

**ANNUAL STATEMENT**

OF THE

**FIRST METLIFE INVESTORS  
INSURANCE COMPANY**

OF THE STATE OF

**NEW YORK**

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF

FOR THE YEAR ENDED  
DECEMBER 31, 2016

LIFE AND ACCIDENT AND HEALTH

**2016**



LIFE AND ACCIDENT AND HEALTH COMPANIES – ASSOCIATION EDITION

ANNUAL STATEMENT

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

FIRST METLIFE INVESTORS INSURANCE COMPANY

NAIC Group Code 0241 (Current) 0241 (Prior) NAIC Company Code 60992 Employer's ID Number 13-3690700

Organized under the Laws of New York State of Domicile or Port of Entry New York
County of Domicile United States of America
Incorporated/Organized 12/31/1992 Commenced Business 03/12/1993
Statutory Home Office 200 Park Avenue New York, NY 10166-0188
Main Administrative Office 200 Park Avenue New York, NY 10166-0188
Mail Address 18210 Crane Nest Drive, 3rd Floor Tampa, FL 33647
Primary Location of Books and Records 200 Park Avenue New York, NY 10166-0188
Internet Web Site Address www.metlife.com
Statutory Statement Contact Richard Andrew Stevens 813-983-4100
rstevens@metlife.com 813-983-4404

OFFICERS

Chairman of the Board, President and Chief Executive Officer KIERAN ROLAND MULLINS #
Vice President and Secretary DANIEL BURT ARRINGTON #
Vice President and Treasurer JIN SEUNG CHANG #

OTHER

LYNN ANN DUMAIS #
Vice President and Chief Financial Officer

DIRECTORS OR TRUSTEES

KIMBERLY ANN BERWANGER # NORSE NOVAR BLAZZARD DAVID WILLIAM CHAMBERLIN #
RICHARD ANDREW HEMMINGS KIERAN ROLAND MULLINS RICHARD CARL PEARSON
BRUCE HOWARD SCHINDLER #

State of North Carolina
County of Mecklenburg } SS

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

[Signature of Kieran Roland Mullins]
KIERAN ROLAND MULLINS #
Chairman of the Board, President and Chief Executive Officer

[Signature of Daniel Burt Arrington]
DANIEL BURT ARRINGTON #
Vice President and Secretary

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

[Signature of Theresa Kelleher]
Notary for Mullins and Arrington

exp 2/27/17



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

**ASSETS**

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1. Bonds (Schedule D).....	1,856,695,149		1,856,695,149	1,077,947,279
2. Stocks (Schedule D):				
2.1 Preferred stocks.....			0	
2.2 Common stocks.....			0	
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens.....	399,911,069		399,911,069	133,976,602
3.2 Other than first liens.....	8,000,000		8,000,000	8,000,000
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....6,937,112, Schedule E-Part 1), cash equivalents (\$.....9,198,553, Schedule E-Part 2) and short-term investments (\$.....0, Schedule DA).....	16,135,665		16,135,665	22,359,948
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives (Schedule DB).....	9,393,871		9,393,871	3,965,491
8. Other invested assets (Schedule BA).....	6,093,642		6,093,642	0
9. Receivables for securities.....	471,656		471,656	28,156
10. Securities lending reinvested collateral assets (Schedule DL).....			0	
11. Aggregate write-ins for invested assets.....	1,622,960	0	1,622,960	69,140
12. Subtotals, cash and invested assets (Lines 1 to 11).....	2,298,324,012	0	2,298,324,012	1,246,346,616
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	16,541,508	656	16,540,852	9,315,742
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	2,608,968	5,682	2,603,286	1,323,436
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	(13,448,674)		(13,448,674)	(6,143,091)
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	15,796,335		15,796,335	11,227,403
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....	(187,031,666)		(187,031,666)	35,449,206
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	53,376,312		53,376,312	1,682,226
18.2 Net deferred tax asset.....	82,960,809	80,422,161	2,538,648	2,548,415
19. Guaranty funds receivable or on deposit.....	2,129,306		2,129,306	4,119,864
20. Electronic data processing equipment and software.....	6,506,041	6,506,041	0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	4,912,989		4,912,989	3,439,317
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other-than-invested assets.....	13,640,986	409,919	13,231,067	13,789,150
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	2,296,316,926	87,344,459	2,208,972,467	1,323,098,284
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	4,758,448,735		4,758,448,735	4,792,139,901
28. TOTAL (Lines 26 and 27).....	7,054,765,661	87,344,459	6,967,421,202	6,115,238,185

**DETAILS OF WRITE-INS**

1101. Deposits in connection with investments.....	1,622,960		1,622,960	69,140
1102.....			0	
1103.....			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....	1,622,960	0	1,622,960	69,140
2501. Advance ceded premiums.....	13,094,461		13,094,461	12,020,553
2502. Miscellaneous.....	183,033	46,427	136,606	1,768,597
2503. Disallowed IMR.....	363,492	363,492	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).....	13,640,986	409,919	13,231,067	13,789,150

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts \$.....2,151,958,084 (Exhibit 5, Line 9999999) less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	2,151,958,084	834,912,020
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....		
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$.....0 Modco Reserve).....	16,352,086	15,497,449
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11).....	800,436	486,796
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11).....		
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid (Exhibit 4, Line 10).....		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....		
6.2 Dividends not yet apportioned (including \$.....0 Modco).....		
6.3 Coupons and similar benefits (including \$.....0 Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6.....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....0 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14).....	1,086,116	891,602
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....		
9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$.....(133,711,225) ceded.....	(133,711,225)	33,206,756
9.4 Interest Maintenance Reserve (IMR, Line 6).....	0	1,277,493
10. Commissions to agents due or accrued - life and annuity contracts \$.....4,271,486, accident and health \$.....0 and deposit-type contract funds \$.....0.....	4,271,486	4,188,515
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 6).....	865,482	681,544
13. Transfers to Separate Accounts due or accrued (net) (including \$.....(51,269,845) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(51,272,661)	(66,255,431)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5).....	265,878	588,262
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....		
15.2 Net deferred tax liability.....		
16. Unearned investment income.....	1,694	712
17. Amounts withheld or retained by company as agent or trustee.....	(19,490)	112,625
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....		
19. Remittances and items not allocated.....	557,070	70,461
20. Net adjustment in assets and liabilities due to foreign exchange rates.....		
21. Liability for benefits for employees and agents if not included above.....		
22. Borrowed money \$.....0 and interest thereon \$.....0.....		
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve (AVR Line 16, Col. 7).....	11,425,063	7,173,434
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	171,346	189,501
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	0	162,391,647
24.04 Payable to parent, subsidiaries and affiliates.....	78,380	1,194,844
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....		
24.08 Derivatives.....		
24.09 Payable for securities.....	1,074	0
24.10 Payable for securities lending.....		
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	10,317,432	5,815,353
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	2,013,148,251	1,002,423,583
27. From Separate Accounts Statement.....	4,758,448,735	4,792,139,901
28. Total liabilities (Line 26 and 27).....	6,771,596,986	5,794,563,484
29. Common capital stock.....	2,000,000	2,000,000
30. Preferred capital stock.....		
31. Aggregate write-ins for other-than-special surplus funds.....	0	0
32. Surplus notes.....		
33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1).....	320,327,949	320,327,949
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	(126,503,733)	(1,653,248)
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	193,824,216	318,674,701
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55).....	195,824,216	320,674,701
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	6,967,421,202	6,115,238,185

**DETAILS OF WRITE-INS**

2501. Cash collateral received on derivatives.....	8,942,000	3,300,000
2502. Miscellaneous.....	1,375,432	2,515,353
2503. ....		
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	10,317,432	5,815,353
3101. ....		
3102. ....		
3103. ....		
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above).....	0	0
3401. ....		
3402. ....		
3403. ....		
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above).....	0	0

Annual Statement for the year 2016 of the **First MetLife Investors 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)	1,286,755,628	53,866,064
2. Considerations for supplementary contracts with life contingencies	5,097,048	3,946,920
3. Net investment income (Exhibit of Net Investment Income, Line 17)	57,970,601	53,250,182
4. Amortization of Interest Maintenance Reserve (IMR) (Line 5)	112,588	245,383
5. Separate Accounts net gain from operations excluding unrealized gains or losses	.....	.....
6. Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	19,511,590	18,462,791
7. Reserve adjustments on reinsurance ceded	(265,817,909)	(265,949,338)
8. Miscellaneous Income:		
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	116,838,488	122,559,365
8.2 Charges and fees for deposit-type contracts	5,670	178,218
8.3 Aggregate write-ins for miscellaneous income	67,349,408	31,072,376
9. Totals (Lines 1 to 8.3)	1,287,823,112	17,631,961
10. Death benefits	3,721,940	3,768,052
11. Matured endowments (excluding guaranteed annual pure endowments)	.....	.....
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	35,081,671	29,102,644
13. Disability benefits and benefits under accident and health contracts	2,916	2,520
14. Coupons, guaranteed annual pure endowments and similar benefits	.....	.....
15. Surrender benefits and withdrawals for life contracts	49,475,316	40,618,590
16. Group conversions	.....	.....
17. Interest and adjustments on contract or deposit-type contract funds	388,129	107,011
18. Payments on supplementary contracts with life contingencies	1,528,183	1,178,136
19. Increase in aggregate reserves for life and accident and health contracts	1,317,046,064	73,622,670
20. Totals (Lines 10 to 19)	1,407,244,219	148,399,623
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	31,156,442	33,587,400
22. Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	.....	.....
23. General insurance expenses (Exhibit 2, Line 10, Columns 1, 2, 3 and 4)	32,118,476	36,453,808
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	2,768,692	3,851,486
25. Increase in loading on deferred and uncollected premiums	741,675	24,714
26. Net transfers to or (from) Separate Accounts net of reinsurance	(228,976,018)	(225,949,551)
27. Aggregate write-ins for deductions	181,645,112	10,053,234
28. Totals (Lines 20 to 27)	1,426,698,598	6,420,714
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(138,875,486)	11,211,247
30. Dividends to policyholders	.....	.....
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(138,875,486)	11,211,247
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(52,243,218)	(5,738,283)
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)	(86,632,268)	16,949,530
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....257,051 (excluding taxes of \$.....(822,983) transferred to the IMR)	(658,085)	244,392
35. Net income (Line 33 plus Line 34)	(87,290,353)	17,193,922
<b>CAPITAL AND SURPLUS ACCOUNT</b>		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	320,674,701	297,447,214
37. Net income (Line 35)	(87,290,353)	17,193,922
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....12,858	28,363	620,871
39. Change in net unrealized foreign exchange capital gain (loss)	(4,483)	(355,093)
40. Change in net deferred income tax	(883,612)	(2,814,137)
41. Change in nonadmitted assets	4,175,283	8,290,632
42. Change in liability for reinsurance in unauthorized and certified companies	18,155	(48,005)
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	361,602
44. Change in asset valuation reserve	(4,251,629)	(2,506,517)
45. Change in treasury stock, (Page 3, Lines 36.1 and 36.2 Col. 2 minus Col. 1)	.....	.....
46. Surplus (contributed to) withdrawn from Separate Accounts during period	.....	.....
47. Other changes in surplus in Separate Accounts Statement	.....	.....
48. Change in surplus notes	.....	.....
49. Cumulative effect of changes in accounting principles	.....	.....
50. Capital changes:		
50.1 Paid in	.....	.....
50.2 Transferred from surplus (Stock Dividend)	.....	.....
50.3 Transferred to surplus	.....	.....
51. Surplus adjustment:		
51.1 Paid in	.....	.....
51.2 Transferred to capital (Stock Dividend)	.....	.....
51.3 Transferred from capital	.....	.....
51.4 Change in surplus as a result of reinsurance	(36,272,440)	(7,253,625)
52. Dividends to stockholders	.....	.....
53. Aggregate write-ins for gains and losses in surplus	(369,769)	9,737,837
54. Net change in capital and surplus for the year (Lines 37 through 53)	(124,850,485)	23,227,487
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	195,824,216	320,674,701
<b>DETAILS OF WRITE-INS</b>		
08.301. Management and service fee income	53,109,254	25,664,280
08.302. Miscellaneous	14,240,154	5,408,096
08.303. ....	.....	.....
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)	67,349,408	31,072,376
2701. Reinsurance recapture fees	173,874,700	0
2702. Interest credited to reinsurer	6,306,822	8,101,781
2703. VODA amortization expense	1,463,590	1,951,453
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)	181,645,112	10,053,234
5301. Prior period adjustment	(369,769)	9,737,837
5302. ....	.....	.....
5303. ....	.....	.....
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	(369,769)	9,737,837

**CASH FLOW**

	1 Current Year	2 Prior Year
<b>CASH FROM OPERATIONS</b>		
1. Premiums collected net of reinsurance.....	167,465,076	78,077,392
2. Net investment income.....	56,328,322	50,257,721
3. Miscellaneous income.....	351,357,972	148,603,984
4. Total (Lines 1 through 3).....	575,151,370	276,939,097
5. Benefit and loss related payments.....	186,377,314	341,761,084
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(243,958,788)	(249,160,433)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	242,373,014	81,587,756
8. Dividends paid to policyholders.....	0	(860)
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	(1,314,170)	75,204,157
10. Total (Lines 5 through 9).....	183,477,370	249,391,704
11. Net cash from operations (Line 4 minus Line 10).....	391,674,000	27,547,393
<b>CASH FROM INVESTMENTS</b>		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	140,655,205	377,049,236
12.2 Stocks.....	183,297	0
12.3 Mortgage loans.....	30,249,390	17,336,509
12.4 Real estate.....	0	19,999,999
12.5 Other invested assets.....	0	19,999,999
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	178,933	393,219
12.7 Miscellaneous proceeds.....	5,643,074	3,152,972
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	176,909,899	417,931,935
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	379,575,945	384,930,553
13.2 Stocks.....	0	0
13.3 Mortgage loans.....	30,580,744	59,014,237
13.4 Real estate.....	0	0
13.5 Other invested assets.....	0	0
13.6 Miscellaneous applications.....	2,040,564	(151,556)
13.7 Total investments acquired (Lines 13.1 to 13.6).....	412,197,253	443,793,234
14. Net increase (decrease) in contract loans and premium notes.....	0	0
15. Net cash from investments (Line 12.8 minus Lines 13.7 minus Line 14).....	(235,287,354)	(25,861,299)
<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.....	854,637	220,725
16.5 Dividends to stockholders.....	0	0
16.6 Other cash provided (applied).....	(163,465,566)	1,328,921
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....	(162,610,929)	1,549,646
<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).....	(6,224,283)	3,235,740
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	22,359,948	19,124,208
19.2 End of year (Line 18 plus Line 19.1).....	16,135,665	22,359,948

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

20.0001	Transfer of premiums related to affiliated reinsurance recapture.....	825,569,433	0
20.0002	Transfer of bonds related to affiliated reinsurance recapture.....	552,510,709	0
20.0003	Transfer of mortgages related to affiliated reinsurance recapture.....	266,557,164	0
20.0004	Security exchanges.....	15,034,732	35,220,241
20.0005	Transfer of expenses related to affiliated reinsurance recapture.....	10,442,817	0
20.0006	Transfer of interest income related to affiliated reinsurance recapture.....	6,501,560	0
20.0007	Transfer of assets from bonds to other invested assets.....	6,097,008	0
20.0008	Mortgage loan refinancing.....	2,840,625	0
20.0009	Prior period adjustment.....	568,875	0
20.0010	Prior period adjustment - taxes.....	199,106	0
20.0011	Capitalized interest on bonds.....	842,111	418,967
20.0012	Bonds sold in exchange for common stock.....	177,450	0
20.0013	Transfer of assets from other invested assets to mortgages.....	0	13,750,000

**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.....	1,286,755,628		347,670,022	939,085,606								
2. Considerations for supplementary contracts with life contingencies.....	5,097,048			5,097,048								
3. Net investment income.....	57,970,601		22,977,189	33,603,870	1,389,542							
4. Amortization of Interest Maintenance Reserve (IMR).....	112,588		51,426	58,106	3,056							
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0											
6. Commissions and expense allowances on reinsurance ceded.....	19,511,590		1,344,141	18,167,449								
7. Reserve adjustments on reinsurance ceded.....	(265,817,909)			(265,817,909)								
8. Miscellaneous Income:												
8.1 Fees associated with income from investment management, administration and contract guarantees from S/A.....	116,838,488			116,838,488								
8.2 Charges and fees for deposit-type contracts.....	5,670			5,670								
8.3 Aggregate write-ins for miscellaneous income.....	67,349,408	0	30,198,357	36,818,638	332,413	0	0	0	0	0	0	
9. Totals (Lines 1 to 8.3).....	1,287,823,112	0	402,241,135	878,754,248	6,827,729	0	0	0	0	0	0	
10. Death benefits.....	3,721,940		3,721,940									
11. Matured endowments (excluding guaranteed annual pure endowments).....	0											
12. Annuity benefits.....	35,081,671			35,081,671								
13. Disability benefits and benefits under accident and health contracts.....	2,916		2,916									
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0											
15. Surrender benefits and withdrawals for life contracts.....	49,475,316		191,754	49,283,562								
16. Group conversions.....	0											
17. Interest and adjustments on contract or deposit-type contract funds.....	388,129		459,535	298,100	(369,506)							
18. Payments on supplementary contracts with life contingencies.....	1,528,183				1,528,183							
19. Increase in aggregate reserves for life and accident and health contracts.....	1,317,046,064		408,892,167	904,280,645	3,873,252							
20. Totals (Lines 10 to 19).....	1,407,244,219	0	413,268,312	988,943,978	5,031,929	0	0	0	0	0	0	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	31,156,442		817,918	30,338,524								
22. Commissions and expense allowances on reinsurance assumed.....	0											
23. General insurance expenses.....	32,118,476		11,312,858	20,711,713	93,905							
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	2,768,692		1,334,848	1,432,791	1,053							
25. Increase in loading on deferred and uncollected premiums.....	741,675		741,675									
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(228,976,018)			(228,913,702)	(62,316)							
27. Aggregate write-ins for deductions.....	181,645,112	0	180,181,522	1,463,590	0	0	0	0	0	0	0	
28. Totals (Lines 20 to 27).....	1,426,698,598	0	607,657,133	813,976,894	5,064,571	0	0	0	0	0	0	
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	(138,875,486)	0	(205,415,998)	64,777,354	1,763,158	0	0	0	0	0	0	
30. Dividends to policyholders.....	0											
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	(138,875,486)	0	(205,415,998)	64,777,354	1,763,158	0	0	0	0	0	0	
32. Federal income taxes incurred (excluding tax on capital gains).....	(52,243,218)		(77,308,145)	24,484,249	580,678							
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).....	(86,632,268)	0	(128,107,853)	40,293,105	1,182,480	0	0	0	0	0	0	

**DETAILS OF WRITE-INS**

08.301. Management and service fee income.....	53,109,254		28,922,386	24,186,868							
08.302. Miscellaneous.....	14,240,154		1,275,971	12,631,770	332,413						
08.303. ....	0										
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).....	67,349,408	0	30,198,357	36,818,638	332,413	0	0	0	0	0	0
2701. Reinsurance recapture fees.....	173,874,700		173,874,700								
2702. Interest credited to reinsurer.....	6,306,822		6,306,822								
2703. VODA amortization expense.....	1,463,590			1,463,590							
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).....	181,645,112	0	180,181,522	1,463,590	0	0	0	0	0	0	0

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

## ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

	1 Total	2 Industrial Life	Ordinary			6 Credit Life (Group and Individual)	Group	
			3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance	8 Annuities
<b>Involving Life or Disability Contingencies (Reserves)</b>								
(Net of Reinsurance Ceded)								
1. Reserve December 31, prior year.....	834,912,020		401,896,218	421,484,172	11,531,631			
2. Tabular net premiums or considerations.....	998,506,856		54,926,631	938,483,177	5,097,048			
3. Present value of disability claims incurred.....	156,247		156,247		XXX			
4. Tabular interest.....	71,569,259		24,909,864	46,182,716	476,679			
5. Tabular less actual reserve released.....	(240,005,105)			(239,850,092)	(155,013)			
6. Increase in reserve on account of change in valuation basis.....	0							
7. Other increases (net).....	342,804,244		342,804,096	148				
8. Totals (Lines 1 to 7).....	2,007,943,523	0	824,693,057	1,166,300,121	16,950,345	0	0	0
9. Tabular cost.....	364,391		364,391		XXX			
10. Reserves released by death.....	342,053		342,053	XXX	XXX			XXX
11. Reserves released by other terminations (net).....	62,478,875		13,195,313	49,283,562				
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	36,612,770		2,916	35,081,671	1,528,183			
13. Net transfers to or (from) Separate Accounts.....	(243,812,649)			(243,829,928)	17,279			
14. Total deductions (Lines 9 to 13).....	(144,014,561)	0	13,904,672	(159,464,695)	1,545,462	0	0	0
15. Reserve December 31, current year.....	2,151,958,084	0	810,788,385	1,325,764,816	15,404,883	0	0	0

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**EXHIBIT OF NET INVESTMENT INCOME**

	1 Collected During Year	2 Earned During Year
1. U.S. government bonds.....	(a).....3,811,910	4,514,729
1.1 Bonds exempt from U.S. tax.....	(a).....	
1.2 Other bonds (unaffiliated).....	(a).....39,874,021	44,736,833
1.3 Bonds of affiliates.....	(a).....	
2.1 Preferred stocks (unaffiliated).....	(b).....	
2.11 Preferred stocks of affiliates.....	(b).....	
2.2 Common stocks (unaffiliated).....		
2.21 Common stocks of affiliates.....		
3. Mortgage loans.....	(c).....6,941,875	8,729,726
4. Real estate.....	(d).....	
5. Contract loans.....	.....6,262	6,262
6. Cash, cash equivalents and short-term investments.....	(e).....101,622	101,622
7. Derivative instruments.....	(f).....988,005	859,634
8. Other invested assets.....	.....200,463	200,463
9. Aggregate write-ins for investment income.....	.....779,198	779,198
10. Total gross investment income.....	.....52,703,356	59,928,467
11. Investment expenses.....		(g).....1,957,866
12. Investment taxes, licenses and fees, excluding federal income taxes.....		(g).....
13. Interest expense.....		(h).....
14. Depreciation on real estate and other invested assets.....		(i).....0
15. Aggregate write-ins for deductions from investment income.....		.....0
16. Total deductions (Lines 11 through 15).....		.....1,957,866
17. Net investment income (Line 10 minus Line 16).....		.....57,970,601

**DETAILS OF WRITE-INS**

0901. Consideration for investment agreements.....	.....849,815	849,815
0902. Miscellaneous investment income.....	.....(70,617)	(70,617)
0903. ....		
0998. Summary of remaining write-ins for Line 9 from overflow page.....	.....0	0
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 9 above).....	.....779,198	779,198
1501. ....		
1502. ....		
1503. ....		
1598. Summary of remaining write-ins for Line 15 from overflow page.....		0
1599. Totals (Lines 1501 through 1503 plus 1598) (Line 15 above).....		0

- (a) Includes \$.....2,300,364 accrual of discount less \$.....2,123,983 amortization of premium and less \$.....5,488,879 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 \$.....14,944 accrual of discount less \$.....212,635 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 \$.....101,622 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued interest on purchases.
- (f) Includes \$.....0 accrual of discount less \$.....0 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.....	280,288		280,288		
1.1 Bonds exempt from U.S. tax.....			0		
1.2 Other bonds (unaffiliated).....	(2,164,113)	(914,547)	(3,078,660)		(4,629,242)
1.3 Bonds of affiliates.....			0		
2.1 Preferred stocks (unaffiliated).....			0		
2.11 Preferred stocks of affiliates.....			0		
2.2 Common stocks (unaffiliated).....	5,847		5,847		
2.21 Common stocks of affiliates.....			0		
3. Mortgage loans.....	6,045		6,045		(762,400)
4. Real estate.....			0		
5. Contract loans.....			0		
6. Cash, cash equivalents and short-term investments.....	73,282	4,029	77,311		
7. Derivative instruments.....	1,845	47,600	49,445	41,221	5,387,159
8. Other invested assets.....			0		
9. Aggregate write-ins for capital gains (losses).....	0	(92,689)	(92,689)	0	0
10. Total capital gains (losses).....	(1,796,806)	(955,607)	(2,752,413)	41,221	(4,483)

**DETAILS OF WRITE-INS**

0901. Miscellaneous gain/loss on investment securities.....		(92,689)	(92,689)		
0902. ....			0		
0903. ....			0		
0998. Summary of remaining write-ins for Line 9 from overflow page.....	0	0	0	0	0
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 9 above).....	0	(92,689)	(92,689)	0	0

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

	1	2	3 Ordinary		5	6 Group		8 Accident and Health		11	
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	9 Credit (Group & Individual)	10 Other	Aggregate of All Other Lines of Business
<b>FIRST YEAR (other than single)</b>											
1. Uncollected.....	0										
2. Deferred and accrued.....	0										
3. Deferred, accrued and uncollected:											
3.1 Direct.....	0										
3.2 Reinsurance assumed.....	0										
3.3 Reinsurance ceded.....	0										
3.4 Net (Line 1 + Line 2).....	0	0	0	0	0	0	0	0	0	0	0
4. Advance.....	0										
5. Line 3.4 - Line 4.....	0	0	0	0	0	0	0	0	0	0	0
6. Collected during year:											
6.1 Direct.....	78,165,393			78,165,393							
6.2 Reinsurance assumed.....	0										
6.3 Reinsurance ceded.....	0										
6.4 Net.....	78,165,393	0	0	78,165,393	0	0	0	0	0	0	0
7. Line 5 + Line 6.4.....	78,165,393	0	0	78,165,393	0	0	0	0	0	0	0
8. Prior year (uncollected + deferred and accrued - advance).....	9,031		9,031								
9. First year premiums and considerations:											
9.1 Direct.....	78,165,393			78,165,393							
9.2 Reinsurance assumed.....	0										
9.3 Reinsurance ceded.....	9,031		9,031								
9.4 Net (Line 7 - Line 8).....	78,156,362	0	(9,031)	78,165,393	0	0	0	0	0	0	0
<b>SINGLE</b>											
10. Single premiums and considerations:											
10.1 Direct.....	14,928,919		8,588	14,920,331							
10.2 Reinsurance assumed.....	0										
10.3 Reinsurance ceded.....	0										
10.4 Net.....	14,928,919	0	8,588	14,920,331	0	0	0	0	0	0	0
<b>RENEWAL</b>											
11. Uncollected.....	287,482,669		315,047,921	(27,565,252)							
12. Deferred and accrued.....	(42,476)		(42,476)								
13. Deferred, accrued and uncollected:											
13.1 Direct.....	26,566,617		26,566,617								
13.2 Reinsurance assumed.....	0										
13.3 Reinsurance ceded.....	(260,873,578)		(288,438,830)	27,565,252							
13.4 Net (Line 11 + Line 12).....	287,440,193	0	315,005,445	(27,565,252)	0	0	0	0	0	0	0
14. Advance.....	1,086,116		1,086,116								
15. Line 13.4 - Line 14.....	286,354,077	0	313,919,329	(27,565,252)	0	0	0	0	0	0	0
16. Collected during year:											
16.1 Direct.....	117,460,018		88,900,013	28,560,005							
16.2 Reinsurance assumed.....	0										
16.3 Reinsurance ceded.....	(766,921,643)		53,899,509	(820,821,152)							
16.4 Net.....	884,381,661	0	35,000,504	849,381,157	0	0	0	0	0	0	0
17. Line 15 + Line 16.4.....	1,170,735,738	0	348,919,833	821,815,905	0	0	0	0	0	0	0
18. Prior year (uncollected + deferred and accrued - advance).....	(22,934,609)		1,249,368	(24,183,977)							
19. Renewal premiums and considerations:											
19.1 Direct.....	117,403,297		88,843,292	28,560,005							
19.2 Reinsurance assumed.....	0										
19.3 Reinsurance ceded.....	(1,076,267,050)		(258,827,173)	(817,439,877)							
19.4 Net (Line 17 - Line 18).....	1,193,670,347	0	347,670,465	845,999,882	0	0	0	0	0	0	0
<b>TOTAL</b>											
20. Total premiums and annuity considerations:											
20.1 Direct.....	210,497,609	0	88,851,880	121,645,729	0	0	0	0	0	0	0
20.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
20.3 Reinsurance ceded.....	(1,076,258,019)	0	(258,818,142)	(817,439,877)	0	0	0	0	0	0	0
20.4 Net (Lines 9.4 + 10.4 + 19.4).....	1,286,755,628	0	347,670,022	939,085,606	0	0	0	0	0	0	0

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**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.....	0										
22. All other.....	8,588		8,588								
<b>REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED</b>											
23. First year (other than single):											
23.1 Reinsurance ceded.....	0										
23.2 Reinsurance assumed.....	0										
23.3 Net ceded less assumed.....	0	0	0	0	0	0	0	0	0	0	0
24. Single:											
24.1 Reinsurance ceded.....	0										
24.2 Reinsurance assumed.....	0										
24.3 Net ceded less assumed.....	0	0	0	0	0	0	0	0	0	0	0
25. Renewal:											
25.1 Reinsurance ceded.....	19,511,590		1,344,141	18,167,449							
25.2 Reinsurance assumed.....	0										
25.3 Net ceded less assumed.....	19,511,590	0	1,344,141	18,167,449	0	0	0	0	0	0	0
26. Totals:											
26.1 Reinsurance ceded (Page 6, Line 6).....	19,511,590	0	1,344,141	18,167,449	0	0	0	0	0	0	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.....	19,511,590	0	1,344,141	18,167,449	0	0	0	0	0	0	0
<b>COMMISSIONS INCURRED (direct business only)</b>											
27. First year (other than single).....	4,192,140			4,192,140							
28. Single.....	187,996			187,996							
29. Renewal.....	26,776,306		817,918	25,958,388							
30. Deposit-type contract funds.....	0										
31. Totals (to agree with Page 6, Line 21).....	31,156,442	0	817,918	30,338,524	0	0	0	0	0	0	0

Annual Statement for the year 2016 of the **First MetLife Investors Insurance Company**  
**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.....	1,256,268					1,256,268
2. Salaries and wages.....	8,275,888					8,275,888
3.11 Contributions for benefit plans for employees.....	1,887,537					1,887,537
3.12 Contributions for benefit plans for agents.....						0
3.21 Payments to employees under non-funded benefit plans.....						0
3.22 Payments to agents under non-funded benefit plans.....						0
3.31 Other employee welfare.....	53,009					53,009
3.32 Other agent welfare.....	21,519					21,519
4.1 Legal fees and expenses.....	347,095					347,095
4.2 Medical examination fees.....	4,123					4,123
4.3 Inspection report fees.....	73					73
4.4 Fees of public accountants and consulting actuaries.....	705,236					705,236
4.5 Expense of investigation and settlement of policy claims.....	206,032					206,032
5.1 Traveling expenses.....	538,874					538,874
5.2 Advertising.....	953,379					953,379
5.3 Postage, express, telegraph and telephone.....	439,791					439,791
5.4 Printing and stationery.....	98,824					98,824
5.5 Cost or depreciation of furniture and equipment.....	175,567					175,567
5.6 Rental of equipment.....	4,762					4,762
5.7 Cost or depreciation of EDP equipment and software.....	2,384,132					2,384,132
6.1 Books and periodicals.....	49,105					49,105
6.2 Bureau and association fees.....	241,939					241,939
6.3 Insurance, except on real estate.....	26,731					26,731
6.4 Miscellaneous losses.....	6,319					6,319
6.5 Collection and bank service charges.....	82,211					82,211
6.6 Sundry general expenses.....	10,240,735				1,893,799	12,134,534
6.7 Group service and administration fees.....	8,002					8,002
6.8 Reimbursements by uninsured plans.....						0
7.1 Agency expense allowance.....	3,514,356					3,514,356
7.2 Agents' balances charged off (less \$.....0 recovered).....						0
7.3 Agency conferences other than local meetings.....	209,297					209,297
9.1 Real estate expenses.....						0
9.2 Investment expenses not included elsewhere.....	2,853				64,067	66,920
9.3 Aggregate write-ins for expenses.....	384,819	0	0	0	0	384,819
10. General expenses incurred.....	32,118,476	0	0	0	1,957,866	(a).....34,076,342
11. General expenses unpaid December 31, prior year.....	681,544					681,544
12. General expenses unpaid December 31, current year.....	865,482					865,482
13. Amounts receivable relating to uninsured plans, prior year.....						0
14. Amounts receivable relating to uninsured plans, current year.....						0
15. General expenses paid during year (Lines 10+11-12-13+14).....	31,934,538	0	0	0	1,957,866	33,892,404

**DETAILS OF WRITE-INS**

09.301. Consulting services.....	346,233					346,233
09.302. Miscellaneous.....	32,470					32,470
09.303. Software acquisition.....	6,116					6,116
09.398. Summary of remaining write-ins for Line 9.3 from overflow page.....	0	0	0	0	0	0
09.399. Totals (Lines 09.301 through 09.303 plus 09.398)(Line 9.3 above).....	384,819	0	0	0	0	384,819

(a) Includes management fees of \$.....23,239,038 to affiliates and \$.....0 to non-affiliates.

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

	Insurance			4 Investment	5 Total
	1 Life	2 Accident and Health	3 All Other Lines of Business		
1. Real estate taxes.....					0
2. State insurance department licenses and fees.....	828,376				828,376
3. State taxes on premiums.....	(2,103,310)				(2,103,310)
4. Other state taxes, including \$.....0 for employee benefits.....	1,874,374				1,874,374
5. U.S. Social Security taxes.....	173,377				173,377
6. All other taxes.....	1,995,875				1,995,875
7. Taxes, licenses and fees incurred.....	2,768,692	0	0	0	2,768,692
8. Taxes, licenses and fees unpaid December 31, prior year.....	588,262				588,262
9. Taxes, licenses and fees unpaid December 31, current year.....	265,878				265,878
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9).....	3,091,076	0	0	0	3,091,076

**EXHIBIT 4 - DIVIDENDS OR REFUNDS**

	1	2
	Life	Accident and Health
1. Applied to pay renewal premiums.....		
2. Applied to shorten the endowment or premium-paying period.....		
3. Applied to provide paid-up additions.....	8,588	
4. Applied to provide paid-up annuities.....		
5. Total Lines 1 through 4.....	8,588	0
6. Paid-in cash.....	(9,241)	
7. Left on deposit.....		
8. Aggregate write-ins for dividend or refund options.....	653	0
9. Total Lines 5 through 8.....	0	0
10. Amount due and unpaid.....		
11. Provision for dividends or refunds payable in the following calendar year.....		
12. Terminal dividends.....		
13. Provision for deferred dividend contracts.....		
14. Amount provisionally held for deferred dividend contracts not included in Line 13.....		
15. Total Lines 10 through 14.....	0	0
16. Total from prior year.....		
17. Total dividends or refunds (Lines 9 + 15 - 16).....	0	0

**DETAILS OF WRITE-INS**

0801. Dividends used to pay interest on policyholder loans.....	653	
0802. ....		
0803. ....		
0898. Summary of remaining write-ins for Line 8 from overflow page.....	0	0
0899. Totals (Line 0801 through 0803 plus 0898) (Line 8 above).....	653	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. 58 CSO 3.50% NLP ALB CRF.....	2,746		2,746		
0100002. 58 CSO 4.50% NLP ALB CRF.....	418,348		418,348		
0100003. 2001 CSO, 4.50%, CRVM, UL.....	4,072,236		4,072,236		
0100004. 2001 CSO, 4.5%.....	52,104,562		52,104,562		
0100005. 2001 CSO, 4.0%.....	764,624,922		764,624,922		
0100006. 2001 CSO, 3.5%.....	62,762,293		62,762,293		
0199997. Totals (Gross).....	883,985,107	0	883,985,107	0	0
0199998. Reinsurance ceded.....	88,895,443		88,895,443		
0199999. Totals (Net).....	795,089,664	0	795,089,664	0	0
<b>Annuities (excluding supplementary contracts with life contingencies):</b>					
0200001. 83a 8.25% IMM.....	1,587,989	XXX	1,587,989	XXX	
0200002. a2000 4.75% DEF CARVM.....	561,775,848	XXX	561,775,848	XXX	
0200003. a2000 5.00% DEF CARVM.....	367,979,269	XXX	367,979,269	XXX	
0200004. a2000 5.50% DEF CARVM.....	60,883,806	XXX	60,883,806	XXX	
0200005. a2000 4.50% DEF CARVM.....	102,974,745	XXX	102,974,745	XXX	
0200006. a2000 5.50% imm & def.....	6,592,018	XXX	6,592,018	XXX	
0200007. 83a 5.50% DEF CARVM.....	3,558,255	XXX	3,558,255	XXX	
0200008. 83a 5.75% DEF CARVM.....	795,914	XXX	795,914	XXX	
0200009. 83a 6.00% DEF CARVM.....	59,720	XXX	59,720	XXX	
0200010. a2000 5.75% DEF CARVM.....	13,797,725	XXX	13,797,725	XXX	
0200011. a2000 4.25% imm & def.....	1,231,629	XXX	1,231,629	XXX	
0200012. a2000 6.00% imm & def.....	13,694,179	XXX	13,694,179	XXX	
0200013. a2000 Proj AA, 4.00% imm & def, NB.....	18,257,285	XXX	18,257,285	XXX	
0200014. a2000 4.25% DEF CARVM.....	31,616,335	XXX	31,616,335	XXX	
0200015. AG43 Variable Annuity Basic Reserve.....	10,486,449	XXX	10,486,449	XXX	
0200016. a2000 Proj AA, 3.25% imm & def.....	852,120	XXX	852,120	XXX	
0200017. a2000 Proj AA, 3.75% imm & def.....	10,203,613	XXX	10,203,613	XXX	
0200018. a2000 Proj AA, 4.50% imm & def, NB.....	34,820,071	XXX	34,820,071	XXX	
0200019. a2000 Proj AA, 4.25% imm & def, NB.....	116,035	XXX	116,035	XXX	
0200020. a2000 Proj AA, 3.50% imm & def.....	22,609,486	XXX	22,609,486	XXX	
0200021. a2000 3.75% DEF CARVM.....	8,273,763	XXX	8,273,763	XXX	
0200022. a2000 Proj AA, 2.75% imm & def.....	392,203	XXX	392,203	XXX	
0200023. a2000 Proj AA, 3.00% imm & def.....	272,489	XXX	272,489	XXX	
0200024. a2000 4.00% DEF CARVM.....	1,676,951	XXX	1,676,951	XXX	
0200025. a2012 Proj G2, 4% imm & def.....	37,391,489	XXX	37,391,489	XXX	
0200026. 2012 IAR 3.75% DEF NB.....	21,698,837	XXX	21,698,837	XXX	
0299997. Totals (Gross).....	1,333,598,223	XXX	1,333,598,223	XXX	0
0299998. Reinsurance ceded.....	7,835,136	XXX	7,835,136	XXX	
0299999. Totals (Net).....	1,325,763,087	XXX	1,325,763,087	XXX	0
<b>Supplementary Contracts with Life Contingencies:</b>					
0300001. a-2000 6.50% IMM.....	40,968		40,968		
0300002. a-2000 5.50% IMM.....	707,275		707,275		
0300003. a-2000 5.25% IMM.....	555,986		555,986		
0300004. a-2000 6.00% IMM.....	167,815		167,815		
0300005. a-2000 Proj AA, 4.50% IMM, NB.....	1,716,551		1,716,551		
0300006. a-2000 Proj AA, 3.5% IMM.....	1,326,614		1,326,614		
0300007. a-2000 Proj AA, 3.75% IMM.....	1,807,119		1,807,119		
0300008. a-2000 Proj AA, 4.00% IMM.....	1,640,786		1,640,786		
0300009. a-2012 Proj G2, 4.00% IMM.....	8,998,346		8,998,346		
0399997. Totals (Gross).....	16,961,460	0	16,961,460	0	0
0399998. Reinsurance ceded.....	1,556,577		1,556,577		
0399999. Totals (Net).....	15,404,883	0	15,404,883	0	0
<b>Accidental Death Benefits:</b>					
0400001. 1959 ADB with 58 CSO 3.00%.....	215		215		
0499997. Totals (Gross).....	215	0	215	0	0
0499998. Reinsurance ceded.....	215		215		
0499999. Totals (Net).....	0	0	0	0	0
<b>Disability - Active Lives:</b>					
0500001. 52 Interco DISA, 80 CSO 4.50%.....	23,954		23,954		
0500002. 52 Interco DISA, Period 2*, 01 CSO 4.00%.....	11,132,172		11,132,172		
0500003. 52 Interco DISA, Period 2*, 01 CSO 3.50%.....	1,201,061		1,201,061		
0500004. 52 Interco DISA, Period 2*, 01 CSO 4.50%.....	348,750		348,750		
0599997. Totals (Gross).....	12,705,937	0	12,705,937	0	0
0599998. Reinsurance ceded.....	688		688		
0599999. Totals (Net).....	12,705,249	0	12,705,249	0	0
<b>Disability - Disabled Lives:</b>					
0600001. 52 Interco DISA, Period 2*, 01 CSO 4.00%.....	1,264,350		1,264,350		
0600002. 52 Interco DISA, Period 2*, 01 CSO 4.50%.....	143,729		143,729		
0600003. 52 Interco DISA, Period 2*, 01 CSO 3.50%.....	58,826		58,826		
0699997. Totals (Gross).....	1,466,905	0	1,466,905	0	0
0699999. Totals (Net).....	1,466,905	0	1,466,905	0	0
<b>Miscellaneous Reserves:</b>					

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

1	2	3	4	5	6
Valuation Standard	Total	Industrial	Ordinary	Credit (Group and Individual)	Group
0700001. Immediate Payment of Claims.....	9,356		9,356		
For excess of valuation net premiums over corresponding gross premiums on 0700002. respective policie .....	1,526,566		1,526,566		
For non deduction of deferred fractional premiums or return of premiums at the death of 0700003. the .....	1,080		1,080		
0700004. AG43 Standard Scenario Excess.....	223,779,932		223,779,932		
0799997. Totals (Gross).....	225,316,934	0	225,316,934	0	0
0799998. Reinsurance ceded.....	223,788,638		223,788,638		
0799999. Totals (Net).....	1,528,296	0	1,528,296	0	0
9999999. Totals (Net) - Page 3, Line 1.....	2,151,958,084	0	2,151,958,084	0	0

## EXHIBIT 5 - INTERROGATORIES

- 1.1 Has the reporting entity ever issued both participating and non-participating contracts? Yes  No   
 1.2 If not, state which kind is issued
- 2.1 Does the reporting entity at present issue both participating and non-participating contracts? Yes  No   
 2.2 If not, state which kind is issued  
     Non Par
3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? Yes  No   
 If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.
4. Has the reporting entity any assessment or stipulated premium contracts in force? If so, state: Yes  No   
 4.1 Amount of insurance: \$.....  
 4.2 Amount of reserve: \$.....  
 4.3 Basis of reserve:
- 4.4 Basis of regular assessments:
- 4.5 Basis of special assessments:
- 4.6 Assessments collected during year: \$.....
5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.
6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? Yes  No   
 6.1 If so, state the amount of reserve on such contracts on the basis actually held: \$.....  
 6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: \$.....  
 Attach statement of methods employed in their valuation.
7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? Yes  No   
 7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements: \$.....  
 7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
- 7.3 State the amount of reserves established for this business: \$.....  
 7.4 Identify where the reserves are reported in the blank.
8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December of the current year? Yes  No   
 8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: \$.....  
 8.2 State the amount of reserves established for this business: \$.....  
 8.3 Identify where the reserves are reported in the blank:
9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? Yes  No   
 9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: \$.....  
 9.2 State the amount of reserves established for this business: \$.....  
 9.3 Identify where the reserves are reported in the blank:

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

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

NONE

**EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS**

	1 Total	2 Group Accident and Health	3 Credit Accident and Health (Group and Individual)	4 Collectively Renewable	Other Individual Contracts				
					5 Non- Cancelable	6 Guaranteed Renewable	7 Non-Renewable for Stated Reasons Only	8 Other Accident Only	9 All Other
<b>ACTIVE LIFE RESERVE</b>									
1. Unearned premium reserves.....	0								
2. Additional contract reserves (a).....	0								
3. Additional actuarial reserves - Asset/Liability analysis.....	0								
4. Reserve for future contingent benefits.....	0								
5. Reserve for rate credits.....	0								
6. Aggregate write-ins for reserves.....	0	0	0	0	0	0	0	0	0
7. Totals (Gross).....	0	0	0	0	0	0	0	0	0
8. Reinsurance ceded.....	0								
9. Totals (Net).....	0	0	0	0	0	0	0	0	0
<b>CLAIM RESERVE</b>									
10. Present value of amounts not yet due on claims.....	0								
11. Additional actuarial reserves - Asset/Liability analysis.....	0								
12. Reserve for future contingent benefits.....	0								
13. Aggregate write-ins for reserves.....	0	0			0	0	0	0	0
14. Totals (Gross).....	0	0			0	0	0	0	0
15. Reinsurance ceded.....	0								
16. Totals (Net).....	0	0			0	0	0	0	0
17. TOTALS (Net).....	0	0	0	0	0	0	0	0	0
18. TABULAR FUND INTEREST.....	0								

**NONE**

**DETAILS OF WRITE-INS**

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

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



**EXHIBIT 7 - DEPOSIT-TYPE CONTRACTS**

	1	2	3	4	5	6
	Total	Guaranteed Interest Contracts	Annuities Certain	Supplemental Contracts	Dividend Accumulations or Refunds	Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance.....	38,227,272		7,069,058	31,157,331	883	
2. Deposits received during the year.....	11,224,565		170,000	11,054,407	158	
3. Investment earnings credited to the account.....	182,522		223,010	(40,488)		
4. Other net change in reserves.....	0					
5. Fees and other charges assessed.....	5,670			5,670		
6. Surrender charges.....	0					
7. Net surrender or withdrawal payments.....	11,342,293		1,480,079	9,862,214		
8. Other net transfers to or (from) Separate Accounts.....	180,871			180,871		
9. Balance at the end of current year before reinsurance (Lines 1 + 2 + 3 + 4 - 5 - 6 - 7 - 8).....	38,105,525	0	5,981,989	32,122,495	1,041	0
10. Reinsurance balance at the beginning of the year.....	(22,729,822)			(22,729,822)		
11. Net change in reinsurance assumed.....	0					
12. Net change in reinsurance ceded.....	(976,383)			(976,383)		
13. Reinsurance balance at the end of the year (Lines 10 + 11 - 12).....	(21,753,439)	0	0	(21,753,439)	0	0
14. Net balance at the end of the current year after reinsurance (Lines 9 + 13).....	16,352,086	0	5,981,989	10,369,056	1,041	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.....	190,584			182,594	7,990						
1.2 Reinsurance assumed.....	0										
1.3 Reinsurance ceded.....	0										
1.4 Net.....	190,584	0	0	182,594	7,990	0	0	0	0	0	0
2. In course of settlement:											
2.1 Resisted:											
2.11 Direct.....	162,500		162,500								
2.12 Reinsurance assumed.....	0										
2.13 Reinsurance ceded.....	162,500		162,500								
2.14 Net.....	0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	0	0	0	0
2.2 Other:											
2.21 Direct.....	3,601,122		3,601,122								
2.22 Reinsurance assumed.....	0										
2.23 Reinsurance ceded.....	3,000,000		3,000,000								
2.24 Net.....	601,122	0	(b) 601,122	(b) 0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	0
3. Incurred but unreported:											
3.1 Direct.....	72,864		72,864								
3.2 Reinsurance assumed.....	0										
3.3 Reinsurance ceded.....	64,134		64,134								
3.4 Net.....	8,730	0	(b) 8,730	(b) 0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	0
4. Totals:											
4.1 Direct.....	4,027,070	0	3,836,486	182,594	7,990	0	0	0	0	0	0
4.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded.....	3,226,634	0	3,226,634	0	0	0	0	0	0	0	0
4.4 Net.....	800,436	(a) 0	(a) 609,852	182,594	7,990	0	(a) 0	0	0	0	0

(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 \$.....0 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)
1. Settlements during the year:										
1.1 Direct.....	117,408,637		27,800,505	87,985,716	1,622,416					
1.2 Reinsurance assumed.....	0									
1.3 Reinsurance ceded.....	72,818,635		20,571,749	52,144,663	102,223					
1.4 Net..... (d)	44,590,002	0	7,228,756	35,841,053	1,520,193	0	0	0	0	0
2. Liability December 31, current year from Part 1:										
2.1 Direct.....	4,027,070	0	3,836,486	182,594	7,990	0	0	0	0	0
2.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0
2.3 Reinsurance ceded.....	3,226,634	0	3,226,634	0	0	0	0	0	0	0
2.4 Net.....	800,436	0	609,852	182,594	7,990	0	0	0	0	0
3. Amounts recoverable from reinsurers Dec. 31, current year.....	15,796,335		6,579,755	9,216,580						
4. Liability December 31, prior year:										
4.1 Direct.....	5,978,708		5,978,708							
4.2 Reinsurance assumed.....	0									
4.3 Reinsurance ceded.....	5,491,912		5,491,912							
4.4 Net.....	486,796	0	486,796	0	0	0	0	0	0	0
5. Amounts recoverable from reinsurers Dec. 31, prior year.....	11,227,403		2,952,799	8,274,604						
6. Incurred benefits:										
6.1 Direct.....	115,456,999	0	25,658,283	88,168,310	1,630,406	0	0	0	0	0
6.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0
6.3 Reinsurance ceded.....	75,122,289	0	21,933,427	53,086,639	102,223	0	0	0	0	0
6.4 Net.....	40,334,710	0	3,724,856	35,081,671	1,528,183	0	0	0	0	0

(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 \$.....2,916 premiums waived under total and permanent disability benefits.

**EXHIBIT OF NONADMITTED ASSETS**

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D).....			0
2. Stocks (Schedule D):			
2.1 Preferred stocks.....			0
2.2 Common stocks.....			0
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens.....			0
3.2 Other than first liens.....			0
4. Real estate (Schedule A):			
4.1 Properties occupied by the company.....			0
4.2 Properties held for the production of income.....			0
4.3 Properties held for sale.....			0
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA).....			0
6. Contract loans.....			0
7. Derivatives (Schedule DB).....			0
8. Other invested assets (Schedule BA).....			0
9. Receivables for securities.....			0
10. Securities lending reinvested collateral assets (Schedule DL).....			0
11. Aggregate write-ins for invested assets.....	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	0	0	0
13. Title plants (for Title insurers only).....			0
14. Investment income due and accrued.....	656	0	(656)
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection.....	5,682	24,352	18,670
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due.....			0
15.3 Accrued retrospective premiums and contracts subject to redetermination.....			0
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers.....			0
16.2 Funds held by or deposited with reinsured companies.....			0
16.3 Other amounts receivable under reinsurance contracts.....			0
17. Amounts receivable relating to uninsured plans.....			0
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0
18.2 Net deferred tax asset.....	80,422,161	81,308,864	886,703
19. Guaranty funds receivable or on deposit.....			0
20. Electronic data processing equipment and software.....	6,506,041	8,680,197	2,174,156
21. Furniture and equipment, including health care delivery assets.....			0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0
23. Receivables from parent, subsidiaries and affiliates.....			0
24. Health care and other amounts receivable.....			0
25. Aggregate write-ins for other-than-invested assets.....	409,919	1,506,329	1,096,410
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	87,344,459	91,519,742	4,175,283
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0
28. TOTALS (Lines 26 and 27).....	87,344,459	91,519,742	4,175,283

**DETAILS OF WRITE-INS**

1101.....			0
1102.....			0
1103.....			0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....	0	0	0
2501. VODA.....	0	1,463,589	1,463,589
2502. Disallowed IMR.....	363,492	0	(363,492)
2503. Miscellaneous.....	46,427	42,740	(3,687)
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	409,919	1,506,329	1,096,410

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

First MetLife Investors Insurance Company (the “Company”) presents the accompanying financial statements on the basis of accounting practices prescribed or permitted (“NY SAP”) by the State of New York (“New York”) Department of Financial Services (the “Department”).

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

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

	SSAP Number <sup>(1)</sup>	Financial Statement Page	Financial Statement Line Number	For the Year Ended December 31, 2016	For the Year Ended December 31, 2015
Net income (loss), NY SAP				\$ (87,290,353)	\$ 17,193,922
State prescribed practices:					
Deferred annuities using continuous Commissioners’ Annuity Reserve					
Valuation Method (“CARVM”)	51,00	3,4	1,19	605,000	(6,900,000)
NYDFS Circular Letter No. 11 (2010) impact on deferred premiums	61R	2,4	1,15.2	6,523,093	10,124,718
NYDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium	61R,00	2,4	1,15.2	(1,073,908)	(1,660,943)
State permitted practices: NONE				—	—
Net income (loss), NAIC SAP				<u>\$ (81,236,168)</u>	<u>\$ 18,757,697</u>
				<b>December 31, 2016</b>	<b>December 31, 2015</b>
Statutory capital and surplus, NY SAP				\$ 195,824,216	\$ 320,674,701
State prescribed practices:					
Deferred annuities using continuous CARVM	51,00	3,4	1,19	37,105,000	36,500,000
NYDFS Circular Letter No. 11 (2010) impact on deferred premiums	61R	2,4	1,15.2	28,941,996	22,418,903
NYDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium	61R,00	2,4	1,15.2	(13,094,461)	(12,020,553)
State permitted practices: NONE				—	—
Statutory capital and surplus, NAIC SAP				<u>\$ 248,776,751</u>	<u>\$ 367,573,051</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.

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

**C. Accounting Policy**

Life premiums are recognized as revenue when due from policyholders under the terms of the insurance contract. Annuity considerations are recognized as revenue when received. 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.

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**NOTES TO THE FINANCIAL STATEMENTS**

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In addition, the Company uses the following accounting policies:

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

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

For loan-backed securities, including asset-backed securities (“ABS”), which are not modeled, the NAIC relies on the second lowest NAIC Credit Rating Provider (“CRP”) rating to determine the initial NAIC designation. The second lowest CRP rating is used to determine the carrying value of the security, which is based on the NAIC’s estimate of expected losses, using an NAIC published formula. The carrying value of the security determines its final NAIC designation, which is used for reporting in the Annual Statement and in RBC calculations. This revised methodology does not apply to NAIC 1 and NAIC 6 securities which are rated at the second lowest CRP designation.

- (7) The Company accounts for investments in subsidiary, controlled and affiliated (“SCA”) companies using the statutory equity of the investee if the entity is an insurance company. All noninsurance entities are valued at the U.S. Generally Accepted Accounting Principles (“GAAP”) equity of the investee.
- (8) Investments in joint ventures, partnerships and limited liability companies (“LLC”) are carried at the underlying audited GAAP equity (or audited International Financial Reporting Standards equity for certain partnership interests) of the respective entity’s financial statements. Undistributed earnings of these entities are recognized in unrealized gains and losses. Such investments are nonadmitted if they do not have financial statement audits.
- (9) See Note 8 for the derivative accounting policy.
- (10) The Company does not have business which requires a premium deficiency reserve calculation.
- (11) The Company does not hold a liability for loss/claim adjustment expense.
- (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.

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**NOTES TO THE FINANCIAL STATEMENTS**

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

## Accounting Pronouncements

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

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

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

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

## Future Accounting Pronouncements

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

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

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

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

## Correction of Errors

During 2016, the Company discovered an error related to certain Separate Account distribution fees shared between the Company’s affiliates. The correction of this error was reported as a prior period adjustment within aggregate write-ins for gains and losses in surplus. The impact of the correction on surplus was a decrease of \$369,769, net of taxes.

**3. Business Combinations and Goodwill**

## A. Statutory Purchase Method

The Company had no transactions that were accounted for as a statutory purchase during 2016 and 2015.

## B. Statutory Merger

The Company had no statutory mergers during 2016 and 2015.

## C. Assumption Reinsurance

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

## D. Impairment Loss

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

**4. Discontinued Operations**

The Company had no discontinued operations during 2016 and 2015.

**NOTES TO THE FINANCIAL STATEMENTS****5. Investments****A. Mortgage Loans, including Mezzanine Real Estate Loans**

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

	<u>Maximum</u>	<u>Minimum</u>
Farm loans	6.03%	3.01%
Commercial loans	6.90%	3.05%

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

The maximum percentage of any one loan to the value of the underlying real estate at the time of the origination and originated during the period covering the year ended December 31, 2016 was: 61.5%

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

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

	<u>Farm</u>	<u>Residential</u>		<u>Commercial</u>		<u>Mezzanine</u>	<u>Total</u>
		<u>Insured</u>	<u>All Other</u>	<u>Insured</u>	<u>All Other</u>		
<b>a. December 31, 2016</b>							
1. Recorded Investments (All)							
(a) Current	\$ 121,857,558	\$ —	\$ —	\$ —	\$ 278,053,511	\$ 8,000,000	\$ 407,911,069
(b) 30-59 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(c) 60-89 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(d) 90-179 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(e) 180+ days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Interest accrued	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Interest accrued	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
4. Interest Reduced							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Number of loans	—	—	—	—	—	—	—
(c) Percent reduced	—%	—%	—%	—%	—%	—%	—%
<b>b. December 31, 2015</b>							
1. Recorded Investments							
(a) Current	\$ 20,971,757	\$ —	\$ —	\$ —	\$ 113,004,846	\$ 8,000,000	\$ 141,976,603
(b) 30-59 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(c) 60-89 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(d) 90-179 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(e) 180+ days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Interest accrued	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Interest Accrued	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
4. Interest Reduced							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Number of loans	—	—	—	—	—	—	—
(c) Percent reduced	—%	—%	—%	—%	—%	—%	—%

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

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

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



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

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

**C. Reverse Mortgages**

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

**D. Loan-backed Securities**

(1) Prepayment assumptions were obtained from published broker dealer values and internal estimates.

(2) a. The Company did not recognize any OTTI on the basis of the intent to sell during the year ended December 31, 2016.

b. The Company did not recognize any OTTI on the basis of the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis during the year ended December 31, 2016.

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

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

(4) At December 31, 2016, the estimated fair value and gross unrealized losses for loan-backed securities, aggregated by length of time the securities have been in a continuous loss position were as follows:

a. The aggregate amount of unrealized losses:		
1. Less than 12 Months	\$	3,333,606
2. 12 Months or Longer	\$	652,805

b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	\$	197,635,497
2. 12 Months or Longer	\$	10,550,596

(5) The Company performs a regular evaluation, on a security-by-security basis, of its securities holdings in accordance with its OTTI policy in order to evaluate whether such investments are other than temporarily impaired. Management considers a wide range of factors about the security issuer and uses its best judgment in evaluating the cause of the decline in the estimated fair value of the security and in assessing the prospects for near-term recovery. Factors considered include fundamentals of the industry and geographic area in which the security issuer operates, as well as overall macroeconomic conditions. Projected future cash flows are estimated using assumptions derived from management's best estimates of likely scenario-based outcomes after giving consideration to a variety of variables that include, but are not limited to: (i) general payment terms of the security; (ii) the likelihood that the issuer can service the scheduled interest and principal payments; (iii) the quality and amount of any credit enhancements; (iv) the security's position within the capital structure of the issuer; (v) possible corporate restructurings or asset sales by the issuer; and (vi) changes to the rating of the security or the issuer by rating agencies. Additional considerations are made when assessing the unique features that apply to certain loan-backed securities including, but are not limited to: (i) the quality of underlying collateral; (ii) expected prepayment speeds; (iii) current and forecasted loss severity; (iv) consideration of the payment terms of the underlying assets backing the security; and (v) the payment priority within the tranche structure of the security. For loan-backed securities in an unrealized loss position as summarized in the immediately preceding table, the Company does not have the intent to sell the securities, believes it has the intent and ability to retain the security for a period of time sufficient to recover the carrying value of the security and based on the cash flow modeling and other considerations as described above, believes these securities are not other than temporarily impaired.

**E. Repurchase Agreements and/or Securities Lending Transactions**

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

**F. Real Estate**

The Company did not have real estate investments or real estate held for sale in 2016 and 2015.

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

The Company did not have investments in LIHTC in 2016 and 2015.

**NOTES TO THE FINANCIAL STATEMENTS**

## H. Restricted Assets

## (1) Restricted Assets (Including Pledged)

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

Restricted Assets Company	Gross Restricted										Percentage	
	2016					(6) 2015 Total	(7) Increase/ (Decrease) (5 minus 6)	(8) Total Non Admitted Restricted	(9) Total Admitted Restricted (5 minus 8)	(10) Gross Restricted to Total Assets	(11) Admitted Restricted to Total Admitted Assets	
	(1) Total General Account	(2) General Account Supporting Separate Account Activity <sup>(a)</sup>	(3) Total Separate Account Restricted Assets	(4) Separate Account Assets Supporting General Account Activity <sup>(b)</sup>	(5) 2016 Total (1 plus 3)							
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	1,323,458	—	—	—	1,323,458	1,328,156	(4,698)	—	1,323,458	0.02%	0.02%	
On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	—	—	
Pledged collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—	—	—	—	—	
Pledged as collateral not captured in other categories	—	—	—	—	—	—	—	—	—	—	—	
Other restricted assets	—	—	—	—	—	—	—	—	—	—	—	
<b>Total restricted assets</b>	<b>\$ 1,323,458</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$ 1,323,458</b>	<b>\$ 1,328,156</b>	<b>\$ (4,698)</b>	<b>\$ —</b>	<b>\$ 1,323,458</b>	<b>0.02%</b>	<b>0.02%</b>	

(a) Subset of column 1.

(b) Subset of column 3.

(2-3) The Company did not have any assets pledged as collateral, not captured in other categories, or any other restricted assets in 2016 and 2015.

**NOTES TO THE FINANCIAL STATEMENTS**

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

Collateral Assets	Book/Adjusted Carrying Value ("BACV")	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)*	% of BACV to Total Admitted Assets**
Cash***	\$ 8,942,000	\$ 8,942,000	0.4%	0.4%
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>\$ 8,942,000</b>	<b>\$ 8,942,000</b>	<b>0.4%</b>	<b>0.4%</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	\$ 8,942,000	0.4%

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

#### I. Working Capital Finance Investments

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

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

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

#### K. Structured Notes

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

CUSIP Identification	Actual Cost	Fair Value	Book/Adjusted Carrying Value	Mortgage-Referenced Security (YES/NO)
03938LAU8	\$ 521,875	\$ 547,500	\$ 512,526	NO
044209AF1	1,000,000	1,035,000	1,000,000	NO
37957TAJ0	1,082,500	995,000	1,032,750	NO
785592AE6	518,050	556,400	518,635	NO
<b>Total</b>	<b>\$ 3,122,425</b>	<b>\$ 3,133,900</b>	<b>\$ 3,063,911</b>	

#### L. 5\* Securities

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

### 6. Joint Ventures, Partnerships and Limited Liability Companies

The Company had no investments in any joint venture, partnership or LLC.

### 7. Investment Income

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

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

B. The total amount excluded was \$656 for the year ended December 31, 2016 and \$0 for the year ended December 31, 2015.

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**NOTES TO THE FINANCIAL STATEMENTS**

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**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. All of the Company’s derivatives are bilateral contracts between two counterparties. The Company uses swaps to manage risks that may include interest rate risk, foreign currency exchange rate risk, credit risk and equity market risk. Derivative hedges are designed to reduce risk on an economic basis while considering their impact on accounting results and statutory capital.

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

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

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

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

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

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

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

To the extent the Company chooses not to designate a derivative for hedge accounting, the derivative is carried at estimated fair value with changes in estimated fair value, excluding changes in foreign exchange rates, reported in change in net unrealized capital gains (losses) and any change in estimated fair value attributable to changes in foreign exchange rates are reported in change in net unrealized foreign exchange capital gain (loss).

**NOTES TO THE FINANCIAL STATEMENTS****Types of Derivatives****Foreign Currency Exchange Rate Derivatives**

Foreign currency swaps are used by the Company, 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.

**Fair Value Hedges**

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

**Cash Flow Hedges**

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

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

For the years ended December 31, 2016 and 2015, there were no gains (losses) related to cash flow derivatives that no longer qualify for hedge accounting or for which the Company removed the hedge designation.

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

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

**Non-qualifying Derivatives**

The Company enters into foreign currency swaps to economically hedge its exposure to adverse movements in exchange rates that do not qualify for hedge accounting under SSAP 86.

**Derivatives for Other than Hedging Purposes**

The Company held no derivatives for other than hedging purposes during the years ended December 31, 2016 and 2015.

**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 received in connection with its OTC derivatives as of December 31,

	Cash <sup>(1)</sup>		Securities <sup>(2)</sup>		Total	
	2016	2015	2016	2015	2016	2015
<b>Variation Margin:</b>						
OTC Derivatives	\$ 8,942,000	\$ 3,300,000	\$ —	\$ 560,272	\$ 8,942,000	\$ 3,860,272

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

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

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

**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, 2016</b>		
	<b>Ordinary</b>	<b>Capital</b>	<b>Total</b>
Gross DTA	\$ 89,332,527	\$ —	\$ 89,332,527
Statutory valuation allowance adjustments	—	—	—
Adjusted gross DTA	89,332,527	—	89,332,527
DTA nonadmitted	(80,422,161)	—	(80,422,161)
Subtotal net admitted DTA	8,910,366	—	8,910,366
DTL	(6,349,484)	(22,234)	(6,371,718)
Net admitted DTA/(Net DTL)	<u>\$ 2,560,882</u>	<u>\$ (22,234)</u>	<u>\$ 2,538,648</u>
	<b>December 31, 2015</b>		
	<b>Ordinary</b>	<b>Capital</b>	<b>Total</b>
Gross DTA	\$ 98,353,271	\$ —	\$ 98,353,271
Statutory valuation allowance adjustments	—	—	—
Adjusted gross DTA	98,353,271	—	98,353,271
DTA nonadmitted	(81,308,864)	—	(81,308,864)
Subtotal net admitted DTA	17,044,407	—	17,044,407
DTL	(14,495,992)	—	(14,495,992)
Net admitted DTA/(Net DTL)	<u>\$ 2,548,415</u>	<u>\$ —</u>	<u>\$ 2,548,415</u>
	<b>Change</b>		
	<b>Ordinary</b>	<b>Capital</b>	<b>Total</b>
Gross DTA	\$ (9,020,744)	\$ —	\$ (9,020,744)
Statutory valuation allowance adjustments	—	—	—
Adjusted gross DTA	(9,020,744)	—	(9,020,744)
DTA nonadmitted	886,703	—	886,703
Subtotal net admitted DTA	(8,134,041)	—	(8,134,041)
DTL	8,146,508	(22,234)	8,124,274
Net admitted DTA/(Net DTL)	<u>\$ 12,467</u>	<u>\$ (22,234)</u>	<u>\$ (9,767)</u>

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

	<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	\$ 2,538,648	\$ —	\$ 2,538,648
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. Adjusted gross DTA expected to be realized following the balance sheet date	—	—	—
2. Adjusted gross DTA allowed per limitation threshold	XXX	XXX	28,992,835
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL	6,349,484	22,234	6,371,718
DTA admitted as the result of application of SSAP 101 total	<u>\$ 8,888,132</u>	<u>\$ 22,234</u>	<u>\$ 8,910,366</u>
	<b>December 31, 2015</b>		
	<b>Ordinary</b>	<b>Capital</b>	<b>Total</b>
Federal income taxes paid in prior years recoverable through loss carrybacks	\$ 2,548,415	\$ —	\$ 2,548,415
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. Adjusted gross DTA expected to be realized following the balance sheet date	—	—	—
2. Adjusted gross DTA allowed per limitation threshold	XXX	XXX	47,718,943
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL	14,495,992	—	14,495,992
DTA admitted as the result of application of SSAP 101 total	<u>\$ 17,044,407</u>	<u>\$ —</u>	<u>\$ 17,044,407</u>

**NOTES TO THE FINANCIAL STATEMENTS**

	<b>Change</b>		
	<b>Ordinary</b>	<b>Capital</b>	<b>Total</b>
Federal income taxes paid in prior years recoverable through loss carrybacks	\$ (9,767)	\$ —	\$ (9,767)
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. Adjusted gross DTA expected to be realized following the balance sheet date	—	—	—
2. Adjusted gross DTA allowed per limitation threshold	XXX	XXX	(18,726,108)
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL	(8,146,508)	22,234	(8,124,274)
DTA admitted as the result of application of SSAP 101 total	<u>\$ (8,156,275)</u>	<u>\$ 22,234</u>	<u>\$ (8,134,041)</u>

	<b>December 31, 2016</b>	<b>December 31, 2015</b>
RBC percentage used to determine recovery period and threshold limitation amount	1060%	1920%
Amount of total adjusted capital used to determine recovery period and threshold limitation	\$ 204,710,631	\$ 325,299,720

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

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

B. All DTL were recognized as of December 31, 2016 and December 31, 2015.

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

	<b>December 31, 2016</b>	<b>December 31, 2015</b>
Federal	\$ (52,245,389)	\$ (5,738,283)
Foreign	2,171	—
Subtotal	(52,243,218)	(5,738,283)
Federal income tax on net capital gains/(losses)	(565,932)	1,642,442
Federal and foreign income taxes incurred	<u>\$ (52,809,150)</u>	<u>\$ (4,095,841)</u>



**NOTES TO THE FINANCIAL STATEMENTS**

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

	December 31, 2016	December 31, 2015	Change
DTA:			
Ordinary:			
Discounting of unpaid losses	\$ —	\$ —	\$ —
Unearned premium reserve	—	—	—
Policyholder reserves	—	—	—
Investments	497,796	—	497,796
Deferred acquisition costs	21,128,584	17,507,268	3,621,316
Policyholder dividends accrual	—	—	—
Fixed assets	445,309	534,171	(88,862)
Compensation and benefits accrual	—	—	—
Pension accrual	—	—	—
Receivables - nonadmitted	—	—	—
Net operating loss carryforward	—	—	—
Tax credit carryforwards	4,991,724	4,192,346	799,378
Other (including items <5% of total ordinary tax assets)	68,584	—	68,584
Accrued compensation	—	—	—
Accrued expenses	35,000	35,168	(168)
Ceding commissions	58,268,815	70,964,169	(12,695,354)
Employee benefits	—	—	—
Litigation reserves	—	—	—
Nonadmitted assets	2,295,582	3,573,807	(1,278,225)
Tax intangibles	1,601,133	1,546,342	54,791
Subtotal	89,332,527	98,353,271	(9,020,744)
Statutory valuation allowance adjustment	—	—	—
Nonadmitted	(80,422,161)	(81,308,864)	886,703
Admitted ordinary DTA	8,910,366	17,044,407	(8,134,041)
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	\$ 8,910,366	\$ 17,044,407	\$ (8,134,041)
DTL:			
Ordinary			
Investments	\$ (1,070,341)	\$ (1,139,586)	\$ 69,245
Fixed assets	—	—	—
Deferred and uncollected premiums	(2,520,314)	(281,549)	(2,238,765)
Policyholder reserves	(2,577,369)	(12,997,239)	10,419,870
Other liabilities	(77,618)	(77,618)	—
Unrealized capital gains (losses)	(102,305)	—	(102,305)
Unreported Death Claims	(1,537)	—	(1,537)
Subtotal	(6,349,484)	(14,495,992)	8,146,508
Capital:			
Investments	(22,234)	—	(22,234)
Real estate	—	—	—
Other (including items <5% of total capital tax liabilities)	—	—	—
Subtotal	(22,234)	—	(22,234)
DTL	\$ (6,371,718)	\$ (14,495,992)	\$ 8,124,274
Net DTA/ (DTL)	\$ 2,538,648	\$ 2,548,415	\$ (9,767)
		Change in nonadmitted DTA	(886,703)
		Tax effect of unrealized gains (losses)	12,858
		Change in net DTA	\$ (883,612)



**NOTES TO THE FINANCIAL STATEMENTS**

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

	<u>December 31, 2016</u>
Net gain (loss) from operations after dividends to policyholders and before Federal income tax @ 35%	\$ (48,606,420)
Net realized capital gains (losses) @ 35%	(963,345)
Tax effect of:	
Uncertain tax positions	1,292,973
Change in nonadmitted assets	1,278,222
Prior years adjustments and accruals	639,485
Other not listed above	1,750
Meals and entertainment	1,002
Interest maintenance reserve	(39,406)
Prior period adjustment in Surplus	(199,106)
Tax credits	(797,434)
Separate Account dividend received deduction	(4,732,365)
Total statutory income taxes (benefit)	<u>\$ (52,124,644)</u>
Federal and foreign income taxes incurred including tax on realized capital gains	(52,809,150)
Change in net DTA	883,612
Prior years adjustments in surplus	(199,106)
Total statutory income taxes (benefit)	<u>\$ (52,124,644)</u>

- E. (1) As of December 31, 2016, the Company had no net operating loss or net capital loss carryforwards.

The Company had tax credit carryforwards which will expire as follows:

<u>Year of expiration</u>	<u>Tax credit carryforwards</u>
2022	\$ 339,636
2023	775,229
2026	328,993
Indefinite	3,547,866
	<u>\$ 4,991,724</u>

- (2) As of December 31, 2016, the Company has Federal income taxes available for recoupment in the event of future net losses:

<u>Year</u>	<u>Ordinary</u>	<u>Capital</u>
2014	\$ 2,538,648	\$ 9,767
	<u>\$ 2,538,648</u>	<u>\$ 9,767</u>

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

**NOTES TO THE FINANCIAL STATEMENTS**

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

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

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

- (2) The consolidating companies join with MetLife and its includable subsidiaries in filing a consolidated U.S. life and non-life Federal income tax return in accordance with the provisions of the IRC. Current taxes (and the benefits of tax attributes such as losses) are allocated to MetLife and its subsidiaries under the consolidated tax return regulations and a tax sharing agreement. Under the consolidated tax return regulations, MetLife has elected the “percentage method” (and 100% under such method) of reimbursing companies for tax attributes, e.g., net operating losses. As a result, 100% of tax attributes are reimbursed by MetLife to the extent that consolidated Federal income tax of the consolidated Federal tax return group is reduced in a year by tax attributes. On an annual basis, each of the profitable subsidiaries pays to MetLife the Federal income tax which it would have paid based upon that year’s taxable income. If MetLife or the subsidiary has current or prior deductions and credits (including but not limited to losses) which reduce the consolidated tax liability of the consolidated Federal tax return group, the deductions and credits are characterized as realized (or realizable) by MetLife and its subsidiaries when those tax attributes are realized (or realizable) by the consolidated Federal tax return group, even if MetLife or the subsidiary would not have realized the attributes on a stand-alone basis under a “wait and see” method.

- G. As of December 31, 2016, the Company had a liability for unrecognized tax benefits of \$1,204,317. An estimate of the amount of any increase in the Company’s liability for unrecognized tax benefits during the twelve month period ending December 31, 2017 cannot be made.

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

- A-C. There were no capital contributions or distributions in 2016 or 2015.

The Company purchases unaffiliated mortgage loans under a master participation agreement, from an affiliate, simultaneous with the affiliate’s origination or acquisition of mortgage loans. The aggregate amount of unaffiliated mortgage loan participation interests purchased by the Company from an affiliate during the years ended 2016 and 2015 were \$100,196,228 and \$44,940,959, respectively. In connection with the mortgage loan participations, the affiliate collected mortgage loan principal and interest payments on the Company’s behalf and the affiliate remitted such payments to the Company in the amount of \$63,726,988 and \$30,336,770 during the years ended 2016 and 2015, respectively.

**NOTES TO THE FINANCIAL STATEMENTS**

- D. The Company had \$4,912,989 receivable and \$78,380 payable with affiliates as of December 31, 2016. The Company had \$3,439,317 receivable and \$1,194,844 payable with affiliates as of December 31, 2015. Amounts receivable and payable are expected to be settled within 90 days.
- E. The Company did not have guarantees or undertakings for the benefit of an affiliate that would result in a material contingent exposure of the Company's or any affiliate's assets or liabilities.
- F. The Company is a party to service agreements with its affiliates, Metropolitan Life Insurance Company ("MLIC"), MetLife Services and Solutions, LLC, MetLife International Holdings, Inc. and MetLife Group, Inc., which provide for personnel, facilities and equipment to be made available and for a broad range of services to be rendered. Personnel, facilities, equipment and services are requested by the Company as deemed necessary for its business and investment operations. These agreements involve cost allocation arrangements under which the Company pays for all expenses, direct and indirect, reasonably and equitably determined to be attributable to the services provided.

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

- G. All outstanding shares of the Company are owned by MetLife. Allocated operating expenses are not necessarily indicative of the total cost that would be incurred if the Company operated on a stand alone basis.
- H. The Company did not own shares of another upstream or intermediate parent, either directly or indirectly, via a downstream SCA company.
- I. The Company had no investment in any SCA company that exceeds 10% of the Company's admitted assets.
- J. The Company did not recognize impairment write-downs on any investments in SCA companies.
- K. The Company did not have investments in a foreign insurance subsidiary.
- L. The Company did not hold investments in a downstream noninsurance holding company.
- M. The Company did not have any SCA investments, as of December 31, 2016.
- N. The Company did not report any investments in an insurance SCA for which the statutory capital and surplus reflects a departure from the NAIC statutory accounting practices and procedures during the year ended December 31, 2016.

**11. Debt**

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

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

As of December 31, 2016, the Company did not sponsor any retirement plans, deferred compensation plans, postemployment benefit plans or other postretirement plans.

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

- (1) The Company's capital is comprised of 200,000 shares of common stock authorized, of which 200,000 shares are issued and outstanding, at \$10 per share par value.
- (2) The Company has no preferred stock.
- (3) Under New York State Insurance Law, the Company, without prior insurance regulatory clearance, to pay stockholder dividends to MetLife in any calendar year based on either of two standards. Under one standard, the Company is permitted, without prior insurance regulatory clearance, to pay dividends out of earned surplus (defined as positive unassigned funds (surplus), excluding 85% of the change in net unrealized capital gains or losses (less capital gains tax), for the immediately preceding calendar year), in an amount up to the greater of: (i) 10% of its surplus to policyholders as of the end of the immediately preceding calendar year, or (ii) its statutory net gain from operations for the immediately preceding calendar year (excluding realized capital gains), not to exceed 30% of surplus to policyholders as of the end of the immediately preceding calendar year. In addition, under this standard, the Company may not, without prior insurance regulatory clearance, pay any dividends in any calendar year immediately following a calendar year for which its net gain from operations, excluding realized capital gains, was negative. Under the second standard, if dividends are paid out of other than earned surplus, the Company may, without prior insurance regulatory clearance, pay an amount up to the lesser of: (i) 10% of its surplus to policyholders as of the end of the immediately preceding calendar year, or (ii) its statutory net gain from operations for the immediately preceding calendar year (excluding realized capital gains). In addition, the Company will be permitted to pay a dividend to MetLife in excess of the amounts allowed under both standards only if it files notice of its intention to declare such a dividend and the amount thereof with the New York Superintendent of Financial Services (the "Superintendent") and the Superintendent either approves the distribution of the dividend or does not disapprove the dividend within 30 days of its filing. Under New York State Insurance Law, the Superintendent has broad discretion in determining whether the financial condition of a stock life insurance company would support the payment of such dividends to its stockholders. Based on amounts at December 31, 2016, the Company can not pay MetLife a stockholder dividend in 2017 without prior approval of the Commissioner.

**NOTES TO THE FINANCIAL STATEMENTS**

- (4) The Company paid no dividends in 2016 and 2015.
- (5) Within the limitation of (3) above, there are no restrictions placed on the portion of the Company profits that may be paid as ordinary dividends to stockholders.
- (6) There were no restrictions on unassigned funds (surplus).
- (7) There were no advances on surplus.
- (8) The Company did not hold any of its own stock or SCA companies for special purposes.
- (9) There were no changes in the balance of special surplus funds from the prior year.
- (10) The portion of unassigned funds (surplus) represented by cumulative unrealized gains (losses) was \$386,441 at December 31, 2016.
- (11) The Company did not issue any surplus debentures or similar obligations.
- (12) There were no restatements due to prior quasi reorganizations.
- (13) There have been no quasi reorganizations in the prior 10 years.

**14. Liabilities, Contingencies and Assessments****A. Contingent Commitments**

- (1) At December 31, 2016, the Company did not have any contingent commitments.
- (2) At December 31, 2016, 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 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 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.
<b>Total</b>	<b>\$ —</b>		<b>\$ —</b>	

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

- (3) At December 31, 2016, the Company's aggregate compilation of guarantee obligations was \$0.

**B. Assessments**

As of December 31, 2016, the Company had \$400,000 liability for retrospective premium-based guaranty fund assessments and a \$2,129,306 asset for the related premium tax offset. As of December 31, 2015, the Company had \$400,000 liability for retrospective premium-based guaranty fund assessments and a \$4,119,864 asset for the related premium tax offset. The total estimated guaranty assessment liability for Executive Life of New York was paid during 2013 and 2014. The related premium tax offsets were realized beginning in 2015 and will continue to be extended over a number of years.

**NOTES TO THE FINANCIAL STATEMENTS**

The change in the guaranty asset balance summarized below reflects estimated 2016 premium tax offsets accrued 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, 2015	\$ 4,119,864
b. Decreases current year:	
Premium tax offset applied	1,777,863
Est. premium tax offset	212,695
c. Increases current year:	—
d. Balance as of December 31, 2016	<u>\$ 2,129,306</u>

**C. Gain Contingencies**

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

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

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

**E. Joint and Several Liability Arrangements**

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

**F. All Other Contingencies****Uncollectible Premium Receivables**

The Company had admitted assets of \$2,603,286 and \$1,323,436 at December 31, 2016 and December 31, 2015, respectively, in uncollected premiums and agents' balances in the course of collection. The Company routinely assesses the ability to collect these receivables. Based upon Company experience, the amount of premiums and other accounts receivable that may become uncollectible and result in a potential loss is not material to the Company's financial condition.

**Litigation**

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

Various litigation, claims and assessments against the Company, in addition to those discussed above and those otherwise provided for in the Company's financial statements, have arisen in the course of the Company's business, including, but not limited to, in connection with its activities as an insurer, employer, investor, investment advisor or taxpayer. Further, state insurance regulatory and other federal and state authorities regularly make inquiries and conduct investigations concerning the Company's compliance with applicable insurance and other laws and regulations.

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

**15. Leases**

The Company did not participate in leasing arrangements during 2016 and 2015.



**NOTES TO THE FINANCIAL STATEMENTS****16. Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk**

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

	Assets		Liabilities	
	2016	2015	2016	2015
Swaps	\$ 3,962,500	\$ 31,919,891	\$ —	\$ —
Futures	—	—	—	—
Options	—	—	—	—
Total	\$ 3,962,500	\$ 31,919,891	\$ —	\$ —

- (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 derivative transactions are governed by International Swaps and Derivatives Association, Inc. ("ISDA") Master Agreements which provide for legally enforceable set-off and close-out netting of exposures to specific counterparties in the event of early termination of a transaction, which includes, but is not limited to, events of default and bankruptcy. In the event of an early termination, the Company is permitted to set-off receivables from the counterparty against payables to the same counterparty arising out of all included transactions. Substantially all of the Company's ISDA Master Agreements also include Credit Support Annex provisions which may require both the pledging and accepting of collateral in connection with its OTC 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 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 \$436,841 and \$1,015,976 at December 31, 2016 and 2015, respectively.

- (4) At December 31, 2016, the Company did not receive securities collateral on its OTC derivatives. At December 31, 2015, the estimated fair value of collateral consisting of various securities received by the Company on its OTC derivatives was \$560,272, which was held in separate custodial accounts and is not reflected in the financial statements.

**17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities****A. Transfers of Receivables Reported as Sales**

The Company did not have any transfer of receivables reported as sales during 2016 and 2015.

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

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

**C. Wash Sales**

- (1) In the course of the Company's asset management, securities are not sold and reacquired within 30 days of the sale date to enhance the Company's yield on its investment portfolio. There may be occasional isolated incidents where wash sales occur.
- (2) The Company had no wash sales with an NAIC designation 3 or below or unrated securities during the year ended December 31, 2016.

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

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

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

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

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

## A. (1) Assets and Liabilities Measured and Reported at Estimated Fair Value at Reporting Date

**Hierarchy Table**

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

	December 31, 2016			
	Fair Value Measurements at Reporting Date Using			Total
	Level 1	Level 2	Level 3	
<b>Assets</b>				
Derivative assets <sup>(1)</sup>				
Foreign currency exchange rate	\$ —	\$ 3,708,792	\$ —	\$ 3,708,792
Separate Account assets <sup>(2)</sup>	—	4,758,448,735	—	4,758,448,735
Total assets	<u>\$ —</u>	<u>\$ 4,762,157,527</u>	<u>\$ —</u>	<u>\$ 4,762,157,527</u>

<sup>(1)</sup> Derivative assets presented in the table above represent only those derivatives that are carried at estimated fair value. Accordingly, the amounts above exclude highly effective derivatives carried at amortized cost.

<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.

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

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

**Rollforward Table – Level 3 Assets and Liabilities**

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

**Transfers between Levels**

Overall, transfers between levels occur when there are changes in the observability of inputs and market activity. Transfers into or out of any level are assumed to occur at the beginning of the period.

**Transfers into or out of Level 3**

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

During the year ended December 31, 2016, there were no transfers into or out of Level 3.

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

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

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

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

The Company categorizes its financial assets and liabilities into a three-level hierarchy, based on the significant input with the lowest level in their valuation. The input levels are as follows. Level 1 - Unadjusted quoted prices for identical assets or liabilities. Level 2 - Quoted prices in markets that are not active or inputs that are observable either directly or indirectly. These inputs can include quoted prices for similar but not identical assets or liabilities other than quoted prices in Level 1, quoted prices in markets that are not active, or other significant inputs that are observable or can be derived principally from or corroborated by observable market data for substantially the full term of the assets or liabilities. Level 3 - Unobservable inputs that are supported by little or no market activity and are significant to the determination of estimated fair value of the assets and liabilities. Unobservable inputs reflect the reporting entity's own assumptions about the assumptions that market participants would use in pricing the asset or liability.

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

**NOTES TO THE FINANCIAL STATEMENTS**

Instrument	Level 2 Observable Inputs	Level 3 Unobservable Inputs
<b>Separate Account Assets <sup>(1)</sup></b>		
<b>Mutual funds without readily determinable fair values as prices are not published publicly</b>		
	Key Inputs: <ul style="list-style-type: none"> <li>quoted prices or reported Net Asset Value ("NAV") provided by the fund managers</li> </ul>	<ul style="list-style-type: none"> <li>not applicable</li> </ul>
<b>Derivatives <sup>(2)</sup></b>		
<b>Foreign Currency Exchange Rate</b>		
	Valuation Techniques: Principally the income approach Key Inputs: <ul style="list-style-type: none"> <li>swap yield curves</li> <li>basis curves</li> <li>currency spot rates</li> <li>cross currency basis curves</li> </ul>	<ul style="list-style-type: none"> <li>not applicable</li> </ul>

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

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

B. The Company provides additional fair value information in Note 5, 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, 2016					
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
<b>Assets</b>						
Bonds	\$1,872,253,632	\$1,856,695,149	\$ 289,186,493	\$1,479,353,574	\$ 103,713,565	\$ —
Mortgage loans	404,078,607	407,911,069	—	—	404,078,607	—
Cash, cash equivalents and short-term investments	16,135,665	16,135,665	16,135,665	—	—	—
Derivative assets <sup>(1)</sup>	8,655,634	9,393,871	—	8,655,634	—	—
Other invested assets	6,348,679	6,093,642	—	6,348,679	—	—
Investment income due and accrued	16,540,852	16,540,852	—	16,540,852	—	—
Separate Account assets	4,758,448,735	4,758,448,735	—	4,758,448,735	—	—
Total assets	<u>\$7,082,461,804</u>	<u>\$7,071,218,983</u>	<u>\$ 305,322,158</u>	<u>\$6,269,347,474</u>	<u>\$ 507,792,172</u>	<u>\$ —</u>
<b>Liabilities</b>						
Investment contracts included in:						
Reserves for life insurance and annuities	\$1,242,536,364	\$1,175,091,167	\$ —	\$ —	\$1,242,536,364	\$ —
Liability for deposit-type contracts	17,540,755	16,351,045	—	—	17,540,755	—
Payable for collateral received	8,942,000	8,942,000	—	8,942,000	—	—
Total liabilities	<u>\$1,269,019,119</u>	<u>\$1,200,384,212</u>	<u>\$ —</u>	<u>\$ 8,942,000</u>	<u>\$1,260,077,119</u>	<u>\$ —</u>
<b>December 31, 2015</b>						
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
<b>Assets</b>						
Bonds	\$1,089,078,299	\$1,077,947,279	\$ 65,363,882	\$ 952,800,098	\$ 70,914,319	\$ —
Mortgage loans	149,037,166	141,976,602	—	—	149,037,166	—
Cash, cash equivalents and short-term investments	22,359,948	22,359,948	172,572	22,187,376	—	—
Derivative assets <sup>(1)</sup>	4,981,136	3,965,491	—	4,981,136	—	—
Investment income due and accrued	9,315,742	9,315,742	—	9,315,742	—	—
Separate Account assets	4,792,139,901	4,792,139,901	—	4,792,139,901	—	—
Total assets	<u>\$6,066,912,192</u>	<u>\$6,047,704,963</u>	<u>\$ 65,536,454</u>	<u>\$5,781,424,253</u>	<u>\$ 219,951,485</u>	<u>\$ —</u>
<b>Liabilities</b>						
Investment contracts included in:						
Reserves for life insurance and annuities	\$ 299,327,294	\$ 277,745,817	\$ —	\$ —	\$ 299,327,294	\$ —
Liability for deposit-type contracts	16,664,835	15,496,566	—	—	16,664,835	—
Payable for collateral received	3,300,000	3,300,000	—	3,300,000	—	—
Total liabilities	<u>\$ 319,292,129</u>	<u>\$ 296,542,383</u>	<u>\$ —</u>	<u>\$ 3,300,000</u>	<u>\$ 315,992,129</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.



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**NOTES TO THE FINANCIAL STATEMENTS**

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**Assets and Liabilities**

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

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

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

The Company categorizes its financial assets and liabilities into a three-level hierarchy, based on the significant input with the lowest level in their valuation. The input levels are as follows. Level 1 - Unadjusted quoted prices for identical assets or liabilities. The size of the bid/ask spread is used as an indicator of market activity for bonds. Level 2 - Quoted prices in markets that are not active or inputs that are observable either directly or indirectly. These inputs can include quoted prices for similar but not identical assets or liabilities other than quoted prices in Level 1, quoted prices in markets that are not active, or other significant inputs that are observable or can be derived principally from or corroborated by observable market data for substantially the full term of the assets or liabilities. Level 3 - Unobservable inputs that are supported by little or no market activity and are significant to the determination of estimated fair value of the assets and liabilities. Unobservable inputs reflect the reporting entity's own assumptions about the assumptions that market participants would use in pricing the asset or liability.

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

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

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

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

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

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

**Mortgage Loans**

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

**Derivatives**

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

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

**NOTES TO THE FINANCIAL STATEMENTS****Other Invested Assets**

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

**Investment Income Due and Accrued**

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

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

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

**Payable for Collateral Received**

The estimated fair value of amounts payable for collateral received approximates carrying value as these obligations are short-term in nature. These amounts are generally classified in Level 2.

**Separate Accounts**

Separate Account assets are generally carried at estimated fair value on the Statutory Statements of Assets, Liabilities, Surplus and Other Funds. These assets are comprised of mutual funds without readily determinable fair values given prices are not published publicly. Valuation of the mutual funds is based upon quoted prices or reported net asset values provided by the fund managers.

- D. At December 31, 2016, the Company had no investments where it was not practicable to estimate fair value.

**21. Other Items**

- A. Unusual or Infrequent Items

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

- B. Troubled Debt Restructuring

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

- C. Other Disclosures

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

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

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

- D. Business Interruption Insurance Recoveries

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

**NOTES TO THE FINANCIAL STATEMENTS****E. State Transferable Tax Credits and Non-transferable Tax Credits**

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

**F. Subprime Mortgage Related Risk Exposure**

- (1) While there is no market standard definition, the Company defines subprime mortgage lending as the origination of residential mortgage loans to borrowers with weak credit profiles. The Company's exposure to subprime mortgage loans exists through investments in subprime RMBS. The majority of the Company's subprime RMBS exposure is the result of purchases over the past two years at prices well below the par value of the securities. The subprime RMBS portfolio is performing within expectations and is in an unrealized gain position. The Company continues to closely monitor the performance of the subprime RMBS portfolio and the credit quality of the underlying assets.
- (2) The Company had no direct exposure through investments in subprime loans during 2016 and 2015.
- (3) At December 31, 2016, the Company had direct exposure to subprime mortgage risk through other investments as follows:

	<u>Actual Cost</u>	<u>Book/Adjusted Carrying Value (excluding interest)</u>	<u>Fair Value</u>	<u>OTTI Losses Recognized</u>
RMBS	\$ 20,893,009	\$ 21,041,861	\$ 21,295,368	\$ —
CMBS	—	—	—	—
Collateralized debt obligations	—	—	—	—
Structured securities	—	—	—	—
Equity investment in SCA	—	—	—	—
Other assets	—	—	—	—
<b>Total</b>	<u>\$ 20,893,009</u>	<u>\$ 21,041,861</u>	<u>\$ 21,295,368</u>	<u>\$ —</u>

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

**G. Retained Assets**

- (1) The Company's retained asset account, known as the Total Control Account ("TCA"), is a settlement option or method of payment of 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 2016 were 3.5%, 3.0%, 1.5% and 0.5% depending on the age and origin of the account. In addition to the guaranteed minimum interest rate, the Company also agrees in the TCA Customer Agreement to credit interest at rates that equal or exceed at least one of the following indices: the prior week's Money Fund Report Averages™/Government 7-Day Simple Yield (a leading index of government money market mutual fund rates) or the Bank Rate Monitor™, National Money Market Rate Index (a leading index of rates paid by 100 large banks and thrifts on money market accounts). During calendar year 2016, all TCAs received interest at the account's guaranteed minimum annual effective interest rate. Both indices were well below 0.5% during all of 2016.

For group life insurance, the group policyholder (i.e., the employer) may select a settlement option, including the TCA or a check, or may leave the election to the beneficiary. The TCA is generally utilized as the default method of payment of benefits under some of the Company's group life insurance programs, subject to state law and a minimum benefit amount. For individual life insurance, the individual policyholder may select a settlement option, including a TCA or a check, or he or she may leave the election to the beneficiary. The TCA is generally utilized as the default method of payment under most of the Company's individual life insurance policies, subject to state law and a minimum benefit amount. The Company always honors a beneficiary's request for a lump sum 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

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.

**NOTES TO THE FINANCIAL STATEMENTS**

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

	2016		2015	
	Number	Balance	Number	Balance
Up to and including 12 Months	14	\$ 3,161,860	24	\$ 13,861,162
13 to 24 Months	23	10,667,616	28	3,390,779
25 to 36 Months	25	2,821,593	16	2,781,851
37 to 48 Months	13	2,554,491	21	1,359,084
49 to 60 Months	20	1,256,588	9	553,283
Over 60 Months	14	1,291,291	7	783,663
Total	109	\$ 21,753,439	105	\$ 22,729,822

(3) A rollforward of the Company's retained asset accounts for the year ended December 31, 2016 is as follows:

	Individual		Group	
	Number	Balance/ Amount	Number	Balance/ Amount
Retained asset accounts at the beginning of the year	105	\$ 22,729,822	—	\$ —
Retained asset accounts issued/added during the year	16	6,200,870	—	—
Investment earnings credited to retained asset accounts during the year	N/A	356,167	N/A	—
Fees and other charges assessed to retained asset accounts during the year*	N/A	45,722	N/A	—
Retained asset accounts transferred to state unclaimed property funds during the year	—	—	—	—
Retained asset accounts closed/withdrawn during the year	(12)	(7,579,142)	—	—
Retained asset accounts at the end of the year	109	\$ 21,753,439	—	\$ —

\* 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 December 31, 2016.

## 22. Events Subsequent

Effective January 1, 2017, the Company executed a novation and assignment of a reinsurance agreement under which MLIC reinsured certain variable annuities, including guaranteed minimum benefits. As a result of the novation and assignment, the reinsurance agreement is now between MetLife USA and the Company. The transaction is treated as a termination of the existing reinsurance agreement with recognition of a loss and execution of a new reinsurance agreement with no recognition of a gain or loss. The transaction resulted in an increase in change in surplus as a result of reinsurance of approximately \$5,481,783. The Company will recognize a loss of approximately \$3,563,159, net of income tax, as a result of this transaction.

The Company has evaluated events subsequent to December 31, 2016 through February 25, 2017 which is the date these financial statements were available to be issued, and other than the above item, 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 Affordable Care Act ("ACA").

## 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)

**NOTES TO THE FINANCIAL STATEMENTS**

- (2) Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

Yes ( ) No (X)

**Section 3 - Ceded Reinsurance Report - Part B**

- (1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of all reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate. \$166,775,597

- (2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the Company as of the effective date of the agreement?

Yes ( ) No (X)

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

**B. Uncollectible Reinsurance**

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

**C. Commutation of Ceded Reinsurance**

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

**D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation**

The Company did not have any certified reinsurer's rating downgraded or status subject to revocation during 2016.

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

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

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

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

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

**25. Change in Incurred Losses and Loss Adjustment Expenses**

The Company had no change in incurred losses and no loss adjustment expenses in 2016 and 2015.

**26. Intercompany Pooling Arrangements**

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

**27. Structured Settlements**

- A. The Company had no loss reserves eliminated by annuities, nor was the Company contingently liable for such amounts.
- B. The aggregate value of annuities due from any life insurer for which the Company has not obtained a release of liability from the claimant as a result of the purchase of an annuity does not equal or exceed 1% of policyholders' surplus.

**28. Health Care Receivables**

The Company had no health care receivables during the years 2016, 2015 and 2014.

**29. Participating Policies**

The Company had no participating policies as of December 31, 2016 and 2015.

**30. Premium Deficiency Reserves**

As of December 31, 2016, the Company did not have any accident and health contracts that would require premium deficiency reserves.



**NOTES TO THE FINANCIAL STATEMENTS****31. Reserves for Life Contracts and Deposit-Type Contracts**

- (1) There are deferred fractional premiums on policies currently in force. There are premiums beyond the date of death. There are required reserves for the waiver of deferred fractional or refund of premiums beyond the date of death. The reserves for the term insurance product introduced in 2004 are calculated on a continuous basis, which automatically provides for non-deduction of deferred fractional premium and refund of premiums paid beyond the date of death. Surrender values are not promised in excess of the legally computed reserves.
- (2) The method employed in the valuation of substandard policies is identical to the method employed in the valuation of standard policies; a Mean reserve method is used, but for substandard policies, the Mean reserves are based on appropriate multiples of standard rates of mortality.
- (3) As of December 31, 2016, the Company had \$299,420,422 of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by New York. Reserves to cover the above insurance totaled the gross amount of \$1,526,566 at December 31, 2016 and are reported in Exhibit 5, Miscellaneous Reserves section.
- (4) The tabular interest was determined from the basic data for the calculation of the policy reserves. The tabular less actual reserves released and the tabular cost was determined by a 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	Ordinary				Credit Life (Group and Individual)	Group	
		Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts		Life Insurance	Annuities
AG43 standard scenario excess	\$ 8,843,907	\$ —	\$ —	\$ 8,843,907	\$ —	\$ —	\$ —	\$ —
For excess of valuation net premiums over corresponding gross premiums	(619,208)	—	(619,208)	—	—	—	—	—
Reinsurance ceded	(8,843,759)	—	—	(8,843,759)	—	—	—	—
Change from select and ultimate to ultimate mortality in YRT calculation	343,423,304	—	343,423,304	—	—	—	—	—
Total	<u>\$342,804,244</u>	<u>\$ —</u>	<u>\$342,804,096</u>	<u>\$ 148</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	\$ 666,162,734	\$ —	\$ —	\$ 666,162,734	10.9 %
At book value less current surrender charge of 5% or more	5,552,810	—	—	5,552,810	0.1
At fair value	—	—	4,705,914,306	4,705,914,306	77.2
Total with market value adjustment or at fair value	671,715,544	—	4,705,914,306	5,377,629,850	88.2
At book value without adjustment (minimal or no charge adjustment)	545,985,609	—	—	545,985,609	9.0
B. Not subject to discretionary withdrawal	170,964,053	—	1,261,768	172,225,821	2.8
C. Total (gross: direct + assumed)	1,388,665,206	—	4,707,176,074	6,095,841,280	100.0 %
D. Reinsurance ceded	(31,145,152)	—	—	(31,145,152)	
E. Total* (net)	<u>\$ 1,357,520,054</u>	<u>\$ —</u>	<u>\$ 4,707,176,074</u>	<u>\$ 6,064,696,128</u>	

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

F.	Amount
Life & Accident & Health Annual Statement:	
Exhibit 5, Annuities Section, Total (net)	\$ 1,325,763,086
Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	15,404,883
Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	16,352,085
Subtotal	<u>1,357,520,054</u>
Separate Accounts Annual Statement:	
Exhibit 3, Line 0299999, Column 2	4,705,914,306
Exhibit 3, Line 0399999, Column 2	546,534
Policyholder dividend and coupon accumulations	—
Policyholder premiums	—
Guaranteed interest contracts	—
Other contract deposit funds	715,234
Subtotal	<u>4,707,176,074</u>
Total annuity actuarial reserves and deposit liabilities	<u>\$ 6,064,696,128</u>

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

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

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

Type	Gross	Net of Loading
Industrial	\$ —	\$ —
Ordinary new business	—	—
Ordinary renewal	(9,889,835)	(10,845,388)
Credit life	—	—
Group life	—	—
Group annuity	—	—
Total	<u>\$ (9,889,835)</u>	<u>\$ (10,845,388)</u>

**34. Separate Accounts**

A. Separate Accounts Activity

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

**NOTES TO THE FINANCIAL STATEMENTS**

- (2) As of December 31, 2016 and 2015, the Company's Separate Account Annual Statement included legally insulated assets of \$4,758,448,735 and \$4,792,139,901, respectively. The assets legally insulated from the General Account as of December 31, 2016, are attributable to the following products/transactions:

Product/Transaction	Separate Account Assets	
	Legally Insulated	Not Legally Insulated
Ordinary individual annuities and supplemental contracts	\$ 4,758,448,735	\$ —

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

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

**B. General Nature and Characteristics of Separate Accounts Business**

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

	Indexed	Nonindexed Guarantee Less than/Equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
(1) Premiums, considerations or deposits for year ended 12/31/2016	\$ —	\$ —	\$ —	\$ 76,541,487	\$ 76,541,487
Reserves at 12/31/2016					
(2) For accounts with assets at:					
a. Fair value	\$ —	\$ —	\$ —	\$ 4,707,176,074	\$ 4,707,176,074
b. Amortized cost	—	—	—	—	—
c. Total reserves	\$ —	\$ —	\$ —	\$ 4,707,176,074	\$ 4,707,176,074
(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	—	—	—	4,705,914,306	4,705,914,306
4. At book value without market value adjustment and with current surrender charge less than 5%	—	—	—	—	—
5. Subtotal	—	—	—	4,705,914,306	4,705,914,306
b. Not subject to discretionary withdrawal	—	—	—	1,261,768	1,261,768
c. Total reserves	\$ —	\$ —	\$ —	\$ 4,707,176,074	\$ 4,707,176,074
(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)	\$ 76,541,487
b. Transfers from Separate Accounts (Page 4, Line 10)	305,517,505
c. Net transfers to or (from) Separate Accounts (a) - (b)	<u>(228,976,018)</u>
(2) Reconciling Adjustments	—
(3) Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	<u>\$ (228,976,018)</u>

**35. Loss/Claim Adjustment Expenses**

The Company had no expected recoveries from salvage and subrogation deducted from unpaid claims liability.



**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?

New York

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:

06/06/2016

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

12/31/2013

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

12/31/2013

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

02/03/2017

3.4 By what department or departments?

New York State Department of Financial Services

3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with departments? Yes  No  N/A

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

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 \_\_\_\_\_ %

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
MetLife Advisers, LLC	Boston, MA				YES
MetLife Investment Advisers, LLC	Wilmington, DE				YES
MetLife Investors Distribution Company	New York, NY				YES
Brighthouse Securities, LLC	Charlotte, NC				YES

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?

Deloitte & Touche, LLP 30 Rockefeller Plaza, New York, NY 10112-0015

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

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

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

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

- 10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? Yes  No  N/A
- 10.6 If the response to 10.5 is no or n/a, please explain:
11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?  
Meredith Ratajczak - Appointed Actuary, 11225 North Community House, 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 5
- 12.13 Total book/adjusted carrying value \$ 13,480,489
- 12.2 If yes, provide explanation  
The company owns 5 securities of miscellaneous REIT investments that can be found on the Schedule D-Part 1 and 2 of the General Account. The company has 0 partnership interest in entity which own real estate directly or owns units and shares in real estate companies. See General Account Schedule BA, Part 1 Real Estate and Tax Credits for listing of investments and total book value.
13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**
- 13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?
- 13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? Yes  No
- 13.3 Have there been any changes made to any of the trust indentures during the year? Yes  No
- 13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? Yes  No  N/A
- 14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes  No
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.
- 14.11 If the response to 14.1 is no, please explain:
- 14.2 Has the code of ethics for senior managers been amended? Yes  No
- 14.21 If the response to 14.2 is yes, provide information related to amendment(s).
- 14.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes  No
- 14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).
- 15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? Yes  No
- 15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

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

**BOARD OF DIRECTORS**

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the Board of Directors or a subordinator committee thereof? Yes  No
17. Does the reporting entity keep a complete permanent record of the proceedings of its Board of Directors and all subordinate committees thereof? Yes  No
18. Has the reporting entity an established procedure for disclosure to its Board of Directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person? Yes  No

**FINANCIAL**

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? Yes  No
- 20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers \$ 0
- 20.12 To stockholders not officers \$ 0
- 20.13 Trustees, supreme or grand (Fraternal only) \$ 0
- 20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers \$ 0
- 20.22 To stockholders not officers \$ 0
- 20.23 Trustees, supreme or grand (Fraternal only) \$ 0
- 21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reporting in the statement? Yes  No
- 21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others \$ 0
- 21.22 Borrowed from others \$ 0
- 21.23 Leased from others \$ 0
- 21.24 Other \$ 0
- 22.1 Does this statement include payments for assessments as described in the *Annual Statement Instructions* other than guaranty fund or guaranty association assessments? Yes  No

## GENERAL INTERROGATORIES

### PART 1 - COMMON INTERROGATORIES

- 22.2 If answer is yes:
- |       |  |    |   |
|-------|--|----|---|
| 22.21 | Amount paid as losses or risk adjustment | \$ | 0 |
| 22.22 | Amount paid as expenses                  | \$ | 0 |
| 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  No
- 23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

#### INVESTMENT

- 24.01 Were all of stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date (other than securities lending programs addressed in 24.03)? Yes  No
- 24.02 If no, give full and complete information, relating thereto:  
See Note 5H
- 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).  
The Company does not have a security lending program
- 24.04 Does the company's security lending program meet the requirements for a conforming program as outlined in the *Risk-Based Capital Instructions*? Yes  No  N/A
- 24.05 If answer to 24.04 is yes, report amount of collateral for conforming programs. \$ 0
- 24.06 If answer to 24.04 is no, report amount of collateral for other programs. \$ 0
- 24.07 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes  No  N/A
- 24.08 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes  No  N/A
- 24.09 Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities Lending Agreement (MSLA) to conduct securities lending? Yes  No  N/A
- 24.10 For the reporting entity's security lending program, state the amount of the following as of December 31 of the current year:
- |        |  |    |   |
|--------|--|----|---|
| 24.101 | Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:                   | \$ | 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  No
- 25.2 If yes, state the amount thereof at December 31 of the current year:
- |       |  |    |           |
|-------|--|----|-----------|
| 25.21 | Subject to repurchase agreements   | \$ | 0         |
| 25.22 | Subject to reverse repurchase agreements                                     | \$ | 0         |
| 25.23 | Subject to dollar repurchase agreements                                      | \$ | 0         |
| 25.24 | Subject to reverse dollar repurchase agreements                              | \$ | 0         |
| 25.25 | Placed under option agreements   | \$ | 0         |
| 25.26 | Letter stock or securities restricted as sale – excluding FHLB Capital Stock | \$ | 0         |
| 25.27 | FHLB Capital Stock   | \$ | 0         |
| 25.28 | On deposit with states   | \$ | 1,323,458 |
| 25.29 | On deposit with other regulatory bodies                                      | \$ | 0         |
| 25.30 | Pledged as collateral – excluding collateral pledged to an FHLB              | \$ | 0         |
| 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<br>Nature of Restriction | 2<br>Description | 3<br>Amount |
|----------------------------|------------------|-------------|
|                            |                  | \$          |
- 26.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes  No
- 26.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes  No  N/A   
If no, attach a description with this statement.
- 27.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes  No
- 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 *Financial Condition Examiners Handbook*? Yes  No
- 28.01 For all agreements that comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, complete the following:
- | 1<br>Name of Custodian(s) | 2<br>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 *Financial Condition Examiners Handbook*, provide the name, location and a complete explanation
- | 1<br>Name(s) | 2<br>Location(s) | 3<br>Complete Explanation(s) |
|--------------|------------------|------------------------------|
|              |                  |                              |
- 28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year? Yes  No

## GENERAL INTERROGATORIES

### PART 1 - COMMON INTERROGATORIES

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

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

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

1 Name of Firm or Individual	2 Affiliation
Metropolitan Life Insurance Company	A

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
4095	Metropolitan Life Insurance Company	549300H7EXFMRS487544	Not registered	DS

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

29.2 If yes, complete the following schedule:

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

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

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

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

		1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1	Bonds	1,865,893,702	1,881,452,185	15,558,483
30.2	Preferred Stocks	0	0	0
30.3	Totals	1,865,893,702	1,881,452,185	15,558,483

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

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

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

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

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

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

32.2 If no, list exceptions:

## GENERAL INTERROGATORIES

### PART 1 - COMMON INTERROGATORIES

#### OTHER

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

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

1 Name	2 Amount Paid
	\$ 0

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

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

1 Name	2 Amount Paid
	\$ 0

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

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

1 Name	2 Amount Paid
	\$ 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.			\$	_____
1.3	What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit?			\$	_____
1.3	Reason for excluding:				
1.4	Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above.			\$	_____
1.5	Indicate total incurred claims on all Medicare Supplement insurance.			\$	_____
1.6	Individual policies:				
	Most current three years:				
1.61	Total premium earned			\$	_____
1.62	Total incurred claims			\$	_____
1.63	Number of covered lives			\$	_____
	All years prior to most current three years:				
1.64	Total premium earned			\$	_____
1.65	Total incurred claims			\$	_____
1.66	Number of covered lives			\$	_____
1.7	Group policies:				
	Most current three years:				
1.71	Total premium earned			\$	_____
1.72	Total incurred claims			\$	_____
1.73	Number of covered lives			\$	_____
	All years prior to most current three years:				
1.74	Total premium earned			\$	_____
1.75	Total incurred claims			\$	_____
1.76	Number of covered lives			\$	_____
2.	Health Test:				
		1	2		
		Current Year	Prior Year		
2.1	Premium Numerator	\$ 0	\$ 0		
2.2	Premium Denominator	\$ 1,286,755,628	\$ 53,866,064		
2.3	Premium Ratio (2.1/2.2)	0.000	0.000		
2.4	Reserve Numerator	\$ 0	\$ 0		
2.5	Reserve Denominator	\$ 2,151,230,224	\$ 833,251,459		
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000		
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?			\$	51,269,845
3.4	State the authority under which Separate Accounts are maintained: <u>New York Chapter 28 Section 4240</u>				
3.5	Was any of the reporting entity's Separate Accounts business reinsured as of December 31?				Yes [X] No [ ]
3.6	Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31?				Yes [ ] No [X]
3.7	If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)?"			\$	_____
4.1	Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)?"				Yes [X] No [ ]
4.2	Net reimbursement of such expenses between reporting entities:				
4.21	Paid			\$	24,648,513
4.22	Received			\$	256,155
5.1	Does the reporting entity write any guaranteed interest contracts?				Yes [ ] No [X]
5.2	If yes, what amount pertaining to these items is included in:				
5.21	Page 3, Line 1			\$	_____
5.22	Page 4, Line 1			\$	_____
6.	For stock reporting entities only:				
6.1	Total amount paid in by stockholders as surplus funds since organization of the reporting entity:			\$	320,327,949

## GENERAL INTERROGATORIES

### PART 2 – LIFE INTERROGATORIES

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

7.11	Cash	\$	0
7.12	Stock	\$	0

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

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

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

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

\$ 0

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

Yes [ X ] No [ ]

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

Type		3	4	5	6	7	8	9
1 Guaranteed Death Benefit	2 Guaranteed Living Benefit	Waiting Period Remaining	Account Value Related to Col. 3	Total Related Account Values	Gross Amount of Reserve	Location of Reserve	Portion Reinsured	Reinsurance Reserve Credit
7 Year Reset & ROP-a	none	none	none	3,506	1,731	Exhibit 5	none	
1 Year Ratchet & ROP-b	GMWB	none	none	250,854,351	34,456	Exhibit 5	100%	34,456
ROP-b	GMWB	none	none	239,936,792	95,882	Exhibit 5	100%	95,882
1 Year Ratchet & ROP-b	GMIB with 10 Year waiting period	0-1	718,170,553	718,170,553	124,034,270	Exhibit 5	100%	124,034,270
1 Year Ratchet & ROP-b	GMIB with 10 Year waiting period	1-2	184,604,348	184,604,348	13,709,080	Exhibit 5	100%	13,709,080
1 Year Ratchet & ROP-b	GMIB with 10 Year waiting period	2-3	287,211,212	287,211,212	4,012,543	Exhibit 5	100%	4,012,543
1 Year Ratchet & ROP-b	GMIB with 10 Year waiting period	3-4	243,110,806	243,110,806	151,720	Exhibit 5	100%	151,720
1 Year Ratchet & ROP-b	GMIB with 10 Year waiting period	4-5	327,969,928	327,969,928	1,896,369	Exhibit 5	100%	1,896,369
1 Year Ratchet & ROP-b	GMIB with 10 Year waiting period	5-6	132,234,838	132,234,838	230,038	Exhibit 5	100%	230,038
1 Year Ratchet & ROP-b	GMIB with 10 Year waiting period	6-7	42,119,074	42,119,074	8,446	Exhibit 5	100%	8,446
ROP-b	GMIB with 10 Year waiting period	0-1	353,262,281	353,262,281	65,059,799	Exhibit 5	100%	65,059,799
ROP-b	GMIB with 10 Year waiting period	1-2	184,319,857	184,319,857	8,168,780	Exhibit 5	100%	8,168,780
ROP-b	GMIB with 10 Year waiting period	2-3	339,258,771	339,258,771	3,319,826	Exhibit 5	100%	3,319,826
ROP-b	GMIB with 10 Year waiting period	3-4	269,748,969	269,748,969	120,124	Exhibit 5	100%	120,124
ROP-b	GMIB with 10 Year waiting period	4-5	520,669,099	520,669,099	2,515,947	Exhibit 5	100%	2,515,947

## GENERAL INTERROGATORIES

### PART 2 – LIFE INTERROGATORIES

ROP-b	GMIB with 10 Year waiting period	5-6	221,056,567	221,056,567	266,621	Exhibit 5	100%	266,621
ROP-b	GMIB with 10 Year waiting period	6-7	82,015,208	82,015,208	4,549	Exhibit 5	100%	4,549
1 Year Ratchet & ROP-b	none	none	none	166,972,223	27,141	Exhibit 5	100%	27,141
ROP-b	none	none	none	132,844,502	15,472	Exhibit 5	100%	15,472
1 Year Ratchet & ROP-b	GMAB with 10 Year waiting period	0-1	234,170	234,170	18,562	Exhibit 5	100%	18,562
1 Year Ratchet & ROP-b	GMAB with 10 Year waiting period	1-2	65,070	65,070	9,289	Exhibit 5	100%	9,289
ROP-b	GMAB with 10 Year waiting period	0-1	2,803,712	2,803,712	79,286	Exhibit 5	100%	79,286

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

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

\$ 0

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

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

11.1 Do you act as a custodian for health savings accounts?

Yes [ ] No [X]

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

\$ \_\_\_\_\_

11.3 Do you act as an administrator for health savings accounts?

Yes [ ] No [X]

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

\$ \_\_\_\_\_

12.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers?

Yes [ ] No [ ] N/A [X]

12.2 If the answer to 12.1 is yes, please provide the following:

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

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

13.1 Direct premiums written

\$ 88,851,879

13.2 Total incurred claims

\$ 25,658,283

13.3 Number of covered lives

65,522

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



**FIVE-YEAR HISTORICAL DATA**

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

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

	1 2016	2 2015	3 2014	4 2013	5 2012
<b>Life Insurance in Force (Exhibit of Life Insurance)</b>					
1. Ordinary - whole life and endowment (Line 34, Col. 4).....	16,206	17,756	17,806	20,685	21,765
2. Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4).....	50,732,786	52,999,630	55,422,325	57,698,773	52,728,016
3. Credit life (Line 21, Col. 6).....					
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4).....					
5. Industrial (Line 21, Col. 2).....					
6. FEGLI/SGLI (Lines 43 & 44, Col. 4).....					
7. Total (Line 21, Col. 10).....	50,748,992	53,017,386	55,440,131	57,719,458	52,749,781
<b>New Business Issued (Exhibit of Life Insurance)</b>					
8. Ordinary - whole life and endowment (Line 34, Col. 2).....					
9. Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2).....	0	0	282,974	7,410,346	9,695,566
10. Credit life (Line 2, Col. 6).....					
11. Group (Line 2, Col. 9).....					
12. Industrial (Line 2, Col. 2).....					
13. Total (Line 2, Col. 10).....	0	0	282,974	7,410,346	9,695,566
<b>Premium Income - Lines of Business (Exhibit 1-Part 1)</b>					
14. Industrial life (Line 20.4, Col. 2).....					
15.1 Ordinary life insurance (Line 20.4, Col. 3).....	347,670,022	29,314,848	44,772,118	46,273,275	47,000,917
15.2 Ordinary individual annuities (Line 20.4, Col. 4).....	939,085,606	24,551,216	(4,226,520,852)	249,278,778	548,913,097
16. Credit life (group and individual) (Line 20.4, Col. 5).....					
17.1 Group life insurance (Line 20.4, Col. 6).....					
17.2 Group annuities (Line 20.4, Col. 7).....					
18.1 A&H - group (Line 20.4, Col. 8).....					
18.2 A&H - credit (group and individual) (Line 20.4, Col. 9).....					
18.3 A&H - other (Line 20.4, Col. 10).....					
19. Aggregate of all other lines of business (Line 20.4, Col. 11).....					
20. Total.....	1,286,755,628	53,866,064	(4,181,748,734)	295,552,053	595,914,014
<b>Balance Sheet (Pages 2 and 3)</b>					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)....	2,208,972,467	1,323,098,284	1,272,571,004	918,217,012	863,382,153
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26).....	2,013,148,251	1,002,423,583	975,123,790	793,824,203	686,860,535
23. Aggregate life reserves (Page 3, Line 1).....	2,151,958,084	834,912,020	774,828,189	693,316,181	633,736,478
24. Aggregate A&H reserves (Page 3, Line 2).....					
25. Deposit-type contract funds (Page 3, Line 3).....	16,352,086	15,497,449	15,276,724	11,500,180	11,773,172
26. Asset valuation reserve (Page 3, Line 24.01).....	11,425,063	7,173,434	4,666,917	1,079,606	5,300,427
27. Capital (Page 3, Lines 29 & 30).....	2,000,000	2,000,000	2,000,000	2,000,000	2,000,000
28. Surplus (Page 3, Line 37).....	193,824,216	318,674,701	295,447,214	122,392,809	174,521,618
<b>Cash Flow (Page 5)</b>					
29. Net Cash from operations (Line 11).....	391,674,000	27,547,393	403,833,433	18,716,266	43,839,192
<b>Risk-Based Capital Analysis</b>					
30. Total adjusted capital.....	207,249,279	327,848,135	302,114,131	125,472,415	181,822,045
31. Authorized control level risk-based capital.....	19,306,124	16,941,670	10,595,502	9,082,620	9,792,972
<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).....	80.8	86.5	88.3	83.6	82.4
33. Stocks (Lines 2.1 and 2.2).....					
34. Mortgage loans on real estate (Lines 3.1 and 3.2).....	17.7	11.4	8.3	11.8	11.5
35. Real estate (Line 4.1, 4.2 and 4.3).....					
36. Cash, cash equivalents and short-term investments (Line 5).....	0.7	1.8	1.6	2.1	3.5
37. Contract loans (Line 6).....					
38. Derivatives (Line 7).....	0.4	0.3	0.1	0.0	0.0
39. Other invested assets (Line 8).....	0.3	0.0	1.7	2.5	2.6
40. Receivables for securities (Line 9).....					
41. Securities lending reinvested collateral assets (Line 10).....					
42. Aggregate write-ins for invested assets (Line 11).....	0.1	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

Annual Statement for the year 2016 of the **First MetLife Investors Insurance Company**  
**FIVE-YEAR HISTORICAL DATA**

(continued)

	1 2016	2 2015	3 2014	4 2013	5 2012
<b>Investments in Parent, Subsidiaries and Affiliates</b>					
44. Affiliated bonds (Sch. D Summary, Line 12 Col. 1).....					
45. Affiliated preferred stocks (Sch. D Summary, Line 18 Col. 1).....					
46. Affiliated common stocks (Sch. D Summary, Line 24 Col. 1).....					
47. Affiliated short-term investments (subtotal included in Sch. DA, Verif. Col. 5, Line 10).....					
48. Affiliated mortgage loans on real estate.....					
49. All other affiliated.....					
50. Total of above Lines 44 to 49.....	0	0	0	0	0
51. Total investment in parent included in Lines 44 to 49 above.....					
<b>Total Nonadmitted and Admitted Assets</b>					
52. Total nonadmitted assets (Page 2, Line 28, Col. 2).....	87,344,459	91,519,742	99,810,374	38,269,236	33,617,753
53. Total admitted assets (Page 2, Line 28, Col. 3).....	6,967,421,202	6,115,238,185	6,504,726,947	6,244,493,209	5,530,556,432
<b>Investment Data</b>					
54. Net investment income (Exhibit of Net Investment Income).....	57,970,601	53,250,182	41,214,550	38,726,805	36,389,828
55. Realized capital gains (losses) (Page 4, Line 34, Column 1).....	(658,085)	244,392	337,921	(5,998,662)	(45,974)
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1).....	28,363	620,871	643,456	(734,929)	(97,804)
57. Total of above Lines 54, 55 and 56.....	57,340,879	54,115,445	42,195,927	31,993,214	36,246,050
<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).....	88,281,843	73,491,806	339,031,775	303,432,004	255,508,590
59. Total contract benefits - A&H (Lines 13 & 14, Cols. 9, 10 & 11).....					
60. Increase in life reserves - other than group and annuities (Line 19, Cols. 2 & 3).....	408,892,167	67,997,599	69,609,523	77,188,896	61,965,378
61. Increase in A&H reserves (Line 19, Cols. 9, 10 & 11).....					
62. Dividends to policyholders (Line 30, Col 1).....					
<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.....	3.4	95.8	0.4	35.2	17.7
64. Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.00.....	4.0	4.1	4.4	4.3	4.7
65. A&H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2).....					
66. A&H cost containment percent (Schedule H, Part 1, Line 4, Col. 2).....					
67. A&H expense percent excluding cost containment expenses (Schedule H, Part 1, Line 10, Col. 2).....					
<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).....					
69. Prior years' claim liability and reserve - group health (Sch. H, Part 3, Line 3.2, Col. 2).....					
70. Incurred losses on prior years' claims - health other than group (Sch. H, Part 3, Line 3.1, Col. 1 less Col. 2).....					
71. Prior years' claim liability and reserve - health other than group (Sch. H, Part 3, Line 3.2, Col. 1 less Col. 2).....					
<b>Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)</b>					
72. Industrial life (Col. 2).....					
73. Ordinary - life (Col. 3).....	(128,107,853)	(20,196,381)	(22,545,449)	(36,987,743)	(21,881,788)
74. Ordinary - individual annuities (Col. 4).....	40,293,105	36,054,865	33,466,333	18,883,601	(1,317,742)
75. Ordinary - supplementary contracts (Col. 5).....	1,182,480	1,091,046	(623,980)	267,771	553,155
76. Credit life (Col. 6).....					
77. Group life (Col. 7).....					
78. Group annuities (Col. 8).....					
79. A&H - group (Col. 9).....					
80. A&H - credit (Col. 10).....					
81. A&H - other (Col. 11).....					
82. Aggregate of all other lines of business (Col. 12).....					
83. Total (Col. 1).....	(86,632,268)	16,949,530	10,296,904	(17,836,371)	(22,646,375)

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.....60992

**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.....	88,897,097				88,897,097
2. Annuity considerations.....	117,782,227				117,782,227
3. Deposit-type contract funds.....	170,000	XXX		XXX	170,000
4. Other considerations.....					0
5. Totals (Sum of Lines 1 to 4).....	206,849,324	0	0	0	206,849,324
<b>DIRECT DIVIDENDS TO POLICYHOLDERS</b>					
<b>Life insurance:</b>					
6.1 Paid in cash or left on deposit.....					0
6.2 Applied to pay renewal premiums.....					0
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period.....	8,588				8,588
6.4 Other.....					0
6.5 Totals (Sum of Lines 6.1 to 6.4).....	8,588	0	0	0	8,588
<b>Annuities:</b>					
7.1 Paid in cash or left on deposit.....					0
7.2 Applied to provide paid-up annuities.....					0
7.3 Other.....					0
7.4 Totals (Sum of Lines 7.1 to 7.3).....	0	0	0	0	0
8. Grand Totals (Lines 6.5 + 7.4).....	8,588	0	0	0	8,588
<b>DIRECT CLAIMS AND BENEFITS PAID</b>					
9. Death benefits.....	27,797,590				27,797,590
10. Matured endowments.....					0
11. Annuity benefits.....	87,985,716				87,985,716
12. Surrender values and withdrawals for life contracts.....	393,201,607				393,201,607
13. Aggregate write-ins for miscellaneous direct claims and benefits paid.....	2,916	0	0	0	2,916
14. All other benefits, except accident and health.....					0
15. Totals.....	508,987,829	0	0	0	508,987,829

**DETAILS OF WRITE-INS**

	1	2	3	4	5	6	7	8	9	10
1301. Waived premiums due to disability.....		2,916								2,916
1302. ....										0
1303. ....										0
1398. Summary of remaining write-ins for Line 13 from overflow page.....		0	0	0	0	0	0	0	0	0
1399. Total (Lines 1301 through 1303 plus 1398)(Line 13 above).....		2,916	0	0	0	0	0	0	0	2,916

	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.....	6	5,263,622							6	5,263,622
17. Incurred during current year.....	68	26,297,590							68	26,297,590
<b>Settled during current year:</b>										
18.1 By payment in full.....	68	27,797,590							68	27,797,590
18.2 By payment on compromised claims.....									0	0
18.3 Totals paid.....	68	27,797,590	0	0	0	0	0	0	68	27,797,590
18.4 Reduction by compromise.....									0	0
18.5 Amount rejected.....									0	0
18.6 Total settlements.....	68	27,797,590	0	0	0	0	0	0	68	27,797,590
19. Unpaid Dec. 31, current year (Lines 16 + 17 - 18.6).....	6	3,763,622							6	3,763,622
<b>POLICY EXHIBIT</b>										
20. In force December 31, prior year.....	73,460	53,017,387,393	(a)						73,460	53,017,387,393
21. Issued during year.....									0	0
22. Other changes to in force (Net).....	(3,047)	(2,268,394,274)							(3,047)	(2,268,394,274)
23. In force December 31 of current year.....	70,413	50,748,993,119	0	0	0	0	0	0	70,413	50,748,993,119

(a) Includes Individual Credit Life Insurance, prior year \$.....0 current year \$.....0.  
 Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$.....0 current year \$.....0.  
 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$.....0 current year \$.....0.

**ACCIDENT AND HEALTH INSURANCE**

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group policies (b).....					
24.1 Federal Employee Health Benefits Plan premium (b).....					
24.2 Credit (group and individual).....					
24.3 Collectively renewable policies (b).....					
24.4 Medicare Title XVIII exempt from state taxes or fees.....					
<b>Other Individual Policies:</b>					
25.1 Non-cancelable (b).....					
25.2 Guaranteed renewable (b).....					
25.3 Non-renewable for stated reasons only (b).....					
25.4 Other accident only.....					
25.5 All other (b).....					
25.6 Totals (Sum of Lines 25.1 to 25.5).....	0	0	0	0	0
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6).....	0	0	0	0	0

**NONE**

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

## EXHIBIT OF LIFE INSURANCE

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10 Total Amount of Insurance (a)
	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)	5 Number of Individual Policies and Group Certificates	6 Amount of Insurance (a)	Number of		9 Amount of Insurance (a)	
							7 Policies	8 Certificates		
1. In force end of prior year.....			73,460	53,017,386						53,017,386
2. Issued during year.....										0
3. Reinsurance assumed.....										0
4. Revived during year.....			133	97,397						97,397
5. Increased during year (net).....				100						100
6. Subtotals, Lines 2 to 5.....	0	0	133	97,497	0	0	0	0	0	97,497
7. Additions by dividends during year.....	XXX		XXX	19	XXX		XXX	XXX		19
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	73,593	53,114,902	0	0	0	0	0	53,114,902
<b>Deductions during year:</b>										
10. Death.....			59	25,553			XXX			25,553
11. Maturity.....							XXX			0
12. Disability.....							XXX			0
13. Expiry.....										0
14. Surrender.....			254	234,244						234,244
15. Lapse.....			2,638	1,860,348						1,860,348
16. Conversion.....			229	127,384			XXX	XXX	XXX	127,384
17. Decreased (net).....				118,381						118,381
18. Reinsurance.....										0
19. Aggregate write-ins for decreases.....	0	0	0	0	0	0	0	0	0	0
20. Totals (Lines 10 to 19).....	0	0	3,180	2,365,910	0	0	0	0	0	2,365,910
21. In force end of year (Line 9 minus Line 20).....	0	0	70,413	50,748,992	0	0	0	0	0	50,748,992
22. Reinsurance ceded end of year.....	XXX		XXX	43,894,276	XXX		XXX	XXX		43,894,276
23. Line 21 minus Line 22.....	XXX		XXX	6,854,716	XXX	(b)	0	XXX	XXX	6,854,716

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### DETAILS OF WRITE-INS

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

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

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

**EXHIBIT OF LIFE INSURANCE (continued)**

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

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
24. Additions by dividends.....	XXX		XXX	370
25. Other paid-up insurance.....			9	67
26. Debit ordinary insurance.....	XXX	XXX		

**ADDITIONAL INFORMATION ON ORDINARY INSURANCE**

Term Insurance Excluding Extended Term Insurance	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
27. Term policies-decreasing.....				
28. Term policies-other.....			70,300	50,732,349
29. Other term insurance-decreasing.....	XXX		XXX	23
30. Other term insurance.....	XXX		XXX	
31. Totals (Lines 27 to 30).....	0	0	70,300	50,732,372
Reconciliation to Lines 2 and 21:				
32. Term additions.....	XXX		XXX	370
33. Totals, extended term insurance.....	XXX	XXX	6	45
34. Totals, whole life and endowment.....			107	16,206
35. Totals (Lines 31 to 34).....	0	0	70,413	50,748,993

**CLASSIFICATION OF AMOUNT OF INSURANCE (a) BY PARTICIPATING STATUS**

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36. Industrial.....				
37. Ordinary.....			50,748,993	
38. Credit Life (Group and Individual).....				
39. Group.....				
40. Totals (Lines 36 to 39).....	0	0	50,748,993	0

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

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

**ADDITIONAL ACCIDENTAL DEATH BENEFITS**

46. Amount of additional accidental death benefits in force end of year under ordinary policies (a).....	119
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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 (a)	3 Number of Policies	4 Amount of Insurance (a)	5 Number of Policies	6 Amount of Insurance (a)	7 Number of Certificates	8 Amount of Insurance (a)
48. Waiver of Premium.....			10,442	5,956,344				
49. Disability Income.....								
50. Extended Benefits.....			XXX	XXX				
51. Other.....								
52. Total.....	0	(b) 0	10,442	(b) 5,956,344	0	(b) 0	0	(b) 0

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

(b) See Paragraph 9 of the Annual Audited Financial Reports in the General section of the Annual Statement Instructions.

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

**SUPPLEMENTARY CONTRACTS**

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year.....	162	217		
2. Issued during year.....	51	53		
3. Reinsurance assumed.....				
4. Increased during year (net).....				
5. Total (Lines 1 to 4).....	213	270	0	0
Deductions during year:				
6. Decreased (net).....	1	27		
7. Reinsurance ceded.....				
8. Totals (Lines 6 and 7).....	1	27	0	0
9. In force end of year.....	212	243	0	0
10. Amount on deposit.....		(a) 32,122,497		(a)
11. Income now payable.....	212			
12. Amount of income payable.....	(a) 1,572,244	(a) 2,141,618	(a)	(a)

**ANNUITIES**

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year.....	1,123	51,915		
2. Issued during year.....	100	516		
3. Reinsurance assumed.....				
4. Increased during year (net).....				
5. Total (Lines 1 to 4).....	1,223	52,431	0	0
Deductions during year:				
6. Decreased (net).....	19	2,917		
7. Reinsurance ceded.....				
8. Totals (Lines 6 and 7).....	19	2,917	0	0
9. In force end of year.....	1,204	49,514	0	0
Income now payable:				
10. Amount of income payable.....	(a) 16,001,580	XXX	XXX	(a)
Deferred fully paid:				
11. Account balance.....	XXX	(a) 1,038,224,207	XXX	(a)
Deferred not fully paid:				
12. Account balance.....	XXX	(a) 4,908,841,950	XXX	(a)

**ACCIDENT AND HEALTH INSURANCE**

	Group		Credit		Other	
	1 Certificates	2 Premiums in force	3 Policies	4 Premiums in force	5 Policies	6 Premiums in force
1. In force end of prior year.....						
2. Issued during year.....						
3. Reinsurance assumed.....						
4. Increased during year (net).....		XXX		XXX		XXX
5. Total (Lines 1 to 4).....	0	XXX	0	XXX	0	XXX
Deductions during year:						
6. Conversions.....		XXX	XXX	XXX	XXX	XXX
7. Decreased (net).....		XXX		XXX		XXX
8. Reinsurance ceded.....		XXX		XXX		XXX
9. Totals (Lines 6 to 8).....	0	XXX	0	XXX	0	XXX
10. In force end of year.....	0	(a)	0	(a)	0	(a)

**DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS**

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

(a) See Paragraph 9 of the Annual Audited Financial Reports in the General section of the Annual Statement Instructions.

**FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE**

## Interest Maintenance Reserve

	1 Amount
1. Reserve as of December 31, prior year.....	1,277,492
2. Current year's realized pre-tax capital gains/(losses) of \$.....(2,351,379) transferred into the reserve net of taxes of \$.....(822,983).....	(1,528,396)
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).....	(250,904)
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4).....	112,588
6. Reserve as of December 31, current year (Line 4 minus Line 5).....	(363,492)

## Amortization

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released from the Reserve	4 Balance Before Reduction for the Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2016.....	252,147	(139,559)		112,588
2. 2017.....	243,345	(289,940)		(46,594)
3. 2018.....	286,418	(267,130)		19,288
4. 2019.....	331,699	(208,930)		122,769
5. 2020.....	362,857	(149,655)		213,202
6. 2021.....	302,502	(87,468)		215,034
7. 2022.....	163,740	(51,434)		112,306
8. 2023.....	95,797	(43,667)		52,130
9. 2024.....	72,576	(35,549)		37,026
10. 2025.....	34,993	(26,771)		8,221
11. 2026.....	19,528	(17,642)		1,886
12. 2027.....	(16,280)	(13,246)		(29,526)
13. 2028.....	(42,704)	(13,893)		(56,597)
14. 2029.....	(68,388)	(14,539)		(82,926)
15. 2030.....	(91,595)	(14,862)		(106,457)
16. 2031.....	(107,675)	(15,831)		(123,506)
17. 2032.....	(115,355)	(16,154)		(131,510)
18. 2033.....	(117,276)	(16,800)		(134,076)
19. 2034.....	(122,177)	(17,770)		(139,947)
20. 2035.....	(132,976)	(18,416)		(151,392)
21. 2036.....	(129,562)	(19,062)		(148,624)
22. 2037.....	(103,533)	(17,447)		(120,979)
23. 2038.....	(63,357)	(14,216)		(77,573)
24. 2039.....	(17,668)	(10,016)		(27,684)
25. 2040.....	28,676	(6,139)		22,538
26. 2041.....	66,051	(2,262)		63,789
27. 2042.....	62,855			62,855
28. 2043.....	45,425			45,425
29. 2044.....	27,686			27,686
30. 2045.....	9,743			9,743
31. 2046 and Later.....				0
32. Total (Lines 1 to 31).....	1,277,492	(1,528,396)	0	(250,904)

### 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.....	5,931,367	1,242,067	7,173,434		(0)	(0)	7,173,434
2. Realized capital gains/(losses) net of taxes - General Account.....	(227,110)	(37,362)	(264,472)	3,800		3,800	(260,672)
3. Realized capital gains/(losses) net of taxes - Separate Accounts.....			0			0	0
4. Unrealized capital gains/(losses) - net of deferred taxes - General Account.....	519,440	(495,560)	23,880			0	23,880
5. Unrealized capital gains/(losses) - net of deferred taxes - Separate Accounts.....			0			0	0
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves.....			0			0	0
7. Basic contribution.....	3,337,743	792,025	4,129,767		2,437	2,437	4,132,205
8. Accumulated balances (Lines 1 through 5, minus 6 plus 7).....	9,561,439	1,501,170	11,062,609	3,800	2,437	6,237	11,068,846
9. Maximum reserve.....	14,429,025	3,752,845	18,181,870		18,281	18,281	18,200,151
10. Reserve objective.....	9,942,527	2,893,389	12,835,916		14,015	14,015	12,849,931
11. 20% of (Line 10 minus Line 8).....	76,218	278,444	354,661	(760)	2,316	1,556	356,217
12. Balance before transfers (Lines 8 + 11).....	9,637,657	1,779,614	11,417,270	3,040	4,753	7,793	11,425,063
13. Transfers.....			0	(3,040)	3,040	0	0
14. Voluntary contribution.....			0			0	0
15. Adjustment down to maximum/up to zero.....			0			0	0
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15).....	9,637,657	1,779,614	11,417,270	0	7,793	7,793	11,425,063



## 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.....	336,861,642	.XXX	.XXX	336,861,642	0.0000	0	0.0000	0	0.0000	0
2	1	Highest quality.....	883,882,311	.XXX	.XXX	883,882,311	0.0004	353,553	0.0023	2,032,929	0.0030	2,651,647
3	2	High quality.....	463,946,234	.XXX	.XXX	463,946,234	0.0019	881,498	0.0058	2,690,888	0.0090	4,175,516
4	3	Medium quality.....	133,135,533	.XXX	.XXX	133,135,533	0.0093	1,238,160	0.0230	3,062,117	0.0340	4,526,608
5	4	Low quality.....	37,215,328	.XXX	.XXX	37,215,328	0.0213	792,686	0.0530	1,972,412	0.0750	2,791,150
6	5	Lower quality.....	1,654,101	.XXX	.XXX	1,654,101	0.0432	71,457	0.1100	181,951	0.1700	281,197
7	6	In or near default.....		.XXX	.XXX	0	0.0000	0	0.2000	0	0.2000	0
8		Total unrated multi-class securities acquired by conversion.....		.XXX	.XXX	0	.XXX	0	.XXX	0	.XXX	0
9		Total long-term bonds (sum of Lines 1 through 8).....	1,856,695,149	.XXX	.XXX	1,856,695,149	.XXX	3,337,355	.XXX	9,940,298	.XXX	14,426,118
<b>PREFERRED STOCKS</b>												
10	1	Highest quality.....		.XXX	.XXX	0	0.0004	0	0.0023	0	0.0030	0
11	2	High quality.....		.XXX	.XXX	0	0.0019	0	0.0058	0	0.0090	0
12	3	Medium quality.....		.XXX	.XXX	0	0.0093	0	0.0230	0	0.0340	0
13	4	Low quality.....		.XXX	.XXX	0	0.0213	0	0.0530	0	0.0750	0
14	5	Lower quality.....		.XXX	.XXX	0	0.0432	0	0.1100	0	0.1700	0
15	6	In or near default.....		.XXX	.XXX	0	0.0000	0	0.2000	0	0.2000	0
16		Affiliated life with AVR.....		.XXX	.XXX	0	0.0000	0	0.0000	0	0.0000	0
17		Total preferred stocks (sum of Lines 10 through 16).....	0	.XXX	.XXX	0	.XXX	0	.XXX	0	.XXX	0
<b>SHORT-TERM BONDS</b>												
18		Exempt obligations.....		.XXX	.XXX	0	0.0000	0	0.0000	0	0.0000	0
19	1	Highest quality.....		.XXX	.XXX	0	0.0004	0	0.0023	0	0.0030	0
20	2	High quality.....		.XXX	.XXX	0	0.0019	0	0.0058	0	0.0090	0
21	3	Medium quality.....		.XXX	.XXX	0	0.0093	0	0.0230	0	0.0340	0
22	4	Low quality.....		.XXX	.XXX	0	0.0213	0	0.0530	0	0.0750	0
23	5	Lower quality.....		.XXX	.XXX	0	0.0432	0	0.1100	0	0.1700	0
24	6	In or near default.....		.XXX	.XXX	0	0.0000	0	0.2000	0	0.2000	0
25		Total short-term bonds (sum of Lines 18 through 24).....	0	.XXX	.XXX	0	.XXX	0	.XXX	0	.XXX	0
<b>DERIVATIVE INSTRUMENTS</b>												
26		Exchange traded.....		.XXX	.XXX	0	0.0004	0	0.0023	0	0.0030	0
27	1	Highest quality.....	969,107	.XXX	.XXX	969,107	0.0004	388	0.0023	2,229	0.0030	2,907
28	2	High quality.....		.XXX	.XXX	0	0.0019	0	0.0058	0	0.0090	0
29	3	Medium quality.....		.XXX	.XXX	0	0.0093	0	0.0230	0	0.0340	0
30	4	Low quality.....		.XXX	.XXX	0	0.0213	0	0.0530	0	0.0750	0
31	5	Lower quality.....		.XXX	.XXX	0	0.0432	0	0.1100	0	0.1700	0
32	6	In or near default.....		.XXX	.XXX	0	0.0000	0	0.2000	0	0.2000	0
33		Total derivative instruments.....	969,107	.XXX	.XXX	969,107	.XXX	388	.XXX	2,229	.XXX	2,907
34		Total (Lines 9 + 17 + 25 + 33).....	1,857,664,256	.XXX	.XXX	1,857,664,256	.XXX	3,337,743	.XXX	9,942,527	.XXX	14,429,025

## 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.....	115,900,866		XXX	115,900,866	0.0010	115,901	0.0050	579,504	0.0065	753,356
36		Farm mortgages - CM2 - high quality.....	5,002,368		XXX	5,002,368	0.0035	17,508	0.0100	50,024	0.0130	65,031
37		Farm mortgages - CM3 - medium quality.....	954,324		XXX	954,324	0.0060	5,726	0.0175	16,701	0.0225	21,472
38		Farm mortgages - CM4 - low medium quality.....			XXX	0	0.0105	0	0.0300	0	0.0375	0
39		Farm mortgages - CM5 - low quality.....			XXX	0	0.0160	0	0.0425	0	0.0550	0
40		Residential mortgages-insured or guaranteed.....			XXX	0	0.0003	0	0.0006	0	0.0010	0
41		Residential mortgages-all other.....			XXX	0	0.0013	0	0.0030	0	0.0040	0
42		Commercial mortgages-insured or guaranteed.....			XXX	0	0.0003	0	0.0006	0	0.0010	0
43		Commercial mortgages-all other - CM1 - highest quality.....	172,607,339		XXX	172,607,339	0.0010	172,607	0.0050	863,037	0.0065	1,121,948
44		Commercial mortgages-all other - CM2 - high quality.....	80,157,976		XXX	80,157,976	0.0035	280,553	0.0100	801,580	0.0130	1,042,054
45		Commercial mortgages-all other - CM3 - medium quality.....	33,288,196		XXX	33,288,196	0.0060	199,729	0.0175	582,543	0.0225	748,984
46		Commercial mortgages-all other - CM4 - low medium quality.....			XXX	0	0.0105	0	0.0300	0	0.0375	0
47		Commercial mortgages-all other - CM5 - low quality.....			XXX	0	0.0160	0	0.0425	0	0.0550	0
Overdue, not in process:												
48		Farm mortgages.....			XXX	0	0.0420	0	0.0760	0	0.1200	0
49		Residential mortgages-insured or guaranteed.....			XXX	0	0.0005	0	0.0012	0	0.0020	0
50		Residential mortgages-all other.....			XXX	0	0.0025	0	0.0058	0	0.0090	0
51		Commercial mortgages-insured or guaranteed.....			XXX	0	0.0005	0	0.0012	0	0.0020	0
52		Commercial mortgages-all other.....			XXX	0	0.0420	0	0.0760	0	0.1200	0
In process of foreclosure:												
53		Farm mortgages.....			XXX	0	0.0000	0	0.1700	0	0.1700	0
54		Residential mortgages-insured or guaranteed.....			XXX	0	0.0000	0	0.0040	0	0.0040	0
55		Residential mortgages-all other.....			XXX	0	0.0000	0	0.0130	0	0.0130	0
56		Commercial mortgages-insured or guaranteed.....			XXX	0	0.0000	0	0.0040	0	0.0040	0
57		Commercial mortgages-all other.....			XXX	0	0.0000	0	0.1700	0	0.1700	0
58		Total Schedule B mortgages (sum of Lines 35 through 57).....	407,911,069	0	XXX	407,911,069	XXX	792,025	XXX	2,893,389	XXX	3,752,845
59		Schedule DA mortgages.....			XXX	0	0.0030	0	0.0100	0	0.0130	0
60		Total mortgage loans on real estate (Lines 58 + 59).....	407,911,069	0	XXX	407,911,069	XXX	792,025	XXX	2,893,389	XXX	3,752,845

**ASSET VALUATION RESERVE**  
 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>COMMON STOCK</b>												
1		Unaffiliated public.....		XXX	XXX	0	0.0000	0	(a)	0	(a)	0
2		Unaffiliated private.....		XXX	XXX	0	0.0000	0	0.1600	0	0.1600	0
3		Federal Home Loan Bank.....		XXX	XXX	0	0.0000	0	0.0050	0	0.0080	0
4		Affiliated life with AVR.....		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
Affiliated Investment Subsidiary:												
5		Fixed income exempt obligations.....				0	XXX		XXX		XXX	
6		Fixed income highest quality.....				0	XXX		XXX		XXX	
7		Fixed income high quality.....				0	XXX		XXX		XXX	
8		Fixed income medium quality.....				0	XXX		XXX		XXX	
9		Fixed income low quality.....				0	XXX		XXX		XXX	
10		Fixed income lower quality.....				0	XXX		XXX		XXX	
11		Fixed income in or near default.....				0	XXX		XXX		XXX	
12		Unaffiliated common stock public.....				0	0.0000	0	(a)	0	(a)	0
13		Unaffiliated common stock private.....				0	0.0000	0	0.1600	0	0.1600	0
14		Real estate.....				0	(b)	0	(b)	0	(b)	0
15		Affiliated - certain other (see SVO Purposes and Procedures Manual).....		XXX	XXX	0	0.0000	0	0.1300	0	0.1300	0
16		Affiliated - all other.....		XXX	XXX	0	0.0000	0	0.1600	0	0.1600	0
17		Total common stock (sum of Lines 1 through 16).....	0	0	0	0	XXX	0	XXX	0	XXX	0
<b>REAL ESTATE</b>												
18		Home office property (General Account only).....				0	0.0000	0	0.0750	0	0.0750	0
19		Investment properties.....				0	0.0000	0	0.0750	0	0.0750	0
20		Properties acquired in satisfaction of debt.....				0	0.0000	0	0.1100	0	0.1100	0
21		Total real estate (sum of Lines 18 through 20).....	0	0	0	0	XXX	0	XXX	0	XXX	0
<b>OTHER INVESTED ASSETS</b>												
<b>INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS</b>												
22		Exempt obligations.....		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
23	1	Highest quality.....		XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
24	2	High quality.....		XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
25	3	Medium quality.....		XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
26	4	Low quality.....		XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
27	5	Lower quality.....		XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
28	6	In or near default.....		XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
29		Total with bond characteristics (sum of Lines 22 through 28).....	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0

**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 PREFERRED STOCKS</b>												
30	1	Highest quality.....	6,093,642	XXX	XXX	6,093,642	0.0004	2,437	0.0023	14,015	0.0030	18,281
31	2	High quality.....		XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
32	3	Medium quality.....		XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
33	4	Low quality.....		XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
34	5	Lower quality.....		XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
35	6	In or near default.....		XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
36		Affiliated life with AVR.....		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
37		Total with preferred stock characteristics (sum of Lines 30 through 36).....	6,093,642	XXX	XXX	6,093,642	XXX	2,437	XXX	14,015	XXX	18,281
<b>INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS</b>												
In Good Standing Affiliated:												
38		Mortgages - CM1 - highest quality.....			XXX	0	0.0010	0	0.0050	0	0.0065	0
39		Mortgages - CM2 - high quality.....			XXX	0	0.0035	0	0.0100	0	0.0130	0
40		Mortgages - CM3 - medium quality.....			XXX	0	0.0060	0	0.0175	0	0.0225	0
41		Mortgages - CM4 - low medium quality.....			XXX	0	0.0105	0	0.0300	0	0.0375	0
42		Mortgages - CM5 - low quality.....			XXX	0	0.0160	0	0.0425	0	0.0550	0
43		Residential mortgages-insured or guaranteed.....			XXX	0	0.0003	0	0.0006	0	0.0010	0
44		Residential mortgages-all other.....		XXX	XXX	0	0.0013	0	0.0030	0	0.0040	0
45		Commercial mortgages-insured or guaranteed.....			XXX	0	0.0003	0	0.0006	0	0.0010	0
Overdue, Not in Process Affiliated:												
46		Farm mortgages.....			XXX	0	0.0420	0	0.0760	0	0.1200	0
47		Residential mortgages-insured or guaranteed.....			XXX	0	0.0005	0	0.0012	0	0.0020	0
48		Residential mortgages-all other.....			XXX	0	0.0025	0	0.0058	0	0.0090	0
49		Commercial mortgages-insured or guaranteed.....			XXX	0	0.0005	0	0.0012	0	0.0020	0
50		Commercial mortgages-all other.....			XXX	0	0.0420	0	0.0760	0	0.1200	0
In Process of foreclosure Affiliated:												
51		Farm mortgages.....			XXX	0	0.0000	0	0.1700	0	0.1700	0
52		Residential mortgages-insured or guaranteed.....			XXX	0	0.0000	0	0.0040	0	0.0040	0
53		Residential mortgages-all other.....			XXX	0	0.0000	0	0.0130	0	0.0130	0
54		Commercial mortgages-insured or guaranteed.....			XXX	0	0.0000	0	0.0040	0	0.0040	0
55		Commercial mortgages-all other.....			XXX	0	0.0000	0	0.1700	0	0.1700	0
56		Total Affiliated (Sum of Lines 38 through 55).....	0	0	XXX	0	XXX	0	XXX	0	XXX	0
57		Unaffiliated - In Good Standing with Covenants.....			XXX	0	(c).....	0	(c).....	0	(c).....	0
58		Unaffiliated - In Good Standing Defeased with Government Securities.....			XXX	0	0.0010	0	0.0050	0	0.0065	0
59		Unaffiliated - In Good Standing Primarily Senior.....			XXX	0	0.0035	0	0.0100	0	0.0130	0
60		Unaffiliated - In Good Standing All Other.....			XXX	0	0.0060	0	0.0175	0	0.0225	0
61		Unaffiliated - Overdue, Not in Process.....			XXX	0	0.0420	0	0.0760	0	0.1200	0
62		Unaffiliated - In Process of Foreclosure.....			XXX	0	0.0000	0	0.1700	0	0.1700	0
63		Total Unaffiliated (Sum of Lines 57 through 62).....	0	0	XXX	0	XXX	0	XXX	0	XXX	0
64		Total with Mortgage Loan Characteristics (Lines 56 + 63).....	0	0	XXX	0	XXX	0	XXX	0	XXX	0

**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.....		XXX	XXX	0	0.0000	0	(a)	0	(a)	0
66		Unaffiliated private.....		XXX	XXX	0	0.0000	0	0.1600	0	0.1600	0
67		Affiliated life with AVR.....		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
68		Affiliated certain other (see SVO Purposes and Procedures Manual).....		XXX	XXX	0	0.0000	0	0.1300	0	0.1300	0
69		Affiliated other - all other.....		XXX	XXX	0	0.0000	0	0.1600	0	0.1600	0
70		Total with Common Stock Characteristics (Sum of Lines 65 through 69).....	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
<b>INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE</b>												
71		Home office property (general account only).....				0	0.0000	0	0.0750	0	0.0750	0
72		Investment properties.....				0	0.0000	0	0.0750	0	0.0750	0
73		Properties acquired in satisfaction of debt.....				0	0.0000	0	0.1100	0	0.1100	0
74		Total with Real Estate Characteristics (Sum of Lines 71 through 73).....	0	0	0	0	XXX	0	XXX	0	XXX	0
<b>LOW INCOME HOUSING TAX CREDIT INVESTMENTS</b>												
75		Guaranteed federal low income housing tax credit.....				0	0.0003	0	0.0006	0	0.0010	0
76		Non-guaranteed federal low income housing tax credit.....				0	0.0063	0	0.0120	0	0.0190	0
77		Guaranteed state low income housing tax credit.....				0	0.0003	0	0.0006	0	0.0010	0
78		Non-guaranteed state low income housing tax credit.....				0	0.0063	0	0.0120	0	0.0190	0
79		All other low income housing tax credit.....				0	0.0273	0	0.0600	0	0.0975	0
80		Total LIHTC (Sum of Lines 75 through 79).....	0	0	0	0	XXX	0	XXX	0	XXX	0
<b>ALL OTHER INVESTMENTS</b>												
81		NAIC 1 working capital finance investments.....		XXX		0	0.0000	0	0.0037	0	0.0037	0
82		NAIC 2 working capital finance investments.....		XXX		0	0.0000	0	0.0120	0	0.0120	0
83		Other invested assets - Schedule BA.....		XXX		0	0.0000	0	0.1300	0	0.1300	0
84		Other short-term invested assets - Schedule DA.....		XXX		0	0.0000	0	0.1300	0	0.1300	0
85		Total All Other (sum of Lines 81, 82, 83 and 84).....	0	XXX	0	0	XXX	0	XXX	0	XXX	0
86		Total Other Invested Assets - Schedule BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85).....	6,093,642	0	0	6,093,642	XXX	2,437	XXX	14,015	XXX	18,281

(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
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NONE

## 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
<b>CLAIMS RESISTED DURING CURRENT YEAR</b>							
<b>Death Claims - Ordinary</b>							
211003367FM.....	22789.....	.....NY.....	.....2014.....	.....150,000	.....	.....150,000	Misrepresentation.....
213119568FM.....	22811.....	.....NY.....	.....2014.....	.....500,001	.....	.....500,001	Misrepresentation.....
2799999. Death Claims - Ordinary.....				.....650,001	.....0	.....650,001	.....XXX.....
3199999. Subtotal - Resisted Death Claims.....				.....650,001	.....0	.....650,001	.....XXX.....
5299999. Subtotal - Claims Resisted of During Current Year.....				.....650,001	.....0	.....650,001	.....XXX.....
5399999. Totals.....				.....650,001	.....0	.....650,001	.....XXX.....

**Sch. H - Pt. 1  
NONE**

**Sch. H - Pt. 2  
NONE**

**Sch. H - Pt. 3  
NONE**

**Sch. H - Pt. 4  
NONE**

**Sch. H - Pt. 5  
NONE**

**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>						
13092.....	26-1511401....	12/31/2009	METLIFE REINSURANCE COMPANY OF VERMONT.....	VT.....	179,755	
0199999	Total - Life and Annuity Affiliates - U.S. - Captive.....				179,755	0
<b>Life and Annuity - Affiliates - U.S. - Other</b>						
87726.....	06-0566090....	12/01/2004	METLIFE INSURANCE COMPANY USA.....	DE.....	3,000	
65978.....	13-5581829....	01/19/2005	METROPOLITAN LIFE INSURANCE COMPANY.....	NY.....	3,250,000	3,207,111
65978.....	13-5581829....	11/01/2014	METROPOLITAN LIFE INSURANCE COMPANY.....	NY.....	9,213,580	
0299999	Total - Life and Annuity Affiliates - U.S. - Other.....				12,466,580	3,207,111
0399999	Total - Life and Annuity Affiliates - U.S. - Total.....				12,646,335	3,207,111
0799999	Total - Life and Annuity Affiliates.....				12,646,335	3,207,111
<b>Life and Annuity - Non-Affiliates - U.S. Non-Affiliates</b>						
66346.....	58-0828824....	01/01/2009	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	500,000	5,578
93572.....	43-1235868....	01/01/2009	RGA REINSURANCE COMPANY.....	MO.....	375,000	
87017.....	62-1003368....	01/01/2009	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE.....	DE.....	125,000	
82627.....	06-0839705....	01/01/2009	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	500,000	5,578
70688.....	36-6071399....	01/01/2009	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY.....	NY.....	1,650,000	8,367
0899999	Total - Life and Annuity Non-Affiliates - U.S. Non-Affiliates.....				3,150,000	19,523
1099999	Total - Life and Annuity Non-Affiliates.....				3,150,000	19,523
1199999	Total - Life and Annuity.....				15,796,335	3,226,634
2399999	Total U.S.....				15,796,335	3,226,634
9999999	Total.....				15,796,335	3,226,634

**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	12/01/2004	METLIFE INSURANCE COMPANY USA	DE	ACO/I	SC			931,653						
87726	06-0566090	12/01/2004	METLIFE INSURANCE COMPANY USA	DE	ACO/I	VGAA		116,424,282	113,419,388	5,642,008					
65978	13-5581829	01/01/2001	METROPOLITAN LIFE INSURANCE COMPANY	NY	ACO/I	FL			975,867,090	(911,128,618)					
65978	13-5581829	02/01/2004	METROPOLITAN LIFE INSURANCE COMPANY	NY	CO/I	XXXL	84,535,789	4,244,460	4,098,080	154,225					
65978	13-5581829	07/01/2004	METROPOLITAN LIFE INSURANCE COMPANY	NY	YRT/I	OL	48,443	190	205	152					
65978	13-5581829	01/19/2005	METROPOLITAN LIFE INSURANCE COMPANY	NY	YRT/I	XXXLO	32,287,009,770	58,814,027	56,550,768	40,373,488					
65978	13-5581829	01/19/2005	METROPOLITAN LIFE INSURANCE COMPANY	NY	YRT/I	XXXLO	800,000	1,602	1,442	1,145					
65978	13-5581829	01/01/2006	METROPOLITAN LIFE INSURANCE COMPANY	NY	ACO/I	OL		21,753,439	22,729,822						
65978	13-5581829	10/25/2010	METROPOLITAN LIFE INSURANCE COMPANY	NY	YRT/I	XXXLO	158,925,093	101,661	100,925	77,021					
65978	13-5581829	11/01/2014	METROPOLITAN LIFE INSURANCE COMPANY	NY	OTH/I	VGAA		115,157,643	105,268,913	88,046,733	166,775,597	172,767,535			
0299999	Total - General Account - Authorized - Affiliates - U.S. - Other							32,531,319,095	316,497,304	1,278,968,286	(776,833,846)	166,775,597	172,767,535	0	0
0399999	Total - General Account - Authorized - Affiliates - U.S. - Total							32,531,319,095	316,497,304	1,278,968,286	(776,833,846)	166,775,597	172,767,535	0	0
0799999	Total - General Account - Authorized - Affiliates							32,531,319,095	316,497,304	1,278,968,286	(776,833,846)	166,775,597	172,767,535	0	0
<b>General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates</b>															
86258	13-2572994	04/01/2009	GENERAL RE LIFE CORPORATION	CT	YRT/I	XXXLO	77,650,003	227,682	224,104	184,861					
88340	59-2859797	01/01/2012	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	402,706,278	282,022	250,158	281,128					
88340	59-2859797	01/19/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	XXXLO	74,423,253	174,041	187,634	170,075					
66346	58-0828824	02/01/2004	MUNICH AMERICAN REASSURANCE COMPANY	GA	CO/I	XXXL	280,000	7,130	6,987	400					
66346	58-0828824	07/01/2004	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	106,030	416	444	299					
66346	58-0828824	01/19/2005	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	XXXLO	565,094,894	1,267,037	1,281,561	1,052,156					
66346	58-0828824	01/01/2009	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	XXXLO	1,260,456,254	2,946,333	2,797,317	1,790,986					
66346	58-0828824	12/31/2009	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	25,000,000	74,320	66,402	153,890					
66346	58-0828824	04/01/2011	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	XXXLO	368,525,510	231,386	230,051	155,303					
66346	58-0828824	01/01/2012	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	XXXLO	778,552,508	1,722,328	1,638,791	835,478					
66869	31-4156830	05/15/1991	NATIONWIDE LIFE INSURANCE COMPANY	OH	ACO/I	SC		1,587,989	1,540,633						
66869	31-4156830	12/31/1992	NATIONWIDE LIFE INSURANCE COMPANY	OH	CO/I	OL	1,121,747	432,433	445,741	16,052					
93572	43-1235868	02/01/2004	RGA REINSURANCE COMPANY	MO	CO/I	XXXL	1,120,000	28,519	27,946	1,600					
93572	43-1235868	07/01/2004	RGA REINSURANCE COMPANY	MO	YRT/I	OL	63,618	250	266	197					
93572	43-1235868	01/19/2005	RGA REINSURANCE COMPANY	MO	YRT/I	XXXLO	945,774,850	1,942,092	1,935,706	1,505,921					
93572	43-1235868	01/01/2009	RGA REINSURANCE COMPANY	MO	YRT/I	XXXLO	1,162,357,837	2,543,942	2,412,951	1,722,823					
93572	43-1235868	01/01/2012	RGA REINSURANCE COMPANY	MO	YRT/I	XXXLO	601,365,714	1,167,026	1,134,932	672,607					
87017	62-1003368	01/01/2009	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	YRT/I	XXXLO	266,176,509	570,831	548,139	337,329					
97071	13-3126819	01/01/2012	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	123,601,572	213,217	206,625	95,026					
87572	23-2038295	02/01/2004	SCOTTISH RE (U.S.), INC	DE	CO/I	XXXL	14,667,045	591,241	579,263	24,607					
87572	23-2038295	07/01/2004	SCOTTISH RE (U.S.), INC	DE	YRT/I	OL	84,824	333	355	238					
87572	23-2038295	01/19/2005	SCOTTISH RE (U.S.), INC	DE	YRT/I	XXXLO	83,665,920	203,901	225,937	162,451					
68713	84-0499703	02/01/2004	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	CO/I	XXXL	36,667,611	1,478,102	1,448,158	61,517					

## SCHEDULE S - PART 3 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount In Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance	
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year			
82627	06-0839705	02/01/2004	SWISS RE LIFE & HEALTH AMERICA INC.	MO	CO/I	XXXL	280,000	7,130	6,987	400					
82627	06-0839705	07/01/2004	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	21,206	83	89	105					
82627	06-0839705	01/19/2005	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	XXXLO	148,487,588	358,779	421,268	308,324					
82627	06-0839705	01/01/2007	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	XXXLO	512,270,097	940,016	911,449	658,424					
82627	06-0839705	01/01/2009	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	XXXLO	1,287,936,254	3,155,373	2,978,183	1,931,678					
82627	06-0839705	01/01/2012	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	707,676,289	1,263,455	1,230,529	646,316					
70688	36-6071399	01/01/2007	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	YRT/I	XXXLO	250,875,047	456,252	434,099	322,324					
70688	36-6071399	01/01/2009	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	YRT/I	XXXLO	1,420,448,005	2,976,876	2,860,615	1,493,531					
80659	38-0397420	01/01/2009	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	YRT/I	OL	13,800,000	36,070	32,396	39,430					
0899999	Total - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates						11,131,256,463	26,886,605	26,065,716	14,625,476	0	0	0	0	
1099999	Total - General Account - Authorized - Non-Affiliates						11,131,256,463	26,886,605	26,065,716	14,625,476	0	0	0	0	
1199999	Total - General Account - Authorized						43,662,575,558	343,383,909	1,305,034,002	(762,208,370)	166,775,597	172,767,535	0	0	
<b>General Account - Unauthorized - Affiliates - U.S. - Captive</b>															
13092	26-1511401	12/31/2009	METLIFE REINSURANCE COMPANY OF VERMONT	VT	COFWI	XXXL			320,176,154	(314,359,124)		30,280,502			
1288888	Total - General Account - Unauthorized - Affiliates - U.S. - Captive						0	0	320,176,154	(314,359,124)	0	30,280,502	0	0	
<b>General Account - Unauthorized - Affiliates - U.S. - Other</b>															
88099	75-1608507	01/19/2005	OPTIMUM RE INSURANCE COMPANY	TX	YRT/I	XXXLO	122,031,559	236,930	241,090	179,604					
64688	75-6020048	01/01/2007	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	XXXLO	109,668,813	209,297	201,325	129,873					
1399999	Total - General Account - Unauthorized - Affiliates - U.S. - Other						231,700,372	446,227	442,415	309,477	0	0	0	0	
1499999	Total - General Account - Unauthorized - Affiliates - U.S. - Total						231,700,372	446,227	320,618,569	(314,049,647)	0	30,280,502	0	0	
1899999	Total - General Account - Unauthorized - Affiliates						231,700,372	446,227	320,618,569	(314,049,647)	0	30,280,502	0	0	
2299999	Total - General Account - Unauthorized						231,700,372	446,227	320,618,569	(314,049,647)	0	30,280,502	0	0	
3499999	Total - General Account - Authorized, Unauthorized and Certified						43,894,275,930	343,830,136	1,625,652,571	(1,076,258,017)	166,775,597	203,048,037	0	0	
<b>Separate Accounts - Authorized - Affiliates - U.S. - Other</b>															
27259	65978	11/01/2014	METROPOLITAN LIFE INSURANCE COMPANY	NY	AMCO/I	VGAA							3,942,475,333		
3699999	Total - Separate Accounts - Authorized - Affiliates - U.S. - Other						0	0	0	0	0	0	0	3,942,475,333	0
3799999	Total - Separate Accounts - Authorized - Affiliates - U.S. - Total						0	0	0	0	0	0	0	3,942,475,333	0
4199999	Total - Separate Accounts - Authorized - Affiliates						0	0	0	0	0	0	0	3,942,475,333	0
4599999	Total - Separate Accounts - Authorized						0	0	0	0	0	0	0	3,942,475,333	0
6899999	Total - Separate Accounts - Authorized, Unauthorized and Certified						0	0	0	0	0	0	0	3,942,475,333	0
6999999	Total U.S.						43,894,275,930	343,830,136	1,625,652,571	(1,076,258,017)	166,775,597	203,048,037	3,942,475,333	0	
9999999	Total						43,894,275,930	343,830,136	1,625,652,571	(1,076,258,017)	166,775,597	203,048,037	3,942,475,333	0	

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**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		

**NONE**

## 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>														
13092.....	26-1511401.	.12/31/2009	METLIFE REINSURANCE COMPANY OF VERMONT.....		179,755	170,787,851	170,967,606						196,299,216	170,967,606
0199999.	Total - General Account - Life and Annuity - Affiliates - U.S. - Captive.....			0	179,755	170,787,851	170,967,606	0	XXX.....	0	0	0	196,299,216	170,967,606
<b>General Account - Life and Annuity - Affiliates - U.S. - Other</b>														
87726.....	06-0566090.	.12/01/2004	METLIFE INSURANCE COMPANY USA.....	116,424,282	3,000	11,880	116,439,162			219,541,277			467,313	116,439,162
0299999.	Total - General Account - Life and Annuity - Affiliates - U.S. - Other.....			116,424,282	3,000	11,880	116,439,162	0	XXX.....	219,541,277	0	0	467,313	116,439,162
0399999.	Total - General Account - Life and Annuity - Affiliates - U.S. - Total.....			116,424,282	182,755	170,799,731	287,406,768	0	XXX.....	219,541,277	0	0	196,766,529	287,406,768
0799999.	Total - General Account - Life and Annuity - Affiliates.....			116,424,282	182,755	170,799,731	287,406,768	0	XXX.....	219,541,277	0	0	196,766,529	287,406,768
<b>General Account - Life and Annuity - Non-Affiliates - U.S. Non-Affiliates</b>														
88099.....	75-1608507.	.01/19/2005	OPTIMUM RE INSURANCE COMPANY.....	236,930		25,522	262,452						91,106	91,106
64688.....	75-6020048.	.01/01/2007	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY.....	209,297		23,734	233,031	225,165					108,216	233,031
0899999.	Total - General Account - Life and Annuity - Non-Affiliates - U.S. Non-Affiliates.....			446,227	0	49,256	495,483	225,165	XXX.....	0	0	0	199,322	324,137
1099999.	Total - General Account - Life and Annuity - Non-Affiliates.....			446,227	0	49,256	495,483	225,165	XXX.....	0	0	0	199,322	324,137
1199999.	Total - General Account - Life and Annuity.....			116,870,509	182,755	170,848,987	287,902,251	225,165	XXX.....	219,541,277	0	0	196,965,851	287,730,905
2399999.	Total - General Account.....			116,870,509	182,755	170,848,987	287,902,251	225,165	XXX.....	219,541,277	0	0	196,965,851	287,730,905
3599999.	Total - U.S.....			116,870,509	182,755	170,848,987	287,902,251	225,165	XXX.....	219,541,277	0	0	196,965,851	287,730,905
9999999.	Total.....			116,870,509	182,755	170,848,987	287,902,251	225,165	XXX.....	219,541,277	0	0	196,965,851	287,730,905

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(a)	Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
	0001.....	1.....	021000021.....	JPMORGAN CHASE BANK, N.A.....	225,165

**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 2016	2 2015	3 2014	4 2013	5 2012
<b>A. OPERATIONS ITEMS</b>					
1. Premiums and annuity considerations for life and accident and health contracts.....	(1,076,258)	170,242	4,420,417	105,864	92,115
2. Commissions and reinsurance expense allowances.....	19,512	18,463	106,972	5,049	5,126
3. Contract claims.....	75,122	93,669	56,030	50,030	57,538
4. Surrender benefits and withdrawals for life contracts.....	343,899	355,675	133,262	58,964	64,627
5. Dividends to policyholders.....	10	11	11	11	11
6. Reserve adjustments on reinsurance ceded.....	(265,818)	(265,949)	4,230,524		
7. Increase in aggregate reserves for life and accident and health contracts.....	(1,280,846)	61,824	23,915	(84,684)	(47,289)
<b>B. BALANCE SHEET ITEMS</b>					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected.....	(260,874)	48,753	29,628	21,537	23,693
9. Aggregate reserves for life and accident and health contracts.....	322,077	1,062,923	1,527,921	1,504,006	1,588,690
10. Liability for deposit-type contracts.....	21,753	22,730	12,715	13,886	11,564
11. Contract claims unpaid.....	3,227	5,492	9,797	9,535	6,250
12. Amounts recoverable on reinsurance.....	15,796	11,227	11,000	3,845	4,750
13. Experience rating refunds due or unpaid.....	(26,124)	1,004	939	848	742
14. Policyholders' dividends (not included in Line 10).....			1		
15. Commissions and reinsurance expense allowances due.....	2,982	3,399	5,063	1,027	666
16. Unauthorized reinsurance offset.....	171	190	141	1,522	125
17. Offset for reinsurance with certified reinsurers.....					
<b>C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)</b>					
18. Funds deposited by and withheld from (F).....		162,392	150,317	135,737	118,713
19. Letters of credit (L).....	225	110,215	110,186	87,150	85,150
20. Trust agreements (T).....	219,541	208,047	205,084	223,526	345,274
21. Other (O).....					
<b>D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)</b>					
22. Multiple beneficiary trust.....					
23. Funds deposited by and withheld from (F).....					
24. Letters of credit (L).....					
25. Trust agreements (T).....					
26. Other (O).....					

**SCHEDULE S - PART 7**

## Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

	1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
<b>ASSETS (Page 2, Col. 3)</b>			
1. Cash and invested assets (Line 12).....	2,298,324,012		2,298,324,012
2. Reinsurance (Line 16).....	(171,235,331)	171,235,331	0
3. Premiums and considerations (Line 15).....	(10,845,388)	(260,873,578)	(271,718,966)
4. Net credit for ceded reinsurance.....	XXX	583,335,009	583,335,009
5. All other admitted assets (balance).....	92,729,174	(13,094,461)	79,634,713
6. Total assets excluding Separate Accounts (Line 26).....	2,208,972,467	480,602,301	2,689,574,768
7. Separate Account assets (Line 27).....	4,758,448,735		4,758,448,735
8. Total assets (Line 28).....	6,967,421,202	480,602,301	7,448,023,503
<b>LIABILITIES, CAPITAL AND SURPLUS (Page 3)</b>			
9. Contract reserves (Lines 1 and 2).....	2,151,958,084	322,076,697	2,474,034,781
10. Liability for deposit-type contracts (Line 3).....	16,352,086	21,753,439	38,105,525
11. Claim reserves (Line 4).....	800,436	3,226,634	4,027,070
12. Policyholder dividends/reserves (Lines 5 through 7).....			0
13. Premium & annuity considerations received in advance (Line 8).....	1,086,116		1,086,116
14. Other contract liabilities (Line 9).....	(133,711,225)	133,711,225	0
15. Reinsurance in unauthorized companies (Line 24.02 minus inset amount).....	171,346	(171,346)	0
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount).....	0		0
17. Reinsurance with certified reinsurers (Line 24.02 inset amount).....			0
18. Funds held under reinsurance treaties with certified reinsurers (Line 24.03 inset amount).....			0
19. All other liabilities (balance).....	(23,508,592)	5,652	(23,502,940)
20. Total liabilities excluding Separate Accounts (Line 26).....	2,013,148,251	480,602,301	2,493,750,552
21. Separate Account liabilities (Line 27).....	4,758,448,735		4,758,448,735
22. Total liabilities (Line 28).....	6,771,596,986	480,602,301	7,252,199,287
23. Capital & surplus (Line 38).....	195,824,216	XXX	195,824,216
24. Total liabilities, capital & surplus (Line 39).....	6,967,421,202	480,602,301	7,448,023,503
<b>NET CREDIT FOR CEDED REINSURANCE</b>			
25. Contract reserves.....	322,076,697		
26. Claim reserves.....	3,226,634		
27. Policyholder dividends/reserves.....	0		
28. Premium & annuity considerations received in advance.....	0		
29. Liability for deposit-type contracts.....	21,753,439		
30. Other contract liabilities.....	133,711,225		
31. Reinsurance ceded assets.....	(171,235,331)		
32. Other ceded reinsurance recoverables.....	13,094,461		
33. Total ceded reinsurance recoverables.....	322,627,125		
34. Premiums and considerations.....	(260,873,578)		
35. Reinsurance in unauthorized companies.....	171,346		
36. Funds held under reinsurance treaties with unauthorized reinsurers.....	0		
37. Reinsurance with certified reinsurers.....	0		
38. Funds held under reinsurance treaties with certified reinsurers.....	0		
39. Other ceded reinsurance payables/offsets.....	(5,652)		
40. Total ceded reinsurance payables/offsets.....	(260,707,884)		
41. Total net credit for ceded reinsurance.....	583,335,009		



**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Allocated by States and Territories

1	2	3	Direct Business Only						
			Life Contracts		4	5	6	7	
			Life Insurance Premiums	Annuity Considerations					Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees
States, Etc.	Active Status								
1.	Alabama.....	AL	N	11,849				11,849	
2.	Alaska.....	AK	N	1,563				1,563	
3.	Arizona.....	AZ	N	107,542	600			108,142	
4.	Arkansas.....	AR	N	7,129	210,000			217,129	
5.	California.....	CA	N	537,847	250			538,097	
6.	Colorado.....	CO	N	56,722				56,722	
7.	Connecticut.....	CT	N	1,239,475	245,218			1,484,693	
8.	Delaware.....	DE	N	22,640				22,640	
9.	District of Columbia.....	DC	N	15,970	127,922			143,892	
10.	Florida.....	FL	N	982,317	2,667,887			3,650,204	
11.	Georgia.....	GA	N	135,490	230,772			366,262	
12.	Hawaii.....	HI	N	14,064				14,064	
13.	Idaho.....	ID	N	1,637				1,637	
14.	Illinois.....	IL	N	106,810				106,810	
15.	Indiana.....	IN	N	23,322	43,773			67,095	
16.	Iowa.....	IA	N	7,047				7,047	
17.	Kansas.....	KS	N	7,511				7,511	
18.	Kentucky.....	KY	N	16,587				16,587	
19.	Louisiana.....	LA	N	9,574				9,574	
20.	Maine.....	ME	N	10,082				10,082	
21.	Maryland.....	MD	N	114,803				114,803	
22.	Massachusetts.....	MA	N	234,443	44,107			278,550	
23.	Michigan.....	MI	N	56,331	44,704			101,035	
24.	Minnesota.....	MN	N	23,614	120,312			143,926	
25.	Mississippi.....	MS	N	3,586				3,586	
26.	Missouri.....	MO	N	15,701				15,701	
27.	Montana.....	MT	N	3,231				3,231	
28.	Nebraska.....	NE	N	2,034				2,034	
29.	Nevada.....	NV	N	117,507	69,517			187,024	
30.	New Hampshire.....	NH	N	20,810				20,810	
31.	New Jersey.....	NJ	N	1,425,118	1,275,480			2,700,598	
32.	New Mexico.....	NM	N	5,211				5,211	
33.	New York.....	NY	L	81,765,207	111,339,980			193,105,187	170,000
34.	North Carolina.....	NC	N	265,065	689,883			954,948	
35.	North Dakota.....	ND	N					0	
36.	Ohio.....	OH	N	68,665	53,717			122,382	
37.	Oklahoma.....	OK	N	14,812				14,812	
38.	Oregon.....	OR	N	34,847				34,847	
39.	Pennsylvania.....	PA	N	250,653	14,032			264,685	
40.	Rhode Island.....	RI	N	45,152	151,289			196,441	
41.	South Carolina.....	SC	N	118,792	334,807			453,599	
42.	South Dakota.....	SD	N	3,124				3,124	
43.	Tennessee.....	TN	N	64,654	28,904			93,558	
44.	Texas.....	TX	N	234,675	39,073			273,748	
45.	Utah.....	UT	N	18,008				18,008	
46.	Vermont.....	VT	N	29,861				29,861	
47.	Virginia.....	VA	N	149,196				149,196	
48.	Washington.....	WA	N	52,478	50,000			102,478	
49.	West Virginia.....	WV	N	5,884				5,884	
50.	Wisconsin.....	WI	N	27,976				27,976	
51.	Wyoming.....	WY	N	22,201				22,201	
52.	American Samoa.....	AS	N					0	
53.	Guam.....	GU	N					0	
54.	Puerto Rico.....	PR	N	8,266				8,266	
55.	US Virgin Islands.....	VI	N					0	
56.	Northern Mariana Islands.....	MP	N					0	
57.	Canada.....	CAN	N	18,935				18,935	
58.	Aggregate Other Alien.....	OT	XXX	361,079	0	0	0	361,079	0
59.	Subtotal.....	(a).....	1	88,897,097	117,782,227	0	0	206,679,324	170,000
90.	Reporting entity contributions for employee benefit plans.....	XXX						0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX		8,588				8,588	
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	XXX						0	
93.	Premium or annuity considerations waived under disability or other contract provisions.....	XXX		2,916				2,916	
94.	Aggregate other amounts not allocable by State.....	XXX		0	3,863,502	0	0	3,863,502	0
95.	Totals (Direct Business).....	XXX		88,908,601	121,645,729	0	0	210,554,330	170,000
96.	Plus reinsurance assumed.....	XXX						0	
97.	Totals (All Business).....	XXX		88,908,601	121,645,729	0	0	210,554,330	170,000
98.	Less reinsurance ceded.....	XXX		53,899,509	(820,821,152)			(766,921,643)	
99.	Totals (All Business) less reinsurance ceded.....	XXX		35,009,092	942,466,881	(b).....	0	977,475,973	170,000

**DETAILS OF WRITE-INS**

58001.	Other alien.....	XXX		361,079				361,079	
58002.	.....	XXX						0	
58003.	.....	XXX						0	
58998.	Summ. of remaining write-ins for line 58 from overflow page.....	XXX		0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX		361,079	0	0	0	361,079	0
9401.	Internal policy exchanges.....	XXX			3,863,502			3,863,502	
9402.	.....	XXX						0	
9403.	.....	XXX						0	
9498.	Summ. of remaining write-ins for line 94 from overflow page.....	XXX		0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX		0	3,863,502	0	0	3,863,502	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 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 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

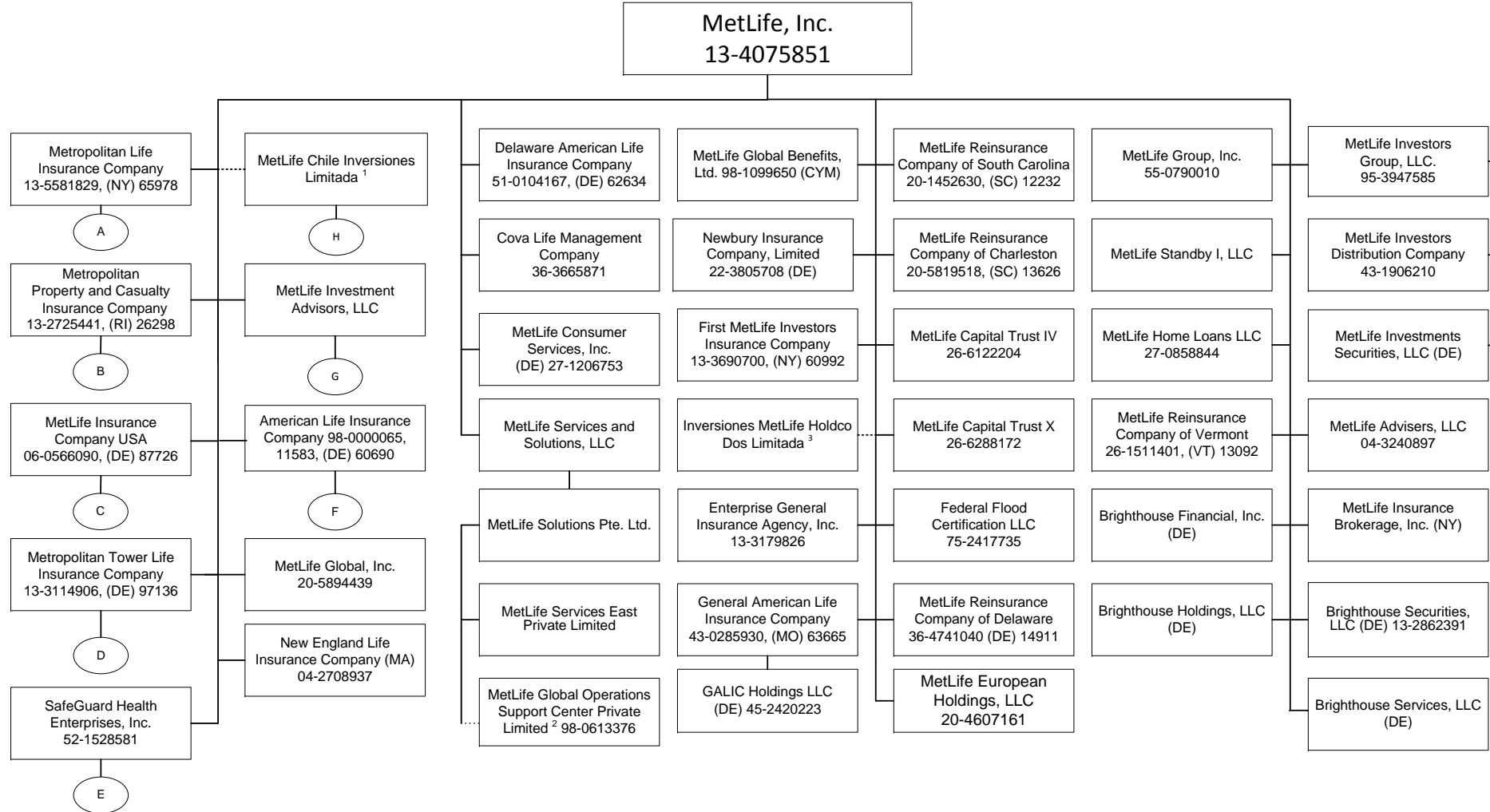
**SCHEDULE T - PART 2****INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN**

Allocated by States and Territories

States, Etc.	Direct Business Only					Totals
	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	
1. Alabama.....AL	11,849					11,849
2. Alaska.....AK	1,563					1,563
3. Arizona.....AZ	107,542	600				108,142
4. Arkansas.....AR	7,129	210,000				217,129
5. California.....CA	537,847	250				538,097
6. Colorado.....CO	56,722					56,722
7. Connecticut.....CT	1,239,475	245,218				1,484,693
8. Delaware.....DE	22,640					22,640
9. District of Columbia.....DC	15,970	127,922				143,892
10. Florida.....FL	982,317	2,667,887				3,650,204
11. Georgia.....GA	135,490	230,772				366,262
12. Hawaii.....HI	14,064					14,064
13. Idaho.....ID	1,637					1,637
14. Illinois.....IL	106,810					106,810
15. Indiana.....IN	23,322	43,773				67,095
16. Iowa.....IA	7,047					7,047
17. Kansas.....KS	7,511					7,511
18. Kentucky.....KY	16,587					16,587
19. Louisiana.....LA	9,574					9,574
20. Maine.....ME	10,082					10,082
21. Maryland.....MD	114,803					114,803
22. Massachusetts.....MA	234,443	44,107				278,550
23. Michigan.....MI	56,331	44,704				101,035
24. Minnesota.....MN	23,614	120,312				143,926
25. Mississippi.....MS	3,586					3,586
26. Missouri.....MO	15,701					15,701
27. Montana.....MT	3,231					3,231
28. Nebraska.....NE	2,034					2,034
29. Nevada.....NV	117,507	69,517				187,024
30. New Hampshire.....NH	20,810					20,810
31. New Jersey.....NJ	1,425,118	1,275,480				2,700,598
32. New Mexico.....NM	5,211					5,211
33. New York.....NY	81,765,207	111,339,980			170,000	193,275,187
34. North Carolina.....NC	265,065	689,883				954,948
35. North Dakota.....ND						0
36. Ohio.....OH	68,665	53,717				122,382
37. Oklahoma.....OK	14,812					14,812
38. Oregon.....OR	34,847					34,847
39. Pennsylvania.....PA	250,653	14,032				264,685
40. Rhode Island.....RI	45,152	151,289				196,441
41. South Carolina.....SC	118,792	334,807				453,599
42. South Dakota.....SD	3,124					3,124
43. Tennessee.....TN	64,654	28,904				93,558
44. Texas.....TX	234,675	39,073				273,748
45. Utah.....UT	18,008					18,008
46. Vermont.....VT	29,861					29,861
47. Virginia.....VA	149,196					149,196
48. Washington.....WA	52,478	50,000				102,478
49. West Virginia.....WV	5,884					5,884
50. Wisconsin.....WI	27,976					27,976
51. Wyoming.....WY	22,201					22,201
52. American Samoa.....AS						0
53. Guam.....GU						0
54. Puerto Rico.....PR	8,266					8,266
55. US Virgin Islands.....VI						0
56. Northern Mariana Islands.....MP						0
57. Canada.....CAN	18,935					18,935
58. Aggregate Other Alien.....OT	361,079					361,079
59. Totals.....	88,897,097	117,782,227	0	0	170,000	206,849,324

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

PART 1 - ORGANIZATIONAL CHART

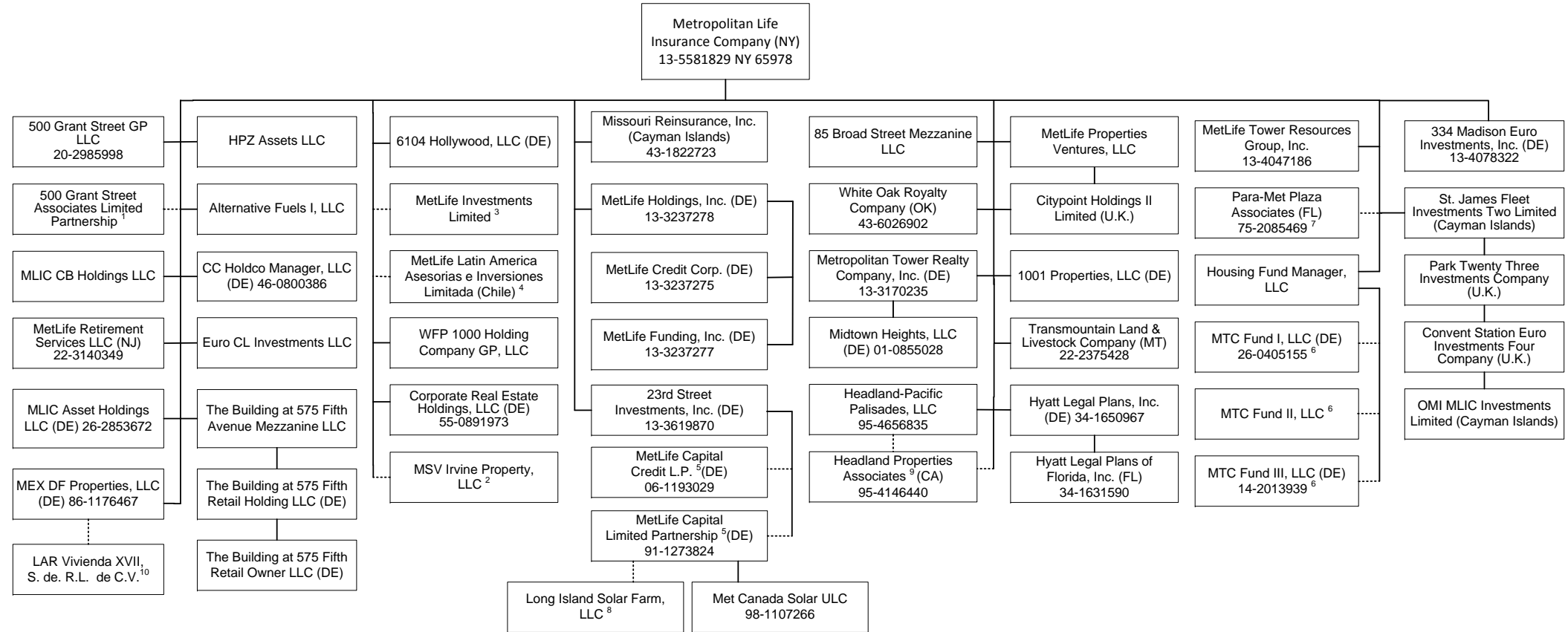


1 72.35109659% is owned by MetLife, Inc., 24.8823628% by American Life Insurance Company, 2.76654057% is owned by Inversiones MetLife Holdco Dos Limitada and 0.00000004% is owned by Natiloportem Holdings, LLC.  
 2 99.99999% is owned by MetLife Solutions Pte. Ltd. and 0.00001% is owned by Natiloportem Holdings, LLC.  
 3 99.99946% of Inversiones MetLife Holdco Dos Limitada is owned by MetLife, Inc., 0.000535% is owned by MetLife International Holdings, LLC. and 0.0000054% is owned by Natiloportem Holdings, LLC.

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

PART 1 - ORGANIZATIONAL CHART

A



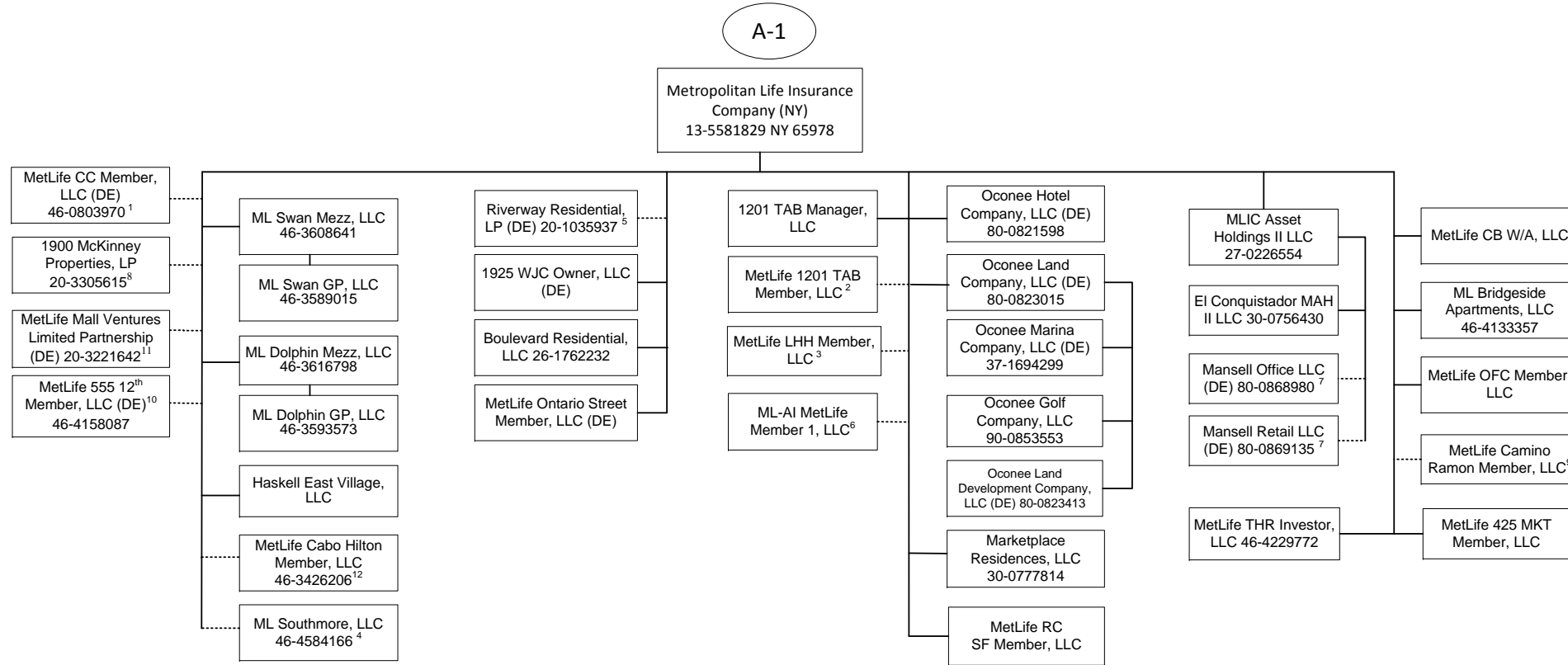
51.1

1 99% of 500 Grant Street Associates Limited Partnership is held by Metropolitan Life Insurance Company and 1% by 500 Grant Street GP LLC.  
 2 4% of MSV Irvine Property, LLC is owned by Metropolitan Tower Realty Company, Inc. and 96% is owned by Metropolitan Life Insurance Company.  
 3 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 75% of the general partnership is held by Metropolitan Life Insurance Company and 25% of the general partnership is held by Metropolitan Tower Realty Company, Inc.  
 8 9.61% membership interest is held by MetLife Renewables Holding, LLC and 90.39% membership interest is held by LISF Solar Trust in which MetLife Capital Limited Partnership has a 100% beneficial interest.  
 9 Metropolitan Life Insurance Company owns 99% of Headland Properties Associates and Headland-Pacific Palisades, LLC owns the other 1%.  
 10 99.99% of LAR Vivienda XVII S. de R.L. de C.V. is owned by MEX DF Properties, LLC and 0.01% is owned by Euro CL Investments LLC.

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

PART 1 - ORGANIZATIONAL CHART



51.2

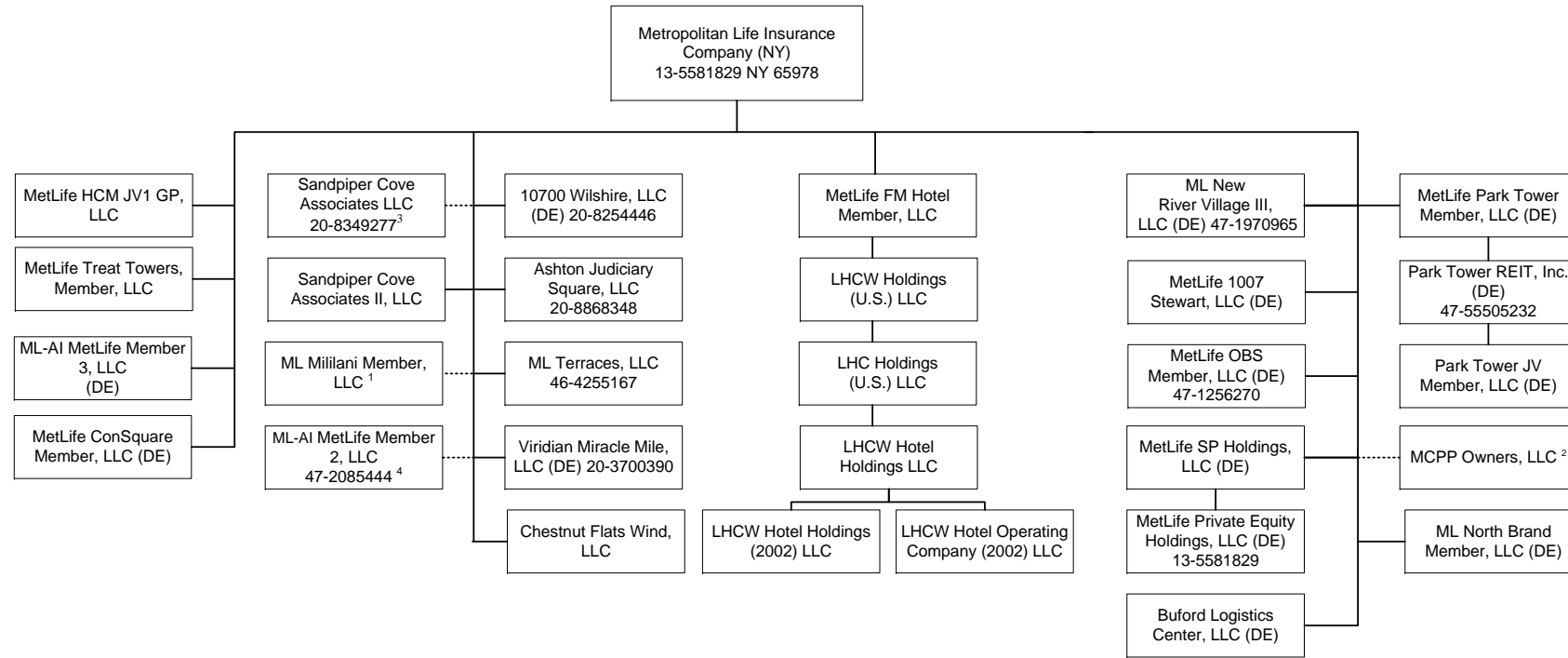
1 95.122% of MetLife CC Member, LLC is held by Metropolitan Life Insurance Company and 4.878% by General American Life Insurance Company.  
 2 96.9% of MetLife 1201 TAB Member, LLC is owned by Metropolitan Life Insurance Company and 3.10% is owned by Metropolitan Property and Casualty Insurance Company.  
 3 99% of MetLife LHH Member, LLC is owned by Metropolitan Life Insurance Company and 1% by General American Life Insurance Company.  
 4 99% of ML Southmore, LLC is owned by Metropolitan Life Insurance Company and 1% by General American Life Insurance Company.  
 5 99.9% LP Interest of Riverway Residential, LP is owned by Metropolitan Life Insurance Company and .1% GP interest is owned by Metropolitan Tower Realty Company, Inc.  
 6 95.199% of the membership interest is owned by Metropolitan Life Insurance Company and 4.801% by Metropolitan Property and Casualty Insurance Company.

7 73.0284% is owned by MLIC Asset Holdings II LLC and 26.9716% is owned by MLIC CB Holdings LLC.  
 8 99.9% LP interest of 1900 McKinley Properties, LP is owned by Metropolitan Life Insurance Company and 0.1% GP interest is owned by Metropolitan Tower Realty Company, Inc.  
 9 99% of MetLife Camino Ramon Member, LLC is owned by Metropolitan Life Insurance Company and 1% by General American Life Insurance Company USA.  
 10 MetLife 555 12th Member, LLC is owned at 94.6% by Metropolitan Life Insurance Company and 5.4% by General American Life Insurance Company.  
 11 99% LP interest of MetLife Mall Ventures Limited Partnership is owned by Metropolitan Life Insurance Company and 1% GP interest is owned by Metropolitan Tower Realty Company, Inc.  
 12 54.129% of MetLife Cabo Hilton Member, LLC is owned by Metropolitan Life Insurance Company, 28.971% by MetLife Insurance Company USA and 16.9% by General American Life Insurance Company.

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

PART 1 - ORGANIZATIONAL CHART

A-2

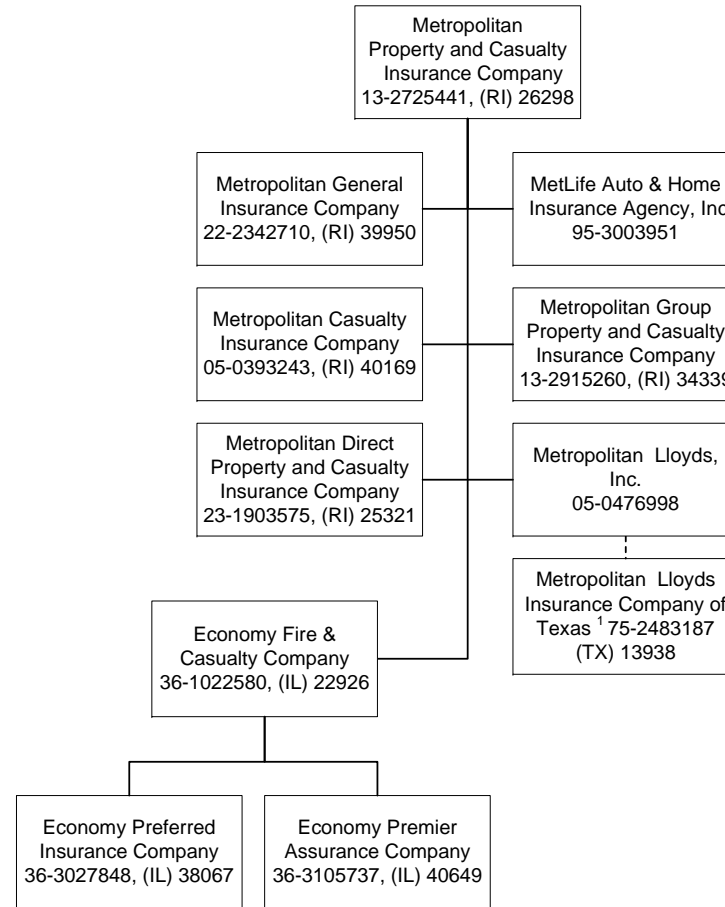


1 ML Mililani Member, LLC is owned at 95% by Metropolitan Life Insurance Company and 5% by General American Life Insurance Company.  
 2 MCPP Owners, LLC is owned at 84.503% by Metropolitan Life Insurance Company, 0.603% by General American Life Insurance Company, 1.616% by Metropolitan Tower Life Insurance Company, 13.278% by MTL Leasing, LLC.  
 3 90.59% of the membership interest is owned by Metropolitan Life Insurance Company and 9.41% of the membership interest is owned by Metropolitan Tower Realty Company, Inc.  
 4 98.97% of ML-AI MetLife Member 2, LLC is owned by Metropolitan Life Insurance Company and 1.03% by General American Life Insurance Company.

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

PART 1 - ORGANIZATIONAL CHART

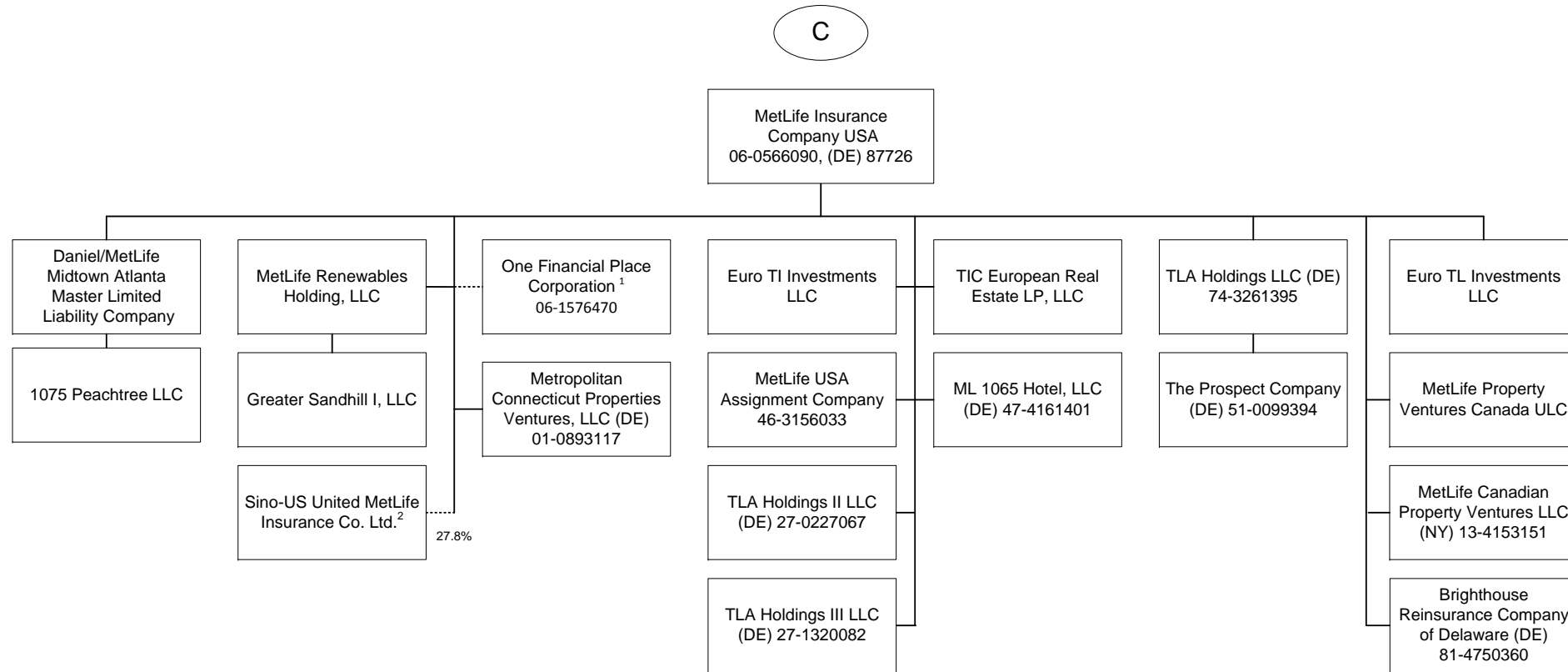
B



<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



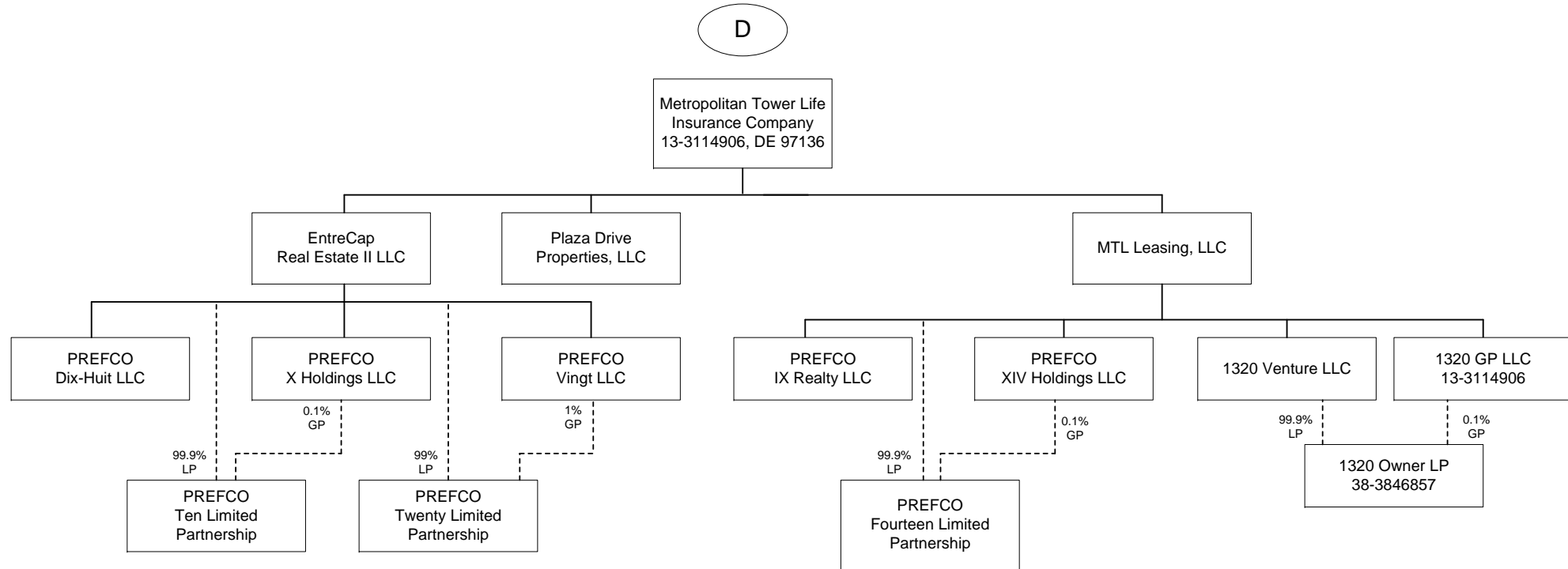
1 100% is owned, in the aggregate, by MetLife Insurance Company USA.

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



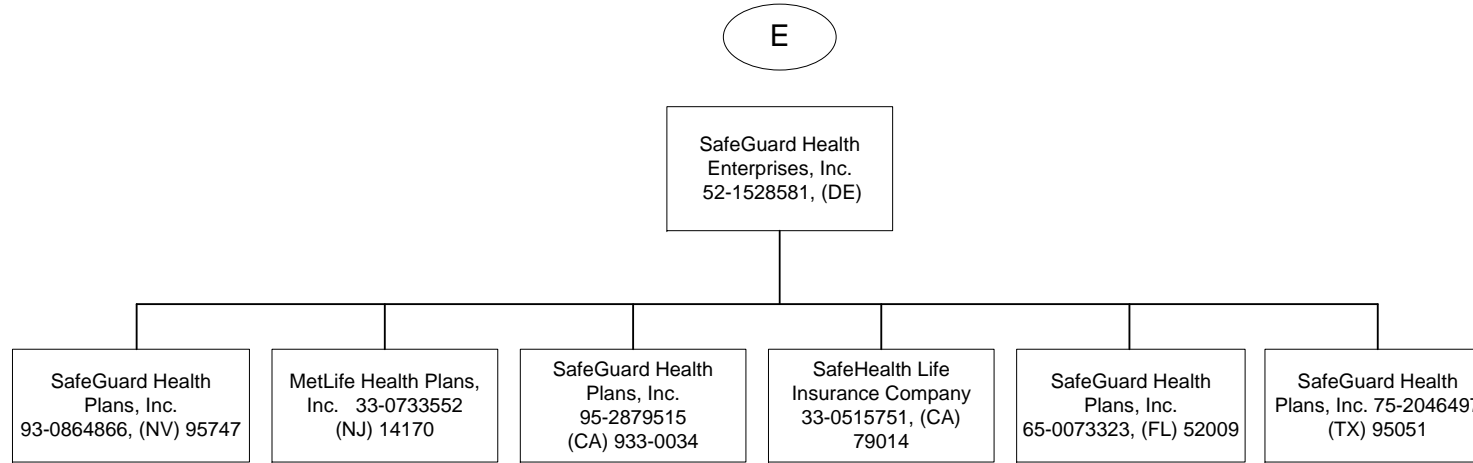
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



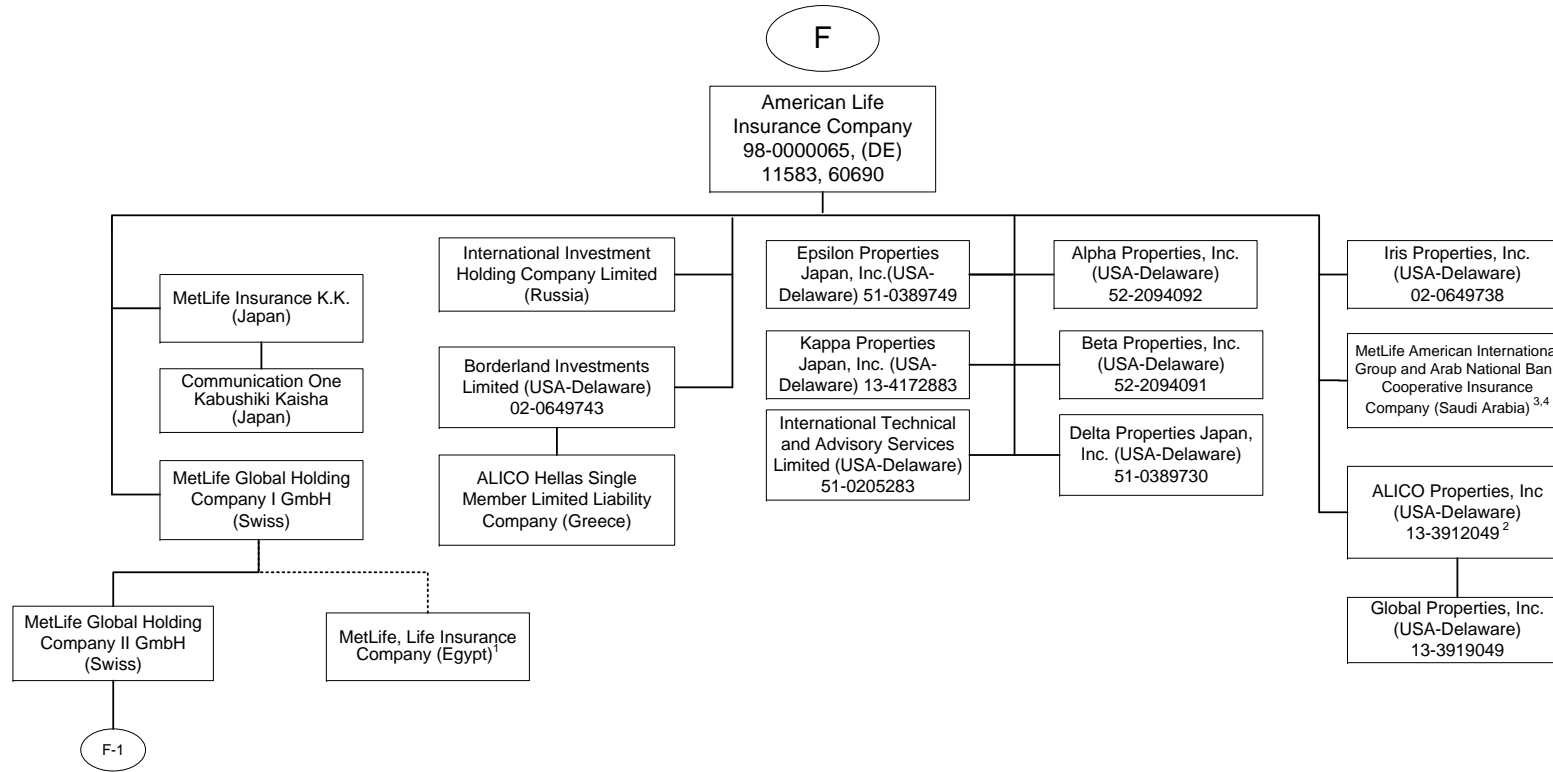
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



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

PART 1 - ORGANIZATIONAL CHART



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

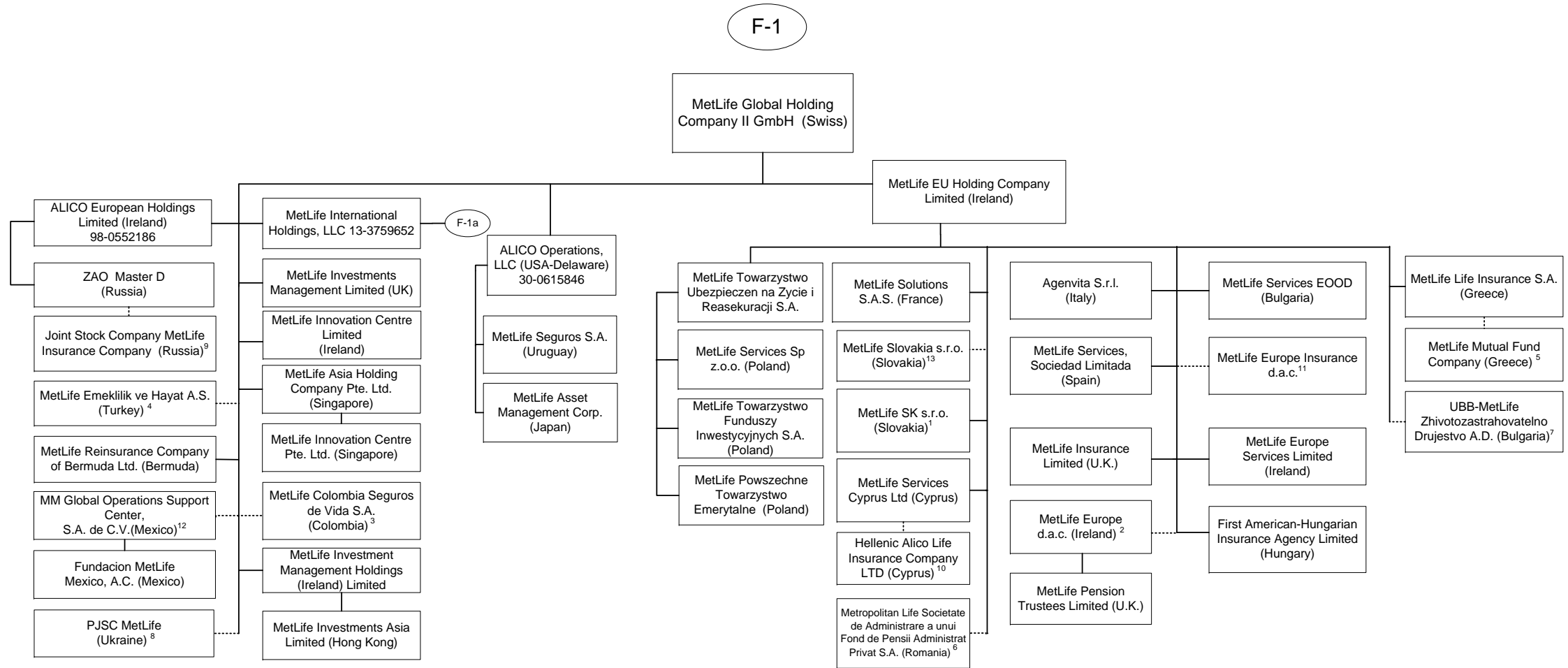
<sup>2</sup> 51% of ALICO Properties, Inc. is owned by American Life Insurance Company and the remaining interest by third parties.

<sup>3</sup> The Delaware Department of Insurance approved a disclaimer of affiliation and therefore, this company is not considered an affiliate under Delaware Law.

<sup>4</sup> 30% of MetLife American International Group and Arab National Bank Cooperative Insurance Company is owned by American Life Insurance Company and the remaining interest by third parties

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

PART 1 - ORGANIZATIONAL CHART

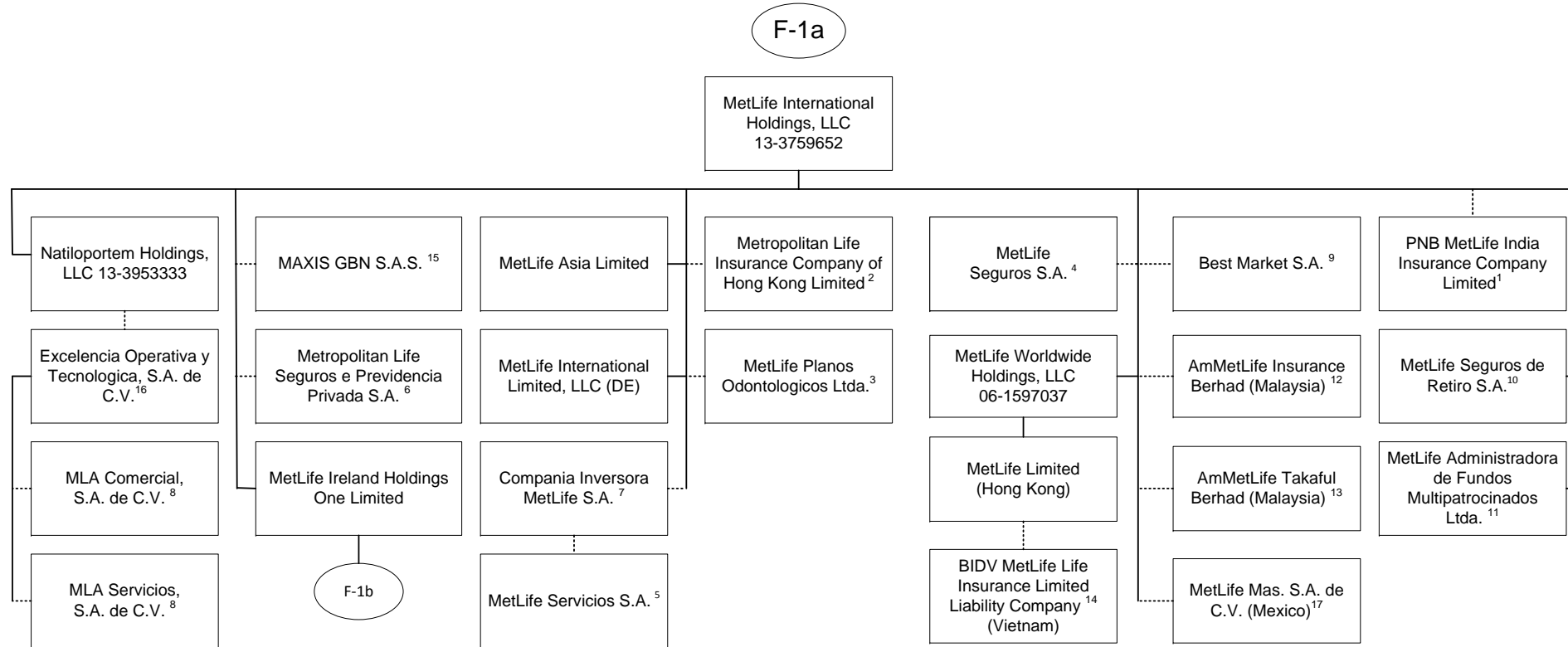


1 99.8788% of MetLife SK s.r.o. is owned by MetLife EU Holding Company Limited and 0.1212% is owned by International Technical and Advisory Services Limited (ITAS).  
 2 MetLife Europe d.a.c. is held by MetLife EU Holding Company Limited at 96.0031504%, American Life Insurance Company at 3.9967583%, and International Technical and Advisory Services at .000913% interest in this entity.  
 3 89.99966003% of MetLife Colombia Seguros de Vida S.A. is owned by MetLife Global Holding Company II GmbH, 10.00003032856% is owned by MetLife Global Holding Company I GmbH, International Technical and Advisory Services Limited, Borderland Investments Limited and Natiloportem Holdings, LLC each owns 0.000001222926%.  
 4 99.98% of MetLife Emekliik ve Hayat A.S. is owned by MetLife Global Holding Company II GmbH (Swiss) and the remaining by third parties.  
 5 90% of MetLife Mutual Fund Company is owned by MetLife Life Insurance S.A. and the remaining interest by a third party.  
 6 99.9836% of Metropolitan Life Societate de Administrare a unui Fond de Pensii Administrat Privat S.A. is owned by MetLife EU Holding Company Limited and 0.0164% by MetLife Services Sp z.o.o.

7 40% of UBB-MetLife Zhivotozastrahovatelno Drujestvo AD is owned by MetLife EU Holding Company Limited and the remaining by third parties  
 8 99.9988% of PJSC MetLife is owned by MetLife Global Holding Company II GmbH, .0006% is owned by International Technical and Advisory Services Limited and the remaining .0006% is owned by Borderland Investments Limited.  
 9 ZAO Master D owns 51% of Joint Stock Company MetLife Insurance Company and MetLife Global Holding Company II GmbH owns the other 49%.  
 10 27.5% of Hellenic Alico Life Insurance Company Ltd. is owned by MetLife Services Cyprus Ltd (Cyprus) and the remaining by a third party.  
 11 MetLife Europe Insurance d.a.c. is held by MetLife EU Holding Company Limited at 93% and the remaining 7% is held by American Life Insurance Company.  
 12 99.999509% of MM Global Operations Support Center S.A. de C.V. (Mexico) is held by MetLife Global Holding Company II GmbH (Swiss) and 0.000491% is held by MetLife Global Holding Company I GmbH (Swiss).  
 13 99.956% of MetLife Slovakia s.r.o. (Slovakia) is owned by MetLife EU Holding Company Limited and 0.044% is owned by ITAS.

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

PART 1 - ORGANIZATIONAL CHART

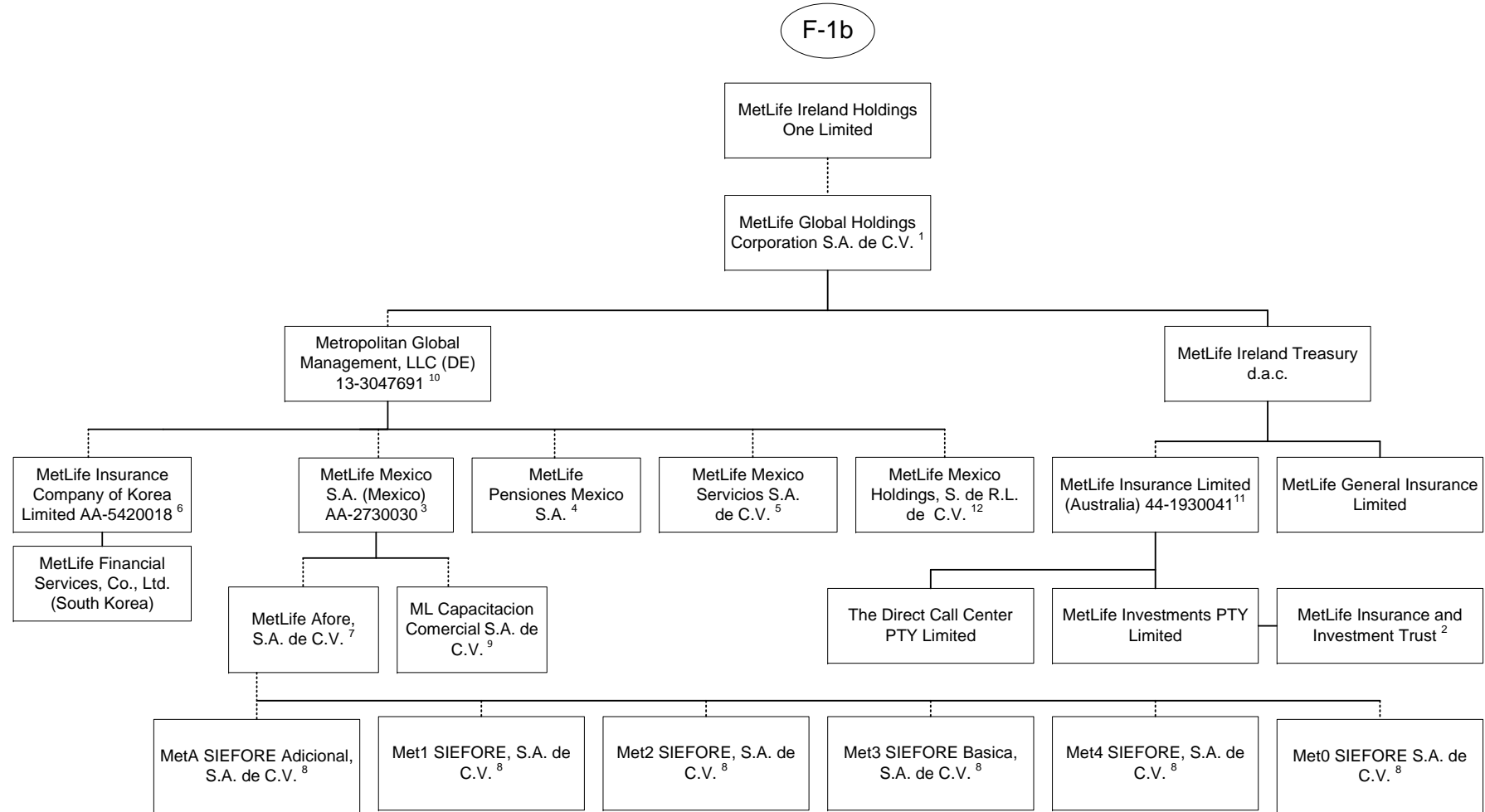


1 26% is owned by MetLife International Holdings, LLC and 74% is owned by third parties.  
 2 99.99935% is owned by MetLife International Holdings, LLC and 0.00065% is owned by Natiloportem Holdings, LLC.  
 3 99.999% is owned by MetLife International Holdings, LLC and .001% is owned by Natiloportem Holdings, LLC.  
 4 95.5242% is owned by MetLife International Holdings, LLC and 2.6753% is owned by Natiloportem Holdings, LLC, and 1.8005% is owned by International Technical and Advisory Services Limited.  
 5 18.87% of the shares of MetLife Servicios S.A. are held by Compania Inversora MetLife S.A., 79.88% is owned by MetLife Seguros S.A., .99% is held by Natiloportem Holdings, LLC and .26% is held by MetLife Seguros de Retiro S.A.  
 6 66.662% is owned by MetLife International Holdings, LLC, 33.337% is owned by MetLife Worldwide Holdings, LLC and 0.001% is owned by Natiloportem Holdings, LLC.  
 7 95.46% is owned by MetLife International Holdings, LLC and 4.54% is owned by Natiloportem Holdings, LLC.  
 8 99% is owned by Excelencia Operativa y Tecnologica, S.A. de C.V. and 1% is owned by MetLife Mexico Servicios S.A. de C.V.

9 5% of the shares are held by Natiloportem Holdings, LLC and 95% is owned by MetLife International Holdings, LLC.  
 10 96.8897% is owned by MetLife International Holdings, LLC, 3.1102% is owned by Natiloportem Holdings, and .0001% is owned by International Technical and Advisory Services Limited.  
 11 99.99998% of MetLife Administradora de Fondos 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

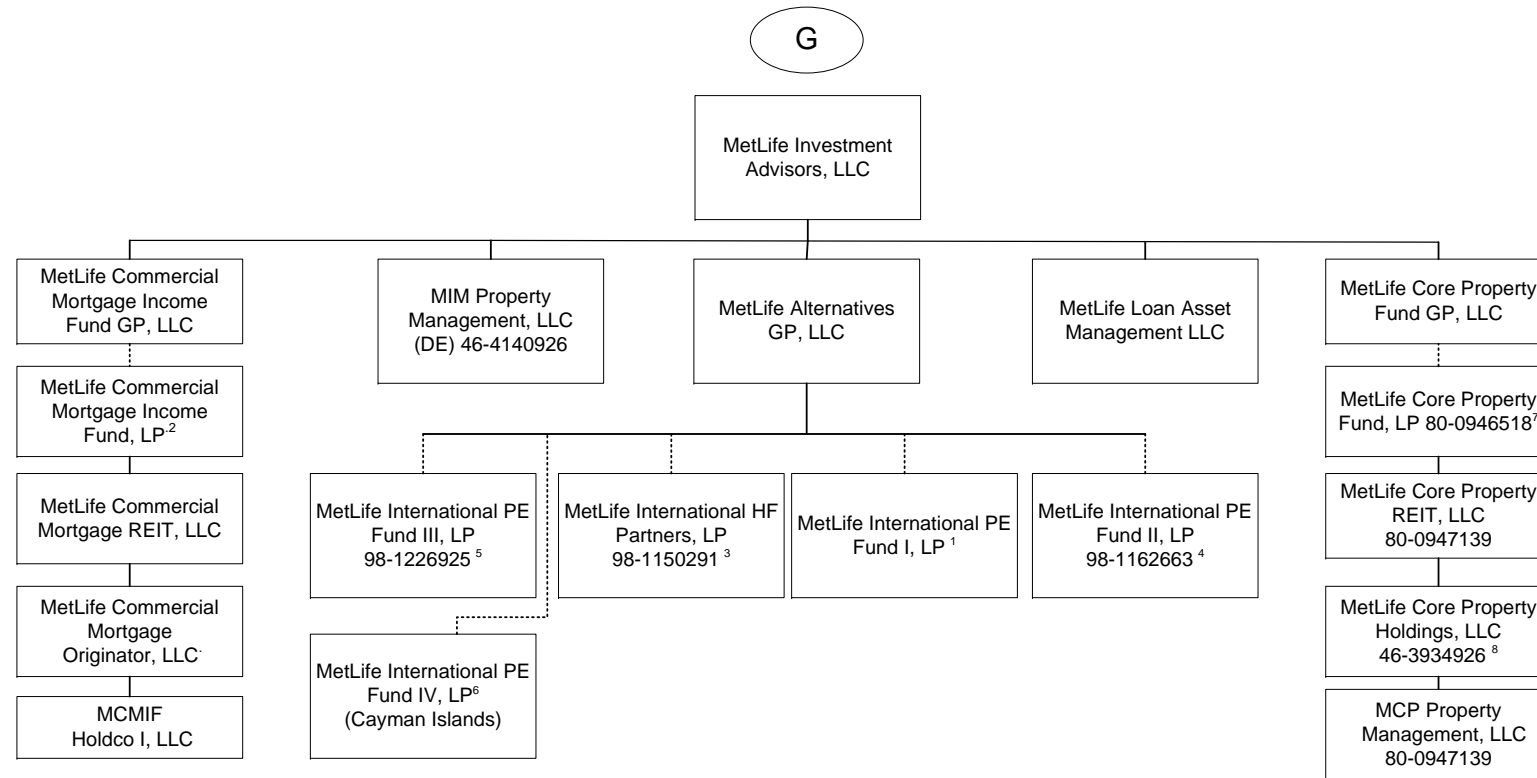


1 98.9% is owned by MetLife Ireland Holdings One Limited and 1.1% is owned by MetLife International Limited, LLC.  
 2 MetLife Insurance and Investment Trust is a trust vehicle, the trustee of which is MetLife Investments PTY Limited ("MIPL"). MIPL is a wholly owned subsidiary of MetLife Insurance Limited.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

7 99.99% is owned by MetLife Mexico S.A. (Mexico) and .01% is owned by MetLife Pensiones S.A.  
 8 99.99% is owned by MetLife Afore, S.A. de C.V. and .01% is owned by MetLife Mexico S.A. (Mexico).  
 9 99% is owned by MetLife Mexico S.A. and 1% is owned by MetLife Mexico Servicios, S.A. de C.V.  
 10 99.7% is owned by MetLife Global Holdings Corporation S.A. de C.V. and 0.3% is owned by MetLife International Holdings, LLC.  
 11 91.16468% of MetLife Insurance Limited (Australia) is owned by MetLife Ireland Treasury Limited and 8.83532% by MetLife Global Holdings Corp. S.A. de C.V.  
 12. 99.99995% is owned by Metropolitan Global Management, LLC, and the remainder is owned by Exelencia Operativa y Tecnologica, S.A. de C.V.

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

PART 1 - ORGANIZATIONAL CHART



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

2 MetLife Commercial Mortgage Income Fund GP, LLC is the general partner of MetLife Commercial Mortgage Income Fund, LP (the "Fund"). A majority of the limited partnership interests in the Fund are held by third parties. The following affiliates hold a minority share of the limited partnership interests in the Fund: Metropolitan Life Insurance Company owns 28.83%, MetLife Insurance Company USA owns 9.61%, MetLife Insurance Co. of Korea, Limited owns 5.66%, MetLife Limited owns 3.81%, and Metropolitan Life Insurance Company of Hong Kong Limited owns .76%.

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

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

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

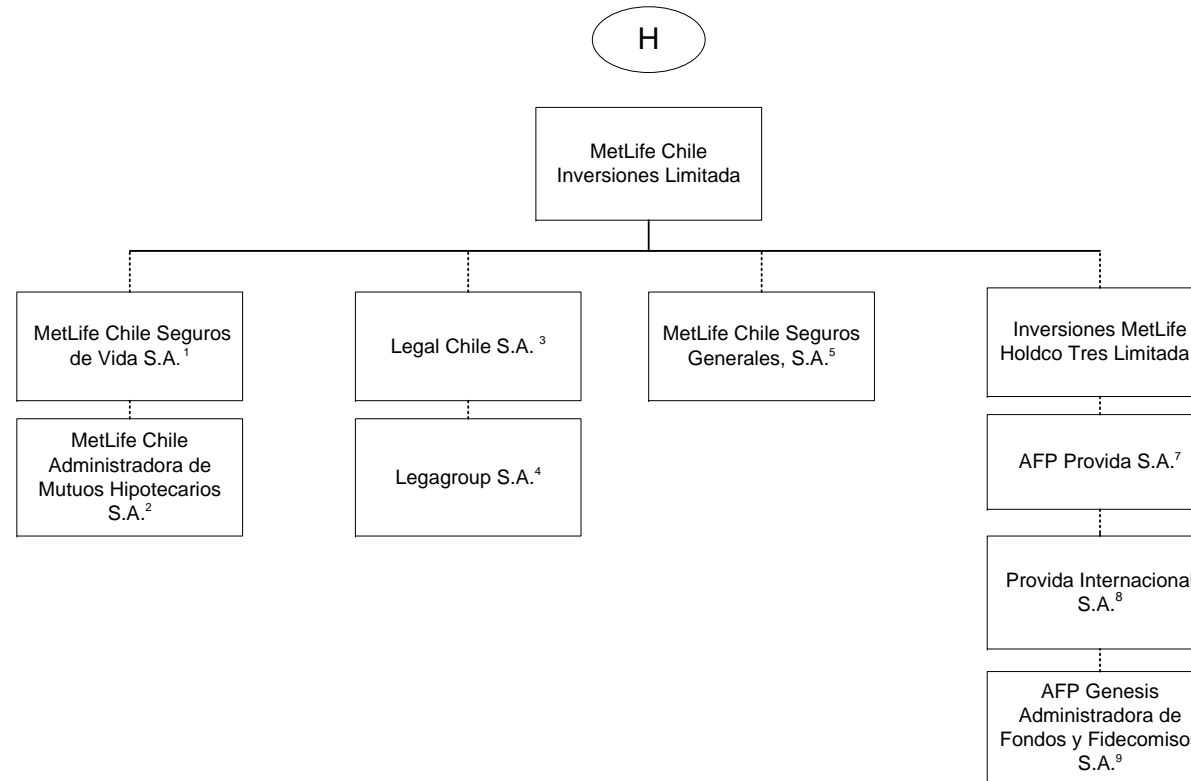
6 94.70% of the limited partnership interests of MetLife International PE Fund IV, LP is owned by MetLife Insurance K.K, 3.79% is owned by MetLife Insurance Company of Korea Limited, 1.51% is owned by MetLife Limited (Hong Kong).

7 MetLife Core Property Fund GP, LLC is the general partner of MetLife Core Property Fund, LP (the "Fund"). A substantial majority of the limited partnership interests in the Fund are held by third parties. The following affiliates hold a minority share of the limited partnership interests in the Fund: Metropolitan Life Insurance Company owns 20.06%, Metropolitan Life insurance Company (on behalf of Separate Account 746) owns 3.24%, MetLife Insurance Company of Korea Limited owns 2.91%, General American Life Insurance Company owns 0.07% and MetLife Insurance Company USA owns 0.14%.

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

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

PART 1 - ORGANIZATIONAL CHART



1 99.997% is held by MetLife Chile Inversiones Limitada and .003% by International Technical and Advisory Services Limited.  
 2 99.9% is held by MetLife Chile Seguros de Vida S.A. and 0.1% by MetLife Chile Inversiones Limitada.  
 3 51% of Legal Chile S.A. is owned by MetLife Chile Inversiones Limitada and the remainder by a third party.  
 4 99% of Legagroup S.A. is owned by Legal Chile S.A. and the remainder by a third party.  
 5 99.98% of MetLife Chile Seguros Generales, S.A. is owned by MetLife Chile Inversiones Limitada and 0.02% by Inversiones MetLife Holdco Dos Limitada.

6 97.13% of Inversiones MetLife Holdco Tres Limitada is owned by MetLife Chile Inversiones Limitada and 2.87% is owned by Inversiones MetLife Holdco Dos Limitada.  
 7 42.3815% of AFP Provida S.A. is owned by Inversiones MetLife Holdco Dos Limitada, 42.3815% owned by Inversiones MetLife Holdco Tres Limitada and 10.9224% by MetLife Chile Inversiones Limitada and the remainder is owned by the public  
 8 99.99% of Provida Internacional S.A. is owned by AFP Provida S.A. and .01% by MetLife Chile Inversiones Limitada.  
 9 99.9% of AFP Genesis Administradora de Fondos y Fidecomisos S.A. is owned by Provida Internacional S.A. and 0.1% by AFP Provida S.A.



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

PART 1 - ORGANIZATIONAL CHART

- 1) The voting securities (excluding directors' qualifying shares, if any) of each subsidiary shown on the organizational chart are 100% owned by their respective parent corporation, unless otherwise indicated.
- 2) The Metropolitan Money Market Pool and MetLife Intermediate Income Pool are pass-through investments pools, of which Metropolitan Life Insurance Company and/or its subsidiaries and/or affiliates are general partners.
- 3) The MetLife, Inc. organizational chart does not include real estate joint ventures and partnerships of which MetLife, Inc. and/or its subsidiaries is an investment partner. In addition, certain inactive subsidiaries have also been omitted.
- 4) MetLife Services EEIG is a cost-sharing mechanism used in European Union for European Union-affiliated members.

# SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
<b>Members</b>															
0241	MetLife.....	00000..	13-4075851..	2945824	1099219	NYSE, ISE.....	MetLife, Inc.....	DE.....	UDP.....	Board of Directors.....	Board of Directors		Board of Directors.....	..N.....	
0241	MetLife.....	65978..	13-5581829..	1583845	937834	ISE.....	Metropolitan Life Insurance Company.....	NY.....	IA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	20-2985998..				500 Grant Street GP, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					500 Grant Street Associates Limited Partnership	CT.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	99.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					500 Grant Street Associates Limited Partnership	CT.....	NIA.....	500 Grant Street GP LLC.....	Ownership.....	1.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	22-3140349..				MetLife Retirement Services LLC.....	NJ.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	13-2862391..				Brighthouse Securities, LLC.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	63665..	43-0285930..		728240		General American Life Insurance Company.....	MO.....	IA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	..Y.....	
0241	MetLife.....	00000..	45-2420223..				GALIC Holdings LLC.....	DE.....	NIA.....	General American Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	91626..	04-2708937..		1030011		New England Life Insurance Company.....	MA.....	IA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	..Y.....	
0241	MetLife.....	00000..					MLIC CB Holdings LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					HPZ Assets LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					Alternative Fuels I, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	46-0800386..				CC Holdco Manager, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	13-5581829..				MetLife Private Equity Holdings, LLC.....	DE.....	NIA.....	MetLife SP Holdings, LLC.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					Euro CL Investments LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					1001 Properties, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					6104 Hollywood, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					The Building at 575 Fifth Avenue Mezzanine LLC	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					The Building at 575 Fifth Retail Holding LLC.....	DE.....	NIA.....	The Building at 575 Fifth Avenue Mezzanine LLC	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					The Building at 575 Fifth Retail Owner LLC.....	DE.....	NIA.....	The Building at 575 Fifth Retail Holding LLC.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	20-8254446..				10700 Wilshire, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					Sandpiper Cove Associates II, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					ML Mililani Member, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	95.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					ML Mililani Member, LLC.....	DE.....	NIA.....	General American Life Insurance Company.....	Ownership.....	5.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					ML North Brand Member.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	47-5228317..				MCPP Owners, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	84.503	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	47-5228317..				MCPP Owners, LLC.....	DE.....	NIA.....	General American Life Insurance Company.....	Ownership.....	0.603	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	47-5228317..				MCPP Owners, LLC.....	DE.....	NIA.....	Metropolitan Tower Life Insurance Company.....	Ownership.....	1.616	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	47-5228317..				MCPP Owners, LLC.....	DE.....	NIA.....	MTL Leasing, LLC.....	Ownership.....	13.278	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	20-3700390..				Viridian Miracle Mile, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	

## SCHEDULE Y

### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0241	MetLife.....	00000..	98-1107266..				MetLife Canada Solar ULC.....	CAN.....	NIA.....	MetLife Capital, Limited Partnership.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..		4275534			MetLife Investments Asia Limited (Hong Kong).....	HKG.....	NIA.....	MetLife Investment Management Holdings (Ireland) Limited	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..		4254427			MetLife Investments Limited (UK).....	GBR.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	99.000	MetLife, Inc.....	..Y.....	
0241	MetLife.....	00000..		4254427			MetLife Investments Limited (UK).....	GBR.....	NIA.....	23rd Street Investments, Inc.....	Ownership.....	1.000	MetLife, Inc.....	..Y.....	
0241	MetLife.....	00000..		4254445			MetLife Latin America Asesorias e Inversiones Limitada (Chile)	CHL.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	99.990	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..		4254445			MetLife Latin America Asesorias e Inversiones Limitada (Chile)	CHL.....	NIA.....	23rd Street Investments, Inc.....	Ownership.....	0.010	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	86-1176467..				MEX DF Properties, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					LAR Vivienda XVII, S. de. R. L. de C.V.....	MEX.....	NIA.....	MEX DF Properties, LLC.....	Ownership.....	99.990	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					LAR Vivienda XVII, S. de. R. L. de C.V.....	MEX.....	NIA.....	Euro CL Investments LLC.....	Ownership.....	0.010	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	55-0891973..				Corporate Real Estate Holdings, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					WFP 1000 Holding Company GP, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					MSV Irvine Property, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	96.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					MSV Irvine Property, LLC.....	DE.....	NIA.....	Metropolitan Tower Realty Company, Inc.....	Ownership.....	4.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	13-3619870..				23rd Street Investments, Inc.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..Y.....	
0241	MetLife.....	00000..	06-1193029..				MetLife Capital Credit L.P.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	99.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	06-1193029..				MetLife Capital Credit L.P.....	DE.....	NIA.....	23rd Street Investments, Inc.....	Ownership.....	1.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	91-1273824..				MetLife Capital, Limited Partnership.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	99.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	91-1273824..				MetLife Capital, Limited Partnership.....	DE.....	NIA.....	23rd Street Investments, Inc.....	Ownership.....	1.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					Long Island Solar Farm, LLC.....	DE.....	NIA.....	MetLife Renewables Holding, LLC.....	Ownership.....	9.610	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					Long Island Solar Farm, LLC.....	DE.....	NIA.....	MetLife Capital, Limited Partnership.....	Ownership.....	90.390	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	43-1822723..	4275507			Missouri Reinsurance, Inc.....	CYM.....	IA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	13-3237278..				MetLife Holdings, Inc.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..Y.....	
0241	MetLife.....	00000..	13-3237275..				MetLife Credit Corp.....	DE.....	NIA.....	MetLife Holdings, Inc. (DE).....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	13-3237277..				MetLife Funding, Inc.....	DE.....	NIA.....	MetLife Holdings, Inc. (DE).....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					85 Broad Street Mezzanine LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	46-5563450..				Buford Logistics Center, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					MetLife Park Tower Member, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	47-5505232..				Park Tower REIT, Inc.....	DE.....	NIA.....	MetLife Park Tower Member, LLC.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					Park Tower JV Member, LLC.....	DE.....	NIA.....	Park Tower REIT, Inc.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	13-3170235..				Metropolitan Tower Realty Company, Inc.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..Y.....	
0241	MetLife.....	00000..	01-0855028..				Midtown Heights, LLC.....	DE.....	NIA.....	Metropolitan Tower Realty Company, Inc.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	95-4656835..				Headland-Pacific Palisades, LLC.....	CA.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	95-4146440..				Headland Properties Associates.....	CA.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	99.000	MetLife, Inc.....	..N.....	

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# SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0241	MetLife.....	00000..	95-4146440..				Headland Properties Associates.....	CA.....	NIA.....	Headland-Pacific Palisades, LLC.....	Ownership.....	.....1.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	43-6026902..				White Oak Royalty Company.....	OK.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....100.000	MetLife, Inc.....	.....Y.....	
0241	MetLife.....	00000..	30-0777814..				Marketplace Residences, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	26-2853672..				MLIC Asset Holdings LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife Properties Ventures, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					Citypoint Holdings II Limited (UK).....	GBR.....	NIA.....	MetLife Properties Ventures, LLC.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	22-2375428..				Transmountain Land & Livestock Company.....	MT.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....100.000	MetLife, Inc.....	.....Y.....	
0241	MetLife.....	00000..	34-1650967..				Hyatt Legal Plans, Inc.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....100.000	MetLife, Inc.....	.....Y.....	
0241	MetLife.....	00000..	34-1631590..				Hyatt Legal Plans of Florida, Inc.....	FL.....	NIA.....	Hyatt Legal Plans, Inc.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	27-0226554..				MLIC Asset Holdings II LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	30-0756430..				EI Conquistador MAH II LLC.....	DE.....	NIA.....	MLIC Asset Holdings II LLC.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	80-0868980..				Mansell Office LLC.....	DE.....	NIA.....	MLIC Asset Holdings II LLC.....	Ownership.....	.....73.028	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	80-0868980..				Mansell Office LLC.....	DE.....	NIA.....	MLIC CB Holdings LLC.....	Ownership.....	.....26.972	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	80-0869135..				Mansell Retail LLC.....	DE.....	NIA.....	MLIC Asset Holdings II LLC.....	Ownership.....	.....73.028	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	80-0869135..				Mansell Retail LLC.....	DE.....	NIA.....	MLIC CB Holdings LLC.....	Ownership.....	.....26.972	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife RC SF Member, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	20-3221642..				MetLife Mall Ventures Limited Partnership.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....99.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	20-3221642..				MetLife Mall Ventures Limited Partnership.....	DE.....	NIA.....	Metropolitan Tower Realty Company, Inc.....	Ownership.....	.....1.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	20-8868348..				Ashton Judiciary Square, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	20-8349277..				Sandpiper Cove Associates, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....90.590	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	20-8349277..				Sandpiper Cove Associates, LLC.....	DE.....	NIA.....	Metropolitan Tower Realty Company, Inc.....	Ownership.....	.....9.410	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	20-3305615..				1900 McKinney Properties, LP.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....99.900	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	20-3305615..				1900 McKinney Properties, LP.....	DE.....	NIA.....	Metropolitan Tower Realty Company, Inc.....	Ownership.....	.....0.100	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	13-4047186..				MetLife Tower Resources Group, Inc.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....100.000	MetLife, Inc.....	.....Y.....	
0241	MetLife.....	00000..	75-2085469..				Para-Met Plaza Associates.....	FL.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....75.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	75-2085469..				Para-Met Plaza Associates.....	FL.....	NIA.....	Metropolitan Tower Realty Company, Inc.....	Ownership.....	.....25.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					Housing Fund Manager, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	26-0405155..				MTC Fund I, LLC.....	DE.....	NIA.....	Housing Fund Manager, LLC.....	Management.....		MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MTC Fund II, LLC.....	DE.....	NIA.....	Housing Fund Manager, LLC.....	Management.....		MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	14-2013939..				MTC Fund III, LLC.....	DE.....	NIA.....	Housing Fund Manager, LLC.....	Management.....		MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	13-4078322..				334 Madison Euro Investments, Inc.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....100.000	MetLife, Inc.....	.....Y.....	
0241	MetLife.....	00000..			4254454		St. James Fleet Investments Two Limited.....	CYM.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....100.000	MetLife, Inc.....	.....Y.....	
0241	MetLife.....	00000..			4254472		Park Twenty Three Investments Company (UK).....	GBR.....	NIA.....	St. James Fleet Investments Two Limited.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..			4254481		Convent Station Euro Investments Four Company (UK).....	GBR.....	NIA.....	Park Twenty Three Investments Company.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..			4254520		OMI MLIC Investments Limited.....	CYM.....	NIA.....	Convent Station Euro Investments Four Company.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	

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# SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0241	MetLife.....	00000..	46-3608641..				ML Swan Mezz, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	46-3589015..				ML Swan GP, LLC.....	DE.....	NIA.....	ML Swan Mezz, LLC.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	46-3616798..				ML Dolphin Mezz, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	46-3593573..				ML Dolphin GP, LLC.....	DE.....	NIA.....	ML Dolphin Mezz, LLC.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					Haskell East Village, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	46-3426206..				MetLife Cabo Hilton Member, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	54.129	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	46-3426206..				MetLife Cabo Hilton Member, LLC.....	DE.....	NIA.....	General American Life Insurance Company....	Ownership.....	16.900	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	46-3426206..				MetLife Cabo Hilton Member, LLC.....	DE.....	NIA.....	MetLife Insurance Company USA.....	Ownership.....	28.971	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	46-0803970..				MetLife CC Member, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	95.122	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	46-0803970..				MetLife CC Member, LLC.....	DE.....	NIA.....	General American Life Insurance Company....	Ownership.....	4.878	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	13-5581829..				MetLife SP Holdings, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	80-0821598..				Oconee Hotel Company, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	80-0823015..				Oconee Land Company, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	80-0823413..				Oconee Land Development Company, LLC.....	DE.....	NIA.....	Oconee Land Company, LLC.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	90-0853553..				Oconee Golf Company, LLC.....	DE.....	NIA.....	Oconee Land Company, LLC.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	37-1694299..				Oconee Marina Company, LLC.....	DE.....	NIA.....	Oconee Land Company, LLC.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					1201 TAB Manager, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					MetLife 1201 TAB Member, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	96.900	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					MetLife 1201 TAB Member, LLC.....	DE.....	NIA.....	Metropolitan Property and Casualty Insurance Company	Ownership.....	3.100	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					MetLife LHH Member, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	99.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					MetLife LHH Member, LLC.....	DE.....	NIA.....	General American Life Insurance Company ...	Ownership.....	1.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	20-1035937..				Riverway Residential, LP.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	99.900	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	20-1035937..				Riverway Residential, LP.....	DE.....	NIA.....	Metropolitan Tower Realty Company, Inc.....	Ownership.....	0.100	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					1925 WJC Owner, LLC (DE) .....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	26-1762232..				Boulevard Residential, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					MetLife Ontario Street Member, LLC (DE) .....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	46-4158087..				MetLife 555 12th Member, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	94.600	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	46-4158087..				MetLife 555 12th Member, LLC.....	DE.....	NIA.....	General American Life Insurance Company....	Ownership.....	5.400	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	47-2085444..				ML-AI MetLife Member 2, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	98.970	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	47-2085444..				ML-AI MetLife Member 2, LLC.....	DE.....	NIA.....	General American Life Insurance Company....	Ownership.....	1.030	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					ML-AI MetLife Member 3, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					MetLife ConSquare Member, LLC (DE).....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	81-0770888..				MetLife Treat Towers Member, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	46-4133357..				ML Bridgeside Apartments, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	

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## SCHEDULE Y

### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0241	MetLife.....	00000..					MetLife Camino Ramon Member, LLC.....	DE.....	NIA.....	General American Life Insurance Company....	Ownership.....	.....1.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife Camino Ramon Member, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....99.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	46-4255167..				ML Terraces, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife CB W/A, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	47-1970965..				ML New River Village III, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife 1007 Stewart, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					Chestnut Flats Wind, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife 425 MKT Member, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	46-4229772..				MetLife THR Investor, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife OFC Member, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	47-1256270..				MetLife OBS Member, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife FM Hotel Member, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					LHCW Holdings (U.S.) LLC.....	DE.....	NIA.....	MetLife FM Hotel Member, LLC.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					LHC Holdings (U.S.) LLC.....	DE.....	NIA.....	LHCW Holdings (U.S.) LLC.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					LHCW Hotel Holding (U.S.) LLC.....	DE.....	NIA.....	LHC Holdings (U.S.) LLC.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					LHCW Hotel Holding (2002) LLC.....	DE.....	NIA.....	LHCW Hotel Holding (U.S.) LLC.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					LHCW Hotel Operating Company (2002) LLC..	DE.....	NIA.....	LHCW Hotel Holding (U.S.) LLC.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	46-4584166..				ML Southmore, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....99.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	46-4584166..				ML Southmore, LLC.....	DE.....	NIA.....	General American Life Insurance Company ...	Ownership.....	.....1.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife HCMJV 1 GP, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					ML-AI MetLife Member 1, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	.....95.199	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					ML-AI MetLife Member 1, LLC.....	DE.....	NIA.....	Metropolitan Property and Casualty Insurance Company	Ownership.....	.....4.801	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	13-3759652..	3166279			MetLife International Holdings, LLC.....	DE.....	NIA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	13-3953333..	3166372			Natiloportem Holdings, LLC.....	DE.....	NIA.....	MetLife International Holdings, LLC.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..		3166402			Excelencia Operativa y Tecnologica, S.A. de C.V. (Mexico)	MEX.....	NIA.....	Natiloportem Holdings, LLC.....	Ownership.....	.....99.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..		3166402			Excelencia Operativa y Tecnologica, S.A. de C.V. (Mexico)	MEX.....	NIA.....	MetLife Mexico Servicios, S.A. de C.V.....	Ownership.....	.....1.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..		3373705			MLA Comercial, S.A. de C.V. (Mexico).....	MEX.....	NIA.....	Excelencia Operativa y Tecnologica, S.A. de C.V.	Ownership.....	.....99.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..		3373705			MLA Comercial, S.A. de C.V. (Mexico).....	MEX.....	NIA.....	MetLife Mexico Servicios, S.A. de C.V.....	Ownership.....	.....1.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..		3373714			MLA Servicios S.A. de C.V. (Mexico).....	MEX.....	NIA.....	Excelencia Operativa y Tecnologica, S.A. de C.V.	Ownership.....	.....99.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..		3373714			MLA Servicios S.A. de C.V. (Mexico).....	MEX.....	NIA.....	MetLife Mexico Servicios, S.A. de C.V.....	Ownership.....	.....1.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..		4240907			MM Global Operations Support Center, S.A. de C.V.	MEX.....	NIA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	

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## SCHEDULE Y

### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0241	MetLife.....	00000.....		4240907.....			MM Global Operations Support Center, S.A. de C.V.	MEX.....	NIA.....	MetLife Global Holding Company I GmbH (Swiss)	Ownership.....		MetLife, Inc.....	..N.....	
0241	MetLife.....	00000.....		4254995.....			Fundacion MetLife Mexico, A.C.....	MEX.....	NIA.....	MM Global Operations Support Center, S.A. de C.V., S.A. de C.V.	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000.....		3166318.....			Metropolitan Life Seguros e Previdencia Privada S.A. (Brazil)	BRA.....	IA.....	MetLife International Holdings, LLC.....	Ownership.....	66.662	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000.....		3166318.....			Metropolitan Life Seguros e Previdencia Privada S.A. (Brazil)	BRA.....	IA.....	MetLife Worldwide Holdings, LLC.....	Ownership.....	33.337	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000.....		3166318.....			Metropolitan Life Seguros e Previdencia Privada S.A. (Brazil)	BRA.....	IA.....	Natiloportem Holdings, LLC.....	Ownership.....	0.001	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000.....		4191616.....			MetLife Ireland Holdings One Limited.....	IRL.....	NIA.....	MetLife International Holdings, LLC.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000.....		4189846.....			MetLife Global Holdings Corporation S.A. de C.V. (Mexico)	MEX.....	NIA.....	MetLife Ireland Holdings One Limited.....	Ownership.....	98.900	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000.....		4189846.....			MetLife Global Holdings Corporation S.A. de C.V. (Mexico)	MEX.....	NIA.....	MetLife International Limited, LLC.....	Ownership.....	1.100	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000.....	13-3047691..				Metropolitan Global Management, LLC.....	IRL.....	NIA.....	MetLife Global Holdings Corporation S.A. de C.V.	Ownership.....	99.700	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000.....	13-3047691..				Metropolitan Global Management, LLC.....	IRL.....	NIA.....	MetLife International Holdings, LLC.....	Ownership.....	0.300	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000.....	AA-2730030.	3165740.....			MetLife Mexico Holding S. de R.L. de C.V.....	MEX.....	IA.....	Metropolitan Global Management, LLC.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000.....	AA-2730030.	3165740.....			MetLife Mexico Holding S. de R.L. de C.V.....	MEX.....	IA.....	Excelencia Operativa y Tecnologica, S.A. de C.V.	Ownership.....		MetLife, Inc.....	..N.....	
0241	MetLife.....	00000.....	AA-2730030.	3165740.....			MetLife Mexico S.A.....	MEX.....	IA.....	Metropolitan Global Management, LLC.....	Ownership.....	99.050	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000.....	AA-2730030.	3165740.....			MetLife Mexico S.A.....	MEX.....	IA.....	MetLife International Holdings, LLC.....	Ownership.....	0.950	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000.....		4255291.....			MetLife Afore, S.A. de C.V. (Mexico).....	MEX.....	IA.....	MetLife Mexico S.A.....	Ownership.....	99.990	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000.....		4255291.....			MetLife Afore, S.A. de C.V. (Mexico).....	MEX.....	IA.....	MetLife Pensiones S.A.....	Ownership.....	0.010	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000.....		4241061.....			ML Capacitacion Comercial S.A. de C.V. (Mexico)	MEX.....	NIA.....	MetLife Mexico S.A.....	Ownership.....	99.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000.....		4241061.....			ML Capacitacion Comercial S.A. de C.V. (Mexico)	MEX.....	NIA.....	MetLife Mexico Servicios, S.A. de C.V.....	Ownership.....	1.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000.....		4255303.....			MetA SIEFORE Adicional, S.A. de C.V. (Mexico)	MEX.....	NIA.....	MetLife Afore, S.A. de C.V.....	Ownership.....	99.990	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000.....		4255303.....			MetA SIEFORE Adicional, S.A. de C.V. (Mexico)	MEX.....	NIA.....	MetLife Mexico S.A.....	Ownership.....	0.010	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000.....		4255415.....			Met1 SIEFORE, S.A. de C.V. (Mexico).....	MEX.....	NIA.....	MetLife Afore, S.A. de C.V.....	Ownership.....	99.990	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000.....		4255415.....			Met1 SIEFORE, S.A. de C.V. (Mexico).....	MEX.....	NIA.....	MetLife Mexico S.A.....	Ownership.....	0.010	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000.....		4255844.....			Met2 SIEFORE, S.A. de C.V. (Mexico).....	MEX.....	NIA.....	MetLife Afore, S.A. de C.V.....	Ownership.....	99.990	MetLife, Inc.....	..N.....	

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## SCHEDULE Y

### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0241	MetLife.....	00000..		4255844			Met2 SIEFORE, S.A. de C.V. (Mexico).....	MEX.....	NIA.....	MetLife Mexico S.A.....	Ownership.....	.....0.010	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..		4255394			Met3 SIEFORE Basica, S.A. de C.V. (Mexico)..	MEX.....	NIA.....	MetLife Afore, S.A. de C.V.....	Ownership.....	.....99.990	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..		4255394			Met3 SIEFORE Basica, S.A. de C.V. (Mexico)..	MEX.....	NIA.....	MetLife Mexico S.A.....	Ownership.....	.....0.010	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..		4255385			Met4 SIEFORE, S.A. de C.V. (Mexico).....	MEX.....	NIA.....	MetLife Afore, S.A. de C.V.....	Ownership.....	.....99.990	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..		4255385			Met4 SIEFORE, S.A. de C.V. (Mexico).....	MEX.....	NIA.....	MetLife Mexico S.A.....	Ownership.....	.....0.010	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..		4255376			Met0 SIEFORE Adicional, S.A. de C.V. (Mexico)	MEX.....	NIA.....	MetLife Afore, S.A. de C.V.....	Ownership.....	.....99.990	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..		4255376			Met0 SIEFORE Adicional, S.A. de C.V. (Mexico)	MEX.....	NIA.....	MetLife Mexico S.A.....	Ownership.....	.....0.010	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..		3165795			MetLife Pensiones Mexico S.A.....	MEX.....	IA.....	Metropolitan Global Management , LLC.....	Ownership.....	.....97.513	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..		3165795			MetLife Pensiones Mexico S.A.....	MEX.....	IA.....	MetLife International Holdings, LLC.....	Ownership.....	.....2.488	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..		3267390			MetLife Mexico Servicios S.A. de C.V.....	MEX.....	NIA.....	Metropolitan Global Management , LLC.....	Ownership.....	.....98.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..		3267390			MetLife Mexico Servicios S.A. de C.V.....	MEX.....	NIA.....	MetLife International Holdings, LLC.....	Ownership.....	.....2.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	AA-5420018.	3166288			MetLife Insurance Company of Korea, Limited..	KOR.....	IA.....	MetLife Mexico S.A.....	Ownership.....	.....14.640	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	AA-5420018.	3166288			MetLife Insurance Company of Korea, Limited..	KOR.....	IA.....	Metropolitan Global Management , LLC.....	Ownership.....	.....85.360	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife Financial Services, Co., Ltd. (South Korea)	KOR.....	NIA.....	MetLife Insurance Company of Korea, Limited	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..		4200880			MetLife Ireland Treasury d.a.c.....	IRL.....	NIA.....	MetLife Global Holdings Corporation S.A. de C.V.	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	AA-1930041.	1173714			MetLife Insurance Limited (Australia).....	AUS.....	IA.....	MetLife Ireland Treasury Limited.....	Ownership.....	.....91.165	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	AA-1930041.	1173714			MetLife Insurance Limited (Australia).....	AUS.....	IA.....	MetLife Global Holdings Corporation S.A. de C.V.	Ownership.....	.....8.835	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					The Direct Call Center PTY Limited (Australia)..	AUS.....	NIA.....	MetLife Insurance Limited (Australia).....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..		4239358			MetLife Investments PTY Limited (Australia)....	AUS.....	NIA.....	MetLife Insurance Limited (Australia).....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..		4239367			MetLife Insurance and Investment Trust (Australia)	AUS.....	NIA.....	MetLife Investments PTY Limited.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..		1173732			MetLife General Insurance Limited (Australia)..	AUS.....	IA.....	MetLife Ireland Treasury Limited.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife International Limited, LLC (DE).....	DE.....	NIA.....	MetLife International Holdings, LLC.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					AmMetLife Insurance Berhad.....	MYS.....	IA.....	MetLife International Holdings, LLC.....	Ownership.....	.....50.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MAXIS GBN S.A.S.....	FRA.....	NIA.....	MetLife International Holdings, LLC.....	Ownership.....	.....50.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	AA-5480033.				AmMetLife Takaful Berhad.....	MYS.....	IA.....	MetLife International Holdings, LLC.....	Ownership.....	.....50.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife Asia Limited (Hong Kong).....	HKG.....	NIA.....	MetLife International Holdings, LLC.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..		3166309			Metropolitan Life Insurance Company of Hong Kong Limited	HKG.....	IA.....	MetLife International Holdings, LLC.....	Ownership.....	.....99.999	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..		3166309			Metropolitan Life Insurance Company of Hong Kong Limited	HKG.....	IA.....	Natiloportem Holdings, LLC.....	Ownership.....	.....0.001	MetLife, Inc.....	.....N.....	

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## SCHEDULE Y

### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0241	MetLife.....	00000..	.....	..4195913	.....	.....	MetLife Planos Odontologicos Ltda. (Brazil).....	BRA.....	IA.....	MetLife International Holdings, LLC.....	Ownership.....	....99.999	MetLife, Inc.....	....N.....	.....
0241	MetLife.....	00000..	.....	..4195913	.....	.....	MetLife Planos Odontologicos Ltda. (Brazil).....	BRA.....	IA.....	Natiloportem Holdings, LLC.....	Ownership.....	....0.001	MetLife, Inc.....	....N.....	.....
0241	MetLife.....	00000..	20-5894439..	..3373639	.....	.....	MetLife Global, Inc.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....	....100.000	MetLife, Inc.....	....N.....	.....
0241	MetLife.....	00000..	.....	..4189837	.....	.....	Inversiones MetLife Holdco Dos Limitada (Chile)	CHL.....	NIA.....	MetLife International Holdings, LLC.....	Ownership.....	....0.001	MetLife, Inc.....	....N.....	.....
0241	MetLife.....	00000..	.....	..4189837	.....	.....	Inversiones MetLife Holdco Dos Limitada (Chile)	CHL.....	NIA.....	Natiloportem Holdings, LLC.....	Ownership.....	.....	MetLife, Inc.....	....N.....	.....
0241	MetLife.....	00000..	.....	..4189837	.....	.....	Inversiones MetLife Holdco Dos Limitada (Chile)	CHL.....	NIA.....	MetLife, Inc.....	Ownership.....	....99.999	MetLife, Inc.....	....N.....	.....
0241	MetLife.....	00000..	AA-2130012..	..1641857	.....	.....	MetLife Seguros S.A. (Argentina).....	ARG.....	IA.....	MetLife International Holdings, LLC.....	Ownership.....	....95.524	MetLife, Inc.....	....N.....	.....
0241	MetLife.....	00000..	AA-2130012..	..1641857	.....	.....	MetLife Seguros S.A. (Argentina).....	ARG.....	IA.....	Natiloportem Holdings, LLC.....	Ownership.....	....2.675	MetLife, Inc.....	....N.....	.....
0241	MetLife.....	00000..	AA-2130012..	..4251145	.....	.....	MetLife Seguros S.A. (Argentina).....	ARG.....	IA.....	International Technical and Advisory Services Limited (USA-Delaware)	Ownership.....	....1.801	MetLife, Inc.....	....N.....	.....
0241	MetLife.....	00000..	.....	..2327738	.....	.....	Compania Inversora MetLife S.A. (Argentina).....	ARG.....	NIA.....	MetLife International Holdings, LLC.....	Ownership.....	....95.460	MetLife, Inc.....	....N.....	.....
0241	MetLife.....	00000..	.....	..2327738	.....	.....	Compania Inversora MetLife S.A. (Argentina).....	ARG.....	NIA.....	Natiloportem Holdings, LLC.....	Ownership.....	....4.540	MetLife, Inc.....	....N.....	.....
0241	MetLife.....	00000..	.....	..4247296	.....	.....	MetLife Servicios S.A. (Argentina).....	ARG.....	NIA.....	Compania Inversora MetLife S.A.....	Ownership.....	....18.870	MetLife, Inc.....	....N.....	.....
0241	MetLife.....	00000..	.....	..4247296	.....	.....	MetLife Servicios S.A. (Argentina).....	ARG.....	NIA.....	MetLife Seguros S.A.....	Ownership.....	....79.880	MetLife, Inc.....	....N.....	.....
0241	MetLife.....	00000..	.....	..4247296	.....	.....	MetLife Servicios S.A. (Argentina).....	ARG.....	NIA.....	Natiloportem Holdings, LLC.....	Ownership.....	....0.990	MetLife, Inc.....	....N.....	.....
0241	MetLife.....	00000..	.....	..4247296	.....	.....	MetLife Servicios S.A. (Argentina).....	ARG.....	NIA.....	MetLife Seguros de Retiro S.A.....	Ownership.....	....0.260	MetLife, Inc.....	....N.....	.....
0241	MetLife.....	00000..	06-1597037..	..2985727	.....	.....	MetLife Worldwide Holdings, LLC.....	DE.....	NIA.....	MetLife International Holdings, LLC.....	Ownership.....	....100.000	MetLife, Inc.....	....N.....	.....
0241	MetLife.....	00000..	AA-5324104..	..3144558	.....	.....	MetLife Limited (Hong Kong).....	HKG.....	IA.....	MetLife Worldwide Holdings, LLC.....	Ownership.....	....100.000	MetLife, Inc.....	....N.....	.....
0241	MetLife.....	00000..	.....	.....	.....	.....	BIDV MetLife Life Insurance Limited Liability Company	VNM.....	IA.....	MetLife Limited (Hong Kong).....	Ownership.....	....60.000	MetLife, Inc.....	....N.....	.....
0241	MetLife.....	00000..	.....	..2704610	.....	.....	Best Market S.A. (Argentina).....	ARG.....	NIA.....	MetLife International Holdings, LLC.....	Ownership.....	....95.000	MetLife, Inc.....	....N.....	.....
0241	MetLife.....	00000..	.....	..2704610	.....	.....	Best Market S.A. (Argentina).....	ARG.....	NIA.....	Natiloportem Holdings, LLC.....	Ownership.....	....5.000	MetLife, Inc.....	....N.....	.....
0241	MetLife.....	00000..	AA-5344102..	..3166411	.....	.....	PNB MetLife India Insurance Company Limited.	IND.....	IA.....	MetLife International Holdings, LLC.....	Ownership.....	....26.000	MetLife, Inc.....	....N.....	.....
0241	MetLife.....	00000..	AA-2130046..	..1388303	.....	.....	MetLife Seguros de Retiro S.A. (Argentina).....	ARG.....	IA.....	MetLife International Holdings, LLC.....	Ownership.....	....96.890	MetLife, Inc.....	....N.....	.....
0241	MetLife.....	00000..	AA-2130046..	..1388303	.....	.....	MetLife Seguros de Retiro S.A. (Argentina).....	ARG.....	IA.....	Natiloportem Holdings, LLC.....	Ownership.....	....3.110	MetLife, Inc.....	....N.....	.....
0241	MetLife.....	00000..	AA-2130046..	..4321758	.....	.....	MetLife Seguros de Retiro S.A. (Argentina).....	ARG.....	IA.....	International Technical and Advisory Services Limited (USA-Delaware)	Ownership.....	.....	MetLife, Inc.....	....N.....	.....
0241	MetLife.....	00000..	.....	..3373648	.....	.....	MetLife Administradora de Fondos Multipatrocinados Ltda. (Brazil)	BRA.....	NIA.....	MetLife International Holdings, LLC.....	Ownership.....	....100.000	MetLife, Inc.....	....N.....	.....
0241	MetLife.....	00000..	.....	..3373648	.....	.....	MetLife Administradora de Fondos Multipatrocinados Ltda. (Brazil)	BRA.....	NIA.....	Natiloportem Holdings, LLC.....	Ownership.....	.....	MetLife, Inc.....	....N.....	.....
0241	MetLife.....	26298..	13-2725441..	..3219728	.....	.....	Metropolitan Property and Casualty Insurance Company	RI.....	IA.....	MetLife, Inc.....	Ownership.....	....100.000	MetLife, Inc.....	....Y.....	.....
0241	MetLife.....	39950..	22-2342710..	.....	.....	.....	Metropolitan General Insurance Company.....	RI.....	IA.....	Metropolitan Property and Casualty Insurance Company	Ownership.....	....100.000	MetLife, Inc.....	....N.....	.....

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## SCHEDULE Y

### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0241	MetLife.....	40169..	05-0393243..				Metropolitan Casualty Insurance Company.....	RI.....	IA.....	Metropolitan Property and Casualty Insurance Company	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	25321..	23-1903575..				Metropolitan Direct Property and Casualty Insurance Company	RI.....	IA.....	Metropolitan Property and Casualty Insurance Company	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	22926..	36-1022580..				Economy Fire & Casualty Company.....	IL.....	IA.....	Metropolitan Property and Casualty Insurance Company	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	38067..	36-3027848..				Economy Preferred Insurance Company.....	IL.....	IA.....	Economy Fire & Casualty Company.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	40649..	36-3105737..				Economy Premier Assurance Company.....	IL.....	IA.....	Economy Fire & Casualty Company.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..	95-3003951..				MetLife Auto & Home Insurance Agency, Inc.....	RI.....	IA.....	Metropolitan Property and Casualty Insurance Company	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	34339..	13-2915260..				Metropolitan Group Property and Casualty Insurance Company	RI.....	IA.....	Metropolitan Property and Casualty Insurance Company	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..	05-0476998..				Metropolitan Lloyds, Inc.....	TX.....	NIA.....	Metropolitan Property and Casualty Insurance Company	Ownership.....	100.000	MetLife, Inc.....	Y.....	
0241	MetLife.....	13938..	75-2483187..				Metropolitan Lloyds Insurance Company of Texas	TX.....	IA.....	Metropolitan Lloyds, Inc.....	Attorney-in-fact.....		MetLife, Inc.....	N.....	
0241	MetLife.....	87726..	06-0566090..	1546103	733076		MetLife Insurance Company USA.....	DE.....	IA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	Y.....	
0241	MetLife.....	00000..	47-4161401..				ML 1065 Hotel, LLC.....	DE.....	NIA.....	MetLife Insurance Company USA.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..					MetLife Renewables Holding, LLC.....	DE.....	NIA.....	MetLife Insurance Company USA.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..					Greater Sandhill I, LLC.....	DE.....	NIA.....	MetLife Renewables Holding, LLC.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..	01-0893117..				Metropolitan Connecticut Properties Ventures, LLC	DE.....	NIA.....	MetLife Insurance Company USA.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..	06-1576470..				One Financial Place Corporation.....	DE.....	NIA.....	MetLife Insurance Company USA.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..					Sino-US United MetLife Insurance Co. Ltd.....	CHN.....	IA.....	MetLife Insurance Company USA.....	Ownership.....	27.800	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..					Sino-US United MetLife Insurance Co. Ltd.....	CHN.....	IA.....	Metropolitan Life Insurance Company.....	Ownership.....	22.200	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..					Euro TI Investments LLC.....	DE.....	NIA.....	MetLife Insurance Company USA.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..	46-3156033..		937869		MetLife USA Assignment Company.....	CT.....	NIA.....	MetLife Insurance Company USA.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..	26-0224429..				Daniel/MetLife Midtown Limited Liability Company	DE.....	NIA.....	MetLife Insurance Company USA.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..	26-0301826..				1075 Peachtree, LLC.....	DE.....	NIA.....	Daniel/MetLife Midtown Limited Liability Company	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..	27-0227067..				TLA Holdings II LLC.....	DE.....	NIA.....	MetLife Insurance Company USA.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..	27-1320082..				TLA Holdings III LLC.....	DE.....	NIA.....	MetLife Insurance Company USA.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..					TIC European Real Estate LP, LLC.....	DE.....	NIA.....	MetLife Insurance Company USA.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..	74-3261395..				TLA Holdings LLC.....	DE.....	NIA.....	MetLife Insurance Company USA.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..	51-0099394..				The Prospect Company.....	DE.....	NIA.....	TLA Holdings LLC.....	Ownership.....	100.000	MetLife, Inc.....	N.....	

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## SCHEDULE Y

### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0241	MetLife.....	16073..	81-4750360..				Brighthouse Reinsurance Company of Delaware (DE)	DE.....	IA.....	MetLife Insurance Company USA.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..					Euro TL Investments LLC.....	DE.....	NIA.....	MetLife Insurance Company USA.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..	13-4153151..				MetLife Canadian Property Ventures LLC.....	NY.....	NIA.....	MetLife Insurance Company USA.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..					MetLife Property Ventures Canada ULC.....	CAN.....	NIA.....	MetLife Insurance Company USA.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	97136..	13-3114906..	3219773			Metropolitan Tower Life Insurance Company.....	DE.....	IA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..					EntreCap Real Estate II, LLC.....	DE.....	NIA.....	Metropolitan Tower Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..					PREFCO Dix-Huit LLC.....	CT.....	NIA.....	EntreCap Real Estate II, LLC.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..					PREFCO X Holdings LLC.....	CT.....	NIA.....	EntreCap Real Estate II, LLC.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..					PREFCO Ten Limited Partnership.....	CT.....	NIA.....	EntreCap Real Estate II, LLC.....	Ownership.....	99.900	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..					PREFCO Ten Limited Partnership.....	CT.....	NIA.....	PREFCO X Holdings LLC.....	Ownership.....	0.100	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..					PREFCO Vingt LLC.....	CT.....	NIA.....	EntreCap Real Estate II, LLC.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..					PREFCO Twenty Limited Partnership.....	CT.....	NIA.....	EntreCap Real Estate II, LLC.....	Ownership.....	99.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..					PREFCO Twenty Limited Partnership.....	CT.....	NIA.....	PREFCO Vingt LLC.....	Ownership.....	1.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..					Plaza Drive Properties, LLC.....	DE.....	NIA.....	Metropolitan Tower Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..					MTL Leasing, LLC.....	DE.....	NIA.....	Metropolitan Tower Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..					PREFCO IX Realty LLC.....	CT.....	NIA.....	MTL Leasing, LLC.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..					PREFCO XIV Holdings LLC.....	CT.....	NIA.....	MTL Leasing, LLC.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..					PREFCO Fourteen Limited Partnership.....	CT.....	NIA.....	MTL Leasing, LLC.....	Ownership.....	99.900	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..					PREFCO Fourteen Limited Partnership.....	CT.....	NIA.....	PREFCO XIV Holdings LLC.....	Ownership.....	0.100	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..					1320 Venture LLC.....	DE.....	NIA.....	MTL Leasing, LLC.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..	13-3114906..				1320 GP LLC.....	DE.....	NIA.....	MTL Leasing, LLC.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..	38-3846857..				1320 Owner LP.....	DE.....	NIA.....	1320 Venture LLC.....	Ownership.....	99.900	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..	38-3846857..				1320 Owner LP.....	DE.....	NIA.....	1320 GP LLC.....	Ownership.....	0.100	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..			3077272		MetLife Chile Inversiones Limitada.....	CHL.....	NIA.....	MetLife, Inc.....	Ownership.....	72.351	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..			3077272		MetLife Chile Inversiones Limitada.....	CHL.....	NIA.....	Inversiones MetLife Holdco Dos Limitada.....	Ownership.....	2.767	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..			3077272		MetLife Chile Inversiones Limitada.....	CHL.....	NIA.....	Natiloportem Holdings, LLC.....	Ownership.....		MetLife, Inc.....	N.....	
0241	MetLife.....	00000..			3077272		MetLife Chile Inversiones Limitada.....	CHL.....	NIA.....	American Life Insurance Company.....	Ownership.....	24.882	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..	AA-2280000..		3179774		MetLife Chile Seguros de Vida S.A.....	CHL.....	IA.....	MetLife Chile Inversiones Limitada.....	Ownership.....	99.997	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..	AA-2280000..		3179774		MetLife Chile Seguros de Vida S.A.....	CHL.....	IA.....	International Technical and Advisory Services Limited (USA-Delaware)	Ownership.....	0.003	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..					Inversiones MetLife Holdco Tres Limitada (Chile)	CHL.....	NIA.....	MetLife Chile Inversiones Limitada.....	Ownership.....	97.130	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..					Inversiones MetLife Holdco Tres Limitada (Chile)	CHL.....	NIA.....	Inversiones MetLife Holdco Dos Limitada.....	Ownership.....	2.870	MetLife, Inc.....	N.....	
0241	MetLife.....	00000..					AFP Provida S.A. (Chile)	CHL.....	NIA.....	MetLife Chile Inversiones Limitada.....	Ownership.....	10.922	MetLife, Inc.....	N.....	

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# SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0241	MetLife.....	00000..					AFP Provida S.A. (Chile) .....	CHL.....	NIA.....	Inversiones MetLife Holdco Tres Limitada.....	Ownership.....	42.382	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					AFP Provida S.A. (Chile) .....	CHL.....	NIA.....	Inversiones MetLife Holdco Dos Limitada.....	Ownership.....	42.382	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..		4255282			MetLife Chile Administradora de Mutuos Hipotecarios S.A. ....	CHL.....	NIA.....	MetLife Chile Seguros de Vida S.A.....	Ownership.....	99.900	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..		4255282			MetLife Chile Administradora de Mutuos Hipotecarios S.A. ....	CHL.....	NIA.....	MetLife Chile Inversiones Limitada.....	Ownership.....	0.100	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..		4255086			Legal Chile S.A. (Chile).....	CHL.....	NIA.....	MetLife Chile Inversiones Limitada.....	Ownership.....	51.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..		4255095			Legagroup S.A. (Chile).....	CHL.....	NIA.....	Legal Chile S.A. (Chile).....	Ownership.....	99.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					Provida Internacional S.A. (Chile) .....	CHL.....	NIA.....	AFP Provida S.A.....	Ownership.....	99.990	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					Provida Internacional S.A. (Chile) .....	CHL.....	NIA.....	MetLife Chile Inversiones Limitada.....	Ownership.....	0.010	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					AFP Genesis Administradora de Fondos y Fidecomisos S.A. (Ecuador) .....	ECU.....	NIA.....	Provida Internacional S.A. ....	Ownership.....	99.900	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					AFP Genesis Administradora de Fondos y Fidecomisos S.A. (Ecuador) .....	ECU.....	NIA.....	AFP Provida S.A.....	Ownership.....	0.100	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					MetLife Chile Seguros Generales S.A. (Chile) .....	CHL.....	IA.....	MetLife Chile Inversiones Limitada.....	Ownership.....	99.980	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					MetLife Chile Seguros Generales S.A. (Chile) .....	CHL.....	IA.....	Inversiones MetLife Holdco Dos Limitada.....	Ownership.....	0.020	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	52-1528581..	3921834	727303		SafeGuard Health Enterprises, Inc.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	95747..	93-0864866..		6324		SafeGuard Health Plans, Inc. (NV).....	NV.....	NIA.....	SafeGuard Health Enterprises, Inc.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	14170..	33-0733552..		6324		MetLife Health Plans, Inc.....	NJ.....	NIA.....	SafeGuard Health Enterprises, Inc.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	95-2879515..		6324		SafeGuard Health Plans, Inc. (CA).....	CA.....	NIA.....	SafeGuard Health Enterprises, Inc.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	79014..	33-0515751..		6324		SafeHealth Life Insurance Company.....	CA.....	NIA.....	SafeGuard Health Enterprises, Inc.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	52009..	65-0073323..		6324		SafeGuard Health Plans, Inc. (FL).....	FL.....	NIA.....	SafeGuard Health Enterprises, Inc.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	95051..	75-2046497..		6324		SafeGuard Health Plans, Inc. (TX).....	TX.....	NIA.....	SafeGuard Health Enterprises, Inc.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	98-1099650..				MetLife Global Benefits, Ltd.....	CYM.....	NIA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	36-3665871..	3165900			Cova Life Management Company.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..		3817825			MetLife Services and Solutions, LLC.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..		3818523			MetLife Solutions Pte. Ltd.....	SGP.....	NIA.....	MetLife Services and Solutions, LLC.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	98-0613376..	3818550			MetLife Global Operations Support Center Private Limited .....	IND.....	NIA.....	MetLife Solutions Pte. Ltd.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	98-0613376..	3818550			MetLife Global Operations Support Center Private Limited .....	IND.....	NIA.....	Natiloportem Holdings, LLC.....	Ownership.....		MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..		3818541			MetLife Services East Private Limited.....	IND.....	NIA.....	MetLife Solutions Pte. Ltd.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	22-3805708..	3302488			Newbury Insurance Company, Limited.....	DE.....	IA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	60992..	13-3690700..	3302479	1167609		First MetLife Investors Insurance Company.....	NY.....	RE.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	13-3179826..	3219782			Enterprise General Insurance Agency, Inc.....	DE.....	IA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	12232..	20-1452630..	3320080			MetLife Reinsurance Company of South Carolina .....	SC.....	IA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	

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## SCHEDULE Y

### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0241	MetLife.....	13626..	20-5819518..	..3921870	.....	.....	MetLife Reinsurance Company of Charleston.....	SC.....	IA.....	MetLife, Inc.....	Ownership.....	..100.000	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	14911..	36-4741040..	.....	.....	.....	MetLife Reinsurance Company of Delaware.....	DE.....	IA.....	MetLife, Inc.....	Ownership.....	..100.000	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	26-6122204..	..4254959	.....	.....	MetLife Capital Trust IV.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....	..100.000	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	26-6288172..	..3921843	.....	.....	MetLife Capital Trust X.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....	..100.000	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	27-0858844..	..4278786	.....	.....	MetLife Home Loans LLC.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....	..100.000	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	75-2417735..	..2602211	.....	.....	Federal Flood Certification LLC.....	TX.....	NIA.....	MetLife, Inc.....	Ownership.....	..100.000	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	55-0790010..	..3165807	.....	.....	MetLife Group, Inc.....	NY.....	NIA.....	MetLife, Inc.....	Ownership.....	..100.000	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	.....	..4242086	.....	.....	MetLife Standby I, LLC.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....	..100.000	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	.....	..3576355	.....	.....	MetLife Investment Advisors, LLC.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....	..100.000	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	20-4607161..	.....	.....	.....	MetLife European Holdings, LLC.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....	..100.000	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	.....	.....	.....	.....	MetLife Core Property Fund GP, LLC.....	DE.....	NIA.....	MetLife Investment Advisors, LLC.....	Ownership.....	..100.000	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	80-0946518..	.....	.....	.....	MetLife Core Property Fund, LP.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	..20.060	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	80-0946518..	.....	.....	.....	MetLife Core Property Fund, LP.....	DE.....	NIA.....	Metropolitan Life Insurance Company (on behalf of Sep Acct 746)	Ownership.....	..3.240	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	80-0946518..	.....	.....	.....	MetLife Core Property Fund, LP.....	DE.....	NIA.....	MetLife Insurance Company of Korea, Limited	Ownership.....	..2.910	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	80-0946518..	.....	.....	.....	MetLife Core Property Fund, LP.....	DE.....	NIA.....	General American Life Insurance Company.....	Ownership.....	..0.070	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	80-0946518..	.....	.....	.....	MetLife Core Property Fund, LP.....	DE.....	NIA.....	MetLife Insurance Company USA.....	Ownership.....	..0.140	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	80-0947139..	.....	.....	.....	MetLife Core Property REIT, LLC.....	DE.....	NIA.....	MetLife Core Property Fund, LP.....	Ownership.....	..100.000	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	46-3934926..	.....	.....	.....	MetLife Core Property Holdings, LLC.....	DE.....	NIA.....	MetLife Core Property REIT, LLC.....	Ownership.....	..100.000	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	.....	.....	.....	.....	MCP Property Management LLC (DE).....	DE.....	NIA.....	MetLife Core Property Holdings, LLC.....	Ownership.....	..100.000	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	13-4075851..	.....	.....	.....	MetLife Commercial Mortgage Income Fund GP, LLC.....	DE.....	NIA.....	MetLife Investment Advisors, LLC.....	Ownership.....	..100.000	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	47-2630137..	.....	.....	.....	MetLife Commercial Mortgage Income Fund LP.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	..28.830	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	47-2630137..	.....	.....	.....	MetLife Commercial Mortgage Income Fund LP.....	DE.....	NIA.....	MetLife Insurance Company USA.....	Ownership.....	..9.610	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	47-2630137..	.....	.....	.....	MetLife Commercial Mortgage Income Fund LP.....	DE.....	NIA.....	MetLife Insurance Company of Korea, Limited	Ownership.....	..5.660	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	47-2630137..	.....	.....	.....	MetLife Commercial Mortgage Income Fund LP.....	DE.....	NIA.....	MetLife Limited.....	Ownership.....	..3.810	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	47-2630137..	.....	.....	.....	MetLife Commercial Mortgage Income Fund LP.....	DE.....	NIA.....	Metropolitan Life Insurance Company of Hong Kong Limited	Ownership.....	..0.760	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	47-2688528..	.....	.....	.....	MetLife Commercial Mortgage REIT, LLC.....	DE.....	NIA.....	MetLife Commercial Mortgage Income Fund, LP.....	Ownership.....	..100.000	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	47-2703778..	.....	.....	.....	MetLife Commercial Mortgage Originator, LLC.....	DE.....	NIA.....	MetLife Commercial Mortgage REIT, LLC.....	Ownership.....	..100.000	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	47-5495603..	.....	.....	.....	MCMIF Holdco I, LLC.....	DE.....	NIA.....	MetLife Commercial Mortgage Originator, LLC.....	Ownership.....	..100.000	MetLife, Inc.....	..N.....	.....

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## SCHEDULE Y

### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0241	MetLife.....	00000..					MetLife International PE Fund I, LP.....	CYM.....	NIA.....	MetLife Insurance K.K. (Japan).....	Ownership.....	.....92.593	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife International PE Fund I, LP.....	CYM.....	NIA.....	Metropolitan Life Insurance Company of Hong Kong Limited	Ownership.....	.....0.576	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife International PE Fund I, LP.....	CYM.....	NIA.....	MetLife Limited (Hong Kong).....	Ownership.....	.....2.716	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife International PE Fund I, LP.....	CYM.....	NIA.....	MetLife Mexico S.A.....	Ownership.....	.....4.115	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife Alternatives GP, LLC.....	DE.....	NIA.....	MetLife Investment Advisors, LLC.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	98-1150291..				MetLife International HF Partners, LP.....	CYM.....	NIA.....	MetLife Insurance K.K. (Japan).....	Ownership.....	.....88.220	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	98-1150291..				MetLife International HF Partners, LP.....	CYM.....	NIA.....	MetLife Insurance Company of Korea, Limited	Ownership.....	.....9.470	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	98-1150291..				MetLife International HF Partners, LP.....	CYM.....	NIA.....	MetLife Limited (Hong Kong).....	Ownership.....	.....2.290	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	98-1150291..				MetLife International HF Partners, LP.....	CYM.....	NIA.....	MetLife Alternatives GP, LLC.....	Ownership.....	.....0.020	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	98-1162663..				MetLife International PE Fund II, LP.....	CYM.....	NIA.....	MetLife Insurance K.K. (Japan).....	Ownership.....	.....94.540	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	98-1162663..				MetLife International PE Fund II, LP.....	CYM.....	NIA.....	MetLife Limited (Hong Kong).....	Ownership.....	.....2.770	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	98-1162663..				MetLife International PE Fund II, LP.....	CYM.....	NIA.....	MetLife Mexico S.A.....	Ownership.....	.....2.100	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	98-1162663..				MetLife International PE Fund II, LP.....	CYM.....	NIA.....	Metropolitan Life Insurance Company of Hong Kong Limited	Ownership.....	.....0.590	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	98-1226825..				MetLife International PE Fund III, LP.....	CYM.....	NIA.....	MetLife Insurance K.K. (Japan).....	Ownership.....	.....88.930	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	98-1226825..				MetLife International PE Fund III, LP.....	CYM.....	NIA.....	MetLife Insurance Company of Korea, Limited	Ownership.....	.....7.910	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	98-1226825..				MetLife International PE Fund III, LP.....	CYM.....	NIA.....	Metropolitan Life Insurance Company of Hong Kong Limited	Ownership.....	.....0.550	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	98-1226825..				MetLife International PE Fund III, LP.....	CYM.....	NIA.....	MetLife Limited (Hong Kong).....	Ownership.....	.....2.610	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife International PE Fund IV, LP.....	CYM.....	NIA.....	MetLife Insurance K.K. (Japan).....	Ownership.....	.....94.700	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife International PE Fund IV, LP.....	CYM.....	NIA.....	MetLife Insurance Company of Korea, Limited	Ownership.....	.....3.790	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife International PE Fund IV, LP.....	CYM.....	NIA.....	MetLife Limited (Hong Kong).....	Ownership.....	.....1.510	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife Loan Asset Management, LLC.....	DE.....	NIA.....	MetLife Investment Advisors, LLC.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	46-4140926..				MIM Property Management, LLC.....	DE.....	NIA.....	MetLife Investment Advisors, LLC.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	13092..	26-1511401..	4300892			MetLife Reinsurance Company of Vermont.....	VT.....	IA.....	MetLife, Inc.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	62634..	51-0104167..	4255107			Delaware American Life Insurance Company.....	DE.....	IA.....	MetLife, Inc.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	27-1206753..				MetLife Consumer Services, Inc.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	81-3094008..				Brighthouse Services, LLC.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					Brighthouse Financial, Inc.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					Brighthouse Holdings, LLC.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife Insurance Brokerage, Inc.....	NY.....	NIA.....	MetLife, Inc.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	60690..	98-0000065..	4247326			American Life Insurance Company.....	DE.....	IA.....	MetLife, Inc.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	AA-1580066..				MetLife Insurance K.K. (Japan).....	JPN.....	IA.....	American Life Insurance Company.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..		4255330			Communication One Kabushiki Kaisha (Japan).....	JPN.....	NIA.....	MetLife Insurance K.K. (Japan).....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..		4250018			MetLife Life Insurance Company (Egypt).....	EGY.....	IA.....	MetLife Global Holding Company I GmbH (Swiss)	Ownership.....	.....84.125	MetLife, Inc.....	.....N.....	

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## SCHEDULE Y

### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0241	MetLife.....	00000..	AA-1860015..				MetLife Emekliik ve Hayat A.S. (Turkey).....	TUR.....	IA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	.....99.980	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife Life Insurance S.A. (Greece).....	GRC.....	IA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..		4255349			MetLife Mutual Fund Company (Greece).....	GRC.....	NIA.....	MetLife Life Insurance Company S.A.....	Ownership.....	.....90.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..		4304032			International Investment Holding Company Limited (Russia)	RUS.....	NIA.....	American Life Insurance Company .....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					UBB-MetLife Zhivotozastrahovatelno Drujestvo AD (Bulgaria)	BGR.....	IA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	.....40.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife American International Group and Arab National Bank Cooperative Insurance Company	SAU.....	IA.....	American Life Insurance Company .....	Ownership.....	.....30.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..		4250072			PJSC MetLife (Ukraine).....	UKR.....	IA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	.....99.999	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..		4250072			PJSC MetLife (Ukraine).....	UKR.....	IA.....	International Technical and Advisory Services Limited (USA-Delaware)	Ownership.....	.....0.001	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..		4250072			PJSC MetLife (Ukraine).....	UKR.....	IA.....	Borderland Investments Limited (USA-Delaware)	Ownership.....	.....0.001	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife Innovation Centre Limited.....	IRL.....	IA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	.....99.999	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	51-0205283..				International Technical and Advisory Services Limited (USA-Delaware)	DE.....	NIA.....	American Life Insurance Company .....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	02-0649743..				Borderland Investments Limited (USA-Delaware)	DE.....	NIA.....	American Life Insurance Company .....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					ALICO Hellas Single Member Limited Liability Company (Greece)	GRC.....	NIA.....	Borderland Investments Limited (USA-Delaware)	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife Asset Management Corp. (Japan).....	JPN.....	NIA.....	ALICO Operations, LLC (DE).....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..		4249311			MetLife Mas, S.A. de C.V (Mexico).....	MEX.....	IA.....	MetLife International Holdings, LLC.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..		4249311			MetLife Mas, S.A. de C.V (Mexico).....	MEX.....	IA.....	International Technical and Advisory Services Limited (USA-Delaware)	Ownership.....	.....	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..		4251293			MetLife Seguros S.A. (Uruguay).....	URY.....	IA.....	ALICO Operations, LLC (DE).....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	52-2094092..				Alpha Properties, Inc. (USA-Delaware).....	DE.....	NIA.....	American Life Insurance Company .....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	52-2094091..				Beta Properties, Inc. (USA-Delaware).....	DE.....	NIA.....	American Life Insurance Company .....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	51-0389730..				Delta Properties Japan, Inc. (USA-Delaware).....	DE.....	NIA.....	American Life Insurance Company .....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	51-0389749..				Epsilon Properties Japan, Inc. (USA-Delaware).....	DE.....	NIA.....	American Life Insurance Company .....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	13-4172883..				Kappa Properties Japan, Inc. (USA-Delaware).....	DE.....	NIA.....	American Life Insurance Company .....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	02-0649738..				Iris Properties, Inc. (USA-Delaware).....	DE.....	NIA.....	American Life Insurance Company .....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	

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## SCHEDULE Y

### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0241	MetLife.....	00000..					MetLife Colombia Seguros de Vida S.A. (Columbia)	COL.....	IA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	.....90.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife Colombia Seguros de Vida S.A. (Columbia)	COL.....	IA.....	MetLife Global Holding Company I GmbH (Swiss)	Ownership.....	.....10.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife Colombia Seguros de Vida S.A. (Columbia)	COL.....	IA.....	International Technical and Advisory Services Limited (USA-Delaware)	Ownership.....		MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife Colombia Seguros de Vida S.A. (Columbia)	COL.....	IA.....	Borderland Investments Limited (USA-Delaware)	Ownership.....		MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife Colombia Seguros de Vida S.A. (Columbia)	COL.....	IA.....	Natiloportem Holdings, LLC.....	Ownership.....		MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	13-3912049..				ALICO Properties, Inc. (USA-Delaware).....	DE.....	NIA.....	American Life Insurance Company.....	Ownership.....	.....51.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	13-3919049..				Global Properties, Inc. (USA-Delaware).....	DE.....	NIA.....	ALICO Properties, Inc.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife Global Holding Company I GmbH (Swiss)	CHE.....	NIA.....	American Life Insurance Company.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife Global Holding Company II GmbH (Swiss)	CHE.....	NIA.....	MetLife Global Holding Company I GmbH (Swiss)	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife Investment Management Holdings (Ireland) Limited	IRL.....	NIA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	30-0615846..				ALICO Operations, LLC (DE).....	DE.....	NIA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife EU Holding Company Limited (Ireland)	IRL.....	NIA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	98-0552186..	4249302			ALICO European Holding Limited (Ireland).....	IRL.....	NIA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	AA-1780108..				MetLife Europe d.a.c.....	IRL.....	IA.....	International Technical Advisory Services Limited	Ownership.....		MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	AA-1780108..				MetLife Europe d.a.c.....	IRL.....	IA.....	American Life Insurance Company.....	Ownership.....	.....3.997	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..	AA-1780108..				MetLife Europe d.a.c.....	IRL.....	IA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	.....96.003	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife Services EOOD (Bulgaria).....	BGR.....	NIA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife Pension Trustees Limited (UK).....	GBR.....	NIA.....	MetLife Europe d.a.c.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..			4255367		First American-Hungarian Insurance Agency Limited (Hungary)	HUN.....	IA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..			4258407		MetLife Solutions S.A.S. (France).....	FRA.....	NIA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000..					MetLife Asia Holding Company Pte. Ltd.....	SGP.....	NIA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	

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..					MetLife Innovation Centre Pte. Ltd .....	SGP.....	NIA.....	MetLife Asia Holding Company Pte. Ltd. ....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					MetLife Reinsurance Company of Bermuda Ltd. ....	BMU.....	IA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					MetLife Investment Management Limited (UK)..	GBR.....	NIA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..		4255246			Metropolitan Life Societate de Administrare a unui Fond de Pensii Administrat Privat S.A. (Romania)	ROU.....	IA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	99.984	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..		4255246			Metropolitan Life Societate de Administrare a unui Fond de Pensii Administrat Privat S.A. (Romania)	ROU.....	IA.....	MetLife Services Sp. z o.o .....	Ownership.....	0.016	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..		4249469			ZAO Master D (Russia).....	RUS.....	NIA.....	ALICO European Holding Limited (Ireland).....	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..		4249991			Joint Stock Company MetLife Insurance Company (Russia)	RUS.....	IA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	49.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..		4249991			Joint Stock Company MetLife Insurance Company (Russia)	RUS.....	IA.....	ZAO Master D (Russia).....	Ownership.....	51.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..		4255198			MetLife Slovakia s.r.o.....	SVK.....	NIA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	99.956	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..		4255198			MetLife Slovakia s.r.o.....	SVK.....	NIA.....	International Technical and Advisory Services Limited (USA-Delaware)	Ownership.....	0.044	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..		4255189			MetLife SK, s.r.o. ....	SVK.....	NIA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	99.879	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					MetLife SK, s.r.o. ....	SVK.....	NIA.....	International Technical and Advisory Services Limited	Ownership.....	0.121	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					MetLife Services Cyprus Ltd.....	CYP.....	NIA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..					Hellenic Alico Life Insurance Company Ltd. (Cyprus)	CYP.....	IA.....	MetLife Services Cyprus Ltd.....	Ownership.....	27.500	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..		4247335			MetLife Towarzystwo Ubezpieczen na Zycie i Reasekuracji S.A.	POL.....	IA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..		4255264			MetLife Services Sp. z o.o .....	POL.....	NIA.....	MetLife Towarzystwo Ubezpieczen na Zycie i Reasekuracji S.A.	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..		4251154			MetLife Powszechno Towarzystwo Emerytalne (Poland)	POL.....	IA.....	MetLife Towarzystwo Ubezpieczen na Zycie i Reasekuracji S.A.	Ownership.....	100.000	MetLife, Inc.....	..N.....	
0241	MetLife.....	00000..	AA-9640009.	4255255			MetLife Towarzystwo Funduszy Inwestycyjnych S.A.	POL.....	NIA.....	MetLife Towarzystwo Ubezpieczen na Zycie i Reasekuracji S.A.	Ownership.....	100.000	MetLife, Inc.....	..N.....	

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..	.....	4258331	.....	.....	Agenvita S.r.l. (Italy).....	ITA.....	IA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	100.000	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	.....	.....	.....	.....	MetLife Services, Sociedad Limitada (Spain)....	ESP.....	NIA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	100.000	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	.....	2981224	.....	.....	MetLife Insurance Limited (U.K.).....	GBR.....	IA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	99.999	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	.....	.....	.....	.....	MetLife Europe Insurance d.a.c .....	IRL.....	IA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	93.000	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	.....	.....	.....	.....	MetLife Europe Insurance d.a.c .....	IRL.....	IA.....	American Life Insurance Company .....	Ownership.....	7.000	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	.....	4189864	.....	.....	MetLife Europe Services Limited (Ireland).....	IRL.....	NIA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	100.000	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	95-3947585..	3166064	.....	.....	MetLife Investors Group, LLC.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	43-1906210..	3373563	1130412	.....	MetLife Investments Securities LLC (DE).....	DE.....	NIA.....	MetLife Investors Group, LLC.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	.....	.....	.....	.....	MetLife Investors Distribution Company.....	MO.....	NIA.....	MetLife Investors Group, LLC.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	.....
0241	MetLife.....	00000..	04-3240897..	4288440	1071039	.....	MetLife Advisers, LLC.....	MA.....	NIA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	..N.....	.....

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
<b>Affiliated Transactions</b>												
	13-4075851	MetLife, Inc.	6,610,182,384	(115,418,441)	(222,284,084)		351,863,349			(143,079,194)	6,481,264,014	
65978	13-5581829	Metropolitan Life Insurance Company	(5,670,000,000)	(18,522,871)	(1,500,941,125)	1,019,432	(1,071,961,737)	(5,030,331,545)		171,307,703	(13,119,430,143)	11,558,885,077
		MLIC CB Holdings LLC		(3,500,000)							(3,500,000)	
		Euro CL Investments LLC		(110,233)							(110,233)	
		The Building at 575 Fifth Avenue Mezzanine LLC		850,253							850,253	
	80-6218553	The Worthington Series Trust		(10)	(101,167,011)					(1,362,600)	(102,529,621)	
		MetLife Investments Asia Limited (Hong Kong)					4,777,411				4,777,411	
		MetLife Investments Limited (UK)					21,565,708				21,565,708	
		MetLife Latin America Asesorias e Inversiones Limitada (Chile)					14,066,597				14,066,597	
	86-1176467	MEX DF Properties, LLC		(11,524,494)							(11,524,494)	
	98-0445386	Ten Park SPC		(344,302,137)			(642,198)				(344,944,335)	
	13-3619870	23rd Street Investments, Inc	(2,200,000)	(3,164,549)			1,610,209				(3,754,340)	
	06-1193029	MetLife Capital Credit L.P		(34,777,169)			(29,250)				(34,806,419)	
	91-1273824	MetLife Capital Limited Partnership		(4,976,264)			(29,250)				(5,005,514)	
		Long Island Solar Farm, LLC			(1,166,002)					(5,169,542)	(6,335,544)	
	43-1822723	Missouri Reinsurance, Inc					1,843,968	(83,946,158)			(82,102,190)	(730,259,728)
	13-3237278	MetLife Holdings, Inc					27				27	
	13-3237275	MetLife Credit Corp	4,939,139		(33,646)		1,924,167			(4,404,025)	2,425,635	
	13-3237277	MetLife Funding, Inc			33,646		(30,759)				2,887	
		85 Broad Street Mezzanine LLC		4,800,197							4,800,197	
	13-3170235	Metropolitan Tower Realty Company, Inc					(11,630,639)				(11,630,639)	
	43-6026902	White Oak Royalty Company					(313,483)				(313,483)	
	26-2853672	MLIC Asset Holdings, LLC		(18,476,000)							(18,476,000)	
		MetLife Properties Ventures, LLC		(81,826,872)							(81,826,872)	
91626	04-2708937	New England Life Insurance Company	(295,000,000)	4,154,464	(7,592,479)	(846,433)	(69,068,091)	(14,081,984)		19,475,783	(362,958,740)	669,243,928
	22-2375428	Transmountain Land & Livestock Company					(4,033)				(4,033)	
	34-1650967	Hyatt Legal Plans, Inc	(68,000,000)		3,821		(40,932,251)				(108,928,430)	
	34-1631590	Hyatt Legal Plans of Florida, Inc			(3,821)						(3,821)	
	13-4047186	MetLife Tower Resources Group, Inc					(759,857)				(759,857)	
	75-2085469	Para-Met Plaza Associates		(82,455)							(82,455)	
		1001 Properties, LLC		40,516,574							40,516,574	
		6104 Hollywood, LLC		19,575,760							19,575,760	
		MetLife ConSquare Member, LLC (DE)		83,275,529							83,275,529	
	13-4078322	334 Madison Euro Investments, Inc					128				128	
		St. James Fleet Investments Two Limited					(32,847)				(32,847)	
		Park Twenty Three Investments Company (UK)					(26,278)				(26,278)	
		Convent Station Euro Investments Four Company (UK)					(26,278)				(26,278)	
		OMI MLIC Investments Limited					(6,512,831)				(6,512,831)	
16073		Brighthouse Reinsurance Company of Delaware		250,000							250,000	
		Brighthouse Financial, Inc		1,000							1,000	
		MetLife Insurance Brokerage, Inc			3,100,000		(1,757,418)				1,342,582	

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
63665	43-0285930	General American Life Insurance Company	17,616	1,921,664	110,366,667	(172,999)	(93,420,649)	332,260,231		6,950,451	357,922,981	2,131,607,547
	46-0803970	MetLife CC Member, LLC		8,879,243							8,879,243	
	20-3221642	MetLife Mall Ventures Limited Partnership		(37,235)							(37,235)	
	46-4158087	MetLife 555 12th Member, LLC		19,875,902							19,875,902	
	46-3608641	ML Swan Mezz, LLC		(4,575,000)							(4,575,000)	
	46-3616798	ML Dolphin Mezz, LLC		(8,650,000)							(8,650,000)	
	46-4584166	ML Southmore, LLC		11,831,255							11,831,255	
		Haskell East Village, LLC		4,728,018							4,728,018	
	46-3426206	MetLife Cabo Hilton Member, LLC		(3,284,793)							(3,284,793)	
	20-8355996	Ardrey Kell Townhomes, LLC		(81,067)							(81,067)	
	26-1762232	Boulevard Residential, LLC		221,584							221,584	
	26-0285750	465 N. Park Drive, LLC		(20,638,621)							(20,638,621)	
	20-8349277	Sandpiper Cove Associates, LLC		220,336							220,336	
		MetLife 1201 TAB Member, LLC		10,119,106							10,119,106	
		MetLife LHH Member, LLC		2,350,506							2,350,506	
		ML-AI MetLife Member 1, LLC		2,990,130							2,990,130	
	80-0821598	Oconee Hotel Company, LLC		(6,500,000)							(6,500,000)	
	80-0823015	Oconee Land Company, LLC		2,080,991							2,080,991	
	30-0777814	Marketplace Residences, LLC		13,317,795							13,317,795	
		MetLife RC SF Member, LLC		(73,421,979)							(73,421,979)	
	27-0226554	MLIC Asset Holdings II, LLC		(13,200,000)							(13,200,000)	
	46-4229772	MetLife THR Investor, LLC		(6,394,700)							(6,394,700)	
		MetLife 425 MKT Member, LLC		(132,251,659)							(132,251,659)	
		MetLife CB W/A, LLC		(389,590)							(389,590)	
	46-4133357	ML Bridgeside Apartments, LLC		23,627,867							23,627,867	
		MetLife OFC Member, LLC		(1,571,313)							(1,571,313)	
		MetLife Camino Ramon Member, LLC		7,745,637							7,745,637	
	20-8254446	10700 Wilshire, LLC		(1,197,247)							(1,197,247)	
	20-8868348	Ashton Judiciary Square, LLC		(91,062)							(91,062)	
	20-3700390	Viridian Miracle Mile, LLC		(702,774)							(702,774)	
	47-1970965	ML New River Village III, LLC		(3,536,796)							(3,536,796)	
	47-1256270	MetLife OBS Member, LLC		155,981,998							155,981,998	
		MetLife 1007 Stewart, LLC		(32,979)							(32,979)	
	46-4255167	ML Terraces, LLC		(12,761,826)							(12,761,826)	
		Chestnut Flats Wind, LLC		(4,047,094)							(4,047,094)	
	13-3759652	MetLife International Holdings, LLC					324,302,102				324,302,102	
	13-3953333	Natiloportem Holdings, LLC					(1,048)				(1,048)	
		Metropolitan Life Seguros e Previdencia Privada S.A. (Brazil)					(4,001,304)				(4,001,304)	
	AA-2730030	MetLife Mexico S.A.		289,000,000			(9,162,145)	(7,163,146)		11,723,000	284,397,709	27,868,625
		MetLife Pensiones Mexico S.A.					1,812				1,812	
		MetLife Afore, S.A. de C.V. (Mexico)					115,573				115,573	
		MetLife Mexico Servicios, S.A. de C.V.						2,307			2,307	

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
	AA-5420018	MetLife Insurance Company of Korea Limited					(1,233,793)				(1,233,793)	
	AA-1930041	MetLife Insurance Limited (Australia)									0	16,290,747
		The Direct Call Center PTY Limited (Australia)					1,128,606				1,128,606	
		MetLife Asia Limited					(1,339,188)				(1,339,188)	
		Metropolitan Life Insurance Company of Hong Kong Limited					(3,558,616)				(3,558,616)	
	20-5894439	MetLife Global, Inc.					1,726,891				1,726,891	
	AA-5344102	PNB MetLife India Insurance Company Limited					(3,123)				(3,123)	
	AA-2130012	MetLife Seguros S.A. (Argentina)					604,353				604,353	
	AA-2130046	MetLife Seguros de Retiro S.A.					18,495,771				18,495,771	
26298	13-2725441	Metropolitan Property and Casualty Insurance Company	(222,939,139)	53,982			(404,897,783)	668,604,411			40,821,471	(1,964,839,237)
39950	22-2342710	Metropolitan General Insurance Company					(180,763)	(4,534,592)			(4,715,355)	13,901,589
40169	05-0393243	Metropolitan Casualty Insurance Company					(299,319)	(188,553,023)			(188,852,342)	474,153,567
25321	23-1903575	Metropolitan Direct Property and Casualty Insurance Company					(160,928)	(92,232,177)			(92,393,105)	280,082,750
22926	36-1022580	Economy Fire & Casualty Company	(10,000,000)				(680,276)	(10,836,692)			(21,516,968)	36,688,954
38067	36-2027848	Economy Preferred Insurance Company					(52,493)	(24,707,694)			(24,760,187)	85,396,845
40649	36-3105737	Economy Premier Assurance Company					(201,022)	(79,572,357)			(79,773,379)	159,570,532
	95-3003951	MetLife Auto & Home Insurance Agency, Inc.					20,301				20,301	
34339	13-2915260	Metropolitan Group Property and Casualty Insurance Company					6,805,328	(260,563,019)			(253,757,691)	695,588,266
13938	75-2483187	Metropolitan Lloyds Insurance Company of Texas					(65,356)	(7,604,857)			(7,670,213)	219,456,734
87726	06-0566090	MetLife Insurance Company USA	(261,000,000)	419,775,742	2,289,660,426		(1,702,912,188)	3,083,352,727		158,511,323	3,987,388,030	18,250,678,761
		ML 1065 Hotel, LLC		165,700							165,700	
		MetLife Renewables Holdings, LLC		(5,383,819)							(5,383,819)	
	01-0893117	Metropolitan Connecticut Properties Ventures, LLC		(13,863,006)							(13,863,006)	
		One Financial Place Corporation						113			113	
		Euro TI Investments, LLC		(2,585,603)			(66,690)				(2,652,293)	
		MetLife USA Assignment Company					(2,088)				(2,088)	
94412	27-0227067	TLA Holdings II LLC		(2,297,266)							(2,297,266)	
	27-1320082	TLA Holdings III LLC		24,697							24,697	
	74-3261395	TLA Holdings LLC	6,800,000	(7,500,000)							(700,000)	
	51-0099394	The Prospect Company	(6,800,000)					(2,574,637)			(9,374,637)	
		Euro TL Investments LLC		(46,653)							(46,653)	
		MetLife Property Ventures Canada ULC		(15,865)							(15,865)	
97136	13-3114906	Metropolitan Tower Life Insurance Company	(60,000,000)	3,544,495	21,905,221		(75,313,441)	58,597,586		275,550	(50,990,589)	713,123,112
	36-4741040	MetLife Reinsurance Company of Delaware (MRD)		40,000,000	(56,322,100)		71,863,333	258,834,048		50,248,750	364,624,031	(2,546,666,697)
		Entrecap Real Estate II, LLC		(1,504,478)							(1,504,478)	
		MTL Leasing, LLC		(25,000)							(25,000)	
	52-1528581	SafeGuard Health Enterprises, Inc.					(10,846,849)				(10,846,849)	
95747	93-0864866	Safeguard Health Plans, Inc (NV)					600				600	
	33-0733552	MetLife Health Plans, Inc. (NJ)					153,180				153,180	
	95-2879515	Safeguard Health Plans, Inc (CA)					(3,103,407)				(3,103,407)	
79014	33-0515751	SafeHealth Life Insurance Company (CA)					(2,276)				(2,276)	
52009	65-0073323	Safeguard Health Plans, Inc (FL)					(8,126)				(8,126)	

53.2

## SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
95051	75-2046497	Safeguard Health Plans, Inc (TX)					(485,687)				(485,687)	
	AA-2280000	MetLife Chile Seguros de Vida S.A					(4,362,995)	(1,651,718)			(6,014,713)	2,695,222
		MetLife Services and Solutions, LLC					57,935,201				57,935,201	
		MetLife Solutions Pte. LTD					(28,824)				(28,824)	
	36-3665871	Cova Life Management Company					62,910				62,910	
	98-1099650	MetLife Global Benefits, Ltd					(1,626,527)	(894,171)			(2,520,698)	1,456,354
	22-3805708	Newbury Insurance Company, Limited	(20,000,000)				(1,139,885)				(21,139,885)	
60992	13-3690700	First MetLife Investors Insurance Company			239,010,312		(18,142,773)	933,317,641		13,028,518	1,167,213,698	332,350,750
	13-3175978	MetLife Securities, Inc					(74,109,669)				(74,109,669)	
	13-3179826	Enterprise General Insurance Agency, Inc					(7,346,700)				(7,346,700)	
12232	20-1452630	MetLife Reinsurance Company of South Carolina		5,000,000	(451,554,533)		21,708,849	20,608,087		331,869	(403,905,728)	(3,679,214,675)
13626	20-5819518	MetLife Reinsurance Company of Charleston					2,543,567	(17,063,938)			(14,520,371)	(12,661,645,360)
	26-6122204	MetLife Capital Trust IV			(214,900)					51,625,000	51,410,100	
	26-6288172	MetLife Capital Trust X								64,462,500	64,462,500	
		MetLife Home Loans LLC					(3,285,190)				(3,285,190)	
	55-0790010	MetLife Group, Inc					2,358,419,365				2,358,419,365	
		MetLife Exchange Trust I			214,285,000						214,285,000	
		MetLife Investment Management, LLC					(35,329,256)				(35,329,256)	
	43-1906210	MetLife Investors Distribution Company					488,694,699				488,694,699	
	04-3240897	MetLife Advisers, LLC					(5,182,332)			(375,756,086)	(380,938,418)	
13092	26-1511401	MetLife Reinsurance Company of Vermont		50,000,000	(129,169,612)		221,228,285	410,740,631			552,799,304	(13,896,045,597)
62634	51-0104167	Delaware American Life Insurance Company	(6,000,000)				(20,925,967)	(6,185,134)			(33,111,101)	(16,949,820)
	27-1206753	MetLife Consumer Services, Inc		4,000,000			684,970				4,684,970	
60690	98-0000065	American Life Insurance Company	476,001,334	(328,486,710)			(248,121,968)	89,349,815		(18,169,000)	(29,426,529)	(78,970,897)
		American Life Insurance Company (Japan)					(68,205,079)				(68,205,079)	
		Communications One Kabushiki Kaisha (Japan)					6,755,599				6,755,599	
		MetLife, Life Insurance Company (Egypt)					(1,529,694)	(1,899,375)			(3,429,069)	3,327,404
	AA-1580066	MetLife Insurance K.K. (Japan)	(450,403,834)		(4,859,504,376)			(5,671,213)			(5,315,579,423)	1,084,814
		MetLife pojist' ovna a.s. (Czech Republic)						104,903			104,903	
		MetLife Solutions S.A.S. (France)					2,424,410				2,424,410	
		MetLife Mutual Fund Management Company (Greece)					(1,042,981)				(1,042,981)	
		MetLife Services Cypress LTD. (Cyprus) Limited					(30,295)	467,646			437,351	
		MetLife Services, Sociedad Limitada (Spain)					(13,956)				(13,956)	
		MetLife Towarzystwo Ubezpiecze? na ?ycie i Reasekuracji S.A. (Poland)					(11,303,162)				(11,303,162)	
		MetLife Services Sp. z o.o. (Poland)					7,017,808				7,017,808	
		MetLife Towarzystwo Funduszy Inwestycyjnych S.A. (Poland)					(859,383)				(859,383)	
		MetLife Powszechne Towarzystwo Emerytalne (Poland)					(523,666)				(523,666)	
		MetLife Societate de Administrare a unui Fond de Pensii Administrat Pri					(88,107)				(88,107)	
		Metropolitan Life Training and Consulting S.R.L					367,454				367,454	
	AA-9680001	Metropolitan Life Asigurari S.A. (Romania)					(600,818)	(46,884)			(647,702)	
		Joint Stock Company MetLife Insurance Company (formerly Closed Joint					732,081	(2,305,953)			(1,573,872)	4,337,237
		MetLife Slovakia s.r.o. (Slovakia)					23,804,451				23,804,451	

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
		PJSC MetLife (Ukraine).....					51,209	(917)			50,292	
		ALICO Hellas Single Member Limited Liability Company (Greece).....					26,554				26,554	
		MetLife Asset Management Corp. (Japan).....					26,126,049				26,126,049	
		MetLife Mas, S.A. de C.V. (Mexico).....					61,262	(451,475)			(390,213)	
		MetLife Columbia Seguros de Vida S.A. (Columbia).....					(2,614,582)	827,920			(1,786,662)	6,806,189
		ALICO Properties, Inc. (USA-Delaware).....		9,918,728							9,918,728	
	02-0649738	Iris Properties, Inc. (USA-Delaware).....		1,963,701							1,963,701	
	AA-2980001	MetLife Seguros S.A. (Uruguay).....					(536,216)	(39,342)			(575,558)	284,024
		Global Properties, Inc. Japan Branch.....					8,423,781				8,423,781	
		MetLife Global Holding Company I GmbH (Swiss).....	(25,597,500)	44,021,722	(5,500,000)						12,924,222	
		MetLife Insurance Limited (UK).....					2,385,044	(9,092,403)			(6,707,359)	
		MetLife Europe Services Limited (Ireland).....					71,955,019				71,955,019	
		MetLife Europe Insurance Limited - UK Branch (MEIL).....					(6,152,601)	(5,135,070)			(11,287,671)	326,710
	AA-1780108	MetLife Europe d.a.c. (UK branch) (MEL).....			249,136,629		(144,078,966)	2,426,217		(249,382)	107,234,498	26,503,934
53.4	34031	MetLife Pensions Trustees Limited.....								249,382	249,382	
		MetLife Life Insurance Company S.A. (Greece).....					5,015,171	(818,841)			4,196,330	5,670,813
		MetLife Services EEIG (European Economic Int Group).....					47,393,464				47,393,464	
		Met Money Market Pool.....					(30,420)				(30,420)	
		DCA640 Investment Pool.....					(29,250)				(29,250)	
	AA-1860015	MetLife Emeklilik ve Hayat A.S. (Turkey).....					293,630	(2,990,018)			(2,696,388)	1,793,435
	80-0946518	MetLife Core Property Fund, LP.....		38,500,000							38,500,000	
		AFP ProVida S.A. (Chile).....					1,336,205				1,336,205	
		AFP Genesis Administradora de Fondos y Fidecomisos S.A. (Ecuador).....					(1,350,000)				(1,350,000)	
		MetLife Reinsurance Company of Bermuda Ltd.....			4,207,951,967		(1,394,722)				4,206,557,245	
		MetLife Innovation Centre Pte. Ltd.....					(185)				(185)	
		UBB-MetLife Zhivotozastrahovatelno Drujestvo A.D. (formerly UBB-ALIC).....						(2,687)			(2,687)	400
		MetLife FM Hotel Member, LLC.....		9,828,000							9,828,000	
		ML-AI MetLife Member 2, LLC.....		2,289,224							2,289,224	
		Sandpiper Cove Associates II, LLC.....		191,367							191,367	
		ML Milliani Member, LLC.....		(64,382,097)							(64,382,097)	
		Park Tower JV Member, LLC.....		76,841,109							76,841,109	
		MetLife SP Holdings, LLC.....		(150,000,000)							(150,000,000)	
		Buford Logistics Center, LLC.....		(1,916,616)							(1,916,616)	
		ML North Brand Member, LLC.....		(1,988,196)							(1,988,196)	
		MetLife Treat Towers Member, LLC (11000).....		(2,319,986)							(2,319,986)	
		MCPP Owners, LLC.....		(17,179,610)							(17,179,610)	
		Daniel / MetLife Midtown Atlanta Master, LLC (14000).....		(1,432,848)							(1,432,848)	
		Sino-US United MetLife Insurance Company.....		(66,158,601)				(1,117,787)			(67,276,388)	1,644,427
		ML-AI MetLife Member 3, LLC.....		19,064,052							19,064,052	
		MetLife HCMJV 1 LP, LLC.....		118,941,994							118,941,994	
		MetLife Ontario Street Member, LLC.....		7,560,791							7,560,791	
		1925 WJC, LLC.....		37,132,471							37,132,471	

## SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
9999999	Control Totals.....		0	0	0	0	0	0	XXX	0	0	146,226,736

**Detailed Explanation**

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



**SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES**

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

	<b>MARCH FILING</b>	<b>Responses</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 confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by Actuarial Opinion and Memorandum Regulation (Model 822), Section 7A(5), be filed with the state of domicile by March 15?	YES
<b>APRIL FILING</b>		
41.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
42.	Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1?	YES
43.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
44.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	NO
45.	Will the Analysis of Annuity Operations by Lines of Business be filed with the state of domicile and the NAIC by April 1?	YES
46.	Will the Analysis of Increase in Annuity Reserves During the Year be filed with the state of domicile and the NAIC by April 1?	YES
47.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
48.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
49.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	YES
50.	Will the Supplemental XXX/AXXX Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
<b>AUGUST FILING</b>		
51.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	NO

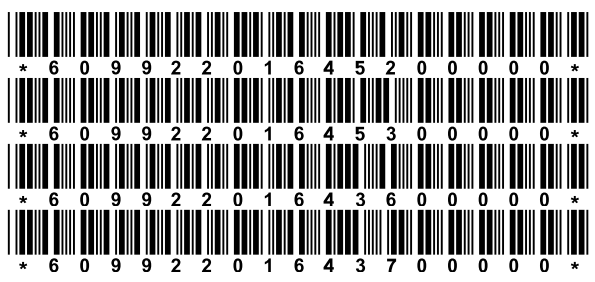
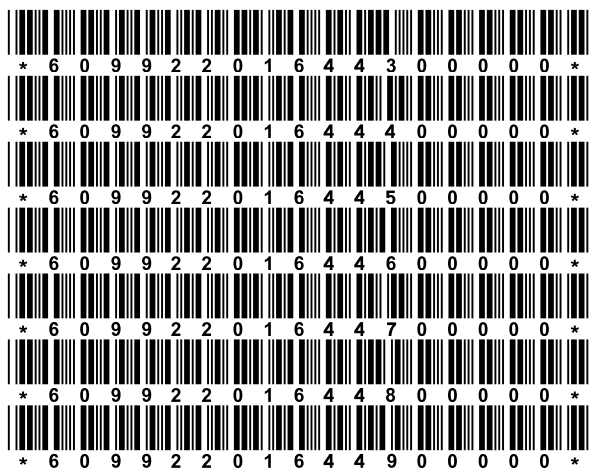
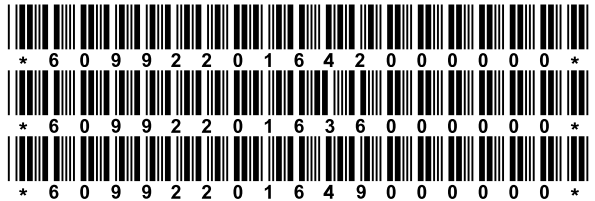
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**EXPLANATIONS:**

**BAR CODE:**

- 1.
- 2.
- 3.
- 4.
- 5.
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- 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.
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- 27. The data for this supplement is not required to be filed.
- 28. The data for this supplement is not required to be filed.
- 29. The data for this supplement is not required to be filed.
- 30. The data for this supplement is not required to be filed.
- 31.
- 32.
- 33. The data for this supplement is not required to be filed.
- 34. The data for this supplement is not required to be filed.



# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

35.

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



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



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



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



40.

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



42.

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



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



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



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



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



**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.....	332,635,354	14.5	332,635,354		332,635,354	14.5
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....	76,732,802	3.3	76,732,802		76,732,802	3.3
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	12,480,134	0.5	12,480,134		12,480,134	0.5
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....		0.0			0	0.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....		0.0			0	0.0
1.43 Revenue and assessment obligations.....	24,546,849	1.1	24,546,849		24,546,849	1.1
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	1,243,653	0.1	1,243,653		1,243,653	0.1
1.512 Issued or guaranteed by FNMA and FHLMC.....	82,118,531	3.6	82,118,531		82,118,531	3.6
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	60,544,589	2.6	60,544,589		60,544,589	2.6
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....	272,488,234	11.9	272,488,234		272,488,234	11.9
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	776,853,280	33.8	776,853,280		776,853,280	33.8
2.2 Unaffiliated non-U.S. securities (including Canada).....	217,051,723	9.4	217,051,723		217,051,723	9.4
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....	121,857,558	5.3	121,857,558		121,857,558	5.3
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....	278,053,511	12.1	278,053,511		278,053,511	12.1
4.6 Mezzanine real estate loans.....	8,000,000	0.3	8,000,000		8,000,000	0.3
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....	9,393,871	0.4	9,393,871		9,393,871	0.4
8. Receivables for securities.....	471,656	0.0	471,656		471,656	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	16,135,665	0.7	16,135,665		16,135,665	0.7
11. Other invested assets.....	7,716,602	0.3	7,716,602		7,716,602	0.3
12. Total invested assets.....	2,298,324,012	100.0	2,298,324,012	0	2,298,324,012	100.0

**SCHEDULE A - VERIFICATION BETWEEN YEARS**

Real Estate

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

**NONE****SCHEDULE B - VERIFICATION BETWEEN YEARS**

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		141,976,603
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	299,503,202	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	475,325	299,978,527
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Accrual of discount.....		14,944
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....		0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		6,045
7.	Deduct amounts received on disposals, Part 3, Column 15.....		33,090,015
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		212,635
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....	(762,400)	
9.2	Totals, Part 3, Column 13.....		(762,400)
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		407,911,069
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		407,911,069
14.	Deduct total nonadmitted amounts.....		
15.	Statement value at end of current period (Line 13 minus Line 14).....		407,911,069

## SCHEDULE BA - VERIFICATION BETWEEN YEARS

### Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....			
2.	Cost of acquired:			
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	6,097,008		
2.2	Additional investment made after acquisition (Part 2, Column 9).....			6,097,008
3.	Capitalized deferred interest and other:			
3.1	Totals, Part 1, Column 16.....			
3.2	Totals, Part 3, Column 12.....			0
4.	Accrual of discount.....			
5.	Unrealized valuation increase (decrease):			
5.1	Totals, Part 1, Column 13.....			
5.2	Totals, Part 3, Column 9.....			0
6.	Total gain (loss) on disposals, Part 3, Column 19.....			
7.	Deduct amounts received on disposals, Part 3, Column 16.....			
8.	Deduct amortization of premium and depreciation.....			3,366
9.	Total foreign exchange change in book/adjusted carrying value:			
9.1	Totals, Part 1, Column 17.....			
9.2	Totals, Part 3, Column 14.....			0
10.	Deduct current year's other-than-temporary impairment recognized:			
10.1	Totals, Part 1, Column 15.....			
10.2	Totals, Part 3, Column 11.....			0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....			6,093,642
12.	Deduct total nonadmitted amounts.....			
13.	Statement value at end of current period (Line 11 minus Line 12).....			6,093,642

## SCHEDULE D - VERIFICATION BETWEEN YEARS

### Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....			1,077,947,281
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....			948,140,947
3.	Accrual of discount.....			2,300,364
4.	Unrealized valuation increase (decrease):			
4.1	Part 1, Column 12.....			
4.2	Part 2, Section 1, Column 15.....			
4.3	Part 2, Section 2, Column 13.....			
4.4	Part 4, Column 11.....			0
5.	Total gain (loss) on disposals, Part 4, Column 19.....			(1,922,525)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....			162,147,692
7.	Deduct amortization of premium.....			2,123,983
8.	Total foreign exchange change in book/adjusted carrying value:			
8.1	Part 1, Column 15.....	(4,629,242)		
8.2	Part 2, Section 1, Column 19.....			
8.3	Part 2, Section 2, Column 16.....			
8.4	Part 4, Column 15.....			(4,629,242)
9.	Deduct current year's other-than-temporary impairment recognized:			
9.1	Part 1, Column 14.....			
9.2	Part 2, Section 1, Column 17.....			
9.3	Part 2, Section 2, Column 14.....			
9.4	Part 4, Column 13.....	870,000		870,000
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....			1,856,695,151
11.	Deduct total nonadmitted amounts.....			
12.	Statement value at end of current period (Line 10 minus Line 11).....			1,856,695,151

**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.....	336,861,642	337,822,831	331,213,625	401,666,839
Governments (Including all obligations guaranteed by governments)	2. Canada.....				
	3. Other Countries.....	12,480,134	12,692,957	12,488,707	12,000,000
	4. Totals.....	349,341,776	350,515,788	343,702,332	413,666,839
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....				
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.....	240,960,136	238,445,108	241,214,140	217,253,331
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States.....	1,049,341,514	1,063,295,179	1,052,055,534	1,044,790,031
	9. Canada.....	22,826,848	23,703,450	22,904,705	22,667,307
	10. Other Countries.....	194,224,875	196,294,107	200,622,740	192,378,241
	11. Totals.....	1,266,393,237	1,283,292,736	1,275,582,979	1,259,835,579
Parent, Subsidiaries and Affiliates	12. Totals.....				
	<b>13. Total Bonds.....</b>	<b>1,856,695,149</b>	<b>1,872,253,632</b>	<b>1,860,499,451</b>	<b>1,890,755,749</b>
<b>PREFERRED STOCKS</b>	14. United States.....				
Industrial and Miscellaneous (Unaffiliated)	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	18. Totals.....				
	<b>19. Total Preferred Stocks.....</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>COMMON STOCKS</b>	20. United States.....				
Industrial and Miscellaneous (Unaffiliated)	21. Canada.....				
	22. Other Countries.....				
	23. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	24. Totals.....				
	<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>1,856,695,149</b>	<b>1,872,253,632</b>	<b>1,860,499,451</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 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>1. U.S. Governments</b>												
1.1 NAIC 1.....	9,496,144	18,450,845	199,857,770	1,040,081	117,215,355	.XXX	346,060,195	18.5	102,532,941	9.3	346,060,195	
1.2 NAIC 2.....						.XXX	0	0.0		0.0		
1.3 NAIC 3.....						.XXX	0	0.0		0.0		
1.4 NAIC 4.....						.XXX	0	0.0		0.0		
1.5 NAIC 5.....						.XXX	0	0.0		0.0		
1.6 NAIC 6.....						.XXX	0	0.0		0.0		
1.7 Totals.....	9,496,144	18,450,845	199,857,770	1,040,081	117,215,355	.XXX	346,060,195	18.5	102,532,941	9.3	346,060,195	0
<b>2. All Other Governments</b>												
2.1 NAIC 1.....		2,997,394				.XXX	2,997,394	0.2	2,996,419	0.3	2,997,394	
2.2 NAIC 2.....		1,660,576				.XXX	1,660,576	0.1		0.0		1,660,576
2.3 NAIC 3.....					981,346	.XXX	981,346	0.1	980,995	0.1		981,346
2.4 NAIC 4.....		2,612,297	4,228,521			.XXX	6,840,818	0.4		0.0		6,840,818
2.5 NAIC 5.....						.XXX	0	0.0		0.0		
2.6 NAIC 6.....						.XXX	0	0.0		0.0		
2.7 Totals.....	0	7,270,267	4,228,521	0	981,346	.XXX	12,480,134	0.7	3,977,414	0.4	2,997,394	9,482,740
<b>3. U.S. States, Territories and Possessions, etc., Guaranteed</b>												
3.1 NAIC 1.....						.XXX	0	0.0		0.0		
3.2 NAIC 2.....						.XXX	0	0.0		0.0		
3.3 NAIC 3.....						.XXX	0	0.0		0.0		
3.4 NAIC 4.....						.XXX	0	0.0		0.0		
3.5 NAIC 5.....						.XXX	0	0.0		0.0		
3.6 NAIC 6.....						.XXX	0	0.0		0.0		
3.7 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.1 NAIC 1.....						.XXX	0	0.0		0.0		
4.2 NAIC 2.....						.XXX	0	0.0		0.0		
4.3 NAIC 3.....						.XXX	0	0.0		0.0		
4.4 NAIC 4.....						.XXX	0	0.0		0.0		
4.5 NAIC 5.....						.XXX	0	0.0		0.0		
4.6 NAIC 6.....						.XXX	0	0.0		0.0		
4.7 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 NAIC 1.....	9,867,430	30,869,303	28,049,032	135,264,140	36,910,231	.XXX	240,960,136	12.9	143,045,665	13.0	240,960,136	
5.2 NAIC 2.....						.XXX	0	0.0		0.0		
5.3 NAIC 3.....						.XXX	0	0.0		0.0		
5.4 NAIC 4.....						.XXX	0	0.0		0.0		
5.5 NAIC 5.....						.XXX	0	0.0		0.0		
5.6 NAIC 6.....						.XXX	0	0.0		0.0		
5.7 Totals.....	9,867,430	30,869,303	28,049,032	135,264,140	36,910,231	.XXX	240,960,136	12.9	143,045,665	13.0	240,960,136	0

SIO5



**SCHEDULE D - PART 1A - SECTION 1 (continued)**

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>6. Industrial and Miscellaneous (unaffiliated)</b>												
6.1 NAIC 1.....	31,488,060	160,952,904	282,203,855	72,021,649	93,258,313	.XXX	639,924,781	34.3	425,213,263	38.6	387,202,188	252,722,593
6.2 NAIC 2.....	13,113,352	140,107,037	194,279,540	67,540,722	46,158,207	.XXX	461,198,858	24.7	364,802,983	33.1	233,778,805	227,420,053
6.3 NAIC 3.....	6,120,296	59,768,088	53,102,071	12,723,359	440,373	.XXX	132,154,187	7.1	40,368,160	3.7	84,764,862	47,389,325
6.4 NAIC 4.....	27,901	8,190,316	21,460,019	315,812	380,462	.XXX	30,374,510	1.6	21,694,023	2.0	18,039,401	12,335,109
6.5 NAIC 5.....		851,146	733,322	69,633		.XXX	1,654,101	0.1		0.0	600,000	1,054,101
6.6 NAIC 6.....						.XXX	0	0.0		0.0		
6.7 Totals.....	50,749,609	369,869,491	551,778,807	152,671,175	140,237,355	.XXX	1,265,306,437	67.8	852,078,429	77.3	724,385,256	540,921,181
<b>7. Hybrid Securities</b>												
7.1 NAIC 1.....						.XXX	0	0.0		0.0		
7.2 NAIC 2.....					1,086,800	.XXX	1,086,800	0.1		0.0	1,086,800	
7.3 NAIC 3.....						.XXX	0	0.0		0.0		
7.4 NAIC 4.....						.XXX	0	0.0		0.0		
7.5 NAIC 5.....						.XXX	0	0.0		0.0		
7.6 NAIC 6.....						.XXX	0	0.0		0.0		
7.7 Totals.....	0	0	0	0	1,086,800	.XXX	1,086,800	0.1	0	0.0	1,086,800	0
<b>8. Parent, Subsidiaries and Affiliates</b>												
8.1 NAIC 1.....						.XXX	0	0.0		0.0		
8.2 NAIC 2.....						.XXX	0	0.0		0.0		
8.3 NAIC 3.....						.XXX	0	0.0		0.0		
8.4 NAIC 4.....						.XXX	0	0.0		0.0		
8.5 NAIC 5.....						.XXX	0	0.0		0.0		
8.6 NAIC 6.....						.XXX	0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
<b>9. SVO Identified Funds</b>												
9.1 NAIC 1.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0	.XXX	.XXX		
9.2 NAIC 2.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0	.XXX	.XXX		
9.3 NAIC 3.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0	.XXX	.XXX		
9.4 NAIC 4.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0	.XXX	.XXX		
9.5 NAIC 5.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0	.XXX	.XXX		
9.6 NAIC 6.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0	.XXX	.XXX		
9.7 Totals.....	.XXX	.XXX	.XXX	.XXX	.XXX	0	0	0.0	.XXX	.XXX	0	0

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## SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>10. Total Bonds Current Year</b>												
10.1 NAIC 1.....	(d).....50,851,634	.....213,270,446	.....510,110,657	.....208,325,870	.....247,383,899	.....0	.....1,229,942,506	.....65.9	.....XXX	.....XXX	.....977,219,913	.....252,722,593
10.2 NAIC 2.....	(d).....13,113,352	.....141,767,613	.....194,279,540	.....67,540,722	.....47,245,007	.....0	.....463,946,234	.....24.9	.....XXX	.....XXX	.....234,865,605	.....229,080,629
10.3 NAIC 3.....	(d).....6,120,296	.....59,768,088	.....53,102,071	.....12,723,359	.....1,421,719	.....0	.....133,135,533	.....7.1	.....XXX	.....XXX	.....84,764,862	.....48,370,671
10.4 NAIC 4.....	(d).....27,901	.....10,802,613	.....25,688,540	.....315,812	.....380,462	.....0	.....37,215,328	.....2.0	.....XXX	.....XXX	.....18,039,401	.....19,175,927
10.5 NAIC 5.....	(d).....0	.....851,146	.....733,322	.....69,633	.....0	.....0	(c).....1,654,101	.....0.1	.....XXX	.....XXX	.....600,000	.....1,054,101
10.6 NAIC 6.....	(d).....0	.....0	.....0	.....0	.....0	.....0	(c).....0	.....0.0	.....XXX	.....XXX	.....0	.....0
10.7 Totals.....	.....70,113,183	.....426,459,906	.....783,914,130	.....288,975,396	.....296,431,087	.....0	(b).....1,865,893,702	.....100.0	.....XXX	.....XXX	.....1,315,489,781	.....550,403,921
10.8 Line 10.7 as a % of Col. 7.....	.....3.8	.....22.9	.....42.0	.....15.5	.....15.9	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....70.5	.....29.5
<b>11. Total Bonds Prior Year</b>												
11.1 NAIC 1.....	.....49,721,239	.....125,623,783	.....217,585,086	.....95,609,460	.....185,248,720	.....XXX	.....XXX	.....XXX	.....673,788,288	.....61.2	.....519,762,864	.....154,025,424
11.2 NAIC 2.....	.....22,564,013	.....71,968,464	.....141,221,612	.....83,457,932	.....45,590,962	.....XXX	.....XXX	.....XXX	.....364,802,983	.....33.1	.....216,519,614	.....148,283,369
11.3 NAIC 3.....	.....108,075	.....20,514,806	.....16,871,771	.....2,873,508	.....980,995	.....XXX	.....XXX	.....XXX	.....41,349,155	.....3.8	.....31,745,265	.....9,603,890
11.4 NAIC 4.....	.....10,004,923	.....11,689,100	.....11,689,100	.....11,689,100	.....11,689,100	.....XXX	.....XXX	.....XXX	.....21,694,023	.....2.0	.....13,690,023	.....8,004,000
11.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	.....XXX	(c).....0	.....0.0	.....0	.....0
11.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	.....XXX	(c).....0	.....0.0	.....0	.....0
11.7 Totals.....	.....72,393,327	.....228,111,976	.....387,367,569	.....181,940,900	.....231,820,677	.....XXX	.....XXX	.....XXX	(b).....1,101,634,449	.....100.0	.....781,717,766	.....319,916,683
11.8 Line 11.7 as a % of Col. 9.....	.....6.6	.....20.7	.....35.2	.....16.5	.....21.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX	.....71.0	.....29.0
<b>12. Total Publicly Traded Bonds</b>												
12.1 NAIC 1.....	.....40,056,537	.....110,869,217	.....449,171,065	.....147,624,486	.....229,498,608	.....0	.....977,219,913	.....52.4	.....519,762,864	.....47.2	.....977,219,913	.....XXX
12.2 NAIC 2.....	.....4,718,721	.....67,117,470	.....105,302,061	.....18,784,246	.....38,943,107	.....0	.....234,865,605	.....12.6	.....216,519,614	.....19.7	.....234,865,605	.....XXX
12.3 NAIC 3.....	.....3,360,166	.....43,889,591	.....30,824,079	.....6,250,653	.....440,373	.....0	.....84,764,862	.....4.5	.....31,745,265	.....2.9	.....84,764,862	.....XXX
12.4 NAIC 4.....	.....27,901	.....6,824,371	.....10,774,855	.....31,812	.....380,462	.....0	.....18,039,401	.....1.0	.....13,690,023	.....1.2	.....18,039,401	.....XXX
12.5 NAIC 5.....	.....0	.....0	.....600,000	.....0	.....0	.....0	.....600,000	.....0.0	.....0	.....0.0	.....600,000	.....XXX
12.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
12.7 Totals.....	.....48,163,325	.....228,700,649	.....596,672,060	.....172,691,197	.....269,262,550	.....0	.....1,315,489,781	.....70.5	.....781,717,766	.....71.0	.....1,315,489,781	.....XXX
12.8 Line 12.7 as a % of Col. 7.....	.....3.7	.....17.4	.....45.4	.....13.1	.....20.5	.....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.....	.....2.6	.....12.3	.....32.0	.....9.3	.....14.4	.....0.0	.....70.5	.....XXX	.....XXX	.....XXX	.....70.5	.....XXX
<b>13. Total Privately Placed Bonds</b>												
13.1 NAIC 1.....	.....10,795,097	.....102,401,229	.....60,939,592	.....60,701,384	.....17,885,291	.....0	.....252,722,593	.....13.5	.....154,025,424	.....14.0	.....XXX	.....252,722,593
13.2 NAIC 2.....	.....8,394,631	.....74,650,143	.....88,977,479	.....48,756,476	.....8,301,900	.....0	.....229,080,629	.....12.3	.....148,283,369	.....13.5	.....XXX	.....229,080,629
13.3 NAIC 3.....	.....2,760,130	.....15,878,497	.....22,277,992	.....6,472,706	.....981,346	.....0	.....48,370,671	.....2.6	.....9,603,890	.....0.9	.....XXX	.....48,370,671
13.4 NAIC 4.....	.....0	.....3,978,242	.....14,913,685	.....284,000	.....0	.....0	.....19,175,927	.....1.0	.....8,004,000	.....0.7	.....XXX	.....19,175,927
13.5 NAIC 5.....	.....0	.....851,146	.....133,322	.....69,633	.....0	.....0	.....1,054,101	.....0.1	.....0	.....0.0	.....XXX	.....1,054,101
13.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.7 Totals.....	.....21,949,858	.....197,759,257	.....187,242,070	.....116,284,199	.....27,168,537	.....0	.....550,403,921	.....29.5	.....319,916,683	.....29.0	.....XXX	.....550,403,921
13.8 Line 13.7 as a % of Col. 7.....	.....4.0	.....35.9	.....34.0	.....21.1	.....4.9	.....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.....	.....1.2	.....10.6	.....10.0	.....6.2	.....1.5	.....0.0	.....29.5	.....XXX	.....XXX	.....XXX	.....XXX	.....29.5

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- (a) Includes \$.....215,761,849 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....24,852,400 current year, \$.....18,441,482 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 \$.....9,198,553; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

## SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
<b>1. U.S. Governments</b>												
1.1 Issuer Obligations.....	9,198,553	16,844,340	198,615,128	1,040,081	117,175,886	.XXX	341,833,907	18.3	100,853,178	9.2	341,833,907	
1.2 Residential Mortgage-Backed Securities.....	297,591	1,606,505	1,242,642		39,469	.XXX	4,226,288	0.2	1,679,763	0.2	4,226,288	
1.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
1.5 Totals.....	9,496,144	18,450,845	199,857,770	1,040,081	117,215,355	.XXX	346,060,195	18.5	102,532,941	9.3	346,060,195	0
<b>2. All Other Governments</b>												
2.1 Issuer Obligations.....		7,270,267	4,228,521		981,346	.XXX	12,480,134	0.7	3,977,414	0.4	2,997,394	9,482,740
2.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
2.5 Totals.....	0	7,270,267	4,228,521	0	981,346	.XXX	12,480,134	0.7	3,977,414	0.4	2,997,394	9,482,740
<b>3. U.S. States, Territories and Possessions, Guaranteed</b>												
3.1 Issuer Obligations.....						.XXX	0	0.0		0.0		
3.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
3.5 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.1 Issuer Obligations.....						.XXX	0	0.0		0.0		
4.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
4.5 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 Issuer Obligations.....			3,038,356	81,712,303	16,528,992	.XXX	101,279,651	5.4	61,904,769	5.6	101,279,651	
5.2 Residential Mortgage-Backed Securities.....	9,867,430	30,869,303	25,010,676	53,551,837	20,381,239	.XXX	139,680,485	7.5	78,141,654	7.1	139,680,485	
5.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0	2,999,242	0.3		
5.5 Totals.....	9,867,430	30,869,303	28,049,032	135,264,140	36,910,231	.XXX	240,960,136	12.9	143,045,665	13.0	240,960,136	0
<b>6. Industrial and Miscellaneous (unaffiliated)</b>												
6.1 Issuer Obligations.....	27,664,489	281,199,896	395,844,423	110,371,143	121,950,668	.XXX	937,030,619	50.2	652,564,828	59.2	496,704,905	440,325,714
6.2 Residential Mortgage-Backed Securities.....	13,815,118	37,356,784	22,706,389	14,960,194	5,930,689	.XXX	94,769,174	5.1	24,076,931	2.2	79,913,259	14,855,915
6.3 Commercial Mortgage-Backed Securities.....	4,633,793	27,597,227	121,236,529	17,119,122	7,132,389	.XXX	177,719,060	9.5	131,662,389	12.0	129,010,491	48,708,569
6.4 Other Loan-Backed and Structured Securities.....	4,636,209	23,715,584	11,991,466	10,220,716	5,223,609	.XXX	55,787,584	3.0	43,774,281	4.0	18,756,601	37,030,983
6.5 Totals.....	50,749,609	369,869,491	551,778,807	152,671,175	140,237,355	.XXX	1,265,306,437	67.8	852,078,429	77.3	724,385,256	540,921,181
<b>7. Hybrid Securities</b>												
7.1 Issuer Obligations.....					1,086,800	.XXX	1,086,800	0.1		0.0	1,086,800	
7.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
7.5 Totals.....	0	0	0	0	1,086,800	.XXX	1,086,800	0.1	0	0.0	1,086,800	0
<b>8. Parent, Subsidiaries and Affiliates</b>												
8.1 Issuer Obligations.....						.XXX	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
8.5 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0

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## SCHEDULE D - PART 1A - SECTION 2 (continued)

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
<b>9. SVO Identified Funds</b>												
9.1 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.2 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.3 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
<b>10. Total Bonds Current Year</b>												
10.1 Issuer Obligations.....	36,863,042	305,314,503	601,726,428	192,083,446	257,723,692	XXX	1,393,711,111	74.7	XXX	XXX	943,902,657	449,808,454
10.2 Residential Mortgage-Backed Securities.....	23,980,139	69,832,592	48,959,707	69,552,112	26,351,397	XXX	238,675,947	12.8	XXX	XXX	223,820,032	14,855,915
10.3 Commercial Mortgage-Backed Securities.....	4,633,793	27,597,227	121,236,529	17,119,122	7,132,389	XXX	177,719,060	9.5	XXX	XXX	129,010,491	48,708,569
10.4 Other Loan-Backed and Structured Securities.....	4,636,209	23,715,584	11,991,466	10,220,716	5,223,609	XXX	55,787,584	3.0	XXX	XXX	18,756,601	37,030,983
10.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals.....	70,113,183	426,459,906	783,914,130	288,975,396	296,431,087	0	1,865,893,702	100.0	XXX	XXX	1,315,489,781	550,403,921
10.7 Line 10.6 as a % of Col. 7.....	3.8	22.9	42.0	15.5	15.9	0.0	100.0	XXX	XXX	XXX	70.5	29.5
<b>11. Total Bonds Prior Year</b>												
11.1 Issuer Obligations.....	54,943,296	174,220,016	252,084,518	121,862,592	216,189,767	XXX	XXX	XXX	819,300,189	74.4	563,639,462	255,660,727
11.2 Residential Mortgage-Backed Securities.....	10,719,709	23,958,285	14,784,476	42,795,610	11,640,268	XXX	XXX	XXX	103,898,348	9.4	98,884,994	5,013,354
11.3 Commercial Mortgage-Backed Securities.....	485,205	12,342,655	108,006,725	10,827,804	6,910,471	XXX	XXX	XXX	131,662,389	12.0	96,702,713	34,959,676
11.4 Other Loan-Backed and Structured Securities.....	6,245,117	17,591,020	12,491,850	6,454,894	3,990,642	XXX	XXX	XXX	46,773,523	4.2	22,490,597	24,282,926
11.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals.....	72,393,327	228,111,976	387,367,569	181,940,900	231,820,677	XXX	XXX	XXX	1,101,634,449	100.0	781,717,766	319,916,683
11.7 Line 11.6 as a % of Col. 9.....	6.6	20.7	35.2	16.5	21.0	XXX	XXX	XXX	100.0	XXX	71.0	29.0
<b>12. Total Publicly Traded Bonds</b>												
12.1 Issuer Obligations.....	18,407,777	144,111,013	443,850,161	101,240,862	236,292,844	XXX	943,902,657	50.6	563,639,462	51.2	943,902,657	XXX
12.2 Residential Mortgage-Backed Securities.....	21,058,891	60,760,275	46,893,507	69,048,124	26,059,235	XXX	223,820,032	12.0	98,884,994	9.0	223,820,032	XXX
12.3 Commercial Mortgage-Backed Securities.....	4,633,793	15,390,536	99,673,480	2,402,211	6,910,471	XXX	129,010,491	6.9	96,702,713	8.8	129,010,491	XXX
12.4 Other Loan-Backed and Structured Securities.....	4,062,864	8,438,825	6,254,912	XXX	XXX	XXX	18,756,601	1.0	22,490,597	2.0	18,756,601	XXX
12.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	XXX
12.6 Totals.....	48,163,325	228,700,649	596,672,060	172,691,197	269,262,550	0	1,315,489,781	70.5	781,717,766	71.0	1,315,489,781	XXX
12.7 Line 12.6 as a % of Col. 7.....	3.7	17.4	45.4	13.1	20.5	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.....	2.6	12.3	32.0	9.3	14.4	0.0	70.5	XXX	XXX	XXX	70.5	XXX
<b>13. Total Privately Placed Bonds</b>												
13.1 Issuer Obligations.....	18,455,265	161,203,490	157,876,267	90,842,584	21,430,848	XXX	449,808,454	24.1	255,660,727	23.2	XXX	449,808,454
13.2 Residential Mortgage-Backed Securities.....	2,921,248	9,072,317	2,066,200	503,988	292,162	XXX	14,855,915	0.8	5,013,354	0.5	XXX	14,855,915
13.3 Commercial Mortgage-Backed Securities.....	12,206,691	21,563,049	14,716,911	221,918	XXX	XXX	48,708,569	2.6	34,959,676	3.2	XXX	48,708,569
13.4 Other Loan-Backed and Structured Securities.....	573,345	15,276,759	5,736,554	10,220,716	5,223,609	XXX	37,030,983	2.0	24,282,926	2.2	XXX	37,030,983
13.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	XXX	0
13.6 Totals.....	21,949,858	197,759,257	187,242,070	116,284,199	27,168,537	0	550,403,921	29.5	319,916,683	29.1	XXX	550,403,921
13.7 Line 13.6 as a % of Col. 7.....	4.0	35.9	34.0	21.1	4.9	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.....	1.2	10.6	10.0	6.2	1.5	0.0	29.5	XXX	XXX	XXX	XXX	29.5

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## SCHEDULE DA - VERIFICATION BETWEEN YEARS

### Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	18,487,976	18,487,976			
2. Cost of short-term investments acquired.....	66,878,954	66,878,954			
3. Accrual of discount.....	59,781	59,781			
4. Unrealized valuation increase (decrease).....	.0				
5. Total gain (loss) on disposals.....	(832)	(832)			
6. Deduct consideration received on disposals.....	85,425,878	85,425,878			
7. Deduct amortization of premium.....	.0				
8. Total foreign exchange change in book/adjusted carrying value.....	.0				
9. Deduct current year's other-than-temporary impairment recognized.....	.0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	.0	0	.0	.0	.0
11. Deduct total nonadmitted amounts.....	.0				
12. Statement value at end of current period (Line 10 minus Line 11).....	.0	0	.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).....		3,965,491
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....		
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....		0
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17.....	41,221	
3.2	Section 2, Column 19.....		41,221
4.	Total gain (loss) on termination recognized, Section 2, Column 22.....		49,445
5.	Considerations received/(paid) on terminations, Section 2, Column 15.....		49,445
6.	Amortization:		
6.1	Section 1, Column 19.....		
6.2	Section 2, Column 21.....		0
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
7.1	Section 1, Column 20.....		
7.2	Section 2, Column 23.....		0
8.	Total foreign exchange change in Book/Adjusted Carrying Value:		
8.1	Section 1, Column 18.....	5,387,159	
8.2	Section 2, Column 20.....		5,387,159
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....		9,393,871
10.	Deduct nonadmitted assets.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		9,393,871

## SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

### Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year).....		
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column).....		
3.1	Add:		
	Change in variation margin on open contracts - highly effective hedges:		
3.11	Section 1, Column 15, current year minus.....		
3.12	Section 1, Column 15, prior year.....		0
	Change in the valuation margin on open contracts - all other:		
3.13	Section 1, Column 18, current year minus.....		
3.14	Section 1, Column 18, prior year.....		0
3.2	Add:		
	Change in adjustment to basis of hedged item:		
3.21	Section 1, Column 17, current year to date minus.....		
3.22	Section 1, Column 17, prior year.....		0
	Change in amount recognized:		
3.23	Section 1, Column 19, current year to date minus.....		
3.24	Section 1, Column 19, prior year.....		0
3.3	Subtotal (Line 3.1 minus Line 3.2).....		0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15).....		
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17).....		
4.22	Amount recognized (Section 2, Column 16).....		0
4.3	Subtotal (Line 4.1 minus Line 4.2).....		0
5.	Dispositions gains (losses) on contracts terminated in prior year:		
5.1	Total gain (loss) recognized for terminations in prior year.....		
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year.....		
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....		0
7.	Deduct nonadmitted assets.....		
8.	Statement value at end of current period (Line 6 minus Line 7).....		0

NONE

**Sch. DB - Pt. C - Sn. 1**  
**NONE**

**Sch. DB - Pt. C - Sn. 2**  
**NONE**

## 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.....	9,393,871
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance.....	
3.	Total (Line 1 plus Line 2).....	9,393,871
4.	Part D, Section 1, Column 5.....	9,393,871
5.	Part D, Section 1, Column 6.....	
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	8,655,634
8.	Part B, Section 1, Column 13.....	
9.	Total (Line 7 plus Line 8).....	8,655,634
10.	Part D, Section 1, Column 8.....	8,655,634
11.	Part D, Section 1, Column 9.....	
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	943,327
14.	Part B, Section 1, Column 20.....	
15.	Part D, Section 1, Column 11.....	943,327
16.	Total (Line 13 plus Line 14 minus Line 15).....	0



**SCHEDULE E - VERIFICATION BETWEEN YEARS**

## Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	5,199,194	5,199,194	
2. Cost of cash equivalents acquired.....	534,069,582	534,069,582	
3. Accrual of discount.....	41,841	41,841	
4. Unrealized valuation increase (decrease).....	0		
5. Total gain (loss) on disposals.....	4,029	4,029	
6. Deduct consideration received on disposals.....	530,116,093	530,116,093	
7. Deduct amortization of premium.....	0		
8. Total foreign exchange change in book/adjusted carrying value.....	0		
9. Deduct current year's other-than-temporary impairment recognized.....	0		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	9,198,553	9,198,553	0
11. Deduct total nonadmitted amounts.....	0		
12. Statement value at end of current period (Line 10 minus Line 11).....	9,198,553	9,198,553	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>														
0000191743.....		Murray.....	MN.....		10/09/2007	3.790	102,745	-	(27)	-	-	-	971,895	03/07/2015
0000193162.....		Kern.....	CA.....		07/20/2009	5.350	1,164,394	-	(1,796)	-	-	-	2,496,440	09/06/2016
0000193172.....		Cimarron.....	OK.....		05/29/2009	4.320	6,441,967	-	(3,531)	-	-	-	14,091,180	09/23/2015
0000193414.....		Carroll.....	IL.....		08/07/2009	3.950	96,512	-	(62)	-	-	-	2,117,490	08/13/2015
0000193766.....		Sutter.....	CA.....		03/15/2010	5.050	343,552	-	(316)	-	-	-	2,512,000	10/06/2015
0000194077.....		Clay.....	NE.....		12/28/2010	5.450	878,709	-	(503)	-	-	-	4,154,751	09/17/2015
0000194177.....		DeKalb.....	AL.....		09/02/2010	4.350	449,817	-	549	-	-	-	5,017,506	09/30/2015
0000194178.....		DeKalb.....	AL.....		09/02/2010	4.350	179,927	-	219	-	-	-	2,007,002	09/30/2015
0000194183.....		Kern.....	CA.....		10/12/2010	5.450	1,836,142	-	(2,191)	-	-	-	5,202,500	09/06/2016
0000194344.....		Fresno.....	CA.....		03/22/2011	5.890	4,126,698	-	(3,592)	-	-	-	9,395,700	12/01/2015
0000194419.....		Cass.....	NE.....		04/01/2011	5.250	1,674,882	-	(952)	-	-	-	7,102,489	09/14/2015
0000194451.....		Dooly.....	GA.....		12/01/2010	5.920	6,830,990	-	(16,311)	-	-	-	13,662,963	09/13/2016
0000194475.....		Kern.....	CA.....		12/21/2010	5.210	18,825,133	-	(21,092)	-	-	-	40,009,067	09/03/2014
0000194759.....		Monterey.....	CA.....		05/12/2011	6.030	1,035,939	-	(666)	-	-	-	4,110,820	09/27/2016
0000195388.....		Stanislaus.....	CA.....		03/08/2012	5.600	2,979,583	-	(3,614)	-	-	-	16,273,841	10/02/2015
0000195512.....		Gooding.....	ID.....		09/10/2012	5.000	2,608,356	-	(1,455)	-	-	-	4,964,146	10/07/2015
0000195620.....		Fresno.....	CA.....		08/30/2012	4.980	1,527,168	-	(963)	-	-	-	4,443,547	07/20/2016
0000195624.....		Defiance.....	OH.....		05/08/2012	4.350	728,943	-	(221)	-	-	-	1,546,000	03/27/2012
0000195803.....		Holt.....	NE.....		08/15/2012	4.850	1,192,722	-	(599)	-	-	-	3,187,580	06/18/2012
0000195867.....		Fresno.....	CA.....		04/08/2013	5.000	566,355	-	(400)	-	-	-	1,256,042	03/18/2014
0000196065.....		Champaign.....	IL.....		12/31/2012	4.760	4,073,116	-	(602)	-	-	-	6,325,637	08/19/2016
0000196114.....		Montgomery.....	IL.....		12/27/2012	4.650	519,302	-	(54)	-	-	-	1,127,710	12/02/2012
0000196242.....		Stanislaus.....	CA.....		06/27/2013	4.500	1,607,657	-	(809)	-	-	-	5,916,751	08/17/2015
0000196591.....		Kearney.....	NE.....		08/22/2013	3.950	961,229	-	(401)	-	-	-	5,267,507	06/24/2013
0000196606.....		Chelan.....	WA.....		11/22/2013	4.980	619,039	-	(528)	-	-	-	1,058,981	09/28/2015
0000196916.....		Grundy.....	IL.....		03/13/2014	4.650	1,856,494	-	(911)	-	-	-	4,215,264	02/06/2014
0000196995.....		Dallas.....	AR.....		09/01/2016	5.000	2,348,381	-	114	-	-	-	8,893,834	06/30/2016
0000197147.....		Polk.....	TX.....		09/01/2016	5.000	2,296,776	-	226	-	-	-	8,704,604	06/30/2016
0000197148.....		Butler.....	AL.....		09/01/2016	5.000	2,196,916	-	216	-	-	-	8,326,143	06/30/2016
0000197149.....		Baldwin.....	AL.....		09/01/2016	5.000	898,739	-	89	-	-	-	3,406,149	06/30/2016
0000197150.....		Georgetown.....	SC.....		09/01/2016	5.000	2,246,846	-	221	-	-	-	8,515,373	06/30/2016
0000197161.....		Hudspeth.....	TX.....		11/17/2014	4.750	1,373,100	-	(608)	-	-	-	2,534,900	08/28/2014
0000197204.....		Scott.....	MS.....		12/19/2014	5.080	954,324	-	(1,026)	-	-	-	1,351,001	12/18/2016
0000197211.....		Bates.....	MO.....		11/12/2014	4.700	3,665,307	-	(1,247)	-	-	-	8,512,652	10/01/2014
0000197235.....		DeSoto.....	FL.....		12/03/2014	4.150	3,435,340	-	(1,083)	-	-	-	9,606,463	05/27/2016
0000197275.....		Carroll.....	IL.....		11/05/2014	4.250	350,037	-	(132)	-	-	-	1,271,052	09/24/2014
0000197283.....		Antelope.....	NE.....		12/05/2014	4.500	1,157,738	-	(335)	-	-	-	2,630,630	10/01/2014
0000197290.....		Ford.....	IL.....		01/12/2015	4.000	842,742	-	(114)	-	-	-	1,904,104	11/18/2014
0000197362.....		Antelope.....	NE.....		12/30/2014	4.600	1,244,769	-	(546)	-	-	-	3,193,971	11/04/2014
0000197366.....		Nodaway.....	MO.....		02/03/2015	4.210	820,806	-	(128)	-	-	-	1,704,410	12/17/2014
0000197421.....		Macoupin.....	IL.....		01/21/2015	3.850	394,256	-	13	-	-	-	850,000	12/08/2014
0000197426.....		O'Brien.....	IA.....		02/24/2015	3.900	430,356	-	-	-	-	-	1,249,170	12/10/2014
0000197431.....		Dakota.....	MN.....		02/10/2015	3.680	962,191	-	(135)	-	-	-	1,977,500	12/16/2014
0000197445.....		Dickinson.....	IA.....		02/12/2015	4.440	569,891	-	-	-	-	-	1,162,940	12/21/2014

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### 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		
0000197446		Watowan	MN		02/05/2015	4.250	1,467,176	-	10	-	-	-	3,108,410	12/21/2014
0000197453		Jo Daviess	IL		04/10/2015	4.150	733,744	-	(217)	-	-	-	1,996,391	02/06/2015
0000197459		Gooding	ID		04/28/2015	3.820	2,064,139	-	682	-	-	-	3,787,810	01/08/2015
0000197473		Hamilton	NE		03/05/2015	4.000	1,565,417	-	85	-	-	-	4,330,370	01/10/2015
0000197475		White	IN		06/05/2015	4.250	3,434,657	-	(995)	-	-	-	8,359,056	01/13/2015
0000197503		Vermilion	IL		02/27/2015	3.700	1,185,158	-	101	-	-	-	3,337,830	02/03/2015
0000197508		Clinton	IA		03/31/2015	4.050	438,512	-	(49)	-	-	-	1,128,592	02/04/2015
0000197555		Lewis	WA		03/12/2015	4.350	4,735,432	-	(3,812)	-	-	-	11,846,693	04/06/2016
0000197572		White	IN		04/08/2015	4.000	949,333	-	-	-	-	-	2,623,680	02/17/2015
0000197595		Butler	OH		09/25/2015	4.460	929,251	-	550	-	-	-	1,408,333	03/18/2015
0000197602		Colusa	CA		07/17/2015	4.300	2,550,448	-	(971)	-	-	-	5,550,000	03/09/2015
0000197821		Custer	NE		08/25/2015	4.450	1,645,526	-	-	-	-	-	5,416,840	06/30/2015
0000198038		Brantley	GA		01/26/2016	3.010	2,686,782	-	1,838	-	-	-	10,240,871	06/06/2016
0000198086		Macoupin	IL		07/20/2016	4.500	1,378,341	-	(434)	-	-	-	2,886,060	01/01/2016
0000198422		Antelope	NE		06/29/2016	4.150	1,478,661	-	(387)	-	-	-	2,991,792	05/02/2016
0000198473		Champaign	IL		08/29/2016	4.000	699,557	-	13	-	-	-	1,916,727	07/27/2016
0000198517		Morrill	NE		08/22/2016	3.850	1,000,000	-	-	-	-	-	1,849,710	06/28/2016
0000198552		Jasper	IN		10/19/2016	3.250	3,499,539	-	11	-	-	-	6,671,788	07/21/2016
E04.1 0199999. Total - Mortgages in Good Standing - Farm Mortgages							121,857,558	0	(68,874)	0	0	0	323,680,656	XXX
<b>Mortgages in Good Standing - Commercial Mortgages - All Other</b>														
0000510064		LONDON	GBR		12/05/2013	6.460	3,954,080	-	-	-	-	(762,400)	16,184,115	08/22/2013
0000520099		MEXICO CITY	MEX		06/05/2015	4.480	557,695	-	(1,114)	-	-	-	1,416,508	10/03/2016
0000520100		MEXICO CITY	MEX		08/19/2015	4.650	3,235,175	-	(7,429)	-	-	-	8,117,679	10/03/2016
0000520102		TIJUANA	MEX		05/27/2015	4.610	4,241,272	-	(845)	-	-	-	6,743,311	03/24/2015
0000701746		CRANBURY	NJ		03/30/2005	5.620	602,206	-	(318)	-	-	-	2,216,694	03/21/2014
0000701749		ALTAMONTE SPRINGS	FL		05/06/2005	5.300	745,422	-	(221)	-	-	-	1,452,589	09/12/2016
0000701806		ATLANTA	GA		10/06/2005	5.300	2,115,642	-	(331)	-	-	-	4,131,340	09/02/2016
0000701809		SAN MATEO	CA		11/01/2005	5.430	6,244,555	-	(2,958)	-	-	-	12,710,413	11/30/2016
0000701812		TAMPA	FL		09/30/2005	5.320	314,301	-	(32)	-	-	-	800,069	09/20/2016
0000702030		ATLANTA	GA		06/15/2007	6.140	4,658,539	-	6,142	-	-	-	8,113,704	09/02/2016
0000702181		FREMONT	CA		10/30/2009	6.900	3,802,168	-	(1,297)	-	-	-	9,904,847	12/10/2015
0000702182		SAN MATEO	CA		10/30/2009	6.900	1,678,102	-	(573)	-	-	-	4,371,541	12/10/2015
0000702183		SAN MATEO	CA		10/30/2009	6.900	2,925,748	-	(955)	-	-	-	7,676,656	12/10/2015
0000702184		SANTA CLARA	CA		10/30/2009	6.900	766,240	-	(262)	-	-	-	1,996,092	12/10/2015
0000702185		SANTA CLARA	CA		10/30/2009	6.900	1,137,344	-	(388)	-	-	-	2,962,835	12/10/2015
0000702186		SAN JOSE	CA		10/30/2009	7.660	108,357	-	-	-	-	-	373,506	12/10/2015
0000702187		SAN JOSE	CA		10/30/2009	7.250	107,114	-	-	-	-	-	369,971	12/10/2015
0000702204		ASHBURN	VA		12/17/2009	7.300	873,406	-	-	-	-	-	1,945,434	12/31/2015
0000702215		BRANDON	FL		02/23/2010	6.880	531,097	-	-	-	-	-	1,628,939	11/10/2014
0000702216		SKOKIE	IL		02/23/2010	6.880	685,286	-	-	-	-	-	2,101,857	11/10/2014
0000702218		NEW YORK (MANHATTAN)	NY		03/01/2010	6.090	959,523	-	-	-	-	-	2,415,718	11/03/2016
0000702220		VARIOUS	ZZ		03/09/2010	6.400	14,733,185	-	(57,799)	-	-	-	43,107,809	06/24/2013
0000702221		VARIOUS	ZZ		04/05/2010	6.150	4,955,000	-	-	-	-	-	15,665,507	06/24/2013
0000702222		VARIOUS	ZZ		05/04/2010	6.150	4,250,000	-	-	-	-	-	13,436,611	06/24/2013

## 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		
0000702260		LOS ANGELES	CA		07/06/2010	5.900	1,918,696	-	-	-	-	-	6,279,223	12/04/2014
0000702276		ATLANTA	GA		09/16/2010	4.750	1,754,933	-	-	-	-	-	4,365,361	12/31/2015
0000702278		WALTHAM	MA		10/01/2010	5.300	1,801,589	-	-	-	-	-	3,496,850	12/01/2016
0000702290		DOWNEY	CA		11/02/2010	4.600	1,705,147	-	-	-	-	-	4,073,923	10/26/2015
0000702292		HOUSTON	TX		12/09/2010	4.970	3,150,204	-	(178)	-	-	-	6,354,216	10/07/2016
0000702295		SAN FRANCISCO	CA		01/12/2011	4.270	1,863,043	-	-	-	-	-	5,626,175	03/20/2014
0000702310		FREEHOLD	NJ		12/29/2010	4.150	1,895,813	-	-	-	-	-	5,920,574	07/23/2014
0000702315		SAN DIEGO	CA		12/15/2010	4.300	1,892,165	-	-	-	-	-	6,090,947	11/18/2014
0000702330		ELGIN	IL		04/29/2011	5.100	590,434	-	(250)	-	-	-	1,077,798	11/18/2016
0000702331		ELGIN	IL		04/29/2011	5.100	1,039,413	-	(440)	-	-	-	1,897,378	11/18/2016
0000702332		ELGIN	IL		04/29/2011	5.100	970,207	-	(411)	-	-	-	1,771,047	11/18/2016
0000702333		ELGIN	IL		04/29/2011	5.100	2,513,712	-	(1,064)	-	-	-	4,588,612	11/18/2016
0000702334		ELGIN	IL		04/29/2011	5.100	1,117,089	-	(473)	-	-	-	2,039,168	11/18/2016
0000702335		ELGIN	IL		04/29/2011	5.100	910,396	-	(385)	-	-	-	1,661,867	11/18/2016
0000702336		ELGIN	IL		04/29/2011	5.100	1,392,059	-	(589)	-	-	-	2,541,110	11/18/2016
0000702390		SAN FRANCISCO	CA		09/01/2011	5.100	6,760,313	-	902	-	-	-	16,037,257	10/03/2016
0000702516		ELGIN	IL		02/13/2013	3.750	324,537	-	(407)	-	-	-	624,527	11/18/2016
0000702517		ELGIN	IL		02/13/2013	3.750	799,142	-	(1,003)	-	-	-	1,537,840	11/18/2016
0000702518		ELGIN	IL		02/13/2013	3.750	804,326	-	(1,009)	-	-	-	1,547,814	11/18/2016
0000702520		KNOXVILLE	TN		05/14/2013	3.780	3,702,906	-	(1,373)	-	-	-	9,606,464	11/28/2016
0000702521		SAN RAMON	CA		04/29/2013	4.210	6,845,069	-	(199)	-	-	-	10,820,668	12/06/2016
0000702522		SAN RAMON	CA		04/29/2013	4.210	4,156,129	-	(121)	-	-	-	6,569,691	12/06/2016
0000702535		BELLEVUE	WA		01/21/2014	4.150	19,094,524	-	(6,363)	-	-	-	46,374,124	10/12/2016
0000702549		NEW YORK (MANHATTAN)	NY		09/10/2013	4.480	18,239,608	-	(17,709)	-	-	-	43,081,598	12/02/2016
0000702557		RALEIGH	NC		07/30/2013	4.410	725,497	-	(82)	-	-	-	1,268,589	10/17/2016
0000702568		SAN MATEO	CA		11/01/2013	5.640	5,086,718	-	(1,680)	-	-	-	14,165,835	12/10/2015
0000702588		FT. LAUDERDALE	FL		12/10/2013	4.750	4,000,001	-	-	-	-	-	8,324,663	10/11/2016
0000702596		LOS ANGELES	CA		01/30/2014	4.410	12,746,510	-	(2,753)	-	-	-	22,313,127	06/06/2016
0000702597		CHICAGO	IL		01/24/2014	4.390	22,028,142	-	(4,220)	-	-	-	42,268,039	05/04/2015
0000702606		DALLAS	TX		04/11/2014	4.150	4,699,999	-	-	-	-	-	9,165,365	10/12/2016
0000702607		DALLAS	TX		04/11/2014	4.150	1,300,000	-	-	-	-	-	2,535,102	10/12/2016
0000702611		HUNTERSVILLE	NC		03/27/2014	4.300	2,000,000	-	-	-	-	-	3,777,148	10/13/2016
0000702612		FRISCO	TX		05/23/2014	3.830	936,002	-	695	-	-	-	1,774,745	10/04/2016
0000702668		SAN FRANCISCO	CA		12/18/2014	3.940	4,066,264	-	(3,464)	-	-	-	7,793,764	09/19/2016
0000702669		HOUSTON	TX		12/16/2014	3.850	3,027,378	-	(23)	-	-	-	4,003,737	08/16/2016
0000702675		ATLANTA	GA		12/19/2014	3.800	3,320,498	-	(36)	-	-	-	4,845,104	10/26/2016
0000702680		SAN ANTONIO	TX		04/06/2015	3.600	3,500,000	-	-	-	-	-	6,845,296	10/27/2016
0000702689		IRVINE	CA		03/13/2015	3.650	2,150,000	-	-	-	-	-	4,055,074	11/18/2016
0000702690		NEWPORT COAST	CA		03/13/2015	4.180	4,855,768	-	-	-	-	-	8,747,555	02/26/2015
0000702694		SANTA CLARA	CA		05/28/2015	4.100	5,533,993	-	-	-	-	-	8,879,298	09/28/2016
0000702698		NEW YORK	NY		05/05/2015	3.730	5,092,000	-	-	-	-	-	9,512,423	12/01/2016
0000702724		ORLANDO	FL		06/30/2015	3.650	15,952,101	-	(5,897)	-	-	-	37,836,038	11/15/2016
0000702727		SEATTLE	WA		08/06/2015	4.100	1,000,000	-	-	-	-	-	1,757,469	06/09/2015
0000702730		WALEA	HI		08/12/2015	3.800	684,000	-	-	-	-	-	1,698,535	11/30/2016
0000702732		NEW YORK	NY		11/10/2015	3.670	600,000	-	-	-	-	-	1,340,782	12/01/2016

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## 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		
0000702734.....		OVERLAND PARK.....	KS.....		10/01/2015	3.970	1,299,999	-	-	-	-	-	1,894,489	11/09/2016
0000702739.....		NEW YORK.....	NY.....		09/24/2015	3.640	4,500,000	-	-	-	-	-	10,948,905	09/28/2016
0000702752.....		CHICAGO.....	IL.....		10/08/2015	3.700	999,999	-	-	-	-	-	1,843,996	08/01/2015
0000702758.....		GLENDALE.....	AZ.....		01/06/2016	4.050	1,000,000	-	-	-	-	-	1,774,938	03/01/2016
0000702762.....		MOUNT LAUREL.....	NJ.....		11/10/2015	3.810	1,000,000	-	-	-	-	-	1,776,830	11/10/2016
0000702769.....		WILMINGTON.....	NC.....		12/10/2015	3.960	400,000	-	-	-	-	-	781,555	12/20/2016
0000702771.....		NASHVILLE.....	TN.....		12/23/2015	3.750	100,000	-	-	-	-	-	190,767	12/02/2016
0000702775.....		RALEIGH.....	NC.....		12/30/2015	3.690	100,000	-	-	-	-	-	210,040	11/29/2016
0000702795.....		FORT WORTH.....	TX.....		02/25/2016	4.060	1,000,000	-	-	-	-	-	1,882,175	12/01/2015
0000702806.....		DENVER.....	CO.....		05/06/2016	3.850	3,000,000	-	-	-	-	-	6,272,214	05/01/2016
0000702817.....		VARIOUS.....	CA.....		05/24/2016	3.750	1,000,000	-	-	-	-	-	1,626,016	06/20/2016
0000702825.....		EL SEGUNDO.....	CA.....		07/27/2016	3.800	2,030,508	-	(48)	-	-	-	3,063,951	07/01/2016
0000702835.....		NEW YORK.....	NY.....		08/08/2016	3.400	4,995,226	-	225	-	-	-	9,922,605	07/01/2016
0000702861.....		NEW YORK.....	NY.....		10/06/2016	3.050	3,900,000	-	-	-	-	-	7,753,479	10/03/2016
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....							278,053,512	0	(116,735)	0	0	(762,400)	616,677,625	XXX
<b>Mortgages in Good Standing - Mezzanine Loans</b>														
0000702475.....		NEW YORK (MANHATTAN).....	NY.....		07/19/2012	6.500	8,000,000	-	-	-	-	-	16,611,296	09/02/2016
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....							8,000,000	0	0	0	0	0	16,611,296	XXX
0899999. Total - Mortgages in Good Standing.....							407,911,069	0	(185,609)	0	0	(762,400)	956,969,578	XXX
3399999. Totals.....							407,911,069	0	(185,609)	0	0	(762,400)	956,969,578	XXX

E04.3

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

### SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
<b>Mortgages in Good Standing - Farm Mortgages</b>								
0000191743.....	Murray	MN.....		11/17/2016.....	3.790	106,635	-	971,895
0000193162.....	Kern	CA.....		11/17/2016.....	5.350	1,196,190	-	2,496,440
0000193172.....	Cimarron	OK.....		11/17/2016.....	4.320	6,445,497	-	14,091,180
0000193414.....	Carroll	IL.....		11/17/2016.....	3.950	96,574	-	2,117,490
0000193766.....	Sutter	CA.....		11/17/2016.....	5.050	352,257	-	2,512,000
0000194077.....	Clay	NE.....		11/17/2016.....	5.450	879,213	-	4,154,751
0000194183.....	Kern	CA.....		11/17/2016.....	5.450	1,878,333	-	5,202,500
0000194344.....	Fresno	CA.....		11/17/2016.....	5.890	4,130,290	-	9,395,700
0000194419.....	Cass	NE.....		11/17/2016.....	5.250	1,691,777	-	7,102,489
0000194451.....	Dooly	GA.....		11/17/2016.....	5.920	6,873,012	-	13,662,963
0000194475.....	Kern	CA.....		11/17/2016.....	5.210	18,846,225	-	40,009,067
0000194759.....	Monterey	CA.....		11/17/2016.....	6.030	1,036,606	-	4,110,820
0000195388.....	Stanislaus	CA.....		11/17/2016.....	5.600	2,983,197	-	16,273,841
0000195512.....	Gooding	ID.....		11/17/2016.....	5.000	2,830,194	-	4,964,146
0000195620.....	Fresno	CA.....		11/17/2016.....	4.980	1,528,131	-	4,443,547
0000195624.....	Defiance	OH.....		11/17/2016.....	4.350	745,065	-	1,546,000
0000195803.....	Holt	NE.....		11/17/2016.....	4.850	1,208,815	-	3,187,580
0000195867.....	Fresno	CA.....		11/17/2016.....	5.000	566,755	-	1,256,042
0000196065.....	Champaign	IL.....		11/17/2016.....	4.760	4,073,718	-	6,325,637
0000196114.....	Montgomery	IL.....		11/17/2016.....	4.650	524,263	-	1,127,710
0000196978.....	Republic	KS.....		11/17/2016.....	4.250	1,414,206	-	3,466,190
0000196242.....	Stanislaus	CA.....		11/17/2016.....	4.500	1,608,466	-	5,916,751
0000196591.....	Kearney	NE.....		11/17/2016.....	3.950	977,603	-	5,267,507
0000196606.....	Chelan	WA.....		11/17/2016.....	4.980	625,446	-	1,058,981
0000196916.....	Grundy	IL.....		11/17/2016.....	4.650	1,857,405	-	4,215,264
0000196995.....	Dallas	AR.....		09/01/2016.....	5.000	2,348,268	-	8,893,834
0000197147.....	Polk	TX.....		09/01/2016.....	5.000	2,296,550	-	8,704,604
0000197148.....	Butler	AL.....		09/01/2016.....	5.000	2,196,700	-	8,326,143
0000197149.....	Baldwin	AL.....		09/01/2016.....	5.000	898,650	-	3,406,149
0000197150.....	Georgetown	SC.....		09/01/2016.....	5.000	2,246,625	-	8,515,373
0000197161.....	Hudspeth	TX.....		11/17/2016.....	4.750	1,381,401	-	2,534,900
0000197204.....	Scott	MS.....		11/17/2016.....	5.080	961,649	-	1,351,001
0000197211.....	Bates	MO.....		11/17/2016.....	4.700	3,666,554	-	8,512,652
0000197235.....	DeSoto	FL.....		11/17/2016.....	4.150	3,486,904	-	9,606,463
0000197275.....	Carroll	IL.....		11/17/2016.....	4.250	356,601	-	1,271,052
0000197283.....	Antelope	NE.....		11/17/2016.....	4.500	1,198,045	-	2,630,630
0000197290.....	Ford	IL.....		11/17/2016.....	4.000	842,857	-	1,904,104
0000197362.....	Antelope	NE.....		11/17/2016.....	4.600	1,252,397	-	3,193,971
0000197366.....	Nodaway	MO.....		11/17/2016.....	4.210	820,934	-	1,704,410
0000197431.....	Dakota	MN.....		11/17/2016.....	3.680	962,326	-	1,977,500
0000197453.....	Jo Daviess	IL.....		11/17/2016.....	4.150	733,961	-	1,996,391
0000197475.....	White	IN.....		11/17/2016.....	4.250	3,435,652	-	8,359,056
0000197508.....	Clinton	IA.....		11/17/2016.....	4.050	438,561	-	1,128,592
0000197555.....	Lewis	WA.....		11/17/2016.....	4.350	4,774,344	-	11,846,693

E05

### SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
0000197602.....	Colusa	CA		11/17/2016.....	4.300	2,551,419	-	5,550,000
0000198038.....	Brantley	GA		01/26/2016.....	3.010	2,834,944	-	10,240,871
0000198086.....	Macoupin	IL		11/17/2016.....	4.500	1,378,775	-	2,886,060
0000198422.....	Antelope	NE		11/17/2016.....	4.150	1,479,048	-	2,991,792
0000198473.....	Champaign	IL		08/29/2016.....	4.000	699,544	-	1,916,727
0000198517.....	Morrill	NE		08/22/2016.....	3.850	1,000,000	-	1,849,710
0000198552.....	Jasper	IN		10/19/2016.....	3.250	3,499,528	-	6,671,788
0199999. Total - Mortgages in Good Standing - Farm Mortgages.....						112,218,106	0	292,846,957
<b>Mortgages in Good Standing - Commercial Mortgages - All Other</b>								
0000520099.....	MEXICO CITY	MEX		11/17/2016.....	4.480	558,809	-	1,416,508
0000520100.....	MEXICO CITY	MEX		11/17/2016.....	4.650	3,242,605	-	8,117,679
0000520102.....	TIJUANA	MEX		11/17/2016.....	4.610	4,265,730	-	6,743,311
0000701746.....	CRANBURY	NJ		11/17/2016.....	5.620	611,171	-	2,216,694
0000701749.....	ALTAMONTE SPRINGS	FL		11/17/2016.....	5.300	751,502	-	1,452,589
0000701806.....	ATLANTA	GA		11/17/2016.....	5.300	2,121,803	-	4,131,340
0000701809.....	SAN MATEO	CA		11/17/2016.....	5.430	6,271,302	-	12,710,413
0000701812.....	TAMPA	FL		11/17/2016.....	5.320	318,546	-	800,069
0000702030.....	ATLANTA	GA		11/17/2016.....	6.140	4,665,132	-	8,113,704
0000702181.....	FREMONT	CA		11/17/2016.....	6.900	3,537,003	-	9,904,847
0000702182.....	SAN MATEO	CA		11/17/2016.....	6.900	1,561,071	-	4,371,541
0000702183.....	SAN MATEO	CA		11/17/2016.....	6.900	2,720,184	-	7,676,656
0000702184.....	SANTA CLARA	CA		11/17/2016.....	6.900	712,803	-	1,996,092
0000702185.....	SANTA CLARA	CA		11/17/2016.....	6.900	1,058,026	-	2,962,835
0000702220.....	VARIOUS	ZZ		11/17/2016.....	6.400	10,245,984	-	43,107,809
0000702292.....	HOUSTON	TX		11/17/2016.....	4.970	3,158,708	-	6,354,216
0000702330.....	ELGIN	IL		11/17/2016.....	5.100	592,002	-	1,077,798
0000702331.....	ELGIN	IL		11/17/2016.....	5.100	1,042,173	-	1,897,378
0000702332.....	ELGIN	IL		11/17/2016.....	5.100	972,783	-	1,771,047
0000702333.....	ELGIN	IL		11/17/2016.....	5.100	2,520,385	-	4,588,612
0000702334.....	ELGIN	IL		11/17/2016.....	5.100	1,120,055	-	2,039,168
0000702335.....	ELGIN	IL		11/17/2016.....	5.100	912,813	-	1,661,867
0000702336.....	ELGIN	IL		11/17/2016.....	5.100	1,395,755	-	2,541,110
0000702516.....	ELGIN	IL		11/17/2016.....	3.750	324,944	-	624,527
0000702517.....	ELGIN	IL		11/17/2016.....	3.750	800,145	-	1,537,840
0000702518.....	ELGIN	IL		11/17/2016.....	3.750	805,335	-	1,547,814
0000702520.....	KNOXVILLE	TN		11/17/2016.....	3.780	3,717,245	-	9,606,464
0000702521.....	SAN RAMON	CA		11/17/2016.....	4.210	6,867,735	-	10,820,668
0000702522.....	SAN RAMON	CA		11/17/2016.....	4.210	4,169,890	-	6,569,691
0000702535.....	BELLEVUE	WA		11/17/2016.....	4.150	19,160,519	-	46,374,124
0000702549.....	NEW YORK (MANHATTAN)	NY		11/17/2016.....	4.480	15,757,317	-	43,081,598
0000702557.....	RALEIGH	NC		11/17/2016.....	4.410	727,807	-	1,268,589
0000702568.....	SAN MATEO	CA		11/17/2016.....	5.640	4,874,245	-	14,165,835
0000702596.....	LOS ANGELES	CA		11/17/2016.....	4.410	10,749,263	-	22,313,127
0000702597.....	CHICAGO	IL		11/17/2016.....	4.390	22,032,362	-	42,268,039

E05.1



### SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
0000702668.....	SAN FRANCISCO .....	CA.....		11/17/2016.....	3.940.....	4,069,728.....	- .....	7,793,764.....
0000702669.....	HOUSTON .....	TX.....		11/17/2016.....	3.850.....	3,027,402.....	- .....	4,003,737.....
0000702675.....	ATLANTA .....	GA.....		11/17/2016.....	3.800.....	3,320,534.....	- .....	4,845,104.....
0000702724.....	ORLANDO .....	FL.....		11/17/2016.....	3.650.....	15,957,999.....	- .....	37,836,038.....
0000702758.....	GLENDALE .....	AZ.....		01/06/2016.....	4.050.....	1,000,000.....	- .....	1,774,938.....
0000702762.....	MOUNT LAUREL.....	NJ.....		11/10/2015.....	3.810.....	- .....	107,981.....	1,776,830.....
0000702795.....	FORT WORTH .....	TX.....		02/25/2016.....	4.060.....	632,655.....	367,344.....	1,882,175.....
0000702806.....	DENVER .....	CO.....		05/06/2016.....	3.850.....	3,000,000.....	- .....	6,272,214.....
0000702817.....	VARIOUS .....	CA.....		05/24/2016.....	3.750.....	1,000,000.....	- .....	1,626,016.....
0000702825.....	EL SEGUNDO .....	CA.....		11/17/2016.....	3.800.....	2,038,627.....	- .....	3,063,951.....
0000702835.....	NEW YORK .....	NY.....		08/08/2016.....	3.400.....	4,995,001.....	- .....	9,922,605.....
0000702861.....	NEW YORK .....	NY.....		10/06/2016.....	3.050.....	3,900,000.....	- .....	7,753,479.....
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....						187,285,096.....	475,325.....	426,382,450.....
0899999. Total - Mortgages in Good Standing.....						299,503,202.....	475,325.....	719,229,407.....
3399999. Totals.....						299,503,202.....	475,325.....	719,229,407.....

### 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>																		
0000190524.....	Dallas.....	AR.....	.....	11/03/2006.	09/01/2016.	1,255,889	-	223	-	-	-	223	-	1,238,648	1,238,648	-	0	
0000190584.....	Polk.....	TX.....	.....	11/03/2006.	09/01/2016.	1,230,168	-	219	-	-	-	219	-	1,213,280	1,213,280	-	0	
0000190585.....	Butler.....	AL.....	.....	11/03/2006.	09/01/2016.	1,196,666	-	213	-	-	-	213	-	1,180,238	1,180,238	-	0	
0000190586.....	Baldwin.....	AL.....	.....	11/03/2006.	09/01/2016.	491,869	-	88	-	-	-	88	-	485,116	485,116	-	0	
0000190587.....	Georgetown.....	SC.....	.....	11/03/2006.	09/01/2016.	1,218,637	-	217	-	-	-	217	-	1,201,907	1,201,907	-	0	
0000194179.....	McKean.....	PA.....	.....	09/02/2010.	08/02/2016.	319,610	-	390	-	-	-	390	-	320,000	320,000	-	0	
0000194881.....	Brantley.....	GA.....	.....	06/22/2011.	01/26/2016.	2,840,054	-	571	-	-	-	571	-	2,840,625	2,840,625	-	0	
0000196978.....	Republic.....	KS.....	.....	11/17/2016.	11/17/2016.	1,414,206	-	(14,002)	-	-	-	(14,002)	-	1,414,206	1,414,206	-	0	
0000702147.....	SAN FRANCISCO.....	CA.....	.....	11/13/2008.	09/01/2016.	1,860,725	-	-	-	-	-	0	-	1,844,553	1,844,553	-	0	
0000702191.....	ANN ARBOR.....	MI.....	.....	10/29/2009.	08/15/2016.	894,963	-	-	-	-	-	0	-	884,014	884,014	-	0	
0000702192.....	MIAMI.....	FL.....	.....	10/29/2009.	08/15/2016.	894,963	-	-	-	-	-	0	-	884,015	884,015	-	0	
0000702193.....	PLEASANTON.....	CA.....	.....	10/29/2009.	08/15/2016.	930,445	-	-	-	-	-	0	-	924,487	924,487	-	0	
0000702194.....	CORTE MADERA.....	CA.....	.....	10/29/2009.	08/05/2016.	1,392,143	-	-	-	-	-	0	-	1,381,004	1,381,004	-	0	
0000702224.....	SOUTHLAKE.....	TX.....	.....	04/01/2010.	12/30/2016.	924,158	-	-	-	-	-	0	-	924,158	924,158	-	0	
0000702376.....	NEW YORK.....	NY.....	.....	09/28/2011.	07/07/2016.	7,000,000	-	-	-	-	-	0	-	7,000,000	7,000,000	-	0	
0000702406.....	NORTHGLENN.....	CO.....	.....	12/08/2011.	12/14/2016.	4,792,992	-	-	-	-	-	0	-	4,792,992	4,792,992	-	0	
0000702414.....	SOUTHLAKE.....	TX.....	.....	04/11/2012.	12/30/2016.	618,675	-	-	-	-	-	0	-	618,675	618,675	-	0	
0199999. Total - Mortgages Closed by Repayment.....						29,276,163	0	(12,081)	0	0	(12,081)	0	29,147,917	29,147,917	0	0	0	
<b>Mortgages With Partial Repayments</b>																		
Scheduled Repayments.....												0		2,508,551	2,451,070	(57,481)	(57,481)	
0299999. Total - Mortgages With Partial Repayments.....						0	0	0	0	0	0	0	0	2,508,551	2,451,070	(57,481)	0	(57,481)
<b>Mortgages Disposed</b>																		
0000702688.....	SAN JOSE.....	CA.....	.....	04/16/2015.	08/01/2016.	1,427,503	-	-	-	-	-	0	-	1,427,503	1,491,028	-	63,526	63,526
0399999. Total - Mortgages Disposed.....						1,427,503	0	0	0	0	0	0	0	1,427,503	1,491,028	0	63,526	63,526
0599999. Total Mortgages.....						30,703,666	0	(12,081)	0	0	(12,081)	0	33,083,971	33,090,015	(57,481)	63,526	6,045	

E06

## 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>Surplus Debentures - Unaffiliated</b>																											
878091	BD 8 TEACHERS INSURANCE AND ANNUITY 4.900		New York	NY	CANTOR FITZGERALD & CO	1	09/29/2014		6,100,905	6,348,679	6,093,642	-	(3,366)	-	-	-	203,976	-	-								
2399999. Total - Surplus Debentures - Unaffiliated									6,100,905	6,348,679	6,093,642	0	(3,366)	0	0	0	203,976	0	XXX								
<b>Any Other Class of Assets - Unaffiliated</b>																											
Current Period Adjustment																						(148)					
4299999. Total - Any Other Class of Asset - Unaffiliated									0	0	0	0	0	0	0	0	0	0	0	(148)	0	XXX					
4499999. Subtotal - Unaffiliated									6,100,905	6,348,679	6,093,642	0	(3,366)	0	0	0	0	203,828	0	XXX							
4699999. Totals									6,100,905	6,348,679	6,093,642	0	(3,366)	0	0	0	203,828	0	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>Surplus Debentures - Unaffiliated</b>										
878091 BD 8	TEACHERS INSURANCE AND ANNUITY 4.900	New York	NY	Transferred IN from Schedule D	09/29/2014		6,097,008			
2399999. Total - Surplus Debentures - Unaffiliated							6,097,008	0	0	XXX
4499999. Subtotal - Unaffiliated							6,097,008	0	0	XXX
4699999. Totals							6,097,008	0	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

**NONE**

# SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
<b>U.S. Government - Issuer Obligations</b>																							
912803	DM	2	@			1	8,020,711	48.508	12,757,555	26,300,000	10,311,803		404,921				4.046	N/A			09/22/2010	05/15/2040	
912803	EA	7	@			1	22,578,403	43.758	31,636,898	72,300,000	25,720,709		997,642				3.995	N/A			09/24/2013	02/15/2043	
912810	PT	9	SD			1	387,063	130.094	520,375	400,000	389,451		300			4.750	4.959	FA	7,177	19,000	05/21/2007	02/15/2037	
912810	PX	0	SD			1	2,123,552	126.250	2,163,925	1,714,000	2,042,271		(11,126)			4.500	3.221	MN	10,014	60,255	12/23/2008	05/15/2038	
912810	QU	5				1	9,639,884	101.516	10,151,563	10,000,000	9,676,600		8,145			3.125	3.316	FA	118,037	312,500	03/28/2012	02/15/2042	
912810	RD	2	SD			1	40,549	113.406	39,692	35,000	40,365		(130)			3.750	2.923	MN	170	1,313	07/24/2015	11/15/2043	
912810	RM	2				1	19,614,375	98.672	17,760,938	18,000,000	19,607,990		(6,385)			3.000	2.555	MN	70,111	270,000	11/01/2016	05/15/2045	
912810	RN	0				1	25,147,521	96.234	24,058,594	25,000,000	25,144,338		(2,982)			2.875	2.845	FA	271,484	718,750	10/27/2015	08/15/2045	
912810	RU	4				1	24,241,271	96.563	24,140,625	25,000,000	24,242,359		1,088			2.875	3.030	MN	93,318		12/07/2016	11/15/2046	
912828	K7	4				1	2,951,609	96.875	2,906,250	3,000,000	2,957,428		4,448			2.000	2.181	FA	22,663	60,000	09/08/2015	08/15/2025	
912828	M5	6				1	20,525,048	98.750	19,750,000	20,000,000	20,480,395		(44,653)			2.250	1.954	MN	58,425	450,000	02/01/2016	11/15/2025	
912828	P4	6				1	12,766,906	93.438	12,146,875	13,000,000	12,784,951		18,045			1.625	1.822	FA	79,793	105,625	03/15/2016	02/15/2026	
912828	PC	8				1	6,572,919	103.328	7,232,969	7,000,000	6,815,581		43,953			2.625	3.357	MN	23,857	183,750	01/04/2011	11/15/2020	
912828	R3	6				1	37,814,466	93.250	35,435,000	38,000,000	37,825,611		11,145			1.625	1.677	MN	80,173	308,750	07/07/2016	05/15/2026	
912828	S2	7				1	10,031,661	96.781	9,678,125	10,000,000	10,028,759		(2,902)			1.125	1.059	JD	311	56,250	07/12/2016	06/30/2021	
912828	S3	5				1	9,961,743	95.000	9,500,000	10,000,000	9,964,097		2,355			1.375	1.433	JD	380	68,750	07/21/2016	06/30/2023	
912828	U2	4				1	106,696,553	96.234	105,857,813	110,000,000	106,723,067		26,514			2.000	2.340	MN	285,635		11/30/2016	11/15/2026	
912828	XB	1			5	1	7,860,957	98.047	7,843,750	8,000,000	7,879,579		12,901			2.125	2.324	MN	22,072	170,000	07/22/2015	05/15/2025	
0199999	U.S. Government - Issuer Obligations							326,975,191	XXX	333,580,947	397,749,000	332,635,354		0		0	XXX	XXX	XXX	1,143,620	2,784,943	XXX	XXX
<b>U.S. Government - Residential Mortgage-Backed Securities</b>																							
36201F	UX	3			4	1	12,877	108.857	13,949	12,814	12,852		(4)			7.000	6.981	MON	75	897	01/10/2003	04/15/2032	
36202D	MA	6			4	1	2,831	113.945	3,252	2,854	2,834		1			6.500	6.671	MON	15	186	08/12/2002	03/20/2031	
36202D	NL	1			4	1	10,156	113.856	11,660	10,241	10,169		2			6.500	6.671	MON	55	666	09/19/2002	06/20/2031	
36202E	6E	4			4	1	515,108	107.990	541,707	501,626	512,946		(242)			5.000	4.608	MON	2,090	25,081	07/08/2009	06/20/2039	
36202E	7H	6			4	1	705,380	108.349	745,407	687,966	702,506		(292)			5.000	4.635	MON	2,867	34,398	07/09/2009	07/20/2039	
36213C	J5	0			4	1	2,351	117.622	2,750	2,338	2,346		(1)			7.000	6.964	MON	14	164	07/09/2002	08/15/2031	
38374F	TH	7			4	1	2,989,731	108.265	2,923,159	2,700,000	2,982,635		(7,096)			5.000	3.110	MON	11,250	22,500	11/01/2016	03/01/2034	
0299999	U.S. Government - Residential Mortgage-Backed Securities							4,238,434	XXX	4,241,884	3,917,839	4,226,288		0		0	XXX	XXX	XXX	16,366	83,892	XXX	XXX
0599999	Total - U.S. Government							331,213,625	XXX	337,822,831	401,666,839	336,861,642		0		0	XXX	XXX	XXX	1,159,986	2,868,835	XXX	XXX
<b>All Other Governments - Issuer Obligations</b>																							
040114	GQ	7			C	4FE	2,616,250	106.500	2,662,500	2,500,000	2,612,297		(3,953)			6.875	5.671	AO	32,943	34,375	11/01/2016	04/22/2021	
040114	GS	3			D	4FE	4,232,497	104.750	4,190,000	4,000,000	4,228,521		(3,976)			7.500	6.661	AO	57,500	56,250	11/01/2016	04/22/2026	
455780	BD	7			D	2FE	1,668,750	109.250	1,638,750	1,500,000	1,660,576		(8,174)			5.875	2.377	MS	26,438		11/01/2016	03/13/2020	
455780	BM	7			D	3FE	980,120	97.125	971,250	1,000,000	981,346		352			4.625	4.750	AO	9,764	46,250	04/08/2013	04/15/2043	
500769	DJ	0			D	1FE	2,991,090	107.682	3,230,457	3,000,000	2,997,394		975			4.875	4.913	JD	5,688	146,250	06/09/2009	06/17/2019	
0699999	All Other Governments - Issuer Obligations							12,488,707	XXX	12,692,957	12,000,000	12,480,134		0		0	XXX	XXX	XXX	132,333	283,125	XXX	XXX
1099999	Total - All Other Governments							12,488,707	XXX	12,692,957	12,000,000	12,480,134		0		0	XXX	XXX	XXX	132,333	283,125	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>																							
052414	NR	6				2	5,000,000	93.672	4,683,600	5,000,000	5,000,000					3.156	3.156	MN	20,163	157,800	12/05/2012	11/15/2027	
13033W	3Y	7				4	1,565,686	126.356	1,674,217	1,325,000	1,542,439		(5,348)			6.486	5.211	MN	10,981	85,940	03/15/2012	05/15/2049	
3133XG	AY	0				1	70,512,100	130.959	65,479,350	50,000,000	70,382,642		(129,458)			5.500	2.781	JJ	1,268,056		11/01/2016	07/15/2036	
546589	QY	1				4	2,000,000	128.932	2,578,640	2,000,000	2,000,000					6.250	6.250	MN	15,972	125,000	11/17/2010	05/15/2043	

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**SCHEDULE D - PART 1**

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Strat Contractual Maturity Date
3199999	Total - U.S. Special Revenue & Special Assessment Obligations					241,214,140	XXX	238,445,108	217,253,331	240,960,136	0	(184,665)	0	0	XXX	XXX	XXX	1,986,618	4,582,370	XXX	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Issuer Obligations</b>																					
00003#	AD 5 A&E TELEVISION NETWORKS LLC				1	2,000,000	104.274	2,085,476	2,000,000	2,000,000					3.980	3.980	FA	28,523	79,600	08/22/2012	08/22/2027
00080Q	AF 2 ABN AMRO BANK NV	D			2FE	14,248,584	101.321	13,658,071	13,480,000	14,236,715		(11,869)			4.750	3.971	JJ	272,128		11/01/2016	07/28/2025
00084D	AL 4 ABN AMRO BANK NV	D			2FE	3,936,520	102.162	3,805,549	3,725,000	3,933,420		(3,100)			4.800	4.071	AO	36,257		11/01/2016	04/18/2026
00114*	AS 2 AEP TRANSMISSION CO LLC				2	1,000,000	97.299	972,994	1,000,000	1,000,000					3.810	3.810	MN	4,974	38,100	10/24/2014	11/14/2029
00114*	AT 0 AEP TRANSMISSION CO LLC				2	1,000,000	98.519	985,186	1,000,000	1,000,000					4.010	4.010	JD	1,782	40,100	06/15/2015	06/15/2030
00115*	AA 0 AES ILLUMINA LLC			4	3	4,045,657	87.132	3,879,566	4,452,532	4,049,340		3,683			6.000	7.555	MJSD	67,530		11/01/2016	03/26/2032
00130H	BN 4 AES CORP AES CORPORATION 8% 6/1/2020				3FE	10,512,500	116.250	10,811,250	9,300,000	10,491,903		(50,208)			8.000	3.893	JD	62,000	452,000	11/01/2016	06/01/2020
00130H	BX 2 AES CORP				2	3FE	85,000	101.375	86,169	85,000					6.000	6.000	MN	652	2,408	05/11/2016	05/15/2026
00164V	AD 5 AMC NETWORKS INC				2	3FE	2,020,000	100.000	2,000,000	2,000,000		(520)			5.000	4.787	AO	25,000		11/01/2016	04/01/2024
00168@	AB 2 ALS LTD	D			2	3,824,505	105.285	3,790,246	3,600,000	3,815,795		(8,710)			4.260	2.644	JD	10,224	76,680	11/01/2016	12/07/2020
00287Y	AM 1 ABBVIE INC				2FE	10,611,500	94.134	9,413,382	10,000,000	10,587,380		(12,740)			4.400	4.032	MN	67,222	440,000	01/07/2015	11/06/2042
003009	A@ 6 ABERDEEN ASIA PACIFIC INCOME F ABERDEEN				1FE	1,000,000	105.395	1,053,948	1,000,000	1,000,000					3.690	3.690	JD	2,050	36,900	06/12/2013	06/12/2023
00440E	AQ 0 ACE INA HOLDINGS INC GTD-by-ACE Ltd				1FE	9,975,350	100.461	10,046,072	10,000,000	9,976,982		479			4.150	4.165	MS	124,500	415,000	11/06/2014	03/13/2043
007643	AB 5 AERCAP AVIATION SOLUTIONS BV	D			2FE	544,500	101.875	509,375	500,000	505,824		(13,842)			6.375	3.496	MN	2,745	31,875	02/06/2014	05/30/2017
008117	AH 6 VOYA HOLDINGS INC				1FE	27,367,908	125.213	26,294,780	21,000,000	27,279,350		(88,558)			7.625	3.872	FA	604,917		11/01/2016	08/15/2026
00912X	B* 4 AIR LEASE CORPORATION				1FE	7,527,239	98.662	7,399,620	7,500,000	7,526,220		(1,020)			3.000	2.896	FA	93,125		11/01/2016	08/02/2020
01029#	AD 3 ALABAMA GAS CORPORATION				1	2,000,000	99.321	1,986,418	2,000,000	2,000,000					4.310	4.310	JD	7,183	86,200	12/01/2015	12/01/2045
013817	AW 1 ALCOA INC_R26690				2	3FE	63,213	102.500	66,625	65,000		159			5.125	5.513	AO	833	3,331	08/21/2015	10/01/2024
02364W	AV 7 AMERICA MOVIL SAB DE CV	C			1FE	507,622	106.626	552,325	518,000	513,722		1,182			5.000	5.281	MS	6,547	25,900	03/08/2011	03/30/2020
02401@	AB 5 AMERICAN ASSETS TRUST LP				2	4,653,916	99.690	4,486,068	4,500,000	4,651,366		(2,550)			4.450	3.981	JAJO	33,931		11/01/2016	02/02/2025
02401@	AC 3 AMERICAN ASSETS TRUST LP				2	5,700,910	99.909	5,495,012	5,500,000	5,697,659		(3,251)			4.500	4.007	JAJO	41,938		11/01/2016	04/01/2025
025816	BK 4 American Express Co				2	1FE	11,943,240	100.570	12,068,376	12,000,000		1,476			3.625	3.682	JD	31,417	435,000	12/02/2014	12/05/2024
03077J	AB 6 AMERIGAS FINANCE LLC/AMERIGAS 7% 05/20/2				2	3FE	2,085,000	105.250	2,105,000	2,000,000		2,056,031			7.000	6.071	MN	15,944	140,000	12/03/2014	05/20/2022
030981	AJ 3 AMERIGAS PARTNERS L.P.				2	3FE	4,509,340	101.500	4,443,670	4,378,000		4,507,812			5.875	5.467	FA	93,595		11/01/2016	08/20/2026
031162	AZ 3 AMGEN INC 5.7% 2/1/2019				2	2FE	997,770	107.447	1,074,471	1,000,000		999,437			5.700	5.729	FA	23,750	57,000	01/13/2009	02/01/2019
03523T	BE 7 ANHEUSER-BUSCH INBEV WORLDWIDE ANHEUSER				2FE	2,044,570	111.196	2,223,928	2,000,000	2,011,808		(5,210)			7.750	7.432	JJ	71,472	155,000	01/27/2009	01/15/2019
035287	AE 1 ANIXTER INC				2	3FE	5,775,450	103.750	5,747,750	5,540,000		(7,260)			5.125	4.159	AO	70,981		11/01/2016	10/01/2021
038336	C@ 0 APTARGROUP INC Aptargroup Inc 3.780% 11/				2	3,100,000	104.113	3,227,488	3,100,000	3,100,000					3.780	3.780	MN	10,091	117,180	11/30/2010	11/30/2020
038522	AM 0 ARAMARK SERVICES INC				2	4FE	4,985,403	99.000	4,956,930	5,007,000		4,986,164			4.750	4.805	JD	19,819	119,577	11/01/2016	06/01/2026
03938L	AU 8 ARCELORMITTAL ArcelorMittal CB 5.5% 3/1/	D			3FE	521,875	109.500	547,500	500,000	512,526		(2,911)			6.500	(0.544)	MS	10,833	32,500	04/17/2013	03/01/2021
044209	AF 1 ASHLAND INC				2	3FE	1,000,000	103.500	1,035,000	1,000,000		1,000,000			4.750		FA	17,944	48,500	08/02/2012	08/15/2022
046353	AB 4 ASTRAZENeca PLC 5.9% 9/15/2017	C			2	1FE	1,053,870	103.142	1,031,422	1,000,000		(6,771)			5.900	5.172	MS	17,372	59,000	03/27/2008	09/15/2017
05329W	AJ 1 AUTONATION INC AUTONATION INC 6.75% 4/15				2FE	1,691,741	105.587	1,689,398	1,600,000	1,683,310		(10,415)			6.750	2.599	AO	22,800	13,500	11/01/2016	04/15/2018
05523U	AL 4 BAE SYSTEMS HOLDINGS INC				2FE	2,407,477	99.000	2,372,040	2,396,000	2,407,063		(190)			4.750	4.720	AO	26,556	113,810	10/01/2014	10/07/2044
055451	AR 9 BHP BILLITON FINANCE USA LTD GTD-by-Mult	C			1FE	5,895,480	98.060	5,883,581	6,000,000	5,904,863		2,092			4.125	4.228	FA	87,313	247,500	02/21/2012	02/24/2042
05836*	AA 7 BALDWIN WIND LLC				4	3Z	9,737,028	112.877	9,681,458	8,576,983		9,716,587			6.250	4.207	JJ	247,184		11/01/2016	01/31/2031
071813	AX 7 Baxter International Inc 6.25% 12/01/203				2FE	1,761,180	120.815	2,416,309	2,000,000	1,788,513		4,241			6.250	7.239	JD	10,417	125,000	10/30/2008	12/01/2037
075887	BF 5 Becton Dickinson And Co				2	2FE	9,631,500	102.156	9,806,995	9,600,000		(3,906)			3.734	3.694	JD	15,932	358,464	12/04/2014	12/15/2024
081437	AH 8 BEMIS COMPANY INC 4.5% 10/15/2021				2	2FE	993,530	106.089	1,060,893	1,000,000		996,556			4.500	4.581	AO	9,500	45,000	09/27/2011	10/15/2021
084659	AD 3 BERKSHIRE HATHAWAY ENERGY CO				1FE	9,397,838	101.964	9,584,616	9,400,000	9,398,932		112			3.500	3.502	FA	137,083	329,000	01/26/2015	02/01/2025



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

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08861J	AB	5	BHARTI AIRTEL INTERNATIONAL NE.....	D		2FE	499,580	104.625	523,125	500,000	499,669		36		5.350	5.361	MN	3,047	26,750	05/12/2014	05/20/2024	
09247X	AE	1	BLACKROCK INC BLACKROCK INC 5% 12/10/201.....			1FE	1,994,560	108.580	2,171,601	2,000,000	1,998,112		582		5.000	5.035	JD	5,833	100,000	12/07/2009	12/10/2019	
10112R	AU	8	BOSTON PROP 3.85% 2/1/2023.....			2FE	3,991,160	102.440	4,097,594	4,000,000	3,994,417		799		3.850	3.876	FA	64,167	154,000	05/31/2012	02/01/2023	
111013	AH	1	SKY PLC BRITISH SKY BROADCASTING 9.5%.....	D		2FE	11,362,572	113.214	11,321,396	10,000,000	11,249,216		(111,093)		9.500	2.583	MN	121,389	522,500	11/01/2016	11/15/2018	
11102A	AA	9	BRITISH TELECOMMUNICATIONS PLC BRITISH T.....	D		2FE	1,012,530	104.152	1,041,524	1,000,000	1,001,947		(1,771)		5.950	5.754	JJ	27,436	59,500	11/13/2009	01/15/2018	
11120V	AC	7	BRIXMOR OPERATING PARTNERSHIP.....			2FE	2,681,856	99.580	2,688,660	2,700,000	2,682,679		823		4.125	4.208	JD	4,950	56,306	06/02/2016	06/15/2026	
11271#	AB	1	BROOKFIELD DISTRICT ENERGY FIN.....			2FE	2,200,000	94.187	2,072,110	2,200,000	2,200,000				4.020	4.020	MN	11,792	88,440	11/13/2014	11/13/2026	
12505F	AF	8	OUTFRONT MEDIA CAPITAL LLC.....			4FE	404,945	104.500	418,000	400,000	403,909		(567)		5.875	5.672	MS	6,919	23,500	02/03/2015	03/15/2025	
12519@	AA	5	CED ALAMO 7 LLC.....			4	700,000	96.371	674,598	700,000	700,000				4.210	4.206	JD	82	25,541	02/18/2016	06/30/2041	
12543D	AV	2	CHS/COMMUNITY HEALTH SYSTEMS I.....			5FE	600,000	69.500	417,000	600,000	600,000				6.875	6.875	FA	17,188	41,250	01/15/2014	02/01/2022	
126117	AQ	3	CNA FINANCIAL CORP 5.875% 8/15/2020.....			2FE	1,993,700	110.064	2,201,278	2,000,000	1,997,299		651		5.875	5.917	FA	44,389	117,500	08/05/2010	08/15/2020	
126117	AR	1	CNA FINANCIAL CORP 5.75% 8/15/2021.....			2FE	996,260	111.723	1,117,232	1,000,000	998,078		353		5.750	5.798	FA	21,722	57,500	02/09/2011	08/15/2021	
12623E	AF	8	CNH CAPITAL LLC CNH CAPITAL LLC 3.625% 4.....			3FE	1,000,000	101.500	1,015,000	1,000,000	1,000,000				3.625	3.625	AO	7,653	36,250	04/03/2013	04/15/2018	
12626P	AJ	2	CRH AMERICA INC. CRH AMERICA INC 8.125%.....			2FE	2,469,086	109.147	2,695,932	2,470,000	2,469,791		123		8.125	8.131	JJ	92,539	200,688	07/16/2008	07/15/2018	
126408	GY	3	CSX CORP CSX CORP 4.1% 3/15/2044.....			2FE	1,002,700	96.835	968,350	1,000,000	1,002,496		(51)		4.100	4.085	MS	12,072	41,000	11/19/2012	03/15/2044	
12656*	AD	4	CSLB HOLDINGS INC 4.26% 11/8/2026.....			1	5,000,000	105.245	5,262,270	5,000,000	5,000,000				4.260	4.260	MN	31,358	213,000	11/08/2011	11/08/2026	
12673P	AC	9	CA INC 5.375% 12/11/2019.....			2FE	2,983,740	107.972	3,239,157	3,000,000	2,994,386		1,732		5.375	5.445	JD	13,438	161,250	11/09/2009	12/01/2019	
12673P	AF	2	CA INC.....			2FE	4,995,050	102.435	5,121,750	5,000,000	4,996,348		936		3.600	3.622	FA	75,000	178,500	07/30/2015	08/01/2020	
131347	CF	1	CALPINE CORP.....			4FE	970,000	96.750	967,500	1,000,000	970,498		498		5.750	6.222	AO	12,139		11/01/2016	01/15/2025	
131347	CK	0	CALPINE CORP.....			3FE	290,000	98.500	285,650	290,000	290,000				5.250	5.250	JD	1,269	7,655	05/24/2016	06/01/2026	
13466*	AA	8	CAMPUSPARC LP.....			2FE	2,000,000	104.914	2,098,280	2,000,000	2,000,000				5.138	5.171	MJSD	285	102,760	12/18/2013	12/31/2043	
136375	BR	2	CANADIAN NATIONAL RAILWAY COMP 5.55% 5/1.....			1FE	1,017,990	105.081	1,050,808	1,000,000	1,003,337		(2,293)		5.550	5.294	MN	7,092	55,500	06/04/2009	05/15/2018	
144141	CZ	9	DUKE ENERGY PROGRESS INC.....			1FE	999,080	106.864	1,068,643	1,000,000	999,772		104		5.300	5.312	JJ	24,439	53,000	01/08/2009	01/15/2019	
146900	AM	7	CASCADES INC.....		A	2	1,017,500	101.250	1,012,500	1,000,000	1,016,845		(655)		5.500	4.974	JJ	25,616		11/01/2016	07/15/2022	
146900	AQ	8	CASCADES INC.....		A	2	2,040,000	101.000	2,020,000	2,000,000	2,038,890		(1,110)		5.750	5.262	JJ	53,562		11/01/2016	07/15/2023	
147528	E@	8	CASEYS GENERAL STORES INC Caseys General.....			2	5,000,000	108.469	5,423,425	5,000,000	5,000,000				5.220	5.220	FA	102,950	261,000	08/09/2010	08/09/2020	
14755*	AF	5	CASHMAN EQUIPMENT CORP.....			2Z	3,710,716	101.919	3,669,091	3,600,000	3,705,882		(4,834)		3.720	2.821	JD	5,208	66,960	11/01/2016	06/17/2020	
14912L	4D	0	CATERPILLAR FINANCIAL SERVICES.....			1FE	996,730	108.990	1,089,904	1,000,000	999,241		382		7.050	7.096	MS	17,821	70,500	09/23/2008	10/01/2018	
15089Q	AC	8	CELANESE US HOLDINGS LLC.....			2FE	3,074,625	110.750	2,990,250	2,700,000	3,061,797		(12,828)		5.875	2.664	JD	7,050	79,313	11/01/2016	06/15/2021	
156700	AS	5	CENTURYLINK INC.....			3FE	1,000,000	102.000	1,020,000	1,000,000	1,000,000				5.800	5.800	MS	17,078	58,000	01/10/2014	03/15/2022	
16412X	AA	3	CHENIERE CORPUS CHRISTI HOLDIN.....			3FE	175,000	108.750	190,313	175,000	175,000				7.000	7.000	JD	34	7,554	05/12/2016	06/30/2024	
16725*	AB	6	CHICAGO BRIDGE&IRON COMPANY NV Chicago B.....		C	2FE	1,500,000	104.263	1,563,948	1,500,000	1,500,000				4.570	4.570	JD	762	68,550	12/28/2012	12/27/2019	
16876A	AA	2	CINCINNATI CHILDRENS HOSPITAL.....			1FE	3,374,682	98.563	3,045,588	3,090,000	3,373,712		(969)		4.268	3.730	MN	16,851	65,941	11/01/2016	05/15/2044	
17275R	AE	2	CISCO SYSTEMS INC 4.95% 2/15/2019.....			2	1,013,530	106.706	1,067,056	1,000,000	1,003,510		(1,537)		4.950	4.774	FA	18,700	49,500	05/07/2009	02/15/2019	
184692	C@	8	CLEARBRIDGE ENERGY MLP FUND IN.....			1FE	1,611,265	98.837	1,517,080	1,534,934	1,610,535		(731)		3.760	3.301	JD	3,206	34,932	11/01/2016	06/11/2030	
18538R	AH	6	CLEARWATER PAPER CORP.....			3FE	1,427,831	98.750	1,387,438	1,405,000	1,427,537		(295)		5.375	5.130	FA	31,466		11/01/2016	02/01/2025	
189054	AU	3	CLOROX COMPANY.....			2FE	5,994,420	101.726	6,103,566	6,000,000	5,995,442		489		3.500	3.511	JD	9,333	210,000	12/04/2014	12/15/2024	
20605P	AC	5	CONCHO RESOURCES INC CONCHO RESOURCES IN.....			2	1,007,500	103.250	1,032,500	1,000,000	1,003,069		(889)		6.500	6.387	JJ	29,972	65,000	05/19/2011	01/15/2022	
209111	EV	1	CONSOLIDATED EDISON CO OF NEW 7.125% 12/.....			2	996,420	110.099	1,100,987	1,000,000	999,104		423		7.125	7.176	JD	5,938	71,250	12/02/2008	12/01/2018	
21688A	AE	2	RABOBANK NEDERLAND NY BRANCH.....		C	1FE	6,949,461	101.337	6,936,525	6,845,000	6,949,079		(382)		3.375	3.167	MN	25,669		12/14/2016	05/21/2025	
217204	A#	3	COPART INC.....			2	6,000,000	101.740	6,104,424	6,000,000	6,000,000				4.250	4.250	MJSD	19,833	255,000	12/03/2014	12/03/2027	
218333	A*	3	CORBION NV.....		D	2	800,000	98.538	788,302	800,000	800,000				4.170	4.170	JD	927	33,360	12/21/2015	12/21/2025	
219207	AB	3	CORNELL UNIVERSITY.....			1FE	4,374,028	107.375	4,295,000	4,000,000	4,346,857		(27,171)		5.450	1.223	FA	90,833		11/01/2016	02/01/2019	

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			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	Strat- ed Contractual Maturity Date
219350	AU	9	CORNING INC.....	..	..	2FE	1,999,180	105.872	2,117,437	2,000,000	1,999,658		86		4.250	4.255	FA	32,111	85,000	08/03/2010	08/15/2020	
221643	AK	5	COTT BEVERAGES INC.....	..	..	4FE	3,500,000	104.000	3,640,000	3,500,000	3,500,000				6.750	6.750	JJ	118,125	236,250	08/20/2015	01/01/2020	
223611	A@	3	COWBOYS STADIUM LP.....	..	..	2FE	4,712,699	99.350	4,682,052	4,712,699	4,712,699		(38,997)		3.460	3.460	MS	41,218	163,059	06/30/2015	03/31/2034	
23331A	BD	0	D R HORTON INC D.R. HORTON INC 4.75% 5/1.....	..	..	2FE	500,000	100.875	504,375	500,000	500,000				4.750	4.750	MN	3,035	23,750	04/25/2012	05/15/2017	
23334B	AA	2	DTE ENERGY CENTER LLC.....	..	..	3FE	1,285,943	106.678	1,253,979	1,175,480	1,281,853		(4,090)		7.458	4.948	AO	14,855		11/01/2016	04/30/2024	
233851	CA	0	DAIMLER FINANCE NORTH AMERICA.....	..	..	1FE	4,990,250	100.586	5,029,296	5,000,000	4,992,868		1,866		2.700	2.742	FA	55,500	135,000	07/28/2015	08/03/2020	
235825	AE	6	DANA HOLDING CORP.....	..	..	4FE	3,000,000	101.500	3,045,000	3,000,000	3,000,000				5.500	5.500	JD	7,333	165,000	12/04/2014	12/15/2024	
23918K	AQ	1	DAVITA HEALTHCARE PARTNERS INC.....	..	..	4FE	1,466,250	99.625	1,494,375	1,500,000	1,466,944		694		5.125	5.486	JJ	35,448		11/01/2016	07/15/2024	
24617#	AA	9	DELAWARE NORTH COMPANIES BOSTO.....	..	..	2FE	1,830,368	98.175	1,796,965	1,830,368	1,830,368				3.820	3.820	MN	9,128	69,920	11/14/2014	11/14/2034	
24618#	AG	5	DELAWARE NORTH COMPANIES INC 3.930% 7/31.....	..	..	2	2,048,649	102.822	2,056,438	2,000,000	2,047,641		(1,009)		3.930	3.521	JJ	32,968		11/01/2016	07/31/2023	
247916	AF	6	DENBURY RES INC.....	..	..	5FE	711,000	107.500	849,250	790,000	718,670		7,670		9.000	11.699	MN	9,085	36,538	05/18/2016	05/15/2021	
25243Y	AM	1	DIAGEO CAPITAL PLC GTD-by-Diageo PLC.....	C	..	1FE	1,017,430	102.900	1,028,998	1,000,000	1,001,992		(2,356)		5.750	5.494	AO	10,861	57,500	02/05/2009	10/23/2017	
25243Y	AU	3	DIAGEO CAPITAL PLC DIAGEO CAPITAL PLC 2.....	C	..	1FE	3,397,695	98.932	3,462,633	3,500,000	3,420,774		11,221		2.625	3.021	AO	15,823	91,875	11/25/2014	04/29/2023	
25271C	AK	8	DIAMOND OFFSHORE DRILLING INC.....	..	..	3FE	96,488	103.751	96,488	93,000	93,191		(41)		5.875	5.779	MN	911	2,732	05/20/2016	05/01/2019	
254010	AD	3	DIGNITY HEALTH.....	..	..	1FE	1,026,440	99.264	992,642	1,000,000	1,021,546		(2,356)		3.812	3.495	MN	6,353	38,120	11/07/2014	11/01/2024	
25468P	CB	0	WALT DISNEY COMPANY THE WALT DISNEY COMP.....	..	..	1FE	1,019,940	104.353	1,043,528	1,000,000	1,002,609		(2,596)		5.875	5.590	JD	2,611	58,750	12/11/2008	12/15/2017	
25470X	AB	1	DISH DBS CORP Dish Network Corp 7.875% 9.....	..	..	3FE	194,934	111.000	222,000	200,000	198,232		573		7.875	8.252	MS	5,250	15,750	08/12/2009	09/01/2019	
25763#	AG	5	DONALDSON CO INC.....	..	..	1	4,801,488	94.381	4,624,645	4,900,000	4,802,521		1,033		3.180	3.364	JD	6,060	111,300	11/01/2016	06/17/2030	
263534	BZ	1	EI DU PONT DE NEMOURS&CO 4.625% 1/15/202.....	..	..	2FE	2,987,550	106.589	3,197,655	3,000,000	2,995,793		1,261		4.625	4.675	JJ	63,979	138,750	11/04/2009	11/15/2020	
26441Y	AY	3	DUKE REALTY LP.....	..	..	2FE	11,855,400	101.149	12,137,832	12,000,000	11,881,661		12,548		3.750	3.896	JD	37,500	450,000	11/12/2014	01/01/2024	
26928*	AD	6	EY GLOBAL FINANCE INC.....	..	..	1FE	1,500,000	100.422	1,506,324	1,500,000	1,500,000				3.530	3.530	AO	9,266	26,475	04/28/2016	04/28/2027	
26928*	AE	4	EY GLOBAL FINANCE INC.....	..	..	1FE	700,000	99.898	699,288	700,000	700,000				3.580	3.580	AO	4,386	12,530	04/28/2016	04/28/2028	
26928*	AF	1	EY GLOBAL FINANCE INC.....	..	..	1FE	800,000	98.141	785,129	800,000	800,000				3.730	3.730	AO	5,222	14,920	04/28/2016	04/28/2031	
279158	AJ	8	ECOPETROL SA.....	D	..	2FE	993,360	86.875	868,750	1,000,000	993,573		86		5.875	5.922	MN	5,385	58,750	05/20/2014	05/28/2045	
291011	AY	0	EMERSON ELECTRIC CO EMERSON ELECTRIC CO.....	..	..	1FE	996,190	107.723	1,077,225	1,000,000	998,791		396		4.875	4.922	AO	10,292	48,750	01/15/2009	10/15/2019	
29246B	AA	6	EMPRESAS PUBLICAS DE MEDELLIN EMPRESAS P.....	D	..	2FE	98,292	112.047	112,047	100,000	99,428		193		7.625	7.875	JJ	3,219	7,625	07/22/2009	07/29/2019	
29364W	AW	8	ENTERGY LOUISIANA LLC.....	..	..	1FE	999,900	98.683	986,833	1,000,000	999,910		10		3.250	3.251	AO	8,125	16,882	03/17/2016	04/01/2028	
30215*	AM	0	Explorer Pipelin.....	..	..	2	1,852,793	109.324	1,788,941	1,636,364	1,842,031		(10,763)		7.010	2.676	JJ	48,114		11/01/2016	07/31/2022	
30284@	AJ	1	FNBM LLC.....	..	..	1Z	9,126,294	102.629	9,329,927	9,090,909	9,124,434		(1,861)		3.600	3.482	MON	28,182	27,273	11/01/2016	06/29/2021	
31677A	AB	0	FIFTH THIRD BANK OHIO.....	..	..	2FE	1,258,753	100.446	1,265,622	1,260,000	1,258,836		83		3.850	3.862	MS	14,284	24,255	03/10/2016	03/15/2026	
33938E	AQ	0	FLEXTRONICS INTERNATIONAL LTD.....	C	..	2FE	486,250	104.000	520,000	500,000	492,433		2,181		4.625	5.156	FA	8,736	23,125	01/08/2014	02/15/2020	
33938E	AU	1	FLEXTRONICS INTERNATIONAL LTD.....	C	..	2FE	5,955,067	105.610	6,336,611	6,000,000	5,959,020		3,953		4.750	4.849	JD	12,667	285,000	01/12/2016	06/15/2025	
34487#	AD	9	NATIONAL FOOTBALL LEAGUE TRUST.....	..	..	1FE	1,400,000	102.560	1,435,833	1,400,000	1,400,000				3.970	3.930	OCT	13,586	56,506	10/20/2014	10/20/2029	
345397	VR	1	FORD MOTOR CREDIT COMPANY LLC FORD MOTOR.....	..	..	2FE	397,000	109.432	437,727	400,000	398,533		310		5.750	5.852	FA	9,583	23,000	06/20/2011	02/01/2021	
345397	WK	5	FORD MOTOR CREDIT COMPANY LLC.....	..	..	2FE	990,660	103.076	1,030,755	1,000,000	993,385		844		4.375	4.492	FA	17,622	43,750	08/01/2013	08/06/2023	
345838	AE	6	FOREST LABS INC.....	..	..	2FE	1,000,000	106.875	1,068,750	1,000,000	1,000,000				4.875	4.875	FA	18,417	48,750	01/27/2014	02/15/2021	
35803Q	AA	5	FRESENIUS MEDICAL CARE US FINA.....	..	..	3FE	4,460,000	108.125	4,325,000	4,000,000	4,443,279		(16,721)		5.750	2.879	FA	86,889		11/01/2016	02/15/2021	
35803Q	AD	9	FRESENIUS MEDICAL CARE US FINA FMC FINAN.....	..	..	3FE	94,500	102.750	102,750	100,000	99,509		861		6.875	7.825	JJ	3,170	6,875	09/10/2009	07/15/2017	
36155W	AH	9	GCI INC GCI INC 6.75% 6/1/2021.....	..	..	4FE	506,250	102.750	513,750	500,000	502,227		(826)		6.750	6.547	JD	2,813	33,750	05/19/2011	06/01/2021	
361841	AF	6	GLP CAPITAL LP.....	..	..	3FE	495,000	107.000	535,000	500,000	495,000				5.375	5.708	MN	4,479	26,875	01/29/2014	11/01/2023	
361841	AH	2	GLP CAPITAL LP / GLP FINANCING.....	..	..	3FE	259,000	104.500	270,655	259,000	259,000				5.375	5.375	AO	2,939	6,458	04/11/2016	04/15/2026	
370334	BH	6	GENERAL MILLS INC GENERAL MILLS INC 5.65.....	..	..	2FE	999,140	107.437	1,074,374	1,000,000	999,770		99		5.650	5.662	FA	21,344	56,500	01/29/2009	02/15/2019	
37045X	AL	0	GENERAL MOTORS FINANCIAL CO IN.....	..	..	2FE	2,418,125	100.931	2,523,283	2,500,000	2,440,354		7,872		4.250	4.688	MN	13,576	106,250	01/27/2014	05/15/2023	

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	For ei g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Contractual Maturity Date
375558	AX	1	GILEAD SCIENCES INC.....	..	.....2	1FE	5,494,950	104.064	5,203,187	5,000,000	5,475,044		(9,488)		4.800	4.205	AO	60,000	240,000	10/28/2014	04/01/2044	
375558	BA	0	GILEAD SCIENCES INC.....	..	.....1	1FE	8,947,170	99.710	8,973,880	9,000,000	8,950,245		865		4.500	4.535	FA	168,750	405,000	11/12/2014	02/01/2045	
37957T	AJ	0	GLOBO COMUNICACAO E PARTICIPAC Step 5/11.....	..	.....C	2FE	1,082,500	99.500	995,000	1,000,000	1,032,750		(244)		5.307	3.438	MN	7,371	53,070	07/18/2012	05/11/2022	
382550	BF	7	GOODYEAR TIRE & RUBBER CO.....	..	.....2	3FE	415,000	99.250	411,888	415,000	415,000				5.000	4.998	MN	1,787	11,355	05/10/2016	05/31/2026	
383909	AE	8	W R GRACE&CO - CONN.....	..	.....3	3FE	1,061,250	103.750	1,037,500	1,000,000	1,059,336		(1,914)		5.125	3.749	AO	12,813		11/01/2016	10/01/2021	
391164	AB	6	GREAT PLAINS ENERGY INCORPORAT GREAT PLA.....	..	.....2	2FE	999,440	102.789	1,027,885	1,000,000	999,947		72		6.875	6.883	MS	20,243	68,750	03/14/2008	09/15/2017	
404119	BN	8	HCA-THE HEALTHCARE CO.....	..	.....2	3FE	1,328,000	102.875	1,316,800	1,280,000	1,327,085		(915)		5.000	4.398	MS	18,844		11/01/2016	03/15/2024	
404121	AC	9	HCA-THE HEALTHCARE CO HCA INC 6.5% 2/15/.....	..	.....3	3FE	402,500	109.250	437,000	400,000	401,066		(300)		6.500	6.404	FA	9,822	26,000	07/27/2011	02/15/2020	
410345	AJ	1	HANESBRANDS INC.....	..	.....2	3FE	40,000	97.250	38,900	40,000	40,000				4.625	4.625	MN	236	971	05/03/2016	05/15/2024	
410345	AL	6	HANESBRANDS INC.....	..	.....2	3FE	40,000	97.750	39,100	40,000	40,000				4.875	4.874	MN	249	1,024	05/03/2016	05/15/2026	
42241@	AB	5	HEARST CORP Hearst Corp 5.290% 12/01/19.....	..	.....1		8,000,000	108.883	8,710,656	8,000,000	8,000,000				5.290	5.290	JD	35,267	423,200	12/01/2009	12/01/2019	
42251#	AU	8	HE BUTT GROCERY COMPANY CO.....	..	.....1		600,000	96.310	577,862	600,000	600,000				3.540	3.540	MS	5,369	10,620	03/30/2016	03/30/2031	
42251#	AV	6	HE BUTT GROCERY COMPANY CO.....	..	.....1		1,500,000	95.698	1,435,464	1,500,000	1,500,000				3.670	3.670	MS	13,915	27,525	03/30/2016	03/30/2033	
42806L	AA	9	HERC RENTALS INC.....	..	.....2	4FE	260,000	103.750	269,750	260,000	260,000				7.500	7.500	JD	1,625	9,317	07/01/2016	06/01/2022	
42806L	AB	7	HERC RENTALS INC.....	..	.....4	4FE	717,000	105.500	756,435	717,000	717,000				7.750	7.750	JD	4,631	26,549	07/01/2016	06/01/2024	
444097	A*	0	HUDSON PACIFIC PROPERTIES INC.....	..	.....2	2FE	4,287,224	103.817	4,256,493	4,100,000	4,282,746		(4,478)		4.340	3.510	JD	7,414	88,970	11/01/2016	01/02/2023	
444097	A@	8	HUDSON PACIFIC PROPERTIES INC.....	..	.....2	2FE	9,524,676	104.746	9,427,140	9,000,000	9,516,916		(7,761)		4.690	3.923	JD	17,588	211,050	11/01/2016	12/16/2025	
44416*	AB	2	HUDSON TRANSMISSION PARTNERS L HUDSON TR.....	..	.....4	2FE	4,298,383	99.622	4,134,016	4,149,722	4,297,153		(1,230)		4.420	4.007	FMAN	15,794	87,931	11/01/2016	05/31/2033	
444454	AB	8	HUGHES SATELLITE SYSTEMS CORP ECHOSTAR 6.....	..	.....3	3FE	548,775	108.750	587,250	540,000	543,156		(1,157)		6.500	6.239	JD	1,560	35,100	05/18/2011	06/15/2019	
449786	AY	8	ING BANK NV.....	..	.....D	2FE	5,603,450	109.638	5,481,886	5,000,000	5,481,239		(60,939)		5.800	4.146	MS	77,333	290,000	12/09/2014	09/25/2023	
44986U	AC	3	INEOS GROUP HOLDINGS SA.....	..	.....D	2FE	500,000	101.750	508,750	500,000	500,000				5.875	5.875	FA	11,097	29,375	02/11/2014	02/15/2019	
450319	B#	4	ITC MIDWEST LLC.....	..	.....1		2,000,000	94.938	1,898,756	2,000,000	2,000,000				3.830	3.830	AO	17,873	76,600	04/07/2015	04/07/2055	
45326T	AA	6	INCITEC PIVOT FINANCE LLC INCITEC PIVOT.....	..	.....2	2FE	2,979,990	107.533	3,225,987	3,000,000	2,992,831		2,166		6.000	6.090	JD	10,500	180,000	12/03/2009	12/10/2019	
456873	AB	4	INGERSOLL-RAND LUXEMBOURG FINA.....	..	.....D	2FE	6,959,750	101.353	7,094,677	7,000,000	6,967,337		3,552		3.550	3.619	MN	41,417	248,500	10/23/2014	11/01/2024	
459745	GH	2	INTERNATIONAL LEASE FINANCE CO INTL LEAS.....	..	.....2	2FE	496,250	107.250	536,250	500,000	498,682		501		6.250	6.372	MN	3,993	31,250	06/03/2011	05/15/2019	
46289R	AA	3	IRON MOUNTAIN US HOLDINGS INC.....	..	.....2	3FE	204,000	96.625	197,115	204,000	204,000				5.375	5.375	JD	914	5,604	05/24/2016	06/01/2026	
46625H	JZ	4	JPMORGAN CHASE&CO.....	..	.....2	2FE	11,470,790	101.991	11,728,974	11,500,000	11,474,910		2,000		4.125	4.152	JD	21,083	474,375	12/04/2014	12/15/2026	
466313	AG	8	JABIL CIRCUIT INC JABIL CIRCUIT INC 4.7%.....	..	.....2	2FE	999,920	102.250	1,022,500	1,000,000	999,922		2		4.700	4.702	MS	13,839	47,000	07/31/2012	09/15/2022	
47032@	AG	6	JAMES CAMPBELL CO LLC.....	..	.....2		500,000	103.592	517,960	500,000	500,000				4.480	4.483	JD	62	22,400	09/26/2014	09/30/2024	
48121@	AD	3	JRD HOLDINGS LLC.....	..	.....2	2FE	1,041,267	100.325	1,003,252	1,000,000	1,040,432		(835)		4.130	3.492	MS	10,784		11/01/2016	03/27/2024	
48250N	AB	1	YUM! BRANDS INC.....	..	.....2	4FE	26,000	101.500	26,390	26,000	26,000				5.250	5.250	JD	114	626	06/02/2016	06/01/2026	
482539	AA	1	KLX INC.....	..	.....2	4FE	2,000,000	102.750	2,055,000	2,000,000	2,000,000				5.875	5.875	JD	9,792	117,500	11/21/2014	12/01/2022	
48268@	AM	6	KPMG LLP.....	..	.....1		4,020,668	98.830	3,953,200	4,000,000	4,020,508		(160)		3.240	3.177	JD	360	73,080	11/01/2016	06/30/2026	
486606	F@	0	KAYNE ANDERSON MLP INVESTMENT SER W SR U.....	..	.....1	1FE	930,000	104.099	968,122	930,000	930,000				4.380	4.378	JD	1,358	40,734	05/26/2011	05/26/2018	
49338L	AB	9	KEYSIGHT TECHNOLOGIES INC.....	..	.....2	2FE	5,963,499	98.819	5,929,139	6,000,000	5,967,506		3,643		4.550	4.633	AO	46,258	274,208	11/27/2015	10/30/2024	
494368	BD	4	KIMBERLY-CLARK CORPORATION KIMBERLY-CLAR.....	..	.....1	1FE	1,992,680	110.504	2,210,085	2,000,000	1,998,220		876		7.500	7.553	MN	25,000	150,000	10/30/2008	11/01/2018	
49446R	AJ	8	KIMCO REALTY CORP KIMCO REALTY CORP 6.87.....	..	.....2	2FE	7,691,940	112.038	8,402,865	7,500,000	7,565,718		(21,289)		6.875	6.521	AO	128,906	515,625	10/28/2009	10/01/2019	
500472	AB	1	KONINKLIJKE PHILIPS NV 5.75% 3/11/2018.....	..	.....C	2FE	988,050	104.750	1,047,500	1,000,000	998,189		1,431		5.750	5.910	MS	17,569	57,500	03/05/2008	03/11/2018	
50075N	AV	6	MONDELEZ INTERNATIONAL INC 08/23/2018.....	..	.....2	2FE	6,179,859	106.636	6,094,247	5,715,000	6,108,572		(43,518)		6.125	1.839	FA	124,460	61,250	11/01/2016	08/23/2018	
50077L	AK	2	HJ HEINZ CO.....	..	.....2	2FE	2,297,260	101.145	2,326,328	2,300,000	2,297,414		155		3.950	3.966	JJ	41,892		08/19/2016	07/15/2025	
501044	CR	0	KROGER CO THE.....	..	.....2	2FE	4,275,920	105.346	4,213,859	4,000,000	4,264,029		(5,671)		5.000	4.553	AO	42,222	200,000	10/28/2014	04/15/2042	
53154*	AB	9	LIBERTY UTILITIES FINANCE GP1 LIBERTY UT.....	..	.....2	2FE	5,147,808	106.180	5,309,010	5,000,000	5,143,909		(3,899)		4.490	3.885	JJ	94,165	134,700	11/01/2016	08/01/2022	

E10.5

**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 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	Strat ed Contractual Maturity Date									
53154*	AG 8 LIBERTY UTILITIES FINANCE GP1.....	.....	..	.....	2FE	.....	600,000	.....	92,692	.....	556,149	.....	600,000	.....	600,000	.....	.....	.....	.....	.....	4.130	4.130	JJ	.....	10,394	.....	24,780	04/30/2015	04/30/2045
53154*	AH 6 LIBERTY UTILITIES FINANCE GP1.....	.....	..	.....	2FE	.....	400,000	.....	92,725	.....	370,899	.....	400,000	.....	400,000	.....	.....	.....	.....	.....	4.130	4.130	JJ	.....	6,929	.....	17,208	07/15/2015	07/15/2045
53219L	AP 4 LIFEPOINT HOSPITALS INC.....	.....	.....	.....	2	.....	1,983,750	.....	97,750	.....	1,955,000	.....	2,000,000	.....	1,984,048	.....	.....	.....	.....	.....	5.375	5.508	MN	.....	17,917	.....	23,142	11/01/2016	05/01/2024
532457	BB 3 ELI LILLY AND COMPANY 5.2% 3/15/2017.....	.....	.....	.....	2	.....	984,980	.....	100,617	.....	1,006,170	.....	1,000,000	.....	999,554	.....	.....	.....	.....	.....	5.200	5.427	MS	.....	15,311	.....	52,000	12/10/2008	03/15/2017
53621@	AD 8 LION INDUSTRIAL TRUST.....	.....	.....	.....	.....	.....	1,600,000	.....	100,198	.....	1,603,165	.....	1,600,000	.....	1,600,000	.....	.....	.....	.....	.....	3.690	3.690	MS	.....	15,252	.....	29,520	03/31/2016	03/31/2023
53621@	AF 3 LION INDUSTRIAL TRUST.....	.....	.....	.....	.....	.....	600,000	.....	99,290	.....	595,740	.....	600,000	.....	600,000	.....	.....	.....	.....	.....	3.990	3.990	MN	.....	2,993	.....	11,970	05/16/2016	05/16/2026
53621@	AG 1 LION INDUSTRIAL TRUST.....	.....	.....	.....	.....	.....	500,000	.....	100,241	.....	501,206	.....	500,000	.....	500,000	.....	.....	.....	.....	.....	4.140	4.140	MS	.....	6,900	.....	.....	09/01/2016	09/01/2026
552953	BY 6 MGM RESORTS INTERNATIONAL MGM RESORTS IN.....	.....	.....	.....	.....	.....	1,000,000	.....	111,125	.....	1,111,250	.....	1,000,000	.....	1,000,000	.....	.....	.....	.....	.....	6.750	6.750	AO	.....	16,875	.....	67,500	09/14/2012	10/01/2020
552953	CC 3 MGM RESORTS INTERNATIONAL.....	.....	.....	.....	.....	.....	5,225,000	.....	107,750	.....	5,387,500	.....	5,000,000	.....	5,219,887	.....	.....	.....	.....	.....	6.000	5.153	MS	.....	88,333	.....	120,000	11/01/2016	03/15/2023
55336V	AH 3 MPLX LP.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	4.875	.....	JD	.....	.....	.....	.....	12/31/2016	06/01/2025
55336V	AJ 9 MPLX LP.....	.....	.....	.....	.....	.....	609,678	.....	102,500	.....	630,375	.....	615,000	.....	609,847	.....	.....	.....	.....	.....	4.875	4.998	JD	.....	2,498	.....	14,991	09/29/2016	06/01/2025
561233	AD 9 MALLINCKRODT INTERNATIONAL FIN.....	.....	D	.....	.....	.....	1,000,000	.....	93,125	.....	931,250	.....	1,000,000	.....	1,000,000	.....	.....	.....	.....	.....	5.625	5.625	AO	.....	11,875	.....	59,531	09/09/2015	10/15/2023
570535	AP 9 MARKEL CORP 5% 3/30/2043.....	.....	.....	.....	.....	.....	3,936,230	.....	101,153	.....	4,046,116	.....	4,000,000	.....	3,940,217	.....	.....	.....	.....	.....	5.000	5.104	MS	.....	50,556	.....	200,000	03/08/2013	03/30/2043
574599	BG 0 MASCO CORP MASCO CORP 7.125% 3/15/2020.....	.....	.....	.....	.....	.....	403,000	.....	112,750	.....	451,000	.....	400,000	.....	401,189	.....	.....	.....	.....	.....	7.125	7.020	MS	.....	8,392	.....	28,500	03/05/2010	03/15/2020
582839	AE 6 MEAD JOHNSON NUTRITION CO.....	.....	.....	.....	.....	.....	2,989,470	.....	107,114	.....	3,213,408	.....	3,000,000	.....	2,996,485	.....	.....	.....	.....	.....	4.900	4.945	MN	.....	4,945	.....	147,000	10/29/2009	11/01/2019
583334	AE 7 WESTROCK MWV LLC MEADWESTVACO CORP 7.375.....	.....	.....	.....	.....	.....	99,218	.....	112,798	.....	112,798	.....	100,000	.....	99,733	.....	.....	.....	.....	.....	7.375	7.488	MS	.....	2,458	.....	7,375	08/17/2009	09/01/2019
585055	BS 4 MEDTRONIC INC.....	.....	.....	.....	.....	.....	11,891,447	.....	102,642	.....	12,317,032	.....	12,000,000	.....	11,904,623	.....	.....	.....	.....	.....	3.500	3.613	MS	.....	123,667	.....	420,000	09/02/2015	03/15/2025
58528#	FR 3 MEIJER INC.....	.....	.....	.....	.....	.....	4,000,000	.....	99,254	.....	3,970,144	.....	4,000,000	.....	4,000,000	.....	.....	.....	.....	.....	3.760	3.760	MS	.....	50,133	.....	150,400	09/01/2015	09/01/2035
58528#	FS 1 MEIJER INC.....	.....	.....	.....	.....	.....	1,000,000	.....	99,471	.....	994,714	.....	1,000,000	.....	1,000,000	.....	.....	.....	.....	.....	3.820	3.820	JD	.....	1,698	.....	38,200	12/15/2015	12/15/2035
589331	AN 7 MERCK&CO INC.....	.....	.....	.....	.....	.....	1,987,380	.....	107,843	.....	2,156,850	.....	2,000,000	.....	1,996,246	.....	.....	.....	.....	.....	5.000	5.081	JD	.....	278	.....	100,000	06/22/2009	06/30/2019
59073@	AA 4 MESQUITE POWER LLC.....	.....	.....	.....	.....	.....	3,123,934	.....	98,091	.....	3,064,308	.....	3,123,934	.....	3,123,934	.....	.....	.....	.....	.....	4.640	4.666	MJSD	.....	403	.....	144,951	04/09/2015	12/31/2039
591709	AL 4 METROPCS WIRELESS INC METROPCS WIRELESS.....	.....	.....	.....	.....	.....	755,000	.....	102,500	.....	820,000	.....	800,000	.....	778,616	.....	.....	.....	.....	.....	6.625	7.433	MN	.....	6,772	.....	53,000	11/16/2010	11/15/2020
592041	WJ 2 METROPOLITAN GOVT NASHVILLE &.....	.....	.....	.....	.....	.....	740,000	.....	103,473	.....	765,700	.....	740,000	.....	740,000	.....	.....	.....	.....	.....	4.053	4.053	JJ	.....	14,996	.....	5,165	03/18/2016	07/01/2026
59284B	AD 0 MEXICHEM SAB DE CV MEXICHEM SAB DE CV 6.....	.....	D	.....	.....	.....	1,522,500	.....	98,000	.....	1,470,000	.....	1,500,000	.....	1,521,260	.....	.....	.....	.....	.....	6.750	6.634	MS	.....	28,688	.....	101,250	09/13/2012	09/19/2042
594918	AJ 3 MICROSOFT CORPORATION 4.5% 10/1/2040.....	.....	.....	.....	.....	.....	1,978,220	.....	106,529	.....	2,130,581	.....	2,000,000	.....	1,980,705	.....	.....	.....	.....	.....	4.500	4.567	AO	.....	22,500	.....	90,000	09/22/2010	10/01/2040
61166W	AP 6 MONSANTO COMPANY.....	.....	.....	.....	.....	.....	9,920,700	.....	96,619	.....	9,661,910	.....	10,000,000	.....	9,923,890	.....	.....	.....	.....	.....	4.400	4.448	JJ	.....	202,889	.....	440,000	06/26/2014	07/15/2044
62906@	AA 1 NEF AFFORDABLE HOUSING INVESTM.....	.....	.....	.....	.....	.....	2,803,099	.....	108,385	.....	2,741,458	.....	2,529,375	.....	2,786,961	.....	.....	.....	.....	.....	6.000	2.023	AO	.....	26,137	.....	.....	11/01/2016	10/29/2021
62907#	AA 8 NEF AFFORDABLE HOUSING INVESTM.....	.....	.....	.....	.....	.....	7,923,051	.....	97,922	.....	7,050,370	.....	7,200,000	.....	7,875,146	.....	.....	.....	.....	.....	6.000	1.890	AO	.....	74,400	.....	.....	11/01/2016	04/30/2021
62907#	AC 4 NEF AFFORDABLE HOUSING INVESTM.....	.....	.....	.....	.....	.....	18,601,539	.....	108,317	.....	18,164,727	.....	16,770,000	.....	18,479,743	.....	.....	.....	.....	.....	6.375	1.889	AO	.....	184,121	.....	.....	11/01/2016	04/30/2021
62927#	AE 6 NFL VENTURES LP.....	.....	.....	.....	.....	.....	368,475	.....	101,088	.....	372,485	.....	368,475	.....	368,475	.....	.....	.....	.....	.....	3.400	3.400	AO	.....	2,645	.....	12,528	08/31/2015	04/15/2030
62927#	AF 3 NFL VENTURES LP.....	.....	.....	.....	.....	.....	194,866	.....	101,529	.....	197,845	.....	194,866	.....	194,866	.....	.....	.....	.....	.....	3.480	3.480	AO	.....	1,432	.....	6,781	08/31/2015	04/15/2031
62927#	AG 1 NFL VENTURES LP.....	.....	.....	.....	.....	.....	300,000	.....	100,615	.....	301,846	.....	300,000	.....	300,000	.....	.....	.....	.....	.....	3.570	3.570	AO	.....	2,261	.....	10,710	08/31/2015	04/15/2032
62927@	AA 6 NHL US FUNDING LP.....	.....	.....	.....	.....	.....	2,300,000	.....	103,803	.....	2,387,458	.....	2,300,000	.....	2,300,000	.....	.....	.....	.....	.....	4.180	4.180	MJSD	.....	534	.....	96,140	09/29/2014	09/29/2024
629377	BY 7 NRG ENERGY INC.....	.....	.....	.....	.....	.....	996,525	.....	98,250	.....	1,011,975	.....	1,030,000	.....	997,114	.....	.....	.....	.....	.....	6.250	6.811	MN	.....	10,729	.....	.....	11/01/2016	05/01/2024
629377	BZ 4 NRG ENERGY INC.....	.....	.....	.....	.....	.....	210,000	.....	99,750	.....	209,475	.....	210,000	.....	210,000	.....	.....	.....	.....	.....	7.250	7.250	MN	.....	1,945	.....	7,274	05/09/2016	05/15/2026
62943W	AB 5 NRG YIELD OPERATING LLC.....	.....	.....	.....	.....	.....	1,017,500	.....	100,500	.....	1,005,000	.....	1,000,000	.....	1,016,556	.....	.....	.....	.....	.....	5.375	4.695	FA	.....	20,306	.....	.....	11/01/2016	08/15/2024
62947Q	AT 5 NXP BV AND NXP FUNDING LLC.....	.....	D	.....	.....	.....	1,100,000	.....	105,250	.....	1,052,500	.....	1,000,000	.....	1,097,233	.....	.....	.....	.....	.....	4.625	2.696	JD	.....	2,056	.....	23,125	11/01/2016	06/15/2022
62947Q	AV 0 NXP BV.....	.....	D	.....	.....	.....	1,823,300	.....	105,000	.....	1,820,750	.....	1,715,000	.....	1,820,808	.....	.....	.....	.....	.....	4.625	3.528	JD	.....	6,610	.....	41,422	11/01/2016	06/01/2023
62952E	AC 1 NYU HOSPITALS CENTER.....	.....	.....	.....	.....	.....	4,800,000	.....	103,200	.....	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 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	Strat Contractual Maturity Date	
665876	B# 4 NORTHERN UTILITIES INC.....	..	..	4	2	2,143,314	105.392	2,107,836	2,000,000	2,133,285	(10,029)		5.290	2.119	MS	34,973		11/01/2016	03/02/2020		
666807	BJ 0 NORTHROP GRUMMAN CORP.....	..	..	2	2FE	8,130,268	94.899	8,625,349	9,089,000	8,156,168	16,140		3.850	4.495	AO	73,873	349,927	06/16/2015	04/15/2045		
66989G	AA 8 NOVARTIS SECURITIES INVESTMENT.....	..	D	2	1FE	998,220	106.914	1,069,144	1,000,000	999,546	199		5.125	5.148	FA	20,073	51,250	02/04/2009	02/10/2019		
66989H	AH 1 NOVARTIS CAPITAL CORP.....	..	..	2	1FE	4,246,720	107.464	4,298,549	4,000,000	4,239,085	(4,728)		4.400	4.037	MN	26,889	176,000	05/06/2015	05/06/2044		
67021C	AE 7 NSTAR ELECTRIC CO 5.625% 11/15/2017.....	..	..	2	1FE	1,045,530	103.248	1,032,475	1,000,000	1,005,454	(5,999)		5.625	4.976	MN	7,188	56,250	02/10/2009	11/15/2017		
67073Y	AA 4 NV ENERGY INC NV ENERGY INC 6.25% 11/15/.....	..	..	2	2FE	1,596,000	112.750	1,804,000	1,600,000	1,598,193	401		6.250	6.283	MN	12,778	100,000	01/11/2011	11/15/2020		
674003	B* 8 OAKTREE CAPITAL MANAGEMENT LP.....	..	..	1		1,300,000	92.266	1,199,462	1,300,000	1,300,000			3.690	3.688	MS	22,519		07/12/2016	07/12/2031		
68389X	AC 9 ORACLE CORPORATION 5.75% 4/15/2018.....	..	..	2	1FE	947,250	105.600	1,055,998	1,000,000	990,782	6,681		5.750	6.510	AO	12,139	57,500	12/02/2008	04/15/2018		
693304	AL 1 PECO ENERGY CO 5.35% 3/1/2018.....	..	..	2	1FE	998,320	104.293	1,042,926	1,000,000	999,756	199		5.350	5.372	MS	17,833	53,500	02/25/2008	03/01/2018		
69342N	AA 9 PKO FINANCE AB 4.63% 9/26/2022.....	..	C	1	FE	7,507,500	103.250	7,227,500	7,000,000	7,494,276	(13,224)		4.630	3.269	MS	85,526		11/01/2016	09/26/2022		
693522	AG 9 PQ CORP.....	..	..	2	4FE	250,528	107.000	255,730	239,000	250,142	(386)		6.750	5.514	MN	2,061	8,559	11/01/2016	11/15/2022		
69354P	AA 9 PNK ENTERTAINMENT INC.....	..	..	2	4FE	199,000	100.250	199,498	199,000	199,000			5.625	5.625	MN	1,866	5,690	04/12/2016	05/01/2024		
70959W	AG 8 PENSKE AUTO GROUP INC.....	..	..	2	4FE	459,000	98.750	453,263	459,000	459,000			5.500	5.500	MN	3,226	11,921	05/11/2016	05/15/2026		
714295	AC 6 PERRIGO FINANCE PLC.....	..	C	2	2FE	11,949,480	97.847	11,741,643	12,000,000	11,958,544	4,359		3.900	3.951	JD	20,800	468,000	11/24/2014	12/15/2024		
71645W	AS 0 PETROBRAS INTL FINANCE COMPANY.....	..	D	2	4FE	145,708	84.000	140,280	167,000	145,788	80		6.750	7.941	JJ	4,822		10/14/2016	01/27/2041		
71647N	AA 7 PETROBRAS GLOBAL FINANCE BV.....	..	D	2	4FE	234,500	74.000	222,000	300,000	234,674	174		5.625	7.538	MN	1,922	8,438	10/19/2016	05/20/2043		
71647N	AB 5 PETROBRAS GLOBAL FINANCE BV.....	..	D	2	4FE	1,818,918	97.125	2,059,050	2,120,000	1,953,431	73,362		3.000	7.216	JJ	29,327	63,600	02/06/2015	01/15/2019		
716743	AD 1 PETRONAS CAPITAL LTD.....	..	D	2	1FE	1,325,630	106.933	1,390,127	1,300,000	1,308,356	(2,924)		5.250	4.985	FA	26,352	68,250	03/09/2010	08/12/2019		
718172	BT 5 PHILIP MORRIS INTERNATIONAL IN.....	..	..	2	1FE	1,239,938	95.984	1,199,794	1,250,000	1,240,688	750		2.750	2.843	FA	12,031	17,188	02/18/2016	02/25/2026		
718546	AK 0 PHILLIPS 66.....	..	..	2	2FE	9,874,400	103.970	10,397,024	10,000,000	9,882,841	4,094		4.650	4.748	MN	59,417	465,000	11/12/2014	11/15/2034		
723787	AF 4 PIONEER NAT RES CO PIONEER NATURAL RESOU.....	..	..	2	2FE	490,000	106.252	531,262	500,000	497,984	1,397		6.875	7.198	MN	5,729	34,375	01/29/2010	05/01/2018		
740212	AE 5 PRECISION DRILLING CORPORATION.....	..	A	2	4FE	418,275	101.875	437,044	429,000	418,616	341		6.500	7.088	JD	1,239	13,943	11/01/2016	12/15/2021		
74153Q	AG 7 PRIDE INTL INC. PRIDE INTERNATIONAL INC.....	..	..	3	FE	69,749	111.000	77,700	70,000	69,917	29		8.500	8.555	JD	264	5,950	05/28/2009	06/15/2019		
74170*	AK 5 Prime Prop Fnd.....	..	..	1		2,425,839	101.539	2,436,926	2,400,000	2,425,617	(222)		3.850	3.731	JJ	45,173		11/01/2016	01/05/2028		
74264*	AC 0 PRISA LHC LLC.....	..	..	2		1,000,000	101.894	1,018,943	1,000,000	1,000,000			3.750	3.750	AO	9,583	15,625	06/01/2016	04/01/2026		
74264*	AD 8 PRISA LHC LLC.....	..	..	2		1,000,000	101.391	1,013,908	1,000,000	1,000,000			3.850	3.850	AO	9,839	16,042	06/01/2016	04/01/2028		
74273@	AB 9 PRIT CORE REALTY HOLDINGS LLC 3.85% 2/14.....	..	..	2		2,054,503	102.025	2,040,498	2,000,000	2,053,245	(1,258)		3.850	3.365	FA	29,303		11/01/2016	02/14/2023		
743755	AF 7 PROVIDENCE HEALTH & SERVICES PROVIDENCE.....	..	..	1	FE	998,370	110.614	1,106,139	1,000,000	999,428	186		6.250	6.273	AO	15,625	62,500	05/05/2009	10/01/2019		
743756	AB 4 PROVIDENCE ST JOSEPH HEALTH.....	..	..	1	FE	4,729,700	94.283	4,714,147	5,000,000	4,730,884	1,184		2.746	3.399	AO	35,469		12/09/2016	10/01/2026		
744516	F* 1 PUBLIC SERVICE COMPANY OF NORT Public Se.....	..	..	2		5,000,000	111.464	5,573,175	5,000,000	5,000,000			6.540	6.540	MS	82,658	327,000	03/30/2010	03/30/2020		
74986@	AT 8 RREEF AMERICA REIT II INC.....	..	..	1		2,501,210	101.882	2,445,166	2,400,000	2,499,695	(1,515)		3.730	3.196	JJ	43,765		11/01/2016	01/05/2026		
74986@	AW 1 RREEF AMERICA REIT II INC.....	..	..	1		3,617,186	102.453	3,585,845	3,500,000	3,615,834	(1,352)		3.950	3.582	JJ	67,589	19,750	11/01/2016	01/05/2028		
75281A	AV 1 RANGE RESOURCES CORP.....	..	..	4	FE	695,630	104.500	731,500	700,000	695,803	173		5.750	5.906	JD	3,354	8,385	09/16/2016	06/01/2021		
755111	BY 6 RAYTHEON COMPANY.....	..	..	2	1FE	11,925,240	100.689	12,082,684	12,000,000	11,938,943	6,637		3.150	3.223	JD	16,800	378,000	11/24/2014	12/15/2024		
76169#	AG 8 REYES HOLDINGS LLC Reyes Holdings 5.130%.....	..	..	4	3	1,500,000	97.000	1,455,000	1,500,000	1,500,000			5.130	5.130	JJ	32,276	76,950	08/07/2012	07/31/2022		
761713	BA 3 REYNOLDS AMERICAN INC.....	..	..	2	2FE	7,466,850	114.901	8,617,544	7,500,000	7,467,629	779		5.700	5.738	FA	161,500	427,500	06/09/2015	08/15/2035		
761735	AT 6 REYNOLDS GROUP ISSUER INC.....	..	D	2	4FE	75,000	102.000	76,500	75,000	75,000			5.125	5.125	JJ	1,965		06/13/2016	07/15/2023		
767754	CH 5 RITE AID CORP.....	..	..	2	4FE	100,000	107.750	107,750	100,000	100,000			6.125	6.116	JJ	2,569	8,152	03/19/2015	04/01/2023		
779382	AR 1 ROWAN COMPANIES INC.....	..	..	2	4FE	2,779,931	91.000	2,516,150	2,765,000	2,776,347	(1,408)		4.750	4.678	JJ	60,561	131,338	03/20/2014	01/15/2024		
780153	AG 7 Royal Caribbean Cruises Ltd Royal Caribb.....	..	C	3	FE	505,000	118.125	590,625	500,000	504,086	(241)		7.500	7.389	AO	7,917	37,500	05/23/2012	10/15/2027		
785592	AE 6 SABINE PASS LIQUEFACTION LLC.....	..	..	2	3FE	518,050	107.000	556,400	520,000	518,635	174		5.625	5.696	FA	12,188	29,250	12/02/2014	02/01/2021		
785592	AM 8 SABINE PASS LIQUEFACTION LLC.....	..	..	3	FE	2,100,000	107.000	2,140,000	2,000,000	2,098,409	(1,591)		5.625	4.886	MS	37,500		11/01/2016	03/01/2025		
785592	AP 1 SABINE PASS LIQUEFACTION LLC.....	..	..	3	FE	480,000	107.625	516,600	480,000	480,000			5.875	5.875	JD	78	15,353	06/08/2016	06/30/2026		

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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		
CUSIP Identification		Description			3	4	5	NAIC Designation		Actual Cost		8	9	Par Value		Book/Adjusted Carrying Value		Unrealized Valuation Increase (Decrease)				16	17	18	19		20	21	22
					Code	For	Bond	Designation		Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value		Book/Adjusted Carrying Value		Unrealized Valuation Increase (Decrease)				Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued		Amount Rec. During Year	Acquired	Contractual Maturity Date
806213	AB 0	SCENTRE GROUP TRUST 1.....	D	..	2,7	1FE	1,979,180	98.705	1,974,102	2,000,000	1,982,848	1,789	3.500	3.623	FA	27,027	70,000	11/06/2014	02/12/2025										
80689#	BB 1	SCHNEIDER NATIONAL LEASING INC 3.55% 9/2.....		..		2	1,000,000	101.660	1,016,603	1,000,000	1,000,000		3.550	3.550	MS	9,467	35,500	09/25/2013	09/25/2023										
80808#	AK 8	SCHREIBER FOODS INC.....		..	5	2	1,400,000	88.439	1,238,152	1,400,000	1,400,000		3.810	3.810	MS	13,483	55,226	03/30/2015	03/30/2030										
811065	AC 5	SCRIPPS NETWORKS INTERACTIVE I.....		..	2	2FE	11,911,920	101.544	12,185,335	12,000,000	11,927,651	7,691	3.900	3.990	MN	59,800	468,000	11/17/2014	11/15/2024										
816851	AP 4	SEMPRA ENERGY SEMPRA ENERGY 6% 10/15/203.....		..		2FE	5,595,850	119.138	5,956,878	5,000,000	5,529,676	(11,947)	6.000	5.201	AO	63,333	300,000	08/11/2010	10/15/2039										
81725T	E@ 5	SENSIENT TECHNOLOGIES CORPORAT S.....		..		2	3,000,000	103.915	3,117,438	3,000,000	3,000,000		4.470	4.470	MN	12,293	134,100	11/28/2011	11/28/2018										
82340*	AA 5	CAITHNESS SHEPHERDS FLAT LLC CAITHNESS S.....		..	4	2FE	1,000,000	120.157	1,201,566	1,000,000	1,000,000		6.950	7.009	JAJO	11,776	69,500	05/02/2011	04/30/2032										
82340*	AB 3	CAITHNESS SHEPHERDS FLAT LLC CAITHNESS S.....		..	4	1FE	4,000,000	107.980	4,319,212	4,000,000	4,000,000		4.480	4.505	JAJO	30,364	179,200	05/02/2011	04/30/2032										
82620K	AF 0	SIEMENS FINANCIERINGSMAATSCHAP.....	C	..	2	1FE	2,909,854	105.677	2,937,807	2,780,000	2,907,228	(2,327)	4.400	4.125	MN	11,552	122,320	10/29/2015	05/27/2045										
82620K	AL 7	SIEMENS FINANCIERINGSMAATSCHAP.....	D	..		1FE	7,472,730	92.417	7,518,129	8,135,000	7,474,822	2,092	2.350	3.328	AO	56,290		12/14/2016	10/15/2026										
827048	AP 4	SILGAN HOLDINGS INC SILGAN HOLDINGS INC.....		..	2	3FE	1,000,000	101.750	1,017,500	1,000,000	1,000,000		5.000	5.000	AO	12,500	50,000	05/23/2012	04/01/2020										
82967N	AW 8	SIRIUS XM RADIO INC.....		..	2	3FE	410,000	97.750	400,775	410,000	410,000		5.375	5.375	JJ	13,345		05/18/2016	07/15/2026										
832248	AV 0	SMITHFIELD FOODS INC SMITHFIELD FOODS IN.....		..	2	2FE	1,017,500	105.500	1,055,000	1,000,000	1,008,954	(2,136)	6.625	6.344	FA	25,028	66,250	07/18/2012	08/15/2022										
837004	CC 2	SOUTH CAROLINA ELECTRIC&GAS CO.....		..		1FE	997,130	108.377	1,083,768	1,000,000	999,316	342	6.500	6.540	MN	10,833	65,000	09/25/2008	11/01/2018										
843830	AF 7	SOUTHERN STAR CENTRAL CORP.....		..	2	3FE	1,017,500	101.000	1,010,000	1,000,000	1,016,826	(674)	5.125	4.604	JJ	23,632		11/01/2016	11/15/2022										
84762L	AS 4	SPECTRUM BRANDS INC.....		..		3FE	2,000,000	105.375	2,107,500	2,000,000	2,000,000		6.125	6.125	JD	5,444	122,500	02/11/2016	12/15/2024										
855244	AG 4	STARBUCKS CORP.....		..	2	1FE	4,999,050	100.365	5,018,270	5,000,000	4,999,256	125	2.700	2.703	JD	6,000	135,000	06/01/2015	06/15/2022										
85915#	AH 4	STERICYCLE INC.....		..		1	2,400,000	99.707	2,392,978	2,400,000	2,400,000		2.720	2.720	JJ	32,640	60,021	07/31/2015	07/01/2022										
859152	E# 3	STERIS CORPORATION.....		..	2		1,970,737	95.575	1,911,490	2,000,000	1,971,027	291	3.700	3.839	MN	9,661	55,500	11/01/2016	05/14/2030										
863667	AN 1	STRYKER CORPORATION.....		..	2	1FE	1,594,535	100.454	1,612,288	1,605,000	1,595,260	725	3.500	3.578	MS	16,540	28,868	03/03/2016	03/15/2026										
867224	AA 5	SUNCOR ENERGY INC.....		..	2	1FE	11,908,200	101.781	12,213,676	12,000,000	11,924,838	8,044	3.600	3.692	JD	36,000	432,000	11/20/2014	12/01/2024										
86765L	AF 4	SUNOCO LP.....		..		3FE	188,000	101.875	191,525	188,000	188,000		6.250	6.250	AO	2,481	6,136	10/03/2016	04/15/2021										
87265H	AE 9	TRI POINTE GROUP INC.....		..	2	4FE	368,911	102.000	378,420	371,000	369,152	241	4.875	5.000	JJ	10,802		05/23/2016	07/01/2021										
87612B	AM 4	TARGA RESOURCES PARTNERS LP/TA.....		..	2	3FE	274,620	100.500	277,380	276,000	274,717	97	5.250	5.338	MN	2,415	7,245	07/21/2016	05/01/2023										
87612B	AP 7	TARGA RESOURCES PARTNERS LP/TA.....		..	2,7	3FE	453,750	95.625	478,125	500,000	465,128	4,084	4.250	5.482	MN	2,715	21,250	01/24/2014	11/15/2023										
87612B	BC 5	TARGA RESOURCES PARTNERS LP.....		..	2	3FE	691,000	99.000	684,090	691,000	691,000		5.375	5.375	FA	8,769		09/22/2016	02/01/2027										
878742	BA 2	TECK RESOURCES LTD.....	A	..	2	3FE	51,000	109.500	55,845	51,000	51,000		8.000	8.000	JD	340	1,972	05/26/2016	06/01/2021										
878742	BC 8	TECK RESOURCES LTD.....	A	..	2	3FE	13,000	115.123	14,966	13,000	13,000		8.500	8.500	JD	92	534	05/26/2016	06/01/2024										
879369	AE 6	TELEFLEX INC.....		..	2	3FE	210,000	99.000	207,900	210,000	210,000		4.875	4.875	JD	853	5,545	05/11/2016	06/01/2026										
880349	AR 6	TENNECO INC.....		..	2	3FE	204,000	98.250	200,430	204,000	204,000		5.000	5.000	JJ	5,610		06/06/2016	07/15/2026										
88037E	AJ 0	TENNECO INC.....		..	2	3FE	2,000,000	103.375	2,067,500	2,000,000	2,000,000		5.375	5.375	JD	4,778	107,500	12/02/2014	12/15/2024										
881575	AA 2	TESCO PLC.....	C	..	2	3FE	2,031,500	102.648	2,052,951	2,000,000	2,003,958	(4,342)	5.500	5.264	MN	14,056	110,000	06/25/2009	11/15/2017										
88160Q	AM 5	TESORO LOGISTICS LP.....		..	2	3FE	415,000	107.000	444,050	415,000	415,000		6.375	6.375	MN	4,409	12,420	05/09/2016	05/01/2024										
88732J	AW 8	TIME WARNER CABLE INC.....		..	2	2FE	979,200	105.985	1,059,848	1,000,000	992,457	2,198	5.000	5.268	FA	20,833	50,000	12/08/2009	02/01/2020										
889184	AA 5	PROMEDICA HEALTH SYSTEM.....		..	2	1FE	5,188,000	109.784	5,489,182	5,000,000	5,184,512	(3,041)	4.982	4.744	MN	31,829	249,100	11/05/2015	11/15/2045										
89054X	AA 3	TOPAZ SOLAR FARMS LLC 5.75% 9/30/2039.....		..	2	2FE	7,445,564	104.256	7,762,429	7,445,564	7,445,564		5.750	5.748	MS	108,219	428,120	02/16/2012	09/30/2039										
89147L	J* 2	TORTOISE ENR CAP Tortoise Energy Capital.....		..		1FE	800,000	101.666	813,329	800,000	800,000		3.480	3.480	JD	1,315	27,840	06/14/2013	06/14/2025										
89148B	C* 0	TORTOISE MLP FUND INC.....		..		1FE	4,159,437	103.977	4,159,084	4,000,000	4,142,296	(17,140)	4.350	1.710	FMAN	23,683	43,500	11/01/2016	05/12/2018										
898324	AA 6	FIBRA UNO ADMINISTRACION SA DE.....	C	..	2,7	2FE	1,045,000	97.875	978,750	1,000,000	1,044,243	(757)	5.250	4.561	JD	2,333	26,250	11/01/2016	12/15/2024										
89837L	AA 3	PRINCETON UNIVERSITY.....		..		1FE	1,992,400	106.580	2,131,608	2,000,000	1,998,015	850	4.950	4.999	MS	33,000	99,000	01/13/2009	03/01/2019										
90363@	AC 4	USTA NATIONAL TENNIS CENTER IN.....		..	4	1FE	800,000	95.213	761,705	800,000	800,000		3.290	3.289	JJ	15,719		05/26/2016	07/08/2036										
904764	AK 3	Unilever Capital Corp UNILEVER CAPITAL C.....		..		1FE	998,970	106.355	1,063,552	1,000,000	999,738	115	4.800	4.813	FA	18,133	48,000	02/09/2009	02/15/2019										
91321*	AK 7	UNIMIN CORP Unimin Corporation 5.480% 12.....		..		1	2,000,000	108.524	2,170,482	2,000,000	2,000,000		5.480	5.480	JD	4,567	109,600	12/16/2009	12/16/2019										

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	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Contractual Maturity Date
913364	AD	7	.....	D	.....2	3FE	1,716,000	99.875	1,713,855	1,716,000	1,716,000				5.000	5.000	JJ	39,563	85,800	12/03/2014	01/15/2025	
914906	AP	7	.....	..	.....2	4FE	904,000	105.000	949,200	904,000	904,000				6.750	6.750	MS	17,967	61,020	08/15/2012	09/15/2022	
92239M	C*	0	.....	..	.....1	.....	5,000,000	97.976	4,898,790	5,000,000	5,000,000				4.250	4.250	JD	15,347	212,500	06/05/2013	06/05/2043	
92340L	AA	7	.....	..	.....2	2FE	205,000	101.500	208,075	205,000	205,000				4.875	4.874	JD	833	4,969	05/18/2016	06/01/2026	
92769X	AL	9	.....	D	.....2	3FE	100,000	98.125	98,125	100,000	100,000				5.250	5.250	JJ	2,421	6,781	03/17/2015	01/15/2026	
92857W	AP	5	.....	D	.....	2FE	1,009,000	100.492	1,004,915	1,000,000	1,000,217		(1,371)		5.625	5.481	FA	19,375	56,250	04/20/2009	02/27/2017	
92911H	AA	5	.....	D	.....	3FE	316,947	104.750	335,200	320,000	318,545		286		6.750	6.875	AO	5,160	21,600	03/26/2010	04/05/2021	
931142	CK	7	.....	..	.....	1FE	1,819,900	135.240	2,704,793	2,000,000	1,841,136		3,268		6.500	7.248	FA	49,111	130,000	10/30/2008	08/15/2037	
931427	AB	4	.....	..	.....2	2FE	674,021	100.140	675,943	675,000	674,093		32		4.500	4.511	MN	3,628	30,375	11/19/2014	11/18/2034	
941063	AQ	2	.....	..	.....2	2FE	1,995,240	107.470	2,149,394	2,000,000	1,997,991		429		4.600	4.627	MS	30,667	92,000	02/23/2011	03/01/2021	
941848	D#	7	.....	..	.....	2	2,000,000	99.284	1,985,670	2,000,000	2,000,000				3.130	3.130	MN	8,521	31,300	05/12/2016	05/12/2023	
95081Q	AL	8	.....	..	.....2	4FE	128,000	100.000	128,000	128,000	128,000				5.375	5.375	JD	306	3,440	06/02/2016	06/15/2024	
95709T	AM	2	.....	..	.....2	1FE	2,210,987	102.682	2,279,536	2,220,000	2,211,213		203		4.250	4.274	JD	7,863	99,068	11/05/2015	12/01/2045	
96188#	AA	6	.....	..	.....4	2FE	955,556	103.411	988,147	955,556	955,556				4.310	4.334	MJSD	114	41,184	12/18/2014	12/18/2024	
97806*	AG	7	.....	..	.....4	1	1,450,000	95.832	1,389,565	1,450,000	1,450,000				3.830	3.830	MS	17,123	55,535	09/10/2015	09/10/2045	
98212B	AD	5	.....	..	.....2	4FE	641,000	102.500	657,025	641,000	641,000				6.000	6.000	JJ	17,734	38,460	11/07/2011	01/15/2022	
983024	AM	2	.....	..	.....	1FE	1,014,130	100.990	1,009,903	1,000,000	1,000,480		(1,893)		5.450	5.251	AO	13,625	54,500	03/27/2008	04/01/2017	
98372P	AM	0	.....	..	.....	2FE	1,000,000	110.889	1,108,886	1,000,000	1,000,000				5.750	5.750	AO	14,375	57,500	09/27/2011	10/01/2021	
984121	CA	9	.....	..	.....	2FE	997,250	107.542	1,075,423	1,000,000	999,017		298		5.625	5.662	JD	2,500	56,250	12/01/2009	12/15/2019	
98419M	AB	6	.....	..	.....	2FE	2,998,050	107.958	3,238,729	3,000,000	2,998,987		186		4.875	4.883	AO	36,563	146,250	09/15/2011	10/01/2021	
98462Y	A#	7	.....	..	.....	2	4,000,000	111.253	4,450,136	4,000,000	4,000,000				6.970	6.971	JD	774	278,800	12/21/2009	12/21/2019	
98877D	AC	9	.....	..	.....2	3FE	1,575,000	101.625	1,524,375	1,500,000	1,573,740		(1,260)		4.750	4.048	AO	12,271		11/01/2016	04/29/2025	
98954U	AB	9	.....	D	.....2	4FE	284,000	97.000	275,480	284,000	284,000				6.000	6.000	JJ	4,639		09/16/2016	01/15/2027	
000000	00	0	.....	..	.....	2Z	88,695	100.000	88,695	88,695	88,695		88,970		(25)			(716)	88,650	12/31/2016	01/01/2018	
B0R9M3	AC	3	.....	D	.....	3FE	1,017,500	106.978	1,069,784	1,000,000	1,012,949		(1,647)		5.500	5.261	JD	2,562	55,075	01/16/2014	06/15/2023	
B7894*	AB	8	.....	D	.....	2	3,000,000	108.524	3,255,723	3,000,000	3,000,000				5.480	5.480	JD	6,850	164,400	12/16/2009	12/16/2019	
D2736#	AH	2	.....	D	.....	2	200,000	109.639	219,277	200,000	200,000				6.140	6.140	AO	3,070	12,280	10/01/2010	10/01/2020	
F1369#	AE	3	.....	D	.....	2	2,500,000	106.236	2,655,903	2,500,000	2,500,000				4.450	4.450	AO	20,087	111,250	10/26/2011	10/26/2021	
F9731#	AD	9	.....	D	.....	2	3,874,561	102.739	3,852,720	3,750,000	3,855,392		(19,169)		5.240	2.121	JD	16,375	98,250	11/01/2016	12/01/2017	
G1011#	AE	4	.....	D	.....	2	1,000,000	107.313	1,073,129	1,000,000	1,000,000				5.310	5.310	JD	2,065	53,100	12/17/2009	12/17/2019	
G1108#	AE	8	.....	D	.....	1	2,000,000	105.163	2,103,250	2,000,000	2,000,000				4.635	4.635	MS	30,900	92,700	09/01/2011	09/01/2021	
G1591#	AJ	1	.....	D	.....	2	1,000,000	105.702	1,057,022	1,000,000	1,000,000				4.940	4.940	JD	1,921	49,400	12/17/2009	12/17/2019	
G1591#	AK	8	.....	D	.....	2	2,000,000	103.038	2,060,768	2,000,000	2,000,000				5.240	5.240	JD	4,076	104,800	12/17/2009	12/17/2017	
G1696#	AW	6	.....	D	.....	2	2,468,849	106.606	2,451,933	2,300,000	2,462,855		(5,993)		4.510	2.760	AO	18,441		11/01/2016	04/27/2021	
G2613#	AL	8	.....	C	.....	2	3,746,158	105.120	3,679,197	3,500,000	3,739,790		(6,368)		4.650	3.299	FA	65,552		11/01/2016	08/06/2022	
G2956@	AA	9	.....	B	.....	4	4,028,295	100.000	3,089,125	3,089,125	3,089,125			(595,625)	3.818	4.659	JD	1,939	128,878	04/25/2012	04/25/2033	
G3225*	AB	2	.....	B	.....	4	6,441,639	100.000	4,942,600	4,942,600	4,942,600			(953,000)	2.875	2.997	JD	5,131	163,305	12/19/2012	12/19/2036	
G4086#	AG	3	.....	D	.....	3	2,000,000	107.718	2,154,354	2,000,000	2,000,000				4.770	4.770	JD	4,505	47,700	06/14/2016	06/14/2026	
G4378*	AC	3	.....	B	.....	1	11,369,050	103.278	9,826,371	9,514,505	9,514,505			(1,834,525)	2.970	2.970	AO	59,656	301,568	10/15/2015	10/15/2035	
G4691#	AC	9	.....	..	.....	1	4,000,000	112.158	4,486,324	4,000,000	4,000,000				7.610	7.610	JJ	129,370	304,400	07/28/2009	07/28/2019	
G6970*	AD	8	.....	B	.....	4	2,401,729	136.338	2,527,000	1,853,475	1,853,475			(357,375)	6.550	6.604	MJSD	7,082	133,777	12/10/2012	12/10/2037	
G8278*	AA	9	.....	B	.....	2	1,380,631	109.289	1,187,032	1,086,136	1,086,136				3.680	3.680	JD	111	41,606	05/15/2015	05/15/2030	

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**SCHEDULE D - PART 1**

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
G9284#	AZ	0				2	1,000,000	101.413	1,014,132	1,000,000	1,000,000				3.230	3.230	JD	359	32,300	06/27/2013	06/27/2018		
G9766#	AB	0				2	1,516,714	103.750	1,281,987	1,235,650	1,235,650				(238,250)	5.530	5.530	JJ	34,166	77,431	07/01/2013	07/01/2023	
L2836*	AA	1				2	2,736,140	106.448	2,470,075	2,320,450	2,320,450				(69,410)	1.966	1.966	FA	18,755	48,058	02/03/2015	02/05/2024	
L2836*	AB	9				2	8,345,227	107.440	7,603,964	7,077,373	7,077,373				(211,701)	2.272	2.272	FA	66,106	169,392	02/03/2015	02/03/2027	
L4678S	AB	4				3FE	341,017	104.517	330,718	316,425	319,391		(212)		(21,415)	3.500	3.357	JD	492	5,832	05/20/2016	06/15/2024	
L8038*	AA	4				2FE	2,409,740	75.425	2,417,522	3,205,200	2,414,232		4,492			5.500	11.934	MJSD	7,835	44,072	11/01/2016	09/15/2027	
N1614R	AX	9				2FE	6,153,362	85.809	6,135,344	7,150,000	6,184,177		30,816				3.020	N/A			11/01/2016	11/04/2021	
N4281@	BG	9				2	3,275,342	107.549	3,226,464	3,000,000	3,263,189		(12,152)			5.320	2.653	JD	5,320	79,800	11/01/2016	06/19/2020	
PP111F	YI	4				2FE	1,299,576	114.701	1,299,624	1,133,052	1,223,693		(2,214)		(73,669)	5.182	4.411	MON	3,056	35,901	05/18/2016	03/13/2040	
Q3383#	AA	7				2FE	3,088,792	103.911	3,117,321	3,000,000	3,079,933		(8,859)			5.070	3.179	JD	7,084	76,050	11/01/2016	06/15/2018	
Q7794#	AF	0				2FE	465,775	112.950	408,934	362,050	362,050				(1,725)	6.280	6.280	FA	8,653	23,199	08/14/2014	08/14/2029	
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations							945,195,280	XXX	951,984,412	919,068,997	937,030,619	0	(663,882)		(4,566,142)	XXX	XXX	XXX	9,524,863	29,898,841	XXX	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities</b>																							
02660T	FK	4				1FM	12,355,189	79.600	12,278,294	15,424,981	12,336,682		(18,507)			5.383	5.383	MON	69,194	110,763	11/01/2016	09/01/2035	
04544Q	AD	9				1FM	127,970	71.524	125,169	175,002	130,709		2,133			0.896	5.992	MON	30	1,095	07/21/2015	11/25/2036	
04544T	AA	9				1FM	2,080,674	70.470	2,095,416	2,973,489	2,085,691		5,017			0.956	6.318	MON	395	3,952	11/01/2016	05/25/2037	
05949C	NQ	5				3FM	2,749,511	97.693	2,782,929	2,848,658	2,823,004		364			5.750	5.887	MON	13,650	163,798	03/17/2006	12/01/2035	
07331V	AC	0				1FM	7,001,771	100.000	7,001,771	7,001,771	7,001,771					4.090	5.358	MON	2,386	71,297	11/01/2016	04/28/2031	
07386R	AC	3				1FM	807,521	76.598	740,775	967,091	813,936		6,415			1.016	3.598	MON	136	2,673	09/09/2016	05/25/2037	
073871	AC	9				1FM	970,318	88.596	970,339	1,095,244	971,500		1,182			1.096	3.202	MON	223	3,401	07/27/2016	08/25/2036	
07389R	AC	0				1FM	1,049,431	83.272	1,082,541	1,300,000	1,054,699		5,268			0.996	4.623	MON	239	1,819	11/01/2016	12/25/2036	
07401J	AA	6				1FM	976,849	82.338	960,382	1,166,387	985,226		8,377			0.966	4.656	MON	208	3,732	08/02/2016	12/25/2036	
07401M	AG	6				1FM	3,967,347	86.581	4,179,543	4,827,307	3,981,808		14,461			0.956	4.942	MON	851	6,449	11/01/2016	02/25/2037	
12566U	AD	6				3FM	21,952,117	89.399	21,971,754	24,577,214	21,929,819		(22,298)			6.000	5.742	MON	122,886	245,772	11/01/2016	02/01/2037	
12648V	AG	9				5Z	332,193	69.693	325,464	467,000	335,431		3,238			0.874	7.228	MON	79	694	11/01/2016	07/27/2037	
12648W	AE	2				1FM	2,314,255	56.595	2,167,880	3,830,495	2,175,582		(138,674)			3.000	7.597	MON	9,576	19,152	11/01/2016	10/06/2036	
126673	J3	7				1FM	1,431,442	91.506	1,490,626	1,629,000	1,437,153		5,711			1.491	3.922	MON	457	3,690	11/01/2016	11/25/2035	
12667N	AA	6				1FM	184,996	90.967	183,919	202,181	182,915		(2,664)			0.896	4.323	MON	33	1,265	11/03/2015	11/25/2036	
12668A	X6	7				2FM	9,387,489	90.235	9,369,262	10,383,164	9,413,833		26,345			5.500	5.210	MON	47,590	95,179	11/01/2016	01/01/2036	
126694	M6	2				1FM	135,856	80.822	136,984	169,489	138,639		2,829			0.956	6.480	MON	23	1,163	12/15/2015	04/25/2046	
14453F	AC	3				1FM	155,660	94.321	176,891	187,542	162,493		5,238			0.906	4.932	MON	31	1,192	10/07/2015	04/25/2036	
14453M	AD	6				1FM	1,266,250	72.501	1,450,022	2,000,000	1,277,783		11,533			0.996	5.249	MON	277	4,031	10/05/2016	10/25/2036	
16162W	MP	1				1FM	1,622,885	100.171	1,707,431	1,704,516	1,692,980		7,622			5.500	6.467	MON	7,812	93,748	02/24/2006	10/01/2035	
16165A	AD	6				1FM	1,907,387	79.462	1,932,946	2,432,528	1,910,077		2,690			1.056	5.641	MON	357	3,555	11/01/2016	07/25/2037	
17311L	AB	7				1FM	39,796	88.336	39,168	44,340	40,840		877			3.122	3.698	MON	115	1,199	10/15/2015	04/01/2037	
17313B	AA	9				1FM	608,837	91.778	630,945	687,466	603,067		(8,290)			0.931	4.788	MON	118	4,544	10/21/2015	05/25/2037	
225470	FR	9				1FM	277,765	81.003	268,995	332,082	280,493		2,729			5.250	14.560	MON	1,453	1,453	11/01/2016	11/01/2020	
23332U	DB	7				1FM	630,350	76.828	624,886	813,354	647,138		11,964			0.976	3.970	MON	287	5,833	07/22/2015	03/19/2045	
23332U	EL	4				1FM	370,380	71.263	344,464	483,368	374,154		880			0.996	4.889	MON	174	3,564	07/31/2015	08/19/2045	
362334	BQ	6				1FM	8,352	59.590	8,159	13,692	8,349		(68)			0.836	4.736	MON	2	77	08/20/2015	03/25/2036	
41161P	ED	1				1FM	2,572,563	101.357	2,616,181	2,581,144	2,585,028		12,465			2.991	3.178	MON	6,434	12,836	11/01/2016	05/01/2034	
41161P	LC	5				1FM	339,582	70.366	332,019	471,849	342,996		1,537			1.376	5.154	MON	235	5,292	08/25/2015	03/19/2035	
41161P	MF	7				1FM	280,602	68.336	292,156	427,526	285,130		2,174			0.996	5.247	MON	154	3,153	10/08/2015	06/19/2035	

E10.10



### SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F	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
46629B AC 3	JP MORGAN MORTGAGE ACQUISITION	4.5	2FM	147,464	68,308	142,124	208,062	177,884	30,125	5.777	5.157	MON	1,002	5,753	07/28/2015	08/01/2036						
46629Q AC 0	JP MORGAN MORTGAGE ACQUISITION	4.5	1FM	238,564	80,478	237,500	295,112	252,265	13,701	5.048	3.886	MON	1,242	1,818	11/01/2016	01/01/2025						
46630M AF 9	JP MORGAN MORTGAGE ACQUISITION	4.5	1FM	19,602	71,962	18,918	26,289	20,280	696	4.815	4.297	MON	105	1,062	08/19/2015	01/01/2037						
50219J AA 8	LSTAR Securities Inv Trust	4.5	1FE	169,434	99,242	170,961	172,266	171,773	1,513	2.617	3.522	MON	388	4,289	10/09/2015	10/01/2020						
525221 HD 2	LEHMAN XS TRUST LXS_06-2N	4	1FM	303,219	77,648	321,699	414,304	319,148	13,299	1.606	8.813	MON	555	6,002	07/22/2015	02/01/2036						
525226 AN 6	LEHMAN XS TRUST LXS_06-12N	4	1FM	399,217	79,216	394,072	497,466	410,514	6,935	0.931	5.535	MON	64	3,288	07/09/2015	08/25/2046						
525227 AE 4	LEHMAN XS TRUST LXS_06-GP2	4	1FM	342,778	83,732	368,261	439,811	356,088	9,089	0.966	7.003	MON	59	3,058	07/21/2015	06/25/2046						
52522D AQ 4	LEHMAN XS TRUST	4	1FM	774,778	78,284	761,729	973,034	792,027	12,707	0.956	5.455	MON	129	6,677	07/31/2015	11/25/2046						
52524V AQ 2	LEHMAN XS TRUST LXS_07-15N	4	1FM	1,017,500	73,636	1,091,802	1,482,696	1,050,280	30,901	1.656	8.448	MON	341	20,698	09/30/2015	08/26/2047						
54251P AA 5	LONG BEACH MORTGAGE LOAN TRUST	4.5	1FM	533,676	79,767	566,887	710,679	536,257	1,843	0.896	4.940	MON	117	4,445	10/21/2015	06/25/2036						
54911B AA 8	LSTAR SECURITIES INVESTMENT TR	4	1FE	41,594	99,175	41,978	42,327	41,665	(1)	2.617	4.456	MON	92	1,054	11/18/2015	11/02/2020						
61765N AA 4	MSRR 201-R5 1A	4	1FM	3,594,949	95,802	3,661,442	3,821,873	3,678,153	51,658	0.956	2.948	MON	674	26,254	07/01/2015	10/26/2046						
61765N AD 8	MSRR 201-R5 1A	4	1FM	1,082,663	55,749	1,077,096	1,932,040	1,097,446	14,783	0.956	9.337	MON	257	2,572	11/01/2016	10/26/2046						
63860H AD 1	NATIONSTAR HOME EQUITY LOAN TR	4	1FM	1,885,972	91,442	1,956,861	2,140,000	1,906,184	17,727	0.986	3.755	MON	293	4,852	11/01/2016	03/25/2037						
64352V MW 8	NEW CENTURY HOME EQUITY LOAN T	4.5	1FM	202,500	89,163	222,908	250,000	211,899	5,758	1.306	3.606	MON	45	2,404	07/06/2015	09/25/2035						
65535V DB 1	NOMURA ASSET ACCEPTANCE CORPOR	4	1FM	560,093	94,000	558,486	594,132	556,059	(4,034)	5.480	6.136	MON	2,713	5,387	11/01/2016	07/01/2034						
66988V AA 6	NOVASTAR HOME EQUITY LOAN NHEL	4	1FM	526,485	74,618	512,276	686,533	535,135	6,977	0.896	5.478	MON	113	4,294	10/21/2015	06/25/2036						
751150 AA 1	RESIDENTIAL ACCREDIT LOANS INC	4	1FM	972,612	78,136	1,011,869	1,295,002	972,247	(365)	1.367	7.035	MON	1,475	2,876	11/01/2016	09/01/2046						
751150 AD 5	RESIDENTIAL ACCREDIT LOANS INC	4	1FM	31,805	74,609	32,958	44,174	32,996	896	1.446	8.352	MON	53	561	08/19/2015	09/01/2046						
75115H AB 2	RESIDENTIAL ACCREDIT LOANS INC	4	1FM	280,079	73,355	279,051	380,413	290,391	7,296	0.956	7.048	MON	71	2,610	07/31/2015	12/26/2036						
76110W LL 8	RESIDENTIAL ASSET SECURITIES C	4	4FM	201,091	110,866	200,849	181,164	200,701	(390)	7.514	4.801	MON	1,134	2,269	11/01/2016	06/01/2031						
76116R AA 9	RESMAE MORTGAGE LOAN TRUST	4.5	1FM	892,397	61,291	906,165	1,478,452	889,282	(3,115)	0.956	6.529	MON	275	2,454	11/01/2016	02/25/2036						
86359D UT 2	LEHMAN XS TRUST LXS_05-5N	4	1FM	6,379	76,971	6,454	8,385	6,571	147	1.116	8.056	MON	1	71	08/19/2015	11/25/2035						
86359L QM 4	STRUCTURED ASSET MORTGAGE INVE	4.5	1FM	82,882	85,656	86,041	100,450	84,605	1,297	2.746	5.649	MON	230	2,561	11/19/2015	03/01/2046						
86362X AP 3	STRUCTURED ASSET MORTGAGE INVE	4.5	1FM	20,473	82,772	21,101	25,493	21,260	560	0.936	4.996	MON	3	169	08/21/2015	01/25/2037						
86363D AA 9	STRUCTURED ASSET MORTGAGE INVE	4	1FM	167,677	80,053	169,912	212,249	174,541	4,885	0.906	5.293	MON	27	1,349	08/10/2015	02/25/2037						
86363W AG 4	STRUCTURED ASSET SECURITIES CO	4.5	1FM	231,000	85,646	256,937	300,000	244,262	10,716	0.936	4.935	MON	52	1,996	10/09/2015	05/25/2037						
92258N AB 1	VELOCITY COMMERCIAL CAPITAL LO	4	1FE	1,681,679	99,951	1,697,659	1,698,494	1,682,059	380	3.534	3.799	MON	5,002	10,003	11/01/2016	04/01/2046						
93364E AE 4	WAMU ASSET-BACKED CERTIFICATES	4	1FM	16,422	70,071	17,175	24,511	16,895	326	1.046	6.289	MON	4	191	08/18/2015	05/25/2037						
93364E AF 1	WAMU ASSET-BACKED CERTIFICATES	4	1FM	31,187	69,746	30,636	43,925	31,381	156	1.006	5.666	MON	6	324	08/18/2015	05/25/2047						
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			94,361,509	XXX	95,109,118	111,697,216	94,769,174	0	187,014	0	0	XXX	XXX	XXX	301,927	1,007,712	XXX	XXX			

E10.11

Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																						
05490R AA 4	BANC OF AMERICA MERRILL LYNCH	4.5	1FM	3,601,542	102,618	3,591,617	3,500,000	3,582,684	(5,312)	3.813	3.584	MON	11,121	133,665	07/24/2015	07/01/2037						
05525M AA 4	BANC OF AMERICA MERRILL LYNCH	4.5	1FM	3,089,991	106,654	3,199,605	3,000,000	3,082,200	(3,341)	4.185	4.058	MON	6,975	127,654	08/01/2014	08/11/2046						
12532B AC 1	Commercial Mtg Trust CFCRE_16-C7	4	1FE	5,049,970	101,102	5,055,076	5,000,000	5,049,929	(41)	3.585	3.546	MON	10,457		12/09/2016	12/10/2054						
12532B AE 7	Commercial Mtg Trust CFCRE_16-C7	4	1FE	5,149,964	103,529	5,176,431	5,000,000	5,149,845	(119)	4.162	3.989	MON	12,138		12/09/2016	12/06/2054						
12592T AG 0	COMM MORTGAGE TRUST COMM_15-3B	4.5	1FM	7,333,676	99,169	7,412,918	7,475,000	7,348,862	13,225	3.346	3.526	MON	20,845	246,105	10/29/2015	02/01/2035						
12593G AF 9	COMM MORTGAGE TRUST COMM_15-PC	4	1FM	8,245,608	104,415	8,353,172	8,000,000	8,212,199	(22,937)	3.902	3.538	MON	26,013	312,160	07/14/2015	07/01/2050						
12593G AH 5	COMM MORTGAGE TRUST COMM_15-PC	4	1FM	1,561,875	102,803	1,542,050	1,500,000	1,553,818	(5,566)	4.290	3.799	MON	5,363	64,350	07/15/2015	07/03/2050						
12593V AA 7	CREDIT SUISSE MORTGAGE TRUST C	4	1FM	1,029,991	104,719	1,047,192	1,000,000	1,027,034	(2,831)	3.881	3.518	MON	3,234	38,810	12/03/2015	11/01/2037						
12593V AG 4	CREDIT SUISSE MORTGAGE TRUST C	4.5	1FM	1,029,659	103,423	1,034,232	1,000,000	1,026,805	(2,730)	4.138	3.836	MON	3,449	42,073	12/03/2015	11/01/2037						
12594P AV 3	CREDIT SUISSE MORTGAGE TRUST C	4	1FE	1,029,992	102,859	1,028,591	1,000,000	1,029,921	(71)	3.795	3.363	MON	3,162		12/14/2016	12/01/2049						

# SCHEDULE D - PART 1

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

1	2					6	7		8 Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
	CUSIP Identification	AZ	4	3 F o r e i g n	5 B o n d C H A R		NAIC D e s i g n a t i o n	Actual C o s t	9 F a i r V a l u e	Rate U s e d t o O b t a i n F a i r V a l u e			F a i r V a l u e	P a r V a l u e	B o o k / A d j u s t e d C a r r y i n g V a l u e	12 U n r e a l i z e d V a l u e I n c r e a s e ( D e c r e a s e)	13 C u r r e n t Y e a r's ( A m o r t i z a t i o n ) / A c c r e t i o n	14 C u r r e n t Y e a r's O t h e r - T h a n - T e m p o r a r y I m p a i r m e n t R e c o g n i z e d	15 T o t a l F o r e i g n E x c h a n g e i n B /A C V	16 R a t e o f	17 E f f e c t i v e R a t e o f	18 W h e n P a i d	19 A d m i t t e d A m o u n t D u e & A c c r u e d
12594P						AZ					4												
12624K	AN	6			4	1FM	3,575,587	104.716	3,688,360	3,522,266	3,567,183		(8,195)			3.791	3.529	MON...	11,127	133,529	12/22/2015	08/01/2045	
12624K	AQ	9			4	1FM	1,718,950	104.653	1,773,096	1,694,267	1,715,139		(3,714)			4.393	4.146	MON...	6,202	74,429	12/22/2015	08/03/2045	
12624K	AU	0			4.5	1FM	1,138,662	103.979	1,205,390	1,159,267	1,140,821		2,130			4.855	5.243	MON...	4,690	57,225	12/22/2015	08/03/2045	
12624K	AW	6			4.5	1FM	559,932	94.913	592,447	624,200	568,052		7,941			4.855	6.969	MON...	2,525	30,813	12/22/2015	08/01/2045	
12635W	AA	5			4	1FM	1,029,922	102.080	1,020,795	1,000,000	1,027,999		(1,922)			3.545	3.246	MON...	2,954	26,588	02/19/2016	02/01/2036	
12635W	AE	7			4	1FM	1,029,279	102.822	1,028,224	1,000,000	1,027,429		(1,850)			3.832	3.609	MON...	3,193	29,271	02/19/2016	02/01/2036	
12635W	AG	2			4	1FM	1,002,071	100.995	1,009,946	1,000,000	1,002,173		102			3.832	3.930	MON...	3,193	29,271	02/19/2016	02/01/2036	
30290M	AN	7			4	1FM	1,967,400	104.546	2,090,918	2,000,000	1,978,422		2,828			4.033	4.301	MON...	6,722	82,072	07/31/2012	05/01/2045	
36250H	AJ	2			4	1FM	3,089,947	103.588	3,107,654	3,000,000	3,065,048		(7,266)			3.964	3.657	MON...	9,910	118,920	11/21/2014	11/01/2047	
36250P	AD	7			4	1FM	2,850,341	104.362	2,869,946	2,750,000	2,838,021		(9,386)			3.764	3.330	MON...	8,626	103,510	09/28/2015	07/01/2048	
36250P	AH	8			4	1FM	1,029,978	104.572	1,045,722	1,000,000	1,026,249		(2,710)			4.018	3.668	MON...	3,348	40,180	07/16/2015	07/01/2048	
36252R	BC	2			4.5	1FM	5,428,516	106.788	5,339,412	5,000,000	5,340,085		(42,037)			4.885	3.778	MON...	20,354	244,250	11/20/2014	01/01/2047	
46635W	AA	3			4	1FM	1,145,156	105.834	1,058,339	1,000,000	1,076,895		(20,510)			4.717	2.530	MON...	3,931	47,171	05/23/2013	03/01/2046	
46639N	AU	5			4	1FM	2,059,998	105.087	2,101,739	2,000,000	2,039,938		(5,820)			4.025	3.733	MON...	6,709	81,861	06/14/2013	07/01/2045	
46639N	AV	3			4	1FM	3,491,324	103.796	3,632,864	3,500,000	3,494,192		(397)			4.086	4.185	MON...	11,919	145,387	06/14/2013	07/01/2045	
46644U	BA	5			4	1FM	2,574,988	104.280	2,606,992	2,500,000	2,565,050		(6,522)			3.822	3.466	MON...	7,962	95,547	07/17/2015	07/01/2048	
46645L	AY	3			4	1FM	17,081,795	102.123	16,339,742	16,000,000	17,063,595		(18,200)			3.576	2.725	MON...	47,681	95,363	11/01/2016	03/01/2049	
61691A	BL	6			4	1FM	1,029,960	104.688	1,046,877	1,000,000	1,027,041		(2,798)			3.809	3.451	MON...	3,174	38,090	12/02/2015	12/01/2048	
617458	AG	9			4	1FM	1,019,972	109.052	1,090,522	1,000,000	1,007,053		(2,420)			5.033	4.791	MON...	4,194	50,330	02/10/2011	09/01/2047	
61754J	AF	5			4	1FM	4,920,269	100.994	4,563,633	4,518,705	4,530,144		(84,885)			5.643	4.169	MON...	21,249	264,520	08/08/2011	06/01/2042	
61765L	AU	4			4	1FM	1,025,156	103.131	1,031,305	1,000,000	1,022,571		(2,489)			3.732	3.421	MON...	3,110	37,320	12/14/2015	05/01/2048	
78413M	AC	2			4	1FM	4,159,576	93.219	3,728,770	4,000,000	4,148,195		(6,073)			3.659	3.405	MON...	12,197	146,360	02/03/2015	01/01/2035	
90269C	AF	7			4	1FM	4,015,972	105.402	3,901,475	3,701,526	4,006,908		(9,064)			4.179	2.511	MON...	12,891	25,781	11/01/2016	05/01/2063	
90269C	AM	2			4.5	1FM	2,744,043	106.560	2,671,926	2,507,430	2,737,614		(6,429)			4.813	3.033	MON...	10,057	20,444	11/01/2016	05/01/2063	
90269C	BF	6			4	1FM	1,891,299	103.109	1,846,731	1,791,044	1,888,816		(2,483)			4.885	3.868	MON...	7,291	14,817	11/01/2016	05/01/2063	
91831U	AD	9			4	1FE	2,048,779	102.054	2,041,087	2,000,000	2,048,685		(94)			3.815	3.540	MON...	6,358		12/14/2016	01/01/2035	
92890P	AG	9			4	1FM	2,481,171	102.095	2,509,772	2,458,281	2,477,444		(3,165)			3.488	3.349	MON...	7,145	85,745	10/27/2015	06/01/2046	
92890P	AH	7			4	1FM	2,354,417	102.761	2,397,707	2,333,286	2,350,925		(2,974)			3.841	3.710	MON...	7,468	89,622	10/27/2015	06/01/2046	
92890P	AJ	3			4.5	1FM	1,219,239	98.267	1,187,494	1,208,433	1,217,388		(1,549)			3.997	3.945	MON...	4,025	49,118	10/27/2015	06/01/2046	
92935V	AG	3			4	1FM	4,960,352	107.215	5,360,766	5,000,000	4,976,684		3,165			4.375	4.497	MON...	18,229	218,750	07/05/2011	03/01/2044	
92936Q	BC	1			4	1FM	15,149,085	105.026	15,753,921	15,000,000	15,072,426		(16,643)			3.835	3.723	MON...	47,938	575,250	03/16/2012	04/01/2045	
92939K	AG	3			4	1FM	14,419,608	103.136	14,439,089	14,000,000	14,337,359		(38,505)			3.931	3.578	MON...	45,862	550,340	10/24/2014	11/01/2047	
92939K	BR	8			4.5	1FM	4,119,732	102.871	4,114,832	4,000,000	4,096,042		(11,415)			4.204	3.859	MON...	14,013	168,160	10/24/2014	11/01/2047	
92939L	AG	1			4.5	1FM	10,299,560	103.400	10,340,045	10,000,000	10,214,761		(25,681)			3.984	3.673	MON...	33,200	398,400	11/18/2014	11/01/2047	
94987G	AA	2			4	1FE	5,193,290	104.309	5,193,290	4,978,775	5,146,059		47,062			4.809	3.842	MON...	19,950	239,398	04/18/2011	09/01/2047	
94989V	AD	1			4.5	1FM	1,029,933	102.926	1,029,256	1,000,000	1,024,278		(4,928)			3.855	3.286	MON...	3,213	36,170	09/25/2015	09/01/2057	
94989V	AF	6			4	1FM	1,029,930	102.819	1,028,185	1,000,000	1,024,293		(4,920)			4.220	3.646	MON...	3,517	39,720	09/25/2015	09/01/2057	
95000A	AU	1			4	1FM	1,029,968	104.299	1,042,986	1,000,000	1,027,117		(2,790)			3.809	3.451	MON...	3,174	38,090	12/08/2015	12/01/2048	
3499999							178,775,407	XXX	178,956,000	173,322,480	177,719,060		0	(324,642)		XXX	XXX	XXX	567,580	5,486,629	XXX	XXX	
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities</b>																							
04248N	AA	1			2	1FE	5,678,601	109.741	5,408,165	4,928,101	5,650,214		(11,449)			5.524	4.415	JD...	12,099	272,228	03/16/2015	06/15/2050	
05377R	CC	6			4	1AM	967,359	94.979	949,794	1,000,000	968,622			1,263		3.930	4.893	MON...	1,201	6,550	11/01/2016	12/20/2021	

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## 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			
						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	
12672# AA 6	CVS PASSTHROUGH TRUST.....					.....	..	.....4	.....2	1,758,225	106.121	1,865,838	1,758,225	1,758,225					4.704	4.750	MON...	4,825	82,707	09/20/2012	09/10/2034	
12674@ AA 6	CVS PASSTHROUGH TRUST.....					.....	..	.....4	.....2	449,505	97.289	437,319	449,505	449,505					4.016	4.050	MON...	1,053	18,052	07/11/2013	08/10/2035	
12693# AA 1	UNIVERSITY OF WISCONSIN.....					.....	..	.....4	.....1Z	1,881,707	98.380	1,832,887	1,863,076	1,881,371		(337)			3.880	3.797	AO.....	14,658	16,064	07/28/2016	04/18/2046	
13057V AD 8	CALIFORNIA REPUBLIC AUTO RECEI.....					.....	..	.....4	.....1FE	4,999,522	100.871	5,043,528	5,000,000	4,999,919		398			2.570	2.593	MON...	5,711	128,283	12/09/2015	06/15/2021	
14987B AE 3	CC HOLDINGS GS V LLC/CROWN CAS CC HOLDIN.....					.....	..	.....2	.....AM	6,000,000	101.713	6,102,788	6,000,000	6,000,000					3.849	3.849	AO.....	48,754	230,940	12/11/2012	04/15/2023	
17305E DY 8	CITIBANK CREDIT CARD ISSUANCE CCCIT 2007.....					.....	..	.....4	.....1FE	4,129,375	103.056	4,122,257	4,000,000	4,013,249		(18,099)			5.650	5.162	MS.....	63,406	226,000	06/16/2009	09/20/2019	
233046 AD 3	DB MASTER FINANCE LLC DNKN_15.....					.....	..	.....4	.....3AM	3,498,160	101.500	3,490,336	3,438,750	3,498,160					3.980	4.538	FMAN.	15,587	34,216	11/01/2016	02/20/2045	
41283D AB 9	HARLEY-DAVIDSON FUNDING CORP HARLEY-DA.....					.....	..	.....4	.....1FE	2,825,625	106.867	3,473,166	3,250,000	3,156,772		57,646			6.800	8.950	JD.....	9,822	221,000	06/30/2009	06/15/2018	
69138V AB 7	OXBOW RESOURCES LLC OXBOW_11-1.....					.....	..	.....4	.....1FE	4,990,200	98.684	4,934,200	5,000,000	4,990,228		28			4.969	5.024	FMAN.	41,408		11/01/2016	05/01/2036	
694669 AA 0	PACIFIC NORTHWEST COMMUNITIES.....					.....	..	.....4	.....1FE	1,000,000	112.658	1,126,583	1,000,000	1,000,000					5.912	5.911	JD.....	2,628	59,120	05/22/2014	06/15/2050	
73020* AC 7	PNG.....					.....	..	.....2	.....2	2,199,074	107.711	2,154,210	2,000,000	2,189,474		(9,600)			5.530	2.392	FA.....	38,403		11/01/2016	02/26/2020	
78616# AB 4	SACRAMENTO KINGS.....					.....	..	.....2	.....2FE	300,000	99.473	298,420	300,000	300,000					3.108	3.120	JAJO.....	2,331	6,852	12/22/2015	07/01/2025	
80284M AG 5	SANTANDER DRIVE AUTO RECEIVABL.....					.....	..	.....4	.....3AM	8,236,894	101.625	8,130,027	8,000,000	8,224,763		(12,130)			3.530	2.559	MON...	12,551	47,067	11/01/2016	08/16/2021	
83416W AB 9	SOLAR STAR FUNDING LLC.....					.....	..	.....4	.....2AM	1,942,364	91.497	1,777,205	1,942,364	1,942,364					3.950	3.950	JD.....	213	76,723	03/04/2015	06/30/2035	
85234# AB 1	STADIUM FUNDING TRUST 5.000% 04/01/2039.....					.....	..	.....4	.....2AM	1,000,000	95.453	954,534	1,000,000	1,000,000					5.000	5.000	AO.....	12,500	50,000	06/19/2013	04/01/2039	
87277* AA 1	TM1505 LLC TM 1505.....					.....	..	.....4	.....1	1,139,164	110.333	1,148,851	1,041,255	1,136,629		(2,535)			5.350	2.449	MON...	4,023	4,642	11/01/2016	04/05/2023	
909287 AA 2	UAL PASS THROUGH TRUST SERIES UAL Corp C.....					.....	..	.....4	.....7	492,515	107.500	608,568	566,110	518,589		4,267			6.636	9.035	JJ.....	18,679	37,567	02/04/2010	01/02/2024	
X2145* AA 4	ELENIA FINANCE OYJ.....					.....	..	.....B	.....7	2,675,693	109.405	2,307,905	2,109,500	2,109,500				(63,100)	3.601	3.601	JJ.....	31,862	79,233	07/30/2014	07/30/2034	
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....					.....	..	.....	.....	56,163,983	XXX	56,166,581	54,646,886	55,787,584	0	9,452	0	(63,100)	XXX	XXX	XXX	341,714	1,597,244	XXX	XXX	
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....					.....	..	.....	.....	1,274,496,179	XXX	1,282,216,111	1,258,735,579	1,265,306,437	0	(792,058)	0	(4,629,242)	XXX	XXX	XXX	10,736,084	37,990,426	XXX	XXX	
<b>Hybrid Securities - Issuer Obligations</b>																										
743315 AM 5	PROGRESSIVE CORPORATION THE.....					.....	..	.....2	.....2FE	1,086,800	97.875	1,076,625	1,100,000	1,086,800					6.700	6.803	JD.....	3,276	36,850	11/01/2016	06/15/2067	
4299999	Hybrid Securities - Issuer Obligations.....					.....	..	.....	.....	1,086,800	XXX	1,076,625	1,100,000	1,086,800	0	0	0	0	XXX	XXX	XXX	3,276	36,850	XXX	XXX	
4899999	Total - Hybrid Securities.....					.....	..	.....	.....	1,086,800	XXX	1,076,625	1,100,000	1,086,800	0	0	0	0	XXX	XXX	XXX	3,276	36,850	XXX	XXX	
<b>Totals</b>																										
7799999	Total - Issuer Obligations.....					.....	..	.....	.....	1,387,167,024	XXX	1,398,744,321	1,410,742,997	1,384,512,558	0	653,093	0	(4,566,142)	XXX	XXX	XXX	12,351,326	34,478,109	XXX	XXX	
7899999	Total - Residential Mortgage-Backed Securities.....					.....	..	.....	.....	238,393,037	XXX	238,386,730	252,043,386	238,675,947	0	126,245	0	0	XXX	XXX	XXX	757,677	4,199,624	XXX	XXX	
7999999	Total - Commercial Mortgage-Backed Securities.....					.....	..	.....	.....	178,775,407	XXX	178,956,000	173,322,480	177,719,060	0	(324,642)	0	0	XXX	XXX	XXX	567,580	5,486,629	XXX	XXX	
8099999	Total - Other Loan-Backed and Structured Securities.....					.....	..	.....	.....	56,163,983	XXX	56,166,581	54,646,886	55,787,584	0	9,452	0	(63,100)	XXX	XXX	XXX	341,714	1,597,244	XXX	XXX	
8399999	Grand Total - Bonds.....					.....	..	.....	.....	1,860,499,451	XXX	1,872,253,632	1,890,755,749	1,856,695,149	0	464,148	0	(4,629,242)	XXX	XXX	XXX	14,018,297	45,761,606	XXX	XXX	

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**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>								
38374F TH 7	GNMA_04-19 GNR 2004-19 KE		11/01/2016	METLIFE OHA 10276		2,989,731	2,700,000	11,250
912810 RM 2	UNITED STATES TREASURY		11/01/2016	METLIFE OBG 10272		19,614,375	18,000,000	249,457
912810 RU 4	UNITED STATES TREASURY		12/07/2016	SOCIETE GENERALE		24,241,271	25,000,000	45,666
912828 M5 6	UNITED STATES TREASURY		02/01/2016	SOCIETE GENERALE		20,525,048	20,000,000	97,665
912828 P4 6	UNITED STATES TREASURY		03/15/2016	Various		12,766,906	13,000,000	5,804
912828 R3 6	UNITED STATES TREASURY		07/07/2016	Various		37,814,466	38,000,000	46,675
912828 S2 7	UNITED STATES TREASURY		07/12/2016	BANK OF MONTREAL		10,031,661	10,000,000	3,974
912828 S3 5	UNITED STATES TREASURY		07/21/2016	BARCLAYS CAPITAL INC		9,961,743	10,000,000	8,220
912828 U2 4	UNITED STATES TREASURY		11/30/2016	Various		106,696,553	110,000,000	88,950
0599999	Total - Bonds - U.S. Government					244,641,754	246,700,000	557,661
<b>Bonds - All Other Government</b>								
040114 GQ 7	ARGENTINA REPUBLIC OF GOVT	C	11/01/2016	Various		1,616,250	1,500,000	2,578
040114 GQ 7	ARGENTINA REPUBLIC OF GOVT	C	04/29/2016	Various		1,000,000	1,000,000	
040114 GS 3	ARGENTINA REPUBLIC OF GOVT	D	11/01/2016	Various		2,705,000	2,500,000	4,688
040114 GS 3	ARGENTINA REPUBLIC OF GOVT	D	04/29/2016	Various		513,747	500,000	
040114 GS 3	ARGENTINA REPUBLIC OF GOVT	D	04/27/2016	Various		1,013,750	1,000,000	1,042
455780 BD 7	INDONESIA REPUBLIC OF 5.875% 03/13/20	D	11/01/2016	METLIFE OBG 10272		1,668,750	1,500,000	11,750
1099999	Total - Bonds - All Other Government					8,517,497	8,000,000	20,058
<b>Bonds - U.S. Special Revenue and Special Assessment</b>								
3128M7 V2 9	FEDERAL HOME LOAN MORTGAGE COR FHLMC 5.0		11/01/2016	METLIFE OBG 10272		6,468,171	5,765,360	24,022
312934 X3 1	FEDERAL HOME LOAN MORTGAGE COR		11/01/2016	METLIFE OBG 10272		3,585,794	3,196,173	13,317
3133XG AY 0	FEDERAL HOME LOAN BANKS		11/01/2016	METLIFE OHA 10276		70,512,100	50,000,000	809,722
31359T S4 1	FANNIE MAE FNMA_98-38 6.500% 06/01/28		11/01/2016	METLIFE OHA 10276		497,454	446,139	2,417
31359T Z4 3	FANNIE MAE FNMA_98-39 7.000% 06/01/28		11/01/2016	METLIFE OHA 10276		664,513	585,518	3,416
3136AJ 4R 4	FANNIE MAE FNMA_14-23 3.500% 05/01/44		12/01/2016	Interest Capitalization		299,905	299,905	
3136AM 6F 1	FANNIE MAE FNMA_15-24 3.000% 04/01/45		12/01/2016	Interest Capitalization		93,322	93,322	
3136AP VL 3	FANNIE MAE FNMA_15-59 3.000% 08/01/45		12/01/2016	Interest Capitalization		186,814	186,814	
3136AU F2 2	FANNIE MAE FINMA 3.500% 01/01/47		12/08/2016	GOLDMAN SACHS & COMPANY		4,981,250	5,000,000	14,097
31371M 6M 4	FEDERAL NATIONAL MORTGAGE ASSO		11/01/2016	METLIFE OHA 10276		2,153,376	1,946,733	8,923
3137B3 AJ 7	FREDDIE MAC FHLMC_4227		02/24/2016	Various		1,149,211	1,094,486	2,979
3137B3 AJ 7	FREDDIE MAC FHLMC_4227		12/01/2016	Various		32,345	32,345	
3137BH RK 5	FEDERAL HOME LOAN MORTGAGE COR		12/01/2016	Various		229,725	229,725	
3137BH RK 5	FEDERAL HOME LOAN MORTGAGE COR		02/25/2016	Various		9,893,511	10,108,313	
3138ER NP 1	FEDERAL NATIONAL MORTGAGE ASSO		12/08/2016	CREDIT SUISSE SECURITIES USA L		9,927,712	9,958,053	9,958
3138WJ RD 2	FEDERAL NATIONAL MORTGAGE ASSO		12/08/2016	JP MORGAN SECURITIES LTD LDN		10,281,250	10,000,000	11,667
31392W 7B 0	FSPC_T-51 6.500% 09/01/43		11/01/2016	METLIFE OHA 10276		1,320,529	1,146,149	6,208
31396L Q3 7	FANNIE MAE FNMA_06-119		11/01/2016	METLIFE OHA 10276		1,710,082	1,561,189	7,481
31402Q YZ 8	FEDERAL NATIONAL MORTGAGE ASSO		11/01/2016	METLIFE OHA 10276		4,153,015	3,663,424	16,791
31402R AQ 2	FEDERAL NATIONAL MORTGAGE ASSO		11/01/2016	METLIFE OHA 10276		2,533,225	2,195,763	11,894
31402R SN 0	FEDERAL NATIONAL MORTGAGE ASSO		11/01/2016	METLIFE OHA 10276		2,504,675	2,246,917	9,362
31402R SZ 3	FEDERAL NATIONAL MORTGAGE ASSO		11/01/2016	METLIFE OHA 10276		2,012,590	1,959,020	7,346
31403C VL 2	FEDERAL NATIONAL MORTGAGE ASSO		11/01/2016	METLIFE OHA 10276		2,067,289	1,991,427	6,638
31416J CQ 2	FEDERAL NATIONAL MORTGAGE ASSO		11/01/2016	METLIFE OBG 10272		3,028,302	2,677,204	12,271
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					140,286,160	116,383,979	978,509
<b>Bonds - Industrial and Miscellaneous</b>								
00080Q AF 2	ABN AMRO BANK NV 4.750% 07/28/25	D	11/01/2016	METLIFE OHA 10276		14,248,584	13,480,000	165,411

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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
00084D AL 4	ABN AMRO BANK NV 4.800% 04/18/26	D	11/01/2016	METLIFE OHA 10276		3,936,520	3,725,000	6,457
00115* AA 0	AES ILLUMINA LLC 6.000% 03/26/32		11/01/2016	METLIFE OBG 10272		4,070,664	4,480,054	23,894
00130H BN 4	AES CORP AES CORPORATION 8% 6/1/2020		11/01/2016	METLIFE OBG 10272		8,577,500	7,300,000	243,333
00130H BX 2	AES CORP 6.000% 05/15/26		05/11/2016	MORGAN STANLEY & CO		85,000	85,000	
00164V AD 5	AMC NETWORKS INC 5.000% 04/01/24		11/01/2016	METLIFE OBG 10272		2,020,000	2,000,000	8,333
00168@ AB 2	ALS LTD 4.260% 12/07/20	D	11/01/2016	METLIFE OBG 10272		3,824,505	3,600,000	61,764
008117 AH 6	VOYA HOLDINGS INC 7.625% 08/15/26		11/01/2016	METLIFE OHA 10276		27,367,908	21,000,000	338,042
00912X B* 4	AIR LEASE CORPORATION 3.000% 08/02/20		11/01/2016	METLIFE OHA 10276		7,527,239	7,500,000	55,625
02401@ AB 5	AMERICAN ASSETS TRUST LP		11/01/2016	METLIFE OHA 10276		4,653,916	4,500,000	556
02401@ AC 3	AMERICAN ASSETS TRUST LP		11/01/2016	METLIFE OHA 10276		5,700,910	5,500,000	688
02660T FK 4	AHM_05-2 5.383% 09/01/35		11/01/2016	METLIFE OHA 10276		12,596,205	15,725,880	70,544
030981 AJ 3	AMERIGAS PARTNERS L.P.		11/01/2016	METLIFE OHA 10276		4,509,340	4,378,000	50,727
035287 AE 1	ANIXTER INC. 5.125% 10/01/21		11/01/2016	METLIFE OHA 10276		5,775,450	5,540,000	23,660
038522 AM 0	ARAMARK SERVICES INC 4.750% 06/01/26		11/01/2016	Various		4,541,618	4,553,000	90,712
038522 AM 0	ARAMARK SERVICES INC 4.750% 06/01/26		06/28/2016	Various		443,785	454,000	1,857
04544T AA 9	ASSET BACKED SECURITIES CORP H		11/01/2016	METLIFE OBG 10272		2,089,466	2,986,053	426
05329W AJ 1	AUTONATION INC AUTONATION INC 6.75% 4/15		11/01/2016	METLIFE OHA 10276		1,494,765	1,400,000	4,200
05377R CC 6	AVIS BUDGET RENTAL CAR FUNDING		11/01/2016	METLIFE OBG 10272		967,359	1,000,000	1,201
05836* AA 7	BALDWIN WIND LLC 6.250% 01/31/31		11/01/2016	METLIFE OHA 10276		9,737,028	8,576,983	157,840
07331V AC 0	BAYVIEW OPPORTUNITY MASTER FUN		11/01/2016	METLIFE OBG 10272		8,189,845	8,189,845	2,791
07386R AC 3	BEAR STEARNS ASSET BACKED SECU		09/09/2016	AMHERST PIERPONT SECURITIES LL		807,577	967,158	421
073871 AC 9	BEAR STEARNS ALT-A TRUST BALTA		07/27/2016	CITIGROUP GLOBAL MARKETS INC/		1,056,643	1,192,683	192
07389R AC 0	BEAR STEARNS ASSET BACKED SECU		11/01/2016	METLIFE OBG 10272		1,049,431	1,300,000	196
07401J AA 6	BEAR STEARNS MORTGAGE FUNDING		08/02/2016	JP MORGAN SECURITIES LTD LDN		1,014,854	1,211,766	258
07401M AG 6	BEAR STEARNS MORTGAGE FUNDING		11/01/2016	METLIFE OBG 10272		4,041,690	4,917,764	702
111013 AH 1	SKY PLC BRITISH SKY BROADCASTING 9.5%	D	11/01/2016	METLIFE OHA 10276		10,358,832	9,000,000	394,250
11120V AC 7	BRIXMOR OPERATING PARTNERSHIP		06/02/2016	WELLS FARGO & CO		2,681,856	2,700,000	
12519@ AA 5	CED ALAMO 7 LLC 4.210% 06/30/41		02/18/2016	BARCLAYS CAPITAL INC		700,000	700,000	
12532B AC 1	PENDING 3.585% 12/10/54		12/09/2016	CANTOR FITZGERALD & CO		5,049,970	5,000,000	9,959
12532B AE 7	PENDING 4.162% 12/06/54		12/09/2016	CANTOR FITZGERALD & CO		5,149,964	5,000,000	11,560
12566U AD 6	CITIMORTGAGE ALTERNATIVE LOAN		11/01/2016	METLIFE OHA 10276		25,977,506	29,083,971	145,420
12594P AV 3	CREDIT SUISSE MORTGAGE TRUST C		12/14/2016	CREDIT SUISSE SECURITIES USA L		1,029,992	1,000,000	2,214
12594P AZ 4	CREDIT SUISSE MORTGAGE TRUST C		12/14/2016	CREDIT SUISSE SECURITIES USA L		4,737,982	4,600,000	10,865
12635W AA 5	COMM MORTGAGE TRUST COMM_16-78		02/19/2016	DEUTSCHE BANK SECURITIES INC		1,029,922	1,000,000	886
12635W AE 7	COMM MORTGAGE TRUST COMM_16-78		02/19/2016	DEUTSCHE BANK SECURITIES INC		1,029,279	1,000,000	990
12635W AG 2	COMM MORTGAGE TRUST COMM_16-78		02/19/2016	DEUTSCHE BANK SECURITIES INC		1,002,071	1,000,000	990
12648V AG 9	CREDIT SUISSE MORTGAGE TRUST C		11/01/2016	METLIFE OBG 10272		332,193	467,000	74
12648W AE 2	CREDIT SUISSE CAPITAL CSMC_14		11/01/2016	METLIFE OBG 10272		2,314,255	3,830,495	9,576
126673 J3 7	ENCORE CREDIT RECEIVABLES TRUS		11/01/2016	METLIFE OBG 10272		1,431,442	1,629,000	402
12668A X6 7	CWALT_05-65CB 5.500% 01/01/36		11/01/2016	METLIFE OHA 10276		9,603,707	10,622,315	48,686
12693# AA 1	UNIVERSITY OF WISCONSIN		07/28/2016	DIRECT		1,919,000	1,900,000	
131347 CF 1	CALPINE CORP 5.750% 01/15/25		11/01/2016	METLIFE OBG 10272		970,000	1,000,000	2,556
131347 CK 0	CALPINE CORP 5.250% 06/01/26		05/24/2016	DEUTSCHE BANK SECURITIES INC		290,000	290,000	
14453M AD 6	CARR_06-NC4 0.996% 10/25/36		10/05/2016	AMHERST PIERPONT SECURITIES LL		1,266,250	2,000,000	638
146900 AM 7	CASCADES INC. 5.500% 07/15/22	A	11/01/2016	METLIFE OBG 10272		1,017,500	1,000,000	16,425
146900 AQ 8	CASCADES INC. 5.750% 07/15/23	A	11/01/2016	METLIFE OBG 10272		2,040,000	2,000,000	34,342

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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
14755* AF 5	CASHMAN EQUIPMENT CORP.....		11/01/2016.....	METLIFE OBG 10272.....		3,710,716.....	3,600,000.....	49,848.....
15089Q AC 8	CELANESE US HOLDINGS LLC.....		11/01/2016.....	METLIFE OBG 10272.....		3,074,625.....	2,700,000.....	59,925.....
16165A AD 6	CHASEFLEX TRUST CFLX_07-3.....		11/01/2016.....	METLIFE OBG 10272.....		1,928,268.....	2,459,159.....	399.....
16412X AA 3	CHENIERE CORPUS CHRISTI HOLDIN.....		05/12/2016.....	MORGAN STANLEY & CO.....		175,000.....	175,000.....	
16876A AA 2	CINCINNATI CHILDRENS HOSPITAL.....		11/01/2016.....	METLIFE OHA 10276.....		3,374,682.....	3,090,000.....	60,812.....
184692 C@ 8	CLEARBRIDGE ENERGY MLP FUND IN.....		11/01/2016.....	METLIFE OBG 10272.....		1,288,121.....	1,211,790.....	17,719.....
18538R AH 6	CLEARWATER PAPER CORP 5.375% 02/01/25.....		11/01/2016.....	METLIFE OBG 10272.....		1,427,831.....	1,405,000.....	18,880.....
21688A AE 2	RABOBANK NEDERLAND NY BRANCH.....	C.....	12/14/2016.....	Various.....		6,949,461.....	6,845,000.....	17,968.....
219207 AB 3	CORNELL UNIVERSITY 5.450% 02/01/19.....		11/01/2016.....	METLIFE OHA 10276.....		4,374,028.....	4,000,000.....	54,500.....
225470 FR 9	CSFB_05-10 5.250% 11/01/20.....		11/01/2016.....	METLIFE OBG 10272.....		336,848.....	402,719.....	1,762.....
233046 AD 3	DB MASTER FINANCE LLC DNKN_15.....		11/01/2016.....	METLIFE OHA 10276.....		3,507,061.....	3,447,500.....	27,061.....
23334B AA 2	DTE ENERGY CENTER LLC 7.458% 04/30/24.....		11/01/2016.....	METLIFE OBG 10272.....		1,285,943.....	1,175,480.....	244.....
23918K AQ 1	DAVITA HEALTHCARE PARTNERS INC.....		11/01/2016.....	METLIFE OBG 10272.....		1,466,250.....	1,500,000.....	22,635.....
24618# AG 5	DELAWARE NORTH COMPANIES INC 3.930% 7/31.....		11/01/2016.....	METLIFE OBG 10272.....		2,048,649.....	2,000,000.....	19,868.....
247916 AF 6	DENBURY RES INC. 9.000% 05/15/21.....		05/18/2016.....	ISSUING COMPANY.....		711,000.....	790,000.....	1,580.....
25271C AK 8	DIAMOND OFFSHORE DRILLING INC.....		05/20/2016.....	CITIGROUP GLOBAL MARKETS INC/.....		93,233.....	93,000.....	364.....
25763# AG 5	DONALDSON CO INC 3.180% 06/17/30.....		11/01/2016.....	METLIFE OBG 10272.....		2,701,488.....	2,800,000.....	33,143.....
26928* AD 6	EY GLOBAL FINANCE INC 3.530% 04/28/27.....		04/28/2016.....	DIRECT.....		1,500,000.....	1,500,000.....	
26928* AE 4	EY GLOBAL FINANCE INC 3.580% 04/28/28.....		04/28/2016.....	DIRECT.....		700,000.....	700,000.....	
26928* AF 1	EY GLOBAL FINANCE INC 3.730% 04/28/31.....		04/28/2016.....	DIRECT.....		800,000.....	800,000.....	
29364W AW 8	ENTERGY LOUISIANA LLC 3.250% 04/01/28.....		03/17/2016.....	BARCLAYS CAPITAL INC.....		999,900.....	1,000,000.....	
30215* AM 0	Explorer Pipelin 7.010% 07/31/22.....		11/01/2016.....	METLIFE OBG 10272.....		1,852,793.....	1,636,364.....	28,996.....
30284@ AJ 1	FNBM LLC 3.600% 06/29/21.....		11/01/2016.....	METLIFE OHA 10276.....		9,126,294.....	9,090,909.....	28,182.....
31677A AB 0	FIFTH THIRD BANK OHIO 3.850% 03/15/26.....		03/10/2016.....	DEUTSCHE BANK SECURITIES INC.....		1,258,753.....	1,260,000.....	
33938E AU 1	FLEXTRONICS INTERNATIONAL LTD.....	C.....	01/12/2016.....	Tax Free Exchange.....		5,955,067.....	6,000,000.....	
35803Q AA 5	FRESENIUS MEDICAL CARE US FINA.....		11/01/2016.....	METLIFE OBG 10272.....		4,460,000.....	4,000,000.....	48,556.....
361841 AH 2	GLP CAPITAL LP / GLP FINANCING.....		04/11/2016.....	JP MORGAN SECURITIES LTD LDN.....		259,000.....	259,000.....	
382550 BF 7	GOODYEAR TIRE & RUBBER CO.....		05/10/2016.....	CITIGROUP GLOBAL MARKETS INC/.....		415,000.....	415,000.....	
383909 AE 8	W R GRACE&CO - CONN 5.125% 10/01/21.....		11/01/2016.....	METLIFE OBG 10272.....		1,061,250.....	1,000,000.....	4,271.....
404119 BN 8	HCA-THE HEALTHCARE CO 5.000% 03/15/24.....		11/01/2016.....	METLIFE OBG 10272.....		1,328,000.....	1,280,000.....	8,178.....
410345 AJ 1	HANESBRANDS INC 4.625% 05/15/24.....		05/03/2016.....	JP MORGAN SECURITIES LTD LDN.....		40,000.....	40,000.....	
410345 AL 6	HANESBRANDS INC 4.875% 05/15/26.....		05/03/2016.....	JP MORGAN SECURITIES LTD LDN.....		40,000.....	40,000.....	
41161P ED 1	HARBORVIEW MORTGAGE LOAN TRUST.....		11/01/2016.....	METLIFE OBG 10272.....		2,635,491.....	2,644,282.....	6,553.....
42251# AU 8	HE BUTT GROCERY COMPANY CO.....		03/30/2016.....	JP MORGAN SECURITIES LTD LDN.....		600,000.....	600,000.....	
42251# AV 6	HE BUTT GROCERY COMPANY CO.....		03/30/2016.....	JP MORGAN SECURITIES LTD LDN.....		1,500,000.....	1,500,000.....	
42806L AA 9	HERC RENTALS INC 7.500% 06/01/22.....		07/01/2016.....	Tax Free Exchange.....		260,000.....	260,000.....	
42806L AB 7	HERC RENTALS INC 7.750% 06/01/24.....		07/01/2016.....	Tax Free Exchange.....		717,000.....	717,000.....	
444097 A* 0	HUDSON PACIFIC PROPERTIES INC.....		11/01/2016.....	METLIFE OHA 10276.....		4,287,224.....	4,100,000.....	66,728.....
444097 A@ 8	HUDSON PACIFIC PROPERTIES INC.....		11/01/2016.....	METLIFE OHA 10276.....		9,524,676.....	9,000,000.....	158,288.....
44416* AB 2	HUDSON TRANSMISSION PARTNERS L HUDSON TR.....		11/01/2016.....	METLIFE OBG 10272.....		3,044,961.....	2,895,523.....	21,686.....
46289R AA 3	IRON MOUNTAIN US HOLDINGS INC.....		05/24/2016.....	GOLDMAN SACHS & COMPANY.....		204,000.....	204,000.....	
46629Q AC 0	JP MORGAN MORTGAGE ACQUISITION.....		11/01/2016.....	METLIFE OBG 10272.....		243,145.....	300,780.....	1,265.....
46630M AF 9	JP MORGAN MORTGAGE ACQUISITION.....		08/19/2015.....	KGS - ALPHA CAPITAL MARKETS.....				21.....
46645L AY 3	JPMBB COMMERCIAL MORTGAGE SECU.....		11/01/2016.....	METLIFE OHA 10276.....		17,081,795.....	16,000,000.....	47,681.....
48121@ AD 3	JRD HOLDINGS LLC 4.130% 03/27/24.....		11/01/2016.....	METLIFE OBG 10272.....		1,041,267.....	1,000,000.....	3,901.....
48250N AB 1	YUM! BRANDS INC. 5.250% 06/01/26.....		06/02/2016.....	GOLDMAN SACHS & COMPANY.....		26,000.....	26,000.....	

E13.2

### 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
48268@ AM 6	KPMG LLP 3.240% 06/30/26.....		11/01/2016.....	METLIFE OHA 10276.....		4,020,668	4,000,000	51,480
50075N AV 6	MONDELEZ INTERNATIONAL INC 08/23/2018.....		11/01/2016.....	METLIFE OHA 10276.....		5,138,349	4,715,000	54,550
50077L AK 2	HJ HEINZ CO 3.950% 07/15/25.....		08/19/2016.....	Tax Free Exchange.....		2,297,260	2,300,000	
53154* AB 9	LIBERTY UTILITIES FINANCE GP1 LIBERTY UT.....		11/01/2016.....	METLIFE OBG 10272.....		2,147,808	2,000,000	22,699
53219L AP 4	LIFEPOINT HOSPITALS INC.....		05/12/2016.....	Various.....		1,000,000	1,000,000	
53219L AP 4	LIFEPOINT HOSPITALS INC.....		11/01/2016.....	Various.....		983,750	1,000,000	23,142
53621@ AD 8	LION INDUSTRIAL TRUST 3.690% 03/31/23.....		03/31/2016.....	BANK OF AMERICA N.A.....		1,600,000	1,600,000	
53621@ AF 3	LION INDUSTRIAL TRUST 3.990% 05/16/26.....		05/16/2016.....	BANK OF AMERICA N.A.....		600,000	600,000	
53621@ AG 1	LION INDUSTRIAL TRUST 4.140% 09/01/26.....		09/01/2016.....	BANK OF AMERICA N.A.....		500,000	500,000	
552953 CC 3	MGM RESORTS INTERNATIONAL.....		11/01/2016.....	METLIFE OBG 10272.....		3,225,000	3,000,000	23,000
55336V AH 3	MPLX LP 4.875% 06/01/25.....		12/22/2015.....	Tax Free Exchange.....		(837,334)	(825,000)	(2,346)
55336V AJ 9	MPLX LP 4.875% 06/01/25.....		09/29/2016.....	Tax Free Exchange.....		609,678	615,000	
592041 WJ 2	METROPOLITAN GOVT NASHVILLE &.....		03/18/2016.....	JP MORGAN SECURITIES LTD LDN.....		740,000	740,000	
61765N AD 8	MSRR 201-R5 1A 0.956% 10/26/46.....		11/01/2016.....	METLIFE OBG 10272.....		1,100,614	1,964,076	204
62906@ AA 1	NEF AFFORDABLE HOUSING INVESTM.....		11/01/2016.....	METLIFE OBG 10272.....		2,803,099	2,529,375	422
62907# AA 8	NEF AFFORDABLE HOUSING INVESTM.....		11/01/2016.....	METLIFE OBG 10272.....		7,923,051	7,200,000	1,200
62907# AC 4	NEF AFFORDABLE HOUSING INVESTM.....		11/01/2016.....	METLIFE OHA 10276.....		18,601,539	16,770,000	2,970
629377 BY 7	NRG ENERGY INC 6.250% 05/01/24.....		11/01/2016.....	METLIFE OBG 10272.....		996,525	1,030,000	32,188
629377 BZ 4	NRG ENERGY INC 7.250% 05/15/26.....		05/09/2016.....	DEUTSCHE BANK SECURITIES INC.....		210,000	210,000	
62943W AB 5	NRG YIELD OPERATING LLC.....		11/01/2016.....	METLIFE OBG 10272.....		1,017,500	1,000,000	11,347
62947Q AT 5	NXP BV AND NXP FUNDING LLC.....	D.....	11/01/2016.....	METLIFE OBG 10272.....		1,100,000	1,000,000	17,472
62947Q AV 0	NXP BV 4.625% 06/01/23.....	D.....	05/18/2016.....	Various.....		575,000	575,000	
62947Q AV 0	NXP BV 4.625% 06/01/23.....	D.....	11/01/2016.....	Various.....		1,248,300	1,140,000	23,140
634990 AH 8	NEF AFFORDABLE HOUSING INVESTM.....		11/01/2016.....	METLIFE OBG 10272.....		3,110,295	2,794,500	621
63860H AD 1	NATIONSTAR HOME EQUITY LOAN TR.....		11/01/2016.....	METLIFE OBG 10272.....		1,615,613	1,815,000	270
65535V DB 1	NOMURA ASSET ACCEPTANCE CORPOR.....		11/01/2016.....	METLIFE OBG 10272.....		563,526	597,774	2,730
665876 B# 4	NORTHERN UTILITIES INC.....		11/01/2016.....	METLIFE OBG 10272.....		2,143,314	2,000,000	17,339
674003 B* 8	OAKTREE CAPITAL MANAGEMENT LP.....		07/12/2016.....	JP MORGAN SECURITIES LTD LDN.....		1,300,000	1,300,000	
69138V AB 7	OXBOW RESOURCES LLC OXBOW_11-1.....		11/01/2016.....	METLIFE OBG 10272.....		4,990,200	5,000,000	62,113
69342N AA 9	PKO FINANCE AB 4.63% 9/26/2022.....	C.....	11/01/2016.....	METLIFE OHA 10276.....		7,507,500	7,000,000	31,510
693522 AG 9	PQ CORP 6.750% 11/15/22.....		04/26/2016.....	Various.....		80,000	80,000	
693522 AG 9	PQ CORP 6.750% 11/15/22.....		11/01/2016.....	Various.....		170,528	159,000	5,277
69354P AA 9	PNK ENTERTAINMENT INC 5.625% 05/01/24.....		04/12/2016.....	JP MORGAN SECURITIES LTD LDN.....		199,000	199,000	
70959W AG 8	PENSKE AUTO GROUP INC 5.500% 05/15/26.....		05/11/2016.....	BANK OF AMERICA N.A.....		835,000	835,000	
71645W AS 0	PETROBRAS INTL FINANCE COMPANY.....	D.....	10/14/2016.....	UBS SECURITIES LLC.....		145,708	167,000	2,568
71647N AA 7	PETROBRAS GLOBAL FINANCE BV.....	D.....	10/19/2016.....	Various.....		234,500	300,000	7,156
718172 BT 5	PHILIP MORRIS INTERNATIONAL IN.....		02/18/2016.....	GOLDMAN SACHS & COMPANY.....		1,239,938	1,250,000	
73020* AC 7	PNG 5.530% 02/26/20.....		11/01/2016.....	METLIFE OBG 10272.....		2,199,074	2,000,000	19,969
740212 AE 5	PRECISION DRILLING CORPORATION.....	A.....	11/01/2016.....	METLIFE OBG 10272.....		418,275	429,000	24,556
74170* AK 5	Prime Prop Fnd 3.850% 01/05/28.....		11/01/2016.....	METLIFE OHA 10276.....		2,425,839	2,400,000	29,773
74264* AC 0	PRISA LHC LLC 3.750% 04/01/26.....		06/01/2016.....	JP MORGAN SECURITIES LTD LDN.....		1,000,000	1,000,000	
74264* AD 8	PRISA LHC LLC 3.850% 04/01/28.....		06/01/2016.....	JP MORGAN SECURITIES LTD LDN.....		1,000,000	1,000,000	
74273@ AB 9	PRIT CORE REALTY HOLDINGS LLC 3.85% 2/14.....		11/01/2016.....	METLIFE OBG 10272.....		2,054,503	2,000,000	16,469
743756 AB 4	PROVIDENCE ST JOSEPH HEALTH.....		12/09/2016.....	BANK OF AMERICA N.A.....		4,729,700	5,000,000	28,986
74986@ AT 8	RREEF AMERICA REIT II INC.....		11/01/2016.....	METLIFE OHA 10276.....		2,501,210	2,400,000	28,845
74986@ AW 1	RREEF AMERICA REIT II INC.....		11/01/2016.....	Various.....		2,617,186	2,500,000	31,819

E13.3



### 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
74986@ AW 1	RREEF AMERICA REIT II INC.....		01/05/2016.....	Various.....		1,000,000	1,000,000	
751150 AA 1	RESIDENTIAL ACCREDIT LOANS INC.....		11/01/2016.....	METLIFE OBG 10272.....		993,177	1,322,384	1,457
75281A AV 1	RANGE RESOURCES CORP 5.750% 06/01/21.....		09/16/2016.....	Tax Free Exchange.....		695,630	700,000	
76110W LL 8	RESIDENTIAL ASSET SECURITIES C.....		11/01/2016.....	METLIFE OBG 10272.....		202,782	182,687	1,144
76116R AA 9	RESMAE MORTGAGE LOAN TRUST.....		11/01/2016.....	METLIFE OBG 10272.....		908,305	1,504,808	215
761735 AT 6	REYNOLDS GROUP ISSUER INC.....	D.....	06/13/2016.....	CREDIT SUISSE SECURITIES USA L.....		75,000	75,000	
785592 AM 8	SABINE PASS LIQUEFACTION LLC.....		11/01/2016.....	METLIFE OBG 10272.....		2,100,000	2,000,000	18,750
785592 AP 1	SABINE PASS LIQUEFACTION LLC.....		06/08/2016.....	CREDIT SUISSE SECURITIES USA L.....		480,000	480,000	
80284M AG 5	SANTANDER DRIVE AUTO RECEIVABL.....		11/01/2016.....	METLIFE OBG 10272.....		8,236,894	8,000,000	12,551
82620K AL 7	SIEMENS FINANCIERINGSMAATSCHAP.....	D.....	12/14/2016.....	GOLDMAN SACHS & COMPANY.....		7,472,730	8,135,000	49,917
82967N AW 8	SIRIUS XM RADIO INC 5.375% 07/15/26.....		05/18/2016.....	JP MORGAN SECURITIES LTD LDN.....		410,000	410,000	
843830 AF 7	SOUTHERN STAR CENTRAL CORP.....		11/01/2016.....	METLIFE OBG 10272.....		1,017,500	1,000,000	15,090
84762L AS 4	SPECTRUM BRANDS INC 6.125% 12/15/24.....		02/11/2016.....	Tax Free Exchange.....		2,000,000	2,000,000	
859152 E# 3	STERIS CORPORATION 3.700% 05/14/30.....		11/01/2016.....	METLIFE OBG 10272.....		970,737	1,000,000	17,164
863667 AN 1	STRYKER CORPORATION 3.500% 03/15/26.....		03/03/2016.....	JP MORGAN SECURITIES LTD LDN.....		1,594,535	1,605,000	
86765L AF 4	SUNOCO LP 6.250% 04/15/21.....		10/03/2016.....	Tax Free Exchange.....		188,000	188,000	
87265H AE 9	TRI POINTE GROUP INC 4.875% 07/01/21.....		05/23/2016.....	CITIGROUP GLOBAL MARKETS INC/.....		368,911	371,000	
87277* AA 1	TM1505 LLC TM 1505 5.350% 04/05/23.....		11/01/2016.....	METLIFE OBG 10272.....		1,164,247	1,064,183	4,112
87612B AM 4	TARGA RESOURCES PARTNERS LP/TA.....		07/21/2016.....	WELLS FARGO & CO.....		274,620	276,000	3,421
87612B BC 5	TARGA RESOURCES PARTNERS LP.....		09/22/2016.....	WELLS FARGO & CO.....		691,000	691,000	
878742 BA 2	TECK RESOURCES LTD 8.000% 06/01/21.....	A.....	05/26/2016.....	JP MORGAN SECURITIES LTD LDN.....		51,000	51,000	
878742 BC 8	TECK RESOURCES LTD 8.500% 06/01/24.....	A.....	05/26/2016.....	JP MORGAN SECURITIES LTD LDN.....		13,000	13,000	
879369 AE 6	TELEFLEX INC 4.875% 06/01/26.....		05/11/2016.....	JP MORGAN SECURITIES LTD LDN.....		210,000	210,000	
880349 AR 6	TENNECO INC 5.000% 07/15/26.....		06/06/2016.....	BANK OF AMERICA N.A.....		204,000	204,000	
88160Q AM 5	TESORO LOGISTICS LP 6.375% 05/01/24.....		05/09/2016.....	CITIGROUP GLOBAL MARKETS INC/.....		415,000	415,000	
89148B C* 0	TORTOISE MLP FUND INC 4.350% 05/12/18.....		11/01/2016.....	METLIFE OHA 10276.....		4,159,437	4,000,000	38,183
898324 AA 6	FIBRA UNO ADMINISTRACION SA DE.....	C.....	11/01/2016.....	METLIFE OBG 10272.....		1,045,000	1,000,000	19,833
90269C AF 7	UBS-BARCLAYS COMMERCIAL MORTGA.....		11/01/2016.....	METLIFE OBG 10272.....		4,015,972	3,701,526	12,891
90269C AM 2	UBS-BARCLAYS COMMERCIAL MORTGA.....		11/01/2016.....	METLIFE OBG 10272.....		2,744,043	2,507,430	10,057
90269C BF 6	UBS-BARCLAYS COMMERCIAL MORTGA.....		11/01/2016.....	METLIFE OBG 10272.....		1,891,299	1,791,044	7,291
90363@ AC 4	USTA NATIONAL TENNIS CENTER IN.....		05/26/2016.....	BANK OF AMERICA N.A.....		800,000	800,000	
91831U AD 9	VNO MORTGAGE TRUST VNDO_16-350.....		12/14/2016.....	GOLDMAN SACHS & COMPANY.....		2,048,779	2,000,000	4,770
92258N AB 1	VELOCITY COMMERCIAL CAPITAL LO.....		11/01/2016.....	METLIFE OBG 10272.....		1,772,718	1,790,444	5,272
92340L AA 7	ARC PROPERTIES OPERATING PARTN.....		05/18/2016.....	JP MORGAN SECURITIES LTD LDN.....		205,000	205,000	
941848 D# 7	WATERS CORP 3.130% 05/12/23.....		05/12/2016.....	BARCLAYS CAPITAL INC.....		2,000,000	2,000,000	
95081Q AL 8	WESCO DISTRIBUTION INC.....		06/02/2016.....	GOLDMAN SACHS & COMPANY.....		128,000	128,000	
98877D AC 9	ZF NORTH AMERICA CAPITAL INC.....		11/01/2016.....	METLIFE OBG 10272.....		1,575,000	1,500,000	396
98954U AB 9	ZIGGO BOND FINANCE BV 6.000% 01/15/27.....	D.....	09/16/2016.....	CREDIT SUISSE SECURITIES USA L.....		284,000	284,000	
F9731# AD 9	VICAT SA 5.240% 12/01/17.....	D.....	11/01/2016.....	METLIFE OBG 10272.....		3,874,561	3,750,000	81,875
G1696# AW 6	BUNZL FINANCE PLC 4.510% 04/27/21.....	D.....	11/01/2016.....	METLIFE OBG 10272.....		2,468,849	2,300,000	1,153
G2613# AL 8	DS SMITH PLC 4.65% 8/6/2022.....	C.....	11/01/2016.....	METLIFE OBG 10272.....		3,746,158	3,500,000	38,427
G4086# AG 3	GREENCORE GROUP PLC 4.770% 06/14/26.....	D.....	06/14/2016.....	DIRECT.....		2,000,000	2,000,000	
L4678S AB 4	HANESBRANDS INC 3.500% 06/15/24.....		05/20/2016.....	BARCLAYS BANK PLC.....		341,017	337,640	
L8038* AA 4	SBM BALEIA AZUL SARL 5.500% 09/15/27.....	D.....	11/01/2016.....	METLIFE OBG 10272.....		2,450,639	3,259,600	22,908
N1614R AX 9	BRITISH TRANSCO INTERNATIONAL GTD-by-Mul.....	D.....	11/01/2016.....	METLIFE OHA 10276.....		6,153,362	7,150,000	
N4281@ BG 9	Vopak 5.320% 06/19/20.....	D.....	11/01/2016.....	METLIFE OBG 10272.....		3,275,342	3,000,000	58,520
PP11F YI 4	PLENARY HEALTH NORTH BAY FINCO.....		05/18/2016.....	DEUTSCHE BANK SECURITIES INC.....		1,315,877	1,216,333	875

E13.4

### 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
Q3383# AA 7	ECHO ENTERTAINMENT FINANCE LTD.....	D.....	11/01/2016.....	METLIFE OBG 10272.....		3,088,792	3,000,000	57,923
3899999	Total - Bonds - Industrial and Miscellaneous.....					513,476,972	507,358,277	3,866,341
<b>Bonds - Hybrid Securities</b>								
743315 AM 5	PROGRESSIVE CORPORATION THE.....		11/01/2016.....	METLIFE OHA 10276.....		1,086,800	1,100,000	27,842
4899999	Total - Bonds - Hybrid Securities.....					1,086,800	1,100,000	27,842
8399997	Total - Bonds - Part 3.....					908,009,183	879,542,256	5,450,411
8399998	Total - Bonds - Summary Item from Part 5.....					39,954,314	39,811,830	38,468
8399999	Total - Bonds.....					947,963,497	919,354,086	5,488,879
9799998	Total - Common Stocks - Summary Item from Part 5.....					177,450	XXX	
9799999	Total - Common Stocks.....					177,450	XXX	0
9899999	Total - Preferred and Common Stocks.....					177,450	XXX	0
9999999	Total - Bonds, Preferred and Common Stocks.....					948,140,947	XXX	5,488,879

### 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>																				
36201F UX 3	GINNIE MAE I GNMA I 7.000% 582098.....		12/01/2016	Paydown.....		1,946	1,946	1,956	1,953		(6)		(6)		1,946			0	104	04/15/2032.
36202D MA 6	GOVERNMENT NATIONAL MORTGAGE A GNMA II 6		12/01/2016	Paydown.....		552	552	547	548		4		4		552			0	19	03/20/2031.
36202D NL 1	GOVERNMENT NATIONAL MORTGAGE A GNMA II 6		12/01/2016	Paydown.....		2,198	2,198	2,180	2,182		16		16		2,198			0	76	06/20/2031.
36202E 6E 4	GOVERNMENT NATIONAL MORTGAGE A GNMA II 5		12/01/2016	Paydown.....		171,280	171,280	175,883	175,227		(3,948)		(3,948)		171,280			0	4,503	06/20/2039.
36202E 7H 6	GOVERNMENT NATIONAL MORTGAGE A GNMA II 5		12/01/2016	Paydown.....		249,710	249,710	256,031	255,094		(5,384)		(5,384)		249,710			0	6,555	07/20/2039.
36213C J5 0	GINNIE MAE I GNMA I 7.000% 550284.....		12/01/2016	Paydown.....		566	566	569	568		(2)		(2)		566			0	22	08/15/2031.
912828 XB 1	UNITED STATES TREASURY.....		01/25/2016	HSBC SECURITIES.....		10,087,476	10,000,000	9,826,196	9,833,347		1,097		1,097		9,834,444		253,032	253,032	42,033	05/15/2025.
0599999	Total - Bonds - U.S. Government.....					10,513,728	10,426,252	10,263,362	10,268,919	0	(8,223)	0	(8,223)	0	10,260,696	0	253,032	253,032	53,312	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																				
3128M1 AB 5	FEDERAL HOME LOAN MORTGAGE COR FHLMC 5.0		12/01/2016	Paydown.....		63,555	63,555	61,947	62,722		833		833		63,555			0	1,661	08/01/2020.
3128M5 KW 9	FEDERAL HOME LOAN MORTGAGE COR FHLMC 5.5		12/01/2016	Paydown.....		132,162	132,162	133,566	133,315		(1,153)		(1,153)		132,162			0	3,809	10/01/2037.
3128M7 V2 9	FEDERAL HOME LOAN MORTGAGE COR FHLMC 5.0		12/01/2016	Paydown.....		682,128	682,128	732,863	730,020		(47,892)		(47,892)		682,128			0	13,487	11/01/2039.
312934 X3 1	FEDERAL HOME LOAN MORTGAGE COR.....		12/01/2016	Paydown.....		17,593	17,593	19,737	19,737		(2,145)		(2,145)		17,593			0	109	08/01/2039.
312940 MF 3	FEDERAL HOME LOAN MORTGAGE COR FHLMC 4.5		12/01/2016	Paydown.....		126,562	126,562	130,972	130,396		(3,834)		(3,834)		126,562			0	4,366	05/01/2040.
312940 MM 8	FEDERAL HOME LOAN MORTGAGE COR FHLMC 4.5		12/01/2016	Paydown.....		436,525	436,525	451,735	449,748		(13,224)		(13,224)		436,525			0	11,559	05/01/2040.
312940 VG 1	FEDERAL HOME LOAN MORTGAGE COR FHLMC 4.5		12/01/2016	Paydown.....		488,238	488,238	505,173	502,967		(14,730)		(14,730)		488,238			0	14,447	06/01/2040.
3132J6 B6 0	FEDERAL HOME LOAN MORTGAGE COR.....		12/01/2016	Paydown.....		2,102,508	2,102,508	2,100,209	2,100,209		2,299		2,299		2,102,508			0	44,694	02/01/2043.
31359T S4 1	FANNIE MAE FNMA_98-38 6.500% 06/01/28.....		12/01/2016	Paydown.....		18,864	18,864	21,033	21,033		(2,170)		(2,170)		18,864			0	166	06/01/2028.
31359T Z4 3	FANNIE MAE FNMA_98-39 7.000% 06/01/28.....		12/01/2016	Paydown.....		13,760	13,760	15,616	15,616		(1,856)		(1,856)		13,760			0	125	06/01/2028.
31371M 6M 4	FEDERAL NATIONAL MORTGAGE ASSO.....		12/01/2016	Paydown.....		205,997	205,997	227,863	227,863		(21,866)		(21,866)		205,997			0	1,438	01/01/2037.
3138EK BP 9	FEDERAL NATIONAL MORTGAGE ASSO.....		12/01/2016	Paydown.....		1,751,470	1,751,470	1,855,464	1,853,629		(102,159)		(102,159)		1,751,470			0	41,042	03/01/2042.
3138EP HM 9	FEDERAL NATIONAL MORTGAGE ASSO.....		12/01/2016	Paydown.....		482,587	482,587	499,478	499,439		(16,852)		(16,852)		482,587			0	10,118	02/01/2045.
31392W 7B 0	FSPC_T-51 6.500% 09/01/43.....		12/01/2016	Paydown.....		29,202	29,202	33,645	33,645		(4,443)		(4,443)		29,202			0	197	09/01/2043.
31396L Q3 7	FANNIE MAE FNMA_06-119.....		12/01/2016	Paydown.....		157,682	157,682	172,720	172,720		(15,038)		(15,038)		157,682			0	1,255	12/01/2036.
31402Q YZ 8	FEDERAL NATIONAL MORTGAGE ASSO.....		12/01/2016	Paydown.....		136,467	136,467	154,705	154,705		(18,238)		(18,238)		136,467			0	973	02/01/2035.
31402R AQ 2	FEDERAL NATIONAL MORTGAGE ASSO.....		12/01/2016	Paydown.....		73,478	73,478	84,771	84,771		(11,293)		(11,293)		73,478			0	572	12/01/2032.
31402R CV 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 5.00		12/01/2016	Paydown.....		551,643	551,643	549,249	549,252		2,390		2,390		551,643			0	14,832	05/01/2035.
31402R SN 0	FEDERAL NATIONAL MORTGAGE ASSO.....		12/01/2016	Paydown.....		108,711	108,711	121,182	121,182		(12,471)		(12,471)		108,711			0	710	10/01/2035.
31402R SZ 3	FEDERAL NATIONAL MORTGAGE ASSO.....		12/01/2016	Paydown.....		173,597	173,597	178,344	178,344		(4,747)		(4,747)		173,597			0	965	12/01/2019.
31403C VL 2	FEDERAL NATIONAL MORTGAGE ASSO.....		12/01/2016	Paydown.....		115,671	115,671	120,078	120,078		(4,406)		(4,406)		115,671			0	589	11/01/2020.
31416J CQ 2	FEDERAL NATIONAL MORTGAGE ASSO.....		12/01/2016	Paydown.....		18,298	18,298	20,697	20,697		(2,400)		(2,400)		18,298			0	126	02/01/2036.

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### SCHEDULE D - PART 4

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

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
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					7,886,698	7,886,698	8,191,047	8,182,088	0	(295,395)	0	(295,395)	0	7,886,698	0	0	0	167,240	XXX
<b>Bonds - Industrial and Miscellaneous</b>																				
00115*	AA 0 AES ILLUMINA LLC 6.000% 03/26/32.....		12/30/2016	Redemption 100.0000.....		27,522	27,522	25,007	25,007		2,515		2,515		27,522			0	417	03/26/2032.
00912X	A* 5 AIR LEASE CORPORATION AIR LEASE CORP 5.0		06/06/2016	Maturity.....		4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000			0	100,000	06/06/2016.
02660T	FK 4 AHM_05-2 5.383% 09/01/35.....		12/01/2016	Paydown.....		300,900	300,900	241,016	241,016		59,883		59,883		300,900			0	1,593	09/01/2035.
03077J	AA 8 AMERIGAS FINANCE LLC/AMERIGAS F		07/27/2016	Call 103.3750.....		516,875	500,000	500,000	500,000		16,875		16,875		516,875			0	23,156	05/20/2020.
04248N	AA 1 ARMY HAWAII FAMILY HOUSING TRU.....		12/15/2016	Redemption 100.0000.....		46,899	46,899	54,042	57,602		(10,702)		(10,702)		46,899			0	2,023	06/15/2050.
04544Q	AD 9 ASSET BACKED SECURITIES CORP H.....		12/26/2016	Paydown.....		15,299	15,299	11,187	11,240		4,059		4,059		15,299			0	47	11/25/2036.
04544T	AA 9 ASSET BACKED SECURITIES CORP H.....		12/25/2016	Paydown.....		12,564	12,564	8,791	8,791		3,772		3,772		12,564			0	8	05/25/2037.
05949C	NQ 5 BOAMS_05-11 BOAMS 2005-11 1A12.....		12/01/2016	Paydown.....		761,947	824,437	795,743	816,907		(54,960)		(54,960)		761,947			0	27,880	12/01/2035.
07331V	AC 0 BAYVIEW OPPORTUNITY MASTER FUN.....		12/28/2016	Paydown.....		1,188,074	1,188,074	1,188,074	1,188,074				0		1,188,074			0	10,586	04/28/2031.
07386R	AC 3 BEAR STEARNS ASSET BACKED SECU.....		12/27/2016	Paydown.....			67	56	56		(56)		(56)					0		05/25/2037.
073871	AC 9 BEAR STEARNS ALT-A TRUST BALTA.....		12/25/2016	Paydown.....		63,577	97,439	86,325	86,325		(22,748)		(22,748)		63,577			0	220	08/25/2036.
07401J	AA 6 BEAR STEARNS MORTGAGE FUNDING.....		12/25/2016	Paydown.....		45,379	45,379	38,005	38,005		7,374		7,374		45,379			0	104	12/25/2036.
07401M	AG 6 BEAR STEARNS MORTGAGE FUNDING.....		12/25/2016	Paydown.....		90,517	90,457	74,343	74,343		16,174		16,174		90,517			0	88	02/25/2037.
10138M	AK 1 BOTTLING GROUP LLC 5.125% 01/15/19.....		11/07/2016	DIRECT.....		998,409	1,000,000	993,990	997,833		574		574		998,407		2	2	67,194	01/15/2019.
12543D	AV 2 CHS/COMMUNITY HEALTH SYSTEMS I.....		12/08/2016	GOLDMAN SACHS & COMPANY.....		277,000	400,000	400,000	400,000				0		400,000		(123,000)	(123,000)	37,583	02/01/2022.
12566U	AD 6 CITIMORTGAGE ALTERNATIVE LOAN.....		12/22/2016	Various.....		3,650,386	4,506,757	4,025,389	4,025,389		(328,087)		(328,087)		3,697,302		(46,917)	(46,917)	58,160	02/01/2037.
12667N	AA 6 COUNTRYWIDE ASSET-BACKED CERTI.....		12/25/2016	Paydown.....		162,139	162,139	148,357	148,825		13,314		13,314		162,139			0	486	11/25/2036.
12668A	X6 7 CWALT_05-65CB 5.500% 01/01/36.....		12/01/2016	Paydown.....		228,496	239,151	216,218	216,218		12,278		12,278		228,496			0	1,675	01/01/2036.
12669A	M6 2 COUNTRYWIDE HOME LOANS CWHL_06.....		12/27/2016	Paydown.....		23,657	23,657	18,963	18,956		4,701		4,701		23,657			0	79	04/25/2046.
12672#	AA 6 CVS PASSTHROUGH TRUST 4.704% 09/10/34.....		12/10/2016	Redemption 100.0000.....		62,410	62,410	62,410	62,410				0		62,410			0	1,602	09/10/2034.
12674@	AA 6 CVS PASSTHROUGH TRUST 4.016% 08/10/35.....		12/10/2016	Redemption 100.0000.....		15,863	15,863	15,863	15,863				0		15,863			0	347	08/10/2035.
12693#	AA 1 UNIVERSITY OF WISCONSIN.....		10/18/2016	Redemption 100.0000.....		36,924	36,924	37,293	37,293		(369)		(369)		36,924			0	318	04/18/2046.
14453F	AC 3 CARRINGTON MORTGAGE LOAN TRUST.....		12/25/2016	Paydown.....		11,458	11,458	9,510	9,608		1,850		1,850		11,458			0	59	04/25/2036.
16162W	MP 1 CHASE_05-S2 CHASE 2005-S2 A27.....		12/01/2016	Paydown.....		3,999,028	3,999,028	3,807,512	3,954,081		44,947		44,947		3,999,028			0	119,588	10/01/2035.
16165A	AD 6 CHASEFLEX TRUST CFLX_07-3.....		12/25/2016	Paydown.....		26,631	26,631	20,881	20,881		5,749		5,749		26,631			0	26	07/25/2037.
17275R	AC 6 CISCO SYSTEMS INC 5.5% 2/22/2016.....		02/22/2016	Maturity.....		1,000,000	1,000,000	972,750	999,359		641		641		1,000,000			0	27,500	02/22/2016.
17311L	AB 7 CITIGROUP MORTGAGE LOAN TRUST.....		12/01/2016	Paydown.....		9,958	8,337	7,483	7,514		2,444		2,444		9,958			0	246	04/01/2037.
17313B	AA 9 CITIGROUP MORTGAGE LOAN TRUST.....		12/25/2016	Paydown.....		242,946	242,946	215,159	216,049		26,896		26,896		242,946			0	1,151	05/25/2037.
184692	C@ 8 CLEARBRIDGE ENERGY MLP FUND IN.....		02/26/2016	Redemption 100.0000.....		76,856	76,856	76,856	76,856				0		76,856			0	586	06/11/2030.
192714	AA 1 COLBUN SA COLBUN SA 6% 1/21/2020.....	D	05/03/2016	CITIGROUP GLOBAL MARKETS INC/.....		553,750	500,000	501,875	500,925		(71)		(71)		500,854		52,896	52,896	23,750	01/21/2020.
20605P	AE 1 CONCHO RESOURCES INC CONCHO RESOURCES IN		02/11/2016	GOLDMAN SACHS & COMPANY.....		832,500	1,000,000	1,000,000	1,000,000				0		1,000,000		(167,500)	(167,500)	20,587	04/01/2023.
223611	A@ 3 COWBOYS STADIUM LP 3.460% 03/31/34.....		09/30/2016	Redemption 100.0000.....		193,172	193,172	193,172	194,770		(1,598)		(1,598)		193,172			0	5,027	03/31/2034.
224044	BW 6 COX COMMUNICATIONS INC 3.25% 12/15/2022.....		06/02/2016	ROBERT W. BAIRD & CO.....		2,685,238	2,750,000	2,745,765	2,746,950		170		170		2,747,120		(61,882)	(61,882)	42,701	12/15/2022.
225470	FR 9 CSFB_05-10 5.250% 11/01/20.....		12/01/2016	Paydown.....		5,106	70,637	59,084	59,084		(53,978)		(53,978)		5,106			0	309	11/01/2020.
233046	AD 3 DB MASTER FINANCE LLC DNKN_15.....		11/20/2016	Paydown.....		8,750	8,750	8,901	8,901		(151)		(151)		8,750			0	87	02/20/2045.
23332U	DB 7 DSLA MORTGAGE LOAN TRUST DSLA.....		12/19/2016	Paydown.....		113,823	113,823	88,213	88,888		24,935		24,935		113,823			0	434	03/19/2045.
23332U	EL 4 DSLA MORTGAGE LOAN TRUST DSLA.....		12/19/2016	Paydown.....		49,659	49,659	38,051	38,348		11,311		11,311		49,659			0	198	08/19/2045.

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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
24617# AA 9	DELAWARE NORTH COMPANIES BOSTO.....		11/14/2016	Redemption 100.0000.....		69.632	69.632	69.632	69.632				0		69.632			0	2,001	11/14/2034.
247916 AC 3	DENBURY RES INC. DENBURY RESOURCES INC 6		05/18/2016	ISSUING COMPANY.....		888,550	1,300,000	1,277,500	1,284,380		682		682		1,285,062		(396,512)	(396,512)	62,847	08/15/2021.
25179M AH 6	DEVON ENERGY CORPORATION DEVON ENERGY CO		01/28/2016	Various.....		924,094	1,000,000	996,980	998,872		25		25		998,897		(74,803)	(74,803)	33,701	01/15/2019.
29250R AH 9	ENBRIDGE ENERGY PARTNERS LP ENBRIDGE ENE		12/15/2016	Maturity.....		1,500,000	1,500,000	1,498,680	1,499,836		164		164		1,500,000			0	88,125	12/15/2016.
33938E AT 4	FLEXTRONICS INTERNATIONAL LTD.....	D	01/12/2016	Tax Free Exchange.....		5,955,067	6,000,000	5,952,780	5,954,953		114		114		5,955,067			0		06/15/2025.
362334 BQ 6	GSA HOME EQUITY TRUST GSA06.....		12/25/2016	Paydown.....		1,745	1,745	1,065	1,073		672		672		1,745			0	5	03/25/2036.
402740 AC 8	GULFSTREAM NATURAL GAS SYSTEM GULFSTREAM		06/01/2016	Maturity.....		2,690,000	2,690,000	2,872,355	2,703,116		(13,116)		(13,116)		2,690,000			0	93,478	06/01/2016.
410345 AG 7	HANESBRANDS INC HANESBRANDS INC 6.375% 1		06/02/2016	Call 103.1880.....		206,376	200,000	192,500	195,659		10,717		10,717		206,376			0	5,915	12/15/2020.
41161P ED 1	HARBORVIEW MORTGAGE LOAN TRUST.....		12/01/2016	Paydown.....		63,138	63,138	62,928	62,928		210		210		63,138			0	217	05/01/2034.
41161P LC 5	HARBORVIEW MORTGAGE LOAN TRUST.....		12/19/2016	Paydown.....		74,516	90,468	65,109	65,468		9,048		9,048		74,516			0	478	03/19/2035.
41161P MF 7	HARBORVIEW MORTGAGE LOAN TRUST.....		12/20/2016	Paydown.....		55,520	66,046	43,348	43,712		11,808		11,808		55,520			0	243	06/19/2035.
423074 AX 1	HJ HEINZ CO 3.950% 07/15/25.....		08/19/2016	Tax Free Exchange.....		2,297,260	2,300,000	2,296,941	2,297,095		164		164		2,297,260			0	94,131	07/15/2025.
438516 AX 4	HONEYWELL INTERNATIONAL INC 5.3% 3/1/201		12/01/2016	DIRECT.....		999,441	1,000,000	996,390	999,051		389		389		999,440		1	1	66,250	03/01/2018.
44416* AB 2	HUDSON TRANSMISSION PARTNERS L HUDSON TR		11/30/2016	Redemption 100.0000.....		39,789	39,789	40,567	40,567		(778)		(778)		39,789			0	870	05/31/2033.
448096 AE 7	HUSKY OIL LTD HUSKY OIL LTD 7.55% 11/15/...	A	11/15/2016	Maturity.....		1,500,000	1,500,000	1,518,690	1,502,717		(2,717)		(2,717)		1,500,000			0	113,250	11/15/2016.
45824T AE 5	INTELSAT JACKSON HOLDINGS SA INTELSAT JA	D	03/09/2016	Various.....		295,155	400,000	400,000	400,000				0		400,000		(104,845)	(104,845)	12,645	04/01/2019.
46629B AC 3	JP MORGAN MORTGAGE ACQUISITION.....		12/01/2016	Paydown.....		13,794	13,794	9,777	9,796		3,998		3,998		13,794			0	229	08/01/2036.
46629Q AC 0	JP MORGAN MORTGAGE ACQUISITION.....		12/01/2016	Paydown.....		5,668	5,668	4,582	4,582		1,086		1,086		5,668			0	26	01/01/2025.
46630M AF 9	JP MORGAN MORTGAGE ACQUISITION.....		12/01/2016	Paydown.....		1,725	1,725	1,286	1,164		561		561		1,725			0	36	01/01/2037.
466313 AE 3	JABIL CIRCUIT INC JABIL CIRCUIT INC 7.75.....		07/15/2016	Maturity.....		1,700,000	1,700,000	1,735,143	1,703,680		(3,680)		(3,680)		1,700,000			0	131,750	07/15/2016.
471109 AB 4	JARDEN CORP JARDEN CORP 7.5% 05/01/2017		04/15/2016	Call 100.0000.....		500,000	500,000	495,000	498,881		1,119		1,119		500,000			0	17,083	05/01/2017.
471109 AE 8	JARDEN CORP JARDEN CORP 6.125% 11/15/202		04/15/2016	Call 103.0630.....		927,567	900,000	864,000	875,871		51,696		51,696		927,567			0	22,969	11/15/2022.
486606 F@ 0	KAYNE ANDERSON MLP INVESTMENT SER W SR U		03/01/2016	Redemption 100.0000.....		2,070,000	2,070,000	2,070,000	2,070,000				0		2,070,000			0	15,352	05/26/2018.
50219J AA 8	LSTAR Securities Inv Trust.....		12/01/2016	Paydown.....		26,702	26,702	26,263	26,391		311		311		26,702			0	376	10/01/2020.
525221 HD 2	LEHMAN XS TRUST LXS_06-2N.....		12/01/2016	Paydown.....		50,369	61,711	45,165	45,557		4,812		4,812		50,369			0	427	02/01/2036.
525226 AN 6	LEHMAN XS TRUST LXS_06-12N.....		12/27/2016	Paydown.....		60,982	68,597	55,049	55,650		5,332		5,332		60,982			0	228	08/25/2046.
525227 AE 4	LEHMAN XS TRUST LXS_06-GP2.....		12/26/2016	Paydown.....		61,367	60,358	47,041	47,620		13,747		13,747		61,367			0	253	06/25/2046.
52522D AQ 4	LEHMAN XS TRUST 0.956% 11/25/46.....		12/27/2016	Paydown.....		120,412	128,028	101,942	102,540		17,872		17,872		120,412			0	479	11/25/2046.
52524V AQ 2	LEHMAN XS TRUST LXS_07-15N.....		12/27/2016	Paydown.....		199,841	293,270	201,257	201,628		(1,788)		(1,788)		199,841			0	2,388	08/26/2047.
54251P AA 5	LONG BEACH MORTGAGE LOAN TRUST.....		12/25/2016	Paydown.....		74,210	74,210	55,727	55,804		18,406		18,406		74,210			0	219	06/25/2036.
54911B AA 8	LSTAR SECURITIES INVESTMENT TR.....		12/01/2016	Paydown.....		63,425	63,425	62,327	62,434		991		991		63,425			0	863	11/02/2020.
570506 AT 2	MARKWEST ENERGY PARTNERS LP.....		01/19/2016	Tax Free Exchange.....									0					0	(22,344)	06/01/2025.

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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
59073@ AA 4	MESQUITE POWER LLC 4.640% 12/31/39.....		12/31/2016	Redemption 100.0000.....		63,056	63,056	63,056	63,056				0		63,056			0	1,829	12/31/2039.
61754J AF 5	MORGAN STANLEY CAPITAL I MSC_0 MSC 2007-.....		12/01/2016	Paydown.....		399,500	399,500	435,003	408,016		(8,516)		(8,516)		399,500			0	18,106	06/01/2042.
61765N AA 4	MSRR 201-R5 1A 0.956% 10/26/46.....		12/25/2016	Paydown.....		1,254,330	1,254,330	1,179,855	1,190,208		64,123		64,123		1,254,330			0	4,652	10/26/2046.
61765N AD 8	MSRR 201-R5 1A 0.956% 10/26/46.....		12/27/2016	Paydown.....			32,035	17,952	17,952		(17,952)		(17,952)					0	23	10/26/2046.
62927# AE 6	NFL VENTURES LP 3.400% 04/15/30.....		10/15/2016	Redemption 100.0000.....		21,193	21,193	21,193	21,193				0		21,193			0	542	04/15/2030.
62927# AF 3	NFL VENTURES LP 3.480% 04/15/31.....		10/15/2016	Redemption 100.0000.....		5,134	5,134	5,134	5,134				0		5,134			0	179	04/15/2031.
65535V DB 1	NOMURA ASSET ACCEPTANCE CORPOR.....		12/01/2016	Paydown.....		3,642	3,642	3,433	3,433		209		209		3,642			0	23	07/01/2034.
66988A AD 6	NOVANT HEALTH INC NOVANT HEALTH INC 5.34.....		11/01/2016	Maturity.....		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	106,900	11/01/2016.
66988V AA 6	NOVASTAR HOME EQUITY LOAN NHEL.....		12/25/2016	Paydown.....		88,076	88,076	67,543	67,758		20,318		20,318		88,076			0	281	06/25/2036.
675758 AC 0	ODEBRECHT FINANCE LTD 7.000% 04/21/20.....	D	10/14/2016	IMPERIAL CAPITAL LLC.....		241,250	500,000	476,875	488,285		1,892		1,892		490,177		(248,927)	(248,927)	34,806	04/21/2020.
678858 BG 5	OKLAHOMA GAS AND ELECTRIC COMP OKLAHOMA.....		01/15/2016	Maturity.....		2,800,000	2,800,000	2,790,872	2,799,956		44		44		2,800,000			0	72,100	01/15/2016.
68210* AC 7	OMEGA LEASING US LLC Rolls Royce (Omega.....		06/24/2016	Redemption 100.0000.....		3,006,410	3,006,410	3,006,410	3,006,410				0		3,006,410			0	122,749	07/12/2016.
70959W AG 8	PENSKE AUTO GROUP INC 5.500% 05/15/26.....		07/08/2016	BANK OF AMERICA N.A.....		350,718	376,000	376,000	376,000				0		376,000		(25,283)	(25,283)	2,745	05/15/2026.
71647N AB 5	PETROBRAS GLOBAL FINANCE BV.....	D	02/23/2016	UBS SECURITIES LLC.....		2,223,763	2,880,000	2,470,982	2,554,056		14,752		14,752		2,568,808		(345,046)	(345,046)	52,882	01/15/2019.
751150 AA 1	RESIDENTIAL ACCREDIT LOANS INC.....		12/01/2016	Paydown.....		20,056	27,381	20,565	20,565		(509)		(509)		20,056			0	43	09/01/2046.
751150 AD 5	RESIDENTIAL ACCREDIT LOANS INC.....		12/01/2016	Paydown.....		7,020	8,296	5,973	6,029		991		991		7,020			0	57	09/01/2046.
75115H AB 2	RESIDENTIAL ACCREDIT LOANS INC.....		12/25/2016	Paydown.....		60,670	75,923	55,899	56,500		4,169		4,169		60,670			0	287	12/26/2036.
75281A AM 1	RANGE RESOURCES CORP RANGE RESOURCES COR.....		09/16/2016	Tax Free Exchange.....		695,630	700,000	692,000	695,070		560		560		695,630			0	20,125	06/01/2021.
76110W LL 8	RESIDENTIAL ASSET SECURITIES C.....		12/01/2016	Paydown.....		1,524	1,524	1,692	1,692		(168)		(168)		1,524			0	15	06/01/2031.
76116R AA 9	RESMAE MORTGAGE LOAN TRUST.....		12/25/2016	Paydown.....		9,365	26,356	15,908	15,908		(6,543)		(6,543)		9,365			0	39	02/25/2036.
779382 AR 1	ROWAN COMPANIES INC 4.750% 01/15/24.....		09/22/2016	Various.....		1,562,481	1,935,000	1,945,449	1,943,926		(531)		(531)		1,943,395		(380,914)	(380,914)	91,964	01/15/2024.
785592 AE 6	SABINE PASS LIQUEFACTION LLC.....		06/08/2016	JP MORGAN SECURITIES LTD LDN.....		489,600	480,000	478,200	478,580		97		97		478,677		10,923	10,923	23,400	02/01/2021.
83416W AB 9	SOLAR STAR FUNDING LLC.....		12/30/2016	Redemption 100.0000.....		57,636	57,636	57,636	57,636				0		57,636			0	2,075	06/30/2035.
84762L AR 6	SPECTRUM BRANDS INC 6.125% 12/15/24.....		02/11/2016	Tax Free Exchange.....		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0		12/15/2024.
858577 AR 0	STENA AB 7.000% 02/01/24.....	D	03/10/2016	GOLDMAN SACHS & COMPANY.....		401,250	500,000	500,000	500,000				0		500,000		(98,750)	(98,750)	21,583	02/01/2024.
86359D UT 2	LEHMAN XS TRUST LXS_05-5N.....		12/27/2016	Paydown.....		1,135	1,135	864	870		266		266		1,135			0	5	11/25/2035.
86359L QM 4	STRUCTURED ASSET MORTGAGE INVE.....		12/01/2016	Paydown.....		19,049	23,406	19,313	19,412		(364)		(364)		19,049			0	288	03/01/2046.
86362X AP 3	STRUCTURED ASSET MORTGAGE INVE.....		12/26/2016	Paydown.....		2,018	2,018	1,621	1,639		379		379		2,018			0	6	01/25/2037.
86363D AA 9	STRUCTURED ASSET MORTGAGE INVE.....		12/25/2016	Paydown.....		18,255	18,255	14,421	14,592		3,663		3,663		18,255			0	80	02/25/2037.
87277* AA 1	TM1505 LLC TM 1505 5.350% 04/05/23.....		12/05/2016	Redemption 100.0000.....		22,928	22,928	25,084	25,084		(2,156)		(2,156)		22,928			0	51	04/05/2023.
87407P AR 1	TAL ADVANTAGE LLC TAL_14-3A.....		05/16/2016	Various.....		6,793,890	7,133,334	7,130,909	7,131,162		173		173		7,131,336		(337,446)	(337,446)	92,647	11/20/2039.
878091 BD 8	TEACHERS INSURANCE AND ANNUITY.....		01/01/2016	VARIOUS.....		6,097,010	5,900,000	6,100,905	6,097,010				0		6,097,008		2	2		09/15/2044.
88314R AC 0	TEXTAINER MARINE CONTAINERS LT.....		02/24/2016	Various.....		1,655,489	1,766,666	1,767,633	1,767,533		127		127		1,767,660		(112,171)	(112,171)	11,000	10/20/2039.
89054X AA 3	TOPAZ SOLAR FARMS LLC 5.75% 9/30/2039.....		09/30/2016	Redemption 100.0009.....		329,207	329,204	329,204	329,204		3		3		329,207			0	16,095	09/30/2039.
90388@ AJ 0	ULTRA PETROLEUM CORP. Ultra Resources In.....		08/02/2016	Various.....		2,572,250	3,000,000	2,130,000	3,000,000			870,000	(870,000)		2,130,000		442,250	442,250	67,650	10/12/2020.
909287 AA 2	UAL PASS THROUGH TRUST SERIES UAL Corp C.....		07/02/2016	Redemption 100.0000.....		51,722	51,722	44,998	46,990		4,732		4,732		51,722			0	2,589	01/02/2024.
91321* AJ 0	UNIMIN CORP Unimin Corporation 4.920% 12.....		12/16/2016	Maturity.....		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	98,400	12/16/2016.
913364 AD 7	UNITYMEDIA NRW GMBH 5.000% 01/15/25.....	D	09/16/2016	JP MORGAN SECURITIES LTD LDN.....		289,680	284,000	284,000	284,000				0		284,000		5,680	5,680	16,803	01/15/2025.

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
92258N AB 1	VELOCITY COMMERCIAL CAPITAL LO.....		12/01/2016	Paydown.....		91,950	91,950	91,039	91,039				910		91,950			0	421	04/01/2046.
925524 BB 5	VIACOM INC VIACOM INC 6.25% 4/30/16.....		04/30/2016	Maturity.....		3,181,000	3,181,000	3,160,005	3,179,779		1,221		1,221		3,181,000			0	99,406	04/30/2016.
92933J A* 8	WM MORRISON SUPERMARKETS PLC.....	D	02/22/2016	Redemption 100.0000.....		6,500,000	6,500,000	6,500,000	6,500,000				0		6,500,000			0	87,389	11/02/2026.
93364E AE 4	WAMU ASSET-BACKED CERTIFICATES.....		12/25/2016	Paydown.....		1,489	1,489	998	1,007		483		483		1,489			0	8	05/25/2037.
93364E AF 1	WAMU ASSET-BACKED CERTIFICATES.....		12/25/2016	Paydown.....		3,897	3,897	2,767	2,770		1,127		1,127		3,897			0	14	05/25/2047.
94987G AA 2	WELLS FARGO REREMIC TRUST WRFF WFRR 2011		12/01/2016	Paydown.....		21,225	21,225	22,140	21,738		(513)		(513)		21,225			0	710	09/01/2047.
96188# AA 6	WETT HOLDINGS LLC 4.310% 12/18/24.....		12/31/2016	Redemption 100.0000.....		22,222	22,222	22,222	22,222				0		22,222			0	599	12/18/2024.
966387 AF 9	WHITING PETROLEUM CORP WHITING PETROLEUM		03/18/2016	ISSUING COMPANY.....		87,250	100,000	98,250	99,231		54		54		99,285		(12,035)	(12,035)		10/01/2018.
97806* AG 7	WOLVERINE POWER SUPPLY COOP IN.....		09/10/2016	Redemption 100.0000.....		50,000	50,000	50,000	50,000				0		50,000			0	1,436	09/10/2045.
98212B AD 5	WPX ENERGY INC 6.000% 01/15/22.....		03/02/2016	Various.....		146,400	259,000	259,000	259,000				0		259,000		(112,600)	(112,600)	9,652	01/15/2022.
984121 BP 7	XEROX CORPORATION 6.400% 03/15/16.....		03/15/2016	Maturity.....		3,100,000	3,100,000	2,937,250	3,093,864		6,136		6,136		3,100,000			0	99,200	03/15/2016.
98462Y A@ 9	YAMANA GOLD INC Yamana Gold Inc 6.450% 1.	A	12/21/2016	Maturity.....		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	125,775	12/21/2016.
B7894* AA 0	SCR-SIBELCO NV SCR-Sibelco Nv 4.920% 12/...	D	12/16/2016	Maturity.....		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	98,400	12/16/2016.
G1011# AD 6	BERENDSEN PLC Berendsen PLC (Davis Group.	D	12/17/2016	Maturity.....		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	98,947	12/17/2016.
L8038* AA 4	SBM BALEIA AZUL SARL 5.500% 09/15/27.....	D	12/15/2016	Redemption 100.0000.....		54,400	54,400	40,899	40,899		13,501		13,501		54,400			0	748	09/15/2027.
PP1T1F YI 4	PLENARY HEALTH NORTH BAY FINCO.....		12/13/2016	Redemption 100.0000.....		14,548	14,548	16,302	16,302		(1,233)		(1,233)		15,068		(520)	(520)	260	03/13/2040.
Q3629# AA 1	ETSA UTILITIES PARTNERSHIP ETSa Utilitie.....	D	10/15/2016	Maturity.....		1,000,000	1,000,000	994,240	999,469		531		531		1,000,000			0	53,300	10/15/2016.
3899999.	Total - Bonds - Industrial and Miscellaneous.....					103,659,375	108,009,432	105,478,002	106,645,203	0	21,563	870,000	(848,437)	0	105,796,769	(520)	(2,136,877)	(2,137,397)	2,879,589	XXX
8399997.	Total - Bonds - Part 4.....					122,059,801	126,322,382	123,932,411	125,096,210	0	(282,055)	870,000	(1,152,055)	0	123,944,163	(520)	(1,883,845)	(1,884,365)	3,100,141	XXX
8399998.	Total - Bonds - Summary Item from Part 5.....					39,904,594	39,811,830	39,954,314			(5,712)		(5,712)		39,948,600	(44,027)	20	(44,007)	136,682	XXX
8399999.	Total - Bonds.....					161,964,395	166,134,212	163,886,725	125,096,210	0	(287,767)	870,000	(1,157,767)	0	163,892,763	(44,547)	(1,883,825)	(1,928,372)	3,236,823	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....					183,297	XXX	177,450					0		177,450		5,847	5,847		XXX
9799999.	Total - Common Stocks.....					183,297	XXX	177,450	0	0	0	0	0		177,450	0	5,847	5,847	0	XXX
9899999.	Total - Preferred and Common Stocks.....					183,297	XXX	177,450	0	0	0	0	0		177,450	0	5,847	5,847	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					162,147,692	XXX	164,064,175	125,096,210	0	(287,767)	870,000	(1,157,767)	0	164,070,213	(44,547)	(1,877,978)	(1,922,525)	3,236,823	XXX

E14.4

## SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	For rei g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
<b>Bonds - U.S. Government</b>																				
912828	R2 8		05/11/2016	CITIGROUP GLOBAL MARKETS INC/.....	07/08/2016	BARCLAYS CAPITAL INC.....	10,000,000	10,076,196	10,271,851	10,074,490				(1,706)			197,361	197,361	31,793	5,299
912828	T4 2		10/24/2016	TD SECURITIES USA LLC.....	12/14/2016	CREDIT SUISSE SECURITIES USA L....	23,000,000	22,960,515	22,793,313	22,963,418				2,904			(170,105)	(170,105)	36,016	11,374
0599999	Total - Bonds - U.S. Government.....						33,000,000	33,036,711	33,065,164	33,037,908	0	1,198	0	1,198	0	0	27,256	27,256	67,809	16,673
<b>Bonds - All Other Government</b>																				
040114	GR 5	D	04/19/2016	DEUTSCHE BANK AG LONDON.....	04/29/2016	Tax Free Exchange.....	1,000,000	1,000,000	1,000,000	1,000,000				0			0	0		
040114	GT 1	D	04/27/2016	SANTANDER INVESTMENT SECURITIE	04/29/2016	Tax Free Exchange.....	500,000	513,750	513,747	513,747			(3)	(3)			0	0		625
040114	HA 1	D	04/19/2016	DEUTSCHE BANK AG LONDON.....	04/27/2016	Various.....	1,000,000	1,000,000	1,043,450	1,000,000				0			43,450	43,450	1,389	
1099999	Total - Bonds - All Other Government.....						2,500,000	2,513,750	2,557,197	2,513,747	0	(3)	0	(3)	0	0	43,450	43,450	1,389	625
<b>Bonds - Industrial and Miscellaneous</b>																				
125896	BG 4		11/01/2016	METLIFE 0HA 10276.....	12/23/2016	DIRECT.....	1,500,000	1,566,252	1,558,899	1,559,038				(7,214)			(139)	(139)	26,933	15,992
36162J	AB 2		04/15/2016	WELLS FARGO & CO.....	09/28/2016	BARCLAYS CAPITAL INC.....	478,000	478,000	430,125	478,000				0			(47,875)	(47,875)	11,157	
42704K	AA 4		05/25/2016	BANK OF AMERICA N.A.....	07/01/2016	Tax Free Exchange.....	260,000	260,000	260,000	260,000				0			0	0		
42704K	AB 2		05/25/2016	BANK OF AMERICA N.A.....	07/01/2016	Tax Free Exchange.....	717,000	717,000	717,000	717,000				0			0	0		
55336V	AH 3		12/22/2015	MPLX LP 4.875% 06/01/25.....	01/04/2016	Various.....	210,000	208,049	187,688	208,057			8	8			(20,370)	(20,370)	1,024	
55336V	AH 3		12/22/2015	MPLX LP 4.875% 06/01/25.....	09/29/2016	Various.....	615,000	609,287	609,678	609,678			391	391			0	0	14,991	
86765L	AD 9		04/04/2016	SUNOCO LP 6.250% 04/15/21.....	10/03/2016	Tax Free Exchange.....	188,000	188,000	188,000	188,000				0			0	0		
966387	AQ 5		03/18/2016	WHITING PETROLEUM CORP.....	03/21/2016	Various.....	100,000	87,250	84,575	87,319			69	69			(2,744)	(2,744)	3,124	
G2694N	AG 4	B	05/17/2016	DEBENHAMS PLC 5.250% 07/15/21....	10/14/2016	NOMURA INTERNATIONAL PLC.....	243,830	290,015	246,268	289,853			(161)	(161)		(44,027)	442	(43,585)	10,255	5,178
3899999	Total - Bonds - Industrial and Miscellaneous.....						4,311,830	4,403,853	4,282,233	4,396,945	0	(6,907)	0	(6,907)	0	(44,027)	(70,686)	(114,713)	67,484	21,170
8399998	Total - Bonds.....						39,811,830	39,954,314	39,904,594	39,948,600	0	(5,712)	0	(5,712)	0	(44,027)	20	(44,007)	136,682	38,468
<b>Common Stocks - Industrial and Miscellaneous</b>																				
247916	20 8		05/18/2016	DENBURY RES INC.....	05/20/2016	CITIGROUP GLOBAL MARKETS INC/....	45,500,000	177,450	183,297	177,450				0			5,847	5,847		
9099999	Total - Common Stocks - Industrial and Miscellaneous.....						177,450	177,450	183,297	177,450	0	0	0	0	0	0	5,847	5,847	0	0
9799998	Total - Common Stocks.....						177,450	177,450	183,297	177,450	0	0	0	0	0	5,847	5,847	0	0	
9899999	Total - Preferred and Common Stocks.....						177,450	177,450	183,297	177,450	0	0	0	0	0	5,847	5,847	0	0	
9999999	Total - Bonds, Preferred and Common Stocks.....						40,131,764	40,087,891	40,126,050	40,126,050	0	(5,712)	0	(5,712)	0	(44,027)	5,867	(38,160)	136,682	38,468

E15



**Sch. D - Pt. 6 - Sn. 1**  
**NONE**

**Sch. D - Pt. 6 - Sn. 2**  
**NONE**

**Sch. DA - Pt. 1**  
**NONE**

### 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)
<b>Swaps - Hedging Effective - Foreign Exchange</b>																						
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2014-FXS-241196	Q7794#AF0 QPH FINANCE CO PTY LTD	D 1.....	Currency	National Australia Bank Limited F85B4JFBSYQFRQEH3Z21...	06/11/2014.	08/14/2029.	.....	469,350	4.5550% [6.2800%]	.....	.....	(1,777)	107,300		103,483	.....	1,725	.....	.....	8,339	.....	100/100.....
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2016-FXS-317938-1	PP1T1FY14 PLENARY HEALTH NORTH BAY FINCO	D 1.....	Currency	Citibank N A..... E57ODZWZ7FF32TWEFA76..	04/27/2016.	03/13/2040.	.....	1,203,813	5.1050% [5.1820%]	.....	.....	851	70,422		47,217	.....	70,422	.....	.....	29,000	.....	100/100.....
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-245685	X2145*AA4 ELENIA FINANCE OYJ	D 1.....	Currency	Citibank N A..... E57ODZWZ7FF32TWEFA76..	07/25/2014.	07/30/2034.	.....	2,688,200	5.1000% [3.6010%]	.....	.....	58,593	578,700		517,925	.....	63,100	.....	.....	56,371	.....	100/100.....
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-263690	L2836*AA1 ERAC UK FINANCE LTD/ EHI INTER	D 1.....	Currency	Citibank N A..... E57ODZWZ7FF32TWEFA76..	12/04/2014.	02/03/2024.	.....	2,721,620	3.8150% [1.9660%]	.....	.....	56,332	401,170		326,476	.....	69,410	.....	.....	36,249	.....	100/100.....
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-263691	L2836*AB9 ERAC UK FINANCE LTD/ EHI INTER	D 1.....	Currency	Citibank N A..... E57ODZWZ7FF32TWEFA76..	12/04/2014.	02/03/2027.	.....	8,300,941	4.0200% [2.2720%]	.....	.....	166,283	1,223,569		942,467	.....	211,701	.....	.....	131,895	.....	100/100.....
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-320430	L4678SAB4 HANESBRANDS INC .	D 1.....	Currency	Citibank N A..... E57ODZWZ7FF32TWEFA76..	05/20/2016.	06/15/2024.	.....	112,210	5.5975% [3.5000%]	.....	.....	1,521	6,735		3,536	.....	6,735	.....	.....	1,532	.....	100/100.....
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-320438	L4678SAB4 HANESBRANDS INC .	D 1.....	Currency	Citibank N A..... E57ODZWZ7FF32TWEFA76..	05/20/2016.	06/15/2024.	.....	224,420	5.5975% [3.5000%]	.....	.....	3,042	13,470		7,073	.....	13,470	.....	.....	3,065	.....	100/100.....
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-201627	G9766#AB0 WORKSPACE GROUP PLC	D 1.....	Currency	Citibank N A..... E57ODZWZ7FF32TWEFA76..	06/06/2013.	07/01/2023.	.....	1,551,000	5.9850% [5.5300%]	.....	.....	22,122	315,350		307,928	.....	238,250	.....	.....	19,774	.....	100/100.....
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-277849	G4378*AC3 HEATHROW AIRPORT	D 1.....	Currency	Citibank N A..... E57ODZWZ7FF32TWEFA76..	04/15/2015.	10/15/2035.	.....	11,362,890	3.7255% [2.9700%]	.....	.....	133,751	1,848,385		1,190,704	.....	1,834,525	.....	.....	246,342	.....	100/100.....
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-278716	G8278*AA9 BRISTOL AIRPORT LTD	D 1.....	Currency	Citibank N A..... E57ODZWZ7FF32TWEFA76..	04/24/2015.	05/15/2030.	.....	1,332,740	4.2675% [3.6800%]	.....	.....	15,429	246,603		189,816	.....	209,422	.....	.....	24,373	.....	100/100.....
Currency swap - Rec fixed USD [Pay floating GBP] ; 2012-FXS-158753	G2956@AA9 ABP ACQUISITIONS UK LTD	D 1.....	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	03/16/2012.	04/25/2033.	.....	3,962,500	6.3010% [GBP LIBOR 6M+3.2810%]	.....	.....	123,178	873,375		1,310,216	.....	595,625	.....	.....	80,053	.....	100/100.....
0879999. Total-Swaps-Hedging Effective-Foreign Exchange.....									.....0	.....0	.....	579,325	5,685,079	XXX	4,946,842	.....0	3,314,384	.....0	.....0	636,993	XXX	XXX
0909999. Total-Swaps-Hedging Effective.....									.....0	.....0	.....	579,325	5,685,079	XXX	4,946,842	.....0	3,314,384	.....0	.....0	636,993	XXX	XXX
<b>Swaps - Hedging Other - Foreign Exchange</b>																						
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2012-FXS-181874	G6970*AD8 PEEL PORTS PP FINANCE LTD 6.550% 12/10/2037	D 1.....	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	11/20/2012.	12/10/2037.	.....	2,387,400	6.4750% [6.5500%]	.....	.....	21,814	351,388		351,388	.....	(46,030)	.....	.....	54,645	.....	0001.....
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-217688	Mortgage Loan LN_0000510064....	B.....	Currency	Citibank N A..... E57ODZWZ7FF32TWEFA76..	12/02/2013.	12/05/2033.	.....	5,228,800	7.0120% [6.4600%]	.....	.....	90,518	1,389,325		1,389,325	.....	(138,231)	.....	.....	107,603	.....	0001.....
Currency swap - Rec fixed USD [Pay floating GBP] ; 2012-FXS-184392	G3225*AB2 Eversholt Rail 5.1% 12/2036	D 1.....	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86....	12/12/2012.	12/19/2036.	.....	6,446,800	5.1500% [GBP LIBOR 6M+2.3300%]	.....	.....	166,552	1,968,079		1,968,079	.....	225,482	.....	.....	144,086	.....	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)
0939999	Total-Swaps-Hedging Other-Foreign Exchange									0	0	278,884	3,708,792	XXX	3,708,792	41,221	2,072,775	0	0	306,334	XXX	XXX
0969999	Total-Swaps-Hedging Other									0	0	278,884	3,708,792	XXX	3,708,792	41,221	2,072,775	0	0	306,334	XXX	XXX
1179999	Total-Swaps-Foreign Exchange									0	0	858,209	9,393,871	XXX	8,655,634	41,221	5,387,159	0	0	943,327	XXX	XXX
1209999	Total-Swaps									0	0	858,209	9,393,871	XXX	8,655,634	41,221	5,387,159	0	0	943,327	XXX	XXX
1399999	Total-Hedging Effective									0	0	579,325	5,685,079	XXX	4,946,842	0	3,314,384	0	0	636,993	XXX	XXX
1409999	Total-Hedging Other									0	0	278,884	3,708,792	XXX	3,708,792	41,221	2,072,775	0	0	306,334	XXX	XXX
1449999	TOTAL									0	0	858,209	9,393,871	XXX	8,655,634	41,221	5,387,159	0	0	943,327	XXX	XXX

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	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 or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
<b>Swaps - Hedging Effective - Foreign Exchange</b>																									
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2016-FXS-317938-1	PP1T1FYI4 PLENARY HEALTH NORTH BAY FINCO	D 1.....	Currency	Citibank N A.....	E57ODZWZ7FF32TWEFA	04/27/2016	03/13/2040	10/06/2016	Sale.....	.....15,101		5.1050% [5.1820%]			.....524										100/100.....
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-319811	G2694NAG4 DEBENHAMS PLC .....	D 1.....	Currency	Citibank N A.....	E57ODZWZ7FF32TWEFA	05/17/2016	07/15/2021	10/17/2016	Sale.....	.....144,310		5.7270% [5.2500%]			.....23,658	.....690									100/100.....
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-320053	G2694NAG4 DEBENHAMS PLC .....	D 1.....	Currency	Citibank N A.....	E57ODZWZ7FF32TWEFA	05/18/2016	07/15/2021	10/17/2016	Sale.....	.....145,800		5.7500% [5.2500%]			.....25,264	.....735									100/100.....
0879999. Total-Swaps-Hedging Effective-Foreign Exchange.....													.....0	.....0	.....49,445	.....1,425	.....0	XXX	.....0	.....0	.....0	.....49,445	.....0	.....0	XXX
0909999. Total-Swaps-Hedging Effective.....													.....0	.....0	.....49,445	.....1,425	.....0	XXX	.....0	.....0	.....0	.....49,445	.....0	.....0	XXX
1179999. Total-Swaps-Foreign Exchange.....													.....0	.....0	.....49,445	.....1,425	.....0	XXX	.....0	.....0	.....0	.....49,445	.....0	.....0	XXX
1209999. Total-Swaps.....													.....0	.....0	.....49,445	.....1,425	.....0	XXX	.....0	.....0	.....0	.....49,445	.....0	.....0	XXX
1399999. Total-Hedging Effective.....													.....0	.....0	.....49,445	.....1,425	.....0	XXX	.....0	.....0	.....0	.....49,445	.....0	.....0	XXX
1449999. TOTAL.....													.....0	.....0	.....49,445	.....1,425	.....0	XXX	.....0	.....0	.....0	.....49,445	.....0	.....0	XXX

**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.....	1,742,000	1,224,763	0	1,661,605	0	134,698	0	
Citibank N A.....	E57ODZWZ7FF32TWEFA76.....	Y.....	Y.....	5,300,000	6,093,728	793,728	4,922,467	0	656,204	656,204	
Deutsche Bank AG.....	7LTWFZY1CNSX8D621K86.....	Y.....	Y.....	1,900,000	1,968,079	68,079	1,968,079	68,079	144,086	144,086	
National Australia Bank Limited.....	F8SB4JFBSYQFRQEH3Z21.....	Y.....	Y.....		107,300	107,300	103,483	103,483	8,339	8,339	
0299999. Total NAIC 1 Designation.....				8,942,000	9,393,871	0	8,655,634	0	943,327	808,629	
0999999. Gross Totals.....				8,942,000	9,393,871	0	8,655,634	0	943,327	808,629	
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64					9,393,871	0					

## 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 to Reporting Entity</b>								
Barclays Bank PLC.....	G5GSEF7VJP517OUK5573....	Cash.....	Cash.....	1,742,000	1,742,000	XXX		V.....
Citibank N A.....	E57ODZWZ7FF32WEFA76..	Cash.....	Cash.....	5,300,000	5,300,000	XXX		V.....
Deutsche Bank AG.....	7LTWFZYICNSX8D621K86....	Cash.....	Cash.....	1,900,000	1,900,000	XXX		V.....
0299999. Totals.....				8,942,000	8,942,000	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>						
JPMorgan Chase Bank, NA..... New York, NY.....					6,597,078	XXX
Wells Fargo..... San Francisco, CA.....					329,258	XXX
0199998. Deposits in.....1 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories...	XXX	XXX			10,776	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	6,937,112	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	6,937,112	XXX
0599999. Total Cash.....	XXX	XXX	0	0	6,937,112	XXX

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

1. January.....	7,876,295	4. April.....	8,565,928	7. July.....	9,786,770	10. October.....	11,369,469
2. February.....	8,189,663	5. May.....	10,690,061	8. August.....	10,050,646	11. November.....	7,685,689
3. March.....	5,216,313	6. June.....	2,347,169	9. September.....	1,814,663	12. December.....	6,937,112

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
<b>U.S. Government Bonds - Issuer Obligations</b>							
UNITED STATES TREASURY.....		12/29/2016.....		01/05/2017.....	999,970		15
UNITED STATES TREASURY.....		12/22/2016.....		01/12/2017.....	3,999,538		378
UNITED STATES TREASURY.....		12/27/2016.....		01/19/2017.....	4,199,045		212
0199999. U.S. Government Bonds - Issuer Obligations.....					9,198,553	0	605
0599999. Total - U.S. Government Bonds.....					9,198,553	0	605
<b>Total Bonds</b>							
7799999. Subtotals - Issuer Obligations.....					9,198,553	0	605
8399999. Subtotals - Bonds.....					9,198,553	0	605
8699999. Total - Cash Equivalents.....					9,198,553	0	605

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

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the		All Other Special Deposits	
			Benefit of All Policyholders		5 Book/Adjusting Carrying Value	6 Fair Value
			3 Book/Adjusting Carrying Value	4 Fair Value		
1. Alabama.....AL						
2. Alaska.....AK						
3. Arizona.....AZ						
4. Arkansas.....AR						
5. California.....CA						
6. Colorado.....CO						
7. Connecticut.....CT						
8. Delaware.....DE						
9. District of Columbia.....DC						
10. Florida.....FL						
11. Georgia.....GA	B...	GA RSD Section 33-3-9.....			40,365	39,692
12. Hawaii.....HI						
13. Idaho.....ID						
14. Illinois.....IL						
15. Indiana.....IN						
16. Iowa.....IA						
17. Kansas.....KS						
18. Kentucky.....KY						
19. Louisiana.....LA						
20. Maine.....ME						
21. Maryland.....MD						
22. Massachusetts.....MA						
23. Michigan.....MI						
24. Minnesota.....MN						
25. Mississippi.....MS						
26. Missouri.....MO						
27. Montana.....MT						
28. Nebraska.....NE						
29. Nevada.....NV						
30. New Hampshire.....NH						
31. New Jersey.....NJ						
32. New Mexico.....NM						
33. New York.....NY	B...	FOR THE BENEFIT OF ALL POLICYHOLDERS.....	1,283,093	1,467,250		
34. North Carolina.....NC						
35. North Dakota.....ND						
36. Ohio.....OH						
37. Oklahoma.....OK						
38. Oregon.....OR						
39. Pennsylvania.....PA						
40. Rhode Island.....RI						
41. South Carolina.....SC						
42. South Dakota.....SD						
43. Tennessee.....TN						
44. Texas.....TX						
45. Utah.....UT						
46. Vermont.....VT						
47. Virginia.....VA						
48. Washington.....WA						
49. West Virginia.....WV						
50. Wisconsin.....WI						
51. Wyoming.....WY						
52. American Samoa.....AS						
53. Guam.....GU						
54. Puerto Rico.....PR						
55. US Virgin Islands.....VI						
56. Northern Mariana Islands.....MP						
57. Canada.....CAN						
58. Aggregate Alien and Other.....OT	XXX	XXX	0	0	0	0
59. Total.....	XXX	XXX	1,283,093	1,467,250	40,365	39,692

**DETAILS OF WRITE-INS**

5801. ....						
5802. ....						
5803. ....						
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	0	0

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LIFE ANNUAL STATEMENT BLANK**

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