	0	42	0	156,110	0	0	0	7,444	01/15/2027
63861H	AL 2 NSMLT_13-A 5.691% 12/01/52.....		12/01/2017	Paydown.....		664,331	664,331	709,572	708,836	0	(44,505)	0	(44,505)	0	664,331	0	0	0	21,149	12/01/2052
643529	AB 6 NEW CENTURY ALTERNATIVE MORTGA.....		12/01/2017	Paydown.....		639,358	639,358	321,996	325,459	0	313,898	0	313,898	0	639,358	0	0	0	10,252	10/01/2036
665876	B* 8 NORTHERN UTILITIES INC.....		12/03/2017	Redemption 100.0000.....		3,333,333	3,333,333	3,333,333	3,333,333	0	0	0	0	0	3,333,333	0	0	0	231,667	12/03/2018
67059T	AB 1 NUSTAR LOGISTICS LP 4.800% 09/01/20.....		04/20/2017	MIZUHO SECURITIES USA INC.....		203,000	200,000	192,500	195,765	0	330	0	330	0	196,094	0	6,906	6,906	6,240	09/01/2020
67590E	AE 4 OCT15_13-1A 3.507% 01/19/25.....	D	07/19/2017	Paydown.....		5,000,000	5,000,000	4,998,235	4,999,081	0	919	0	919	0	5,000,000	0	0	0	131,513	01/19/2025
69322H	AE 8 PAE HOLDING CORP TL L+550.....		12/29/2017	Redemption 100.0000.....		12,500	12,500	12,250	12,254	0	246	0	246	0	12,500	0	0	0	570	10/07/2022
70583#	AJ 3 PELICAN PRODUCTS INC 04/08/20.....		12/29/2017	Redemption 100.0000.....		2,476	2,476	2,494	2,486	0	(10)	0	(10)	0	2,476	0	0	0	61	04/08/2020
74958E	AS 5 RESIDENTIAL ASSET SECURITIES C.....		12/01/2017	Paydown.....		939,443	1,001,784	885,357	884,083	0	55,360	0	55,360	0	939,443	0	0	0	27,307	12/01/2036
75281A	AU 1 RANGE RESOURCES CORP 5.750% 06/01/21.....		10/05/2017	Tax Free Exchange.....		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	48,556	06/01/2021
755111	AV 5 RAYTHEON COMPANY 6.400% 12/15/18.....		05/12/2017	DIRECT.....		269,533	250,000	246,480	249,363	0	112	0	112	0	249,475	0	20,058	20,058	6,533	12/15/2018
761735	AF 6 REYNOLDS GROUP ISSUER LLC.....	C	02/15/2017	Redemption 102.7500.....		106,899	104,038	104,038	104,038	0	2,861	0	2,861	0	106,899	0	0	0	4,292	02/15/2021
761735	AP 4 REYNOLDS GROUP ISSUER LLC.....	C	12/15/2017	Call 101.4380.....		15,668	15,446	15,446	15,446	0	222	0	222	0	15,668	0	0	0	1,036	10/15/2020
79575@	AK 3 SALTCHUK RESOURCES INC 4.270% 6/25/2028.....		12/25/2017	Redemption 100.0000.....		116,667	116,667	116,667	116,667	0	0	0	0	0	116,667	0	0	0	3,736	06/25/2028
81675K	AD 1 SEMINOLE TRIBE OF FLORIDA.....		07/06/2017	Various.....		1,189,516	1,189,516	1,188,184	1,192,798	0	(3,282)	0	(3,282)	0	1,189,516	0	0	0	11,300	04/20/2020
81675K	AD 1 SEMINOLE TRIBE OF FLORIDA.....		12/31/2017	Various.....		0	0	0	0	0	0	0	0	0	0	0	0	0	9,095	04/20/2020
81683U	AM 9 SEMINOLE TRIBE OF FLORIDA TL L+200.....		12/29/2017	Redemption 100.0000.....		2,903	2,903	2,889	2,889	0	15	0	15	0	2,903	0	0	0	40	06/22/2024
81725T	D@ 6 SENSIENT TECHNOLOGIES CORPORAT.....		05/03/2017	Redemption 100.0000.....		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	73,650	05/03/2017

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	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	
81810#	AA 4 SEVENTY SEVEN ENERGY INCF52418.....		04/20/2017	Redemption 100.0000.....		243,750	243,750	244,969	244,892	0	(1,142)	0	(1,142)	0	243,750	0	0	0	4,473	06/25/2020.	
827048	AP 4 SILGAN HOLDINGS INC 5.000% 04/01/20.....		04/03/2017	Call 101.2500.....		669,263	661,000	661,000	661,000	0	8,263	0	8,263	0	669,263	0	0	0	16,709	04/01/2020.	
82926#	AF 2 SINCLAIR TELEVISION GROUP INC.....		01/03/2017	Redemption 100.0000.....		492,500	492,500	491,269	491,629	0	871	0	871	0	492,500	0	0	0	193	07/31/2021.	
832248	AV 0 SMITHFIELD FOODS INC 6.625% 08/15/22.....		02/21/2017	DIRECT.....		1,008,643	1,000,000	1,017,500	1,008,954	0	(305)	0	(305)	0	1,008,650	0	(6)	(6)	34,229	08/15/2022.	
84860*	AB 9 SPIRITS OF ST LOUIS BASKETBALL.....		12/31/2017	Redemption 100.0000.....		28,423	28,423	28,423	28,423	0	0	0	0	0	28,423	0	0	0	684	06/30/2036.	
85571N	AB 5 STARZ LLC STARZ FINANCE CORP 5% & 9/15/		01/07/2017	Call 101.2500.....		1,012,500	1,000,000	1,010,000	1,001,680	0	10,820	0	10,820	0	1,012,500	0	0	0	15,556	09/15/2019.	
858119	AT 7 STEEL DYNAMICS INC 6.125% 08/15/19.....		01/05/2017	Call 103.0630.....		515,315	500,000	500,000	500,000	0	15,315	0	15,315	0	515,315	0	0	0	11,910	08/15/2019.	
864486	AG 0 SUBURBAN PROPANE PRTNR LP.....		03/16/2017	Call 103.6880.....		450,006	434,000	434,000	434,000	0	16,006	0	16,006	0	450,006	0	0	0	20,005	08/01/2021.	
88031N	AA 5 TENASKA ALABAMA Tenaska Alabama Partners.		12/30/2017	Redemption 100.0000.....		17,000	17,000	17,234	17,086	0	(86)	0	(86)	0	17,000	0	0	0	744	06/30/2021.	
88031R	AA 6 TENASKA ALABAMA 6.125% 03/30/23.....		12/30/2017	Redemption 100.0000.....		299,895	299,895	306,754	302,864	0	(2,968)	0	(2,968)	0	299,895	0	0	0	11,480	03/30/2023.	
887317	AF 2 TIME WARNER INC 4.875% 03/15/20.....		11/01/2017	CREDIT AGRICOLE - LONDON.....		4,241,320	4,000,000	3,986,800	3,995,056	0	1,220	0	1,220	0	3,996,275	0	245,045	245,045	221,000	03/15/2020.	
90014Q	AA 5 TURKIYE GARANTI BANKASI AS.....	D	06/19/2017	BNP PARIBAS.....		205,200	200,000	199,752	199,866	0	21	0	21	0	199,888	0	5,312	5,312	6,465	10/17/2019.	
90345K	AA 8 US AIRWAYS INC US AIRWAYS GROUP INC 6.25		10/22/2017	Redemption 100.0000.....		32,280	32,280	32,280	32,280	0	0	0	0	0	32,280	0	0	0	1,513	10/22/2024.	
90346W	AA 1 US AIRWAYS 2013-1A PASS THROUGH.....		11/15/2017	Redemption 100.0000.....		132,766	132,766	132,766	132,766	0	0	0	0	0	132,766	0	0	0	3,920	11/15/2025.	
911365	AX 2 UNITED RENTALS NORTH AMERICA I.....		08/27/2017	DIRECT.....		381,342	375,000	386,250	382,468	0	(1,126)	0	(1,126)	0	381,342	0	0	0	16,078	06/15/2023.	
91911X	AQ 7 VALEANT PHARMACEUTICALS INTERN.....		11/07/2017	Various.....		1,370,875	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(129,125)	(129,125)	63,000	08/15/2021.	
942683	AE 3 ACTAVIS INC WATSON PHARMACEUTICALS I 6.1		11/30/2017	DIRECT.....		1,066,960	1,000,000	997,960	999,333	0	221	0	221	0	999,553	0	67,407	67,407	79,115	08/15/2019.	
94978#	AN 7 COMMONWEALTH EDISON 6.690% 06/15/17..		02/16/2017	Various.....		670,127	670,127	670,127	670,127	0	0	0	0	0	670,127	0	0	0	7,585	06/15/2017.	
960413	AN 2 WESTLAKE CHEMICAL CORP.....		04/24/2017	Tax Free Exchange.....		1,474,873	1,500,000	1,472,621	1,473,786	0	1,087	0	1,087	0	1,474,873	0	0	0	32,297	05/15/2023.	
97314X	AK 0 WIND ACQUISITION FINANCE SA.....	D	11/17/2017	Call 103.6880.....		1,036,880	1,000,000	1,000,000	1,000,000	0	36,880	0	36,880	0	1,036,880	0	0	0	78,667	04/23/2021.	
000000	00 0 SUMMARY ADJUSTMENT.....		12/31/2017	VARIOUS.....		336	0	0	0	0	63	0	63	0	399	0	(63)	(63)	0	01/01/2019.	
000000	00 0 CHARGER OPCO BV CHARGER OPCO BV.....	D	05/03/2017	Tax Free Exchange.....		1,043,713	1,041,110	1,021,884	1,022,335	0	2,294	0	2,294	0	1,024,629	0	19,084	19,084	18,136	07/02/2022.	
000000	00 0 HORIZON PHARMA INC.....		12/31/2017	Various.....		0	0	0	0	0	0	0	0	0	0	0	0	0	2,067	03/29/2024.	
000000	00 0 KRATON POLYMERS LLC 01/06/22.....		12/29/2017	Redemption 100.0000.....		109,546	109,546	110,442	110,442	0	(896)	0	(896)	0	109,546	0	0	0	1,074	01/06/2022.	
C9413P	AU 7 VALEANT PHARMACEUTICALS INTERN.....		12/31/2017	Various.....		0	0	0	0	0	0	0	0	0	0	0	0	0	694	03/13/2022.	
G1011#	AF 1 BERENDSEN PLC 5.410% 12/17/21.....	D	12/07/2017	ISSUING COMPANY.....		14,000,000	14,000,000	14,000,000	14,000,000	0	0	0	0	0	14,000,000	0	0	0	736,361	12/17/2021.	
G1591#	AF 1 BRITVIC PLC Britvic Plc 4.94% 12/17/17.....	D	12/17/2017	Maturity.....		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	148,612	12/17/2017.	
G7739P	AF 7 CABLE & WIRELESS LTD 12/02/22.....	D	12/30/2016	Tax Free Exchange.....		161,487	164,585	161,293	161,489	0	(2)	0	(2)	0	161,487	0	0	0	0	0	12/02/2022.
G7739P	AG 5 CABLE & WIRELESS LTD 12/02/22.....	D	12/30/2016	Tax Free Exchange.....		131,914	134,661	131,967	131,916	0	(2)	0	(2)	0	131,914	0	0	0	0	0	12/02/2022.
J7660*	AA 4 ST. JUDE MEDICAL JAPAN CO LTD.....	B	02/03/2017	Call 100.0000.....		2,897,362	2,897,362	3,489,845	2,791,786	0	0	0	0	698,059	3,489,845	(592,483)	(592,483)	0	12,080	04/28/2017.	
J7660*	AB 2 ST. JUDE MEDICAL JAPAN CO LTD.....	B	02/03/2017	Call 100.0000.....		3,018,085	3,018,085	3,659,375	2,908,111	0	0	0	0	751,264	3,659,375	(641,290)	(641,290)	0	16,247	04/28/2020.	
L0427G	AB 2 AWAS FINANCE LUXEMBOURG 2012.....	C	09/08/2017	Various.....		620,567	620,567	622,122	621,779	0	(1,213)	0	(1,213)	0	620,567	0	0	0	16,637	07/16/2018.	
L0427G	AB 2 AWAS FINANCE LUXEMBOURG 2012.....	C	12/31/2017	Various.....		0	0	0	0	0	0	0	0	0	0	0	0	0	4,191	07/16/2018.	
N1492@	AA 4 BOSKALIS FINANCE BV 5.190% 07/22/17.....	D	01/23/2017	Call 100.0000.....		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	130,471	07/22/2017.	
N8879#	AC 6 TRONOX PIGMENTS NETHERLANDS BV.....	C	09/22/2017	Various.....		873,916	873,916	874,047	876,902	0	(2,986)	0	(2,986)	0	873,916	0	0	0	20,571	03/19/2020.	
N8879#	AC 6 TRONOX PIGMENTS NETHERLANDS BV.....	C	12/31/2017	Various.....		0	0	0	0	0	0	0	0	0	0	0	0	0	9,338	03/19/2020.	
P7077@	AH 7 Nassau Air Dev 6.340% 03/30/35.....	D	12/31/2017	Redemption 100.0000.....		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	5,151	03/30/2035.	
P7077@	AK 0 Nassau Air Dev 6.440% 06/30/35.....	D	12/30/2017	Redemption 100.0000.....		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	5,434	06/30/2035.	
3899999.	Total - Bonds - Industrial and Miscellaneous.....					152,941,991	153,417,559	153,990,329	151,681,548	0	1,124,841	0	1,124,841	1,449,323	154,256,046	(1,233,773)	(80,281)	(1,314,054)	6,095,289	XXX	

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	F o r e i g n	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
8399997.	Total - Bonds - Part 4.....					...211,045,070	...223,236,360	...206,895,757	.....207,859,136	.....0	...2,868,739	.....0	.....2,868,739	...1,449,323	.....212,207,358	...(1,233,773)	.....71,486	...(1,162,287)	..6,948,619	XXX
8399998.	Total - Bonds - Summary Item from Part 5.....					...103,053,167	...103,186,142	...103,272,757	.....0	.....0	.....(934)	.....0	.....(934)	.....0	.....103,272,510	.....(43,577)	.....(175,769)	.....(219,346)	....875,069	XXX
8399999.	Total - Bonds.....					...314,098,237	...326,422,502	...310,168,514	.....207,859,136	.....0	...2,867,805	.....0	...2,867,805	...1,449,323	.....315,479,868	...(1,277,350)	.....(104,283)	...(1,381,633)	..7,823,688	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					...314,098,237	XXX	...310,168,514	.....207,859,136	.....0	...2,867,805	.....0	...2,867,805	...1,449,323	.....315,479,868	...(1,277,350)	.....(104,283)	...(1,381,633)	..7,823,688	XXX

## 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	For 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		
<b>Bonds - U.S. Government</b>																						
912828	2R 0		11/02/2017	TD SECURITIES USA LLC.....	12/07/2017	GOLDMAN SACHS & COMPANY.....	20,000,000	19,830,517	19,835,890	19,832,094	0	1,577	0	1,577	0	0	3,795	3,795	140,625	97,826		
912828	M6 4		10/03/2017	JP MORGAN SECURITIES LTD LDN.....	12/06/2017	Various.....	22,000,000	21,969,107	21,913,003	21,973,723	0	4,617	0	4,617	0	0	(60,720)	(60,720)	151,450	106,114		
912828	ST 8		04/28/2017	CREDIT AGRICOLE - LONDON.....	12/06/2017	BANK OF AMERICA N.A.....	10,000,000	9,996,504	9,930,058	9,997,546	0	1,041	0	1,041	0	0	(67,487)	(67,487)	75,276	340		
912828	X5 4		05/04/2017	CITIGROUP GLOBAL MARKETS INC/.....	11/03/2017	GOLDMAN SACHS & COMPANY.....	29,000,000	29,009,242	29,022,509	29,008,502	0	(739)	0	(739)	0	0	14,006	14,006	164,061	3,632		
912828	XX 3		07/25/2017	GOLDMAN SACHS & COMPANY.....	12/07/2017	DEUTSCHE BANK SECURITIES INC.....	10,000,000	9,926,977	9,850,367	9,930,636	0	3,659	0	3,659	0	0	(80,269)	(80,269)	87,500	14,130		
0599999	Total - Bonds - U.S. Government.....							91,000,000	90,732,347	90,551,827	90,742,501	0	10,155	0	10,155	0	0	(190,675)	(190,675)	618,912	222,042	
<b>Bonds - All Other Government</b>																						
105756	BX 7	D	06/27/2017	GOLDMAN SACHS & COMPANY.....	08/07/2017	GOLDMAN SACHS & COMPANY.....	450,000	488,250	498,600	487,871	0	(379)	0	(379)	0	0	10,729	10,729	9,225	6,225		
1099999	Total - Bonds - All Other Government.....							450,000	488,250	498,600	487,871	0	(379)	0	(379)	0	0	10,729	10,729	9,225	6,225	
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																						
02R030	69 9		08/30/2017	FEDERAL HOME LOAN MORTGAGE COR	08/30/2017	MORGAN STANLEY & CO.....	0	0	0	0	0	0	0	0	0	0	0	0	(250)	(250)		
31418C	JE 5		07/14/2017	FEDERAL NATIONAL MORTGAGE ASSO	12/11/2017	AMHERST PIERPONT SECURITIES LL.....	4,433,903	4,660,794	4,641,742	4,651,433	0	(9,361)	0	(9,361)	0	0	(9,691)	(9,691)	65,031	6,405		
31418C	JE 5		07/14/2017	FEDERAL NATIONAL MORTGAGE ASSO	12/01/2017	AMHERST PIERPONT SECURITIES LL.....	310,181	326,053	310,181	310,181	0	(15,873)	0	(15,873)	0	0	0	0	2,615	448		
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....							4,744,084	4,986,847	4,951,923	4,961,614	0	(25,234)	0	(25,234)	0	0	(9,691)	(9,691)	67,396	6,603	
<b>Bonds - Industrial and Miscellaneous</b>																						
00165C	AC 8		03/13/2017	AMC ENTERTAINMENT HOLDINGS INC	07/06/2017	Tax Free Exchange.....	19,000	19,000	19,000	19,000	0	0	0	0	0	0	0	0	352	0		
22112E	AC 2	C	03/27/2017	COSAN LUXEMBOURG SA 7.000% 01/20/27	06/26/2017	JEFFERIES & COMPANY INC.....	500,000	519,375	512,500	518,568	0	(807)	0	(807)	0	0	(6,068)	(6,068)	15,264	6,806		
30162R	AA 9		06/28/2017	EXELA INTERMEDIATE LLC.....	12/14/2017	RBC DOMINION SECURITIES INC.....	50,000	50,000	48,188	50,000	0	0	0	0	0	0	(1,813)	(1,813)	2,167	0		
35671D	BY 0		06/20/2017	FREEPORT-MCMORAN COPPER & GOLD	12/11/2017	Tax Free Exchange.....	974,000	998,436	992,263	992,263	0	(6,173)	0	(6,173)	0	0	0	0	36,227	6,155		
35671D	BZ 7		06/20/2017	FREEPORT-MCMORAN COPPER & GOLD	09/18/2017	Tax Free Exchange.....	648,000	652,533	663,928	663,928	0	11,395	0	11,395	0	0	0	0	16,337	5,843		
43289D	AE 3		03/16/2017	HILTON WORLDWIDE FINANCE LLC HILTON WORL	12/29/2017	Tax Free Exchange.....	826	821	826	1,518	0	9	0	9	0	0	(692)	(692)	12	0		
50078*	AA 0		01/09/2017	KRATON POLYMERS LLC 01/06/22	08/16/2017	Tax Free Exchange.....	2,372,457	2,370,159	2,372,457	2,372,457	0	2,298	0	2,298	0	0	0	0	44,307	0		
50078*	AA 0		01/09/2017	KRATON POLYMERS LLC 01/06/22	08/16/2017	Tax Free Exchange.....	1,627,543	1,625,967	1,640,860	1,626,469	0	503	0	503	0	0	14,390	14,390	45,034	0		
000000	00 0	C	12/30/2016	SABLE INTERNATIONAL FINANCE LT...	05/26/2017	Tax Free Exchange.....	299,246	293,402	299,246	299,246	0	5,844	0	5,844	0	0	0	0	6,851	0		
000000	00 0		03/29/2017	HORIZON PHARMA INC 03/29/24...	09/29/2017	Tax Free Exchange.....	1,234	1,192	1,234	1,257	0	65	0	65	0	0	(23)	(23)	21	0		
000000	00 0		03/29/2017	HORIZON PHARMA INC 03/29/24...	10/23/2017	Tax Free Exchange.....	245,633	237,279	246,196	238,122	0	843	0	843	0	0	8,074	8,074	6,610	0		
C9413P	AU 7		05/12/2017	VALEANT PHARMACEUTICALS INTERN	11/21/2017	DEUTSCHE BANK SECURITIES INC.....	254,119	253,484	254,119	254,119	0	635	0	635	0	0	0	0	6,354	0		
G0369@	AT 3	B	04/18/2016	ANGLIAN WATER SERVICES FINANCI..	09/12/2016	STONECASTLE SECURITIES LLC.....	0	43,665	0	43,577	0	(88)	0	(88)	0	0	(43,577)	(43,577)	0	13		
3899999	Total - Bonds - Industrial and Miscellaneous.....							6,992,059	7,065,313	7,050,817	7,080,524	0	14,524	0	14,524	0	(43,577)	(43,577)	13,868	(29,709)	179,536	18,817
8399998	Total - Bonds.....							103,186,142	103,272,757	103,053,167	103,272,510	0	(934)	0	(934)	0	0	(175,769)	(175,769)	(219,346)	875,069	253,687
9999999	Total - Bonds, Preferred and Common Stocks.....							103,272,757	103,272,757	103,053,167	103,272,510	0	(934)	0	(934)	0	0	(175,769)	(175,769)	(219,346)	875,069	253,687

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**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 Description	Codes		4 Date Acquired	5 Name of Vendor	6 Maturity Date	7 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				12 Par Value	13 Actual Cost	Interest						20 Paid for Accrued Interest
	2 Code	3 n					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Total Foreign Exchange Change in B./A.C.V.			14 Amount Due and Accrued December 31 of Current Year on Bond Not in Default	15 Nonadmitted Due and Accrued	16 Rate of	17 Effective Rate of	18 When Paid	19 Amount Received During Year	
<b>U.S. Government Bonds - Issuer Obligations</b>																			
UNITED STATES TREASURY.....	@.....	..	08/23/2017.	NOMURA SECURITIES INTERNATIONAL.....	02/15/2018.	6,990,706	0	26,896	0	0	7,000,000	6,963,810	0	0	0.000	1.087	N/A.....	0	0
0199999. U.S. Government Bonds - Issuer Obligations.....						6,990,706	0	26,896	0	0	7,000,000	6,963,810	0	0	XXX	XXX	XXX	0	0
0599999. Total - U.S. Government Bonds.....						6,990,706	0	26,896	0	0	7,000,000	6,963,810	0	0	XXX	XXX	XXX	0	0
<b>Bonds - U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations</b>																			
FEDERAL HOME LOAN BANKS.....	@.....	..	09/14/2017.	GOLDMAN SACHS & COMPANY.....	01/31/2018.	2,997,226	0	9,852	0	0	3,000,000	2,987,374	0	0	0.000	1.110	N/A.....	0	0
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations.....						2,997,226	0	9,852	0	0	3,000,000	2,987,374	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations.....						2,997,226	0	9,852	0	0	3,000,000	2,987,374	0	0	XXX	XXX	XXX	0	0
<b>Total Bonds</b>																			
7799999. Subtotals - Issuer Obligations.....						9,987,932	0	36,748	0	0	10,000,000	9,951,184	0	0	XXX	XXX	XXX	0	0
8399999. Subtotals - Bonds.....						9,987,932	0	36,748	0	0	10,000,000	9,951,184	0	0	XXX	XXX	XXX	0	0
9199999. Total - Short-Term Investments.....						9,987,932	0	36,748	0	0	XXX	9,951,184	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 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	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	Carrying Value	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)
<b>Swaps - Hedging Effective - Foreign Exchange</b>																						
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-227502	D2736#AJ8 FRITZ DRAXLMAIER GMBH & CO KG	D 1.....	Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	02/21/2014.	04/02/2021.	.....0	.....2,058,000	4.7160% [3.5700%]	.....0	.....0	.....35,177	.....256,800	.....188,686	.....0	.....(219,075)	.....0	.....0	.....0	.....18,564	.....	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.	.....0	.....13,771,000	4.2380% [3.0000%]	.....0	.....0	.....234,137	.....1,763,000	.....1,320,051	.....0	.....(1,460,500)	.....0	.....0	.....0	.....126,758	.....	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.	.....0	.....8,302,497	4.7400% [3.2600%]	.....0	.....0	.....160,945	.....989,625	.....820,241	.....0	.....(889,445)	.....0	.....0	.....0	.....121,506	.....	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.	.....0	.....9,578,100	4.5270% [3.0600%]	.....0	.....0	.....180,074	.....1,172,500	.....791,534	.....0	.....(1,022,350)	.....0	.....0	.....0	.....140,151	.....	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 NA..... E57ODZWZ7FF32TWEFA76..	07/25/2014.	07/30/2034.	.....0	.....2,016,150	5.1000% [3.6010%]	.....0	.....0	.....38,807	.....214,950	.....164,293	.....0	.....(219,075)	.....0	.....0	.....0	.....41,059	.....	100/100.....
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-296997	X7360WAJ1 ROMANIA REPUBLIC OF	D 1.....	Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	10/22/2015.	10/29/2025.	.....0	.....1,111,000	4.4975% [2.7500%]	.....0	.....0	.....17,298	.....(89,800)	.....(159,028)	.....0	.....(146,050)	.....0	.....0	.....0	.....15,547	.....	100/100.....
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-189672	Portman Estate Funds (Multiple Cusips)	D 1.....	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86....	02/06/2013.	03/05/2028.	.....0	.....3,913,000	4.3475% [4.1300%]	.....0	.....0	.....35,696	.....531,125	.....258,488	.....0	.....(292,750)	.....0	.....0	.....0	.....62,435	.....	95/100.....
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-216199	G3646#AC7 FORTH PORTS LTD..	D 1.....	Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	11/13/2013.	12/05/2031.	.....0	.....8,152,350	5.4800% [5.0300%]	.....0	.....0	.....106,094	.....1,253,325	.....928,830	.....0	.....(597,210)	.....0	.....0	.....0	.....152,173	.....	100/99.....
Currency swap - Rec fixed USD [Pay floating GBP] ; 2012-FXS-158754	G2956@AA9 ABP ACQUISITIONS UK LTD	D 1.....	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	03/16/2012.	04/25/2033.	.....0	.....10,302,500	6.3010% [GBP LIBOR 6M+3.2810%]	.....0	.....0	.....328,359	.....1,509,625	.....2,320,393	.....0	.....(761,150)	.....0	.....0	.....0	.....201,664	.....	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.	.....0	.....5,614,290	5.0760% [GBP LIBOR 6M+2.1000%]	.....0	.....0	.....171,323	.....1,150,215	.....1,515,838	.....0	.....(386,430)	.....0	.....0	.....0	.....95,201	.....	100/100.....
0879999. Total-Swaps-Hedging Effective-Foreign Exchange.....										.....0	.....0	.....1,307,909	.....8,751,365	XXX	.....8,149,326	.....0	.....(5,994,035)	.....0	.....0	.....975,057	XXX	XXX
0909999. Total-Swaps-Hedging Effective.....										.....0	.....0	.....1,307,909	.....8,751,365	XXX	.....8,149,326	.....0	.....(5,994,035)	.....0	.....0	.....975,057	XXX	XXX
<b>Swaps - Hedging Other - Foreign Exchange</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.	.....0	.....7,448,790	4.0425% [4.0700%]	.....0	.....0	.....48,421	.....1,166,731	.....1,166,731	.....121,256	.....(419,457)	.....0	.....0	.....0	.....110,569	.....	0001.....
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-27509	D2736#AK5 FRITZ DRAXLMAIER GMBH & CO KG	D 1.....	Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	02/21/2014.	04/02/2024.	.....0	.....411,600	5.3160% [4.0500%]	.....0	.....0	.....7,841	.....33,043	.....33,043	.....(5,474)	.....(43,815)	.....0	.....0	.....0	.....5,148	.....	0001.....
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-274572	59010QAA4 MERLIN ENTERTAINMENTS PLC	D 1.....	Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	03/13/2015.	03/15/2022.	.....0	.....524,750	4.9860% [2.7500%]	.....0	.....0	.....10,039	.....(92,671)	.....(92,671)	.....(17,021)	.....(73,025)	.....0	.....0	.....0	.....5,381	.....	0001.....
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-338981	G1591#AU6 BRITVIC PLC.....	D 1.....	Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	11/01/2016.	02/20/2025.	.....0	.....1,958,560	3.0300% [2.3100%]	.....0	.....0	.....9,385	.....(303,316)	.....(303,316)	.....(19,567)	.....(187,360)	.....0	.....0	.....0	.....26,177	.....	0001.....

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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 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	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 floating GBP] ; 2013-FXS-201145	G2956@AC5 ABP ACQUISITIONS UK LTD Series A FRN 12/26/2033	D 1.....	Currency	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	06/03/2013.	12/26/2033.	.....0	.....1,534,500	5.5810% [GBP LIBOR 6M+2.2000%]	.....0	.....0	.....50,430	.....348,716		.....348,716	.....(38,245)	.....(117,100)	.....0	.....0	.....30,687		0001.....
0939999. Total-Swaps-Hedging Other-Foreign Exchange.....										.....0	.....0	.....126,116	.....1,152,503	XXX	.....1,152,503	.....40,950	.....(840,757)	.....0	.....0	.....177,962	XXX	XXX
0969999. Total-Swaps-Hedging Other.....										.....0	.....0	.....126,116	.....1,152,503	XXX	.....1,152,503	.....40,950	.....(840,757)	.....0	.....0	.....177,962	XXX	XXX
<b>Swaps - Replications - Credit Default</b>																						
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.29 ; 2017-RCDS-377086	12518*TH3 CDX.NA.IG.29.....	DB C.....	Credit	Ice Clear US Inc... 549300HWWR1D8OTS2G29..	09/27/2017.	12/20/2022.	.....0	.....22,000,000	1.0000 [0.0000]	.....0	.....462,571	.....56,833	.....439,794		.....526,470	.....0	.....0	.....(22,777)	.....0	.....22,000,000	ZZ.....	N/A.....
0989999. Total-Swaps-Replications-Credit Default.....										.....0	.....462,571	.....56,833	.....439,794	XXX	.....526,470	.....0	.....0	.....(22,777)	.....0	.....22,000,000	XXX	XXX
1029999. Total-Swaps-Replications.....										.....0	.....462,571	.....56,833	.....439,794	XXX	.....526,470	.....0	.....0	.....(22,777)	.....0	.....22,000,000	XXX	XXX
1169999. Total-Swaps-Credit Default.....										.....0	.....462,571	.....56,833	.....439,794	XXX	.....526,470	.....0	.....0	.....(22,777)	.....0	.....22,000,000	XXX	XXX
1179999. Total-Swaps-Foreign Exchange.....										.....0	.....0	.....1,434,025	.....9,903,868	XXX	.....9,301,829	.....40,950	.....(6,834,791)	.....0	.....0	.....1,153,019	XXX	XXX
1209999. Total-Swaps.....										.....0	.....462,571	.....1,490,859	.....10,343,662	XXX	.....9,828,299	.....40,950	.....(6,834,791)	.....(22,777)	.....0	.....23,153,019	XXX	XXX
1399999. Total-Hedging Effective.....										.....0	.....0	.....1,307,909	.....8,751,365	XXX	.....8,149,326	.....0	.....(5,994,035)	.....0	.....0	.....975,057	XXX	XXX
1409999. Total-Hedging Other.....										.....0	.....0	.....126,116	.....1,152,503	XXX	.....1,152,503	.....40,950	.....(840,757)	.....0	.....0	.....177,962	XXX	XXX
1419999. Total-Replication.....										.....0	.....462,571	.....56,833	.....439,794	XXX	.....526,470	.....0	.....0	.....(22,777)	.....0	.....22,000,000	XXX	XXX
1449999. TOTAL.....										.....0	.....462,571	.....1,490,859	.....10,343,662	XXX	.....9,828,299	.....40,950	.....(6,834,791)	.....(22,777)	.....0	.....23,153,019	XXX	XXX

E18.1

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	1	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	Code	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)
<b>Purchased Options - Hedging Other - Put Options</b>																									
Equity Option - S&P 500 USD OTC ; 2017-EOPT-350116	Joint Venture Interests Portfolio.....	BA.....	Equity/In dex	Credit Suisse International	E58DKGMJYYJLN8C386	02/17/2017.	07/31/2017.	07/31/2017.	Expiration.	.....6	.....394,514	1,876.9400	.....0	.....1,980	.....0	.....0	.....1,980	.....0	.....0	.....0	.....0	.....(1,980)	.....0	.....0	0001.....
Equity Option - S&P 500 USD OTC ; 2017-EOPT-368220	Joint Venture Interests Portfolio.....	BA.....	Equity/In dex	Bank of America NA	B4TYDEB6GKMZ0031MB	07/07/2017.	10/20/2017.	10/20/2017.	Expiration.	.....203	.....394,514	1,940.3600	.....0	.....912	.....0	.....0	.....912	.....0	.....0	.....0	.....0	.....(912)	.....0	.....0	0001.....
0099999. Total-Purchased Options-Hedging Other-Put Options.....													.....0	.....2,892	.....0	.....0	.....2,892	XXX	.....0	.....0	.....0	.....(2,892)	.....0	.....0	XXX
0149999. Total-Purchased Options-Hedging Other.....													.....0	.....2,892	.....0	.....0	.....2,892	XXX	.....0	.....0	.....0	.....(2,892)	.....0	.....0	XXX
0379999. Total-Purchased Options-Put Options.....													.....0	.....2,892	.....0	.....0	.....2,892	XXX	.....0	.....0	.....0	.....(2,892)	.....0	.....0	XXX
0429999. Total-Purchased Options.....													.....0	.....2,892	.....0	.....0	.....2,892	XXX	.....0	.....0	.....0	.....(2,892)	.....0	.....0	XXX
<b>Swaps - Hedging Effective - Foreign Exchange</b>																									
Currency swap - Rec fixed USD [Pay fixed JPY] ; 2010-FXS-0043	J7660*AA4 ST. JUDE MEDICAL JAPAN	D 1.....	Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA	03/19/2010.	04/28/2017.	02/02/2017.	Sale.....	.....0	.....3,600,000	4.3160% [1.5800%]	.....0	.....0	.....716,330	.....9,150	.....0	.....0	.....0	.....(808,214)	.....0	.....716,330	.....0	.....0	100/100.....
Currency swap - Rec fixed USD [Pay fixed JPY] ; 2010-FXS-0047	J7660*AB2 ST. JUDE MEDICAL JAPAN	D 1.....	Currency	Citibank NA.....	E57ODZWZ7FF32TWEFA	03/19/2010.	04/28/2020.	02/02/2017.	Sale.....	.....0	.....3,750,000	4.8600% [2.0400%]	.....0	.....0	.....1,434,028	.....10,005	.....0	.....0	.....0	.....(841,889)	.....0	.....1,434,028	.....0	.....0	100/100.....
0879999. Total-Swaps-Hedging Effective-Foreign Exchange.....													.....0	.....0	.....2,150,358	.....19,155	.....0	XXX	.....0	.....(1,650,103)	.....0	.....2,150,358	.....0	.....0	XXX
0909999. Total-Swaps-Hedging Effective.....													.....0	.....0	.....2,150,358	.....19,155	.....0	XXX	.....0	.....(1,650,103)	.....0	.....2,150,358	.....0	.....0	XXX
<b>Swaps - Hedging Other - Credit Default</b>																									
Credit Default Swap - Rec 0.0000 [PAY 1.0000];AT&T INC.;T ; 2016-CDS-310111-1	00206RDG4 AT&T INC.....	D 1.....	Credit.....	Citibank NA.....	E57ODZWZ7FF32TWEFA	02/25/2016.	12/20/2017.	12/20/2017.	Maturity.....	.....0	.....2,700,000	0.0000 [1.0000]	.....(21,516)	.....0	.....0	.....(26,625)	.....(21,516)	.....(887)	.....0	.....0	.....0	.....21,516	.....0	.....0	0002.....
0929999. Total-Swaps-Hedging Other-Credit Default.....													.....(21,516)	.....0	.....0	.....(26,625)	.....(21,516)	XXX	.....(887)	.....0	.....0	.....21,516	.....0	.....0	XXX
0969999. Total-Swaps-Hedging Other.....													.....(21,516)	.....0	.....0	.....(26,625)	.....(21,516)	XXX	.....(887)	.....0	.....0	.....21,516	.....0	.....0	XXX
<b>Swaps - Replications - Credit Default</b>																									
Credit Default Swap - Rec 0.0000 [PAY 1.0000];CDX.NA.IG.27 ; 2017-RCDS-355275	990355275 CDX.NA.IG.27-Offsetting Trade	DB C.....	Credit.....	Ice Clear US Inc..	549300HWWR1D8OTS2G2	03/20/2017.	12/20/2021.	03/21/2017.	Sale.....	.....0	.....11,000,000	0.0000 [1.0000]	.....0	.....(190,896)	.....(191,202)	.....306	.....(190,896)	.....0	.....0	.....0	.....0	.....(306)	.....0	.....0	N/A.....
Credit Default Swap - Rec 0.0000 [PAY 1.0000];CDX.NA.IG.27 ; 2017-RCDS-355280	990355280 CDX.NA.IG.27-Offsetting Trade	DB C.....	Credit.....	Ice Clear US Inc..	549300HWWR1D8OTS2G2	03/20/2017.	12/20/2021.	03/21/2017.	Sale.....	.....0	.....11,000,000	0.0000 [1.0000]	.....0	.....(192,802)	.....(193,108)	.....306	.....(192,802)	.....0	.....0	.....0	.....0	.....(306)	.....0	.....0	N/A.....
Credit Default Swap - Rec 0.0000 [PAY 1.0000];CDX.NA.IG.28 ; 2017-RCDS-377085	990377085 CDX.NA.IG.28-Offsetting Trade	DB C.....	Credit.....	Ice Clear US Inc..	549300HWWR1D8OTS2G2	09/27/2017.	06/20/2022.	09/28/2017.	Sale.....	.....0	.....22,000,000	0.0000 [1.0000]	.....0	.....(450,634)	.....(455,523)	.....4,889	.....(450,634)	.....0	.....0	.....0	.....0	.....(4,889)	.....0	.....0	N/A.....
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.27 ; 2017-RCDS-335126	12518*MX5 CDX.NA.IG.27.....	DB C.....	Credit.....	Ice Clear US Inc..	549300HWWR1D8OTS2G2	09/27/2016.	12/20/2021.	03/21/2017.	Sale.....	.....0	.....22,000,000	1.0000 [0.0000]	.....246,909	.....0	.....384,309	.....48,278	.....224,404	.....0	.....0	.....0	.....(10,347)	.....159,905	.....0	.....0	N/A.....
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.28 ; 2017-RCDS-355276	12518*PV6 CDX.NA.IG.28.....	DB C.....	Credit.....	Ice Clear US Inc..	549300HWWR1D8OTS2G2	03/20/2017.	06/20/2022.	09/28/2017.	Sale.....	.....0	.....11,000,000	1.0000 [0.0000]	.....0	.....173,289	.....227,762	.....55,917	.....156,023	.....0	.....0	.....0	.....(17,266)	.....71,738	.....0	.....0	N/A.....
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.28 ; 2017-RCDS-355279	12518*RC6 CDX.NA.IG.28.....	DB C.....	Credit.....	Ice Clear US Inc..	549300HWWR1D8OTS2G2	03/20/2017.	06/20/2022.	09/28/2017.	Sale.....	.....0	.....11,000,000	1.0000 [0.0000]	.....0	.....175,571	.....227,762	.....55,917	.....158,078	.....0	.....0	.....0	.....(17,493)	.....69,683	.....0	.....0	N/A.....
0989999. Total-Swaps-Replications-Credit Default.....													.....246,909	.....(485,472)	.....0	.....165,611	.....(295,827)	XXX	.....0	.....0	.....(45,106)	.....295,827	.....0	.....0	XXX
1029999. Total-Swaps-Replications.....													.....246,909	.....(485,472)	.....0	.....165,611	.....(295,827)	XXX	.....0	.....0	.....(45,106)	.....295,827	.....0	.....0	XXX
1169999. Total-Swaps-Credit Default.....													.....225,393	.....(485,472)	.....0	.....138,986	.....(317,343)	XXX	.....(887)	.....0	.....(45,106)	.....317,343	.....0	.....0	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		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)	
1179999	Total-Swaps-Foreign Exchange.....											.....0	.....0	.....2,150,358	.....19,155	.....0	KXX	.....0	..(1,650,103)	.....0	.....2,150,358	.....0	.....0	.....0	XXX
1209999	Total-Swaps.....											.....225,393	.....(485,472)	.....2,150,358	.....158,141	.....(317,343)	KXX	.....(887)	..(1,650,103)	.....(45,106)	.....2,467,700	.....0	.....0	.....0	XXX
1399999	Total-Hedging Effective.....											.....0	.....0	.....2,150,358	.....19,155	.....0	KXX	.....0	..(1,650,103)	.....0	.....2,150,358	.....0	.....0	.....0	XXX
1409999	Total-Hedging Other.....											.....(21,516)	.....2,892	.....0	.....(26,625)	.....(18,623)	KXX	.....(887)	.....0	.....0	.....18,623	.....0	.....0	.....0	XXX
1419999	Total-Replication.....											.....246,909	.....(485,472)	.....0	.....165,611	.....(295,827)	KXX	.....0	.....0	.....(45,106)	.....295,827	.....0	.....0	.....0	XXX
1449999	TOTAL.....											.....225,393	.....(482,580)	.....2,150,358	.....158,141	.....(314,450)	KXX	.....(887)	..(1,650,103)	.....(45,106)	.....2,464,808	.....0	.....0	.....0	XXX

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
1	Hedges the equity risk of assets.
2	Hedges the credit risk of assets.

**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			
<b>NAIC 1 Designation</b>												
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573.....	Y.....	Y.....	2,824,000	1,858,341	-	0	2,669,110	-	0	232,351	0
BNP Paribas.....	R0MUWSFPU8MPRO8K5P83....	Y.....	Y.....	6,300,000	6,242,071	-	0	5,614,394	-	0	594,185	536,255
Citibank NA.....	E57ODZWZ7FF32TWFA76.....	Y.....	Y.....	950,000	1,758,118	(485,787)	322,331	1,314,852	(555,015)	0	264,048	264,048
Deutsche Bank AG.....	7LTWFZYICNSX8D621K86.....	Y.....	Y.....	300,000	531,125	-	231,125	258,488	-	0	62,435	62,435
0299999. Total NAIC 1 Designation.....				10,374,000	10,389,655	(485,787)	553,456	9,856,844	(555,015)	0	1,153,019	862,738
0899999. Aggregate Sum of Central Clearinghouse.....	XXX	XXX	XXX	525,954	439,794	-	0	526,470	-	516	22,000,000	21,913,840
0999999. Gross Totals.....				10,899,954	10,829,449	(485,787)	553,456	10,383,314	(555,015)	516	23,153,019	22,776,578
1. Offset per SSAP No. 64.....					0		0					
2. Net after right of offset per SSAP No. 64.....					10,829,449	(485,787)						

## 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)
<b>Collateral Pledged by Reporting Entity</b>								
Wells Fargo Securities LLC.....	VYVCKR63DVZZN70PB21...	Treasury .....	912810 QH 4 UNITED STATES TREASURY .....	481,141	373,000	399,719	05/15/2040	I
0199999. Totals.....				481,141	373,000	399,719	XXX	XXX
<b>Collateral Pledged to Reporting Entity</b>								
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573....	Cash.....	Cash.....	2,824,000	2,824,000	XXX		V
BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	Cash.....	Cash.....	6,300,000	6,300,000	XXX		V
Citibank NA.....	E57ODZWZ7FF32TWEFA76..	Cash.....	Cash.....	950,000	950,000	XXX		V
Deutsche Bank AG.....	7LTFZYICNSX8D621K86....	Cash.....	Cash.....	300,000	300,000	XXX		V
Ice Clear US Inc.....	549300HWWR1D8OTS2G29..	Cash.....	Cash.....	525,954	525,954	XXX		V
0299999. Totals.....				10,899,954	10,899,954	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	*
<b>Open Depositories</b>						
Bank of America, NA..... Boston, MA.....		.0000	.0	.0	(6,150,039)	XXX
JPMorgan Chase Bank, NA..... New York, NY.....		.0000	.0	.0	4,573,549	XXX
0199998. Deposits in.....4 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories..	XXX	XXX	.511	.517	(113,570)	XXX
0199999. Total - Open Depositories.....	XXX	XXX	.511	.517	(1,690,059)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.511	.517	(1,690,059)	XXX
0599999. Total Cash.....	XXX	XXX	.511	.517	(1,690,059)	XXX

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

1. January.....	(1,060,201)	4. April.....	(7,602,554)	7. July.....	32,420,203	10. October.....	(1,502,660)
2. February.....	805,369	5. May.....	(9,085,103)	8. August.....	31,905,766	11. November.....	777,833
3. March.....	(9,215,509)	6. June.....	47,495,459	9. September.....	(8,421,049)	12. December.....	(1,690,059)

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
<b>U.S. Government Bonds - Issuer Obligations</b>								
	UNITED STATES TREASURY.....		11/02/2017.....	0.000	02/01/2018.....	9,990,249	0	19,122
	UNITED STATES TREASURY.....		12/27/2017.....	0.000	01/18/2018.....	1,998,914	0	255
0199999	U.S. Government Bonds - Issuer Obligations.....					11,989,163	0	19,377
0599999	Total - U.S. Government Bonds.....					11,989,163	0	19,377
<b>Bonds - U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations</b>								
	FEDERAL HOME LOAN BANKS.....		10/23/2017.....	0.000	01/04/2018.....	1,999,815	0	4,195
	FEDERAL HOME LOAN BANKS.....		12/08/2017.....	0.000	01/30/2018.....	7,991,717	0	6,557
	FEDERAL HOME LOAN BANKS.....		11/10/2017.....	0.000	02/09/2018.....	4,993,324	0	8,933
	FEDERAL HOME LOAN BANKS.....		12/15/2017.....	0.000	02/15/2018.....	13,977,000	0	8,345
2599999	U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations.....					28,961,855	0	28,029
3199999	Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations.....					28,961,855	0	28,029
<b>Total Bonds</b>								
7799999	Subtotals - Issuer Obligations.....					40,951,019	0	47,406
8399999	Subtotals - Bonds.....					40,951,019	0	47,406
8899999	Total - Cash Equivalents.....					40,951,019	0	47,406

**SCHEDULE E - PART 3 - SPECIAL DEPOSITS**

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama.....	AL		0	0	0	0
2. Alaska.....	AK		0	0	0	0
3. Arizona.....	AZ		0	0	0	0
4. Arkansas.....	AR		0	0	0	0
5. California.....	CA		0	0	0	0
6. Colorado.....	CO		0	0	0	0
7. Connecticut.....	CT		0	0	0	0
8. Delaware.....	DE		0	0	0	0
9. District of Columbia.....	DC		0	0	0	0
10. Florida.....	FL	ST.. FL RSD FOR COL TRL 624.41.....	0	0	121,640	121,640
11. Georgia.....	GA	B... GA RSD Section 33-3-9.....	0	0	53,581	64,461
12. Hawaii.....	HI		0	0	0	0
13. Idaho.....	ID		0	0	0	0
14. Illinois.....	IL		0	0	0	0
15. Indiana.....	IN		0	0	0	0
16. Iowa.....	IA		0	0	0	0
17. Kansas.....	KS	B... KS RSD K.S.A 40-253.....	0	0	132,189	178,263
18. Kentucky.....	KY	B... KY RSD FOR PROTECTION.....	0	0	535,811	644,609
19. Louisiana.....	LA		0	0	0	0
20. Maine.....	ME		0	0	0	0
21. Maryland.....	MD		0	0	0	0
22. Massachusetts.....	MA	B... FOR THE BENEFIT OF ALL POLICYHOLDERS.....	1,680,602	2,006,574	0	0
23. Michigan.....	MI		0	0	0	0
24. Minnesota.....	MN		0	0	0	0
25. Mississippi.....	MS		0	0	0	0
26. Missouri.....	MO		0	0	0	0
27. Montana.....	MT		0	0	0	0
28. Nebraska.....	NE		0	0	0	0
29. Nevada.....	NV		0	0	0	0
30. New Hampshire.....	NH		0	0	0	0
31. New Jersey.....	NJ		0	0	0	0
32. New Mexico.....	NM	B... Century Bank,NM RSD BY INS CODE SECT 59A-5-19.....	0	0	207,897	231,477
33. New York.....	NY		0	0	0	0
34. North Carolina.....	NC	B... NC RSD CH ART. 5.....	0	0	549,297	653,448
35. North Dakota.....	ND		0	0	0	0
36. Ohio.....	OH		0	0	0	0
37. Oklahoma.....	OK		0	0	0	0
38. Oregon.....	OR		0	0	0	0
39. Pennsylvania.....	PA		0	0	0	0
40. Rhode Island.....	RI		0	0	0	0
41. South Carolina.....	SC	B... SC RSD BY INS CODE SECTION 38-9-80.....	0	0	239,124	298,928
42. South Dakota.....	SD		0	0	0	0
43. Tennessee.....	TN		0	0	0	0
44. Texas.....	TX		0	0	0	0
45. Utah.....	UT		0	0	0	0
46. Vermont.....	VT		0	0	0	0
47. Virginia.....	VA	B... VA RSD ANN. 38.2-1045 - 1049.....	0	0	77,625	91,350
48. Washington.....	WA		0	0	0	0
49. West Virginia.....	WV		0	0	0	0
50. Wisconsin.....	WI		0	0	0	0
51. Wyoming.....	WY		0	0	0	0
52. American Samoa.....	AS		0	0	0	0
53. Guam.....	GU		0	0	0	0
54. Puerto Rico.....	PR		0	0	0	0
55. US Virgin Islands.....	VI		0	0	0	0
56. Northern Mariana Islands.....	MP		0	0	0	0
57. Canada.....	CAN		0	0	0	0
58. Aggregate Alien and Other.....	OT	XXX	0	0	0	0
59. Total.....	XXX	XXX	1,680,602	2,006,574	1,917,163	2,284,176

**DETAILS OF WRITE-INS**

5801. ....			0	0	0	0
5802. ....			0	0	0	0
5803. ....			0	0	0	0
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

**2017 ALPHABETICAL INDEX  
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