



ANNUAL STATEMENT

For the Year Ended December 31, 2017
of the Condition and Affairs of the

Metropolitan Property and Casualty Insurance Company

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

OFFICERS

Name	Title	Name	Title
1. Kishore Ponnnavolu	President	2. Maura Catherine Travers	Assistant General Counsel and Secretary
3. Michael John Bednarick	Vice President and Chief Financial Officer	4. John Dennis McCallion	Treasurer

OTHER

Michael John Abate	Vice President	Zulfi Shafaat Ahmed #	Senior Vice President and Chief Information Security Officer
William Donald Anderson #	Vice President and Assistant Treasurer	Robert Edward Bean	Vice President
Charles Phillip Cavas	Vice President and Associate General Counsel	Kevin Chean	Vice President
Marlene Beverly Debel	Executive Vice President	Darla Ann Finchum	Vice President
Barbara Jean Furr	Vice President	Paul Edward Gavin	Senior Vice President
Lorene Elsie Guardado #	Vice President	Lise Ann Hasegawa	Vice President
James William Koeger #	Vice President	Michelle Lee Kolodziejczak #	Vice President
Richard Paul Lonardo	Vice President	Jason Phillip Manske	Senior Vice President and Chief Hedging Officer
Patrick John Meyer	Vice President	Michael Valentine Neubauer	Vice President
Mick Lloyd Noland	Senior Vice President	Robert Francis Nostramo	Vice President and General Counsel
Brenda Ann Perkins	Vice President	Christopher Timothy Rhodes	Vice President
Joseph Urba Rupp Jr.	Vice President	Richard Andrew Stevens	Vice President and Controller
Calvin Tyrone Strong	Vice President	Donald Gerard Sullivan	Vice President

DIRECTORS OR TRUSTEES

Michael John Bednarick	Daniel A DeKeizer #	Marlene Beverly Debel	Todd Brian Katz
Kishore Ponnnavolu	Kevin Stanley Redgate	Randall Alan Stram #	

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 Ponnnavolu President	Maura Catherine Travers Assistant General Counsel and Secretary	Michael John Bednarick Vice President and Chief Financial Officer

Subscribed and sworn to before me

This 16th day of February, 2018

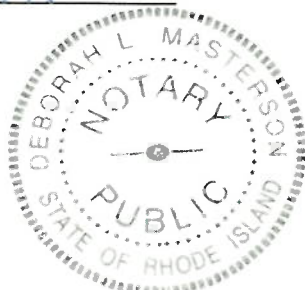
a. Is this an original filing?

Yes [X] No []

b. If no

1. State the amendment number
2. Date filed
3. Number of pages attached

Deborah L. Masterson
Notary
June 24, 2021



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.....	264,332,552	6.1	264,332,552	0	264,332,552	6.1
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....	0	0.0	0	0	0	0.0
1.22 Issued by U.S. government sponsored agencies.....	10,000,000	0.2	10,000,000	0	10,000,000	0.2
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	20,996,149	0.5	20,996,149	0	20,996,149	0.5
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	61,122,519	1.4	61,122,519	0	61,122,519	1.4
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	65,784,394	1.5	65,784,394	0	65,784,394	1.5
1.43 Revenue and assessment obligations.....	1,816,208,505	41.7	1,816,208,505	0	1,816,208,505	41.7
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.....	211,460	0.0	211,460	0	211,460	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	15,050,188	0.3	15,050,188	0	15,050,188	0.3
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.....	63,408,367	1.5	63,408,367	0	63,408,367	1.5
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	567,573,410	13.0	567,573,410	0	567,573,410	13.0
2.2 Unaffiliated non-U.S. securities (including Canada).....	322,349,448	7.4	322,349,448	0	322,349,448	7.4
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.....	49,953,000	1.1	49,953,000	0	49,953,000	1.1
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.....	926,735,083	21.3	926,735,083	0	926,735,083	21.3
3.42 Unaffiliated.....	12,308,300	0.3	12,308,300	0	12,308,300	0.3
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.....	22,286,537	0.5	22,286,537	0	22,286,537	0.5
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.....	18,982,847	0.4	18,982,847	0	18,982,847	0.4
4.6 Mezzanine real estate loans.....	0	0.0	0	0	0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....	98,505	0.0	98,505	0	98,505	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....	8,839,540	0.2	8,839,540	0	8,839,540	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.....	3,421,344	0.1	3,421,344	0	3,421,344	0.1
8. Receivables for securities.....	23,688	0.0	23,688	0	23,688	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.....	(73,362,999)	(1.7)	(73,362,999)	0	(73,362,999)	(1.7)
11. Other invested assets.....	177,046,245	4.1	177,046,245	0	177,046,245	4.1
12. Total invested assets.....	4,353,369,082	100.0	4,353,369,082	0	4,353,369,082	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		9,116,550
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).....	51,428	51,428
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....	0	
3.2	Totals, Part 3, Column 11.....	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		0
5.	Deduct amounts received on disposals, Part 3, Column 15.....		0
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....	0	
6.2	Totals, Part 3, Column 13.....	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....	0	
7.2	Totals, Part 3, Column 10.....	0	0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	229,932	
8.2	Totals, Part 3, Column 9.....	0	229,932
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		8,938,046
10.	Deduct total nonadmitted amounts.....		0
11.	Statement value at end of current period (Line 9 minus Line 10).....		8,938,046

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).....	41,286,087	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	0	41,286,087
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.....		1,297
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.....		18,000
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).....		41,269,384
12.	Total valuation allowance.....		0
13.	Subtotal (Line 11 plus Line 12).....		41,269,384
14.	Deduct total nonadmitted amounts.....		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		41,269,384

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		188,555,767
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	7,646,171	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	21,847,613	29,493,784
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.....	11,609,190	
5.2	Totals, Part 3, Column 9.....	1,554,100	13,163,290
6.	Total gain (loss) on disposals, Part 3, Column 19.....		676,663
7.	Deduct amounts received on disposals, Part 3, Column 16.....		55,117,063
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.....	307,849	
9.2	Totals, Part 3, Column 14.....	0	307,849
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....	42,734	
10.2	Totals, Part 3, Column 11.....	46,068	88,802
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		176,991,488
12.	Deduct total nonadmitted amounts.....		0
13.	Statement value at end of current period (Line 11 minus Line 12).....		176,991,488

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		3,848,205,894
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		1,264,724,431
3.	Accrual of discount.....		7,929,388
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(438,301)	
4.2	Part 2, Section 1, Column 15.....	2,056,000	
4.3	Part 2, Section 2, Column 13.....	(17,540,523)	
4.4	Part 4, Column 11.....	800,261	(15,122,563)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		2,958,599
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		904,205,020
7.	Deduct amortization of premium.....		11,751,280
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	3,597,861	
8.2	Part 2, Section 1, Column 19.....	0	
8.3	Part 2, Section 2, Column 16.....	0	
8.4	Part 4, Column 15.....	797,353	4,395,214
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	0	
9.2	Part 2, Section 1, Column 17.....	0	
9.3	Part 2, Section 2, Column 14.....	0	
9.4	Part 4, Column 13.....	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		4,197,134,664
11.	Deduct total nonadmitted amounts.....		1,101,291
12.	Statement value at end of current period (Line 10 minus Line 11).....		4,196,033,373

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	264,544,012	264,445,131	264,711,266	265,549,104
	2. Canada.....	0	0	0	0
	3. Other Countries.....	20,996,149	26,907,548	20,752,675	21,522,444
	4. Totals.....	285,540,161	291,352,679	285,463,941	287,071,548
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	61,122,519	65,289,388	61,935,791	59,235,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	65,784,394	79,765,688	58,232,481	108,300,000
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.....	1,841,258,693	1,967,813,885	1,853,987,372	1,787,669,035
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (Unaffiliated)	8. United States.....	633,948,613	660,880,790	635,425,510	650,217,217
	9. Canada.....	39,976,372	41,048,844	40,252,631	39,813,384
	10. Other Countries.....	279,406,240	292,246,990	279,659,637	282,449,520
	11. Totals.....	953,331,225	994,176,624	955,337,778	972,480,121
Parent, Subsidiaries and Affiliates	12. Totals.....	0	0	0	0
	13. Total Bonds.....	3,207,036,992	3,398,398,264	3,214,957,363	3,214,755,704
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	49,953,000	49,953,008	42,590,000	
	15. Canada.....	0	0	0	
	16. Other Countries.....	0	0	0	
	17. Totals.....	49,953,000	49,953,008	42,590,000	
Parent, Subsidiaries and Affiliates	18. Totals.....	0	0	0	
	19. Total Preferred Stocks.....	49,953,000	49,953,008	42,590,000	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	12,308,300	12,308,300	12,308,300	
	21. Canada.....	0	0	0	
	22. Other Countries.....	0	0	0	
	23. Totals.....	12,308,300	12,308,300	12,308,300	
Parent, Subsidiaries and Affiliates	24. Totals.....	927,836,374	927,836,374	589,245,431	
	25. Total Common Stocks.....	940,144,674	940,144,674	601,553,731	
	26. Total Stocks.....	990,097,674	990,097,682	644,143,731	
	27. Total Bonds and Stocks.....	4,197,134,666	4,388,495,946	3,859,101,094	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....	82,788,490	213,322,561	1,769,068	209	2,459,925	XXX	300,340,253	9.2	6,745,030	0.2	300,340,253	0
1.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals.....	82,788,490	213,322,561	1,769,068	209	2,459,925	XXX	300,340,253	9.2	6,745,030	0.2	300,340,253	0
2. All Other Governments												
2.1 NAIC 1.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2.....	0	7,715,890	2,975,683	7,499,773	0	XXX	18,191,346	0.6	17,369,080	0.6	15,902,640	2,288,706
2.3 NAIC 3.....	0	0	2,250,241	554,562	0	XXX	2,804,803	0.1	441,250	0.0	832,402	1,972,401
2.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals.....	0	7,715,890	5,225,924	8,054,335	0	XXX	20,996,149	0.6	17,810,330	0.6	16,735,042	4,261,107
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....	0	9,750,788	29,313,822	2,399,233	4,732,649	XXX	46,196,492	1.4	59,013,175	2.0	46,196,492	0
3.2 NAIC 2.....	0	0	4,243,675	10,682,352	0	XXX	14,926,027	0.5	0	0.0	14,926,027	0
3.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals.....	0	9,750,788	33,557,497	13,081,585	4,732,649	XXX	61,122,519	1.9	59,013,175	2.0	61,122,519	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....	0	6,799,717	0	57,131,638	1,853,039	XXX	65,784,394	2.0	85,876,659	3.0	45,091,857	20,692,537
4.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals.....	0	6,799,717	0	57,131,638	1,853,039	XXX	65,784,394	2.0	85,876,659	3.0	45,091,857	20,692,537
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	159,491,740	647,134,510	441,055,639	166,885,231	288,497,722	XXX	1,703,064,842	52.4	1,988,718,649	69.0	1,703,064,842	0
5.2 NAIC 2.....	0	3,636,139	38,105,448	38,366,689	45,090,461	XXX	125,198,737	3.9	228,466,791	7.9	125,198,737	0
5.3 NAIC 3.....	1,303,615	0	2,452,550	8,599,772	4,132,679	XXX	16,488,616	0.5	29,602,808	1.0	16,488,616	0
5.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals.....	160,795,355	650,770,649	481,613,637	213,851,692	337,720,862	XXX	1,844,752,195	56.8	2,246,788,248	78.0	1,844,752,195	0

SIO5

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	4,912,875	83,516,858	84,896,647	65,092,516	4,528,626	XXX	242,947,522	7.5	63,860,030	2.2	112,244,273	130,703,249
6.2 NAIC 2.....	4,151,030	69,125,097	306,030,404	77,935,140	54,694,257	XXX	511,935,928	15.8	247,963,076	8.6	237,606,215	274,329,713
6.3 NAIC 3.....	3,039,940	28,427,553	74,824,111	13,436,945	5,108,086	XXX	124,836,635	3.8	97,068,523	3.4	33,836,149	91,000,486
6.4 NAIC 4.....	179,047	8,355,675	45,790,286	4,525,698	0	XXX	58,850,706	1.8	32,939,488	1.1	17,464,374	41,386,332
6.5 NAIC 5.....	313,570	942,500	6,004,221	0	0	XXX	7,260,291	0.2	13,442,107	0.5	6,946,721	313,570
6.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals.....	12,596,462	190,367,683	517,545,669	160,990,299	64,330,969	XXX	945,831,082	29.1	455,273,224	15.8	408,097,732	537,733,350
7. Hybrid Securities												
7.1 NAIC 1.....	0	10,000,000	0	0	0	XXX	10,000,000	0.3	10,000,000	0.3	0	10,000,000
7.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals.....	0	10,000,000	0	0	0	XXX	10,000,000	0.3	10,000,000	0.3	0	10,000,000
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0

901S

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1.....	(d).....247,193,105	.....970,524,434	.....557,035,176	.....291,508,827	.....302,071,961	.....0	.....2,368,333,503	.....72.9	.....XXX	.....XXX	.....2,206,937,717	.....161,395,786
10.2 NAIC 2.....	(d).....4,151,030	.....80,477,126	.....351,355,210	.....134,483,954	.....99,784,718	.....0	.....670,252,038	.....20.6	.....XXX	.....XXX	.....393,633,619	.....276,618,419
10.3 NAIC 3.....	(d).....4,343,555	.....28,427,553	.....79,526,902	.....22,591,279	.....9,240,765	.....0	.....144,130,054	.....4.4	.....XXX	.....XXX	.....51,157,167	.....92,972,887
10.4 NAIC 4.....	(d).....179,047	.....8,355,675	.....45,790,286	.....4,525,698	.....0	.....0	.....58,850,706	.....1.8	.....XXX	.....XXX	.....17,464,374	.....41,386,332
10.5 NAIC 5.....	(d).....313,570	.....942,500	.....6,004,221	.....0	.....0	.....0	(c).....7,260,291	.....0.2	.....XXX	.....XXX	.....6,946,721	.....313,570
10.6 NAIC 6.....	(d).....0	.....0	.....0	.....0	.....0	.....0	(c).....0	.....0.0	.....XXX	.....XXX	.....0	.....0
10.7 Totals.....	.....256,180,307	.....1,088,727,288	.....1,039,711,795	.....453,109,758	.....411,097,444	.....0	(b).....3,248,826,592	.....100.0	.....XXX	.....XXX	.....2,676,139,598	.....572,686,994
10.8 Line 10.7 as a % of Col. 7.....	.....7.9	.....33.5	.....32.0	.....13.9	.....12.7	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....82.4	.....17.6
11. Total Bonds Prior Year												
11.1 NAIC 1.....	.....75,947,727	.....619,921,656	.....855,068,983	.....286,970,941	.....376,304,236	.....0	.....XXX	.....XXX	.....2,214,213,543	.....76.8	.....2,159,893,541	.....54,320,002
11.2 NAIC 2.....	.....2,967,268	.....87,924,281	.....200,653,994	.....81,405,383	.....120,848,021	.....0	.....XXX	.....XXX	.....493,798,947	.....17.1	.....390,331,370	.....103,467,577
11.3 NAIC 3.....	.....2,201,728	.....32,260,274	.....62,851,259	.....15,717,247	.....14,082,073	.....0	.....XXX	.....XXX	.....127,112,581	.....4.4	.....73,734,286	.....53,378,295
11.4 NAIC 4.....	.....508,883	.....13,583,692	.....16,884,268	.....1,421,363	.....541,282	.....0	.....XXX	.....XXX	.....32,939,488	.....1.1	.....21,332,866	.....11,606,622
11.5 NAIC 5.....	.....0	.....9,216,245	.....3,864,986	.....360,876	.....0	.....0	.....XXX	.....XXX	(c).....13,442,107	.....0.5	.....12,705,703	.....736,404
11.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	(c).....0	.....0.0	.....0	.....0
11.7 Totals.....	.....81,625,606	.....762,906,148	.....1,139,323,490	.....385,875,810	.....511,775,612	.....0	.....XXX	.....XXX	(b).....2,881,506,666	.....100.0	.....2,657,997,766	.....223,508,900
11.8 Line 11.7 as a % of Col. 9.....	.....2.8	.....26.5	.....39.5	.....13.4	.....17.8	.....0.0	.....XXX	.....XXX	.....100.0	.....XXX	.....92.2	.....7.8
12. Total Publicly Traded Bonds												
12.1 NAIC 1.....	.....243,287,470	.....923,698,201	.....508,960,801	.....228,919,284	.....302,071,961	.....0	.....2,206,937,717	.....67.9	.....2,159,893,541	.....75.0	.....2,206,937,717	.....XXX
12.2 NAIC 2.....	.....499,680	.....39,878,389	.....189,012,633	.....76,146,076	.....88,096,841	.....0	.....393,633,619	.....12.1	.....390,331,370	.....13.5	.....393,633,619	.....XXX
12.3 NAIC 3.....	.....1,425,633	.....8,128,190	.....23,233,016	.....9,129,563	.....9,240,765	.....0	.....51,157,167	.....1.6	.....73,734,286	.....2.6	.....51,157,167	.....XXX
12.4 NAIC 4.....	.....7,200	.....5,866,221	.....10,592,104	.....998,849	.....0	.....0	.....17,464,374	.....0.5	.....21,332,866	.....0.7	.....17,464,374	.....XXX
12.5 NAIC 5.....	.....0	.....942,500	.....6,004,221	.....0	.....0	.....0	.....6,946,721	.....0.2	.....12,705,703	.....0.4	.....6,946,721	.....XXX
12.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
12.7 Totals.....	.....245,219,983	.....978,513,501	.....737,802,775	.....315,193,772	.....399,409,567	.....0	.....2,676,139,598	.....82.4	.....2,657,997,766	.....92.2	.....2,676,139,598	.....XXX
12.8 Line 12.7 as a % of Col. 7.....	.....9.2	.....36.6	.....27.6	.....11.8	.....14.9	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10.....	.....7.5	.....30.1	.....22.7	.....9.7	.....12.3	.....0.0	.....82.4	.....XXX	.....XXX	.....XXX	.....82.4	.....XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1.....	.....3,905,635	.....46,826,233	.....48,074,375	.....62,589,543	.....0	.....0	.....161,395,786	.....5.0	.....54,320,002	.....1.9	.....XXX	.....161,395,786
13.2 NAIC 2.....	.....3,651,350	.....40,598,737	.....162,342,577	.....58,337,878	.....11,687,877	.....0	.....276,618,419	.....8.5	.....103,467,577	.....3.6	.....XXX	.....276,618,419
13.3 NAIC 3.....	.....2,917,922	.....20,299,363	.....56,293,886	.....13,461,716	.....0	.....0	.....92,972,887	.....2.9	.....53,378,295	.....1.9	.....XXX	.....92,972,887
13.4 NAIC 4.....	.....171,847	.....2,489,454	.....35,198,182	.....3,526,849	.....0	.....0	.....41,386,332	.....1.3	.....11,606,622	.....0.4	.....XXX	.....41,386,332
13.5 NAIC 5.....	.....313,570	.....0	.....0	.....0	.....0	.....0	.....313,570	.....0.0	.....736,404	.....0.0	.....XXX	.....313,570
13.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.7 Totals.....	.....10,960,324	.....110,213,787	.....301,909,020	.....137,915,986	.....11,687,877	.....0	.....572,686,994	.....17.6	.....223,508,900	.....7.8	.....XXX	.....572,686,994
13.8 Line 13.7 as a % of Col. 7.....	.....1.9	.....19.2	.....52.7	.....24.1	.....2.0	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....XXX	.....100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10.....	.....0.3	.....3.4	.....9.3	.....4.2	.....0.4	.....0.0	.....17.6	.....XXX	.....XXX	.....XXX	.....XXX	.....17.6

(a) Includes \$.....320,023,937 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....60,510,193 current year, \$.....16,858,948 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes \$.....0 current year, \$.....8,140,683 prior year of bonds with 5* designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....39,289,743; NAIC 2 \$.....0; NAIC 3 \$.....2,499,857; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

S107

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments													
1.1 Issuer Obligations.....	82,758,124	213,212,848	1,697,896	0	2,459,925	.XXX	300,128,793	9.2	6,471,095	0.2	300,128,793	0	
1.2 Residential Mortgage-Backed Securities.....	30,366	109,713	71,172	209	0	.XXX	211,460	0.0	273,935	0.0	211,460	0	
1.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0	
1.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0	
1.5 Totals.....	82,788,490	213,322,561	1,769,068	209	2,459,925	.XXX	300,340,253	9.2	6,745,030	0.2	300,340,253	0	
2. All Other Governments													
2.1 Issuer Obligations.....	0	7,715,890	5,225,924	8,054,335	0	.XXX	20,996,149	0.6	17,810,330	0.6	16,735,042	4,261,107	
2.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0	
2.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0	
2.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0	
2.5 Totals.....	0	7,715,890	5,225,924	8,054,335	0	.XXX	20,996,149	0.6	17,810,330	0.6	16,735,042	4,261,107	
3. U.S. States, Territories and Possessions, Guaranteed													
3.1 Issuer Obligations.....	0	9,750,788	33,557,497	13,081,585	4,732,649	.XXX	61,122,519	1.9	59,013,175	2.0	61,122,519	0	
3.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0	
3.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0	
3.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0	
3.5 Totals.....	0	9,750,788	33,557,497	13,081,585	4,732,649	.XXX	61,122,519	1.9	59,013,175	2.0	61,122,519	0	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed													
4.1 Issuer Obligations.....	0	6,799,717	0	57,131,638	1,853,039	.XXX	65,784,394	2.0	85,876,659	3.0	45,091,857	20,692,537	
4.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0	
4.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0	
4.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0	
4.5 Totals.....	0	6,799,717	0	57,131,638	1,853,039	.XXX	65,784,394	2.0	85,876,659	3.0	45,091,857	20,692,537	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed													
5.1 Issuer Obligations.....	160,238,790	645,777,523	477,250,206	209,900,684	336,534,804	.XXX	1,829,702,007	56.3	2,175,896,184	75.5	1,829,702,007	0	
5.2 Residential Mortgage-Backed Securities.....	556,565	4,993,126	4,363,431	3,951,008	1,186,058	.XXX	15,050,188	0.5	70,892,064	2.5	15,050,188	0	
5.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0	
5.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0	
5.5 Totals.....	160,795,355	650,770,649	481,613,637	213,851,692	337,720,862	.XXX	1,844,752,195	56.8	2,246,788,248	78.0	1,844,752,195	0	
6. Industrial and Miscellaneous (unaffiliated)													
6.1 Issuer Obligations.....	7,174,211	163,801,862	451,055,979	118,513,991	60,736,229	.XXX	801,282,272	24.7	434,777,122	15.1	374,072,382	427,209,890	
6.2 Residential Mortgage-Backed Securities.....	1,653,064	4,624,416	5,808,513	796,508	0	.XXX	12,882,501	0.4	10,424,047	0.4	5,551,564	7,330,937	
6.3 Commercial Mortgage-Backed Securities.....	238,830	1,039,821	31,315,544	15,801,432	2,130,239	.XXX	50,525,866	1.6	7,918,879	0.3	25,015,451	25,510,415	
6.4 Other Loan-Backed and Structured Securities.....	3,530,357	20,901,584	29,365,633	25,878,368	1,464,501	.XXX	81,140,443	2.5	2,153,176	0.1	3,458,335	77,682,108	
6.5 Totals.....	12,596,462	190,367,683	517,545,669	160,990,299	64,330,969	.XXX	945,831,082	29.1	455,273,224	15.8	408,097,732	537,733,350	
7. Hybrid Securities													
7.1 Issuer Obligations.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0	
7.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0	
7.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0	
7.4 Other Loan-Backed and Structured Securities.....	0	10,000,000	0	0	0	.XXX	10,000,000	0.3	10,000,000	0.3	0	10,000,000	
7.5 Totals.....	0	10,000,000	0	0	0	.XXX	10,000,000	0.3	10,000,000	0.3	0	10,000,000	
8. Parent, Subsidiaries and Affiliates													
8.1 Issuer Obligations.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0	
8.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0	
8.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0	
8.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0	
8.5 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0	

801S

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations.....	250,171,125	1,047,058,628	968,787,502	406,682,233	406,316,646	XXX	3,079,016,134	94.8	XXX	XXX	2,626,852,600	452,163,534
10.2 Residential Mortgage-Backed Securities.....	2,239,995	9,727,255	10,243,116	4,747,725	1,186,058	XXX	28,144,149	0.9	XXX	XXX	20,813,212	7,330,937
10.3 Commercial Mortgage-Backed Securities.....	238,830	1,039,821	31,315,544	15,801,432	2,130,239	XXX	50,525,866	1.6	XXX	XXX	25,015,451	25,510,415
10.4 Other Loan-Backed and Structured Securities.....	3,530,357	30,901,584	29,365,633	25,878,368	1,464,501	XXX	91,140,443	2.8	XXX	XXX	3,458,335	87,682,108
10.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals.....	256,180,307	1,088,727,288	1,039,711,795	453,109,758	411,097,444	0	3,248,826,592	100.0	XXX	XXX	2,676,139,598	572,686,994
10.7 Line 10.6 as a % of Col. 7.....	7.9	33.5	32.0	13.9	12.7	0.0	100.0	XXX	XXX	XXX	82.4	17.6
11. Total Bonds Prior Year												
11.1 Issuer Obligations.....	76,675,239	726,577,070	1,108,354,314	364,447,452	503,790,490	XXX	XXX	XXX	2,779,844,565	96.5	2,570,837,975	209,006,590
11.2 Residential Mortgage-Backed Securities.....	4,928,216	26,136,189	21,142,488	21,398,031	7,985,122	XXX	XXX	XXX	81,590,046	2.8	77,687,736	3,902,310
11.3 Commercial Mortgage-Backed Securities.....	0	0	7,888,552	30,327	0	XXX	XXX	XXX	7,918,879	0.3	7,918,879	0
11.4 Other Loan-Backed and Structured Securities.....	22,151	10,192,889	1,938,136	0	0	XXX	XXX	XXX	12,153,176	0.4	1,553,176	10,600,000
11.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
11.6 Totals.....	81,625,606	762,906,148	1,139,323,490	385,875,810	511,775,612	0	XXX	XXX	2,881,506,666	100.0	2,657,997,766	223,508,900
11.7 Line 11.6 as a % of Col. 9.....	2.8	26.5	39.5	13.4	17.8	0.0	XXX	XXX	100.0	XXX	92.2	7.8
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations.....	243,496,594	970,178,143	711,691,714	305,392,879	396,093,270	XXX	2,626,852,600	80.9	2,570,837,975	89.2	2,626,852,600	XXX
12.2 Residential Mortgage-Backed Securities.....	1,575,214	7,580,643	5,723,572	4,747,725	1,186,058	XXX	20,813,212	0.6	77,687,736	2.7	20,813,212	XXX
12.3 Commercial Mortgage-Backed Securities.....	55,530	247,873	19,528,641	3,053,168	2,130,239	XXX	25,015,451	0.8	7,918,879	0.3	25,015,451	XXX
12.4 Other Loan-Backed and Structured Securities.....	92,645	506,842	858,848	2,000,000	0	XXX	3,458,335	0.1	1,553,176	0.1	3,458,335	XXX
12.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
12.6 Totals.....	245,219,983	978,513,501	737,802,775	315,193,772	399,409,567	0	2,676,139,598	82.4	2,657,997,766	92.2	2,676,139,598	XXX
12.7 Line 12.6 as a % of Col. 7.....	9.2	36.6	27.6	11.8	14.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10.....	7.5	30.1	22.7	9.7	12.3	0.0	82.4	XXX	XXX	XXX	82.4	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations.....	6,674,531	76,880,485	257,095,788	101,289,354	10,223,376	XXX	452,163,534	13.9	209,006,590	7.3	XXX	452,163,534
13.2 Residential Mortgage-Backed Securities.....	664,781	2,146,612	4,519,544	0	0	XXX	7,330,937	0.2	3,902,310	0.1	XXX	7,330,937
13.3 Commercial Mortgage-Backed Securities.....	183,300	791,948	11,786,903	12,748,264	0	XXX	25,510,415	0.8	0	0.0	XXX	25,510,415
13.4 Other Loan-Backed and Structured Securities.....	3,437,712	30,394,742	28,506,785	23,878,368	1,464,501	XXX	87,682,108	2.7	10,600,000	0.4	XXX	87,682,108
13.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
13.6 Totals.....	10,960,324	110,213,787	301,909,020	137,915,986	11,687,877	0	572,686,994	17.6	223,508,900	7.8	XXX	572,686,994
13.7 Line 13.6 as a % of Col. 7.....	1.9	19.2	52.7	24.1	2.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10.....	0.3	3.4	9.3	4.2	0.4	0.0	17.6	XXX	XXX	XXX	XXX	17.6

601S

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	0	0	0	0	0
2. Cost of short-term investments acquired.....	105,074,961	105,074,961	0	0	0
3. Accrual of discount.....	57,481	57,481	0	0	0
4. Unrealized valuation increase (decrease).....	0	0	0	0	0
5. Total gain (loss) on disposals.....	(22,378)	(22,378)	0	0	0
6. Deduct consideration received on disposals.....	102,610,207	102,610,207	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).....	2,499,857	2,499,857	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).....	2,499,857	2,499,857	0	0	0

S110

(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).....		7,210,527
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....	47,664	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....	26,575	74,239
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17.....	260,048	
3.2	Section 2, Column 19.....	85,402	345,450
4.	Total gain (loss) on termination recognized, Section 2, Column 22.....		1,117,840
5.	Considerations received/(paid) on terminations, Section 2, Column 15.....		1,198,358
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.....	(5,351,802)	
8.2	Section 2, Column 20.....	(1,499,390)	(6,851,192)
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....		698,506
10.	Deduct nonadmitted assets.....		0
11.	Statement value at end of current period (Line 9 minus Line 10).....		698,506

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.....	698,506
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance.....	0
3.	Total (Line 1 plus Line 2).....	698,506
4.	Part D, Section 1, Column 5.....	3,421,345
5.	Part D, Section 1, Column 6.....	(2,722,839)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	(1,222,943)
8.	Part B, Section 1, Column 13.....	0
9.	Total (Line 7 plus Line 8).....	(1,222,943)
10.	Part D, Section 1, Column 8.....	2,396,889
11.	Part D, Section 1, Column 9.....	(3,619,832)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	1,281,800
14.	Part B, Section 1, Column 20.....	0
15.	Part D, Section 1, Column 11.....	1,281,800
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	0	0	0	0
2. Cost of cash equivalents acquired.....	1,964,609,729	1,964,609,729	0	0
3. Accrual of discount.....	335,170	335,170	0	0
4. Unrealized valuation increase (decrease).....	0	0	0	0
5. Total gain (loss) on disposals.....	(13,266)	(13,266)	0	0
6. Deduct consideration received on disposals.....	1,925,641,890	1,925,641,890	0	0
7. Deduct amortization of premium.....	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	39,289,743	39,289,743	0	0
11. Deduct total nonadmitted amounts.....	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	39,289,743	39,289,743	0	0

S115

(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 Incurred on Encumbrances	17 Taxes, Repairs, and Expenses Incurred
		3 City	4 State							11 Current Year's 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		
Properties Occupied by the Reporting Entity - Administrative																
Units 4, 6, 8 and 10 River Farms Condominium.....		West Warwick.....	RI.....	10/27/1989.	10/05/1995.	326,151	.0	78,134	.0	26,540	.0	.0	(26,540)	.0	418,347	505,088
Unite 12 River Farms Condominium.....		West Warwick.....	RI.....	10/20/1989.	10/05/1995.	81,538	.0	20,371	.0	6,635	.0	.0	(6,635)	.0	104,587	126,272
0299999. Properties Occupied by the Reporting Entity - Administrative.....						407,689	.0	98,505	.0	33,175	.0	.0	(33,175)	.0	522,934	631,360
0399999. Total - Properties Occupied by the Reporting Entity.....						407,689	.0	98,505	.0	33,175	.0	.0	(33,175)	.0	522,934	631,360
Properties Held for the Production of Income																
Mosaic Westshore.....		Tampa.....	FL.....	05/29/2013.	12/31/2017.	5,134,053	.0	4,699,805	5,047,420	103,181	.0	.0	(103,181)	.0	480,938	214,253
Broadstone Laurel Highlands.....		Lorton.....	VA.....	07/17/2013.	12/31/2017.	4,526,302	.0	4,139,735	4,609,320	93,576	.0	.0	(93,576)	.0	363,548	134,498
0499999. Total - Properties Held for the Production of Income.....						9,660,355	.0	8,839,540	9,656,740	196,757	.0	.0	(196,757)	.0	844,486	348,751
0699999. Totals.....						10,068,044	.0	8,938,045	9,656,740	229,932	.0	.0	(229,932)	.0	1,367,420	980,111

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
	City	State						
Acquired by Purchase								
Mosaic Westshore.....	Tampa.....	FL.....	05/29/2013.	Permanent Improvement.....	.....0	.....0	.....0	.....40,895
Broadstone Laurel Highlands.....	Lorton.....	VA.....	07/17/2013.	Permanent Improvement.....	.....0	.....0	.....0	.....10,533
0199999. Total - Acquired by Purchase.....					.....0	.....0	.....0	.....51,428
0399999. Totals.....					.....0	.....0	.....0	.....51,428

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
Mortgages in Good Standing - Farm Mortgages														
0000199039.....		Cass.....	NE.....		10/13/2017.	4.850	615,000	-	-	-	-	-	1,276,340	06/02/2017
0000199055.....		Jackson.....	OH.....		08/23/2017.	4.390	5,995,006	-	292	-	-	-	10,270,206	07/11/2017
0000199058.....		Platte.....	NE.....		07/21/2017.	4.100	999,713	-	13	-	-	-	2,046,750	06/20/2017
0000199084.....		Napa.....	CA.....		11/30/2017.	4.280	5,371,699	-	77	-	-	-	9,337,557	07/11/2017
0000199125.....		Minidoka.....	ID.....		12/20/2017.	4.220	374,069	-	7	-	-	-	1,556,508	08/21/2017
0000199131.....		Lafayette.....	MO.....		11/08/2017.	5.660	1,200,000	-	-	-	-	-	2,213,000	08/31/2017
0000199152.....		Douglas.....	OR.....		12/22/2017.	3.990	1,915,432	-	30	-	-	-	6,388,011	03/01/2017
0000199171.....		Madera.....	CA.....		11/30/2017.	4.120	3,073,895	-	20	-	-	-	7,630,619	10/04/2017
0000199188.....		New Madrid.....	MO.....		12/12/2017.	4.400	1,898,806	-	6	-	-	-	3,498,000	11/07/2017
0000199191.....		Clay.....	AR.....		12/14/2017.	4.300	842,916	-	4	-	-	-	1,441,625	11/01/2017
0199999. Total - Mortgages in Good Standing - Farm Mortgages.....							22,286,537	0	449	0	0	0	45,658,615	XXX
Mortgages in Good Standing - Commercial Mortgages - All Other														
0000702950.....		NEW YORK.....	NY.....		09/15/2017.	3.650	17,982,847	-	847	-	-	-	30,095,302	10/01/2017
0000702975.....		MIAMI.....	FL.....		11/02/2017.	4.070	1,000,000	-	-	-	-	-	1,552,072	10/01/2017
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....							18,982,847	0	847	0	0	0	31,647,374	XXX
0899999. Total - Mortgages in Good Standing.....							41,269,384	0	1,297	0	0	0	77,305,989	XXX
3399999. Totals.....							41,269,384	0	1,297	0	0	0	77,305,989	XXX

E04

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

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
Mortgages in Good Standing - Farm Mortgages								
0000199039.....	Cass	NE.....		10/13/2017.....	4.850	615,000	-	1,276,340
0000199055.....	Jackson	OH.....		08/23/2017.....	4.390	5,994,714	-	10,270,206
0000199058.....	Platte	NE.....		07/21/2017.....	4.100	999,700	-	2,046,750
0000199084.....	Napa	CA.....		11/30/2017.....	4.280	5,389,622	-	9,337,557
0000199125.....	Minidoka	ID.....		12/20/2017.....	4.220	374,063	-	1,556,508
0000199131.....	Lafayette	MO.....		11/08/2017.....	5.660	1,200,000	-	2,213,000
0000199152.....	Douglas	OR.....		12/22/2017.....	3.990	1,915,402	-	6,388,011
0000199171.....	Madera	CA.....		11/30/2017.....	4.120	3,073,875	-	7,630,619
0000199188.....	New Madrid	MO.....		12/12/2017.....	4.400	1,898,800	-	3,498,000
0000199191.....	Clay	AR.....		12/14/2017.....	4.300	842,913	-	1,441,625
0199999. Total - Mortgages in Good Standing - Farm Mortgages.....						22,304,087	0	45,658,615
Mortgages in Good Standing - Commercial Mortgages - All Other								
0000702950.....	NEW YORK	NY.....		09/15/2017.....	3.650	17,982,000	-	30,095,302
0000702975.....	MIAMI	FL.....		11/02/2017.....	4.070	1,000,000	-	1,552,072
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....						18,982,000	0	31,647,374
0899999. Total - Mortgages in Good Standing.....						41,286,087	0	77,305,989
3399999. Totals.....						41,286,087	0	77,305,989

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
Mortgages With Partial Repayments																
Scheduled Repayments.....						.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....18,000	.....18,000	.....0	.....0
0299999. Total - Mortgages With Partial Repayments.....						.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....18,000	.....18,000	.....0	.....0
0599999. Total Mortgages.....						.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....18,000	.....18,000	.....0	.....0

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20										
			4	5								13	14	15	16	17													
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership										
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																													
	p000917 - MetLife 1201 TAB Member, LLC.....		Seattle.....	WA.....	METLIFE.....		10/10/2012	.....0	.....4,328,818	.....6,293,000	.....4,328,818	.....19,125	.....0	.....0	.....0	.....0	.....(1,361)	.....0	.....3.100
1899999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....																	4,328,8186,293,0004,328,81819,125000(1,361)0	XXX	
Any Other Class of Assets - Affiliated																													
	Metropolitan Lloyds Insurance Company of Texas.....		Irving.....	TX.....			09/30/1993	.....0	.....7,858,644	.....18,633,519	.....18,633,519	.....771,987	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000
4399999	Total - Any Other Class of Asset - Affiliated.....																	7,858,64418,633,51918,633,519771,98700000	XXX	
4499999	Subtotal - Unaffiliated.....																	149,099,818154,029,147154,029,14710,818,078042,7340307,8495,219,434102,835,679	XXX
4599999	Subtotal - Affiliated.....																	12,187,46224,926,51922,962,337791,1120000(1,361)0	XXX
4699999	Totals.....																	161,287,280178,955,666176,991,48411,609,190042,7340307,8495,218,073102,835,679	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 Originally 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								
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated											
	American Securities Partners VII, L.P.....	New York.....	NY.....	American Securities.....	12/10/2014.....	3	0	1,501,190	0	0.100	
	Arsenal Capital Partners Fund IV LP.....	New York.....	NY.....	Arsenal.....	09/03/2015.....	3	0	2,260,055	0	1.400	
	BDCM Opportunity Fund IV, L.P.....	Greenwich.....	CT.....	Black Diamond Capital Management.....	02/04/2015.....	0	0	1,194,135	0	0.300	
	Blackstone Capital Partners VII L.P.....	New York.....	NY.....	Blackstone.....	04/07/2015.....	3	0	951,675	0	0.100	
	Blue Sea Capital Fund I LP.....	Palm Beach.....	FL.....	Blue Sea Capital.....	10/18/2013.....	3	0	1,325,883	0	1.600	
	Bridgepoint Europe V 'B1' LP.....	London.....	GBR.....	Bridgepoint.....	09/03/2014.....	3	0	1,662,836	0	0.100	
	Carlyle Partners VI, L.P.....	Washington.....	DC.....	Carlyle.....	02/19/2013.....	3	0	289,583	0	0.100	
	Charles River Partnership XVI, L.P.....	Cambridge.....	MA.....	Charles River.....	06/17/2014.....	1	0	561,000	0	0.800	
	Cortec Group Fund VI, L.P.....	New York.....	NY.....	Cortec.....	04/27/2015.....	3	0	154,274	0	0.700	
	EnCap Energy Capital Fund X, L.P.....	Houston.....	TX.....	EnCap.....	02/05/2015.....	0	0	4,695,576	0	0.200	
	EnCap Energy Capital IX.....	Houston.....	TX.....	EnCap.....	01/04/2013.....	0	0	129,262	0	0.100	
	Equistone Partners Europe Fund V L.P.....	London.....	GBR.....	Equistone.....	01/22/2015.....	3	0	571,673	0	0.200	
	Foundation Capital VIII, L.P.....	San Francisco.....	CA.....	Foundation Capital.....	05/06/2015.....	1	0	1,333,846	0	1.400	
	Francisco Partners IV, L.P.....	San Francisco.....	CA.....	Francisco Partners Management.....	12/08/2014.....	3	0	1,647,500	0	0.300	
	Linzor Capital Partners III, L.P.....	Santiago.....	CHL.....	Linzor.....	02/26/2015.....	3	0	413,086	0	1.000	
	Polish Enterprise Fund VIII, L.P.....	Warsaw.....	POL.....	Enterprise Investors.....	09/08/2017.....	5	46,171	0	0	0.800	
	Trident VI, L.P.....	Greenwich.....	CT.....	Stone Point Capital.....	12/20/2013.....	3	0	1,307,036	0	0.200	
	Welsh, Carson, Anderson & Stowe XII, L.P.....	New York.....	NY.....	Welsh Carson.....	09/16/2014.....	3	0	861,757	0	0.200	
	Whale Rock Flagship Fund L.P.....	Boston.....	MA.....	Whale Rock.....	07/31/2017.....	5	7,600,000	950,000	0	0.500	
	WIN 7, L.P.....	New York.....	NY.....	Blackstone.....	03/30/2007.....	3	0	17,237	0	5.800	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								7,646,171	21,827,604	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated											
	p001022 - ML-AI METLIFE MEMBER 1, LLC.....	Chicago.....	IL.....	METLIFE.....	12/20/2013.....	0	0	20,009	0	4.800	
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....								0	20,009	0	XXX
4499999. Subtotal - Unaffiliated.....								7,646,171	21,827,604	0	XXX
4599999. Subtotal - Affiliated.....								0	20,009	0	XXX
4699999. Totals.....								7,646,171	21,847,613	0	XXX

E08

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	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																				
	BDCM Opportunity Fund IV, L.P.....	Greenwich.....	CT..	Normal Distribution and/or Adjustment	02/04/2015.	12/31/2017.	.....238,395	.....0	.....0	.....0	.....0	.....0	.....0	.....238,395	.....238,395	.....0	.....0	.....0	.....0
	Blackstone Capital Partners VII L.P.....	New York.....	NY..	Normal Distribution and/or Adjustment	04/07/2015.	12/31/2017.	.....61,385	.....0	.....0	.....0	.....0	.....0	.....0	.....61,385	.....61,385	.....0	.....0	.....0	.....0
	Blackstone Strategic Alliance Fund II L.P.....	New York.....	NY..	Normal Distribution and/or Adjustment	11/23/2010.	12/31/2017.	.....688,398	.....0	.....0	.....0	.....0	.....0	.....0	.....688,398	.....688,398	.....0	.....0	.....0	.....0
	Brahman Partners III, L.P.....	New York.....	NY..	Liquidated.....	04/24/2014.	02/27/2017.	.....5,475,960	.....1,024,040	.....0	.....0	.....0	.....0	.....0	.....6,500,000	.....6,500,000	.....0	.....0	.....0	.....(1,067,775)
	Bridgepoint Europe V 'B1' LP.....	London.....	GBR	Normal Distribution and/or Adjustment	09/03/2014.	12/31/2017.	.....181,779	.....0	.....0	.....0	.....0	.....0	.....0	.....181,779	.....181,779	.....0	.....0	.....0	.....0
	Campbell Timber Fund II, L.P.....	Portland.....	OR.	Liquidated.....	03/15/2007.	12/21/2017.	.....30,271	.....46,068	.....0	.....46,068	.....0	.....0	.....0	.....30,271	.....30,271	.....0	.....0	.....0	.....366
	Cortec Group Fund VI, L.P.....	New York.....	NY..	Normal Distribution and/or Adjustment	04/27/2015.	12/31/2017.	.....5,904	.....0	.....0	.....0	.....0	.....0	.....0	.....5,904	.....5,904	.....0	.....0	.....0	.....0
	DW Catalyst Onshore Fund, LP.....	New York.....	NY..	Normal Distribution and/or Adjustment	06/27/2013.	12/31/2017.	.....4,811,401	.....0	.....0	.....0	.....0	.....0	.....0	.....4,811,401	.....4,811,401	.....0	.....0	.....0	.....0
	EnCap Energy Capital Fund X, L.P.....	Houston.....	TX..	Normal Distribution and/or Adjustment	02/05/2015.	12/31/2017.	.....878,932	.....0	.....0	.....0	.....0	.....0	.....0	.....878,932	.....878,932	.....0	.....0	.....0	.....0
	EnCap Energy Capital IX.....	Houston.....	TX..	Normal Distribution and/or Adjustment	01/04/2013.	12/31/2017.	.....154,456	.....0	.....0	.....0	.....0	.....0	.....0	.....154,456	.....154,456	.....0	.....0	.....0	.....0
	Meritech Capital Partners IV, L.P.....	Palo Alto.....	CA..	Normal Distribution and/or Adjustment	09/29/2010.	12/31/2017.	.....7,681	.....0	.....0	.....0	.....0	.....0	.....0	.....7,681	.....7,681	.....0	.....0	.....0	.....0
	Omega Capital Investors, L.P.....	New York.....	NY..	Liquidated.....	03/01/2007.	06/14/2017.	.....14,322,319	.....177,681	.....0	.....0	.....0	.....0	.....0	.....14,500,000	.....14,500,000	.....0	.....0	.....0	.....(40,631)
	Pershing Square, L.P.....	New York.....	NY..	Normal Distribution and/or Adjustment	05/31/2011.	12/31/2017.	.....8,346,071	.....0	.....0	.....0	.....0	.....0	.....0	.....8,346,071	.....8,346,071	.....0	.....0	.....0	.....0
	Senator Global Opportunity Fund LP.....	New York.....	NY..	Normal Distribution and/or Adjustment	03/02/2015.	12/31/2017.	.....10,677,741	.....0	.....0	.....0	.....0	.....0	.....0	.....10,677,741	.....10,677,741	.....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	.....4,037
	Tourbillon Global Equities, LLC.....	New York.....	NY..	Normal Distribution and/or Adjustment	01/06/2016.	12/31/2017.	.....2,947,981	.....0	.....0	.....0	.....0	.....0	.....0	.....2,947,981	.....2,947,981	.....0	.....0	.....0	.....0
	Turiya Fund LP.....	Hong Kong.....	CHN	Normal Distribution and/or Adjustment	02/25/2014.	12/31/2017.	.....2,797,036	.....0	.....0	.....0	.....0	.....0	.....0	.....2,797,036	.....2,797,036	.....0	.....0	.....0	.....0
	Wayzata Opportunities Fund III, L.P.....	Wayzata.....	MN.	Normal Distribution and/or Adjustment	09/11/2012.	12/31/2017.	.....114,705	.....0	.....0	.....0	.....0	.....0	.....0	.....114,705	.....114,705	.....0	.....0	.....0	.....0
1599999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....					51,740,4151,247,789046,06801,201,721052,942,13652,942,1360000(1,104,003)
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																				
	p000917 - MetLife 1201 TAB Member, LLC.....	Seattle.....	WA.	Normal Distribution and/or Adjustment	10/10/2012.	12/31/2017.217,241000000217,241217,24100000
	p001022 - ML-AI METLIFE MEMBER 1, LLC.....	Chicago.....	IL..	Liquidated.....	12/20/2013.	05/10/2017.	.....974,712	.....306,311	.....0	.....0	.....0	.....0	.....0	.....1,281,023	.....1,957,686	.....0	.....676,663	.....676,663	.....(2,935)
1899999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....						.....1,191,953	.....306,311	.....0	.....0	.....0	.....306,311	.....0	.....1,498,264	.....2,174,927	.....0	.....676,663	.....676,663	.....(2,935)
4499999.	Subtotal - Unaffiliated.....					51,740,4151,247,789046,06801,201,721052,942,13652,942,1360000(1,104,003)
4599999.	Subtotal - Affiliated.....						.....1,191,953	.....306,311	.....0	.....0	.....0	.....306,311	.....0	.....1,498,264	.....2,174,927	.....0	.....676,663	.....676,663	.....(2,935)
4699999.	Totals.....						.....52,932,368	.....1,554,100	.....0	.....46,068	.....0	.....1,508,032	.....0	.....54,440,400	.....55,117,063	.....0	.....676,663	.....676,663	.....(1,106,938)

E09

SCHEDULE D - PART 1

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

E10.9

Table with columns: 1 (CUSIP Identification), 2 (Description), Codes (3-5), 6 (NAIC Designation), 7 (Actual Cost), 8 (Rate Used to Obtain Fair Value), 9 (Fair Value), 10 (Par Value), 11 (Book/Adjusted Carrying Value), Change in Book/Adjusted Carrying Value (12-15), Interest (16-20), and Dates (21-22).

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
4899999	Total - Hybrid Securities.....					10,000,000	XXX	10,577,002	25,000,000	10,000,000	0	0	0	0	XXX	XXX	XXX	1,750	630,000		XXX	XXX
Totals																						
7799999	Total - Issuer Obligations.....					3,045,258,866	XXX	3,226,697,338	3,028,444,783	3,037,226,534	(442,361)	(4,266,656)	0	3,597,861	XXX	XXX	XXX	37,364,516	115,105,396		XXX	XXX
7899999	Total - Residential Mortgage-Backed Securities.....					28,021,066	XXX	28,996,069	29,434,800	28,144,149	4,060	181,154	0	0	XXX	XXX	XXX	34,128	430,985		XXX	XXX
7999999	Total - Commercial Mortgage-Backed Securities.....					50,549,296	XXX	50,681,021	50,117,162	50,525,866	0	(19,697)	0	0	XXX	XXX	XXX	119,438	734,320		XXX	XXX
8099999	Total - Other Loan-Backed and Structured Securities.....					91,128,135	XXX	92,023,836	106,758,959	91,140,443	0	(2,293)	0	0	XXX	XXX	XXX	121,749	801,013		XXX	XXX
8399999	Grand Total - Bonds.....					3,214,957,363	XXX	3,398,398,264	3,214,755,704	3,207,036,992	(438,301)	(4,107,492)	0	3,597,861	XXX	XXX	XXX	37,639,831	117,071,714		XXX	XXX

E10.17

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
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
128125	*3 7 CALAMOS STRATEGIC TOTAL RETURN.....			148,000.000	1.00	0.000	3,700,000	25.000	3,700,000	3,700,000	0	34,944	0	0	0	0	0	0	P1LFE	09/06/2017.
128125	*4 5 CALAMOS STRATEGIC TOTAL RETURN.....			88,000.000	1.00	0.000	2,200,000	25.000	2,200,000	2,200,000	0	22,024	0	0	0	0	0	0	P1LFE	09/06/2017.
524ESC	72 0 LEHMAN BROTHERS HOLDINGS INC LEHMAN BROS.....			780,000.000	100.00	0.000	0	0.000	8	0	0	0	0	0	0	0	0	0	P6*A	03/06/2007.
857477	60 8 STATE STREET CORPORATION.....			600,000.000	25.00	0.000	16,332,000	27.220	16,332,000	15,000,000	0	884,880	0	954,000	0	0	954,000	0	P2LFE	02/25/2014.
902973	15 5 US BANCORP US BANCORP 3.5% 07/15/2049.....			600,000.000	25.00	0.000	13,542,000	22.570	13,542,000	9,000,000	134,166	263,958	0	564,000	0	0	564,000	0	P2LFE	01/17/2007.
902973	83 3 US BANCORP.....			100,000.000	25.00	0.000	2,815,000	28.150	2,815,000	2,690,000	0	162,500	0	18,000	0	0	18,000	0	P2LFE	08/14/2013.
949746	46 5 WELLS FARGO & COMPANY.....			400,000.000	25.00	0.000	11,364,000	28.410	11,364,000	10,000,000	0	662,496	0	520,000	0	0	520,000	0	P2LFE	12/11/2013.
8499999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated).....						49,953,000	XXX	49,953,008	42,590,000	134,166	2,030,802	0	2,056,000	0	0	2,056,000	0	XXX	XXX
8999999	Total - Preferred Stocks.....						49,953,000	XXX	49,953,008	42,590,000	134,166	2,030,802	0	2,056,000	0	0	2,056,000	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	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		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
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																		
31338#	11	2	FEDERAL HOME LOAN BANK OF BOST	RF	123,083,000	12,308,300	10,000,000	12,308,300	12,308,300	0	0	0	0	0	0	0	A	12/28/2017
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						12,308,300	XXX	12,308,300	12,308,300	0	0	0	0	0	0	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																		
32000*	10	3	ECONOMY FIRE & CASUALTY COMPANY		600,000,000	390,643,985	651,073	390,643,985	281,373,048	0	38,000,000	0	8,962,647	0	8,962,647	0	K	05/01/2000
59155#	10	5	METLIFE AUTO & HOME INSURANCE		5,000,000	1,100,291	220,058	1,100,291	100	0	0	0	(69,398)	0	(69,398)	0	J	12/15/1999
59180*	10	8	METROPOLITAN CASUALTY INSURANCE COMPANY		1,000,000	68,430,122	68,430,123	68,430,122	51,329,518	0	0	0	1,778,369	0	1,778,369	0	K	11/09/2017
59188#	10	6	METROPOLITAN DIRECT PROPERTY AND CASUALTY INSURANCE CO		1,000,000	44,788,067	44,788,068	44,788,067	34,621,697	0	0	0	1,230,435	0	1,230,435	0	K	11/09/2017
59200*	10	4	METROPOLITAN GENERAL INSURANCE COMPANY		1,000,000	36,710,707	36,710,706	36,710,707	26,373,500	0	3,000,000	0	(1,884,646)	0	(1,884,646)	0	K	04/16/1981
59214#	10	4	METROPOLITAN GROUP PROPERTY AND CASUALTY INSURANCE CO		1,000,000	386,162,202	386,162,202	386,162,202	195,546,568	0	41,000,000	0	(27,557,930)	0	(27,557,930)	0	K	12/31/1991
59217#	10	1	METROPOLITAN LLOYDS INSURANCE COMPANY OF TEXAS		1,000,000	1,000	1,000	1,000	1,000	0	0	0	0	0	0	0	J	03/30/1993
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates						927,836,374	XXX	927,836,374	589,245,431	0	82,000,000	0	(17,540,523)	0	(17,540,523)	0	XXX	XXX
9799999. Total - Common Stock						940,144,674	XXX	940,144,674	601,553,731	0	82,000,000	0	(17,540,523)	0	(17,540,523)	0	XXX	XXX
9899999. Total Common and Preferred Stock						990,097,674	XXX	990,097,682	644,143,731	134,166	84,030,802	0	(15,484,523)	0	(15,484,523)	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
Bonds - U.S. Government								
912828	3C 2 UNITED STATES TREASURY		11/14/2017	Various		19,951,212	20,000,000	13,812
912828	A7 5 UNITED STATES TREASURY		11/14/2017	NOMURA SECURITIES INTERNATIONAL		44,956,145	45,000,000	253,125
912828	B3 3 UNITED STATES TREASURY		12/19/2017	Various		64,861,263	65,000,000	336,277
912828	P9 5 UNITED STATES TREASURY		12/28/2017	GOLDMAN SACHS & COMPANY		41,580,084	42,000,000	121,823
912828	SH 4 UNITED STATES TREASURY		12/14/2017	NOMURA SECURITIES INTERNATIONAL		84,605,053	85,000,000	342,231
912828	U9 9 UNITED STATES TREASURY		01/26/2017	JEFFERIES & COMPANY INC.		10,005,489	10,000,000	9,323
0599999 Total - Bonds - U.S. Government						265,959,246	267,000,000	1,076,591
Bonds - All Other Government								
056732	AJ 9 BAHAMAS COMMONWEALTH OF	D	12/04/2017	JEFFERIES & COMPANY INC.		515,000	500,000	1,250
221597	BR 7 COSTA RICA REPUBLIC OF	D	08/07/2017	CITIGROUP GLOBAL MARKETS INC/		980,000	1,000,000	1,653
221597	BS 5 COSTA RICA REPUBLIC OF	D	08/07/2017	CITIGROUP GLOBAL MARKETS INC/		970,000	1,000,000	12,153
760942	BC 5 URUGUAY ORIENTAL REPUBLIC OF	B	09/07/2017	HSBC SECURITIES		793,736	800,557	0
836205	AU 8 SOUTH AFRICA REPUBLIC OF	C	08/25/2017	J.P. MORGAN SEC INC.		382,500	400,000	6,593
1099999 Total - Bonds - All Other Government						3,641,236	3,700,557	21,649
Bonds - U.S. States, Territories and Possessions								
13063C	6Q 8 CALIFORNIA STATE OF 5.000% 08/01/34		03/08/2017	CITIGROUP GLOBAL MARKETS INC/		9,054,720	8,000,000	0
452151	LF 8 ILLINOIS STATE OF 5.100% 06/01/33		10/12/2017	Various		14,916,370	15,200,000	192,440
57582R	LJ 3 COMMONWEALTH OF MASSACHUSETTS		01/18/2017	BARCLAYS CAPITAL INC.		4,736,443	4,585,000	72,341
1799999 Total - Bonds - U.S. States, Territories & Possessions						28,707,533	27,785,000	264,781
Bonds - U.S. Special Revenue and Special Assessment								
3130AD	6W 7 FEDERAL HOME LOAN BANKS		12/19/2017	Various		10,000,000	10,000,000	0
3132XV	EY 5 FEDERAL HOME LOAN MORTGAGE COR.		12/27/2017	NOMURA SECURITIES INTERNATIONAL		15,022,031	14,600,000	14,194
452252	LX 5 ILLINOIS ST TOLL HWY AUTH.		01/11/2017	FTN FINANCIAL CAPITAL MARKETS		2,808,175	2,500,000	5,556
59259N	6R 9 METROPOLITAN TRANS AUTH NY DED.		02/15/2017	BANK OF AMERICA N.A.		6,048,683	5,250,000	0
64971W	2M 1 NEW YORK CITY TRANSITIONAL FIN.		03/16/2017	Tax Free Exchange		4,400,202	4,355,000	89,822
64971W	3B 4 NEW YORK CITY TRANSITIONAL FIN.		03/16/2017	Tax Free Exchange		5,703,591	5,645,000	116,428
795576	FR 3 SALT LAKE CITY UTAH 5.000% 07/01/32		02/15/2017	CITIGROUP GLOBAL MARKETS INC/		1,133,030	1,000,000	0
795576	FS 1 SALT LAKE CITY UTAH 5.000% 07/01/33		02/15/2017	CITIGROUP GLOBAL MARKETS INC/		844,898	750,000	0
795576	FU 6 SALT LAKE CITY UTAH 5.000% 07/01/35		02/09/2017	CITIGROUP GLOBAL MARKETS INC/		2,804,800	2,500,000	0
795576	FW 2 SALT LAKE CITY UTAH 5.000% 07/01/37		02/09/2017	CITIGROUP GLOBAL MARKETS INC/		1,114,590	1,000,000	0
795576	GN 1 SALT LAKE CITY UTAH 5.000% 07/01/35		02/09/2017	CITIGROUP GLOBAL MARKETS INC/		1,187,249	1,035,000	0
795576	GP 6 SALT LAKE CITY UTAH 5.000% 07/01/36		02/09/2017	CITIGROUP GLOBAL MARKETS INC/		857,498	750,000	0
79642B	7N 7 SAN ANTONIO WATER SYSTEM		02/01/2017	SIEBERT BRANDFORD SHANK & CO.		1,034,750	1,000,000	0
79642B	7P 2 SAN ANTONIO WATER SYSTEM		02/01/2017	SIEBERT BRANDFORD SHANK & CO.		1,784,005	1,555,000	0
812728	TY 9 SEATTLE WASH WTR SYS REV.		02/23/2017	CANTOR FITZGERALD & CO.		2,077,680	2,000,000	26,000
3199999 Total - Bonds - U.S. Special Revenue and Special Assessments						56,821,182	53,940,000	252,000
Bonds - Industrial and Miscellaneous								
00122@	AA 9 AES SOUTHLAND ENERGY LLC		11/30/2017	CITIBANK N.A.		5,100,000	5,100,000	0
00165C	AB 0 AMC ENTERTAINMENT HOLDINGS INC.		10/19/2017	UBS SECURITIES LLC		476,410	488,000	12,463
00165C	AD 6 AMC ENTERTAINMENT HOLDINGS INC.		09/21/2017	GOLDMAN SACHS & COMPANY		985,000	1,000,000	31,986
00176C	AN 1 AMERICAN MONEY MANAGEMENT CORP.	C	11/01/2017	SOCIETE GENERALE		1,000,000	1,000,000	0
00206R	FG 2 AT&T INC 7.125% 12/15/31		12/01/2017	Tax Free Exchange		7,942,698	8,000,000	262,833
002824	BF 6 Abbott Laboratories 3.750% 11/30/26		04/17/2017	CITIGROUP GLOBAL MARKETS INC/		3,544,170	3,500,000	53,958
00287Y	AY 5 ABBVIE INC 3.200% 05/14/26		04/17/2017	CITIGROUP GLOBAL MARKETS INC/		6,839,560	7,000,000	97,067
00774M	AB 1 AERCAP IRELAND CAPITAL LTD	D	07/17/2017	MORGAN STANLEY & CO.		10,591,136	10,645,000	0
008474	C# 3 AGNICO-EAGLE MINES LTD	A	06/29/2017	CITIGROUP GLOBAL MARKETS INC/		500,000	500,000	0

E13

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
01749B	AA 7	ALLEGRO CLO I LTD ALLEG_17-2A			12/12/2017	GOLDMAN SACHS & COMPANY			10,000,000	10,000,000	0
02155F	AC 9	ALTICE US FIN I CORP 5.500% 05/15/26			11/16/2017	BARCLAYS CAPITAL INC			276,075	270,000	206
03027X	AM 2	AMERICAN TOWER CORP 3.125% 01/15/27			07/12/2017	GOLDMAN SACHS & COMPANY			6,973,384	7,270,000	1,262
05352A	AA 8	AVANTOR INC 6.000% 10/01/24			09/22/2017	GOLDMAN SACHS & COMPANY			1,000,000	1,000,000	0
053773	BA 4	AVIS BUDGET CAR RENTAL LLC			11/07/2017	UBS SECURITIES LLC			1,127,000	1,150,000	8,992
05508R	AE 6	B&G FOODS INC 5.250% 04/01/25			11/08/2017	BARCLAYS CAPITAL INC			2,848,200	2,820,000	20,151
05547W	AG 3	BARCLAYS COMMERCIAL MORTGAGE S			11/17/2017	BARCLAYS CAPITAL INC			2,000,000	2,000,000	0
05547W	AJ 7	BARCLAYS COMMERCIAL MORTGAGE S			11/17/2017	BARCLAYS CAPITAL INC			2,000,000	2,000,000	0
05604X	AP 1	BWAY HOLDING CO TL L+325			05/10/2017	BANK OF AMERICA N.A.			1,000,000	1,000,000	0
05607D	AJ 6	BX TRUST BX_17-SLCT 2.877% 07/15/34			11/29/2017	CITIGROUP GLOBAL MARKETS INC/			3,002,813	3,000,000	3,534
05607K	AA 9	BXMT_17-FL1 2.231% 06/14/35			12/08/2017	WELLS FARGO & CO			2,000,000	2,000,000	0
059597	AE 4	BANCO GENERAL SA 4.125% 08/07/27	C		08/24/2017	Various			3,471,325	3,500,000	2,521
06034L	AA 8	BANISTMO SA 3.650% 09/19/22	D		09/12/2017	MORGAN STANLEY & CO			2,095,338	2,100,000	0
06051G	GL 7	BANK OF AMERICA CORP 3.705% 04/24/28			04/19/2017	BANK OF AMERICA N.A.			14,000,000	14,000,000	0
07332B	AD 1	BAYVIEW OPPORTUNITY MASTER FUN			04/28/2017	WELLS FARGO & CO			2,391,397	2,350,000	0
07332B	AE 9	BAYVIEW OPPORTUNITY MASTER FUN			04/28/2017	WELLS FARGO & CO			1,691,237	1,680,000	0
073685	AD 1	BEACON ROOFING SUPPLY INC / BE			10/11/2017	WELLS FARGO & CO			2,000,000	2,000,000	0
096630	AE 8	BOARDWALK PIPELINES LP			05/11/2017	JEFFERIES & COMPANY INC			5,122,955	4,603,000	125,528
109696	AA 2	BRINKS COMPANY 4.625% 10/15/27			11/14/2017	MITSUBISHI UFJ SECURITIES USA			128,700	130,000	434
11134L	AG 4	BROADCOM CORP 3.875% 01/15/27			11/16/2017	RBC DOMINION SECURITIES INC			10,493,689	10,687,000	140,563
11271#	AC 9	BROOKFIELD DISTRICT ENERGY FIN			08/01/2017	SCOTIA CAPITAL MARKETS			2,200,000	2,200,000	0
12433P	AJ 5	BX TRUST BX_17-APPL 2.877% 07/15/34			11/29/2017	CITIGROUP GLOBAL MARKETS INC/			2,001,876	2,000,000	2,356
124857	AT 0	CBS CORP 3.375% 02/15/28			06/26/2017	BANK OF AMERICA N.A.			6,931,890	7,000,000	0
12515D	AV 6	CD COMMERCIAL MORTGAGE TRUST C			04/28/2017	DEUTSCHE BANK SECURITIES INC			3,862,482	3,750,000	7,248
12548F	AS 9	CIFC FUNDING LTD CIFC_13-1A	D		10/16/2017	CREDIT SUISSE SECURITIES USA L			1,246,563	1,250,000	556
12548M	BF 1	CIFC FUNDING LTD CIFC_15-1A			12/12/2017	GOLDMAN SACHS & COMPANY			3,000,000	3,000,000	0
12551N	AA 5	CIFC FUNDING LTD CIFC_17-5A	D		10/13/2017	CREDIT SUISSE SECURITIES USA L			1,250,000	1,250,000	0
126307	AH 0	CSC HLDGS LLC 5.250% 06/01/24			11/16/2017	JP MORGAN SECURITIES LTD LDN			210,700	215,000	5,299
12636Y	AA 0	CRH AMERICA FINANCE INC			05/02/2017	HSBC SECURITIES			6,770,282	6,820,000	0
12652A	AA 1	CRC ESCROW ISSUER LLC 5.250% 10/15/25			11/13/2017	Various			3,246,544	3,255,000	9,537
12702*	AA 4	CVS PASSTHROUGH TRUST 3.901% 10/10/39			09/27/2017	BARCLAYS CAPITAL INC			6,286,242	6,286,242	0
14040H	BN 4	CAPITAL ONE FINANCIAL CORPORAT			05/09/2017	MORGAN STANLEY & CO			6,409,746	6,510,000	42,722
14456#	AA 4	CARRIX INC 4.960% 07/31/27			07/19/2017	BANK OF AMERICA N.A.			800,000	800,000	0
14456#	AB 2	CARRIX INC 5.060% 07/31/29			07/19/2017	BANK OF AMERICA N.A.			2,500,000	2,500,000	0
14456#	AC 0	CARRIX INC 5.210% 07/31/32			07/19/2017	BANK OF AMERICA N.A.			1,500,000	1,500,000	0
15126R	AA 5	CEMENTOS PROGRESO TRUST	D		04/25/2017	CITIGROUP GLOBAL MARKETS INC/			319,125	300,000	10,213
156830	AA 9	CERRO DEL AGUILA SA 4.125% 08/16/27	C		08/09/2017	SCOTIA CAPITAL MARKETS			2,496,750	2,500,000	0
161175	BJ 2	CHARTER COMMUNICATIONS OPERATI			11/28/2017	Tax Free Exchange			3,471,740	3,500,000	51,771
16411Q	AA 9	CHENIERE ENERGY PARTNERS LP			09/12/2017	CREDIT SUISSE SECURITIES USA L			4,500,000	4,500,000	0
18143E	AB 5	CLARK EQUIPMENT COMPANY			06/06/2017	BANK OF AMERICA N.A.			488,775	490,000	0
20337E	AN 1	COMMSCOPE INC COMMSCOPE INC			05/31/2017	Tax Free Exchange			1,758,934	1,754,000	0
22279#	AA 2	COUSINS PROPERTIES INC			07/06/2017	WELLS FARGO & CO			7,900,000	7,900,000	0
22279#	AB 0	COUSINS PROPERTIES INC			04/19/2017	WELLS FARGO & CO			1,200,000	1,200,000	0
23312J	AK 9	DEUTSCHE BANK COMMERCIAL MORTG			06/14/2017	DEUTSCHE BANK SECURITIES INC			4,119,810	4,000,000	12,986
242370	AD 6	DEAN FOODS CO. 6.500% 03/15/23			11/09/2017	MORGAN STANLEY & CO			2,225,363	2,265,000	23,720
25365*	AA 4	DIEBOLD INC 11/06/23			05/09/2017	Tax Free Exchange			4,261,500	4,242,938	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
26249M AN 7	DRYDEN SENIOR LOAN FUND DRSLF.....	C.....	12/06/2017.....	CITIGROUP GLOBAL MARKETS INC/.....		7,000,000	7,000,000	0
26249M AQ 0	DRYDEN SENIOR LOAN FUND DRSLF.....	C.....	12/06/2017.....	CITIGROUP GLOBAL MARKETS INC/.....		1,000,000	1,000,000	0
28852E AA 7	ELLINGTON CLO I LTD ECLD_17-2A.....	C.....	12/18/2017.....	CITIGROUP GLOBAL MARKETS INC/.....		11,500,000	11,500,000	0
29245J AK 8	EMPRESA NACIONAL DEL PETROLEO.....	D.....	09/11/2017.....	BANK OF AMERICA N.A.....		1,359,820	1,400,000	0
29260F AD 2	ENDEAVOR ENERGY RESOURCES LP.....		11/28/2017.....	GOLDMAN SACHS & COMPANY.....		262,000	262,000	0
29260F AE 0	ENDEAVOR ENERGY RESOURCES LP.....		11/28/2017.....	GOLDMAN SACHS & COMPANY.....		325,000	325,000	0
29362U AB 0	ENTEGRIS INC 4.625% 02/10/26.....		11/02/2017.....	GOLDMAN SACHS & COMPANY.....		300,000	300,000	0
30284@ AP 7	FNBM LLC 4.180% 06/20/22.....		06/20/2017.....	DIRECT.....		7,000,000	7,000,000	0
31572U AF 3	FIBRIA OVERSEAS FINANCE LTD.....	C.....	03/29/2017.....	DEUTSCHE BANK AG LONDON.....		501,750	500,000	5.806
35671D BC 8	FREEPORT-MCMORAN COPPER & GOLD.....		09/11/2017.....	GOLDMAN SACHS & COMPANY.....		4,725,000	5,000,000	134,736
35877# AA 0	FRISCO HQ OPERATIONS LLC.....		08/22/2017.....	BANK OF AMERICA N.A.....		11,400,000	11,400,000	0
36321B AA 9	GALAXY CLO LTD GALXY_17-24A.....	D.....	11/17/2017.....	BARCLAYS CAPITAL INC.....		2,000,000	2,000,000	0
36321B AB 7	GALAXY CLO LTD GALXY_17-24A.....	D.....	11/17/2017.....	BARCLAYS CAPITAL INC.....		2,000,000	2,000,000	0
37045X BW 5	GENERAL MOTORS FINANCIAL CO IN.....		04/10/2017.....	JP MORGAN SECURITIES LTD LDN.....		11,979,600	12,000,000	0
37185L AJ 1	GENESIS ENERGY 6.500% 10/01/25.....		08/07/2017.....	WELLS FARGO & CO.....		600,000	600,000	0
38141G WB 6	GOLDMAN SACHS GROUP INCTHE.....		07/11/2017.....	BARCLAYS CAPITAL INC.....		5,085,200	5,000,000	89,833
38175C AA 0	GOLUB CAPITAL PARTNERS CLO LTD.....	C.....	12/07/2017.....	GRELG.....		6,000,000	6,000,000	0
38175C AC 6	GOLUB CAPITAL PARTNERS CLO LTD.....	C.....	12/07/2017.....	GRELG.....		2,000,000	2,000,000	0
410345 AL 6	HANESBRANDS INC 4.875% 05/15/26.....		11/08/2017.....	GOLDMAN SACHS & COMPANY.....		218,225	215,000	5.095
428102 AA 5	HESS INFRASTRUCTURE PARTNERS L.....		11/17/2017.....	JP MORGAN SECURITIES LTD LDN.....		860,000	860,000	0
458140 AK 6	INTEL CORPORATION 4.800% 10/01/41.....		04/11/2017.....	JEFFERIES & COMPANY INC.....		2,402,829	2,145,000	4,576
47010B AF 1	JAGUAR LAND ROVER AUTOMOTIVE P.....	D.....	10/04/2017.....	JP MORGAN SECURITIES LTD LDN.....		4,500,000	4,500,000	0
48021P A* 9	JONES LANG LASALLE FINANCE BV.....	B.....	06/27/2017.....	BARCLAYS CAPITAL INC.....		1,241,515	1,241,515	0
48021P A@ 7	JONES LANG LASALLE FINANCE BV.....		06/27/2017.....	BARCLAYS CAPITAL INC.....		5,643,250	5,643,250	0
48667Q AN 5	KAZMUNAYGAS NATIONAL CO JSC.....	D.....	09/07/2017.....	Various.....		9,235,770	9,250,000	34,306
48668N AA 9	KAZTRANSOAZ AO 4.375% 09/26/27.....	D.....	09/19/2017.....	CITIGROUP GLOBAL MARKETS INC/.....		4,191,558	4,200,000	0
501044 DJ 7	KROGER CO THE 3.700% 08/01/27.....		07/17/2017.....	MIZUHO SECURITIES USA INC.....		4,197,522	4,200,000	0
50152# AL 1	KWIK TRIP INC 4.080% 05/24/37.....		06/30/2017.....	DIRECT.....		7,100,000	7,100,000	0
50188Q AE 1	LCM LTD PARTNERSHIP LCM_19A.....	D.....	11/15/2017.....	CREDIT SUISSE SECURITIES USA L.....		2,023,000	2,000,000	7,216
50247W AB 3	LYB INTERNATIONAL FINANCE II B.....	D.....	04/18/2017.....	GOLDMAN SACHS & COMPANY.....		3,477,950	3,500,000	16,674
526057 CB 8	LENNAR CORP 4.750% 11/29/27.....		11/14/2017.....	CITIGROUP GLOBAL MARKETS INC/.....		1,295,000	1,295,000	0
527298 BD 4	LEVEL 3 FINANCING INC 5.375% 08/15/22.....		03/23/2017.....	Interest Capitalization.....		7,500	7,500	0
56501R AE 6	MANULIFE FINANCIAL CORP.....	A.....	04/25/2017.....	MORGAN STANLEY & CO.....		10,653,510	10,500,000	75,805
59284M AD 6	MEXICO CITY AIRPORT TRUST.....	D.....	09/13/2017.....	HSBC SECURITIES.....		3,230,435	3,250,000	0
61691K AG 6	MORGAN STANLEY CAPITAL I TRUST.....		11/17/2017.....	MORGAN STANLEY & CO.....		3,500,000	3,500,000	0
61691K AJ 0	MORGAN STANLEY CAPITAL I TRUST.....		11/17/2017.....	MORGAN STANLEY & CO.....		3,000,000	3,000,000	0
61691P AA 8	MORGAN STANLEY CAPITAL I TRUST.....		12/01/2017.....	MORGAN STANLEY & CO.....		2,000,000	2,000,000	0
61691P AG 5	MORGAN STANLEY CAPITAL I TRUST.....		12/01/2017.....	MORGAN STANLEY & CO.....		4,000,000	4,000,000	0
62854A AN 4	MYLAN NV 3.950% 06/15/26.....	D.....	04/27/2017.....	Various.....		17,645,406	17,800,000	258,352
64110L AP 1	NETFLIX INC 4.875% 04/15/28.....		10/23/2017.....	MORGAN STANLEY & CO.....		1,790,000	1,790,000	0
65339K AT 7	NEXTERA ENERGY CAPITAL HOLDING.....		04/25/2017.....	CREDIT SUISSE SECURITIES USA L.....		10,470,180	10,500,000	0
68163P AA 2	OLYMPUS MERGER SUB INC.....		10/03/2017.....	RBC DOMINION SECURITIES INC.....		985,790	1,000,000	0
69318F AG 3	PBF HOLDINGS CO LLC 7.250% 06/15/25.....		12/08/2017.....	Tax Free Exchange.....		1,580,883	1,620,000	61,335
69327R AH 4	PDC ENERGY INC 5.750% 05/15/26.....		11/14/2017.....	BANK OF AMERICA N.A.....		2,260,000	2,260,000	0
70014L AC 4	PARK AEROSPACE HOLDINGS LTD.....	D.....	09/14/2017.....	MORGAN STANLEY & CO.....		2,000,000	2,000,000	0
709599 AX 2	PENSKE TRUCK LEASING COMPANY L.....		04/27/2017.....	US BANCORP INVESTMENTS INC.....		16,518,278	16,100,000	78,890

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
714295 AC 6	PERRIGO FINANCE PLC 3.900% 12/15/24	C	06/26/2017	BARCLAYS CAPITAL INC		12,338,520	12,000,000	18,200
727610 AN 7	PLASTIPAK HOLDINGS INC		10/06/2017	JP MORGAN SECURITIES LTD LDN		1,100,000	1,100,000	0
737446 AN 4	POST HOLDINGS INC 5.625% 01/15/28		11/28/2017	BANK OF AMERICA N.A.		377,000	377,000	0
740212 AL 9	PRECISION DRILLING CORPORATION	A	11/09/2017	RBC DOMINION SECURITIES INC		185,000	185,000	0
74733V AD 2	QEP RESOURCES INC 5.625% 03/01/26		11/06/2017	WELLS FARGO & CO		90,000	90,000	0
74840L AB 8	QUICKEN LOANS INC 5.250% 01/15/28		12/05/2017	CREDIT SUISSE SECURITIES USA L		990,270	1,000,000	0
75973Q AA 5	RENAISSANCERE FINANCE INC		06/28/2017	Various		5,342,025	5,385,000	581
78478E AA 6	ST MARYS CEMENT INC 5.750% 01/28/27	A	03/30/2017	DEUTSCHE BANK AG LONDON		501,625	500,000	5,223
82481L AD 1	SHIRE ACQUISITIONS INVESTMENTS	C	05/11/2017	JEFFERIES & COMPANY INC		2,903,700	3,000,000	14,133
82873L AA 3	SIMMONS FOODS INC 5.750% 11/01/24		10/11/2017	WELLS FARGO & CO		5,500,000	5,500,000	0
832248 AZ 1	SMITHFIELD FOODS INC 4.250% 02/01/27		04/12/2017	Various		17,049,957	16,710,000	145,996
83609T AA 5	SOUND POINT CLO LTD SNDPT_17-4	C	12/12/2017	DEUTSCHE BANK SECURITIES INC		7,000,000	7,000,000	0
83609T AE 7	SOUND POINT CLO LTD SNDPT_17-4	D	12/13/2017	DEUTSCHE BANK SECURITIES INC		1,993,000	2,000,000	0
845467 AN 9	SOUTHWESTERN ENERGY COMPANY		09/11/2017	JP MORGAN SECURITIES LTD LDN		1,500,000	1,500,000	0
857006 AE 0	STATE GRID OVERSEAS INVESTMENT	C	05/24/2017	UBS SECURITIES LLC		999,300	1,000,000	1,986
85812R AA 7	STEEL FUNDING DAC 4.000% 09/21/24	D	09/14/2017	JP MORGAN SECURITIES LTD LDN		4,900,000	4,900,000	0
87246Y AC 0	TIAA ASSET MANAGEMENT FINANCE		05/11/2017	Various		5,386,033	5,229,000	43,038
87470L AD 3	TALLGRASS ENERGY PARTNERS LP		09/12/2017	MORGAN STANLEY & CO		6,000,000	6,000,000	0
87612B BF 8	TARGA RESOURCES PARTNERS LP		10/10/2017	CITIGROUP GLOBAL MARKETS INC/		5,000,000	5,000,000	0
879369 AF 3	TELEFLEX INC 4.625% 11/15/27		11/16/2017	JP MORGAN SECURITIES LTD LDN		110,000	110,000	0
88104L AE 3	TERRAFORM POWER OPERATING LLC		11/28/2017	RBC DOMINION SECURITIES INC		485,000	485,000	0
88390A AT 7	WIND RIVER CLO LTD WINDR_14-2A		12/21/2017	GRELG		5,000,000	5,000,000	0
88390A AV 2	WIND RIVER CLO LTD WINDR_14-2A		12/21/2017	GRELG		2,000,000	2,000,000	0
88390A AX 8	WIND RIVER CLO LTD WINDR_14-2A		12/21/2017	GRELG		3,000,000	3,000,000	0
893647 AX 5	TRANSDIGM INC 6.500% 07/15/24		11/10/2017	JP MORGAN SECURITIES LTD LDN		2,073,660	2,033,000	43,681
893647 BB 2	TRANSDIGM INC 6.375% 06/15/26		11/08/2017	Various		4,056,825	3,980,000	101,941
89469A AC 8	TREEHOUSE FOODS INC 6.000% 02/15/24		11/10/2017	CITIGROUP GLOBAL MARKETS INC/		275,400	270,000	4,005
89705P AA 3	TRONOX FINANCE PLC 5.750% 10/01/25	D	09/14/2017	CITIGROUP GLOBAL MARKETS INC/		2,000,000	2,000,000	0
90205F AA 8	280 PARK AVENUE MORTGAGE TRUST		12/14/2017	BARCLAYS CAPITAL INC		4,005,000	4,000,000	786
902494 BC 6	TYSON FOODS INC 3.550% 06/02/27		07/12/2017	BANK OF AMERICA N.A.		4,070,960	4,000,000	17,750
90276E AK 3	UBS COMMERCIAL MORTGAGE TRUST		05/31/2017	UBS SECURITIES LLC		4,634,969	4,500,000	6,105
911365 BG 8	UNITED RENTALS NORTH AMERICA I		11/08/2017	GOLDMAN SACHS & COMPANY		327,844	325,000	3,917
91911K AN 2	VALEANT PHARMACEUTICALS INTERN		11/14/2017	Various		1,756,344	1,755,000	3,922
92676X AD 9	VIKING CRUISES LTD 5.875% 09/15/27	C	11/07/2017	Various		4,096,200	4,080,000	8,636
95001M AL 4	WELLS FARGO COMMERCIAL MORTGAG		06/27/2017	WELLS FARGO & CO		4,499,739	4,500,000	5,855
95058X AE 8	WENDYS FUNDING LLC WEN_18-1A		12/06/2017	CITIGROUP GLOBAL MARKETS INC/		1,500,000	1,500,000	0
958254 AE 4	WESTERN GAS PARTNERS LP		05/10/2017	MORGAN STANLEY & CO		2,364,809	2,390,000	43,007
973147 AD 3	WIND TRE SPA 5.000% 01/20/26	C	11/08/2017	BANK OF AMERICA N.A.		1,293,106	1,305,000	967
97786# AQ 5	WOLSELEY CAPITAL INC 2.589% 11/30/23		11/30/2017	BARCLAYS CAPITAL INC		3,000,000	3,000,000	0
000000 00 0	PROVEN GLORY CAPITAL LTD	D	05/15/2017	Various		6,004,746	5,990,000	56,683
000000 00 0	TYCO INTERNATIONAL HOLDING SAR TL L+175	D	11/29/2017	SCOTIABANK INVERLAT S.A.		1,001,250	1,000,000	0
000000 00 0	MACDONALD DETTWILER&ASSOCIATES TL +L275		11/07/2017	RBC DOMINION SECURITIES INC		500,000	500,000	0
000000 00 0	AVOLON TLB BORROWER 1 LUXEMBOU Term B-2		12/26/2017	Various		2,996,222	2,992,481	0
000000 00 0	HB FULLER CO TL L+225 10/20/24		11/14/2017	MORGAN STANLEY & CO		1,003,734	997,500	0
000000 00 0	HORIZON PHARMA INC 03/29/24		10/23/2017	Tax Free Exchange		3,929,285	3,920,300	0
000000 00 0	MEDALLION MIDLAND ACQUISITION TL +L325		12/19/2017	JEFFERIES & COMPANY INC		1,003,750	1,000,000	0

E13.3

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
000000 00 0	AVAYA INC. TL +L475 11/09/24.....		12/20/2017.....	GOLDMAN SACHS & COMPANY.....		990,000	1,000,000	0
000000 00 0	ESH HOSPITALITY INC TL +L225.....		12/05/2017.....	DEUTSCHE BANK SECURITIES INC.....		999,994	997,500	0
000000 00 0	BARBRI INC TL +L425 12/01/24.....		12/13/2017.....	Antares Holdings LP.....		995,000	1,000,000	0
000000 00 0	ARAMARK SERVICES INC TL +L200.....		12/19/2017.....	JP MORGAN SECURITIES LTD LDN.....		1,000,000	1,000,000	0
000000 00 0	CALPINE CONSTRUCTION FINANCE C TL +L250.....		12/22/2017.....	CREDIT SUISSE SECURITIES USA L.....		1,997,500	2,000,000	0
000000 00 0	NAVITAS MIDSTREAM MIDLAND BASI TL +L450.....		12/27/2017.....	JEFFERIES & COMPANY INC.....		2,985,000	3,000,000	0
000000 00 0	VICI PROPERTIES 1 LLC TL +L225.....		12/28/2017.....	GOLDMAN SACHS & COMPANY.....		997,500	1,000,000	0
000000 00 0	DYNEGY INC 02/07/24.....		12/20/2017.....	Tax Free Exchange.....		1,004,023	1,000,000	0
C3602D AP 9	GARDA WORLD SECURITY CORP.....	A.....	12/20/2017.....	BARCLAYS CAPITAL INC.....		1,005,000	1,000,000	0
C4931* BC 6	KEYERA CORP 3.680% 09/20/27.....		09/20/2017.....	RBC CAPITAL MARKETS LLC.....		11,100,682	11,100,682	0
G0827# BK 5	BARRATT DEVELOPMENTS PLC.....		08/22/2017.....	ROYAL BANK OF SCOTLAND PLC.....		8,599,115	8,599,115	0
G0892# AA 8	BAZALGETTE TUNNEL LTD 2.860% 09/28/32.....		09/28/2017.....	DIRECT.....		13,176,100	13,176,100	0
G1313@ AA 9	BLACKROCK SMALLER COMPANIES TR.....		05/24/2017.....	JP MORGAN SECURITIES LTD LDN.....		6,345,010	6,345,010	0
G2479@ AH 2	COVENT GARDEN GROUP HOLDINGS L.....		08/31/2017.....	BARCLAYS BANK PLC.....		2,763,940	2,763,940	0
G2765* AA 2	DIONYSUS AVIATION DAC 3.900% 07/19/24.....	D.....	07/19/2017.....	CITIGROUP GLOBAL MARKETS INC/.....		2,500,000	2,500,000	0
G2765* AB 0	DIONYSUS AVIATION DAC 4.060% 07/19/25.....	D.....	07/19/2017.....	CITIGROUP GLOBAL MARKETS INC/.....		1,900,000	1,900,000	0
G2765* AC 8	DIONYSUS AVIATION DAC 4.220% 07/19/26.....	D.....	07/19/2017.....	CITIGROUP GLOBAL MARKETS INC/.....		3,000,000	3,000,000	0
G7612# AA 2	ROCK RAIL SOUTH WESTERN PLC.....	B.....	06/26/2017.....	DIRECT.....		612,853	612,853	0
W4662R EN 2	INTRUM JUSTITIA AB 3.125% 07/15/24.....	B.....	06/16/2017.....	GOLDMAN SACHS INTERNATIONAL.....		1,003,500	1,003,500	0
3899999	Total - Bonds - Industrial and Miscellaneous.....					601,746,870	600,653,426	2,226,942
8399997	Total - Bonds - Part 3.....					956,876,067	953,078,983	3,841,963
8399998	Total - Bonds - Summary Item from Part 5.....					268,578,014	264,764,180	387,498
8399999	Total - Bonds.....					1,225,454,081	1,217,843,163	4,229,461
Preferred Stocks - Industrial and Miscellaneous								
128125 *3 7	CALAMOS STRATEGIC TOTAL RETURN.....		09/06/2017.....	WELLS FARGO & CO.....	148,000.000	3,700,000	0.00	0
128125 *4 5	CALAMOS STRATEGIC TOTAL RETURN.....		09/06/2017.....	WELLS FARGO & CO.....	88,000.000	2,200,000	0.00	0
8499999	Total - Preferred Stocks - Industrial and Miscellaneous.....					5,900,000	XXX	0
8999997	Total - Preferred Stocks - Part 3.....					5,900,000	XXX	0
8999998	Total - Preferred Stocks - Summary Item from Part 5.....					10,987	XXX	0
8999999	Total - Preferred Stocks.....					5,910,987	XXX	0
Common Stocks - Industrial and Miscellaneous								
31338# 11 2	FEDERAL HOME LOAN BANK OF BOST.....		04/07/2017.....	Various.....	3,083.000	308,300	XXX	0
31338# 11 2	FEDERAL HOME LOAN BANK OF BOST.....		12/28/2017.....	Various.....	120,000.000	12,000,000	XXX	0
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					12,308,300	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates								
59180* 10 8	Metropolitan Casualty Insurance Co.....		11/09/2017.....	Capital Contribution.....		10,000,000	XXX	0
59188# 10 6	Metropolitan Direct Property and Casualty Insurance Co.....		11/09/2017.....	Capital Contribution.....		11,000,000	XXX	0
9199999	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					21,000,000	XXX	0
9799997	Total - Common Stocks - Part 3.....					33,308,300	XXX	0
9799998	Total - Common Stocks - Summary Item from Part 5.....					51,063	XXX	0
9799999	Total - Common Stocks.....					33,359,363	XXX	0
9899999	Total - Preferred and Common Stocks.....					39,270,350	XXX	0
9999999	Total - Bonds, Preferred and Common Stocks.....					1,264,724,431	XXX	4,229,461

E13.4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
36225B	QJ 0		12/01/2017	GINNIE MAE I GNMA I 7.000% 781357		21,237	21,237	20,864	21,012	0	225	0	225	0	21,237	0	0	0	821	10/15/2025
36225B	QL 5		12/01/2017	GINNIE MAE I GNMA I 6.500% 781359		14,981	14,981	14,649	14,786	0	195	0	195	0	14,981	0	0	0	503	12/15/2025
36225B	QN 1		12/01/2017	GINNIE MAE I GNMA I 7.500% 781361		25,574	25,574	24,890	25,166	0	408	0	408	0	25,574	0	0	0	1,037	12/15/2025
36225B	QP 6		06/01/2017	GINNIE MAE I GNMA I 8.000% 781362		944	944	936	939	0	4	0	4	0	944	0	0	0	14	12/15/2019
36225B	QR 2		12/01/2017	GINNIE MAE I GNMA I 8.000% 781364		253	253	256	255	0	(2)	0	(2)	0	253	0	0	0	10	12/15/2030
36225B	QV 3		12/01/2017	GINNIE MAE I GNMA I 9.000% 781368		522	522	514	519	0	4	0	4	0	522	0	0	0	30	12/15/2019
912828	B3 3		09/29/2017	UNITED STATES TREASURY	JP MORGAN SECURITIES LTD LDN	100,117	100,000	100,090	100,039	0	(14)	0	(14)	0	100,025	0	92	92	1,757	01/31/2019
912828	U9 9		09/29/2017	UNITED STATES TREASURY	NOMURA SECURITIES INTERNATIONA	7,986,547	8,000,000	8,004,391	8,004,391	0	(1,529)	0	(1,529)	0	8,002,862	0	(16,315)	(16,315)	75,543	12/31/2018
0599999	Total - Bonds - U.S. Government					8,150,175	8,163,511	8,166,590	8,167,107	0	(709)	0	(709)	0	8,166,398	0	(16,223)	(16,223)	79,715	XXX
Bonds - All Other Government																				
221597	BS 5	D	12/04/2017	COSTA RICA REPUBLIC OF	JEFFERIES & COMPANY INC	484,000	500,000	485,000	485,000	0	557	0	557	0	485,557	0	(1,557)	(1,557)	13,125	04/30/2025
1099999	Total - Bonds - All Other Government					484,000	500,000	485,000	485,000	0	557	0	557	0	485,557	0	(1,557)	(1,557)	13,125	XXX
Bonds - U.S. States, Territories and Possessions																				
13062T	H8 0		04/13/2017	CALIFORNIA STATE OF 4.250% 08/01/33	Call 100.0000	4,870,000	4,870,000	4,953,326	4,872,901	0	(2,901)	0	(2,901)	0	4,870,000	0	0	0	114,750	08/01/2033
13063C	ZZ 6		04/18/2017	CALIFORNIA STATE OF 4.000% 09/01/35	FTN FINANCIAL CAPITAL MARKETS	3,677,870	3,500,000	3,747,100	3,731,046	0	(6,190)	0	(6,190)	0	3,724,857	0	(46,987)	(46,987)	89,444	09/01/2035
339733	DM 6		05/26/2017	WISCONSIN ST Wisconsin Trust K40	CITIGROUP GLOBAL MARKETS INC/	1,630,649	1,615,000	1,616,890	1,615,911	0	70	0	70	0	1,615,981	0	14,668	14,668	81,713	05/01/2031
57582R	FV 3		04/07/2017	COMMONWEALTH OF MASSACHUSETTS	JEFFERIES & COMPANY INC	10,272,400	10,000,000	10,667,200	10,609,665	0	(17,018)	0	(17,018)	0	10,592,647	0	(320,247)	(320,247)	245,556	09/01/2041
57582R	KQ 8		04/12/2017	COMMONWEALTH OF MASSACHUSETTS	BARCLAYS CAPITAL INC	5,287,850	5,000,000	5,520,450	5,510,570	0	(13,996)	0	(13,996)	0	5,496,574	0	(208,724)	(208,724)	156,111	07/01/2033
1799999	Total - Bonds - U.S. States, Territories & Possessions					25,738,769	24,985,000	26,504,966	26,340,093	0	(40,035)	0	(40,035)	0	26,300,059	0	(561,290)	(561,290)	687,574	XXX
Bonds - U.S. Political Subdivisions of States																				
233433	4A 6		10/01/2017	MIAMI DADE COUNTY FLA DADE CNTY FLA G.O.	Redemption 100.0000	3,825,000	3,825,000	5,067,513	3,897,174	0	(72,174)	0	(72,174)	0	3,825,000	0	0	0	296,438	10/01/2017
35880C	QV 9		04/06/2017	FRISCO TEX INDPT SCH DIST	JP MORGAN SECURITIES LTD LDN	4,048,863	3,900,000	4,145,700	4,139,190	0	(2,062)	0	(2,062)	0	4,137,128	0	(88,265)	(88,265)	102,267	08/15/2040
442403	LE 9		04/06/2017	HOUSTON TEX INDPT SCH DIST	JEFFERIES & COMPANY INC	7,788,600	7,500,000	8,083,770	8,046,933	0	(14,331)	0	(14,331)	0	8,032,602	0	(244,002)	(244,002)	196,667	02/15/2041
442403	LJ 8		04/06/2017	HOUSTON TEX INDPT SCH DIST	JP MORGAN SECURITIES LTD LDN	2,600,075	2,500,000	2,699,145	2,686,534	0	(4,891)	0	(4,891)	0	2,681,643	0	(81,568)	(81,568)	65,556	02/15/2040
702333	5Y 7		04/11/2017	PASADENA TEX INDPT SCH DIST PASADENA TX	CANTOR FITZGERALD & CO	2,990,169	2,675,000	3,059,638	2,887,666	0	(11,150)	0	(11,150)	0	2,876,516	0	113,653	113,653	89,910	02/15/2040
2499999	Total - Bonds - U.S. Political Subdivisions of States					21,252,707	20,400,000	23,055,766	21,657,497	0	(104,608)	0	(104,608)	0	21,552,889	0	(300,182)	(300,182)	750,838	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
130178	P8 3		04/11/2017	CALIFORNIA EDL FACS AUTH REV CA EDUCATIO	CANTOR FITZGERALD & CO	3,417,630	3,000,000	3,434,280	3,258,018	0	(12,103)	0	(12,103)	0	3,245,915	0	171,715	171,715	94,167	09/01/2033
13033A	CE 9		10/01/2017	CALIFORNIA HEAL TH FACS FING AU	Redemption 100.0000	700,000	700,000	680,617	694,194	0	5,806	0	5,806	0	700,000	0	0	0	40,250	10/01/2023
130534	A9 1		06/01/2017	CALIF PCFA - PG&E California Pollution C	Call 100.0000	4,300,000	4,300,000	4,190,006	4,235,323	0	64,677	0	64,677	0	4,300,000	0	0	0	102,125	12/01/2023
130534	B2 5		06/01/2017	CALIF PCFA - PG&E California Pollution C	Call 100.0000	14,435,000	14,435,000	14,160,073	14,287,986	0	147,014	0	147,014	0	14,435,000	0	0	0	342,831	12/01/2023
130536	KK 0		12/01/2017	CALIF PCFA - PG&E California Pollution C	Call 100.0000	17,050,000	17,050,000	16,426,632	16,710,053	0	339,947	0	339,947	0	17,050,000	0	0	0	895,125	06/01/2023
18085P	JE 5		07/01/2017	CLARK CNTY NEV ARPT Clark County NV Airp	Redemption 100.0000	5,000,000	5,000,000	4,938,000	4,955,731	0	44,269	0	44,269	0	5,000,000	0	0	0	250,000	07/01/2027
311450	EY 2		06/01/2017	FARMINGTON N M UTIL SYS REV	DIRECT	10,650,000	10,650,000	10,650,000	10,650,000	0	0	0	0	0	10,650,000	0	0	0	252,938	06/01/2040
31283H	NA 9		12/01/2017	FEDERAL HOME LOAN MORTGAGE COR FHLMC 7.5	Paydown	143	143	143	143	0	0	0	0	143	0	0	0	7	12/01/2030	
31283H	NE 1		12/01/2017	FEDERAL HOME LOAN MORTGAGE COR	Paydown	11	11	11	11	0	0	0	0	11	0	0	0	0	0	10/01/2030
3128MJ	YG 9		12/07/2017	FEDERAL HOME LOAN MORTGAGE COR	Various	9,636,532	9,627,529	9,887,397	9,877,958	0	(33,020)	0	(33,020)	0	9,844,939	0	(208,407)	(208,407)	288,069	06/01/2046

E14

SCHEDULE D - PART 4

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

Table with 21 columns: 1-10 (CUSIP, Description, Disposal Date, Name of Purchaser, Number of Shares, Consideration, Par Value, Actual Cost, Prior Year Book/Adjusted Carrying Value), 11-15 (Change in Book/Adjusted Carrying Value: Unrealized Valuation Increase, Current Year's (Amortization) / Accretion, Other-Than-Temporary Impairment Recognized, Total Change in B./A.C.V., Total Foreign Exchange Change in B./A.C.V.), 16-21 (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).

E14.6

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
N72482 AB 3	QIAGEN N.V. 0.875% 03/19/21	D	01/24/2017	OAKTREE CAPITAL		461,000	400,000	470,400	469,528	0	(1,211)	0	(1,211)	0	468,317	0	(7,317)	(7,317)	1,235	03/19/2021
N8T23V AD 3	SIEMENS FINANCIERINGSMAATSCHAP	D	01/18/2017	OAKTREE CAPITAL		577,500	500,000	579,750	578,048	0	(1,617)	0	(1,617)	0	576,431	0	1,069	1,069	3,529	08/16/2019
R8993Q AA 3	TELENOR EAST HOLDING II AS	D	01/18/2017	OAKTREE CAPITAL		885,200	800,000	835,800	832,962	0	(647)	0	(647)	0	832,314	0	52,886	52,886	661	09/20/2019
S6873K AA 4	REMGRO JERSEY GBP LTD 2.625% 03/22/21	B	01/24/2017	OAKTREE CAPITAL		379,159	375,405	430,773	370,499	1,480	(23)	0	1,457	58,491	430,447	(53,762)	2,475	(51,287)	3,430	03/22/2021
T0783G AE 6	AZIMUT HOLDING SPA 2.125% 11/25/20	B	01/18/2017	OAKTREE CAPITAL		803,189	748,545	770,814	759,640	6,395	(368)	0	6,027	4,430	770,097	6,170	26,921	33,091	2,461	11/25/2020
W7S15G AC 1	REAL ESTATE CREDIT INVESTMENTS	B	01/31/2017	OAKTREE CAPITAL		447,287	457,582	472,957	427,308	18,253	(97)	0	18,156	27,132	472,596	(9,648)	(15,662)	(25,310)	4,055	10/06/2021
X0742X AA 2	BRAIT SE 2.750% 09/18/20	B	01/18/2017	OAKTREE CAPITAL		571,635	617,150	654,468	580,447	48,769	(165)	0	48,604	24,426	653,477	(25,103)	(56,738)	(81,841)	5,813	09/18/2020
X61161 AW 9	OUTOKUMPU OYJ 3.250% 02/26/20	B	01/18/2017	OAKTREE CAPITAL		397,862	320,805	292,863	288,842	0	407	0	407	14,986	304,235	(11,008)	104,635	93,627	4,165	02/26/2020
Y1781M AA 5	CAPITALAND LTD 2.800% 06/08/25	B	01/24/2017	OAKTREE CAPITAL		680,431	705,841	688,203	663,633	12,221	119	0	12,340	12,459	688,432	875	(8,876)	(8,001)	2,653	06/08/2025
3899999	Total - Bonds - Industrial and Miscellaneous					120,816,510	118,150,865	119,070,100	112,534,333	784,127	105,906	0	890,033	797,353	118,889,678	(300,237)	2,229,577	1,929,340	2,192,991	XXX
8399997	Total - Bonds - Part 4					635,263,801	615,202,644	637,186,484	625,732,293	784,127	625,006	0	1,409,133	797,353	632,601,110	(300,237)	2,962,928	2,662,691	20,229,065	XXX
8399998	Total - Bonds - Summary Item from Part 5					268,543,955	264,764,180	268,578,014	0	0	(339,406)	0	(339,406)	0	268,238,608	12,918	289,242	302,160	3,282,977	XXX
8399999	Total - Bonds					903,807,756	879,966,824	905,764,498	625,732,293	784,127	285,600	0	1,069,727	797,353	900,839,718	(287,319)	3,252,170	2,964,851	23,512,042	XXX
Preferred Stocks - Industrial and Miscellaneous																				
077454 20 5	BELDEN INC	B	02/06/2017	OAKTREE CAPITAL		1,300,000	138,240	131,658	131,658	0	0	0	0	0	131,658	0	6,582	6,582	2,037	XXX
56262P 10 9	MANDATORY EXCHANGEABLE TRUST	B	02/06/2017	OAKTREE CAPITAL		300,000	36,993	34,730	32,520	2,210	0	0	2,210	0	34,730	0	2,263	2,263	0	XXX
845467 20 8	SOUTHWESTERN ENERGY COMPANY	B	01/13/2017	Various		5,400,000	140,874	149,669	135,745	13,924	0	0	13,924	0	149,669	0	(8,795)	(8,795)	0	XXX
98212B 20 2	WPX ENERGY INC	B	01/27/2017	OAKTREE CAPITAL		420,000	26,573	25,408	25,408	0	0	0	0	0	25,408	0	1,165	1,165	328	XXX
8499999	Total - Preferred Stocks - Industrial and Miscellaneous					342,680	XXX	341,465	325,331	16,134	0	0	16,134	0	341,465	0	1,215	1,215	2,365	XXX
8999997	Total - Preferred Stocks - Part 4					342,680	XXX	341,465	325,331	16,134	0	0	16,134	0	341,465	0	1,215	1,215	2,365	XXX
8999998	Total - Preferred Stocks - Summary Item from Part 5					10,634	XXX	10,987	0	0	0	0	0	0	10,987	0	(354)	(354)	157	XXX
8999999	Total - Preferred Stocks					353,314	XXX	352,452	325,331	16,134	0	0	16,134	0	352,452	0	861	861	2,522	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					43,950	XXX	51,063	0	0	0	0	0	0	51,063	0	(7,113)	(7,113)	0	XXX
9799999	Total - Common Stocks					43,950	XXX	51,063	0	0	0	0	0	0	51,063	0	(7,113)	(7,113)	0	XXX
9899999	Total - Preferred and Common Stocks					397,264	XXX	403,515	325,331	16,134	0	0	16,134	0	403,515	0	(6,252)	(6,252)	2,522	XXX
9999999	Total - Bonds, Preferred and Common Stocks					904,205,020	XXX	906,168,013	626,057,624	800,261	285,600	0	1,085,861	797,353	901,243,233	(287,319)	3,245,918	2,958,599	23,514,564	XXX

E14.8

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
Bonds - U.S. Government																					
912828	2Y 5		10/24/2017	Various	12/05/2017	Various	50,000,000	49,721,409	49,628,982	49,725,275	0	3,866	0	3,866	0	0	(96,293)	(96,293)	161,126	58,671	
912828	B3 3		10/31/2017	JP MORGAN SECURITIES LTD LDN	12/27/2017	Various	23,000,000	23,000,046	22,931,477	23,000,046	0	0	0	0	0	0	(68,569)	(68,569)	128,478	87,188	
912828	U9 9		01/25/2017	HSBC SECURITIES	07/21/2017	JP MORGAN SECURITIES LTD LDN	10,000,000	10,006,270	9,993,339	10,004,696	0	(1,574)	0	(1,574)	0	0	(11,357)	(11,357)	70,652	8,978	
912828	WD 8		10/12/2017	JEFFERIES & COMPANY INC	10/24/2017	JP MORGAN SECURITIES LTD LDN	995,000	993,098	993,016	993,157	0	60	0	60	0	0	(142)	(142)	6,016	5,610	
0599999	Total - Bonds - U.S. Government							83,995,000	83,720,823	83,546,814	83,723,174	0	2,352	0	2,352	0	0	(176,361)	(176,361)	366,272	160,447
Bonds - All Other Government																					
105756	BX 7	D	05/05/2017	GOLDMAN SACHS & COMPANY	08/07/2017	GOLDMAN SACHS & COMPANY	2,000,000	2,186,780	2,216,000	2,182,562	0	(4,218)	0	(4,218)	0	0	33,438	33,438	41,000	11,000	
1099999	Total - Bonds - All Other Government							2,000,000	2,186,780	2,216,000	2,182,562	0	(4,218)	0	(4,218)	0	0	33,438	33,438	41,000	11,000
Bonds - U.S. Special Revenue and Special Assessment																					
052414	RE 1		01/19/2017	MORGAN STANLEY & CO	04/12/2017	CITIGROUP GLOBAL MARKETS INC/	2,000,000	2,326,760	2,334,520	2,321,580	0	(5,180)	0	(5,180)	0	0	12,940	12,940	17,778	0	
3128MJ	Z3 7		05/09/2017	MORGAN STANLEY & CO	12/07/2017	Various	18,684,754	19,156,252	19,223,400	19,126,115	0	(30,137)	0	(30,137)	0	0	97,286	97,286	403,279	18,166	
3128MJ	Z3 7		05/09/2017	MORGAN STANLEY & CO	12/01/2017	Various	1,267,266	1,299,244	1,267,266	1,267,266	0	(31,979)	0	(31,979)	0	0	0	0	17,103	1,232	
3138WJ	2D 9		06/05/2017	JP MORGAN SECURITIES LTD LDN	09/01/2017	Various	243,373	246,187	243,373	243,373	0	(2,814)	0	(2,814)	0	0	0	0	793	304	
3138WJ	2D 9		06/05/2017	JP MORGAN SECURITIES LTD LDN	09/18/2017	Various	19,303,637	19,526,835	19,448,106	19,523,813	0	(3,023)	0	(3,023)	0	0	(75,707)	(75,707)	81,110	24,130	
3140FC	R3 4		02/07/2017	CANTOR FITZGERALD & CO	10/02/2017	Various	12,086,752	12,379,478	12,315,739	12,365,189	0	(14,289)	0	(14,289)	0	0	(49,450)	(49,450)	208,030	7,766	
3140FC	R3 4		02/07/2017	CANTOR FITZGERALD & CO	10/01/2017	Various	2,587,739	2,650,411	2,587,739	2,587,739	0	(62,672)	0	(62,672)	0	0	0	0	20,016	1,663	
31418C	FJ 8		01/19/2017	BANK OF AMERICA N.A.	12/01/2017	Various	3,157,217	3,157,340	3,157,217	3,157,217	0	(123)	0	(123)	0	0	0	0	38,579	4,824	
31418C	FJ 8		01/19/2017	BANK OF AMERICA N.A.	12/07/2017	Various	36,636,105	36,637,536	36,784,185	36,636,105	0	(1,431)	0	(1,431)	0	0	148,080	148,080	793,276	55,972	
31418C	GM 0		01/26/2017	CREDIT SUISSE SECURITIES USA L	09/18/2017	Various	18,146,196	18,570,080	18,696,253	18,537,585	0	(32,495)	0	(32,495)	0	0	158,668	158,668	390,143	45,365	
31418C	GM 0		01/26/2017	CREDIT SUISSE SECURITIES USA L	09/01/2017	Various	1,373,804	1,405,895	1,373,804	1,373,804	0	(32,091)	0	(32,091)	0	0	0	0	16,586	3,435	
31418C	KK 9		05/09/2017	CREDIT SUISSE SECURITIES USA L	09/01/2017	Various	655,819	673,009	655,819	655,819	0	(17,190)	0	(17,190)	0	0	0	0	3,494	601	
31418C	KK 9		05/09/2017	CREDIT SUISSE SECURITIES USA L	09/18/2017	Various	19,186,116	19,689,002	19,766,568	19,670,548	0	(18,454)	0	(18,454)	0	0	96,019	96,019	171,328	17,587	
31418C	LG 7		05/30/2017	WELLS FARGO & CO	12/07/2017	Various	23,167,057	23,926,322	23,838,540	23,882,370	0	(43,951)	0	(43,951)	0	0	(43,830)	(43,830)	432,452	2,252	
31418C	LG 7		05/30/2017	WELLS FARGO & CO	12/01/2017	Various	1,149,898	1,187,585	1,149,898	1,149,898	0	(37,686)	0	(37,686)	0	0	0	0	13,319	112	
64972G	NH 3		03/01/2017	SIEBERT BRANDFORD SHANK & CO	04/12/2017	CITIGROUP GLOBAL MARKETS INC/	4,000,000	4,669,200	4,726,640	4,665,200	0	(4,000)	0	(4,000)	0	0	61,440	61,440	13,889	0	
79642B	7M 9		02/02/2017	SIEBERT BRANDFORD SHANK & CO	04/12/2017	FTN FINANCIAL CAPITAL MARKETS	500,000	578,805	588,285	577,908	0	(897)	0	(897)	0	0	10,377	10,377	3,472	0	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments							164,145,733	168,079,941	168,157,352	167,741,529	0	(338,412)	0	(338,412)	0	0	415,823	415,823	2,624,647	183,409

E15

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
Bonds - Industrial and Miscellaneous																					
00971T	AG 6		01/04/2017	AKAMAI TECH INC. 0.000% 02/15/19..	01/04/2017	OAKTREE CAPITAL	25,000	26,169	26,194	26,134	0	(35)	0	(35)	0	0	60	60	0	0	
15132H	AH 4		07/12/2017	CENCOSUD SA 4.375% 07/17/27.....	09/06/2017	JP MORGAN SECURITIES LTD LDN.....	2,000,000	1,992,940	2,007,250	1,993,017	0	77	0	77	0	0	14,233	14,233	11,606	0	
161175	BE 3		06/27/2017	CHARTER COMMUNICATIONS OPERATI	11/28/2017	BANK OF AMERICA N.A.	3,500,000	3,470,810	3,471,740	3,471,740	0	930	0	930	0	0	0	0	51,771	0	
26817R	A* 9		11/09/2017	DYNEGY INC 06/27/23.....	12/20/2017	CREDIT SUISSE SECURITIES USA L....	1,000,000	1,007,500	1,004,023	1,007,379	0	(121)	0	(121)	0	0	(3,356)	(3,356)	5,176	0	
29359W	AA 3		01/04/2017	ENSCO JERSEY FINANCE LTD.....	01/25/2017	OAKTREE CAPITAL	45,000	48,109	51,636	48,083	0	(27)	0	(27)	0	0	3,553	3,553	180	94	
31787A	AN 1		01/04/2017	FINISAR CORP 0.500% 12/15/36.....	01/26/2017	OAKTREE CAPITAL	60,000	60,565	60,718	60,559	0	(7)	0	(7)	0	0	159	159	33	15	
404030	AF 5		11/20/2017	H&E EQUIPMENT SERVICES INC.....	11/21/2017	BANK OF AMERICA N.A.	105,000	109,463	110,119	109,459	0	(4)	0	(4)	0	0	660	660	1,477	1,444	
69318F	AF 5		08/28/2017	PBF HOLDING CO LLC / PBF FINAN.....	12/08/2017	UBS SECURITIES LLC.....	1,620,000	1,579,500	1,580,883	1,580,883	0	1,383	0	1,383	0	0	0	0	61,335	29,689	
78454L	AM 2		01/04/2017	SM ENERGY CO 1.500% 07/01/21.....	01/24/2017	OAKTREE CAPITAL	15,000	17,515	16,906	17,482	0	(32)	0	(32)	0	0	(576)	(576)	16	4	
000000	00 0		02/17/2017	BURGER KING WORLDWIDE INC.....	06/07/2017	Various	489,806	488,665	489,194	488,824	0	159	0	159	0	0	370	370	3,491	0	
000000	00 0		02/17/2017	BURGER KING WORLDWIDE INC.....	03/31/2017	Various	1,021	1,019	1,021	1,021	0	2	0	2	0	0	0	0	4	0	
000000	00 0		03/29/2017	HORIZON PHARMA INC 03/29/24.....	09/29/2017	Various	19,700	19,765	19,700	19,692	0	(73)	0	(73)	0	0	0	0	367	0	
000000	00 0		03/29/2017	HORIZON PHARMA INC 03/29/24.....	10/23/2017	Various	3,920,300	3,933,270	3,929,285	3,932,674	0	(596)	0	(596)	0	0	(6,566)	(6,566)	110,807	0	
000000	00 0		04/07/2017	06/23/22	06/14/2017	Various	1,379,900	1,375,050	1,388,525	1,375,346	0	296	0	296	0	0	13,178	13,178	2,623	0	
000000	00 0		12/26/2017	AVOLON TLB BORROWER 1 LUXEMBOU Term B-2	12/29/2017	Various	7,519	7,528	7,519	7,519	0	(9)	0	(9)	0	0	0	0	3	0	
000000	00 0		11/14/2017	HB FULLER CO TL L+225 10/20/24.....	12/29/2017	MORGAN STANLEY & CO.....	2,500	2,516	2,500	2,500	0	(16)	0	(16)	0	0	0	0	9	0	
000000	00 0		12/05/2017	ESH HOSPITALITY INC TL +L225.....	12/29/2017	DEUTSCHE BANK SECURITIES INC.....	2,500	2,506	2,500	2,500	0	(6)	0	(6)	0	0	0	0	6	0	
N0461S	AA 3		01/04/2017	AMORIM ENERGIA BV 3.375% 06/03/18	01/24/2017	OAKTREE CAPITAL	430,200	447,580	454,076	446,531	0	(1,049)	0	(1,049)	0	12,918	(5,373)	7,545	2,154	1,396	
3899999	Total - Bonds - Industrial and Miscellaneous							14,623,447	14,590,470	14,623,789	14,591,343	0	872	0	872	0	12,918	16,342	29,260	251,058	32,642
8399998	Total - Bonds							264,764,180	268,578,014	268,543,955	268,238,608	0	(339,406)	0	(339,406)	0	12,918	289,242	302,160	3,282,977	387,498
Preferred Stocks - Industrial and Miscellaneous																					
077454	20 5		01/04/2017	BELDEN INC.....	02/06/2017	OAKTREE CAPITAL	100,000	10,987	10,634	10,987	0	0	0	0	0	0	(354)	(354)	157	0	
8499999	Total - Preferred Stocks - Industrial and Miscellaneous								10,987	10,634	10,987	0	0	0	0	0	0	(354)	(354)	157	0
8999998	Total - Preferred Stocks								10,987	10,634	10,987	0	0	0	0	0	0	(354)	(354)	157	0
Common Stocks - Industrial and Miscellaneous																					
31338#	11 2		10/11/2017	FEDERAL HOME LOAN BANK OF BOST	10/27/2017	ISSUING COMPANY	400,000	40,000	40,000	40,000	0	0	0	0	0	0	0	0	0	0	
845467	10 9		12/28/2016	SOUTHWESTERN ENERGY COMPANY	01/23/2017	OAKTREE CAPITAL	431,000	11,063	3,950	11,063	0	0	0	0	0	0	(7,113)	(7,113)	0	0	
9099999	Total - Common Stocks - Industrial and Miscellaneous								51,063	43,950	51,063	0	0	0	0	0	0	(7,113)	(7,113)	0	0
9799998	Total - Common Stocks								51,063	43,950	51,063	0	0	0	0	0	0	(7,113)	(7,113)	0	0
9899999	Total - Preferred and Common Stocks								62,050	54,584	62,050	0	0	0	0	0	0	(7,467)	(7,467)	157	0
9999999	Total - Bonds, Preferred and Common Stocks							268,640,064	268,598,539	268,300,658		0	(339,406)	0	(339,406)	0	12,918	281,775	294,693	3,283,134	387,498

E15.1

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	7 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
										11 Number of Shares	12 % of Outstanding
Common Stocks - U.S. Property and Casualty Insurer											
32000*	10 3		22926	36-1022580	2ciB1	NO	0	390,643,985	0	600,000,000	100.0
59188#	10 6		25321	23-1903575	2ciB1	NO	0	44,788,067	0	1,000,000	100.0
59180*	10 8		40169	05-0393243	2ciB1	NO	0	68,430,122	0	1,000,000	100.0
59200*	10 4		39950	22-2342710	2ciB1	NO	0	36,710,707	0	1,000,000	100.0
59214#	10 4		34339	13-2915260	2ciB1	NO	0	386,162,202	0	1,000,000	100.0
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer							0	926,735,083	0	XXX	XXX
Common Stocks - Other Affiliates											
591990	10 6		0	05-0476998	2ciB3	NO	0	1,000	1,000	1,000,000	0.0
59155#	10 5		0	95-3003951	2ciB3	NO	0	1,100,291	1,100,291	5,000,000	0.0
1799999. Total - Common Stocks - Other Affiliates							0	1,101,291	1,101,291	XXX	XXX
1899999. Total - Common Stocks							0	927,836,374	1,101,291	XXX	XXX
1999999. Total - Preferred and Common Stock							0	927,836,374	1,101,291	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: \$.....2,124,625,368.
2. Total amount of intangible assets nonadmitted \$.....0.

E16

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
Common Stocks					
27906*	10 8 Economy Preferred Insurance Company	Economy Fire & Casualty Company	0	600,000,000	100.0
279068	10 0 Economy Premier Assurance Company	Economy Fire & Casualty Company	0	600,000,000	100.0
0299999. Total - Common Stock			0	XXX	XXX
0399999. Total - Preferred and Common Stock			0	XXX	XXX

SCHEDULE DA - PART 1

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

1 Description	Codes		4 Date Acquired	5 Name of Vendor	6 Maturity Date	7 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				12 Par Value	13 Actual Cost	Interest						20 Paid for Accrued Interest
	2 Code	3 n					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Total Foreign Exchange Change in B./A.C.V.			14 Amount Due and Accrued December 31 of Current Year on Bond Not in Default	15 Nonadmitted Due and Accrued	16 Rate of	17 Effective Rate of	18 When Paid	19 Amount Received During Year	
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																			
ENERGY FUTURE INTERMEDIATE HOL TL L+300.....			08/01/2017	CITIGROUP GLOBAL MARKETS INC/.....	06/28/2018	2,499,857	0	2,982	0	0	2,500,000	2,496,875	1,052	0	4.567	4.592	N/A	44,256	0
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						2,499,857	0	2,982	0	0	2,500,000	2,496,875	1,052	0	XXX	XXX	XXX	44,256	0
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....						2,499,857	0	2,982	0	0	2,500,000	2,496,875	1,052	0	XXX	XXX	XXX	44,256	0
Total Bonds																			
7799999. Subtotals - Issuer Obligations.....						2,499,857	0	2,982	0	0	2,500,000	2,496,875	1,052	0	XXX	XXX	XXX	44,256	0
8399999. Subtotals - Bonds.....						2,499,857	0	2,982	0	0	2,500,000	2,496,875	1,052	0	XXX	XXX	XXX	44,256	0
9199999. Total - Short-Term Investments.....						2,499,857	0	2,982	0	0	XXX	2,496,875	1,052	0	XXX	XXX	XXX	44,256	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)
Purchased Options - Hedging Other - Put Options																						
Equity Option - S&P 500 USD OTC ; 2017-EOPT-364439	Joint Venture Interests Portfolio.....	BA.....	Equity/ Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	06/08/2017..	06/15/2018..	1,381	2,692,472	1,949.8800	0	47,664	0		8,083	8,083	(39,581)	0	0	0		0001.....
0099999. Total-Purchased Options-Hedging Other-Put Options.....											0	47,664	0		8,083	8,083	(39,581)	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other.....											0	47,664	0		8,083	8,083	(39,581)	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options.....											0	47,664	0		8,083	8,083	(39,581)	0	0	0	XXX	XXX
0429999. Total-Purchased Options.....											0	47,664	0		8,083	8,083	(39,581)	0	0	0	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																						
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2017-FXS-366223	C4931*BC6 KEYERA CORP.....	D 1.....	Currency	Bank of America NA	B4TYDEB6GKMZO031MB27..	06/20/2017..	09/20/2027..	0	10,248,681	3.9365% [3.6800%]	0	0	1,122		(605,702)	(482,020)	0	(605,702)	0	0	159,811	100/100.....
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2010-FXS-0030	479142C@8 Johnson Matthey Plc 4.660% 01/31/2021	D 1.....	Currency	Deutsche Bank AG	7LTFWFZYICNSX8D621K86....	02/24/2010..	01/31/2021..	0	6,785,000	5.4700% [4.6600%]	0	0	93,705		781,000	508,111	0	(730,250)	0	0	59,612	99/100.....
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-227499	D2736#AJ8 FRITZ DRAXLMAIER GMBH & CO KG	D 1.....	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76..	02/21/2014..	04/02/2021..	0	3,430,000	4.7160% [3.5700%]	0	0	58,628		428,000	314,477	0	(365,125)	0	0	30,940	100/100.....
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-364247	48021PA@7 JONES LANG LASALLE FINANCE BV	D 1.....	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76..	06/07/2017..	06/27/2029..	0	5,630,000	4.1100% [2.2100%]	0	0	51,326		(374,000)	(532,328)	0	(374,000)	0	0	95,444	100/100.....
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-189671	Portman Estate Funds (Multiple Cusips)	D 1.....	Currency	Deutsche Bank AG	7LTFWFZYICNSX8D621K86....	02/06/2013..	03/05/2028..	0	3,130,400	4.3475% [4.1300%]	0	0	28,557		424,900	206,790	0	(234,200)	0	0	49,948	95/100.....
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-216198	G3646#AC7 FORTH PORTS FINANCE LTD 5.030% 12/05/2031	D 1.....	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76..	11/13/2013..	12/05/2031..	0	10,550,100	5.4800% [5.0300%]	0	0	137,299		1,621,950	1,202,015	0	(772,860)	0	0	196,930	100/99.....
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-359335	G1313@AA9 BLACKROCK SMALLER COMPANIES TR	D 1.....	Currency	Barclays Bank PLC	G5GSEF7VJP517OUK5573....	04/21/2017..	05/24/2037..	0	6,270,040	4.1460% [2.7400%]	0	0	48,377		(358,435)	(429,635)	0	(358,435)	0	0	138,113	100/100.....
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-362096	G0827#BK5 BARRATT DEVELOPMENTS PLC	D 1.....	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76..	05/23/2017..	08/22/2027..	0	8,686,550	4.0750% [2.7700%]	0	0	36,880		(376,875)	(448,483)	0	(376,875)	0	0	134,898	100/99.....
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-366127	G7612#AA2 ROCK RAIL SOUTH WESTERN PLC	D 1.....	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76..	06/19/2017..	06/18/2047..	0	612,420	5.4750% [3.9380%]	0	0	4,129		(38,366)	(264,007)	0	(38,366)	0	0	16,626	100/99.....
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-367530	G0892#AA8 BAZALGETTE TUNNEL LTD	D 1.....	Currency	Barclays Bank PLC	G5GSEF7VJP517OUK5573....	06/29/2017..	09/28/2032..	0	12,710,600	3.9650% [2.8600%]	0	0	32,247		(546,350)	(1,040,250)	0	(546,350)	0	0	244,108	100/100.....
0879999. Total-Swaps-Hedging Effective-Foreign Exchange.....											0	0	492,268		956,121	965,328	0	(4,402,164)	0	0	1,126,430	XXX XXX
0909999. Total-Swaps-Hedging Effective.....											0	0	492,268		956,121	965,328	0	(4,402,164)	0	0	1,126,430	XXX XXX
Swaps - Hedging Other - Other																						
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2013-FXS-194429	U44668AE8 BELDEN INC BELDEN INC 5.5% 4/15/2023	D 1.....	Currency	Barclays Bank PLC	G5GSEF7VJP517OUK5573....	03/15/2013..	04/15/2018..	0	1,308,200	6.0150% [5.5000%]	0	0	15,128		102,341	102,341	1,299	(146,050)	0	0	3,508	0002.....
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-227508	D2736#AK5 FRITZ DRAXLMAIER GMBH & CO KG	D 1.....	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76..	02/21/2014..	04/02/2024..	0	686,000	5.3160% [4.0500%]	0	0	13,068		55,071	55,071	(9,123)	(73,025)	0	0	8,580	0002.....

E18

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-364243	48021PA*9 JONES LANG LASALLE FINANCE BV	D 1.....	Currency	Citibank NA E57ODZWZ7FF32TWEFA76..	06/07/2017.	06/27/2027.	.....0	.....1,238,490	3.9665% [1.9600%]	.....0	.....0	.....12,047	.....(111,417)		.....(111,417)	.....(29,027)	.....(82,390)	.....0	.....0	.....19,080	.....	0002.....
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-366114	W4662REN2 INTRUM JUSTITIA AB	D 1.....	Currency	Bank of America NA B4TYDEB6GKMZO031MB27..	06/19/2017.	07/15/2020.	.....0	.....1,003,500	5.4263% [3.1250%]	.....0	.....0	.....10,627	.....(94,556)		.....(94,556)	.....(17,336)	.....(77,220)	.....0	.....0	.....7,996	.....	0002.....
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-364055	G2479@AH2 COVENT GARDEN GROUP HOLDINGS L	D 1.....	Currency	Citibank NA E57ODZWZ7FF32TWEFA76..	06/06/2017.	08/31/2032.	.....0	.....2,762,760	4.2075% [2.9600%]	.....0	.....0	.....10,118	.....(205,701)		.....(205,701)	.....(66,813)	.....(138,889)	.....0	.....0	.....52,921	.....	0002.....
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-367139	G7612#AA2 -Rock Rail Southwestern PLC	D 1.....	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86....	06/27/2017.	12/31/2020.	.....0	.....7,304,199	1.0650% [1.0500%]	.....0	.....0	.....(1,314)	.....(11,435)		.....(11,435)	.....420,629	.....(432,064)	.....0	.....0	.....63,285	.....	0002.....
0959999. Total-Swaps-Hedging Other-Other.....										.....0	.....0	.....59,675	.....(265,698)	XXX	.....(265,698)	.....299,629	.....(949,638)	.....0	.....0	.....155,370	XXX	XXX
0969999. Total-Swaps-Hedging Other.....										.....0	.....0	.....59,675	.....(265,698)	XXX	.....(265,698)	.....299,629	.....(949,638)	.....0	.....0	.....155,370	XXX	XXX
1179999. Total-Swaps-Foreign Exchange.....										.....0	.....0	.....492,268	.....956,121	XXX	.....(965,328)	.....0	.....(4,402,164)	.....0	.....0	.....1,126,430	XXX	XXX
1199999. Total-Swaps-Other.....										.....0	.....0	.....59,675	.....(265,698)	XXX	.....(265,698)	.....299,629	.....(949,638)	.....0	.....0	.....155,370	XXX	XXX
1209999. Total-Swaps.....										.....0	.....0	.....551,943	.....690,423	XXX	.....(1,231,026)	.....299,629	.....(5,351,802)	.....0	.....0	.....1,281,800	XXX	XXX
1399999. Total-Hedging Effective.....										.....0	.....0	.....492,268	.....956,121	XXX	.....(965,328)	.....0	.....(4,402,164)	.....0	.....0	.....1,126,430	XXX	XXX
1409999. Total-Hedging Other.....										.....0	.....47,664	.....59,675	.....(257,615)	XXX	.....(257,615)	.....260,048	.....(949,638)	.....0	.....0	.....155,370	XXX	XXX
1449999. TOTAL.....										.....0	.....47,664	.....551,943	.....698,506	XXX	.....(1,222,943)	.....260,048	.....(5,351,802)	.....0	.....0	.....1,281,800	XXX	XXX

E18.1

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

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Options - Hedging Other - Put Options																								
Equity Option - S&P 500 USD OTC ; 2016-EOPT-339435	Joint Venture Interests Portfolio.....	BA.....	Equity/In dex	Citibank N A.....	E57ODZWZ7FF32TWFEA7	11/04/2016.	02/17/2017.	Expiration.	.....6,743	..11,462,913	..1,700.0000	.....80,915	.....0	.....0	.....0	.....80,915		.....76,480	.....0	.....0	.....(80,915)	.....0	.....0	0001.....
Equity Option - S&P 500 USD OTC ; 2017-EOPT-350110	Joint Venture Interests Portfolio.....	BA.....	Equity/In dex	Credit Suisse International	E58DKGMJYYJLN8C386	02/17/2017.	09/15/2017.	Exercise...	.....1,812	..3,401,597	..1,876.9400	.....0	.....26,575	.....3,949	.....0	.....26,575		.....0	.....0	.....0	.....(22,626)	.....0	.....0	0001.....
0099999. Total-Purchased Options-Hedging Other-Put Options.....												.....80,915	.....26,575	.....3,949	.....0	.....107,490	XXX	.....76,480	.....0	.....0	.....(103,540)	.....0	.....0	XXX
0149999. Total-Purchased Options-Hedging Other.....												.....80,915	.....26,575	.....3,949	.....0	.....107,490	XXX	.....76,480	.....0	.....0	.....(103,540)	.....0	.....0	XXX
0379999. Total-Purchased Options-Put Options.....												.....80,915	.....26,575	.....3,949	.....0	.....107,490	XXX	.....76,480	.....0	.....0	.....(103,540)	.....0	.....0	XXX
0429999. Total-Purchased Options.....												.....80,915	.....26,575	.....3,949	.....0	.....107,490	XXX	.....76,480	.....0	.....0	.....(103,540)	.....0	.....0	XXX
Written Options - Hedging Other - Call Options and Warrants																								
Equity Option - S&P 500 USD OTC ; 2016-EOPT-339431	Joint Venture Interests Portfolio.....	BA.....	Equity/In dex	Citibank N A.....	E57ODZWZ7FF32TWFEA7	11/04/2016.	02/17/2017.	Expiration.	.....6,743	..9,777,191	..1,450.0000	.....(26,972)	.....0	.....0	.....0	.....(26,972)		.....(25,944)	.....0	.....0	.....26,972	.....0	.....0	0001.....
0509999. Total-Written Options-Hedging Other-Call Options and Warrants.....												.....(26,972)	.....0	.....0	.....0	.....(26,972)	XXX	.....(25,944)	.....0	.....0	.....26,972	.....0	.....0	XXX
0569999. Total-Written Options-Hedging Other.....												.....(26,972)	.....0	.....0	.....0	.....(26,972)	XXX	.....(25,944)	.....0	.....0	.....26,972	.....0	.....0	XXX
0789999. Total-Written Options-Call Options and Warrants.....												.....(26,972)	.....0	.....0	.....0	.....(26,972)	XXX	.....(25,944)	.....0	.....0	.....26,972	.....0	.....0	XXX
0849999. Total-Written Options.....												.....(26,972)	.....0	.....0	.....0	.....(26,972)	XXX	.....(25,944)	.....0	.....0	.....26,972	.....0	.....0	XXX
Forwards - Hedging Other																								
Currency Forward - BUY USD SELL JPY ; 2016-FOR-332553	Asset Portfolio.....	D 1.....	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/08/2016.	03/13/2017.	03/13/2017.	Maturity.....	.....0	..5,452,747	..100.8666	.....0	.....0	.....654,910	.....0	.....0	.....16,335	.....(737,181)	.....0	.....654,910	.....0	.....0	0002.....
Currency Forward - BUY USD SELL GBP ; 2016-FOR-332562	Asset Portfolio.....	D 1.....	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/08/2016.	03/13/2017.	03/13/2017.	Maturity.....	.....0	.....708,373	.....0.7482	.....0	.....0	.....59,997	.....0	.....0	.....1,104	.....(53,478)	.....0	.....59,997	.....0	.....0	0002.....
Currency Forward - BUY USD SELL EUR ; 2016-FOR-332572	Asset Portfolio.....	D 1.....	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/08/2016.	03/13/2017.	03/13/2017.	Maturity.....	.....0	..6,820,524	.....0.8797	.....0	.....0	.....419,124	.....0	.....0	.....17,516	.....(492,024)	.....0	.....419,124	.....0	.....0	0002.....
Currency Forward - BUY USD SELL CAD ; 2016-FOR-332576	Asset Portfolio.....	D 1.....	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/08/2016.	03/13/2017.	03/13/2017.	Maturity.....	.....0	..5,829,676	.....1.2865	.....0	.....0	.....254,089	.....0	.....0	.....(209)	.....(237,043)	.....0	.....254,089	.....0	.....0	0002.....
Currency Forward - BUY USD SELL SEK ; 2016-FOR-341842	Asset Portfolio.....	D 1.....	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/30/2016.	03/13/2017.	03/13/2017.	Maturity.....	.....0	.....305,131	.....9.1764	.....0	.....0	.....(7,759)	.....0	.....0	.....870	.....3,083	.....0	.....(7,759)	.....0	.....0	0002.....
Currency Forward - BUY CAD SELL USD ; 2016-FOR-343802	Asset Portfolio.....	D 1.....	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/12/2016.	03/13/2017.	03/13/2017.	Maturity.....	.....0	..1,143,138	.....1.3122	.....0	.....0	.....(28,020)	.....0	.....0	.....82	.....24,611	.....0	.....(28,020)	.....0	.....0	0002.....
Currency Forward - BUY USD SELL SGD ; 2016-FOR-343803	Asset Portfolio.....	D 1.....	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/12/2016.	03/13/2017.	03/13/2017.	Maturity.....	.....0	.....526,497	.....1.4245	.....0	.....0	.....(4,251)	.....0	.....0	.....(832)	.....(7,358)	.....0	.....(4,251)	.....0	.....0	0002.....
Currency Forward - BUY EUR SELL USD ; 2017-FOR-347635	Asset Portfolio.....	D 1.....	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/27/2017.	03/13/2017.	03/13/2017.	Maturity.....	.....0	..6,428,454	.....0.9334	.....0	.....0	.....(27,054)	.....0	.....0	.....0	.....0	.....0	.....(27,054)	.....0	.....0	0002.....
Currency Forward - BUY GBP SELL USD ; 2017-FOR-347636	Asset Portfolio.....	D 1.....	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/27/2017.	03/13/2017.	03/13/2017.	Maturity.....	.....0	.....665,436	.....0.7965	.....0	.....0	.....(17,061)	.....0	.....0	.....0	.....0	.....0	.....(17,061)	.....0	.....0	0002.....
Currency Forward - BUY JPY SELL USD ; 2017-FOR-347637	Asset Portfolio.....	D 1.....	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/27/2017.	03/13/2017.	03/13/2017.	Maturity.....	.....0	..4,780,638	.....115.0474	.....0	.....0	.....17,198	.....0	.....0	.....0	.....0	.....0	.....17,198	.....0	.....0	0002.....
Currency Forward - BUY SGD SELL USD ; 2017-FOR-347638	Asset Portfolio.....	D 1.....	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/27/2017.	03/13/2017.	03/13/2017.	Maturity.....	.....0	.....525,201	.....1.4280	.....0	.....0	.....5,547	.....0	.....0	.....0	.....0	.....0	.....5,547	.....0	.....0	0002.....
Currency Forward - BUY SEK SELL USD ; 2017-FOR-351105	Asset Portfolio.....	D 1.....	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/10/2017.	03/13/2017.	03/13/2017.	Maturity.....	.....0	.....314,334	.....8.9077	.....0	.....0	.....(1,445)	.....0	.....0	.....0	.....0	.....0	.....(1,445)	.....0	.....0	0002.....
Currency Forward - BUY CAD SELL USD ; 2017-FOR-351109	Asset Portfolio.....	D 1.....	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/10/2017.	03/13/2017.	03/13/2017.	Maturity.....	.....0	..4,591,337	.....1.3068	.....0	.....0	.....(130,868)	.....0	.....0	.....0	.....0	.....0	.....(130,868)	.....0	.....0	0002.....

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)	
12229999. Total-Forwards-Hedging Other.....													.....0	.....0	.....1,194,409	.....0	.....0		.....34,866	..(1,499,390)	.....0	...1,194,409	.....0	.....0	.....0	XXX
1269999. Total-Forwards.....													.....0	.....0	.....1,194,409	.....0	.....0		.....34,866	..(1,499,390)	.....0	...1,194,409	.....0	.....0	.....0	XXX
1409999. Total-Hedging Other.....													.....53,943	.....26,575	.....1,198,358	.....0	.....80,518		.....85,402	..(1,499,390)	.....0	...1,117,840	.....0	.....0	.....0	XXX
1449999. TOTAL.....													.....53,943	.....26,575	.....1,198,358	.....0	.....80,518		.....85,402	..(1,499,390)	.....0	...1,117,840	.....0	.....0	.....0	XXX

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedged the equity 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		
NAIC 1 Designation											
Bank of America NA..... B4TYDEB6GKMZ0031MB27.....	Y.....	Y.....	-	8,083	(700,259)	0	8,083	(576,576)	0	167,807	0
Barclays Bank PLC..... G5GSEF7VJP5I7OUK5573.....	Y.....	Y.....	-	102,341	(904,785)	0	102,341	(1,469,885)	0	385,729	0
Citibank NA..... E57ODZWZ7FF32TWFA76.....	Y.....	Y.....	1,950,000	2,105,021	(1,106,360)	0	1,571,564	(1,561,936)	0	555,419	0
Deutsche Bank AG..... 7LTWFZYICNSX8D621K86.....	Y.....	Y.....	961,574	1,205,900	(11,435)	232,891	714,902	(11,435)	0	172,846	172,846
0299999. Total NAIC 1 Designation.....			2,911,574	3,421,345	(2,722,839)	232,891	2,396,889	(3,619,832)	0	1,281,800	172,846
0999999. Gross Totals.....			2,911,574	3,421,345	(2,722,839)	232,891	2,396,889	(3,619,832)	0	1,281,800	172,846
1. Offset per SSAP No. 64.....				0	0						
2. Net after right of offset per SSAP No. 64.....				3,421,345	(2,722,839)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1	2	3	4	5	6	7	8	9
Exchange Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Bank of America NA.....	B4TYDEB6GKMZO031MB27..	Treasury	912828 U9 9 UNITED STATES TREASURY	314,278	316,000	316,091	12/31/2018.	V.....
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573....	Treasury	912828 WE 6 UNITED STATES TREASURY	984,270	958,000	946,797	11/15/2023.	V.....
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573....	Treasury	912828 U9 9 UNITED STATES TREASURY	336,158	338,000	338,098	12/31/2018.	V.....
Citibank NA.....	E57ODZWZ7FF32TWEFA76..	Treasury	912828 U9 9 UNITED STATES TREASURY	1,150,695	1,157,000	1,157,334	12/31/2018.	V.....
0199999. Totals.....				2,785,402	2,769,000	2,758,320	XXX	XXX
Collateral Pledged to Reporting Entity								
Citibank NA.....	E57ODZWZ7FF32TWEFA76..	Cash.....	Cash.....	1,950,000	1,950,000	XXX		V.....
Deutsche Bank AG.....	7LTFWZYICNSX8D621K86....	Cash.....	Cash.....	961,574	961,574	XXX		V.....
0299999. Totals.....				2,911,574	2,911,574	XXX	XXX	XXX

**SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on one Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E.)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

1. The activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....0 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

NONE

**SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page).

1	2		3	4	5	6	7
CUSIP Identification	Description		Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
U.S. Government - Issuer Obligations							
912828	3C	2		1	19,828,126	19,952,471	10/31/2022
0199999	U.S. Government - Issuer Obligations				19,828,126	19,952,471	XXX
0599999	Total - U.S. Government				19,828,126	19,952,471	XXX
U.S. Spec. Rev. & Spec. Assessment Oblig. and all Non-Guar. Oblig. of Agencies & Authorities of Govts & Their U.S. Political Subdivisions - Issuer Obligations							
3130AD	6W	7		1	9,983,290	10,000,000	12/29/2022
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations				9,983,290	10,000,000	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations				9,983,290	10,000,000	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities							
05547W	AG	3		1FM	1,002,970	1,000,000	11/15/2034
05547W	AJ	7		1FM	1,003,150	1,000,000	11/15/2034
05607D	AJ	6		1FM	2,000,913	2,002,108	07/15/2034
12433P	AJ	5		1FM	1,000,762	1,001,059	07/15/2034
61691K	AG	6		1FM	1,000,393	1,000,000	11/15/2034
61691K	AJ	0		1FM	1,000,393	1,000,000	11/15/2034
61691P	AA	8		1FM	2,001,861	2,000,000	11/15/2034
61691P	AG	5		1FM	2,000,740	2,000,000	11/15/2034
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities				11,011,182	11,003,167	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities							
01749B	AA	7		1FE	5,000,000	5,000,000	01/16/2030
05607K	AA	9		1FE	2,000,051	2,000,000	06/14/2035
26249M	AN	7		1FE	2,000,000	2,000,000	01/15/2031
28852E	AA	7		1FE	6,500,000	6,500,000	02/15/2029
36321B	AA	9		1FE	1,000,389	1,000,000	01/15/2031
36321B	AB	7		1FE	1,000,985	1,000,000	01/15/2031
38175C	AA	0		1FE	2,000,000	2,000,000	01/25/2031
38175C	AC	6		1FE	1,000,000	1,000,000	01/25/2031
50188Q	AE	1		1FE	1,009,017	1,011,442	07/15/2027
83609T	AA	5		1FE	2,000,000	2,000,000	01/20/2031
88390A	AT	7		1FE	1,000,000	1,000,000	01/15/2031
88390A	AV	2		1FE	1,000,000	1,000,000	01/15/2031
88390A	AX	8		1FE	1,000,000	1,000,000	01/15/2031
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities				26,510,442	26,511,442	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated)				37,521,624	37,514,609	XXX
6199999	Total - Issuer Obligations				29,811,416	29,952,471	XXX
6399999	Total - Commercial Mortgage-Backed Securities				11,011,182	11,003,167	XXX
6499999	Total - Other Loan-Backed and Structured Securities				26,510,442	26,511,442	XXX
6599999	Subtotal - Bonds				67,333,040	67,467,080	XXX
Cash (Schedule E Part 1 Type)							
000000	00	0			5,083,751	5,083,751	
9099999	Total - Cash (Schedule E Part 1 Type)				5,083,751	5,083,751	XXX
Cash Equivalents (Schedule E Part 2 Type)							
912796	RK	7		@	6,799,803	6,799,752	01/02/2018
313385	TJ	5		@	3,493,704	3,493,502	02/21/2018
9199999	Total - Cash Equivalents (Schedule E Part 2 Type)				10,293,507	10,293,254	XXX
9999999	Totals				82,710,298	82,844,085	XXX

General Interrogatories:

- The activity for the year: Fair Value \$....61,310,364 Book/Adjusted Carrying Value \$....77,782,410
- Average balance for the year: Fair Value \$....8,503,801 Book/Adjusted Carrying Value \$....8,503,801

Annual Statement for the year 2017 of the **Metropolitan Property and Casualty Insurance Company**
SCHEDULE E - PART 1 - CASH

1		2	3	4	5	6	7
Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories							
Bank of America.....	New York, New York.....		0.000	0	0	1,666,024	XXX
Bank One.....	Columbus, Ohio.....		0.000	0	0	3,464,243	XXX
Citibank.....	New York, New York.....		0.000	0	0	(143,020,840)	XXX
First National.....	Anchorage, Alaska.....		0.000	0	0	10,000	XXX
First Union.....	Philadelphia, Pennsylvania.....		0.000	0	0	3,507,860	XXX
JP Morgan Chase.....	New York, New York.....		0.000	0	0	15,862,716	XXX
Wells Fargo.....	San Francisco, California.....		0.000	0	0	3,339,898	XXX
0199999. Total - Open Depositories.....		XXX	XXX	0	0	(115,170,099)	XXX
0399999. Total Cash on Deposit.....		XXX	XXX	0	0	(115,170,099)	XXX
0499999. Cash in Company's Office.....		XXX	XXX	XXX	XXX	17,500	XXX
0599999. Total Cash.....		XXX	XXX	0	0	(115,152,599)	XXX

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

1. January.....	(91,947,830)	4. April.....	(134,892,583)	7. July.....	(145,053,332)	10. October.....	(82,910,541)
2. February.....	(100,682,065)	5. May.....	(135,693,028)	8. August.....	(158,565,245)	11. November.....	(133,199,266)
3. March.....	(125,369,867)	6. June.....	(151,690,839)	9. September.....	(159,662,004)	12. December.....	(115,170,099)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
U.S. Government Bonds - Issuer Obligations								
	UNITED STATES TREASURY.....		12/28/2017.....	.....0.000	01/04/2018.....	.....24,997,788	.....0	.....2,212
	UNITED STATES TREASURY.....		12/22/2017.....	.....0.000	01/11/2018.....	.....3,998,701	.....0	.....1,168
	UNITED STATES TREASURY.....		12/28/2017.....	.....0.000	01/02/2018.....	.....6,799,752	.....0	.....744
0199999	U.S. Government Bonds - Issuer Obligations.....					.....35,796,241	.....0	.....4,123
0599999	Total - U.S. Government Bonds.....					.....35,796,241	.....0	.....4,123
Bonds - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations								
	FEDERAL HOME LOAN BANKS.....		12/08/2017.....	.....0.000	02/21/2018.....	.....3,493,502	.....0	.....2,981
2599999	U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations.....					.....3,493,502	.....0	.....2,981
3199999	Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations.....					.....3,493,502	.....0	.....2,981
Total Bonds								
7799999	Subtotals - Issuer Obligations.....					.....39,289,743	.....0	.....7,104
8399999	Subtotals - Bonds.....					.....39,289,743	.....0	.....7,104
8899999	Total - Cash Equivalents.....					.....39,289,743	.....0	.....7,104

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	68,754	68,359
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	98,397	107,422
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	249,579	266,584
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	542,563	579,531
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	894,526	928,711
33. New York.....NY			0	0	0	0
34. North Carolina.....NC	B...	NC RSD Statute 58-5-10.....	0	0	321,835	340,438
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.....	2,555,058	2,659,270	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	2,555,058	2,659,270	2,175,654	2,291,045

DETAILS OF WRITE-INS

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

2017 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK

Assets	2	Schedule P-Part 2G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	58
Cash Flow	5	Schedule P-Part 2H-Section 1-Other Liability-Occurrence	58
Exhibit of Capital Gains (Losses)	12	Schedule P-Part 2H-Section 2-Other Liability-Claims-Made	58
Exhibit of Net Investment Income	12	Schedule P-Part 2I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)	59
Exhibit of Nonadmitted Assets	13	Schedule P-Part 2J-Auto Physical Damage	59
Exhibit of Premiums and Losses (State Page)	19	Schedule P-Part 2K-Fidelity, Surety	59
Five-Year Historical Data	17	Schedule P-Part 2L-Other (Including Credit, Accident and Health)	59
General Interrogatories	15	Schedule P-Part 2M-International	59
Jurat Page	1	Schedule P-Part 2N-Reinsurance - Nonproportional Assumed Property	60
Liabilities, Surplus and Other Funds	3	Schedule P-Part 2O-Reinsurance - Nonproportional Assumed Liability	60
Notes To Financial Statements	14	Schedule P-Part 2P-Reinsurance - Nonproportional Assumed Financial Lines	60
Overflow Page For Write-ins	100	Schedule P-Part 2R-Section 1-Products Liability-Occurrence	61
Schedule A-Part 1	E01	Schedule P-Part 2R-Section 2-Products Liability-Claims-Made	61
Schedule A-Part 2	E02	Schedule P-Part 2S-Financial Guaranty/Mortgage Guaranty	61
Schedule A-Part 3	E03	Schedule P-Part 2T-Warranty	61
Schedule A-Verification Between Years	SI02	Schedule P-Part 3A-Homeowners/Farmowners	62
Schedule B-Part 1	E04	Schedule P-Part 3B-Private Passenger Auto Liability/Medical	62
Schedule B-Part 2	E05	Schedule P-Part 3C-Commercial Auto/Truck Liability/Medical	62
Schedule B-Part 3	E06	Schedule P-Part 3D-Workers' Compensation (Excluding Excess Workers Compensation)	62
Schedule B-Verification Between Years	SI02	Schedule P-Part 3E-Commercial Multiple Peril	62
Schedule BA-Part 1	E07	Schedule P-Part 3F-Section 1-Medical Professional Liability-Occurrence	63
Schedule BA-Part 2	E08	Schedule P-Part 3F-Section 2-Medical Professional Liability-Claims-Made	63
Schedule BA-Part 3	E09	Schedule P-Part 3G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	63
Schedule BA-Verification Between Years	SI03	Schedule P-Part 3H-Section 1-Other Liability-Occurrence	63
Schedule D-Part 1	E10	Schedule P-Part 3H-Section 2-Other Liability-Claims-Made	63
Schedule D-Part 1A-Section 1	SI05	Schedule P-Part 3I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)	64
Schedule D-Part 1A-Section 2	SI08	Schedule P-Part 3J-Auto Physical Damage	64
Schedule D-Part 2-Section 1	E11	Schedule P-Part 3K-Fidelity/Surety	64
Schedule D-Part 2-Section 2	E12	Schedule P-Part 3L-Other (Including Credit, Accident and Health)	64
Schedule D-Part 3	E13	Schedule P-Part 3M-International	64
Schedule D-Part 4	E14	Schedule P-Part 3N-Reinsurance - Nonproportional Assumed Property	65
Schedule D-Part 5	E15	Schedule P-Part 3O-Reinsurance - Nonproportional Assumed Liability	65
Schedule D-Part 6-Section 1	E16	Schedule P-Part 3P-Reinsurance - Nonproportional Assumed Financial Lines	65
Schedule D-Part 6-Section 2	E16	Schedule P-Part 3R-Section 1-Products Liability-Occurrence	66
Schedule D-Summary By Country	SI04	Schedule P-Part 3R-Section 2-Products Liability-Claims-Made	66
Schedule D-Verification Between Years	SI03	Schedule P-Part 3S-Financial Guaranty/Mortgage Guaranty	66
Schedule DA-Part 1	E17	Schedule P-Part 3T-Warranty	66
Schedule DA-Verification Between Years	SI10	Schedule P-Part 4A-Homeowners/Farmowners	67
Schedule DB-Part A-Section 1	E18	Schedule P-Part 4B-Private Passenger Auto Liability/Medical	67
Schedule DB-Part A-Section 2	E19	Schedule P-Part 4C-Commercial Auto/Truck Liability/Medical	67
Schedule DB-Part A-Verification Between Years	SI11	Schedule P-Part 4D-Workers' Compensation (Excluding Excess Workers Compensation)	67
Schedule DB-Part B-Section 1	E20	Schedule P-Part 4E-Commercial Multiple Peril	67
Schedule DB-Part B-Section 2	E21	Schedule P-Part 4F-Section 1-Medical Professional Liability-Occurrence	68
Schedule DB-Part B-Verification Between Years	SI11	Schedule P-Part 4F-Section 2-Medical Professional Liability-Claims-Made	68
Schedule DB-Part C-Section 1	SI12	Schedule P-Part 4G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	68
Schedule DB-Part C-Section 2	SI13	Schedule P-Part 4H-Section 1-Other Liability-Occurrence	68
Schedule DB-Part D-Section 1	E22	Schedule P-Part 4H-Section 2-Other Liability-Claims-Made	68
Schedule DB-Part D-Section 2	E23	Schedule P-Part 4I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	69
Schedule DB-Verification	SI14	Schedule P-Part 4J-Auto Physical Damage	69
Schedule DL-Part 1	E24	Schedule P-Part 4K-Fidelity/Surety	69
Schedule DL-Part 2	E25	Schedule P-Part 4L-Other (Including Credit, Accident and Health)	69
Schedule E-Part 1-Cash	E26	Schedule P-Part 4M-International	69
Schedule E-Part 2-Cash Equivalents	E27	Schedule P-Part 4N-Reinsurance - Nonproportional Assumed Property	70
Schedule E-Part 3-Special Deposits	E28	Schedule P-Part 4O-Reinsurance - Nonproportional Assumed Liability	70
Schedule E-Verification Between Years	SI15	Schedule P-Part 4P-Reinsurance - Nonproportional Assumed Financial Lines	70
Schedule F-Part 1	20	Schedule P-Part 4R-Section 1-Products Liability-Occurrence	71
Schedule F-Part 2	21	Schedule P-Part 4R-Section 2-Products Liability-Claims-Made	71
Schedule F-Part 3	22	Schedule P-Part 4S-Financial Guaranty/Mortgage Guaranty	71
Schedule F-Part 4	23	Schedule P-Part 4T-Warranty	71
Schedule F-Part 5	24	Schedule P-Part 5A-Homeowners/Farmowners	72
Schedule F-Part 6-Section 1	25	Schedule P-Part 5B-Private Passenger Auto Liability/Medical	73
Schedule F-Part 6-Section 2	26	Schedule P-Part 5C-Commercial Auto/Truck Liability/Medical	74
Schedule F-Part 7	27	Schedule P-Part 5D-Workers' Compensation (Excluding Excess Workers Compensation)	75
Schedule F-Part 8	28	Schedule P-Part 5E-Commercial Multiple Peril	76
Schedule F-Part 9	29	Schedule P-Part 5F-Medical Professional Liability-Claims-Made	78
Schedule H-Accident and Health Exhibit-Part 1	30	Schedule P-Part 5F-Medical Professional Liability-Occurrence	77
Schedule H-Part 2, Part 3 and Part 4	31	Schedule P-Part 5H-Other Liability-Claims-Made	80
Schedule H-Part 5-Health Claims	32	Schedule P-Part 5H-Other Liability-Occurrence	79
Schedule P-Part 1-Summary	33	Schedule P-Part 5R-Products Liability-Claims-Made	82
Schedule P-Part 1A-Homeowners/Farmowners	35	Schedule P-Part 5R-Products Liability-Occurrence	81
Schedule P-Part 1B-Private Passenger Auto Liability/Medical	36	Schedule P-Part 5T-Warranty	83
Schedule P-Part 1C-Commercial Auto/Truck Liability/Medical	37	Schedule P-Part 6C-Commercial Auto/Truck Liability/Medical	84
Schedule P-Part 1D-Workers' Compensation (Excluding Excess Workers Compensation)	38	Schedule P-Part 6D-Workers' Compensation (Excluding Excess Workers Compensation)	84
Schedule P-Part 1E-Commercial Multiple Peril	39	Schedule P-Part 6E-Commercial Multiple Peril	85
Schedule P-Part 1F-Section 1-Medical Professional Liability-Occurrence	40	Schedule P-Part 6H-Other Liability-Claims-Made	86
Schedule P-Part 1F-Section 2-Medical Professional Liability-Claims-Made	41	Schedule P-Part 6H-Other Liability-Occurrence	85
Schedule P-Part 1G-Special Liability (Ocean, Marine, Aircraft (All Perils), Boiler & Machinery)	42	Schedule P-Part 6M-International	86
Schedule P-Part 1H-Section 1-Other Liability-Occurrence	43	Schedule P-Part 6N-Reinsurance - Nonproportional Assumed Property	87
Schedule P-Part 1H-Section 2-Other Liability-Claims-Made	44	Schedule P-Part 6O-Reinsurance - Nonproportional Assumed Liability	87
Schedule P-Part 1I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	45	Schedule P-Part 6R-Products Liability-Claims-Made	88
Schedule P-Part 1J-Auto Physical Damage	46	Schedule P-Part 6R-Products Liability-Occurrence	88
Schedule P-Part 1K-Fidelity/Surety	47	Schedule P-Part 7A-Primary Loss Sensitive Contracts	89
Schedule P-Part 1L-Other (Including Credit, Accident and Health)	48	Schedule P-Part 7B-Reinsurance Loss Sensitive Contracts	91
Schedule P-Part 1M-International	49	Schedule P Interrogatories	93
Schedule P-Part 1N-Reinsurance - Nonproportional Assumed Property	50	Schedule T-Exhibit of Premiums Written	94
Schedule P-Part 1O-Reinsurance - Nonproportional Assumed Liability	51	Schedule T-Part 2-Interstate Compact	95
Schedule P-Part 1P-Reinsurance - Nonproportional Assumed Financial Lines	52	Schedule Y-Information Concerning Activities of Insurer Members of a Holding Company Group	96
Schedule P-Part 1R-Section 1-Products Liability-Occurrence	53	Schedule Y-Detail of Insurance Holding Company System	97
Schedule P-Part 1R-Section 2-Products Liability-Claims-Made	54	Schedule Y-Part 2-Summary of Insurer's Transactions With Any Affiliates	98
Schedule P-Part 1S-Financial Guaranty/Mortgage Guaranty	55	Statement of Income	4
Schedule P-Part 1T-Warranty	56	Summary Investment Schedule	SI01
Schedule P-Part 2, Part 3 and Part 4 - Summary	34	Supplemental Exhibits and Schedules Interrogatories	99
Schedule P-Part 2A-Homeowners/Farmowners	57	Underwriting and Investment Exhibit Part 1	6
Schedule P-Part 2B-Private Passenger Auto Liability/Medical	57	Underwriting and Investment Exhibit Part 1A	7
Schedule P-Part 2C-Commercial Auto/Truck Liability/Medical	57	Underwriting and Investment Exhibit Part 1B	8
Schedule P-Part 2D-Workers' Compensation (Excluding Excess Workers Compensation)	57	Underwriting and Investment Exhibit Part 2	9
Schedule P-Part 2E-Commercial Multiple Peril	57	Underwriting and Investment Exhibit Part 2A	10
Schedule P-Part 2F-Section 1-Medical Professional Liability-Occurrence	58	Underwriting and Investment Exhibit Part 3	11
Schedule P-Part 2F-Section 2-Medical Professional Liability-Claims-Made	58		