



# ANNUAL STATEMENT

For the Year Ended December 31, 2015  
of the Condition and Affairs of the

## Metropolitan Property and Casualty Insurance Company

NAIC Group Code.....241, 241 (Current Period) (Prior Period)  
 Organized under the Laws of Rhode Island  
 NAIC Company Code..... 26298  
 Employer's ID Number..... 13-2725441  
 State of Domicile or Port of Entry Rhode Island  
 Country of Domicile US  
 Incorporated/Organized..... August 31, 1972  
 Commenced Business..... December 8, 1972  
 Statutory Home Office 700 Quaker Lane..... Warwick ..... RI ..... US ..... 02886-6669  
 (Street and Number) (City or Town, State, Country and Zip Code)  
 Main Administrative Office 700 Quaker Lane..... Warwick ..... RI ..... US..... 02886-6669  
 (Street and Number) (City or Town, State, Country and Zip Code) 401-827-2400  
 (Area Code) (Telephone Number)  
 Mail Address PO Box 350, 700 Quaker Lane..... Warwick ..... RI ..... US ..... 02887-0350  
 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)  
 Primary Location of Books and Records 700 Quaker Lane..... Warwick ..... RI ..... US ..... 02886-6669  
 (Street and Number) (City or Town, State, Country and Zip Code) 800-638-4208  
 (Area Code) (Telephone Number)  
 Internet Web Site Address www.metlife.com  
 Statutory Statement Contact Kevin Paul Swift 800-638-4208  
 (Name) (Area Code) (Telephone Number) (Extension)  
 kswift@metlife.com 401-827-2315  
 (E-Mail Address) (Fax Number)

### OFFICERS

Name	Title	Name	Title
1. Kishore Ponnayolu	President	2. Maura Catherine Travers	Assistant General Counsel and Secretary
3. Ralph George Spontak	Vice President and Chief Financial Officer	4. Marlene Beverly Debel	Treasurer

### OTHER

Michael John Bednarick	Vice President	Susan Ann Buffum	Vice President
Charles Phillip Cavas	Vice President and Associate General Counsel	Darla Ann Finchum	Vice President
Barbara Jean Furr	Vice President	Paul Edward Gavin	Senior Vice President
Pamela Gammell Hallagan	Vice President	Lise Ann Hasegawa	Vice President
Scott David Kuczmariski	Senior Vice President	Richard Paul Lonardo	Vice President
Jason Phillip Manske	Senior Vice President and Chief Hedging Officer	Barry Gregory Morphis	Vice President
Michael Valentine Neubauer	Vice President	Mick Lloyd Noland	Senior Vice President
Robert Francis Nostramo	Senior Vice President and General Counsel	Brenda Ann Perkins	Vice President
Michael Joseph Romano	Vice President	Joseph Urba Rupp Jr.	Vice President
Donald Gerard Sullivan	Vice President	Michael Clifford Walsh	Executive Vice President

### DIRECTORS OR TRUSTEES

Todd Brian Katz	Maria Regina Morris	Kishore Ponnayolu	Kevin Stanley Redgate
Stanley Jeffery Talbi	Michael Clifford Walsh		

State of..... Rhode Island  
 County of..... Kent

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 therefrom 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.

Kishore Ponnayolu  
President

Maura Catherine Travers  
Assistant General Counsel and Secretary

Ralph George Spontak  
Vice President and Chief Financial Officer

Subscribed and sworn to before me  
 This 1st day of February 2016

Lorie Vieira  
Notary  
August 4, 2018

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 \_\_\_\_\_

## 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.....	80,895,865	2.0	80,895,865	0	80,895,865	2.0
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....	0	0.0	0	0	0	0.0
1.22 Issued by U.S. government sponsored agencies.....	0	0.0	0	0	0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	22,496,092	0.6	22,496,092	0	22,496,092	0.6
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	46,377,224	1.2	46,377,224	0	46,377,224	1.2
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	73,802,423	1.9	73,802,423	0	73,802,423	1.9
1.43 Revenue and assessment obligations.....	2,255,167,892	56.8	2,255,167,892	0	2,255,167,892	56.8
1.44 Industrial development and similar obligations.....	0	0.0	0	0	0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	363,401	0.0	363,401	0	363,401	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	41,589	0.0	41,589	0	41,589	0.0
1.513 All other.....	0	0.0	0	0	0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	0	0.0	0	0	0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....	0	0.0	0	0	0	0.0
1.523 All other.....	21,347,873	0.5	21,347,873	0	21,347,873	0.5
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	288,858,187	7.3	288,858,187	0	288,858,187	7.3
2.2 Unaffiliated non-U.S. securities (including Canada).....	141,935,206	3.6	141,935,206	0	141,935,206	3.6
2.3 Affiliated securities.....	0	0.0	0	0	0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	0	0.0	0	0	0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....	0	0.0	0	0	0	0.0
3.22 Unaffiliated.....	89,336,132	2.2	89,336,132	0	89,336,132	2.2
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....	0	0.0	0	0	0	0.0
3.32 Unaffiliated.....	0	0.0	0	0	0	0.0
3.4 Other equity securities:						
3.41 Affiliated.....	877,561,687	22.1	877,561,687	0	877,561,687	22.1
3.42 Unaffiliated.....	0	0.0	0	0	0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....	0	0.0	0	0	0	0.0
3.52 Unaffiliated.....	0	0.0	0	0	0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....	0	0.0	0	0	0	0.0
4.2 Agricultural.....	0	0.0	0	0	0	0.0
4.3 Single family residential properties.....	0	0.0	0	0	0	0.0
4.4 Multifamily residential properties.....	0	0.0	0	0	0	0.0
4.5 Commercial loans.....	0	0.0	0	0	0	0.0
4.6 Mezzanine real estate loans.....	0	0.0	0	0	0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....	169,558	0.0	169,558	0	169,558	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....	9,134,931	0.2	9,134,931	0	9,134,931	0.2
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....	0	0.0	0	0	0	0.0
6. Contract loans.....	0	0.0	0	0	0	0.0
7. Derivatives.....	3,922,916	0.1	3,922,916	0	3,922,916	0.1
8. Receivables for securities.....	400,119	0.0	400,119	0	400,119	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....	0	0.0	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	(92,778,185)	(2.3)	(92,778,185)	0	(92,778,185)	(2.3)
11. Other invested assets.....	151,606,950	3.8	151,606,950	0	151,606,950	3.8
12. Total invested assets.....	3,970,639,861	100.0	3,970,639,861	0	3,970,639,861	100.0

## SCHEDULE A - VERIFICATION BETWEEN YEARS

### Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....	9,944,088	
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....	0	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	33,662	33,662
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....	0	
3.2	Totals, Part 3, Column 11.....	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		0
5.	Deduct amounts received on disposals, Part 3, Column 15.....		0
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....	0	
6.2	Totals, Part 3, Column 13.....	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....	497,720	
7.2	Totals, Part 3, Column 10.....	0	497,720
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	175,541	
8.2	Totals, Part 3, Column 9.....	0	175,541
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		9,304,489
10.	Deduct total nonadmitted amounts.....		0
11.	Statement value at end of current period (Line 9 minus Line 10).....		9,304,489

## SCHEDULE B - VERIFICATION BETWEEN YEARS

### Mortgage Loans

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

NONE

**SCHEDULE BA - VERIFICATION BETWEEN YEARS**

## Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		116,783,388
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	76,213,366	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	17,869,629	94,082,995
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....	0	
3.2	Totals, Part 3, Column 12.....	0	0
4.	Accrual of discount.....		0
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	(5,676,007)	
5.2	Totals, Part 3, Column 9.....	(648,492)	(6,324,499)
6.	Total gain (loss) on disposals, Part 3, Column 19.....		0
7.	Deduct amounts received on disposals, Part 3, Column 16.....		52,864,595
8.	Deduct amortization of premium and depreciation.....		0
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....	(6,067)	
9.2	Totals, Part 3, Column 14.....	0	(6,067)
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....	66,467	
10.2	Totals, Part 3, Column 11.....	0	66,467
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		151,604,755
12.	Deduct total nonadmitted amounts.....		0
13.	Statement value at end of current period (Line 11 minus Line 12).....		151,604,755

**SCHEDULE D - VERIFICATION BETWEEN YEARS**

## Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		4,069,413,736
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		432,992,432
3.	Accrual of discount.....		6,657,781
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(2,719,202)	
4.2	Part 2, Section 1, Column 15.....	(839,400)	
4.3	Part 2, Section 2, Column 13.....	9,959,761	
4.4	Part 4, Column 11.....	(1,168,388)	5,232,771
5.	Total gain (loss) on disposals, Part 4, Column 19.....		2,110,544
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		596,399,711
7.	Deduct amortization of premium.....		12,862,658
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	(2,725,845)	
8.2	Part 2, Section 1, Column 19.....	0	
8.3	Part 2, Section 2, Column 16.....	0	
8.4	Part 4, Column 15.....	53,102	(2,672,743)
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	5,000,000	
9.2	Part 2, Section 1, Column 17.....	0	
9.3	Part 2, Section 2, Column 14.....	0	
9.4	Part 4, Column 13.....	0	5,000,000
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		3,899,472,153
11.	Deduct total nonadmitted amounts.....		1,288,581
12.	Statement value at end of current period (Line 10 minus Line 11).....		3,898,183,572

**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>					
Governments (Including all obligations guaranteed by governments)	1. United States.....	81,259,266	81,793,529	81,409,013	81,803,635
	2. Canada.....	0	0	0	0
	3. Other Countries.....	22,496,092	28,370,703	22,328,554	23,123,000
	4. Totals.....	103,755,358	110,164,232	103,737,567	104,926,635
U.S. States, Territories and Possessions (Direct and guaranteed)					
	5. Totals.....	46,377,224	50,519,540	46,813,244	44,935,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)					
	6. Totals.....	73,802,423	87,702,041	72,677,682	118,901,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions					
	7. Totals.....	2,255,351,393	2,422,208,195	2,262,275,920	2,213,977,964
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)					
	8. United States.....	310,064,148	326,447,629	314,768,592	332,639,342
	9. Canada.....	27,188,519	27,091,127	27,943,369	27,086,457
	10. Other Countries.....	114,746,687	117,569,201	118,854,694	117,493,617
	11. Totals.....	451,999,354	471,107,957	461,566,655	477,219,416
Parent, Subsidiaries and Affiliates					
	12. Totals.....	0	0	0	0
	<b>13. Total Bonds.....</b>	<b>2,931,285,752</b>	<b>3,141,701,965</b>	<b>2,947,071,068</b>	<b>2,959,960,015</b>
<b>PREFERRED STOCKS</b>					
Industrial and Miscellaneous (Unaffiliated)	14. United States.....	89,336,132	89,336,132	82,520,357	
	15. Canada.....	0	0	0	
	16. Other Countries.....	0	0	0	
	17. Totals.....	89,336,132	89,336,132	82,520,357	
Parent, Subsidiaries and Affiliates					
	18. Totals.....	0	0	0	
	<b>19. Total Preferred Stocks.....</b>	<b>89,336,132</b>	<b>89,336,132</b>	<b>82,520,357</b>	
<b>COMMON STOCKS</b>					
Industrial and Miscellaneous (Unaffiliated)	20. United States.....	0	0	0	
	21. Canada.....	0	0	0	
	22. Other Countries.....	0	0	0	
	23. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates					
	24. Totals.....	878,850,268	878,850,268	568,245,431	
	<b>25. Total Common Stocks.....</b>	<b>878,850,268</b>	<b>878,850,268</b>	<b>568,245,431</b>	
	<b>26. Total Stocks.....</b>	<b>968,186,401</b>	<b>968,186,401</b>	<b>650,765,788</b>	
	<b>27. Total Bonds and Stocks...</b>	<b>3,899,472,153</b>	<b>4,109,888,366</b>	<b>3,597,836,856</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 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
<b>1. U.S. Governments</b>											
1.1 NAIC 1.....	650,616	1,242,451	77,507,383	375	2,458,368	81,859,193	2.8	22,168,428	0.7	81,859,193	0
1.2 NAIC 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.3 NAIC 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 NAIC 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 NAIC 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.6 NAIC 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.7 Totals.....	650,616	1,242,451	77,507,383	375	2,458,368	81,859,193	2.8	22,168,428	0.7	81,859,193	0
<b>2. All Other Governments</b>											
2.1 NAIC 1.....	0	0	0	0	0	0	0.0	1,985,135	0.1	0	0
2.2 NAIC 2.....	0	7,672,036	2,428,080	8,218,224	3,391,705	21,710,045	0.7	16,447,228	0.5	15,794,473	5,915,572
2.3 NAIC 3.....	0	0	486,797	0	0	486,797	0.0	1,934,455	0.1	486,797	0
2.4 NAIC 4.....	0	0	299,250	0	0	299,250	0.0	1,297,592	0.0	0	299,250
2.5 NAIC 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.6 NAIC 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.7 Totals.....	0	7,672,036	3,214,127	8,218,224	3,391,705	22,496,092	0.8	21,664,410	0.7	16,281,270	6,214,822
<b>3. U.S. States, Territories and Possessions, etc., Guaranteed</b>											
3.1 NAIC 1.....	7,000,790	5,037,926	28,304,349	6,034,159	0	46,377,224	1.6	63,035,680	2.1	44,761,325	1,615,899
3.2 NAIC 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 NAIC 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 NAIC 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 NAIC 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.6 NAIC 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.7 Totals.....	7,000,790	5,037,926	28,304,349	6,034,159	0	46,377,224	1.6	63,035,680	2.1	44,761,325	1,615,899
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>											
4.1 NAIC 1.....	4,167,587	8,575,590	5,231,444	45,990,240	9,837,562	73,802,423	2.5	75,598,729	2.5	73,802,423	0
4.2 NAIC 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 NAIC 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 NAIC 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 NAIC 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.6 NAIC 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.7 Totals.....	4,167,587	8,575,590	5,231,444	45,990,240	9,837,562	73,802,423	2.5	75,598,729	2.5	73,802,423	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>											
5.1 NAIC 1.....	96,586,658	457,571,970	882,227,823	231,404,654	274,461,518	1,942,252,623	66.2	2,131,248,389	70.1	1,903,117,607	39,135,016
5.2 NAIC 2.....	5,141,772	9,513,321	104,504,407	66,234,857	108,527,352	293,921,709	10.0	231,091,424	7.6	293,921,709	0
5.3 NAIC 3.....	1,174,168	2,540,842	0	6,928,451	0	10,643,461	0.4	18,057,422	0.6	10,643,461	0
5.4 NAIC 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5 NAIC 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.6 NAIC 6.....	0	8,533,600	0	0	0	8,533,600	0.3	0	0.0	8,533,600	0
5.7 Totals.....	102,902,598	478,159,733	986,732,230	304,567,962	382,988,870	2,255,351,393	76.9	2,380,397,235	78.3	2,216,216,377	39,135,016

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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 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
<b>6. Industrial and Miscellaneous (unaffiliated)</b>											
6.1 NAIC 1.....	3,201,679	9,180,964	47,161,692	9,117,307	8,855,820	77,517,462	2.6	162,961,556	5.4	64,024,754	13,492,708
6.2 NAIC 2.....	1,482,144	47,076,514	124,959,349	34,806,956	16,561,229	224,886,192	7.7	212,667,775	7.0	115,635,719	109,250,473
6.3 NAIC 3.....	2,127,198	13,409,938	85,966,967	2,041,922	127,248	103,673,273	3.5	53,654,543	1.8	34,633,096	69,040,177
6.4 NAIC 4.....	0	16,287,775	20,996,621	599,850	0	37,884,246	1.3	34,550,616	1.1	25,342,531	12,541,715
6.5 NAIC 5.....	0	4,864,021	3,174,160	0	0	8,038,181	0.3	2,422,500	0.1	7,782,972	255,209
6.6 NAIC 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
6.7 Totals.....	6,811,021	90,819,212	282,258,789	46,566,035	25,544,297	451,999,354	15.4	466,256,990	15.3	247,419,072	204,580,282
<b>7. Hybrid Securities</b>											
7.1 NAIC 1.....	0	0	0	0	0	0	0.0	10,000,000	0.3	0	0
7.2 NAIC 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3 NAIC 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 NAIC 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 NAIC 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.6 NAIC 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.7 Totals.....	0	0	0	0	0	0	0.0	10,000,000	0.3	0	0
<b>8. Parent, Subsidiaries and Affiliates</b>											
8.1 NAIC 1.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 NAIC 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 NAIC 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 NAIC 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 NAIC 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.6 NAIC 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
<b>9. Total Bonds Current Year</b>											
9.1 NAIC 1.....	(d).....111,607,330	.....481,608,901	.....1,040,432,691	.....292,546,735	.....295,613,268	.....2,221,808,925	.....75.8	.....XXX	.....XXX	.....2,167,565,302	.....54,243,623
9.2 NAIC 2.....	(d).....6,623,916	.....64,261,871	.....231,891,836	.....109,260,037	.....128,480,286	.....540,517,946	.....18.4	.....XXX	.....XXX	.....425,351,901	.....115,166,045
9.3 NAIC 3.....	(d).....3,301,366	.....15,950,780	.....86,453,764	.....8,970,373	.....127,248	.....114,803,531	.....3.9	.....XXX	.....XXX	.....45,763,354	.....69,040,177
9.4 NAIC 4.....	(d).....0	.....16,287,775	.....21,295,871	.....599,850	.....0	.....38,183,496	.....1.3	.....XXX	.....XXX	.....25,342,531	.....12,840,965
9.5 NAIC 5.....	(d).....0	.....4,864,021	.....3,174,160	.....0	.....0	(c).....8,038,181	.....0.3	.....XXX	.....XXX	.....7,782,972	.....255,209
9.6 NAIC 6.....	(d).....0	.....8,533,600	.....0	.....0	.....0	(c).....8,533,600	.....0.3	.....XXX	.....XXX	.....8,533,600	.....0
9.7 Totals.....	.....121,532,612	.....591,506,948	.....1,383,248,322	.....411,376,995	.....424,220,802	(b).....2,931,885,679	.....100.0	.....XXX	.....XXX	.....2,680,339,660	.....251,546,019
9.8 Line 9.7 as a % of Col. 6.....	.....4.1	.....20.2	.....47.2	.....14.0	.....14.5	.....100.0	.....XXX	.....XXX	.....XXX	.....91.4	.....8.6
<b>10. Total Bonds Prior Year</b>											
10.1 NAIC 1.....	.....56,903,858	.....277,333,744	.....926,677,788	.....543,033,760	.....663,048,767	.....XXX	.....XXX	.....2,466,997,917	.....81.2	.....2,378,858,416	.....88,139,501
10.2 NAIC 2.....	.....9,057,610	.....39,483,839	.....173,944,823	.....105,419,278	.....132,300,877	.....XXX	.....XXX	.....460,206,427	.....15.1	.....342,740,183	.....117,466,244
10.3 NAIC 3.....	.....427,727	.....9,523,570	.....39,256,982	.....13,287,570	.....11,150,571	.....XXX	.....XXX	.....73,646,420	.....2.4	.....50,885,936	.....22,760,484
10.4 NAIC 4.....	.....0	.....7,561,386	.....26,095,022	.....2,191,800	.....0	.....XXX	.....XXX	.....35,848,208	.....1.2	.....7,168,236	.....28,679,972
10.5 NAIC 5.....	.....0	.....470,000	.....1,952,500	.....0	.....0	.....XXX	.....XXX	(c).....2,422,500	.....0.1	.....1,482,500	.....940,000
10.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	(c).....0	.....0.0	.....0	.....0
10.7 Totals.....	.....66,389,195	.....334,372,539	.....1,167,927,115	.....663,932,408	.....806,500,215	.....XXX	.....XXX	(b).....3,039,121,472	.....100.0	.....2,781,135,271	.....257,986,201
10.8 Line 10.7 as a % of Col. 8.....	.....2.2	.....11.0	.....38.4	.....21.8	.....26.5	.....XXX	.....XXX	.....100.0	.....XXX	.....91.5	.....8.5
<b>11. Total Publicly Traded Bonds</b>											
11.1 NAIC 1.....	.....108,972,228	.....469,608,901	.....1,019,833,467	.....284,869,628	.....284,281,078	.....2,167,565,302	.....73.9	.....2,378,858,416	.....78.3	.....2,167,565,302	.....XXX
11.2 NAIC 2.....	.....5,724,050	.....27,051,016	.....184,926,934	.....83,226,892	.....124,423,009	.....425,351,901	.....14.5	.....342,740,183	.....11.3	.....425,351,901	.....XXX
11.3 NAIC 3.....	.....2,886,127	.....5,902,481	.....29,837,624	.....7,009,874	.....127,248	.....45,763,354	.....1.6	.....50,885,936	.....1.7	.....45,763,354	.....XXX
11.4 NAIC 4.....	.....0	.....14,340,208	.....10,402,473	.....599,850	.....0	.....25,342,531	.....0.9	.....7,168,236	.....0.2	.....25,342,531	.....XXX
11.5 NAIC 5.....	.....0	.....4,608,812	.....3,174,160	.....0	.....0	.....7,782,972	.....0.3	.....1,482,500	.....0.0	.....7,782,972	.....XXX
11.6 NAIC 6.....	.....0	.....8,533,600	.....0	.....0	.....0	.....8,533,600	.....0.3	.....0	.....0.0	.....8,533,600	.....XXX
11.7 Totals.....	.....117,582,405	.....530,045,018	.....1,248,174,658	.....375,706,244	.....408,831,335	.....2,680,339,660	.....91.4	.....2,781,135,271	.....91.5	.....2,680,339,660	.....XXX
11.8 Line 11.7 as a % of Col. 6.....	.....4.4	.....19.8	.....46.6	.....14.0	.....15.3	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	.....4.0	.....18.1	.....42.6	.....12.8	.....13.9	.....91.4	.....XXX	.....XXX	.....XXX	.....91.4	.....XXX
<b>12. Total Privately Placed Bonds</b>											
12.1 NAIC 1.....	.....2,635,102	.....12,000,000	.....20,599,224	.....7,677,107	.....11,332,190	.....54,243,623	.....1.9	.....88,139,501	.....2.9	.....XXX	.....54,243,623
12.2 NAIC 2.....	.....899,866	.....37,210,855	.....46,964,902	.....26,033,145	.....4,057,277	.....115,166,045	.....3.9	.....117,466,244	.....3.9	.....XXX	.....115,166,045
12.3 NAIC 3.....	.....415,239	.....10,048,299	.....56,616,140	.....1,960,499	.....0	.....69,040,177	.....2.4	.....22,760,484	.....0.7	.....XXX	.....69,040,177
12.4 NAIC 4.....	.....0	.....1,947,567	.....10,893,398	.....0	.....0	.....12,840,965	.....0.4	.....28,679,972	.....0.9	.....XXX	.....12,840,965
12.5 NAIC 5.....	.....0	.....255,209	.....0	.....0	.....0	.....255,209	.....0.0	.....940,000	.....0.0	.....XXX	.....255,209
12.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.7 Totals.....	.....3,950,207	.....61,461,930	.....135,073,664	.....35,670,751	.....15,389,467	.....251,546,019	.....8.6	.....257,986,201	.....8.5	.....XXX	.....251,546,019
12.8 Line 12.7 as a % of Col. 6.....	.....1.6	.....24.4	.....53.7	.....14.2	.....6.1	.....100.0	.....XXX	.....XXX	.....XXX	.....XXX	.....100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	.....0.1	.....2.1	.....4.6	.....1.2	.....0.5	.....8.6	.....XXX	.....XXX	.....XXX	.....XXX	.....8.6

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- (a) Includes \$.....94,300,425 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....15,144,195 current year, \$.....23,965,242 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 \$.....7,380,870 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 non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....599,927; 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

	1	2	3	4	5	6	7	8	9	10	11
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.5	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed
<b>1. U.S. Governments</b>											
1.1 Issuer Obligations.....	599,927	1,074,014	77,363,483	0	2,458,368	81,495,792	2.8	21,687,544	0.7	81,495,792	0
1.2 Residential Mortgage-Backed Securities.....	50,689	168,437	143,900	375	0	363,401	0.0	480,884	0.0	363,401	0
1.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 Totals.....	650,616	1,242,451	77,507,383	375	2,458,368	81,859,193	2.8	22,168,428	0.7	81,859,193	0
<b>2. All Other Governments</b>											
2.1 Issuer Obligations.....	0	7,672,036	3,214,127	8,218,224	3,391,705	22,496,092	0.8	21,664,409	0.7	16,281,270	6,214,822
2.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 Totals.....	0	7,672,036	3,214,127	8,218,224	3,391,705	22,496,092	0.8	21,664,409	0.7	16,281,270	6,214,822
<b>3. U.S. States, Territories and Possessions, Guaranteed</b>											
3.1 Issuer Obligations.....	7,000,790	5,037,926	28,304,349	6,034,159	0	46,377,224	1.6	63,035,680	2.1	44,761,325	1,615,899
3.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 Totals.....	7,000,790	5,037,926	28,304,349	6,034,159	0	46,377,224	1.6	63,035,680	2.1	44,761,325	1,615,899
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>											
4.1 Issuer Obligations.....	4,167,587	8,575,590	5,231,444	45,990,240	9,837,562	73,802,423	2.5	75,598,729	2.5	73,802,423	0
4.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 Totals.....	4,167,587	8,575,590	5,231,444	45,990,240	9,837,562	73,802,423	2.5	75,598,729	2.5	73,802,423	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>											
5.1 Issuer Obligations.....	102,895,356	468,140,639	986,721,517	304,563,422	382,988,870	2,245,309,804	76.6	2,379,745,524	78.3	2,216,174,788	29,135,016
5.2 Residential Mortgage-Backed Securities.....	7,242	19,094	10,713	4,540	0	41,589	0.0	52,703	0.0	41,589	0
5.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.4 Other Loan-Backed and Structured Securities.....	0	10,000,000	0	0	0	10,000,000	0.3	599,010	0.0	0	10,000,000
5.5 Totals.....	102,902,598	478,159,733	986,732,230	304,567,962	382,988,870	2,255,351,393	76.9	2,380,397,237	78.3	2,216,216,377	39,135,016
<b>6. Industrial and Miscellaneous (unaffiliated)</b>											
6.1 Issuer Obligations.....	3,635,980	83,199,245	269,809,979	43,872,073	25,391,147	425,908,424	14.5	400,557,493	13.2	223,928,142	201,980,282
6.2 Residential Mortgage-Backed Securities.....	1,896,856	5,515,323	3,215,676	1,384,826	153,150	12,165,831	0.4	21,619,077	0.7	12,165,831	0
6.3 Commercial Mortgage-Backed Securities.....	1,256,780	0	7,925,262	0	0	9,182,042	0.3	28,164,123	0.9	9,182,042	0
6.4 Other Loan-Backed and Structured Securities.....	21,405	2,104,644	1,307,872	1,309,136	0	4,743,057	0.2	15,916,296	0.5	2,143,057	2,600,000
6.5 Totals.....	6,811,021	90,819,212	282,258,789	46,566,035	25,544,297	451,999,354	15.4	466,256,989	15.3	247,419,072	204,580,282
<b>7. Hybrid Securities</b>											
7.1 Issuer Obligations.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	10,000,000	0.3	0	0
7.5 Totals.....	0	0	0	0	0	0	0.0	10,000,000	0.3	0	0
<b>8. Parent, Subsidiaries and Affiliates</b>											
8.1 Issuer Obligations.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 Totals.....	0	0	0	0	0	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

	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 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
<b>Distribution by Type</b>											
<b>9. Total Bonds Current Year</b>											
9.1 Issuer Obligations.....	118,299,640	573,699,450	1,370,644,899	408,678,118	424,067,652	2,895,389,759	98.8	XXX	XXX	2,656,443,740	238,946,019
9.2 Residential Mortgage-Backed Securities.....	1,954,787	5,702,854	3,370,289	1,389,741	153,150	12,570,821	0.4	XXX	XXX	12,570,821	0
9.3 Commercial Mortgage-Backed Securities.....	1,256,780	0	7,925,262	0	0	9,182,042	0.3	XXX	XXX	9,182,042	0
9.4 Other Loan-Backed and Structured Securities.....	21,405	12,104,644	1,307,872	1,309,136	0	14,743,057	0.5	XXX	XXX	2,143,057	12,600,000
9.5 Totals.....	121,532,612	591,506,948	1,383,248,322	411,376,995	424,220,802	2,931,885,679	100.0	XXX	XXX	2,680,339,660	251,546,019
9.6 Line 9.5 as a % of Col. 6.....	4.1	20.2	47.2	14.0	14.5	100.0	XXX	XXX	XXX	91.4	8.6
<b>10. Total Bonds Prior Year</b>											
10.1 Issuer Obligations.....	65,429,376	319,054,358	1,109,584,429	661,846,854	806,374,362	XXX	XXX	2,962,289,379	97.5	2,745,489,113	216,800,266
10.2 Residential Mortgage-Backed Securities.....	216,536	714,300	20,835,421	260,554	125,853	XXX	XXX	22,152,664	0.7	2,186,981	19,965,683
10.3 Commercial Mortgage-Backed Securities.....	0	1,537,482	26,626,641	0	0	XXX	XXX	28,164,123	0.9	28,164,123	0
10.4 Other Loan-Backed and Structured Securities.....	743,283	13,066,401	10,880,622	1,825,000	0	XXX	XXX	26,515,306	0.9	5,295,054	21,220,252
10.5 Totals.....	66,389,195	334,372,541	1,167,927,113	663,932,408	806,500,215	XXX	XXX	3,039,121,472	100.0	2,781,135,271	257,986,201
10.6 Line 10.5 as a % of Col. 8.....	2.2	11.0	38.4	21.8	26.5	XXX	XXX	100.0	XXX	91.5	8.5
<b>11. Total Publicly Traded Bonds</b>											
11.1 Issuer Obligations.....	114,349,433	524,237,520	1,236,171,235	373,007,367	408,678,185	2,656,443,740	90.6	2,745,489,113	90.3	2,656,443,740	XXX
11.2 Residential Mortgage-Backed Securities.....	1,954,787	5,702,854	3,370,289	1,389,741	153,150	12,570,821	0.4	2,186,981	0.1	12,570,821	XXX
11.3 Commercial Mortgage-Backed Securities.....	1,256,780	0	7,925,262	0	0	9,182,042	0.3	28,164,123	0.9	9,182,042	XXX
11.4 Other Loan-Backed and Structured Securities.....	21,405	104,644	707,872	1,309,136	0	2,143,057	0.1	5,295,054	0.2	2,143,057	XXX
11.5 Totals.....	117,582,405	530,045,018	1,248,174,658	375,706,244	408,831,335	2,680,339,660	91.4	2,781,135,271	91.5	2,680,339,660	XXX
11.6 Line 11.5 as a % of Col. 6.....	4.4	19.8	46.6	14.0	15.3	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	4.0	18.1	42.6	12.8	13.9	91.4	XXX	XXX	XXX	91.4	XXX
<b>12. Total Privately Placed Bonds</b>											
12.1 Issuer Obligations.....	3,950,207	49,461,930	134,473,664	35,670,751	15,389,467	238,946,019	8.1	216,800,266	7.1	XXX	238,946,019
12.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	19,965,683	0.7	XXX	0
12.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities.....	0	12,000,000	600,000	0	0	12,600,000	0.4	21,220,252	0.7	XXX	12,600,000
12.5 Totals.....	3,950,207	61,461,930	135,073,664	35,670,751	15,389,467	251,546,019	8.6	257,986,201	8.5	XXX	251,546,019
12.6 Line 12.5 as a % of Col. 6.....	1.6	24.4	53.7	14.2	6.1	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	0.1	2.1	4.6	1.2	0.5	8.6	XXX	XXX	XXX	XXX	8.6

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## SCHEDULE DA - VERIFICATION BETWEEN YEARS

### Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	0	0	0	0	0
2. Cost of short-term investments acquired.....	888,398,995	888,398,995	0	0	0
3. Accrual of discount.....	65,287	65,287	0	0	0
4. Unrealized valuation increase (decrease).....	0	0	0	0	0
5. Total gain (loss) on disposals.....	(10,650)	(10,650)	0	0	0
6. Deduct consideration received on disposals.....	887,853,704	887,853,704	0	0	0
7. Deduct amortization of premium.....	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	599,928	599,928	0	0	0
11. Deduct total nonadmitted amounts.....	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	599,928	599,928	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).....		1,700,050
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....	0	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....	0	0
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17.....	16,667	
3.2	Section 2, Column 19.....	35,705	52,372
4.	Total gain (loss) on termination recognized, Section 2, Column 22.....		288,583
5.	Considerations received/(paid) on terminations, Section 2, Column 15.....		300,570
6.	Amortization:		
6.1	Section 1, Column 19.....	0	
6.2	Section 2, Column 21.....	0	0
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
7.1	Section 1, Column 20.....	0	
7.2	Section 2, Column 23.....	0	0
8.	Total foreign exchange change in Book/Adjusted Carrying Value:		
8.1	Section 1, Column 18.....	2,134,475	
8.2	Section 2, Column 20.....	0	2,134,475
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....		3,874,910
10.	Deduct nonadmitted assets.....		0
11.	Statement value at end of current period (Line 9 minus Line 10).....		3,874,910

**SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS**

## Futures Contracts

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

**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.....	3,874,910	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance.....	0	
3. Subtotal (Line 1 plus Line 2).....		3,874,910
4. Part D, Section 1, Column 5.....	3,922,917	
5. Part D, Section 1, Column 6.....	(48,007)	
6. Total (Line 3 minus Line 4 minus Line 5).....		0
		Fair Value Check
7. Part A, Section 1, Column 16.....	3,947,783	
8. Part B, Section 1, Column 13.....	0	
9. Total (Line 7 plus Line 8).....		3,947,783
10. Part D, Section 1, Column 8.....	3,995,790	
11. Part D, Section 1, Column 9.....	(48,007)	
12. Total (Line 9 minus Line 10 minus Line 11).....		0
		Potential Exposure Check
13. Part A, Section 1, Column 21.....	443,368	
14. Part B, Section 1, Column 20.....	0	
15. Part D, Section 1, Column 11.....	443,368	
16. Total (Line 13 plus Line 14 minus Line 15).....		0

**SCHEDULE E - VERIFICATION BETWEEN YEARS**

## Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	0	0	0
2. Cost of cash equivalents acquired.....	280,960,279	280,960,279	0
3. Accrual of discount.....	8,165	8,165	0
4. Unrealized valuation increase (decrease).....	0	-	0
5. Total gain (loss) on disposals.....	(8,506)	(8,506)	0
6. Deduct consideration received on disposals.....	280,959,938	280,959,938	0
7. Deduct amortization of premium.....	0	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0	0
11. Deduct total nonadmitted amounts.....	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0	0

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

**SCHEDULE A - PART 1**

Showing all Real Estate OWNED December 31 of Current Year

1 Description of Property	2 Code	Location		5 Date Acquired	6 Date of Last Appraisal	7 Actual Cost	8 Amount of Encumbrances	9 Book/Adjusted Carrying Value Less Encumbrances	10 Fair Value Less Encumbrances	Change in Book/Adjusted Carrying Value Less Encumbrances					16 Gross Income Earned Less Interest on Encumbrances	17 Taxes, Repairs, and Expenses Incurred
		3 City	4 State							11 Current Year Depreciation	12 Current Year's Other-Than-Temporary Impairment Recognized	13 Current Year's Change in Encumbrances	14 Total Change in B./A.C.V. (13 - 11 - 12)	15 Total Foreign Exchange Change in B./A.C.V.		
<b>Properties Occupied by the Reporting Entity - Administrative</b>																
Units 4, 6, 8 and 10 River Farms Condominium.....		West Warwick.....	RI.....	10/27/1989.	10/05/1995.	328,831	0	135,646	0	26,540	0	0	(26,540)	0	559,380	392,175
Unit 12 River Farms Condominium.....		West Warwick.....	RI.....	10/20/1989.	10/05/1995.	82,208	0	33,912	0	6,635	0	0	(6,635)	0	139,845	98,044
0299999. Properties Occupied by the Reporting Entity - Administrative.....						411,039	0	169,558	0	33,175	0	0	(33,175)	0	699,225	490,219
0399999. Total - Properties Occupied by the Reporting Entity.....						411,039	0	169,558	0	33,175	0	0	(33,175)	0	699,225	490,219
<b>Properties Held for the Production of Income</b>																
Mosaic Westshore.....		Tampa.....	FL.....	05/29/2013.	12/31/2015.	5,053,474	0	4,819,839	5,198,610	93,228	0	0	(93,228)	0	454,552	220,566
Broadstone Laurel Highlands.....		Lorton.....	VA.....	07/17/2013.	12/31/2015.	4,514,544	0	4,315,091	4,322,590	49,138	497,720	0	(546,858)	0	352,534	130,925
0499999. Total - Properties Held for the Production of Income.....						9,568,018	0	9,134,930	9,521,200	142,366	497,720	0	(640,086)	0	807,086	351,491
0699999. Totals.....						9,979,057	0	9,304,488	9,521,200	175,541	497,720	0	(673,261)	0	1,506,311	841,710



## SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
Description of Property	2	3	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
<b>Acquired by Purchase</b>								
Mosaic Westshore.....	Tampa.....	FL.....	12/31/2015.	Permanent Improvement.....	.....0	.....0	.....0	.....33,914
Broadstone Laurel Highlands.....	Lorton.....	VA.....	12/31/2015.	Permanent Improvement.....	.....0	.....0	.....0	.....(252)
0199999. Total - Acquired by Purchase.....					.....0	.....0	.....0	.....33,662
0399999. Totals.....					.....0	.....0	.....0	.....33,662

**Sch. A - Pt. 3  
NONE**

**Sch. B - Pt. 1  
NONE**

**Sch. B - Pt. 2  
NONE**

**Sch. B - Pt. 3  
NONE**



**SCHEDULE BA - PART 1**

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

1 CUSIP Identification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership	
			4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization) / Accretion	15 Current Year's Other-Than-Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A. C.V.				
4399999	Total - Any Other Class of Asset - Affiliated								7,858,644	16,548,791	16,548,791	(204,504)	0	0	0	0	0	0	0	XXX
4499999	Subtotal - Unaffiliated								125,992,600	129,399,508	129,399,508	(5,403,317)	0	66,467	0	(6,067)	1,220,502	87,259,847	XXX	
4599999	Subtotal - Affiliated								13,515,100	24,566,429	22,205,247	(272,690)	0	0	0	0	(14,641)	0	XXX	
4699999	Totals								139,507,700	153,955,937	151,604,755	(5,676,007)	0	66,467	0	(6,067)	1,205,861	87,259,847	XXX	

**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>										
	BDCM Opportunity Fund IV, L.P.	Greenwich	CT	Black Diamond Capital Management	02/04/2015	0	177,125	547,377	0	0.300
	Blackstone Strategic Alliance Fund II L.P.	New York	NY	Blackstone	11/23/2010	13	0	96,591	0	0.200
	Blue Sea Capital Fund I LP	Palm Beach	FL	Blue Sea Capital	10/11/2013	3	0	865,331	0	1.600
	Carlyle Partners VI, L.P.	Washington	DC	Carlyle	02/19/2013	3	0	127,786	0	0.000
	Charles River Partnership XVI, L.P.	Cambridge	MA	Charles River	05/06/2015	1	153,000	603,500	0	0.900
	Cortec Group Fund VI, L.P.	New York	NY	Cortec	04/27/2015	3	55,472	660,081	0	0.700
	EnCap Energy Capital Fund X, L.P.	Houston	TX	EnCap	02/05/2015	0	621,400	278,423	0	0.200
	EnCap Energy Capital IX	Houston	TX	EnCap	01/04/2013	0	0	294,123	0	0.000
	Equistone Partners Europe Fund V L.P.	London	GBR	Equistone	01/22/2015	3	280,896	348,006	0	0.200
	Foundation Capital VIII, L.P.	San Francisco	CA	Foundation Capital	05/06/2015	1	184,615	0	0	1.500
	Francisco Partners IV, L.P.	San Francisco	CA	Francisco Partners Management	03/30/2015	3	225,000	1,237,500	0	0.300
	Lansdowne Developed Markets Fund LP	London	GBR	Lansdowne	10/30/2015	5	20,000,000	0	0	0.200
	Omega Capital Investors, L.P.	New York	NY	OMEGA	03/01/2007	5	0	10,000,000	0	1.900
	Pershing Square, L.P.	New York	NY	Pershing Square Capital Management	10/07/2015	5	20,000,000	0	0	0.600
	Senator Global Opportunity Fund LP	New York	NY	Senator Investment Group	03/02/2015	13	20,000,000	0	0	0.200
	Trident VI, L.P.	Greenwich	CT	Stone Point Capital	12/20/2013	3	0	1,903,206	0	0.200
	Turiya Fund LP	Hong Kong	HKG	Turiya	06/23/2015	5	14,000,000	0	0	0.500
	Wayzata Opportunities Fund III, L.P.	Wayzata	MN	Wayzata	09/11/2012	0	0	200,629	0	0.100
	Welsh, Carson, Anderson & Stowe XII, L.P.	New York	NY	Welsh Carson	03/26/2015	3	515,858	0	0	0.200
	WIN 7, L.P.	New York	NY	Blackstone	03/30/2007	3	0	20,505	0	5.900
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated						76,213,366	17,698,916	0	XXX
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated</b>										
	ML-AI METLIFE MEMBER 1, LLC	Chicago	IL	METLIFE	12/20/2013	0	0	170,713	0	4.800
1899999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated						0	170,713	0	XXX
4499999	Subtotal - Unaffiliated						76,213,366	17,698,916	0	XXX
4599999	Subtotal - Affiliated						0	170,713	0	XXX
4699999	Totals						76,213,366	17,869,629	0	XXX

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**SCHEDULE BA - PART 3**

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

1	2		Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20	
			3	4					9	10	11	12	13	14							
CUSIP Identification	Name or Description		City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income	
<b>Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Bonds - Unaffiliated</b>																					
59219# 10 9	Metropolitan Money Market Pool Participation.....		Various.....	NY...	Metropolitan Money Market Pool.....	12/31/2014.	03/31/2015.	.....49,976,992	.....0	.....0	.....0	.....0	.....0	.....0	.....49,976,992	.....49,976,992	.....0	.....0	.....0	.....0	
0799999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Bonds - Unaffiliated.....								.....49,976,992	.....0	.....0	.....0	.....0	.....0	.....0	.....49,976,992	.....49,976,992	.....0	.....0	.....0	.....0	
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>																					
	BDCM Opportunity Fund IV, L.P.....		Greenwich.....	CT....	Normal Distributions and/or adjustments.....	02/04/2015.	12/31/2015.	.....165,433	.....0	.....0	.....0	.....0	.....0	.....165,433	.....165,433	.....0	.....0	.....0	.....0	.....0	
	Blackstone Strategic Alliance Fund II L.P.....		New York.....	NY...	Normal Distributions and/or adjustments.....	11/23/2010.	12/31/2015.	.....453,874	.....0	.....0	.....0	.....0	.....0	.....453,874	.....453,874	.....0	.....0	.....0	.....0	.....0	
	Carlyle Partners VI, L.P.....		Washington.....	DC...	Normal Distributions and/or adjustments.....	02/19/2013.	12/31/2015.	.....8,320	.....0	.....0	.....0	.....0	.....0	.....8,320	.....8,320	.....0	.....0	.....0	.....0	.....0	
	EnCap Energy Capital IX.....		Houston.....	TX....	Normal Distributions and/or adjustments.....	01/04/2013.	12/31/2015.	.....19,360	.....0	.....0	.....0	.....0	.....0	.....19,360	.....19,360	.....0	.....0	.....0	.....0	.....0	
	ESL Partners, L.P.....		Bay Harbour.....	FL....	Residual Activity.....	08/01/2007.	05/01/2014.	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....3,711	
	Halcyon Partners L.P.....		New York.....	NY...	Liquidated.....	11/01/2006.	07/01/2015.	.....2,648,492	.....(648,492)	.....0	.....0	.....0	.....(648,492)	.....2,000,000	.....2,000,000	.....0	.....0	.....0	.....0	.....685,395	
	Meritech Capital Partners IV, L.P.....		Palo Alto.....	CA...	Normal Distributions and/or adjustments.....	09/29/2010.	12/31/2015.	.....1,868	.....0	.....0	.....0	.....0	.....0	.....1,868	.....1,868	.....0	.....0	.....0	.....0	.....0	
	Smith Breeden Mortgage Partners L.P.....		Chapel Hill.....	NC...	Residual Activity.....	11/01/2006.	02/05/2010.	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....10,274	
	Trident VI, L.P.....		Greenwich.....	CT....	Normal Distributions and/or adjustments.....	12/20/2013.	12/31/2015.	.....147,312	.....0	.....0	.....0	.....0	.....0	.....147,312	.....147,312	.....0	.....0	.....0	.....0	.....0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								.....3,444,659	.....(648,492)	.....0	.....0	.....0	.....(648,492)	.....2,796,167	.....2,796,167	.....0	.....0	.....0	.....0	.....699,380	
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated</b>																					
	MetLife 1201 TAB Member, LLC.....		SEATTLE.....	WA...		10/10/2012.	12/31/2015.	.....31,034	.....0	.....0	.....0	.....0	.....0	.....31,034	.....31,034	.....0	.....0	.....0	.....0	.....0	
	ML-AI METLIFE MEMBER 1, LLC.....		Chicago.....	IL....		12/20/2013.	12/31/2015.	.....60,402	.....0	.....0	.....0	.....0	.....0	.....60,402	.....60,402	.....0	.....0	.....0	.....0	.....0	
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....								.....91,436	.....0	.....0	.....0	.....0	.....0	.....91,436	.....91,436	.....0	.....0	.....0	.....0	.....0	
4499999. Subtotal - Unaffiliated.....								.....53,421,651	.....(648,492)	.....0	.....0	.....0	.....(648,492)	.....52,773,159	.....52,773,159	.....0	.....0	.....0	.....0	.....0	.....699,380
4599999. Subtotal - Affiliated.....								.....91,436	.....0	.....0	.....0	.....0	.....0	.....91,436	.....91,436	.....0	.....0	.....0	.....0	.....0	.....0
4699999. Totals.....								.....53,513,087	.....(648,492)	.....0	.....0	.....0	.....(648,492)	.....52,864,595	.....52,864,595	.....0	.....0	.....0	.....0	.....0	.....699,380

E09











SCHEDULE D - PART 1

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

Table with columns: CUSIP Identification, Description, Codes (3, 4, 5), NAIC Designation, Actual Cost, Fair Value (8, 9), Par Value, Book/Adjusted Carrying Value, Change in Book/Adjusted Carrying Value (12-15), Interest (16-20), and Dates (21, 22). Includes rows for various bond types like Illinois Fin., ILLINOIS ST SALES TAX REV., INDIANA ST FINANCE AUTHORITY, etc.

E10.4









SCHEDULE D - PART 1

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

Table with columns for CUSIP Identification, Description, Codes, Actual Cost, Fair Value, Par Value, Book/Adjusted Carrying Value, Change in Book/Adjusted Carrying Value, Interest, and Dates. Rows list various bonds like SAN ANTONIO TEX ARPT SYS REV, SAN ANTONIO TEX ELECTRIC&GAS, SAN ANTONIO TEX ELECTRIC&GAS, SAN BERNARDINO CNTY CALIF SING SAN BERNA, SAN DIEGO CALIF PUB FACS FING, SAN DIEGO CALIF PUB FACS FING, SAN FRANCISCO CALIF CITY&CNTY San Franci, SAN FRANCISCO CALIF CITY&CNTY San Franci, SAN FRANCISCO CALIF CITY&CNTY San Franci, SAN FRANCISCO CALIF CITY&CNTY San Franci, SAN FRANCISCO CALIF CITY&CNTY San Franci, SAN FRANCISCO CALIF CITY&CNTY San Franci, SAN FRANCISCO CALIF CITY&CNTY San Franci, SAN FRANCISCO CALIF CITY&CNTY San Franci, SAN FRANCISCO CALIF CITY&CNTY, SAN FRANCISCO CALIF CITY&CNTY, SAN JOAQUIN HILLS CALIF TRANSN SAN JOAQU, SAN JOSE CALIF ARPT REV City of San Jose, SONOMA MARIN AREA RAIL TRANSIT SONOMA MA, SOUTH CAROLINA ST PORTS AUTH SOUTH CAROL, ST CHARLES PARISH LA ST CHARLES PARISH L, TAMPA BAY WTR FLA Tampa Bay FL Water Ut, TAMPA-HILLSBOROUGH CNTY FLA EX TAMPA HIL, TAMPA-HILLSBOROUGH CNTY FLA EX TAMPA HIL, TAMPA-HILLSBOROUGH CNTY FLA EX, TARRANT CNTY TEX HEALTH FACS D TARRANT C, TENNESSEE ENERGY ACQUISITION C Tennessee, TENNESSEE HSG DEV AGY Tennessee Housing, TENNESSEE HSG DEV AGY Tennessee Housing, TENNESSEE HSG DEV AGY Tennessee Housing, TEXAS ST DEPT HSG & CMNTY AFFA Texas Dep, TEXAS TRANSPORTATION COMMISSIO, TEXAS TRANSPORTATION COMMISSIO, TEXAS TRANSPORTATION COMMISSIO, TRIBOROUGH BRIDGE & TUNNEL AUT TRIBOROU, UNIVERSITY CALIF REGTS MED CTR Universit, UNIVERSITY OF COLORADO, UNIVERSITY OF OKLAHOMA BOARD OF REGENTS, UTAH TRANSIT AUTH Utah Tran Auth Sales T, VIRGINIA PORT AUTH VA PORT AUTHORITY, VIRGINIA PORT AUTH VA PORT AUTHORITY, VIRGINIA PORT AUTH, VOLUSIA CNTY FLA ARPT SYS VOLUSIA CNTY F, VOLUSIA CNTY FLA ARPT SYS VOLUSIA CNTY F, VOLUSIA CNTY FLA ARPT SYS VOLUSIA CNTY F.

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**SCHEDULE D - PART 1**

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For ei 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
909287 AA 2	UAL PASS THROUGH TRUST SERIES UAL Corp C.....					26	2FE	129,003	106.000	157,176	148,280	134,715	0	1,219	0	0	6.636	9.035	JJ	4,893	9,840	02/04/2010	01/02/2024
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....							4,727,732	XXX	4,902,135	5,404,649	4,743,057	5,052	4,977	0	0	XXX	XXX	XXX	37,078	159,331	XXX	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....							461,566,655	XXX	471,107,957	462,219,416	451,999,354	(5,094,342)	(121,441)	0	(2,725,845)	XXX	XXX	XXX	5,569,408	20,090,469	XXX	XXX
<b>Hybrid Securities - Other Loan-Backed and Structured Securities</b>																							
524908 WZ 9	LEHMAN BROTHERS HOLDINGS CAPIT LEHMAN BR.....			@			6	0	0.000	0	15,000,000	0	(1)	0	0	0	0.000	0.000	N/A	0	0	05/08/2007	05/31/2049
4599999	Hybrid Securities - Other Loan-Backed and Structured Securities.....							0	XXX	0	15,000,000	0	(1)	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
4899999	Total - Hybrid Securities.....							0	XXX	0	15,000,000	0	(1)	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
<b>Totals</b>																							
7799999	Total - Issuer Obligations.....							2,910,468,271	XXX	3,103,598,354	2,904,921,821	2,894,789,832	(2,733,697)	(5,278,763)	5,000,000	(2,725,845)	XXX	XXX	XXX	38,384,007	132,106,172	XXX	XXX
7899999	Total - Residential Mortgage-Backed Securities.....							12,612,088	XXX	12,525,019	15,509,603	12,570,821	9,444	12,300	0	0	XXX	XXX	XXX	25,366	275,189	XXX	XXX
7999999	Total - Commercial Mortgage-Backed Securities.....							9,262,977	XXX	9,383,857	9,123,942	9,182,042	0	(35,538)	0	0	XXX	XXX	XXX	36,286	208,604	XXX	XXX
8099999	Total - Other Loan-Backed and Structured Securities.....							14,727,732	XXX	16,194,735	30,404,649	14,743,057	5,051	4,977	0	0	XXX	XXX	XXX	38,828	841,831	XXX	XXX
8399999	Grand Total - Bonds.....							2,947,071,068	XXX	3,141,701,965	2,959,960,015	2,931,285,752	(2,719,202)	(5,297,024)	5,000,000	(2,725,845)	XXX	XXX	XXX	38,484,487	133,431,796	XXX	XXX

**SCHEDULE D - PART 2 - SECTION 1**

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired
<b>Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)</b>																				
40428H 88 8	HSBC USA INC HSBC USA INC 4% 01/01/2049.....			377,500,000	25.00	0.000	8,988,275	23.810	8,988,275	9,437,500	93,327	482,362	0	211,400	0	0	211,400	0	P2LFE	10/06/2005
486606 2# 2	KAYNE ANDERSON MLP INVT CO Kayne Anderso.....			900,000,000	25.00	0.000	22,500,000	26.289	22,500,000	22,500,000	104,438	1,253,250	0	(2,152,799)	0	0	(2,152,799)	0	RP1VFE	05/07/2010
48660P 2# 0	Kayne Anderson Kayne Anderson Energy Tot.....			0.000	25.00	0.000	13,892,857	1.000	13,892,857	13,892,857	0	0	0	0	0	0	0	0	P1VFE	05/07/2010
524ESC 72 0	LEHMAN BROTHERS HOLDINGS INC LEHMAN BROS.....			780,000,000	100.00	0.000	0	0.000	0	0	0	0	0	(1)	0	0	(1)	0	P6A	03/06/2007
857477 60 8	STATE STREET CORPORATION.....			600,000,000	25.00	0.000	16,626,000	27.710	16,626,000	15,000,000	0	884,970	0	1,110,000	0	0	1,110,000	0	P2LFE	02/25/2014
902973 15 5	US BANCORP US BANCORP 3.5% 07/15/2049.....			600,000,000	25.00	0.000	13,068,000	21.780	13,068,000	9,000,000	131,250	666,456	0	(228,000)	0	0	(228,000)	0	P2LFE	01/17/2007
902973 83 3	US BANCORP.....			100,000,000	25.00	0.000	2,873,000	28.730	2,873,000	2,690,000	0	162,500	0	(72,000)	0	0	(72,000)	0	P2LFE	08/14/2013
949746 46 5	WELLS FARGO & COMPANY.....			400,000,000	25.00	0.000	11,388,000	28.470	11,388,000	10,000,000	0	662,496	0	292,000	0	0	292,000	0	P2LFE	12/11/2013
999999 99 8	SUMMARY ADJUSTMENT.....			0.000	0.00	0.000	0	0.000	0	0	(144,462)	148,399	0	0	0	0	0	0	P2KZ	12/31/2015
8499999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated).....						89,336,132	XXX	89,336,132	82,520,357	184,553	4,260,433	0	(839,400)	0	0	(839,400)	0	XXX	XXX
8999999	Total - Preferred Stocks.....						89,336,132	XXX	89,336,132	82,520,357	184,553	4,260,433	0	(839,400)	0	0	(839,400)	0	XXX	XXX



**SCHEDULE D - PART 2 - SECTION 2**

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	10	Dividends		13	Change in Book/Adjusted Carrying Value			17	18
			3	4			7	8			11	12		14	15	16		
CUSIP Identification	Description		F or ei Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
<b>Common Stocks - Parent, Subsidiaries and Affiliates</b>																		
32000*	10	3			600,000.000	375,451,818	468.950	375,451,818	281,373,048	0	10,000,000	0	6,139,933	0	6,139,933	0	K	05/01/2000.
59155#	10	5			5,000.000	1,287,581	0.020	1,287,581	100	0	0	0	(17,299)	0	(17,299)	0	K	12/15/1999.
59180*	10	8			1,000.000	54,442,797	41,329.520	54,442,797	41,329,518	0	0	0	1,561,090	0	1,561,090	0	K	03/31/1982.
59188#	10	6			1,000.000	31,216,620	23,621.700	31,216,620	23,621,697	0	0	0	217,270	0	217,270	0	K	08/31/2000.
591990	10	6			1,000.000	1,000	1,000	1,000	1,000	0	0	0	0	0	0	0	K	03/30/1993.
59200*	10	4			1,000.000	37,284,587	26,373.500	37,284,587	26,373,500	0	0	0	1,201,364	0	1,201,364	0	K	04/16/1981.
59214#	10	4			1,000.000	379,165,867	195,546.560	379,165,867	195,546,568	0	0	0	857,404	0	857,404	0	K	12/31/1991.
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates					878,850,270	XXX	878,850,270	568,245,431	0	10,000,000	0	9,959,761	0	9,959,761	0	XXX	XXX
9799999.	Total - Common Stock					878,850,270	XXX	878,850,270	568,245,431	0	10,000,000	0	9,959,761	0	9,959,761	0	XXX	XXX
9899999.	Total Common and Preferred Stock					968,186,402	XXX	968,186,402	650,765,788	184,553	14,260,433	0	9,120,361	0	9,120,361	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....0, the total \$ value (included in Column 8) of all such issues \$.....0.

## SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
<b>Bonds - U.S. Government</b>								
912828 G3 8	UNITED STATES TREASURY.....		03/31/2015.....	CITIGROUP GLOBAL MARKETS INC/.....		565,490	550,000	4,683
912828 M8 0	UNITED STATES TREASURY.....		12/30/2015.....	WELLS FARGO & CO.....		74,402,524	75,000,000	127,049
0599999	Total - Bonds - U.S. Government.....					74,968,014	75,550,000	131,732
<b>Bonds - All Other Government</b>								
05970A AA 0	BANCO NACIONAL DE COMERCIO EXT.....	R.....	10/06/2015.....	HSBC SECURITIES.....		1,994,380	2,000,000	0
455780 BV 7	INDONESIA REPUBLIC OF 4.750% 01/08/26.....	F.....	12/01/2015.....	HSBC SECURITIES.....		995,990	1,000,000	0
1099999	Total - Bonds - All Other Government.....					2,990,370	3,000,000	0
<b>Bonds - U.S. Special Revenue and Special Assessment</b>								
047870 NE 6	ATLANTA GA WTR & WASTEWR REV.....		03/03/2015.....	LOOP CAPITAL MARKETS LLC.....		11,475,501	10,100,000	0
167736 B8 9	CHICAGO IL WATER SYSTEM.....		05/19/2015.....	CANTOR FITZGERALD & CO.....		1,192,473	1,110,000	3,238
235036 XM 7	DALLAS FORT WORTH TEX INTL ARP.....		06/10/2015.....	Various.....		7,558,440	7,200,000	35,111
50943P CE 7	LAKE CNTY OHIO Lake County OH Hospital F.....		08/27/2015.....	Tax Free Exchange.....		832,185	840,000	0
50943P CK 3	LAKE CNTY OHIO Lake CNTY OH HOSP FACS RE.....		08/27/2015.....	Tax Free Exchange.....		158,512	160,000	0
57583U 6R 4	MASSACHUSETTS ST DEV FIN AGY.....		04/01/2015.....	MORGAN STANLEY & CO.....		5,403,000	5,000,000	0
57586N XX 4	MASSACHUSETTS ST HSG FIN AGY.....		03/18/2015.....	BARCLAYS CAPITAL INC.....		5,755,000	5,755,000	0
57586N XY 2	MASSACHUSETTS ST HSG FIN AGY.....		03/18/2015.....	BARCLAYS CAPITAL INC.....		3,000,000	3,000,000	0
575896 QH 1	MASSACHUSETTS PORT AUTHORITY.....		07/09/2015.....	CITIGROUP GLOBAL MARKETS INC/.....		1,928,868	1,750,000	0
575896 QJ 7	MASSACHUSETTS PORT AUTHORITY.....		07/09/2015.....	CITIGROUP GLOBAL MARKETS INC/.....		1,093,510	1,000,000	0
592643 BQ 2	METROPOLITAN WASHINGTON D C AR.....		01/05/2015.....	CITIGROUP GLOBAL MARKETS INC/.....		2,734,416	2,550,000	0
59333P L5 5	MIAMI DADE CNTY FL AVIATION RE.....		03/16/2015.....	CITIGROUP GLOBAL MARKETS INC/.....		4,482,720	4,000,000	51,111
59333P R7 5	MIAMI DADE CNTY FL AVIATION RE.....		06/10/2015.....	RBC DOMINION SECURITIES INC.....		3,202,860	3,000,000	0
59447P 7S 4	MICHIGAN STATE FINANCE AUTHORI.....		02/12/2015.....	MERRILL LYNCH & CO.....		1,771,056	1,600,000	0
59447P 7Z 8	MICHIGAN STATE FINANCE AUTHORI.....		02/12/2015.....	MERRILL LYNCH & CO.....		2,858,596	2,600,000	0
59465H RZ 1	MICHIGAN ST HOSP FIN AUTH.....		03/06/2015.....	MORGAN STANLEY & CO.....		5,784,800	5,000,000	0
64542R DJ 7	NEW HOPE CULTURAL ED FACS FIN.....		07/16/2015.....	RAYMOND JAMES FINANCIAL INC.....		10,156,200	10,000,000	0
64577B HW 7	NEW JERSEY ECONOMIC DEVELOPMEN.....		04/23/2015.....	RBC DOMINION SECURITIES INC.....		2,382,525	2,250,000	0
64970H EU 4	NEW YORK N Y CITY HSG DEV CORP.....		01/07/2015.....	CANTOR FITZGERALD & CO.....		7,379,006	7,315,000	14,285
64972C LJ 0	NYC HDC MULTI-FAMILY HOUSING R.....		06/18/2015.....	JP MORGAN SECURITIES LTD LDN.....		3,500,000	3,500,000	0
64990E YZ 4	NEW YORK STATE PERSONAL INCOME.....		01/08/2015.....	BARCLAYS CAPITAL INC.....		1,627,830	1,500,000	0
66285W NL 6	NORTH TEXAS TOLLWAY AUTHORITY.....		04/09/2015.....	JP MORGAN SECURITIES LTD LDN.....		5,589,700	5,000,000	0
66285W NM 4	NORTH TEXAS TOLLWAY AUTHORITY.....		04/09/2015.....	JP MORGAN SECURITIES LTD LDN.....		3,346,020	3,000,000	0
717794 AL 5	PHILADELPHIA AUTHORITY FOR IND.....		06/24/2015.....	CITIGROUP GLOBAL MARKETS INC/.....		5,424,600	5,000,000	0
717794 AV 3	PHILADELPHIA AUTHORITY FOR IND.....		06/24/2015.....	CITIGROUP GLOBAL MARKETS INC/.....		2,376,553	2,145,000	0
735240 G3 1	PORT OF PORTLAND 5.000% 07/01/39.....		03/17/2015.....	CANTOR FITZGERALD & CO.....		2,232,500	2,000,000	21,944
735240 G4 9	PORT OF PORTLAND 5.000% 07/01/44.....		04/02/2015.....	CANTOR FITZGERALD & CO.....		3,587,830	3,190,000	39,022
735240 J7 9	PORT OF PORTLAND 5.000% 07/01/38.....		03/06/2015.....	GOLDMAN SACHS & COMPANY.....		12,081,222	10,535,000	0
88283K AY 4	TEXAS TRANSPORTATION COMMISSIO.....		07/08/2015.....	Various.....		17,217,040	15,500,000	67,847
88283K AZ 1	TEXAS TRANSPORTATION COMMISSIO.....		05/28/2015.....	Various.....		15,891,718	14,395,000	79,785
928077 HE 9	VIRGINIA PORT AUTH 5.000% 07/01/36.....		03/05/2015.....	MORGAN STANLEY & CO.....		2,803,025	2,500,000	0
999999 99 8	Summary Adjustment.....		12/31/2015.....	Various.....		(127,154)	(127,154)	0
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					154,700,552	142,367,846	312,343
<b>Bonds - Industrial and Miscellaneous</b>								
00762V AE 9	AECON GROUP INC 5.500% 12/31/18.....	C.....	10/01/2015.....	TIC 71A 10399.....		412,636	396,765	7,414
02155F AA 3	ALTICE US FIN I CORP 5.375% 07/15/23.....		05/29/2015.....	JP MORGAN SECURITIES LTD LDN.....		400,000	400,000	0
03232P AD 0	AMSURG CORP 5.625% 07/15/22.....		02/18/2015.....	Tax Free Exchange.....		1,000,000	1,000,000	5,156
03674X AD 8	ANTERO RESOURCES CORP 5.625% 06/01/23.....		03/03/2015.....	JP MORGAN SECURITIES LTD LDN.....		1,000,000	1,000,000	0

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**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
056752 AG 3	BAIDU INC 4.125% 06/30/25.....	F.....	06/23/2015.....	JP MORGAN SECURITIES LTD LDN.....		998,300	1,000,000	0
058498 AT 3	BALL CORP 5.250% 07/01/25.....		06/22/2015.....	BANK OF AMERICA N.A.....		7,000,000	7,000,000	0
05990T AU 1	BANC OF AMERICA FUNDING CORPOR.....		02/10/2015.....	BANK OF AMERICA N.A.....		5,000,000	5,000,000	13,529
12505F AF 8	OUTFRONT MEDIA CAPITAL LLC.....		02/03/2015.....	Tax Free Exchange.....		435,000	435,000	8,661
12591U AH 6	COMM MORTGAGE TRUST COMM14-UBS.....		12/21/2015.....	ISSUING COMPANY.....		838,087	833,333	0
12591U AJ 2	COMM_14-UBS2 4.701% 03/01/47.....		12/21/2015.....	ISSUING COMPANY.....		1,080,779	1,074,090	0
12591U AL 7	COMM MORTGAGE TRUST COMM14-UBS.....		12/21/2015.....	ISSUING COMPANY.....		596,334	592,577	0
136635 AE 9	CANADIAN SOLAR INC 4.250% 02/15/19.....	A.....	10/01/2015.....	TIC 71A 10399.....		547,626	660,000	3,662
163851 A* 9	CHEMOURS COMPANY LLC 05/07/22.....		06/11/2015.....	JP MORGAN SECURITIES LTD LDN.....		8,963,750	9,000,000	0
16387P AD 5	CHEMTRADE LOGISTICS INCOME FUN.....	C.....	10/19/2015.....	Various.....		777,277	770,535	12,635
16387P AD 5	CHEMTRADE LOGISTICS INCOME FUN.....	C.....	10/01/2015.....	Various.....		631,031	627,267	8,481
165167 CQ 8	CHESAPEAKE ENERGY CORPORATION.....		12/23/2015.....	Taxable Exchange.....		621,120	1,294,000	0
17178F AA 4	CIELO SA GTD-by-Cielo SA.....	R.....	02/23/2015.....	BNP PARIBAS.....		931,250	1,000,000	10,417
20337C AB 1	COMMSCOPE INC 05/21/22.....		07/14/2015.....	JP MORGAN SECURITIES LTD LDN.....		2,001,250	2,000,000	0
20337Y AA 5	COMMSCOPE INC 6.000% 06/15/25.....		05/28/2015.....	JP MORGAN SECURITIES LTD LDN.....		1,000,000	1,000,000	0
20467B AB 5	COMPRESSCO PARTNERS LP.....		07/20/2015.....	Tax Free Exchange.....		986,473	1,000,000	31,215
23290R AB 7	DH CORP 5.000% 09/30/20.....	C.....	10/22/2015.....	Various.....		1,042,024	975,110	15,725
23290R AB 7	DH CORP 5.000% 09/30/20.....	C.....	10/01/2015.....	Various.....		988,377	928,053	11,858
242370 AD 6	DEAN FOODS CO. 6.500% 03/15/23.....		02/20/2015.....	MORGAN STANLEY & CO.....		1,000,000	1,000,000	0
286181 AA 0	ELEMENT FINANCIAL CORP.....	C.....	10/01/2015.....	TIC 71A 10399.....		1,442,941	1,182,739	15,491
286181 AB 8	ELEMENT FINANCIAL CORP.....	C.....	10/19/2015.....	Various.....		1,671,675	1,541,070	26,016
286181 AB 8	ELEMENT FINANCIAL CORP.....	C.....	10/01/2015.....	Various.....		291,412	272,068	3,951
30227C AD 9	EXTERRAN PARTNERS LP 6.000% 10/01/22.....		02/11/2015.....	Tax Free Exchange.....		1,477,460	1,500,000	32,500
37954F AB 0	GLOBAL PARTNERS INC 6.250% 07/15/22.....	R.....	04/21/2015.....	Tax Free Exchange.....		992,626	1,000,000	16,667
44043V AD 0	HORIZON PHARMA INC 04/29/21.....		05/20/2015.....	CITIGROUP GLOBAL MARKETS INC/.....		3,992,500	4,000,000	0
460599 AC 7	INTERNATIONAL GAME TECHNOLOGY.....		04/07/2015.....	Tax Free Exchange.....		1,000,000	1,000,000	9,750
46556L AK 0	ITAU UNIBANCO HOLDING SA.....	R.....	05/18/2015.....	CITIGROUP GLOBAL MARKETS INC/.....		999,710	1,000,000	0
52524V AQ 2	LEHMAN XS TRUST LXS_07-15N.....		09/30/2015.....	CITIGROUP GLOBAL MARKETS INC/.....		6,429,079	9,368,421	2,847
527298 BD 4	LEVEL 3 FINANCING INC 5.375% 08/15/22.....		02/05/2015.....	Tax Free Exchange.....		2,983,275	3,000,000	35,833
52729K AM 8	LEVEL 3 FINANCING INC 05/31/22.....		06/02/2015.....	BANK OF AMERICA N.A.....		5,488,750	5,500,000	0
62943W AB 5	NRG YIELD OPERATING LLC.....		07/22/2015.....	Tax Free Exchange.....		976,559	1,000,000	23,441
62952Q AB 6	NXP SEMICONDUCTORS NV 1.000% 12/01/19.....	F.....	12/02/2015.....	Tax Free Exchange.....		815,808	743,000	21
67001B AQ 6	NOVELIS INC/GA 05/18/22.....	I.....	06/03/2015.....	BANK OF AMERICA N.A.....		4,975,000	5,000,000	0
69073K AP 7	OWENS-BROCKWAY GLASS CONTAINER.....		09/02/2015.....	DEUTSCHE BANK SECURITIES INC.....		997,500	1,000,000	0
74876W AP 0	QUINTILES TRANSNATIONAL CORP.....		05/28/2015.....	JP MORGAN SECURITIES LTD LDN.....		8,977,500	9,000,000	0
767754 CH 5	RITE AID CORP 6.125% 04/01/23.....		03/19/2015.....	CITIGROUP GLOBAL MARKETS INC/.....		200,000	200,000	0
80918T AA 7	SCORPIO TANKERS INC 2.375% 07/01/19.....	R.....	10/01/2015.....	TIC 71A 10399.....		386,528	378,000	2,269
81725W AJ 2	SENSATA TECHNOLOGIES BV.....	R.....	03/19/2015.....	MORGAN STANLEY & CO.....		400,000	400,000	0
82926# AF 2	SINCLAIR TELEVISION GROUP INC.....		05/08/2015.....	JP MORGAN SECURITIES LTD LDN.....		2,996,250	3,000,000	0
84762N BB 6	SPECTRUM BRANDS INC 06/09/22.....		08/20/2015.....	DEUTSCHE BANK SECURITIES INC.....		1,926,034	1,931,034	0
858119 BC 3	STEEL DYNAMICS INC 5.125% 10/01/21.....		05/12/2015.....	Tax Free Exchange.....		1,000,000	1,000,000	5,837
86614D AG 3	SUMMIT MATERIALS LLC 06/24/22.....		08/04/2015.....	BANK OF AMERICA N.A.....		995,000	1,000,000	0
86828P AG 8	SUPERIOR PLUS CORP 6.000% 06/30/19.....	C.....	10/01/2015.....	TIC 71A 10399.....		445,416	434,553	6,715
911365 BD 5	UNITED RENTALS NORTH AMERICA I.....		03/12/2015.....	WELLS FARGO & CO.....		400,000	400,000	0
94353@ AB 0	WAVEDIVISION HOLDINGS LLC.....		07/17/2015.....	WELLS FARGO & CO.....		1,999,872	1,994,885	0
96221T AK 3	WFRBS_14-LC14 4.907% 03/01/47.....		10/15/2015.....	ISSUING COMPANY.....		1,865,345	1,818,186	0

E13.1

### 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
96221T AL 1	WF-RBS COMMERCIAL MORTGAGE TRU.....		10/15/2015.....	ISSUING COMPANY.....		1,003,739	1,048,976	0
000000 00 0	KS HOLDINGS CORP 0.000% 12/20/19.....	D.....	10/01/2015.....	TIC 71A 10399.....		506,080	417,903	0
000000 00 0	HARRIS CORPORATION 02/24/18.....		07/06/2015.....	MORGAN STANLEY & CO.....		1,950,000	1,950,000	0
000000 00 0	SCIENCE APPLICATIONS INTERNATI.....		05/28/2015.....	CITIGROUP GLOBAL MARKETS INC/.....		1,995,000	2,000,000	0
000000 00 0	A. SCHULMAN INC 05/11/22.....		06/17/2015.....	JP MORGAN SECURITIES LTD LDN.....		997,500	1,000,000	0
000000 00 0	CHS/COMMUNITY HEALTH SYSTEMS I.....		06/10/2015.....	CREDIT SUISSE SECURITIES USA L.....		1,000,000	1,000,000	0
000000 00 0	BURGER KING WORLDWIDE INC.....		06/10/2015.....	JP MORGAN SECURITIES LTD LDN.....		498,750	500,000	0
000000 00 0	CALPINE CORP 05/22/22.....		06/15/2015.....	MORGAN STANLEY & CO.....		3,980,000	4,000,000	0
000000 00 0	CONVATEC INC 06/04/20.....		06/24/2015.....	JP MORGAN SECURITIES LTD LDN.....		997,500	1,000,000	0
000000 00 0	ENDO PHARMACEUTICAL INC.....		09/30/2015.....	DEUTSCHE BANK SECURITIES INC.....		1,995,000	2,000,000	0
000000 00 0	MINERALS TECH INC. 05/09/21.....		06/24/2015.....	Tax Free Exchange.....		774,002	771,134	0
000000 00 0	WEST CORP 11/20/21.....		12/11/2015.....	DEUTSCHE BANK SECURITIES INC.....		1,980,000	2,000,000	0
000000 00 0	BAOSTEEL HONG KONG INVESTMENT.....	F.....	11/25/2015.....	OAKTREE CAPITAL.....		598,900	600,000	0
E2R224 AA 5	CAJA DE AHORROS Y PENSIONES DE.....	D.....	10/01/2015.....	TIC 71A 10399.....		1,170,684	1,120,400	3,958
E35471 AA 4	SACYR SA 4.000% 05/08/19.....	D.....	10/01/2015.....	TIC 71A 10399.....		461,638	560,200	3,349
E7650Q AA 3	NH HOTEL GROUP SA 4.000% 11/08/18.....	D.....	10/01/2015.....	TIC 71A 10399.....		809,206	672,240	4,019
G2967* AA 8	AVAGO TECHNOLOGIES LTD.....	R.....	08/21/2015.....	Various.....		12,001,034	11,971,049	0
J23426 AA 7	HIDA CO LTD 0.000% 06/18/20.....	D.....	10/01/2015.....	TIC 71A 10399.....		449,348	417,903	0
J3893W AE 3	LIXIL GROUP CORP 0.000% 03/04/22.....	D.....	11/05/2015.....	Various.....		756,046	740,314	0
J3893W AE 3	LIXIL GROUP CORP 0.000% 03/04/22.....	D.....	10/01/2015.....	Various.....		989,678	1,002,967	0
J43293 AA 7	MISUMI GROUP INC 0.000% 10/22/18.....	F.....	10/01/2015.....	TIC 71A 10399.....		437,800	400,000	0
J47399 CB 4	NAGOYA RR CO 0.000% 12/11/24.....	D.....	11/05/2015.....	Various.....		902,937	822,571	0
J47399 CB 4	NAGOYA RR CO 0.000% 12/11/24.....	D.....	10/01/2015.....	Various.....		713,190	668,645	0
J49162 AK 6	NHK SPRING CO LTD 0.000% 09/20/19.....	F.....	12/08/2015.....	OAKTREE CAPITAL.....		378,475	350,000	0
J63581 AB 8	PARK24 CO LTD 0.000% 04/26/18.....	D.....	10/01/2015.....	TIC 71A 10399.....		621,043	585,064	0
J67588 AB 9	RESORT TRUST INC 0.000% 12/01/21.....	D.....	10/01/2015.....	TIC 71A 10399.....		587,987	501,484	0
J72768 AG 9	SHIMIZU CORP 0.000% 10/16/20.....	D.....	11/04/2015.....	OAKTREE CAPITAL.....		886,952	822,470	0
J77454 AL 0	SUMITOMO FORESTRY CO LTD.....	D.....	10/01/2015.....	TIC 71A 10399.....		512,892	501,484	0
J81195 BD 0	TAKASHIMAYA CO LTD 0.000% 12/11/20.....	D.....	11/05/2015.....	Various.....		924,406	822,571	0
J81195 BD 0	TAKASHIMAYA CO LTD 0.000% 12/11/20.....	D.....	10/01/2015.....	Various.....		534,830	501,484	0
J8177B AA 3	T&D HOLDINGS INC 0.000% 06/05/20.....	D.....	10/01/2015.....	TIC 71A 10399.....		339,795	334,322	0
J82270 AU 3	TEIJIN LTD 0.000% 12/12/18.....	D.....	10/01/2015.....	TIC 71A 10399.....		658,340	585,064	0
J82270 AV 1	TEIJIN LTD 0.000% 12/10/21.....	D.....	10/01/2015.....	TIC 71A 10399.....		574,073	501,484	0
J83173 AH 7	TERUMO CORPORATION 0.000% 12/06/21.....	D.....	10/01/2015.....	TIC 71A 10399.....		762,670	668,645	0
J94104 AK 2	UNICHARM CORP 0.000% 09/25/20.....	D.....	10/01/2015.....	TIC 71A 10399.....		479,857	417,903	0
L0426@ AA 9	AWAS FINANCE LUXEMBOURG 2012.....	R.....	06/16/2015.....	GOLDMAN SACHS & COMPANY.....		1,313,399	1,309,993	0
L1185* AB 8	BOSTONMED ACQUISITION GMBH.....		08/21/2015.....	JP MORGAN SECURITIES LTD LDN.....		991,924	989,352	0
L3439R AA 0	FF GROUP FINANCE LUXEMBOURG SA.....	D.....	10/21/2015.....	Various.....		933,908	1,135,450	6,048
L3439R AA 0	FF GROUP FINANCE LUXEMBOURG SA.....	D.....	10/01/2015.....	Various.....		811,730	1,008,360	4,364
L4669Z AA 1	GVM DEBENTURES LUX 1 SA.....	D.....	10/23/2015.....	Various.....		485,430	551,625	6,378
L4669Z AA 1	GVM DEBENTURES LUX 1 SA.....	D.....	10/01/2015.....	Various.....		582,429	672,240	5,147
M0000C AC 3	AABAR INVESTMENTS PJSC.....	D.....	10/21/2015.....	OAKTREE CAPITAL.....		932,432	908,360	649
M1495G AB 6	AROUNDTOWN PROPERTY HOLDINGS P.....	D.....	10/21/2015.....	Various.....		1,363,903	1,135,450	15,828
M1495G AB 6	AROUNDTOWN PROPERTY HOLDINGS P.....	D.....	10/01/2015.....	Various.....		749,144	672,240	8,220
N6667A AA 1	OCI NV 3.875% 09/25/18.....	D.....	10/21/2015.....	OAKTREE CAPITAL.....		670,875	567,725	1,692
N81408 AA 9	SONAE INVESTMENTS BV 1.625% 06/11/19.....	D.....	10/01/2015.....	TIC 71A 10399.....		551,097	560,200	2,811

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
X61161 AW 9	OUTOKUMPU OYJ 3.250% 02/26/20.....	D.....	10/01/2015.....	TIC 71A 10399.....		446,419	560,200	1,831
3899999	Total - Bonds - Industrial and Miscellaneous.....					148,439,596	150,978,158	374,385
8399997	Total - Bonds - Part 3.....					381,098,532	371,896,004	818,460
8399998	Total - Bonds - Summary Item from Part 5.....					51,886,684	49,348,338	191,631
8399999	Total - Bonds.....					432,985,216	421,244,342	1,010,091
9799998	Total - Common Stocks - Summary Item from Part 5.....					7,216	XXX	0
9799999	Total - Common Stocks.....					7,216	XXX	0
9899999	Total - Preferred and Common Stocks.....					7,216	XXX	0
9999999	Total - Bonds, Preferred and Common Stocks.....					432,992,432	XXX	1,010,091













**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 or 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
G2967* AA 8	AVAGO TECHNOLOGIES LTD.....	R	12/15/2015.	Redemption 100.0000.....		69,517	69,517	69,691	69,691	0	(174)	0	(174)	0	69,517	0	0	0	546	05/06/2021.
L0426@ AA 9	AWAS FINANCE LUXEMBOURG 2012.....	R	10/16/2015.	Redemption 100.0000.....		147,034	147,034	147,416	147,416	0	(382)	0	(382)	0	147,034	0	0	0	1,243	07/16/2018.
P0280A FG 1	AMERICA MOVIL SAB DE CV.....	D	04/01/2015.	CITIGROUP GLOBAL MARKETS INC/.....		1,301,081	1,312,831	1,539,785	1,353,252	0	152	0	152	186,609	1,309,455	(230,559)	(8,374)	(238,933)	30,920	12/09/2024.
X61161 AW 9	OUTOKUMPU OYJ 3.250% 02/26/20.....	D	11/04/2015.	OAKTREE CAPITAL.....		263,952	333,875	267,852	267,852	0	605	0	605	266,656	266,656	(1,801)	(2,703)	(4,504)	1,546	02/26/2020.
3899999	Total - Bonds - Industrial and Miscellaneous.....					151,891,734	150,769,182	153,225,135	151,704,520	951,292	(783,223)	0	168,069	186,609	151,810,839	(248,357)	80,894	(167,463)	6,534,840	XXX
8399997	Total - Bonds - Part 4.....					477,680,270	459,994,898	478,042,386	473,192,252	951,292	(785,444)	0	165,848	53,102	473,411,136	(246,909)	4,516,045	4,269,136	21,200,345	XXX
8399998	Total - Bonds - Summary Item from Part 5.....					49,756,791	49,348,338	51,886,684	0	0	(122,409)	0	(122,409)	0	51,764,275	(62,915)	(1,944,569)	(2,007,484)	1,033,785	XXX
8399999	Total - Bonds.....					527,437,061	509,343,236	529,929,070	473,192,252	951,292	(907,853)	0	43,439	53,102	525,175,411	(309,824)	2,571,476	2,261,652	22,234,130	XXX
<b>Preferred Stocks - Industrial and Miscellaneous</b>																				
010392 51 2	ALABAMA POWER CO ALABAMA POWER CO 5.625%.....		05/15/2015.	Call 25.0000.....		400,000,000	10,000,000	0.00	10,000,000	(20,000)	0	0	(20,000)	0	10,000,000	0	0	0	209,385	XXX
010392 56 1	ALABAMA POWER CO ALABAMA POWER CO 5.3% 0.....		05/15/2015.	Call 25.0000.....		448,000,000	11,200,000	0.00	11,312,000	(71,680)	0	0	(71,680)	0	11,312,000	0	(112,000)	(112,000)	220,931	XXX
48660P 2# 0	Kayne Anderson Kayne Anderson Energy Tot.....		12/24/2015.	US PHASE 1 GENERAL.....		1,000,000,000	11,107,143	0.00	25,000,000	(2,028,000)	0	0	(2,028,000)	0	11,107,143	0	0	0	1,408,901	XXX
74251V 20 1	PRINCIPAL FINL GROUP INC PRINCIPAL FINL.....		06/30/2015.	Call 100.0000.....		149,000,000	14,937,399	0.00	14,937,399	0	0	0	0	14,937,399	0	(37,399)	(37,399)	0	414,444	XXX
74251V 30 0	PRINCIPAL FINL GROUP INC PRINCIPAL FINL.....		06/30/2015.	Call 25.0000.....		870,000,000	21,750,000	0.00	21,750,000	0	0	0	0	21,750,000	0	0	0	0	708,832	XXX
8499999	Total - Preferred Stocks - Industrial and Miscellaneous.....					68,957,143	XXX	82,999,399	85,119,079	(2,119,680)	0	0	(2,119,680)	0	69,106,542	0	(149,399)	(149,399)	2,962,493	XXX
8999997	Total - Preferred Stocks - Part 4.....					68,957,143	XXX	82,999,399	85,119,079	(2,119,680)	0	0	(2,119,680)	0	69,106,542	0	(149,399)	(149,399)	2,962,493	XXX
8999999	Total - Preferred Stocks.....					68,957,143	XXX	82,999,399	85,119,079	(2,119,680)	0	0	(2,119,680)	0	69,106,542	0	(149,399)	(149,399)	2,962,493	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....					5,507	XXX	7,216	0	0	0	0	0	0	7,216	0	(1,709)	(1,709)	0	XXX
9799999	Total - Common Stocks.....					5,507	XXX	7,216	0	0	0	0	0	0	7,216	0	(1,709)	(1,709)	0	XXX
9899999	Total - Preferred and Common Stocks.....					68,962,650	XXX	83,006,615	85,119,079	(2,119,680)	0	0	(2,119,680)	0	69,113,758	0	(151,108)	(151,108)	2,962,493	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					596,399,711	XXX	612,935,685	558,311,331	(1,168,388)	(907,853)	0	(2,076,241)	53,102	594,289,169	(309,824)	2,420,368	2,110,544	25,196,623	XXX

E14.5



**SCHEDULE D - PART 6 - SECTION 1**

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company  Code or Alien Insurer Identification Number	5 Naic Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	6 Do Insurer's Assets Include  Intangible Assets Connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book/Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date	
								9 Number of Shares	10 % of Outstanding
<b>Common Stocks - U.S. Property and Casualty Insurer</b>									
32000*	10 3		22926	2cB1	NO	0	375,451,818	600,000,000	100.0
59188#	10 6		25321	2cB1	NO	0	31,216,620	1,000,000	100.0
59180*	10 8		40169	2cB1	NO	0	54,442,797	1,000,000	100.0
59200*	10 4		39950	2cB1	NO	0	37,284,587	1,000,000	100.0
59214#	10 4		34339	2cB1	NO	0	379,165,867	1,000,000	100.0
1199999	Total - Common Stocks - U.S. Property and Casualty Insurer					0	877,561,689	XXX	XXX
<b>Common Stocks - Other Affiliates</b>									
591990	10 6			2cB3	NO	0	1,000	1,000,000	0.0
59155#	10 5			2cB3	NO	0	1,287,581	5,000,000	0.0
1799999	Total - Common Stocks - Other Affiliates					0	1,288,581	XXX	XXX
1899999	Total - Common Stocks					0	878,850,270	XXX	XXX
1999999	Total - Preferred and Common Stock					0	878,850,270	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.....2,246,659,761.
2. Total amount of intangible assets nonadmitted \$.....0.

**SCHEDULE D - PART 6 - SECTION 2**

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets  Included in Amount Shown in Column 7, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
<b>NONE</b>					

### SCHEDULE DA - PART 1

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

1 CUSIP Identification	2 Description	Codes		5 Date Acquired	6 Name of Vendor	7 Maturity Date	8 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				13 Par Value	14 Actual Cost	Interest						21 Paid for Accrued Interest
		3 Code	4 Foreign					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Total Foreign Exchange Change in B./A.C.V.			15 Amount Due and Accrued December 31 of Current Year on Bond Not in Default	16 Nonadmitted Due and Accrued	17 Rate of	18 Effective Rate of	19 When Paid	20 Amount Received During Year	
<b>U.S. Government Bonds - Issuer Obligations</b>																				
	UNITED STATES TREASURY .....	@.....		10/09/2015 .....		03/24/2016 .....	599,927 .....	0 .....	72 .....	0 .....	0 .....	600,000 .....	599,855 .....	0 .....	0 .....	0.000 .....	0.053 .....	N/A .....	0 .....	0 .....
0199999	U.S. Government Bonds - Issuer Obligations .....						599,927 .....	0 .....	72 .....	0 .....	0 .....	600,000 .....	599,855 .....	0 .....	0 .....	XXX .....	XXX .....	XXX .....	0 .....	0 .....
0599999	Total - U.S. Government Bonds .....						599,927 .....	0 .....	72 .....	0 .....	0 .....	600,000 .....	599,855 .....	0 .....	0 .....	XXX .....	XXX .....	XXX .....	0 .....	0 .....
<b>Total Bonds</b>																				
7799999	Subtotals - Issuer Obligations .....						599,927 .....	0 .....	72 .....	0 .....	0 .....	600,000 .....	599,855 .....	0 .....	0 .....	XXX .....	XXX .....	XXX .....	0 .....	0 .....
8399999	Subtotals - Bonds .....						599,927 .....	0 .....	72 .....	0 .....	0 .....	600,000 .....	599,855 .....	0 .....	0 .....	XXX .....	XXX .....	XXX .....	0 .....	0 .....
9199999	Total - Short-Term Investments .....						599,927 .....	0 .....	72 .....	0 .....	0 .....	XXX .....	599,855 .....	0 .....	0 .....	XXX .....	XXX .....	XXX .....	0 .....	0 .....

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 EUR]	479142C@8 Johnson Matthey Plc 4.660% 01/31/2021	D 1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86....	02/24/2010	01/31/2021	0	6,785,000	5.4700% [4.6600%]	0	0	122,974	1,353,500		1,261,340	0	618,766	0	0	76,541		99/100
Currency swap - Rec fixed USD [Pay fixed EUR]	D2736#AJ8 FRITZ DRAXLMAIER GMBH & CO KG	D 1	Currency	Citibank N A..... E57ODZWZ7FF32TWEFA76..	02/21/2014	04/02/2021	0	3,430,000	4.7160% [3.5700%]	0	0	65,609	714,250		699,118	0	309,383	0	0	39,324		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	PORTMAN ESTATE FUND 20 (Multiple Cusips)	D 1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86....	02/06/2013	03/05/2028	0	3,130,400	4.3475% [4.1300%]	0	0	12,003	182,600		142,110	0	170,719	0	0	54,639		95/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G3646#AC7 FORTH PORTS FINANCE LTD 5.030% 12/05/31	D 1	Currency	Citibank N A..... E57ODZWZ7FF32TWEFA76..	11/13/2013	12/05/2031	0	10,550,100	5.4800% [5.0300%]	0	0	77,002	822,360		1,043,015	0	563,374	0	0	210,604		100/99
0879999	Total-Swaps-Hedging Effective-Foreign Exchange								0	0	0	277,589	3,072,710	XXX	3,145,583	0	1,662,242	0	0	381,109	XXX	XXX
0909999	Total-Swaps-Hedging Effective								0	0	0	277,589	3,072,710	XXX	3,145,583	0	1,662,242	0	0	381,109	XXX	XXX
<b>Swaps - Hedging Other - Foreign Exchange</b>																						
Currency swap - Rec fixed USD [Pay fixed EUR]	EJ5883\$01 Belden Inc.....	D 1	Currency	Barclays Bank PLC G5GSEF7VJP51OUK5573....	03/15/2013	04/15/2018	0	1,308,200	6.0150% [5.5000%]	0	0	19,638	213,958		213,958	16,991	123,753	0	0	9,899		0001
Currency swap - Rec fixed USD [Pay fixed EUR]	D2736#AK5 FRITZ DRAXLMAIER GMBH & CO KG	D 1	Currency	Citibank N A..... E57ODZWZ7FF32TWEFA76..	02/21/2014	04/02/2024	0	686,000	5.3160% [4.0500%]	0	0	14,652	147,710		147,710	22,435	61,877	0	0	9,858		0001
Currency swap - Rec fixed USD [Pay fixed EUR]	F1453YAC3 CEGEDIM.....	D 1	Currency	Citibank N A..... E57ODZWZ7FF32TWEFA76..	04/09/2014	04/01/2016	0	1,380,000	6.9600% [6.7500%]	0	0	24,015	296,407		296,407	(4,033)	123,753	0	0	3,464		0001
0939999	Total-Swaps-Hedging Other-Foreign Exchange								0	0	0	58,305	658,075	XXX	658,075	35,393	309,383	0	0	23,221	XXX	XXX
0969999	Total-Swaps-Hedging Other								0	0	0	58,305	658,075	XXX	658,075	35,393	309,383	0	0	23,221	XXX	XXX
1179999	Total-Swaps-Foreign Exchange								0	0	0	335,894	3,730,785	XXX	3,803,659	35,393	1,971,624	0	0	404,330	XXX	XXX
1209999	Total-Swaps								0	0	0	335,894	3,730,785	XXX	3,803,659	35,393	1,971,624	0	0	404,330	XXX	XXX
<b>Forwards - Hedging Other</b>																						
Currency Forward - BUY USD SELL CAD	Asset Portfolio.....	D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97..	12/09/2015	03/10/2016	0	3,532,251	1.3589	0	0	0	78,836		78,836	2,060	76,776	0	0	7,734		0001
Currency Forward - BUY USD SELL EUR	Asset Portfolio.....	D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97..	12/09/2015	03/10/2016	0	7,183,365	0.9049	0	0	0	113,296		113,296	(9,120)	122,415	0	0	15,729		0001
Currency Forward - BUY USD SELL JPY	Asset Portfolio.....	D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97..	12/09/2015	03/10/2016	0	7,112,752	120.9096	0	0	0	(48,007)		(48,007)	(11,666)	(36,340)	0	0	15,574		0001
12229999	Total-Forwards-Hedging Other								0	0	0	0	144,125	XXX	144,125	(18,726)	162,850	0	0	39,038	XXX	XXX
1269999	Total-Forwards								0	0	0	0	144,125	XXX	144,125	(18,726)	162,850	0	0	39,038	XXX	XXX
1399999	Total-Hedging Effective								0	0	0	277,589	3,072,710	XXX	3,145,583	0	1,662,242	0	0	381,109	XXX	XXX
1409999	Total-Hedging Other								0	0	0	58,305	802,200	XXX	802,200	16,667	472,233	0	0	62,259	XXX	XXX
1449999	TOTAL								0	0	0	335,894	3,874,910	XXX	3,947,783	16,667	2,134,475	0	0	443,368	XXX	XXX

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(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, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)	
<b>Swaps - Hedging Effective - Foreign Exchange</b>																									
Currency swap - Rec fixed USD [Pay fixed EUR]	U4R77UAA9 HUNTSMAN INTERNATIONAL LLC	D 1.....	Currency	Citibank N A..... E57ODZWZ7FF32TWEFA76	03/20/2015.	04/01/2025.	11/30/2015.	Sale.....	.....0	.....195,300	6.6450% [4.2500%]	.....0	.....0	.....10,573	.....3,018	.....0		.....0	.....0	.....0	.....10,573	.....0	.....0	.....0	100/100.....
0879999. Total-Swaps-Hedging Effective-Foreign Exchange.....												.....0	.....0	.....10,573	.....3,018	.....0	XXX	.....0	.....0	.....0	.....10,573	.....0	.....0	XXX	
0909999. Total-Swaps-Hedging Effective.....												.....0	.....0	.....10,573	.....3,018	.....0	XXX	.....0	.....0	.....0	.....10,573	.....0	.....0	XXX	
<b>Swaps - Hedging Other - Credit Default</b>																									
Credit Default Swap - Rec 0.0000 [PAY 0.5200];AT&T Inc;T	17248RAJ5 AT&T MOBILITY LLC	D 1.....	Credit.....	Citibank N A..... E57ODZWZ7FF32TWEFA76	10/31/2008.	12/20/2015.	12/20/2015.	Maturity.....	.....0	.....4,000,000	0.0000 [0.5200]	.....0	.....0	.....0	.....(20,511)	.....0		.....18,962	.....0	.....0	.....0	.....0	.....0	0001.....	
Credit Default Swap - Rec 0.0000 [PAY 1.0000];Bank of America Corporation;BAC	Bank of America Corp. (Multiple Cusips)	D 1.....	Credit.....	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.	03/31/2010.	06/20/2015.	06/20/2015.	Maturity.....	.....0	.....1,200,000	0.0000 [1.0000]	.....11,986	.....0	.....0	.....(5,733)	.....11,986		.....16,743	.....0	.....0	.....(11,986)	.....0	.....0	0001.....	
0929999. Total-Swaps-Hedging Other-Credit Default.....												.....11,986	.....0	.....0	.....(26,244)	.....11,986	XXX	.....35,705	.....0	.....0	.....(11,986)	.....0	.....0	XXX	
0969999. Total-Swaps-Hedging Other.....												.....11,986	.....0	.....0	.....(26,244)	.....11,986	XXX	.....35,705	.....0	.....0	.....(11,986)	.....0	.....0	XXX	
1169999. Total-Swaps-Credit Default.....												.....11,986	.....0	.....0	.....(26,244)	.....11,986	XXX	.....35,705	.....0	.....0	.....(11,986)	.....0	.....0	XXX	
1179999. Total-Swaps-Foreign Exchange.....												.....0	.....0	.....10,573	.....3,018	.....0	XXX	.....0	.....0	.....0	.....10,573	.....0	.....0	XXX	
1209999. Total-Swaps.....												.....11,986	.....0	.....10,573	.....(23,226)	.....11,986	XXX	.....35,705	.....0	.....0	.....(1,413)	.....0	.....0	XXX	
<b>Forwards - Hedging Other</b>																									
Currency Forward - BUY USD SELL CAD	Asset Portfolio.....	D 1.....	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE9	10/09/2015.	10/22/2015.	10/22/2015.	Maturity.....	.....0	.....2,311,195	.....1.2980	.....0	.....0	.....22,691	.....0	.....0		.....0	.....0	.....0	.....22,691	.....0	.....0	0002.....	
Currency Forward - BUY USD SELL EUR	Asset Portfolio.....	D 1.....	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE9	10/09/2015.	12/11/2015.	12/11/2015.	Maturity.....	.....0	.....5,111,546	.....0.8804	.....0	.....0	.....162,896	.....0	.....0		.....0	.....0	.....0	.....162,896	.....0	.....0	0002.....	
Currency Forward - BUY USD SELL JPY	Asset Portfolio.....	D 1.....	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE9	10/09/2015.	12/11/2015.	12/11/2015.	Maturity.....	.....0	.....4,658,696	.....120.2053	.....0	.....0	.....30,023	.....0	.....0		.....0	.....0	.....0	.....30,023	.....0	.....0	0002.....	
Currency Forward - BUY CAD SELL USD	Asset Portfolio - Full Offset	D 1.....	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE9	10/21/2015.	10/22/2015.	10/22/2015.	Maturity.....	.....0	.....2,304,006	.....1.3021	.....0	.....0	.....(15,502)	.....0	.....0		.....0	.....0	.....0	.....(15,502)	.....0	.....0	0002.....	
Currency Forward - BUY USD SELL CAD	Asset Portfolio.....	D 1.....	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE9	10/21/2015.	12/11/2015.	12/11/2015.	Maturity.....	.....0	.....2,303,175	.....1.3026	.....0	.....0	.....114,352	.....0	.....0		.....0	.....0	.....0	.....114,352	.....0	.....0	0002.....	
Currency Forward - BUY CAD SELL USD	Asset Portfolio - Full Offset	D 1.....	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE9	12/09/2015.	12/11/2015.	12/11/2015.	Maturity.....	.....0	.....2,207,684	.....1.3589	.....0	.....0	.....(18,862)	.....0	.....0		.....0	.....0	.....0	.....(18,862)	.....0	.....0	0002.....	
Currency Forward - BUY EUR SELL USD	Asset Portfolio - Full Offset	D 1.....	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE9	12/09/2015.	12/11/2015.	12/11/2015.	Maturity.....	.....0	.....4,961,700	.....0.9069	.....0	.....0	.....(13,050)	.....0	.....0		.....0	.....0	.....0	.....(13,050)	.....0	.....0	0002.....	
Currency Forward - BUY JPY SELL USD	Asset Portfolio - Full Offset	D 1.....	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE9	12/09/2015.	12/11/2015.	12/11/2015.	Maturity.....	.....0	.....4,621,225	.....121.1800	.....0	.....0	.....7,448	.....0	.....0		.....0	.....0	.....0	.....7,448	.....0	.....0	0002.....	
12229999. Total-Forwards-Hedging Other.....												.....0	.....0	.....289,996	.....0	.....0	XXX	.....0	.....0	.....0	.....289,996	.....0	.....0	XXX	
1269999. Total-Forwards.....												.....0	.....0	.....289,996	.....0	.....0	XXX	.....0	.....0	.....0	.....289,996	.....0	.....0	XXX	
1399999. Total-Hedging Effective.....												.....0	.....0	.....10,573	.....3,018	.....0	XXX	.....0	.....0	.....0	.....10,573	.....0	.....0	XXX	
1409999. Total-Hedging Other.....												.....11,986	.....0	.....289,996	.....(26,244)	.....11,986	XXX	.....35,705	.....0	.....0	.....278,010	.....0	.....0	XXX	
1449999. TOTAL.....												.....11,986	.....0	.....300,570	.....(23,226)	.....11,986	XXX	.....35,705	.....0	.....0	.....288,583	.....0	.....0	XXX	

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**SCHEDULE DB - PART A - SECTION 2**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period																						
	0001	Hedged the credit risk of assets.																						
	0002	Hedged the currency risk of foreign assets.																						

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

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

**SCHEDULE DB - PART D - SECTION 1**

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral		
<b>NAIC 1 Designation</b>											
Barclays Bank PLC..... G5GSEF7VJP5I7OUK5573.....	Y.....	Y.....	- .....	.....213,959	- .....	.....213,959	.....213,959	- .....	.....213,959	.....9,899	.....9,899
Citibank N A..... E57ODZWZ7FF32TWFA76.....	Y.....	Y.....	- .....	.....1,980,727	- .....	.....1,980,727	.....2,186,250	- .....	.....2,186,250	.....263,250	.....263,250
Deutsche Bank AG..... 7LTWFZYICNSX8D621K86.....	Y.....	Y.....	.....1,299,574	.....1,536,100	- .....	.....236,526	.....1,403,450	- .....	.....103,876	.....131,181	.....131,181
JPMorgan Chase Bank..... 7H6GLXDRUGQFU57RNE97.....	Y.....	Y.....	.....520,000	.....192,130	.....(48,007)	.....0	.....192,130	.....(48,007)	.....0	.....39,038	.....0
0299999. Total NAIC 1 Designation.....			.....1,819,574	.....3,922,916	.....(48,007)	.....2,431,212	.....3,995,790	.....(48,007)	.....2,504,085	.....443,368	.....404,330
0999999. Totals.....			.....1,819,574	.....3,922,916	.....(48,007)	.....2,431,212	.....3,995,790	.....(48,007)	.....2,504,085	.....443,368	.....404,330
1. Offset per SSAP No. 64.....				.....0	.....0						
2. Net after right of offset per SSAP No. 64.....				.....3,922,916	.....(48,007)						

**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>								
Deutsche Bank AG.....	7LTFZYICNSX8D621K86....	Cash.....	Cash.....	1,299,574	1,299,574	XXX	.....	.....V.....
JPMorgan Chase Bank.....	7H6GLXDRUGQFU57RNE97..	Cash.....	Cash.....	520,000	520,000	XXX	.....	.....V.....
0299999. Totals.....				1,819,574	1,819,574	XXX	XXX	XXX

**Sch. DL - Pt. 1**  
**NONE**

**Sch. DL - Pt. 2**  
**NONE**

**SCHEDULE E - PART 1 - CASH**

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
<b>Open Depositories</b>						
Bank of America.....	Dallas, Texas.....	0.000	0	0	188,349	XXX
Bank One.....	Columbus, Ohio.....	0.000	0	0	2,646,520	XXX
Citibank.....	New York, New York.....	0.000	0	0	(135,553,848)	XXX
First National.....	Anchorage, Alaska.....	0.000	0	0	10,000	XXX
First Union.....	Philadelphia, Pennsylvania.....	0.000	0	0	7,175,262	XXX
JP Morgan Chase.....	New York, New York.....	0.000	0	0	28,876,008	XXX
Northern Trust Bank.....	Chicago, Illinois.....	0.000	0	0	1,825,227	XXX
Wells Fargo.....	San Francisco, California.....	0.000	0	0	1,436,868	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	(93,395,614)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(93,395,614)	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	17,500	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(93,378,114)	XXX

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

1. January.....	(99,390,670)	4. April.....	(123,808,318)	7. July.....	(125,972,951)	10. October.....	(67,580,338)
2. February.....	(301,186,970)	5. May.....	(127,660,349)	8. August.....	(123,214,488)	11. November.....	(79,608,449)
3. March.....	(121,339,205)	6. June.....	(83,004,816)	9. September.....	(62,757,743)	12. December.....	(93,395,612)

**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
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**NONE**

**Metropolitan Property and Casualty Insurance Company**

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

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama.....AL			.....0	.....0	.....0	.....0
2. Alaska.....AK			.....0	.....0	.....0	.....0
3. Arizona.....AZ			.....0	.....0	.....0	.....0
4. Arkansas.....AR	B.	AR VSD BY INS CODE SECTION 23-63-206.....	.....0	.....0	.....68,253	.....68,184
5. California.....CA			.....0	.....0	.....0	.....0
6. Colorado.....CO			.....0	.....0	.....0	.....0
7. Connecticut.....CT			.....0	.....0	.....0	.....0
8. Delaware.....DE	B.	DE RSD FOR WC TITLE 18 CH 5 SECT 513.....	.....0	.....0	.....98,335	.....102,563
9. District of Columbia.....DC			.....0	.....0	.....0	.....0
10. Florida.....FL			.....0	.....0	.....0	.....0
11. Georgia.....GA	B.	GA RSD Section 33-3-9.....	.....0	.....0	.....264,452	.....298,066
12. Hawaii.....HI			.....0	.....0	.....0	.....0
13. Idaho.....ID			.....0	.....0	.....0	.....0
14. Illinois.....IL			.....0	.....0	.....0	.....0
15. Indiana.....IN			.....0	.....0	.....0	.....0
16. Iowa.....IA			.....0	.....0	.....0	.....0
17. Kansas.....KS			.....0	.....0	.....0	.....0
18. Kentucky.....KY			.....0	.....0	.....0	.....0
19. Louisiana.....LA			.....0	.....0	.....0	.....0
20. Maine.....ME			.....0	.....0	.....0	.....0
21. Maryland.....MD			.....0	.....0	.....0	.....0
22. Massachusetts.....MA	B.	MA RSD CH 175 SECTION 151.....	.....0	.....0	.....574,896	.....647,969
23. Michigan.....MI			.....0	.....0	.....0	.....0
24. Minnesota.....MN			.....0	.....0	.....0	.....0
25. Mississippi.....MS			.....0	.....0	.....0	.....0
26. Missouri.....MO			.....0	.....0	.....0	.....0
27. Montana.....MT			.....0	.....0	.....0	.....0
28. Nebraska.....NE			.....0	.....0	.....0	.....0
29. Nevada.....NV			.....0	.....0	.....0	.....0
30. New Hampshire.....NH			.....0	.....0	.....0	.....0
31. New Jersey.....NJ			.....0	.....0	.....0	.....0
32. New Mexico.....NM	B.	NM RSD NMSA 1978 59A 5-18 & 59A-5-19.....	.....0	.....0	.....890,695	.....907,538
33. New York.....NY			.....0	.....0	.....0	.....0
34. North Carolina.....NC	B.	NC RSD Statute 58-5-10.....	.....0	.....0	.....321,789	.....331,589
35. North Dakota.....ND			.....0	.....0	.....0	.....0
36. Ohio.....OH			.....0	.....0	.....0	.....0
37. Oklahoma.....OK			.....0	.....0	.....0	.....0
38. Oregon.....OR			.....0	.....0	.....0	.....0
39. Pennsylvania.....PA			.....0	.....0	.....0	.....0
40. Rhode Island.....RI	B.	FOR THE BENEFIT OF ALL POLICYHOLDERS.....	.....2,560,261	.....2,610,008	.....0	.....0
41. South Carolina.....SC			.....0	.....0	.....0	.....0
42. South Dakota.....SD			.....0	.....0	.....0	.....0
43. Tennessee.....TN			.....0	.....0	.....0	.....0
44. Texas.....TX			.....0	.....0	.....0	.....0
45. Utah.....UT			.....0	.....0	.....0	.....0
46. Vermont.....VT			.....0	.....0	.....0	.....0
47. Virginia.....VA			.....0	.....0	.....0	.....0
48. Washington.....WA			.....0	.....0	.....0	.....0
49. West Virginia.....WV			.....0	.....0	.....0	.....0
50. Wisconsin.....WI			.....0	.....0	.....0	.....0
51. Wyoming.....WY			.....0	.....0	.....0	.....0
52. American Samoa.....AS			.....0	.....0	.....0	.....0
53. Guam.....GU			.....0	.....0	.....0	.....0
54. Puerto Rico.....PR			.....0	.....0	.....0	.....0
55. US Virgin Islands.....VI			.....0	.....0	.....0	.....0
56. Northern Mariana Islands.....MP			.....0	.....0	.....0	.....0
57. Canada.....CAN			.....0	.....0	.....0	.....0
58. Aggregate Alien and Other.....OT	XXX	XXX	.....0	.....0	.....0	.....0
59. Total.....	XXX	XXX	.....2,560,261	.....2,610,008	.....2,218,420	.....2,355,909

**DETAILS OF WRITE-INS**

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



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