



# QUARTERLY STATEMENT

As of June 30, 2018

of the Condition and Affairs of the

## Metropolitan Property and Casualty Insurance Company

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

### OFFICERS

Name	Title	Name	Title
1. Kishore Ponnayolu	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
<b>OTHER</b>			
Michael John Abate	Vice President	Zulfi Shafaat Ahmed	Senior Vice President and Chief Information Security Officer
Robert Edward Bean	Vice President	Charles Phillip Cavas	Vice President and Associate General Counsel
Kevin Chean	Vice President	Charles Patrick Connery #	Vice President and Assistant Treasurer
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 Jay Leist #	Executive Vice President and Executive Investment Officer	Richard Paul Lonardo	Vice President
Jason Phillip Manske	Senior Vice President and Chief Hedging Officer	Patrick John Meyer	Vice President
Albert Montoya #	Vice President and Investment Officer	Michael Valentine Neubauer	Vice President
Mick Lloyd Noland	Senior Vice President	Robert Francis Nostramo	Vice President and General Counsel
Brenda Ann Perkins	Vice President	Kevin Stanley Redgate #	Senior Vice President and Senior Investment Officer
Christopher Timothy Rhodes	Vice President	Joseph Urba Rupp Jr.	Vice President
James Sheridan Stevens #	Vice President and Investment Officer	Richard Andrew Stevens	Vice President and Controller
Calvin Tyrone Strong	Vice President	Donald Gerard Sullivan	Vice President

### DIRECTORS OR TRUSTEES

Michael John Bednarick	Cynthia Faye Coverson #	Marlene Beverly Debel	Todd Brian Katz
Kishore Ponnayolu	Kevin Stanley Redgate		

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

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

*Kishore Ponnayolu*

Kishore Ponnayolu  
President

*Maura Catherine Travers*

Maura Catherine Travers  
Assistant General Counsel and Secretary

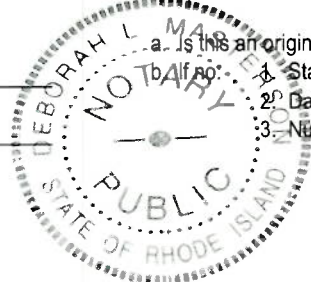
*Michael John Bednarick*

Michael John Bednarick  
Vice President and Chief Financial Officer

Subscribed and sworn to before me  
This 8th day of August, 2018

*Deborah L. Masterson*

Deborah L. Masterson  
Notary  
June 24, 2021



a. Is this an original filing?  
b. State the amendment number  
c. Date filed  
d. Number of pages attached

Yes [ X ] No [ ]

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## ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	3,732,112,427		3,732,112,427	3,207,036,987
2. Stocks:				
2.1 Preferred stocks.....	49,823,000		49,823,000	49,953,000
2.2 Common stocks.....	979,517,583	1,101,291	978,416,292	939,043,383
3. Mortgage loans on real estate:				
3.1 First liens.....	194,626,578		194,626,578	41,269,384
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	81,758		81,758	98,505
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	4,476,407		4,476,407	8,839,540
4.3 Properties held for sale (less \$.....0 encumbrances).....	4,300,873		4,300,873	
5. Cash (\$.....(83,566,191)), cash equivalents (\$.....74,941,705) and short-term investments (\$.....10,000,000).....	1,375,514		1,375,514	(73,362,999)
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....	3,842,854		3,842,854	3,421,344
8. Other invested assets.....	209,202,046		209,202,046	176,991,488
9. Receivables for securities.....	272,637		272,637	23,688
10. Securities lending reinvested collateral assets.....			0	
11. Aggregate write-ins for invested assets.....	154,628	0	154,628	54,757
12. Subtotals, cash and invested assets (Lines 1 to 11).....	5,179,786,305	1,101,291	5,178,685,014	4,353,369,077
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	41,555,604		41,555,604	38,055,285
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	20,909,197	5,693,339	15,215,858	14,888,116
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	1,247,454,194		1,247,454,194	1,230,529,629
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	6,085,680	623,261	5,462,419	4,791,307
16.2 Funds held by or deposited with reinsured companies.....	48,651		48,651	48,651
16.3 Other amounts receivable under reinsurance contracts.....			0	
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0	
18.2 Net deferred tax asset.....	95,685,890		95,685,890	104,214,770
19. Guaranty funds receivable or on deposit.....	2,901,001		2,901,001	2,355,677
20. Electronic data processing equipment and software.....	58,053,309	58,053,309	0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....	1,582,567	1,582,567	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	21,674,936	31,184	21,643,752	4,702,339
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	383,920,566	26,789,750	357,130,816	354,474,819
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	7,059,657,900	93,874,701	6,965,783,199	6,107,429,670
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	7,059,657,900	93,874,701	6,965,783,199	6,107,429,670

## DETAILS OF WRITE-INS

1101. Deposits in connection with investments.....	154,628		154,628	54,757
1102. ....			0	
1103. ....			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	154,628	0	154,628	54,757
2501. COLI.....	324,582,117		324,582,117	324,483,260
2502. Equities and deposits in pools and associations.....	32,530,085		32,530,085	28,008,482
2503. Miscellaneous.....	29,816	11,202	18,614	7,174
2598. Summary of remaining write-ins for Line 25 from overflow page.....	26,778,548	26,778,548	0	1,975,903
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	383,920,566	26,789,750	357,130,816	354,474,819

## LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....437,058,087).....	1,283,756,425	1,284,505,068
2. Reinsurance payable on paid losses and loss adjustment expenses.....	2,055	52,334
3. Loss adjustment expenses.....	264,779,686	280,922,016
4. Commissions payable, contingent commissions and other similar charges.....	45,913,166	47,081,689
5. Other expenses (excluding taxes, licenses and fees).....	24,969,883	31,268,534
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	11,861,856	18,349,699
7.1 Current federal and foreign income taxes (including \$....(1,879,162) on realized capital gains (losses)).....	9,219,208	10,074,225
7.2 Net deferred tax liability.....		
8. Borrowed money \$....800,000,000 and interest thereon \$....1,112,944.....	801,112,944	300,330,654
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....19,829,938 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act).....	1,726,204,896	1,696,490,690
10. Advance premium.....	34,863,694	23,338,795
11. Dividends declared and unpaid:		
11.1 Stockholders.....	1,262,361	824,119
11.2 Policyholders.....	500,000	700,000
12. Ceded reinsurance premiums payable (net of ceding commissions).....	6,172,672	5,797,613
13. Funds held by company under reinsurance treaties.....		
14. Amounts withheld or retained by company for account of others.....	4,249,428	4,074,690
15. Remittances and items not allocated.....	3,032,570	2,654,937
16. Provision for reinsurance (including \$.....0 certified).....	276,163	276,163
17. Net adjustments in assets and liabilities due to foreign exchange rates.....		
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....	1,036,002	2,257,773
20. Derivatives.....	1,226,549	2,722,839
21. Payable for securities.....	15,230,455	62,031,497
22. Payable for securities lending.....	321,314,474	61,422,076
23. Liability for amounts held under uninsured plans.....		
24. Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	2,676,634	6,727,008
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	4,559,661,121	3,841,902,419
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	4,559,661,121	3,841,902,419
29. Aggregate write-ins for special surplus funds.....	0	0
30. Common capital stock.....	3,000,000	3,000,000
31. Preferred capital stock.....	315,000,000	315,000,000
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....		
34. Gross paid in and contributed surplus.....	1,101,058,128	1,101,058,128
35. Unassigned funds (surplus).....	987,063,950	846,469,123
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....		
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	2,406,122,078	2,265,527,251
38. Totals (Page 2, Line 28, Col. 3).....	6,965,783,199	6,107,429,670

## DETAILS OF WRITE-INS

2501. Cash collateral received on derivatives.....	2,611,574	2,911,574
2502. Miscellaneous.....	65,060	64,101
2503. Voluntary employee benefit liability.....		3,751,333
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	2,676,634	6,727,008
2901. ....		
2902. ....		
2903. ....		
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	0	0
3201. ....		
3202. ....		
3203. ....		
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

## STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$.....747,161,956).....	724,927,999	712,834,850	1,443,342,831
1.2 Assumed..... (written \$.....1,121,274,739).....	1,114,110,970	1,089,128,381	2,210,197,548
1.3 Ceded..... (written \$.....35,150,873).....	35,467,352	35,257,171	70,271,819
1.4 Net..... (written \$.....1,833,285,822).....	1,803,571,617	1,766,706,060	3,583,268,560
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,063,148,346):			
2.1 Direct.....	450,892,843	451,614,267	847,573,785
2.2 Assumed.....	639,068,220	727,658,964	1,406,102,514
2.3 Ceded.....	22,583,641	9,985,637	40,279,189
2.4 Net.....	1,067,377,422	1,169,287,594	2,213,397,110
3. Loss adjustment expenses incurred.....	160,567,462	167,011,094	348,215,479
4. Other underwriting expenses incurred.....	476,840,824	460,650,425	938,639,088
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	1,704,785,708	1,796,949,113	3,500,251,677
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	98,785,909	(30,243,053)	83,016,883
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	74,866,395	70,552,168	225,726,644
10. Net realized capital gains (losses) less capital gains tax of \$.....(1,002,137).....	(3,610,712)	1,649,180	4,136,024
11. Net investment gain (loss) (Lines 9 + 10).....	71,255,683	72,201,348	229,862,668
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....4,500,924).....	(4,500,924)	(5,297,965)	(12,812,930)
13. Finance and service charges not included in premiums.....	1,633,803	1,752,062	3,430,573
14. Aggregate write-ins for miscellaneous income.....	(4,889,923)	(4,906,745)	(10,629,196)
15. Total other income (Lines 12 through 14).....	(7,757,044)	(8,452,648)	(20,011,553)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	162,284,548	33,505,647	292,867,998
17. Dividends to policyholders.....	18,496	(24,899)	467,063
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	162,266,052	33,530,546	292,400,935
19. Federal and foreign income taxes incurred.....	17,447,120	(6,517,909)	46,200,047
20. Net income (Line 18 minus Line 19) (to Line 22).....	144,818,932	40,048,455	246,200,888
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	2,265,527,251	2,271,089,276	2,271,089,276
22. Net income (from Line 20).....	144,818,932	40,048,455	246,200,888
23. Net transfers (to) from Protected Cell accounts.....			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....(1,131,401).....	12,384,898	52,853,049	(3,632,810)
25. Change in net unrealized foreign exchange capital gain (loss).....	382,180	(1,367,851)	(2,148,129)
26. Change in net deferred income tax.....	(9,660,281)	1,354,067	(45,866,924)
27. Change in nonadmitted assets.....	(3,029,657)	(6,593,912)	(8,938,902)
28. Change in provision for reinsurance.....			(276,163)
29. Change in surplus notes.....			
30. Surplus (contributed to) withdrawn from protected cells.....			
31. Cumulative effect of changes in accounting principles.....			
32. Capital changes:			
32.1 Paid in.....			
32.2 Transferred from surplus (Stock Dividend).....			
32.3 Transferred to surplus.....			
33. Surplus adjustments:			
33.1 Paid in.....			
33.2 Transferred to capital (Stock Dividend).....			
33.3 Transferred from capital.....			
34. Net remittances from or (to) Home Office.....			
35. Dividends to stockholders.....	(4,301,245)	(2,778,799)	(190,899,985)
36. Change in treasury stock.....			
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	140,594,827	83,515,009	(5,562,025)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	2,406,122,078	2,354,604,285	2,265,527,251
<b>DETAILS OF WRITE-INS</b>			
0501. ....			
0502. ....			
0503. ....			
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Cash surrender value of COLI.....	4,324,202	4,335,854	8,517,300
1402. Clean Risk Subsidy.....	2,273,819		
1403. Quota share - premium write offs and payment fees.....	(11,323,902)	(9,201,181)	(19,058,156)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(164,042)	(41,418)	(88,340)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(4,889,923)	(4,906,745)	(10,629,196)
3701. ....			
3702. ....			
3703. ....			
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

**CASH FLOW**

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	1,801,890,725	1,796,132,520	3,514,885,430
2. Net investment income.....	74,791,810	73,632,620	229,101,324
3. Miscellaneous income.....	(7,757,044)	(8,452,648)	(20,011,553)
4. Total (Lines 1 through 3).....	1,868,925,491	1,861,312,492	3,723,975,201
5. Benefit and loss related payments.....	1,064,515,064	1,109,007,997	2,181,846,687
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	659,062,103	654,434,966	1,274,528,175
8. Dividends paid to policyholders.....	218,496	575,101	967,063
9. Federal and foreign income taxes paid (recovered) net of \$(1,002,136) tax on capital gains (losses).....	17,300,000	12,900,000	41,649,770
10. Total (Lines 5 through 9).....	1,741,095,663	1,776,918,064	3,498,991,695
11. Net cash from operations (Line 4 minus Line 10).....	127,829,828	84,394,428	224,983,506
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	668,062,190	394,651,210	863,937,130
12.2 Stocks.....	12,305	357,263	397,264
12.3 Mortgage loans.....	267,851		18,000
12.4 Real estate.....			
12.5 Other invested assets.....	7,764,563	39,063,971	55,117,063
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(16,800)	(66,067)	(80,485)
12.7 Miscellaneous proceeds.....		18,091,126	63,763,121
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	676,090,110	452,097,503	983,152,093
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,210,763,885	492,572,966	1,185,575,955
13.2 Stocks.....	22,766,555	330,350	39,270,350
13.3 Mortgage loans.....	153,608,160		41,286,087
13.4 Real estate.....	10,494	7,431	51,428
13.5 Other invested assets.....	36,729,005	9,232,886	29,493,784
13.6 Miscellaneous applications.....	47,057,227		52,561
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,470,935,327	502,143,633	1,295,730,165
14. Net increase or (decrease) in contract loans and premium notes.....			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(794,845,217)	(50,046,130)	(312,578,072)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....	500,000,000		300,000,000
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....	3,863,003	2,684,614	190,724,696
16.6 Other cash provided (applied).....	245,616,905	(41,328,135)	40,680,959
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	741,753,902	(44,012,749)	149,956,263
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	74,738,513	(9,664,450)	62,361,696
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	(73,362,999)	(135,724,695)	(135,724,695)
19.2 End of period (Line 18 plus Line 19.1).....	1,375,514	(145,389,146)	(73,362,999)
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Security exchanges.....	44,184,115		39,870,626
20.0002 Hyatt Legal Services - written premium.....	26,283,126		23,911,914
20.0003 Hyatt Legal Services - professional services provided.....	8,988,854		15,217,151
20.0004 Hyatt Legal Services - paid losses.....	4,033,182		7,536,027
20.0005 Capitalized interest on bonds.....			7,500

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

The accompanying financial statements of Metropolitan Property and Casualty Insurance Company (the “Company” or “MPC”) have been prepared on the basis of accounting standards prescribed or permitted (“RI SAP”) by the State of Rhode Island (“RI”) Department of Business Regulation, Insurance Division (the “Department” or “RIDBR”).

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

Rhode Island has not adopted any prescribed accounting practices that differ from those found in NAIC SAP. A reconciliation of the Company’s net income and capital and surplus between RI SAP and NAIC SAP is as follows:

	SSAP Number <sup>(1)</sup>	Financial Statement Page	Financial Statement Line Number	For the Six Months Ended June 30, 2018	For the Year Ended December 31, 2017
Net income, RI SAP				\$ 144,818,932	\$ 246,200,888
State prescribed practices: NONE				—	—
State permitted practices: NONE				—	—
Net income, NAIC SAP				<u>\$ 144,818,932</u>	<u>\$ 246,200,888</u>
				<b>June 30, 2018</b>	<b>December 31, 2017</b>
Statutory capital and surplus, RI SAP				\$ 2,406,122,078	\$ 2,265,527,251
State prescribed practices: NONE				—	—
State permitted practices: NONE				—	—
Statutory capital and surplus, NAIC SAP				<u>\$ 2,406,122,078</u>	<u>\$ 2,265,527,251</u>

<sup>(1)</sup> Statement of Statutory Accounting Principles (“SSAP”)

**B. No significant change.****C. Accounting Policy**

(1-5) No significant change.

- (6) Mortgage-backed bonds, included in bonds, are generally stated at amortized cost using the scientific method unless they have a NAIC rating designation of 3, 4, 5, or 6, which are stated at the lower of amortized cost or fair value. Amortization of the discount or premium from the purchase of these securities considers the estimated timing and amount of prepayments of the underlying mortgage loans. Actual prepayment experience is periodically reviewed and effective yields are recalculated when differences arise between the prepayments originally anticipated and the actual prepayments received and currently anticipated. For credit-sensitive mortgage-backed and asset-backed bonds and certain prepayment-sensitive bonds (e.g., interest-only securities), the effective yield is recalculated on a prospective basis. For all other mortgage-backed and asset-backed bonds, the effective yield is recalculated on a retrospective basis.

For certain residential mortgage-backed securities (“RMBS”) and commercial mortgage-backed securities (“CMBS”), both an initial and final NAIC designation is determined on a security-by-security basis based on a range of values published by the NAIC. The initial designation is used to determine the carrying value of the RMBS or CMBS. RMBS and CMBS with initial designations of 1 or 2 are stated at amortized cost, while RMBS and CMBS with initial designations of 3, 4, 5 or 6 are stated at the lower of amortized cost or fair value. The final designation calculation compares this carrying value with a range of values, resulting in a final NAIC designation reported herein, which is used for all other accounting and reporting purposes.

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

(7-15) No significant change.

**D. Going Concern**

Management does not have any substantial doubt about the Company’s ability to continue as a going concern.

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

No significant change.

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**NOTES TO THE FINANCIAL STATEMENTS**

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**3. Business Combinations and Goodwill**

No significant change.

**4. Discontinued Operations**

No significant change.

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

- (1) The maximum and minimum interest rates for mortgage loans funded or acquired during the six months ended June 30, 2018 were:

	<u>Maximum</u>	<u>Minimum</u>
Farm loans	5.35%	3.90%
Commercial loans	5.17%	2.92%

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

The maximum percentage of any one loan to the value of the underlying real estate at the time of the origination and originated during the period covering the six months ended June 30, 2018 was: 66.2%

- (3) No significant change.

## NOTES TO THE FINANCIAL STATEMENTS

- (4) The Company's age analysis of mortgage loans and identification of mortgage loans in which the insurer is a participant or co-lender in a mortgage loan agreement, aggregated by type, was as follows:

	Residential			Commercial			Mezzanine	Total
	Farm	Insured	All Other	Insured	All Other			
a. June 30, 2018								
1. Recorded Investments (All)								
(a) Current	\$ 68,502,743	\$ —	\$ —	\$ —	\$ 126,123,835	\$ —	\$ —	\$ 194,626,578
(b) 30-59 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(c) 60-89 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(d) 90-179 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(e) 180+ days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
2. Accruing Interest 90-179 Days Past Due								
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Interest accrued	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
3. Accruing Interest 180+ Days Past Due								
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Interest accrued	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
4. Interest Reduced								
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Number of loans	—	—	—	—	—	—	—	—
(c) Percent reduced	—%	—%	—%	—%	—%	—%	—%	—%
5. Participant or Co-lender in a Mortgage Loan Agreement								
(a) Recorded investment	\$ 44,907,021	\$ —	\$ —	\$ —	\$ 126,123,835	\$ —	\$ —	\$ 171,030,856
b. December 31, 2017								
1. Recorded Investment								
(a) Current	\$ 22,286,537	\$ —	\$ —	\$ —	\$ 18,982,847	\$ —	\$ —	\$ 41,269,384
(b) 30-59 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(c) 60-89 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(d) 90-179 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(e) 180+ days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
2. Accruing Interest 90-179 Days Past Due								
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Interest accrued	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
3. Accruing Interest 180+ Days Past Due								
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Interest Accrued	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
4. Interest Reduced								
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Number of loans	—	—	—	—	—	—	—	—
(c) Percent reduced	—%	—%	—%	—%	—%	—%	—%	—%
5. Participant or Co-lender in a Mortgage Loan Agreement								
(a) Recorded investment	\$ 17,573,018	\$ —	\$ —	\$ —	\$ 18,982,847	\$ —	\$ —	\$ 36,555,865

(5-9) No significant change.

B-C. No significant change.

#### D. Loan-backed Securities

- (1) Prepayment assumptions were obtained from published broker dealer values and internal estimates.
- (2) a. The Company did not recognize any OTTI on the basis of the intent to sell during the six months ended June 30, 2018.
  - b. The Company did not recognize any OTTI on the basis of the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis during the six months ended June 30, 2018.
- (3) As of June 30, 2018, the Company has not recognized any OTTI on its loan-backed securities based on cash flow analysis.



**NOTES TO THE FINANCIAL STATEMENTS**

- (4) At June 30, 2018, the estimated fair value and gross unrealized losses for loan-backed securities, aggregated by length of time the securities have been in a continuous loss position were as follows:
- |   |    |             |
|---|----|-------------|
| a. The aggregate amount of unrealized losses:                             |    |             |
| 1. Less than 12 Months  | \$ | 3,865,088   |
| 2. 12 Months or Longer  | \$ | 1,106       |
| b. The aggregate related fair value of securities with unrealized losses: |    |             |
| 1. Less than 12 Months  | \$ | 363,965,539 |
| 2. 12 Months or Longer  | \$ | 74,560      |
- (5) The Company performs a regular evaluation, on a security-by-security basis, of its securities holdings in accordance with its OTTI policy in order to evaluate whether such investments are other than temporarily impaired. Management considers a wide range of factors about the security issuer and uses its best judgment in evaluating the cause of the decline in the estimated fair value of the security and in assessing the prospects for near-term recovery. Factors considered include fundamentals of the industry and geographic area in which the security issuer operates, as well as overall macroeconomic conditions. Projected future cash flows are estimated using assumptions derived from management's best estimates of likely scenario-based outcomes after giving consideration to a variety of variables that include, but are not limited to: (i) general payment terms of the security; (ii) the likelihood that the issuer can service the scheduled interest and principal payments; (iii) the quality and amount of any credit enhancements; (iv) the security's position within the capital structure of the issuer; (v) possible corporate restructurings or asset sales by the issuer; and (vi) changes to the rating of the security or the issuer by rating agencies. Additional considerations are made when assessing the unique features that apply to certain loan-backed securities including, but are not limited to: (i) the quality of underlying collateral; (ii) expected prepayment speeds; (iii) current and forecasted loss severity; (iv) consideration of the payment terms of the underlying assets backing the security; and (v) the payment priority within the tranche structure of the security. For loan-backed securities in an unrealized loss position as summarized in the immediately preceding table, the Company does not have the intent to sell the securities, believes it has the intent and ability to retain the security for a period of time sufficient to recover the carrying value of the security and based on the cash flow modeling and other considerations as described above, believes these securities are not other than temporarily impaired.

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

(1-2) No significant change.

**(3) Collateral received**

The Company participates in a securities lending program as discussed in Note 17.

a. The aggregate amount of collateral received as of June 30, 2018, was as follows:

1.	<b>Securities Lending</b>	<b>Fair Value</b>
	Open <sup>(1)</sup>	\$ 42,378,125
	30 days or less	115,693,750
	31 to 60 days	50,825,000
	61 to 90 days	111,943,750
	Greater than 90 days	—
	Sub-Total	\$ 320,840,625
	Securities Received	132,087
	Total Collateral Received	\$ 320,972,712

<sup>(1)</sup> The related loaned security could be returned to the Company on the next business day requiring the Company to immediately return the cash collateral.

2. The Company did not have any cash collateral received from dollar repurchase agreements.
- b. As of June 30, 2018, the Company did not have collateral that was sold or replugged.
- c. As the Company did not have collateral that was sold or replugged, as of June 30, 2018, there is no associated information about the sources and uses of that collateral.
- (4) No significant change.

**NOTES TO THE FINANCIAL STATEMENTS**

## (5) Collateral Reinvestment

a. The aggregate amount of cash collateral reinvested as of June 30, 2018, was as follows:

1.	<u>Securities Lending</u>	<u>Amortized Cost</u>	<u>Fair Value</u>
	Open	\$ —	\$ —
	30 days or less	72,145,066	72,149,602
	31 to 60 days	299,398	299,425
	61 to 90 days	—	—
	91 to 120 days	—	—
	121 to 180 days	—	—
	181 to 365 days	10,000,000	10,032,770
	1 to 2 years	—	—
	2 to 3 years	23,928,327	23,980,569
	Greater than 3 years	213,914,148	213,135,299
	Sub-Total	<u>\$ 320,286,939</u>	<u>\$ 319,597,665</u>
	Securities received	132,087	132,087
	Total collateral reinvested*	<u>\$ 320,419,026</u>	<u>\$ 319,729,752</u>
	*Additional collateral reinvested		
	Common Stocks	\$ —	\$ —
	Preferred Stocks	—	—
	Mortgage Loans	—	—
	Derivatives	—	—
	Cash	835,549	835,549
	Payables, receivables and all other, net	931,223	931,223
	Total other	<u>\$ 1,766,772</u>	<u>\$ 1,766,772</u>
	Grand total reinvestment portfolio and security collateral	<u>\$ 322,185,798</u>	<u>\$ 321,496,524</u>
	Portion of reinvestment portfolio invested in U.S.		
	government and agency securities and certain agency RMBS	\$ 169,077,227	\$ 168,326,190

2. The Company did not have any cash collateral reinvested from dollar repurchase agreements.

b. The bonds within the reinvestment portfolio consist principally of U.S. government and agency securities, agency RMBS, U.S. and foreign corporate securities, non-agency RMBS and ABS. If the securities on loan or the loan backed securities or corporate securities within the reinvestment portfolio become less liquid, the Company has U.S. government and agency securities within the reinvestment portfolio and the liquidity resources of most of its general account available to meet any potential cash demand when securities are returned to the Company.

(6-7) No significant change.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not have any repurchase agreement transactions accounted for as secured borrowings as of June 30, 2018.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not have any reverse repurchase agreement transactions accounted for as secured borrowings as of June 30, 2018.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any repurchase agreement transactions accounted for as a sale as of June 30, 2018.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any reverse repurchase agreement transactions accounted for as a sale as of June 30, 2018.

J. Real Estate

No significant change.

K. Investments in Low-Income Housing Tax Credits (“LIHTC”)

No significant change.

## NOTES TO THE FINANCIAL STATEMENTS

### L. Restricted Assets

#### (1) Restricted Assets (Including Pledged)

Information on the Company's investment in restricted assets as of June 30, was as follows:

Restricted Asset Category	Gross (Admitted and Nonadmitted) Restricted									Percentage	
	2018									10	11
	1	2	3	4	5	6	7	8	9		
Total General Account	General Account Supporting Separate Account Activity (a)	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity (b)	2018 Total (1 plus 3)	December 31, 2017	Increase/ (Decrease) (5 minus 6)	Total Non Admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted and Non Admitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)	
a. Subject to contractual obligation for which liability is not shown	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	0.00%	0.00%
b. Collateral held under security lending agreements	315,341,202	—	—	—	315,341,202	59,924,179	255,417,023	—	315,341,202	4.47	4.53
c. Subject to repurchase agreements	—	—	—	—	—	—	—	—	—	0.00	0.00
d. Subject to reverse repurchase agreements	—	—	—	—	—	—	—	—	—	0.00	0.00
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—	—	—	0.00	0.00
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	—	0.00	0.00
g. Placed under option contracts	—	—	—	—	—	—	—	—	—	0.00	0.00
h. Letter stock or securities restricted as to sale - excluding Federal Home Loan Bank ("FHLB") capital stock	—	—	—	—	—	—	—	—	—	0.00	0.00
i. FHLB capital stock	33,062,200	—	—	—	33,062,200	12,308,300	20,753,900	—	33,062,200	0.47	0.47
j. On deposit with states	4,718,127	—	—	—	4,718,127	4,730,711	(12,584)	—	4,718,127	0.07	0.07
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	0.00	0.00
l. Pledged collateral to FHLB (including assets backing funding agreements)	1,233,515,372	—	—	—	1,233,515,372	521,983,175	711,532,197	—	1,233,515,372	17.47	17.71
m. Pledged as collateral not captured in other categories	2,907,969	—	—	—	2,907,969	2,758,320	149,649	—	2,907,969	0.04	0.04
n. Other restricted assets	—	—	—	—	—	—	—	—	—	0.00	0.00
<b>o. Total restricted assets</b>	<b>\$1,589,544,870</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$1,589,544,870</b>	<b>\$601,704,685</b>	<b>\$987,840,185</b>	<b>\$ —</b>	<b>\$1,589,544,870</b>	<b>22.52%</b>	<b>22.82%</b>

(a) Subset of column 1.

(b) Subset of column 3.

(c) Column 5 divided by Asset Page. column 1, line 28

(d) Column 9 divided by Asset Page. column 3, line 28

#### (2) Details on the Company's assets pledged as collateral, not captured in other categories, as of June 30, were as follows:

Collateral Agreement	Gross Restricted							Percentage		
	2018							(9)	(10)	
	(1)	(2)	(3)	(4)	(5)	(6)	(7)			(8)
Total General Account	General Account Supporting Separate Account Activity (a)	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity (b)	2018 Total (1 plus 3)	2017 Total	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets	
Derivative OTC Bilateral - Securities Pledged	\$ 2,907,969	\$ —	\$ —	\$ —	2,907,969	\$ 2,758,320	\$ 149,649	\$ 2,907,969	0.04%	0.04%
<b>Total</b>	<b>\$ 2,907,969</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$ 2,907,969</b>	<b>\$ 2,758,320</b>	<b>\$ 149,649</b>	<b>\$ 2,907,969</b>	<b>0.04%</b>	<b>0.04%</b>

(a) Subset of column 1.

(b) Subset of column 3.

#### (3) No significant change.

**NOTES TO THE FINANCIAL STATEMENTS**

(4) The Company's collateral received and reflected as assets at June 30, 2018, were as follows:

Collateral Assets	Book/Adjusted Carrying Value ("BACV")	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)*	% of BACV to Total Admitted Assets**
Cash, Cash Equivalents and Short-Term Investments	\$ 85,891,587	\$ 85,928,920	1.2%	1.2%
Schedule D, Part 1	237,842,475	237,115,868	3.4	3.4
Schedule D, Part 2, Section 1	—	—	—	—
Schedule D, Part 2, Section 2	—	—	—	—
Schedule B	—	—	—	—
Schedule A	—	—	—	—
Schedule BA, Part 1	—	—	—	—
Schedule DL, Part 1	—	—	—	—
Other	931,223	931,223	—	—
<b>Total Collateral Assets</b>	<b>\$ 324,665,285</b>	<b>\$ 323,976,011</b>	<b>4.6%</b>	<b>4.6%</b>

\* Column 1 divided by Asset Page, Line 28 (Column 1)

\*\* Column 1 divided by Asset Page, Line 28 (Column 3)

	Amount	% of Liability to Total*
Recognized Obligation to Return Collateral Asset	\$ 323,452,199	7.1%

\* Column 1 divided by Liability Page, Line 28 (Column 1)

#### M. Working Capital Finance Investments

The Company had no working capital finance investments as of June 30, 2018.

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

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

O-Q. No significant change.

#### R. Prepayment Penalty and Acceleration Fees

During the six months ended June 30, 2018, the Company had securities sold, redeemed or otherwise disposed of as a result of a callable feature. The number of securities sold, disposed or otherwise redeemed and the aggregate amount of investment income generated as a result of a prepayment penalty and/or acceleration fees were as follows:

	General Account	Protected Cell
Number of CUSIPs	10	—
Aggregate Amount of Investment Income	\$ 342,120	\$ —

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

No significant change.

### 7. Investment Income

No significant change.

### 8. Derivative Instruments

As of June 30, 2018, there were no significant changes in the Company's derivative policy or investments other than those described below.

#### Credit Risk

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

**NOTES TO THE FINANCIAL STATEMENTS**

The table below summarizes the collateral pledged by the Company in connection with its over-the-counter (“OTC”) derivatives at:

	Securities <sup>(1)</sup>	
	June 30, 2018	December 31, 2017
<b>Variation Margin:</b>		
OTC-bilateral	\$ 2,907,969	\$ 2,758,320

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

The table below summarizes the collateral received by the Company in connection with its OTC derivatives at:

	Cash <sup>(1)</sup>	
	June 30, 2018	December 31, 2017
<b>Variation Margin:</b>		
OTC-bilateral	\$ 2,611,574	\$ 2,911,574

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

**9. Income Taxes**

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

	June 30, 2018		
	Ordinary	Capital	Total
Gross DTA	\$ 126,633,414	\$ —	\$ 126,633,414
Statutory valuation allowance adjustments	—	—	—
Adjusted gross DTA	126,633,414	—	126,633,414
DTA nonadmitted	—	—	—
Subtotal net admitted DTA	126,633,414	—	126,633,414
DTL	(30,857,577)	(89,947)	(30,947,524)
Net admitted DTA/(Net DTL)	\$ 95,775,837	\$ (89,947)	\$ 95,685,890

	December 31, 2017		
	Ordinary	Capital	Total
Gross DTA	\$ 134,995,207	\$ —	\$ 134,995,207
Statutory valuation allowance adjustments	—	—	—
Adjusted gross DTA	134,995,207	—	134,995,207
DTA nonadmitted	—	—	—
Subtotal net admitted DTA	134,995,207	—	134,995,207
DTL	(30,690,490)	(89,947)	(30,780,437)
Net admitted DTA/(Net DTL)	\$ 104,304,717	\$ (89,947)	\$ 104,214,770

	Change		
	Ordinary	Capital	Total
Gross DTA	\$ (8,361,793)	\$ —	\$ (8,361,793)
Statutory valuation allowance adjustments	—	—	—
Adjusted gross DTA	(8,361,793)	—	(8,361,793)
DTA nonadmitted	—	—	—
Subtotal net admitted DTA	(8,361,793)	—	(8,361,793)
DTL	(167,087)	—	(167,087)
Net admitted DTA/(Net DTL)	\$ (8,528,880)	\$ —	\$ (8,528,880)

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

	<b>June 30, 2018</b>		
	<b>Ordinary</b>	<b>Capital</b>	<b>Total</b>
Federal income taxes paid in prior years recoverable through loss carrybacks	\$ 1,000,000	\$ —	\$ 1,000,000
Adjusted gross DTA expected to be realized (excluding the amount of DTA from above) after application of the threshold limitation (the lesser of 1 and 2 below)	122,367,791	—	122,367,791
1. Adjusted gross DTA expected to be realized following the balance sheet date	122,367,791	—	122,367,791
2. Adjusted gross DTA allowed per limitation threshold	XXX	XXX	346,034,627
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL	3,265,623	—	3,265,623
DTA admitted as the result of application of SSAP 101 total	<u>\$ 126,633,414</u>	<u>\$ —</u>	<u>\$ 126,633,414</u>

	<b>December 31, 2017</b>		
	<b>Ordinary</b>	<b>Capital</b>	<b>Total</b>
Federal income taxes paid in prior years recoverable through loss carrybacks	\$ 1,088,500	\$ —	\$ 1,088,500
Adjusted gross DTA expected to be realized (excluding the amount of DTA from above) after application of the threshold limitation (the lesser of 1 and 2 below)	120,022,396	—	120,022,396
1. Adjusted gross DTA expected to be realized following the balance sheet date	120,022,396	—	120,022,396
2. Adjusted gross DTA allowed per limitation threshold	XXX	XXX	324,610,977
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL	13,884,311	—	13,884,311
DTA admitted as the result of application of SSAP 101 total	<u>\$ 134,995,207</u>	<u>\$ —</u>	<u>\$ 134,995,207</u>

	<b>Change</b>		
	<b>Ordinary</b>	<b>Capital</b>	<b>Total</b>
Federal income taxes paid in prior years recoverable through loss carrybacks	\$ (88,500)	\$ —	\$ (88,500)
Adjusted gross DTA expected to be realized (excluding the amount of DTA from above) after application of the threshold limitation (the lesser of 1 and 2 below)	2,345,395	—	2,345,395
1. Adjusted gross DTA expected to be realized following the balance sheet date	2,345,395	—	2,345,395
2. Adjusted gross DTA allowed per limitation threshold	XXX	XXX	21,423,650
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL	(10,618,688)	—	(10,618,688)
DTA admitted as the result of application of SSAP 101 total	<u>\$ (8,361,793)</u>	<u>\$ —</u>	<u>\$ (8,361,793)</u>

	<b>2018</b>	<b>2017</b>
RBC percentage used to determine recovery period and threshold limitation amount	1010%	945%
Amount of total adjusted capital used to determine recovery period and threshold limitation	\$ 2,310,436,188	\$ 2,161,312,481

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

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

B. No significant change.

**NOTES TO THE FINANCIAL STATEMENTS**

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

	<u>June 30, 2018</u>	<u>December 31, 2017</u>
Current Income Tax:		
Federal	\$ 17,447,120	\$ 46,200,047
Foreign	—	—
Subtotal	<u>17,447,120</u>	<u>46,200,047</u>
Federal income tax on net capital gains (losses)	(1,002,137)	1,504,047
Utilization of capital loss carryforwards	—	—
Other	—	—
Federal and foreign income taxes incurred	<u>\$ 16,444,983</u>	<u>\$ 47,704,094</u>

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

DTA:	<u>June 30, 2018</u>	<u>December 31, 2017</u>	<u>Change</u>
Ordinary:			
Discounting of unpaid losses	\$ —	\$ —	\$ —
Unearned premium reserve	—	—	—
Policyholder reserves	83,452,825	81,963,178	1,489,647
Investments	—	—	—
Deferred acquisition costs	—	—	—
Policyholder dividends accrual	—	—	—
Fixed assets	—	—	—
Compensation and benefits accrual	—	—	—
Pension accrual	—	—	—
Receivables - nonadmitted	—	—	—
Net operating loss carryforward	—	—	—
Tax credit carryforwards	22,075,494	29,119,109	(7,043,615)
Other (including items <5% of total ordinary tax assets)	1,622,680	5,066,733	(3,444,053)
Nonadmitted assets	<u>19,482,415</u>	<u>18,846,187</u>	<u>636,228</u>
Subtotal	<u>126,633,414</u>	<u>134,995,207</u>	<u>(8,361,793)</u>
Statutory valuation allowance adjustment	—	—	—
Nonadmitted	—	—	—
Admitted ordinary DTA	<u>126,633,414</u>	<u>134,995,207</u>	<u>(8,361,793)</u>
Capital:			
Investments	—	—	—
Net capital loss carryforward	—	—	—
Real estate	—	—	—
Other (including items <5% of total capital tax assets)	—	—	—
Subtotal	—	—	—
Statutory valuation allowance adjustment	—	—	—
Nonadmitted	—	—	—
Admitted capital DTA	—	—	—
Admitted DTA	<u>\$ 126,633,414</u>	<u>\$ 134,995,207</u>	<u>\$ (8,361,793)</u>
DTL :			
Ordinary:			
Investments	\$ (3,632,788)	\$ (3,943,852)	\$ 311,064
Fixed assets	(7,895,032)	(7,416,881)	(478,151)
Deferred and uncollected premiums	—	—	—
Policyholder reserves	(19,329,757)	(19,329,757)	—
Other (including items <5% of total ordinary tax liabilities)	—	—	—
Subtotal	<u>(30,857,577)</u>	<u>(30,690,490)</u>	<u>(167,087)</u>

**NOTES TO THE FINANCIAL STATEMENTS**

Capital:				
Investments	(89,947)	(89,947)		—
Real estate	—	—		—
Other (including items <5% of total capital tax liabilities)	—	—		—
Subtotal	<u>(89,947)</u>	<u>(89,947)</u>		<u>—</u>
DTL	<u>\$ (30,947,524)</u>	<u>\$ (30,780,437)</u>		<u>\$ (167,087)</u>
Net DTA/(DTL)	<u>\$ 95,685,890</u>	<u>\$ 104,214,770</u>		<u>\$ (8,528,880)</u>
		Tax effect of unrealized gains (losses)		(1,131,401)
		Change in net DTA		<u>\$ (9,660,281)</u>

The U.S. Tax Cuts and Jobs Act of 2017 (“U.S. Tax Reform”) was enacted on December 22, 2017. In February 2018, the NAIC adopted INT 18-01, *Updated Tax Estimates under the Tax Cuts and Jobs Act*, to modify the guidance of SSAP 101, to require additional disclosures for provisional amounts for certain items for which the income tax accounting is not complete. For these items, the Company recorded a reasonable estimate of the tax effects of U.S. Tax Reform. The estimates will be reported as provisional amounts during a measurement period, which will not exceed one year from the date of enactment of U.S. Tax Reform. The Company may reflect adjustments to its provisional amounts upon obtaining, preparing, or analyzing additional information about facts and circumstances that existed as of the enactment date that, if known, would have affected the income tax effects initially reported as provisional amounts.

See Note 9C of the Notes to the Financial Statements included in the Company’s 2017 Annual Statement for further information. As of June 30, 2018, no updates were made to the provisional amounts. The Company will continuously monitor these items during the measurement period.

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

	<u>June 30, 2018</u>
Net income, before net realized capital gains (losses), after dividends to policyholders and before all other Federal and foreign income taxes @ 21%	\$ 34,834,158
Net realized capital gains (losses) @ 21%	(968,698)
Tax effect of:	
Meals and entertainment	\$ 292,469
Prior years adjustments and accruals	118,498
Nondeductible expenses	24,855
Penalties	255
Tax credits	(19,832)
Dividend received deduction	(111,379)
Change in nonadmitted assets	(636,228)
Tax exempt income	(7,428,834)
Total statutory income taxes (benefit)	<u>\$ 26,105,264</u>
Federal and foreign income taxes incurred including tax on realized capital gains	\$ 16,444,983
Change in net DTA	9,660,281
Total statutory income taxes (benefit)	<u>\$ 26,105,264</u>

E-G. No significant change.

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

A-C. The Company paid a capital contribution of \$2,000,000 to its subsidiary, Metropolitan Direct Property and Casualty Insurance Company, in the form of cash on June 28, 2018.

- D. The Company had \$21,674,936 receivable, of which \$31,184 was nonadmitted, and \$1,036,002 payable with affiliates as of June 30, 2018. The Company had \$7,398,079 receivable, of which \$2,695,740 was nonadmitted, and \$2,257,773 payable with affiliates as of December 31, 2017. Amounts receivable and payable are expected to be settled within 90 days.

E-N. No significant change.



## NOTES TO THE FINANCIAL STATEMENTS

### 11. Debt

#### A. Debt

Debt, as of June 30, 2018 is as follows:

(1-7)

Debt Type	Issue Date	Maturity Date	Interest Rate	Effective Interest Rate	Face Value	Carrying Value	Interest Paid in 2018	Accrued Interest
Short-term debt	10/31/17	1/31/18	1.37%	1.37%	\$ —	\$ —	\$ 58,986	\$ —
Short-term debt	11/14/17	2/14/18	1.49%	1.49%	—	—	91,056	—
Short-term debt	12/14/17	2/9/18	1.54%	1.54%	—	—	83,417	—
Short-term debt	12/14/17	3/16/18	1.57%	1.57%	—	—	161,361	—
Short-term debt	12/19/17	3/21/18	1.60%	1.60%	—	—	175,554	—
Short-term debt	12/28/17	2/23/18	1.55%	1.55%	—	—	114,097	—
Short-term debt	1/11/18	4/13/18	1.67%	1.67%	—	—	213,389	—
Short-term debt	1/25/18	4/27/18	1.67%	1.67%	—	—	213,389	—
Short-term debt	1/30/18	5/2/18	1.69%	1.69%	—	—	211,250	—
Short-term debt	2/1/18	5/4/18	1.70%	1.70%	—	—	217,222	—
Short-term debt	2/8/18	5/11/18	1.79%	1.79%	—	—	226,236	—
Short-term debt	2/13/18	5/16/18	1.84%	1.84%	—	—	235,111	—
Short-term debt	2/22/18	5/25/18	1.90%	1.90%	—	—	240,139	—
Short-term debt	2/27/18	5/30/18	1.93%	1.93%	—	—	246,611	—
Short-term debt	3/6/18	6/6/18	1.92%	1.92%	—	—	245,333	—
Short-term debt	3/13/18	6/13/18	1.94%	1.94%	—	—	247,889	—
Short-term debt	3/15/18	6/15/18	2.04%	2.04%	—	—	386,750	—
Short-term debt	3/20/18	6/20/18	2.05%	2.05%	—	—	259,097	—
Short-term debt	3/22/18	6/22/18	2.01%	2.01%	—	—	256,833	—
Short-term debt	3/27/18	6/27/18	2.02%	2.02%	—	—	255,306	—
Short-term debt	2/14/18	2/14/19	2.14%	2.14%	75,000,000	75,000,000	477,042	133,750
Short-term debt	4/13/18	7/13/18	1.97%	1.97%	50,000,000	50,000,000	134,069	82,083
Short-term debt	4/27/18	7/27/18	2.09%	2.09%	50,000,000	50,000,000	101,597	87,083
Short-term debt	5/2/18	8/1/18	2.10%	2.10%	50,000,000	50,000,000	87,500	87,500
Short-term debt	5/4/18	8/3/18	2.09%	2.09%	50,000,000	50,000,000	81,278	87,083
Short-term debt	5/11/18	8/10/18	2.13%	2.13%	50,000,000	50,000,000	62,125	88,750
Short-term debt	5/16/18	8/15/18	2.16%	2.16%	50,000,000	50,000,000	48,000	90,000
Short-term debt	5/25/18	8/24/18	2.17%	2.17%	50,000,000	50,000,000	21,097	90,417
Short-term debt	5/30/18	8/29/18	2.17%	2.17%	50,000,000	50,000,000	6,028	90,417
Short-term debt	6/6/18	9/5/18	2.18%	2.18%	50,000,000	50,000,000	—	75,694
Short-term debt	6/13/18	9/12/18	2.18%	2.18%	50,000,000	50,000,000	—	54,500
Short-term debt	6/15/18	9/14/18	2.19%	2.19%	75,000,000	75,000,000	—	73,000
Short-term debt	6/20/18	9/19/18	2.18%	2.18%	50,000,000	50,000,000	—	33,306
Short-term debt	6/22/18	9/21/18	2.18%	2.18%	50,000,000	50,000,000	—	27,250
Short-term debt	6/27/18	9/26/18	2.18%	2.18%	50,000,000	50,000,000	—	12,111
					<u>\$ 800,000,000</u>	<u>\$ 800,000,000</u>	<u>\$5,157,762</u>	<u>\$ 1,112,944</u>

(8) The short-term debt in the table above is associated with FHLB of Boston agreements and is required to be collateralized by assets in the general account of the Company with a fair value of at least equal to the outstanding principal. At June 30, 2018, securities with a carrying value of \$1,233,515,372 and a fair value of \$1,296,343,562 served as collateral for this borrowing.

(9) The Company had no significant debt terms, covenants or any violations of the above debt.

(10) The Company had no sinking fund requirements for each of the 5 years subsequent to June 30, 2018.

(11) None of the debt was considered to be extinguished by in-substance defeasance prior to the effective date of this statement.

(12) The Company had no reverse repurchase agreements included in the above debt.

#### B. FHLB Agreements

(1) The Company became a member of the FHLB of Boston on March 1, 2017. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds and this membership for spread margin business and as a source of contingent liquidity, respectively. The Company has determined the actual or estimated maximum borrowing capacity as \$3,482,891,600. The Company calculated this amount in accordance with RI regulatory and or FHLB specific borrowing limits.

**NOTES TO THE FINANCIAL STATEMENTS**

## (2) FHLB Capital Stock

a. The Company's aggregate total for FHLB capital stock was as follows at:

	June 30, 2018		
	Total	General Account	Separate Account
Membership stock - Class A	\$ —	\$ —	\$ —
Membership stock - Class B	1,062,200	1,062,200	—
Activity stock	32,000,000	32,000,000	—
Excess stock	—	—	—
Aggregate total	<u>\$ 33,062,200</u>	<u>\$ 33,062,200</u>	<u>\$ —</u>
Actual or estimated borrowing capacity as determined by the insurer	\$ 3,482,891,600	\$ 3,482,891,600	—

	December 31, 2017		
	Total	General Account	Separate Account
Membership stock - Class A	\$ —	\$ —	\$ —
Membership stock - Class B	308,300	308,300	—
Activity stock	12,000,000	12,000,000	—
Excess stock	—	—	—
Aggregate total	<u>\$ 12,308,300</u>	<u>\$ 12,308,300</u>	<u>\$ —</u>
Actual or estimated borrowing capacity as determined by the insurer	\$ 3,053,714,835	\$ 3,053,714,835	—

b. The Company's membership stock (Class A and B) eligible for redemption at June 30, 2018 was as follows:

	Total	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership stock						
Class A	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
Class B	\$ 1,062,200	\$ 1,062,200	\$ —	\$ —	\$ —	\$ —

(3) The Company's collateral pledged to FHLB was as follows:

a. Amount pledged as of:

	June 30, 2018		
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Total collateral pledged - Total General and Separate Accounts	\$ 1,296,343,562	\$ 1,233,515,372	\$ 800,000,000
2. Total collateral pledged - General Account	\$ 1,296,343,562	\$ 1,233,515,372	\$ 800,000,000
3. Total collateral pledged - Separate Account	\$ —	\$ —	\$ —
	<b>December 31, 2017</b>		
4. Total collateral pledged - Total General and Separate Accounts	\$ 567,817,189	\$ 521,983,175	\$ 300,000,000

b. Maximum amount pledged during the reporting period ended:

	June 30, 2018		
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Maximum collateral pledged - Total General and Separate Accounts	\$ 1,333,466,677	\$ 1,268,839,290	\$ 800,000,000
2. Maximum collateral pledged - General Account	\$ 1,333,466,677	\$ 1,268,839,290	\$ 800,000,000
3. Maximum collateral pledged - Separate Account	\$ —	\$ —	\$ —
	<b>December 31, 2017</b>		
4. Maximum collateral pledged - Total General and Separate Accounts	\$ 1,404,975,059	\$ 1,291,565,940	\$ —

**NOTES TO THE FINANCIAL STATEMENTS**

(4) The Company's borrowing from FHLB was as follows:

a. Amount borrowed as of:

	June 30, 2018			
	Total	General Account	Separate Account	Funding Agreements Reserves Established
Debt	\$ 800,000,000	\$ 800,000,000	—	—
Funding agreements	—	—	—	—
Other	—	—	—	—
Aggregate total	<u>\$ 800,000,000</u>	<u>\$ 800,000,000</u>	<u>\$ —</u>	<u>\$ —</u>

	December 31, 2017			
	Total	General Account	Separate Account	Funding Agreements Reserves Established
Debt	\$ 300,000,000	\$ 300,000,000	—	—
Funding agreements	—	—	—	—
Other	—	—	—	—
Aggregate total	<u>\$ 300,000,000</u>	<u>\$ 300,000,000</u>	<u>\$ —</u>	<u>\$ —</u>

b. Maximum amount borrowed during the reporting period ended:

	June 30, 2018		
	Total	General Account	Separate Account
Debt	\$ 800,000,000	\$ 800,000,000	\$ —
Funding agreements	—	—	—
Other	—	—	—
Aggregate total	<u>\$ 800,000,000</u>	<u>\$ 800,000,000</u>	<u>\$ —</u>

c. FHLB - Prepayment Obligations:

	Does the company have prepayment obligations under the following arrangements (yes/no)?
Debt	No
Funding agreements	—
Other	—

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

As of June 30, 2018, the Company did not sponsor any retirement plans, deferred compensation plans, postemployment benefit plans or other postretirement plans.

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

No significant change.

**14. Liabilities, Contingencies and Assessments**

A-F. No significant change.

G. All Other Contingencies

All of the information in this footnote is being reported on a combined basis for the Company and its subsidiaries and affiliates.

In *Beck v MPC*, an Oregon jury determined that the Company breached the homeowner policy by failing to fully compensate the insured for a property damage claim. As part of the compensation to the insured, the court awarded attorney fees of \$1,200,000. The Company appealed the award and the Court upheld the award.

In *Martin v Miner*, Metropolitan Group Property and Casualty Insurance Company ("MGPC") anticipates a bad faith claim arising from MGPC's alleged failure to timely offer the policy limits to the plaintiff in order to settle his claim against MGPC's insured. MGPC will vigorously defend the underlying claim against its insured and any subsequent bad faith claim.

**NOTES TO THE FINANCIAL STATEMENTS**

In *Tontodonato v MPC*, the plaintiff filed suit for spoliation of evidence, claiming the Company failed to preserve the insured's vehicle in which, as a passenger, he suffered serious injuries due to its alleged defective design. The parties are finalizing an agreement to settle the claim for \$8,000,000.

In *Elkins v Metropolitan Casualty Insurance Company* ("MCAS"), the plaintiff alleges MCAS committed bad faith by failing to timely and properly respond to their settlement demand. MCAS will vigorously defend the underlying claim against MCAS's insured and any subsequent bad faith claim.

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

It is not feasible to predict or determine the ultimate outcome of all pending investigations and legal proceedings or provide reasonable ranges of potential losses, except as noted above in connection with specific matters. In some of the matters referred to above, very large and/or indeterminate amounts, including punitive and treble damages, are sought. Although in light of these considerations it is possible that an adverse outcome in certain cases could have a material adverse effect upon the Company's financial position, based on information currently known by the Company's management, in its opinion, the outcomes of such pending investigations and legal proceedings are not likely to have such an effect. However, given the large and/or indeterminate amounts sought in certain of these matters and the inherent unpredictability of litigation, it is possible that an adverse outcome in certain matters could, from time to time, have a material adverse effect on the Company's financial statements.

**15. Leases**

No significant change.

**16. Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk**

No significant change.

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

No significant change.

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

- (1) The Company participates in a securities lending program whereby securities, which are included in invested assets, are loaned to third parties, primarily brokerage firms and commercial banks. The Company accepts collateral of 102% of the fair value of the loaned securities to be separately maintained as collateral for the loans.

Securities with a cost or amortized cost of \$315,341,202 and an estimated fair value of \$313,545,810 were on loan under the program at June 30, 2018. The Company was liable for cash collateral under its control of \$320,840,625 at June 30, 2018.

Additionally, in order to satisfy the above mentioned collateral requirements, the Company holds security collateral over which it does not have exclusive control. Therefore, the Company's share of this collateral, totaling \$132,087 at June 30, 2018, which may not be sold or pledged unless the counterparty is in default, is not reflected in the accompanying financial statements.

The Company does not have collateral for securities lending that extends beyond one year from June 30, 2018.

- (2) The Company did not have any servicing assets or servicing liabilities at June 30, 2018.
- (3) No significant change.
- (4) The Company did not have securitizations asset-backed financing arrangements, and similar transfers accounted for as sales where the Company has continued involvement with the transferred financial assets.
- (5-7) No significant change.

**C. Wash Sales**

- (1) In the course of the Company's asset management, securities are not sold and reacquired within 30 days of the sale date to enhance the Company's yield on its investment portfolio. There may be occasional isolated incidents where wash sales occur.
- (2) The Company had no wash sales with an NAIC designation 3 or below or unrated securities during the quarter ended June 30, 2018.

**NOTES TO THE FINANCIAL STATEMENTS****18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans**

No significant change.

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

No significant change.

**20. Fair Value Measurement****A. (1) Assets and Liabilities Measured and Reported at Estimated Fair Value at Reporting Date****Hierarchy Table**

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

	June 30, 2018			
	Fair Value Measurements at Reporting Date Using			
	Level 1	Level 2	Level 3	Total
<b>Assets</b>				
Bonds				
All Other Governments	\$ —	\$ 1,239,625	\$ —	\$ 1,239,625
U.S. Special Revenue and Agencies	—	1,305,000	—	—
Industrial & Miscellaneous	—	226,173,259	7,725,723	233,898,982
Total bonds	—	228,717,884	7,725,723	235,138,607
Perpetual preferred stocks				
Industrial & Miscellaneous	—	—	43,923,000	43,923,000
Common stocks				
Industrial & Miscellaneous	—	33,062,200	—	33,062,200
Derivative assets <sup>(1)</sup>				
Foreign currency exchange rate	—	58,129	—	58,129
Total derivative assets	—	58,129	—	58,129
Total assets	\$ —	\$ 261,838,213	\$ 51,648,723	\$ 313,486,936
<b>Liabilities</b>				
Derivative liabilities <sup>(1)</sup>				
Foreign currency exchange rate	\$ —	\$ 319,921	\$ —	\$ 319,921
Total liabilities	\$ —	\$ 319,921	\$ —	\$ 319,921

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

Transfers between Levels 1 and 2 - During the six months ended June 30, 2018, transfers between Levels 1 and 2 were not significant. Transfers between levels are assumed to occur at the beginning of the period.

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

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

	Estimated Fair Value Measurements in Level 3 of the Fair Value Hierarchy									
	Balance, March 31, 2018	Transfer into Level 3	Transfer out of Level 3	Total Gains and Losses included in Net Income (1)	Total Gains and Losses included in Capital and Surplus	Purchases (2)	Sales (2)	Issuances (2)	Settlements (2)	Balance, June 30, 2018
<b>Assets</b>										
Bonds - Industrial & miscellaneous	\$ 3,678,369	\$ —	\$ —	\$ —	\$ 7,220	\$ 4,100,000	\$ (59,866)	\$ —	\$ —	\$ 7,725,723
Perpetual preferred stocks - Industrial & miscellaneous	44,203,000	—	—	—	(280,000)	—	—	—	—	43,923,000
Total	\$ 47,881,369	\$ —	\$ —	\$ —	\$ (272,780)	\$ 4,100,000	\$ (59,866)	\$ —	\$ —	\$ 51,648,723

<sup>(1)</sup> Interest and dividend accruals, as well as cash interest coupons and dividends received, are excluded from the rollforward.

<sup>(2)</sup> The amount reported within purchases, sales, issuances and settlements is the purchase/issuance price (for purchases and issuances) and the sales/settlement proceeds (for sales and settlements) based upon the actual date purchased/issued or sold/settled.

**Transfers between Levels**

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

**NOTES TO THE FINANCIAL STATEMENTS****Transfers into or out of Level 3**

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

During the quarter ended June 30, 2018, there were no transfers into or out of Level 3.

- (3) Transfers between levels are assumed to occur at the beginning of the period.
- (4) Assets and Liabilities Measured and Reported at Estimated Fair Value at Reporting Date

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

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

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

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

Instrument	Level 2 Observable Inputs	Level 3 Unobservable Inputs
<b>Bonds</b>		
<b>U.S. corporate and Foreign corporate securities - included within Industrial &amp; Miscellaneous</b>		
	Valuation Techniques: Principally the market and income approaches. Key Inputs: <ul style="list-style-type: none"> <li>• quoted prices in markets that are not active</li> <li>• benchmark yields; spreads off benchmark yields; new issuances; issuer rating</li> <li>• trades of identical or comparable securities; duration</li> <li>• privately-placed securities are valued using the additional key inputs:               <ul style="list-style-type: none"> <li>• market yield curve; call provisions</li> <li>• observable prices and spreads for similar public or private securities that incorporate the credit quality and industry sector of the issuer</li> <li>• delta spread adjustments to reflect specific credit-related issues</li> </ul> </li> </ul>	Valuation Techniques: Principally the market approach. Key Inputs: <ul style="list-style-type: none"> <li>• illiquidity premium</li> <li>• delta spread adjustments to reflect specific credit-related issues</li> <li>• credit spreads</li> <li>• quoted prices in markets that are not active for identical or similar securities that are less liquid and based on lower levels of trading activity than securities classified in Level 2</li> <li>• independent non-binding broker quotations</li> </ul>

## NOTES TO THE FINANCIAL STATEMENTS

Instrument	Level 2 Observable Inputs	Level 3 Unobservable Inputs
<b>Bonds</b>		
<b>Loan-backed securities comprised of RMBS, ABS and CMBS - included within Industrial &amp; Miscellaneous</b>		
	Valuation Techniques: Principally the market and income approaches. Key Inputs: <ul style="list-style-type: none"> <li>• quoted prices in markets that are not active</li> <li>• spreads for actively traded securities; spreads off benchmark yields</li> <li>• expected prepayment speeds and volumes</li> <li>• current and forecasted loss severity; ratings; geographic region</li> <li>• weighted average coupon and weighted average maturity</li> <li>• average delinquency rates; debt-service coverage ratios</li> <li>• issuance-specific information, including, but not limited to:               <ul style="list-style-type: none"> <li>• collateral type; structure of the security; vintage of the loans</li> <li>• payment terms of the underlying assets</li> <li>• payment priority within the tranche; deal performance</li> </ul> </li> </ul>	Valuation Techniques: Principally the market and income approaches. Key Inputs: <ul style="list-style-type: none"> <li>• credit spreads</li> <li>• quoted prices in markets that are not active for identical or similar securities that are less liquid and based on lower levels of trading activity than securities classified in Level 2</li> <li>• independent non-binding broker quotations</li> </ul>
<b>U.S. Special Revenue and Agencies</b>		
	Valuation Techniques: Principally the market approach Key Inputs: <ul style="list-style-type: none"> <li>• quoted prices in markets that are not active</li> <li>• benchmark U.S. Treasury yield or other yields</li> <li>• the spread off the U.S. Treasury yield curve for the identical security</li> <li>• issuer ratings and issuer spreads; broker-dealer quotes</li> <li>• comparable securities that are actively traded</li> </ul>	<ul style="list-style-type: none"> <li>• not applicable</li> </ul>
<b>Foreign governments - included within All Other Governments</b>		
	Valuation Techniques: Principally the market approach Key Inputs: <ul style="list-style-type: none"> <li>• quoted prices in markets that are not active</li> <li>• benchmark U.S. Treasury yield or other yields</li> <li>• the spread off the U.S. Treasury yield curve for the identical security</li> <li>• issuer ratings and issuer spreads; broker-dealer quotes</li> <li>• comparable securities that are actively traded</li> </ul>	<ul style="list-style-type: none"> <li>• not applicable</li> </ul>
<b>Common and preferred stock</b>		
	Valuation Techniques: Principally the market approach <ul style="list-style-type: none"> <li>• quoted prices in markets that are not active</li> </ul>	Valuation Techniques: Principally the market and income approaches. Key Inputs: <ul style="list-style-type: none"> <li>• credit ratings; issuance structures</li> <li>• quoted prices in markets that are not active for identical or similar securities that are less liquid and based on lower levels of trading activity than securities classified in Level 2</li> <li>• independent non-binding broker quotations</li> </ul>
<b>Derivatives <sup>(1)</sup></b>		
<b>Foreign Currency Exchange Rate</b>		
	Valuation Techniques: Principally the income approach Key Inputs: <ul style="list-style-type: none"> <li>• swap yield curves</li> <li>• basis curves</li> <li>• currency spot rates</li> <li>• cross currency basis curves</li> </ul>	<ul style="list-style-type: none"> <li>• not applicable</li> </ul>

<sup>(1)</sup> Valuations of non-option-based derivatives utilize present value techniques, whereas valuations of option-based derivatives utilize option pricing models.

B. The Company provides additional fair value information in Notes 5, 11, 17, and 21.

## NOTES TO THE FINANCIAL STATEMENTS

### C. Estimated Fair Value of All Financial Instruments

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

June 30, 2018						
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
<b>Assets</b>						
Bonds	\$3,842,865,813	\$3,732,112,427	\$ 274,065,416	\$3,482,792,345	\$ 86,008,052	\$ —
Preferred stocks	49,823,008	49,823,000	—	5,900,000	43,923,008	—
Common stocks - unaffiliated	33,062,200	33,062,200	—	33,062,200	—	—
Mortgage loans	192,842,918	194,626,578	—	—	192,842,918	—
Cash, cash equivalents and short-term investments	1,375,514	1,375,514	(24,108,946)	25,484,460	—	—
Derivative assets <sup>(1)</sup>	2,655,068	3,842,854	—	2,655,068	—	—
Investment income due and accrued	41,555,604	41,555,604	—	41,555,604	—	—
Deposits in connection with investments	154,628	154,628	—	154,628	—	—
Total assets	<u>\$4,164,334,753</u>	<u>\$4,056,552,805</u>	<u>\$ 249,956,470</u>	<u>\$3,591,604,305</u>	<u>\$ 322,773,978</u>	<u>\$ —</u>
<b>Liabilities</b>						
Derivative liabilities <sup>(1)</sup>	2,400,998	1,226,549	—	2,400,998	—	—
Borrowed money (including interest thereon)	801,112,944	801,112,944	—	801,112,944	—	—
Cash collateral received on derivatives	2,611,574	2,611,574	—	2,611,574	—	—
Total liabilities	<u>\$ 806,125,516</u>	<u>\$ 804,951,067</u>	<u>\$ —</u>	<u>\$ 806,125,516</u>	<u>\$ —</u>	<u>\$ —</u>

December 31, 2017						
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
<b>Assets</b>						
Bonds	\$3,398,398,264	\$3,207,036,987	\$ 264,203,153	\$3,024,876,280	\$ 109,318,831	\$ —
Preferred stocks	49,953,008	49,953,000	—	5,900,000	44,053,008	—
Common stocks - unaffiliated	12,308,300	12,308,300	—	12,308,300	—	—
Mortgage loans	41,165,828	41,269,384	—	—	41,165,828	—
Cash, cash equivalents and short-term investments	(73,362,999)	(73,362,999)	(79,356,358)	5,993,359	—	—
Derivative assets <sup>(1)</sup>	2,396,889	3,421,344	—	2,396,889	—	—
Investment income due and accrued	38,055,285	38,055,285	—	38,055,285	—	—
Deposits in connection with investments	54,750	54,750	—	54,750	—	—
Total assets	<u>\$3,468,914,575</u>	<u>\$3,278,681,301</u>	<u>\$ 184,846,795</u>	<u>\$3,089,530,113</u>	<u>\$ 194,537,667</u>	<u>\$ —</u>
<b>Liabilities</b>						
Derivative liabilities <sup>(1)</sup>	3,619,832	2,722,839	—	3,619,832	—	—
Borrowed money (including interest thereon)	300,330,654	300,330,654	—	300,330,654	—	—
Cash collateral received on derivatives	2,911,574	2,911,574	—	2,911,574	—	—
Total liabilities	<u>\$ 306,862,060</u>	<u>\$ 305,965,067</u>	<u>\$ —</u>	<u>\$ 306,862,060</u>	<u>\$ —</u>	<u>\$ —</u>

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

#### Assets and Liabilities

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

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

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

#### Bonds, Stocks, Cash, Cash Equivalents and Short-term Investments

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

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

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



**NOTES TO THE FINANCIAL STATEMENTS**

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

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

**Mortgage Loans**

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

**Derivatives**

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

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

**Investment Income Due and Accrued**

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

**Deposits in Connection with Investments**

The estimated fair value of deposits in connection with investments approximates carrying value. The deposit account, classified within Level 2, essentially represents the equivalent of demand deposit balances and is generally received over a short period.

**Borrowed Money (Including Interest Thereon)**

The estimated fair value for borrowed money (including interest thereon) approximates carrying value due to the short-term maturities of these instruments. These amounts are generally classified in Level 2.

**Cash Collateral Received on Derivatives**

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

D. At June 30, 2018, the Company had no investments where it was not practicable to estimate fair value.

**21. Other Items**

A-E. No significant change.

F. Subprime Mortgage Related Risk Exposure

(1) While there is no market standard definition, the Company defines subprime mortgage lending as the origination of residential mortgage loans to borrowers with weak credit profiles. The Company's exposure to subprime mortgage loans exists through investments in subprime RMBS. The Company has exposure to unrealized losses due to a reduction in fair value. The Company continues to closely monitor the performance of the subprime RMBS portfolio and the credit quality of the underlying assets.

(2) No significant change.

(3) At June 30, 2018, the Company had direct exposure to subprime mortgage risk through other investments as follows:

	<b>Actual Cost</b>	<b>BACV (excluding interest)</b>	<b>Fair Value</b>	<b>OTTI Losses Recognized</b>
RMBS	\$ 32,494,999	\$ 32,482,619	\$ 32,464,246	\$ —
Total	\$ 32,494,999	\$ 32,482,619	\$ 32,464,246	\$ —

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## NOTES TO THE FINANCIAL STATEMENTS

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(4) No significant change.

G. Insurance-Linked Securities Contracts

No significant change.

**22. Events Subsequent**

The Company has evaluated events subsequent to June 30, 2018 through August 10, 2018, which is the date these financial statements were available to be issued, and has determined there are no material subsequent events requiring adjustment to or disclosure in the financial statements.

The Company is not subject to the annual fee imposed under section 9010 of the Affordable Care Act (“ACA”).

**23. Reinsurance**

No significant change.

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

A-E. No significant change.

F. The Company is not subject to the risk sharing provision of the ACA.

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

A. Incurred losses and loss adjustment expenses attributable to insured events of prior years have decreased by \$14,589,000 in the second quarter of 2018. The prior year incurred losses have decreased mainly for the auto property coverage segment due to reduction in prior year catastrophes and an increase in the estimate of collision salvage and subrogation collections. The loss adjustment expenses have decreased due to a reduction in the factor to calculate unallocated claim expense reserves and a shift to lower limits and fewer exposures. The Company has no retrospectively rated policies.

B. There were no significant changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses during the six months ended June 30, 2018.

**26. Intercompany Pooling Arrangements**

No significant change.

**27. Structured Settlements**

No significant change.

**28. Health Care Receivables**

No significant change.

**29. Participating Policies**

No significant change.

**30. Premium Deficiency Reserves**

No significant change.

**31. High Deductibles**

No significant change.

**32. Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses**

No significant change.

**33. Asbestos/Environmental Reserves**

No significant change.

**34. Subscriber Savings Accounts**

No significant change.

**35. Multiple Peril Crop Insurance**

No significant change.

**NOTES TO THE FINANCIAL STATEMENTS**

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**36. *Financial Guaranty Insurance***

- A. No significant change.
- B. As of June 30, 2018, the Company did not have any financial guaranty contracts.

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

### GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]

2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]  
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [X] No [ ]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.  
Various mergers, reorganizations and formations - See Schedule Y Part 1, Organization Chart - regarding information concerning activities of insurer members of a holding company group

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] No [ ]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 1099219

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [X] N/A [ ]  
If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016

6.2 State as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2016

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 01/11/2018

6.4 By what department or departments?  
Rhode Island Insurance Division / Department of Business Regulation

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] No [ ] N/A [ ]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No [ ]

8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
MetLife Investment Advisors, LLC	Whippany, NJ				YES
MetLife Investors Distribution Company	New York, NY				YES
MetLife Investments Securities, LLC	Whippany, NJ				YES
Logan Circle Partners, L.P.	Philadelphia, PA				YES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]

- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [ X ]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

### FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [ X ] No [ ]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

### INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ X ] No [ ]
- 11.2 If yes, give full and complete information relating thereto:  
 Bank of America NA \$423,754, Barclays Bank PLC \$1,290,098, Citibank NA \$1,194,116, FHLB \$1,233,515,372

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
13. Amount of real estate and mortgages held in short-term investments: \$ 0

- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [ X ] No [ ]
- 14.2 If yes, please complete the following:

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	0	0
14.23 Common Stock	927,836,374	946,455,385
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	22,962,337	38,575,786
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 950,798,711	\$ 985,031,171
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$ 0

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [ X ] No [ ]
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ X ] No [ ]  
 If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 320,433,214
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 321,122,488
- 16.3 Total payable for securities lending reported on the liability page: \$ 321,314,474

17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? Yes [ X ] No [ ]

17.1 For all agreements that comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, complete the following:

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase & Co.	4 New York Plaza - 12th Floor, New York, NY, 10004

17.2 For all agreements that do not comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [ X ]
- 17.4 If yes, give full and complete information relating thereto:

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

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

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

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's assets? Yes [ ] No [ ]
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes [ ] No [ ]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
142463	MetLife Investment Advisors, LLC	EAU072Q8FCR1S0XGYJ21	SEC	DS

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

## **GENERAL INTERROGATORIES**

### **PART 1 - COMMON INTERROGATORIES**

18.2 If no, list exceptions:

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

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

Has the reporting entity self-designated 5\*GI securities?

Yes [ X ]    No [   ]

## GENERAL INTERROGATORIES (continued)

### PART 2 – PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [ ] No [ ] N/A [X]  
 If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [ ] No [X]  
 If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [ ] No [X]

3.2 If yes, give full and complete information thereto:

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see *Annual Statement Instructions* pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes [ ] No [X]

4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
	0.000	0.000	0	0	0	0	0	0	0	0
<b>Total</b>	XXX	XXX	0	0	0	0	0	0	0	0

5.1 Operating Percentages:

5.1 A&H loss percent	30.600%
5.2 A&H cost containment percent	0.000%
5.3 A&H expense percent excluding cost containment expenses	69.400%

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

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

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

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

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No [ ]

7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [ ] No [ ]

**SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
<b>All Other Insurers</b>						
00000.....	AA-1120106.....	Lloyd's Syndicate Number 1969.....	GBR.....	Authorized.....	.....	.....
00000.....	AA-1120179.....	Lloyd's Syndicate Number 2988.....	GBR.....	Authorized.....	.....	.....
00000.....	AA-3191352.....	Ascot Reinsurance Company Limited.....	BMU.....	Unauthorized.....	.....	.....
00000.....	AA-3194128.....	Allied World Assurance Company Limited.....	BMU.....	Unauthorized.....	.....	.....



**Metropolitan Property and Casualty Insurance Company**

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....		22,194,243	22,740,537	18,933,134	17,213,572	15,453,816	13,316,369
2. Alaska.....AK.....N.....							
3. Arizona.....AZ.....L.....		8,108,197	8,757,469	3,464,011	5,072,084	4,997,367	4,249,543
4. Arkansas.....AR.....L.....		8,580,428	8,721,900	3,725,345	5,282,122	2,981,719	3,484,773
5. California.....CA.....N.....							
6. Colorado.....CO.....L.....		11,285,227	15,217,421	10,184,588	18,553,405	16,202,449	15,614,438
7. Connecticut.....CT.....L.....		33,839,575	34,155,217	22,618,174	16,187,395	34,454,803	32,934,062
8. Delaware.....DE.....L.....		806,389	826,452	515,511	496,785	620,727	572,485
9. District of Columbia.....DC.....L.....							
10. Florida.....FL.....L.....		2,000,557	1,957,183	1,168,369	1,017,656	2,362,417	2,929,554
11. Georgia.....GA.....L.....		10,962,714	10,449,762	6,416,575	7,285,880	4,969,920	5,421,990
12. Hawaii.....HI.....L.....		253,121	263,214	120,185	124,815	585,344	129,371
13. Idaho.....ID.....L.....		7,991,147	8,710,548	9,405,927	5,883,203	7,988,620	5,778,126
14. Illinois.....IL.....L.....		3,993,325	3,989,066	1,952,426	1,163,294	4,691,190	4,814,542
15. Indiana.....IN.....L.....		11,191,905	11,574,069	6,108,789	7,396,036	7,968,572	7,876,530
16. Iowa.....IA.....L.....		5,311,275	5,887,597	3,552,900	3,391,695	2,942,884	5,960,727
17. Kansas.....KS.....L.....		9,367,616	8,196,537	3,706,307	3,891,285	3,150,261	1,819,018
18. Kentucky.....KY.....L.....		17,652,556	15,221,863	8,667,044	8,634,006	11,717,797	11,090,513
19. Louisiana.....LA.....L.....		21,839,755	19,747,166	12,451,872	15,667,951	16,084,916	12,085,797
20. Maine.....ME.....L.....		15,605,669	14,422,655	7,636,421	6,239,022	8,303,256	7,416,226
21. Maryland.....MD.....L.....		3,263,759	3,390,421	2,857,471	1,770,849	2,591,717	1,493,896
22. Massachusetts.....MA.....L.....		138,553,194	142,895,809	73,763,165	71,605,157	66,603,762	73,510,028
23. Michigan.....MI.....L.....		1,721,152	1,711,807	2,824,041	1,120,250	8,819,756	11,025,870
24. Minnesota.....MN.....L.....		19,286,187	18,180,255	8,538,065	12,750,646	8,233,522	14,557,093
25. Mississippi.....MS.....L.....		9,983,729	9,286,888	5,188,326	4,176,599	2,226,677	2,964,812
26. Missouri.....MO.....L.....		5,251,692	4,735,198	2,352,044	4,120,510	2,785,930	4,213,336
27. Montana.....MT.....L.....		2,376,292	1,802,455	842,633	1,652,927	1,004,719	2,125,309
28. Nebraska.....NE.....L.....		2,431,043	2,997,341	1,282,678	1,539,555	1,900,703	8,813,443
29. Nevada.....NV.....L.....		4,298,726	3,872,226	2,351,475	3,364,502	2,616,499	2,989,837
30. New Hampshire.....NH.....L.....		5,886,113	5,918,947	3,785,475	2,316,052	4,378,479	2,694,652
31. New Jersey.....NJ.....L.....		72,155,303	67,098,012	39,788,895	39,222,118	75,309,717	66,282,686
32. New Mexico.....NM.....L.....		4,526,889	4,278,136	2,826,817	3,012,011	2,518,740	4,093,906
33. New York.....NY.....L.....		75,903,780	68,263,588	43,757,310	35,411,741	48,624,298	42,025,024
34. North Carolina.....NC.....L.....		42,528,471	42,092,794	29,332,286	28,699,076	18,905,083	22,493,660
35. North Dakota.....ND.....L.....		9,248,294	8,922,262	4,269,586	4,517,568	3,019,448	2,660,105
36. Ohio.....OH.....L.....		22,356,897	20,612,861	11,068,744	9,387,422	12,110,211	9,193,160
37. Oklahoma.....OK.....L.....		7,279,463	8,646,498	2,652,111	3,992,946	3,385,221	4,989,490
38. Oregon.....OR.....L.....		9,759,708	10,357,251	4,019,785	7,841,657	6,347,961	7,220,432
39. Pennsylvania.....PA.....L.....		13,620,714	11,237,362	6,948,378	5,831,763	10,837,328	8,642,202
40. Rhode Island.....RI.....L.....		23,018,510	23,905,681	10,801,123	9,069,311	15,685,746	16,410,111
41. South Carolina.....SC.....L.....		3,413,390	2,883,216	1,416,027	2,588,317	831,058	1,571,918
42. South Dakota.....SD.....L.....		2,844,344	2,908,542	1,292,953	2,269,773	1,444,961	1,195,548
43. Tennessee.....TN.....L.....		13,511,211	12,764,231	6,324,359	7,823,224	5,105,067	5,235,298
44. Texas.....TX.....L.....		7,665,006	4,226,141	10,042,525	1,259,271	6,116,904	3,859,729
45. Utah.....UT.....L.....		4,480,841	4,361,140	1,335,428	2,873,984	2,601,708	2,339,769
46. Vermont.....VT.....L.....		2,627,003	2,770,123	1,305,332	1,618,161	1,571,427	1,166,905
47. Virginia.....VA.....L.....		9,132,068	9,081,840	7,303,759	7,289,158	4,588,260	4,209,685
48. Washington.....WA.....L.....		19,527,162	19,193,429	17,319,775	12,738,894	13,196,461	10,519,022
49. West Virginia.....WV.....L.....		2,868,307	2,942,787	1,746,328	1,285,155	1,725,673	1,325,615
50. Wisconsin.....WI.....L.....		12,834,362	12,619,242	5,696,143	8,040,088	7,697,923	9,306,968
51. Wyoming.....WY.....L.....		3,824,647	4,022,295	1,922,260	2,611,559	1,461,761	2,144,994
52. American Samoa.....AS.....N.....							
53. Guam.....GU.....N.....							
54. Puerto Rico.....PR.....N.....							
55. US Virgin Islands.....VI.....N.....							
56. Northern Mariana Islands.....MP.....N.....							
57. Canada.....CAN.....N.....							
58. Aggregate Other Alien.....OT.....XXX.....		0	0	0	0	0	0
59. Totals.....	XXX	747,161,956	728,817,434	435,582,875	425,300,450	489,722,778	486,768,567

**DETAILS OF WRITE-INS**

58001.....	XXX						
58002.....	XXX						
58003.....	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page....	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX	0	0	0	0	0	0

(a) Active Status Count

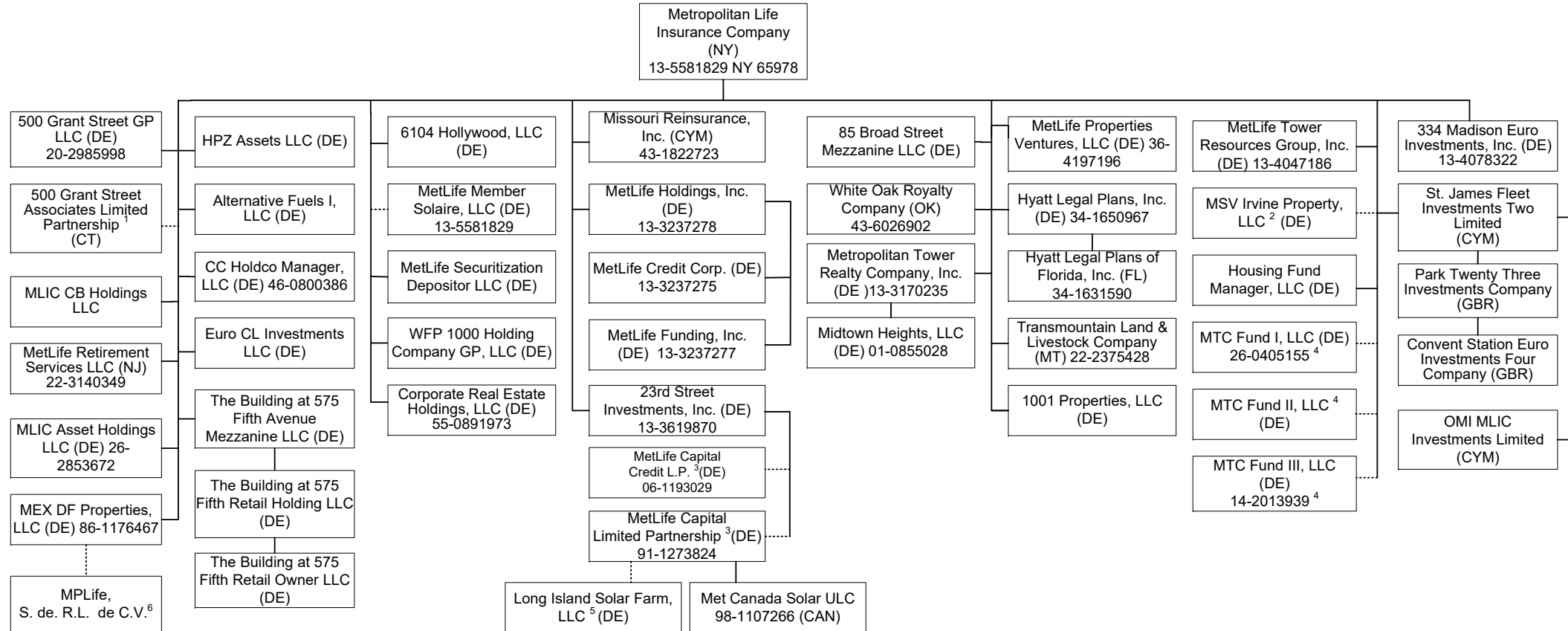
L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	49	R - Registered - Non-domiciled RRGs.....	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI).....	0	Q - Qualified - Qualified or accredited reinsurer.....	0
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.....	0	N - None of the above - Not allowed to write business in the state.....	8



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

PART 1 - ORGANIZATIONAL CHART

A



Q11.1

1 99% of 500 Grant Street Associates Limited Partnership is held by Metropolitan Life Insurance Company and 1% by 500 Grant Street GP LLC.

2 96% of MSV Irvine Property, LLC is owned by Metropolitan Life Insurance Company and 4% is owned by Metropolitan Tower Realty Company, Inc. .

3 1% General Partnership interest is held by 23<sup>rd</sup> Street Investment, Inc. and 99% Limited Partnership interest is held by Metropolitan Life Insurance Company.

4 Housing Fund Manager, LLC is the managing member and the remaining interests are held by a third party member.

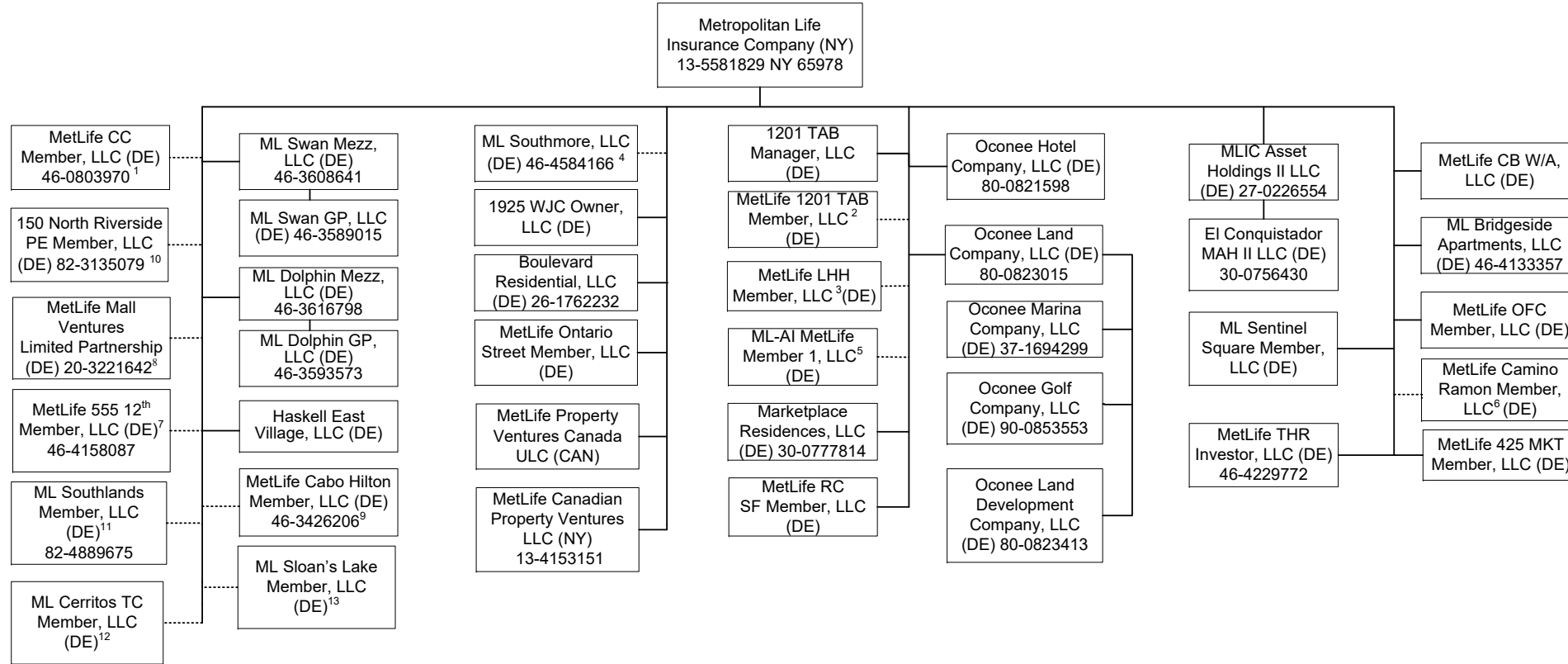
5 90.39% membership interest is held by LISF Solar Trust in which MetLife Capital Limited Partnership has a 100% beneficial interest and the rest is owned by a third party.

6 99% of MPLife, S. de. R.L. de C.V. is owned by MEX DF Properties, LLC and .01% is owned by Euro CL Investments, LLC.

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

PART 1 - ORGANIZATIONAL CHART

A-1



Q11.2

1 95.122% of MetLife CC Member, LLC is held by Metropolitan Life Insurance Company and 4.878% by Metropolitan Tower Life Insurance Company.

2 96.9% of MetLife 1201 TAB Member, LLC is owned by Metropolitan Life Insurance Company and 3.10% is owned by Metropolitan Property and Casualty Insurance Company.

3 99% of MetLife LHH Member, LLC is owned by Metropolitan Life Insurance Company and 1% by Metropolitan Tower Life Insurance Company.

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

5 95.199% of the membership interest is owned by Metropolitan Life Insurance Company and 4.801% by Metropolitan Property and Casualty Insurance Company.

6 99% of MetLife Camino Ramon Member, LLC is owned by Metropolitan Life Insurance Company and 1% by Metropolitan Tower Life Insurance Company.

7 94.6% of MetLife 555 12th Member, LLC is owned by Metropolitan Life Insurance Company and 5.4% is owned by Metropolitan Tower Life Insurance Company.

8 99% LP interest of MetLife Mall Ventures Limited Partnership is owned by Metropolitan Life Insurance Company and 1% GP interest is owned by Metropolitan Tower Realty Company, Inc.

9 83.1% of MetLife Cabo Hilton Member, LLC is owned by Metropolitan Life Insurance Company and 16.9% by Metropolitan Tower Life Insurance Company.

10 81.45% of 150 North Riverside PE Member, LLC is owned by Metropolitan Life Insurance Company, 18.55% is owned by Metropolitan Tower Life Insurance Company.

11 60% of ML Southlands Member, LLC is owned by Metropolitan Life Insurance Company and 40% is owned by Metropolitan Tower Life Insurance Company.

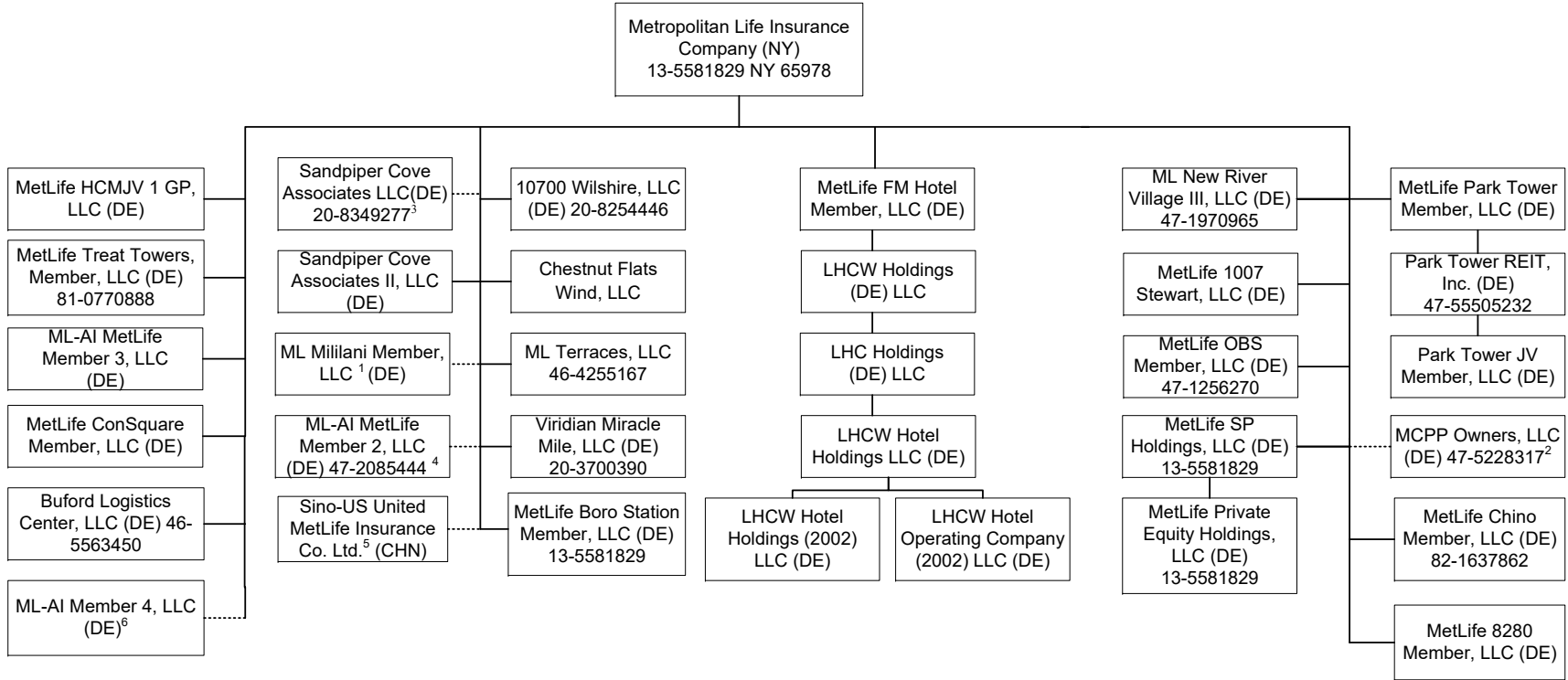
12 60% of ML Cerritos TC Member, LLC is owned by Metropolitan Life Insurance Company and 40% is owned by Metropolitan Tower Life Insurance Company.

13 55% of ML Sloan's Lake Member, LLC is owned by Metropolitan Life Insurance Company and 45% is owned by Metropolitan Tower Life Insurance Company.

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

PART 1 - ORGANIZATIONAL CHART

A-2

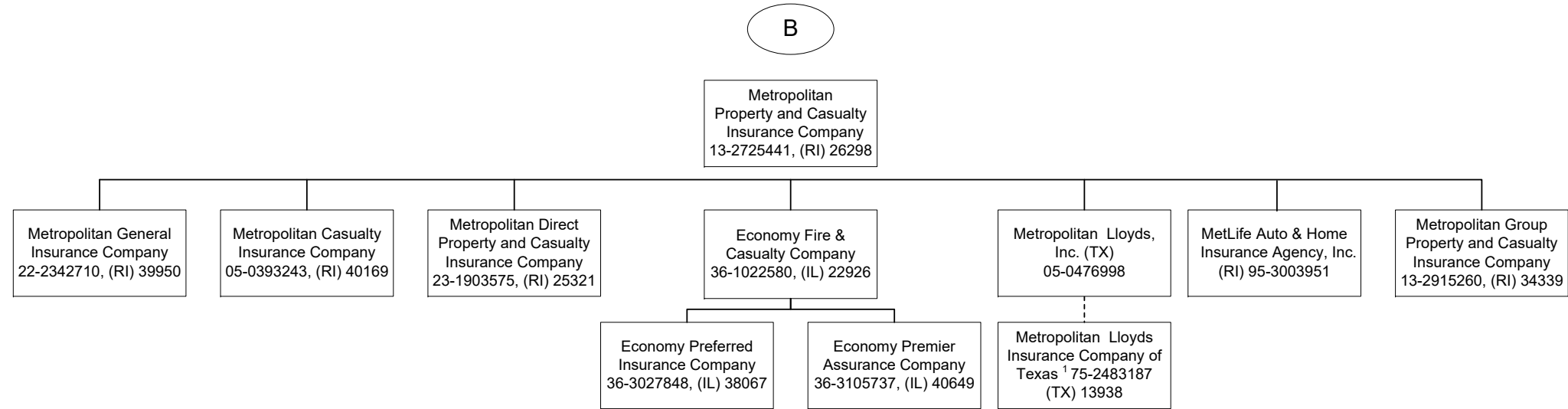


1 95% of ML Mililani Member, LLC is owned by Metropolitan Life Insurance Company and 5% is owned by Metropolitan Tower Life Insurance Company.  
 2 84.503% of MCPP Owners, LLC is owned by Metropolitan Life Insurance Company, 2.219% by Metropolitan Tower Life Insurance Company and 13.278% by MTL Leasing, LLC.  
 3 90.59% of the membership interest is owned by Metropolitan Life Insurance Company and 9.41% of the membership interest is owned by Metropolitan Tower Realty Company, Inc.  
 4 98.97% of ML-AI MetLife Member 2, LLC is owned by Metropolitan Life Insurance Company and 1.03% by Metropolitan Tower Life Insurance Company.  
 5 50% of Sino-US United MetLife Insurance Co. Ltd. is owned by Metropolitan Life Insurance Company and 50% is owned by a third party.  
 6 60% of ML-AI Member 4, LLC is owned by Metropolitan Life Insurance Company and 40% is owned by Metropolitan Tower Life Insurance Company.

Q11.3

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

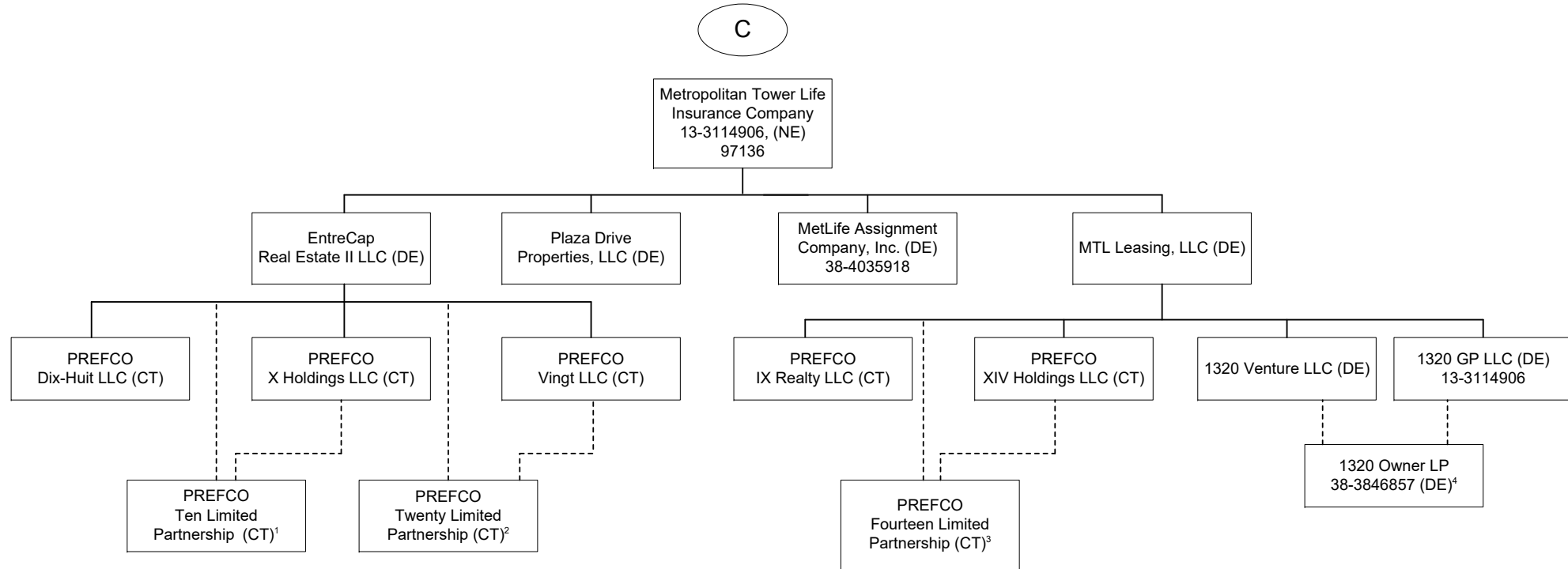
PART 1 - ORGANIZATIONAL CHART



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

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

PART 1 - ORGANIZATIONAL CHART



1 99.9% of PREFCO Ten Limited Partnership is owned by EntreCap Real Estate II, LLC and .10% is owned by PREFCO X Holdings LLC.

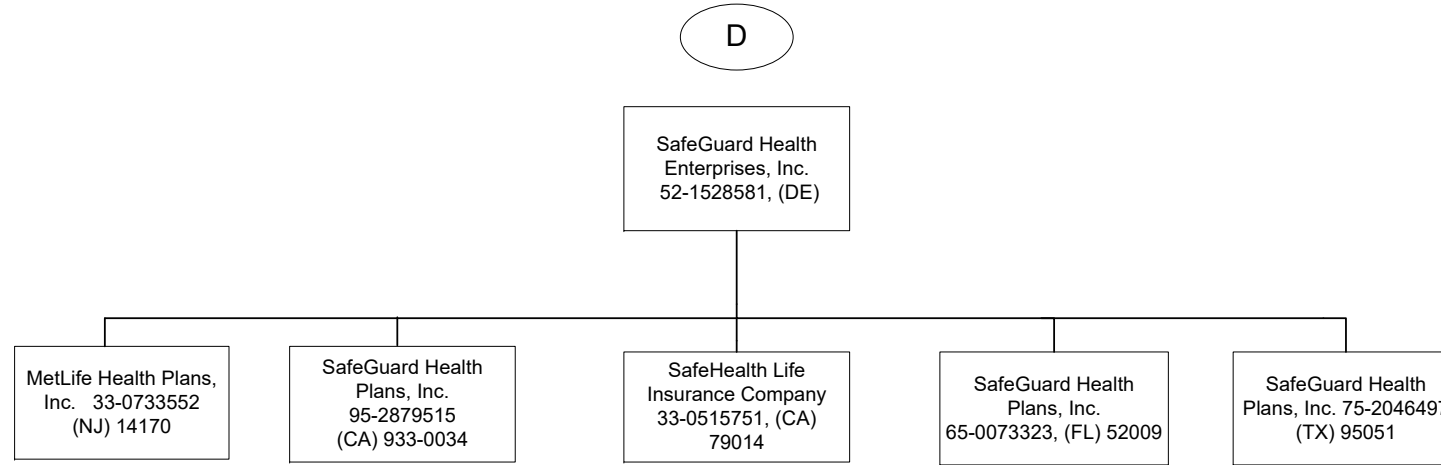
2 99% of PREFCO Twenty Limited Partnership is owned by EntreCap Real Estate II, LLC and 1% is owned by PREFCO Vingt LLC.

3 99.9% of PREFCO Fourteen Limited Partnership is owned by MTL Leasing, LLC and .10% is owned by PREFCO XIV Holdings LLC.

4 99.9% of 1320 Owner LP is owned by 1320 Venture LLC and .10% is owned by 1320 GP LLC.

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

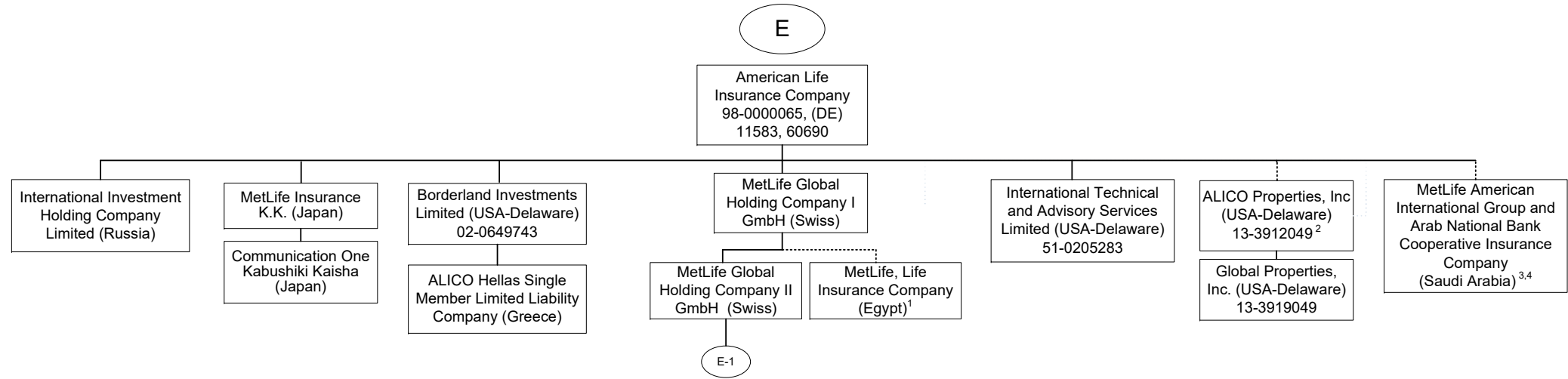
PART 1 - ORGANIZATIONAL CHART





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

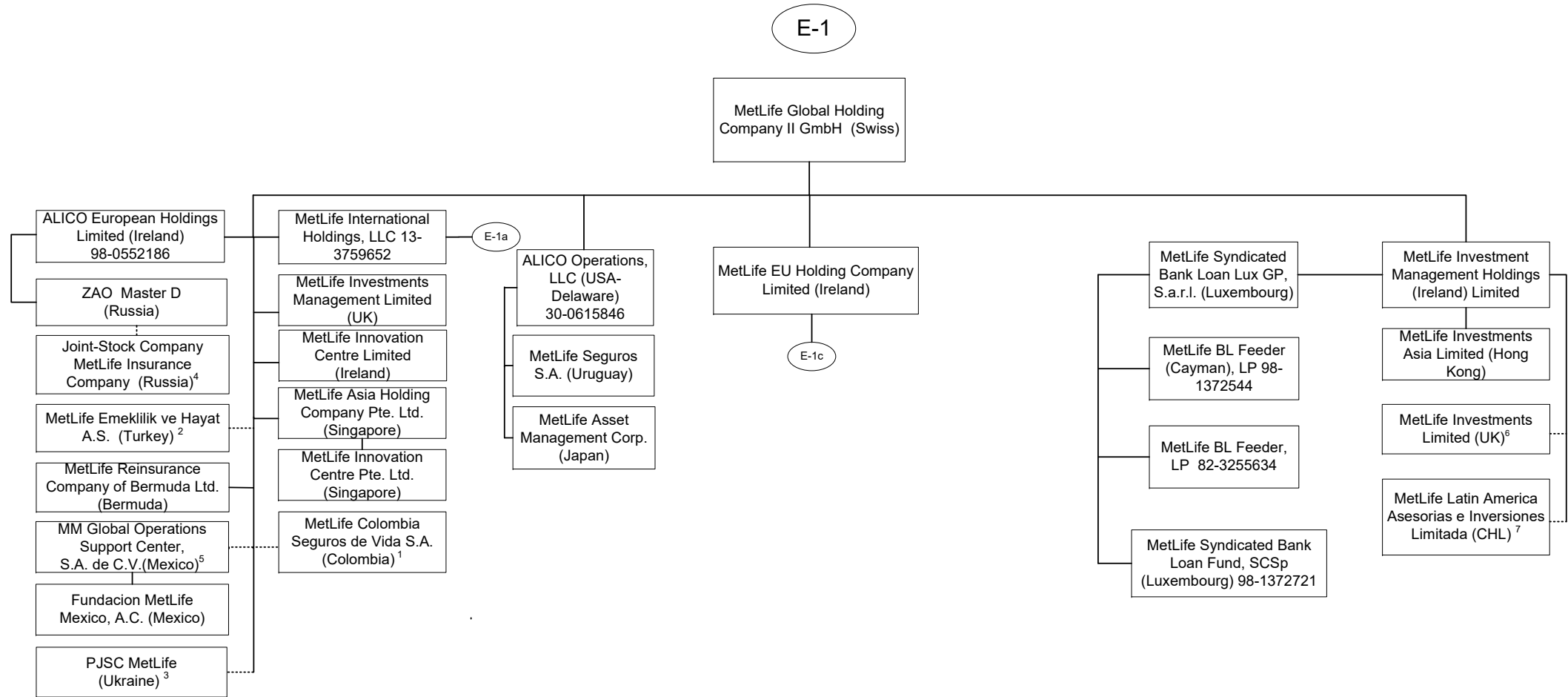
PART 1 - ORGANIZATIONAL CHART



1 84.125% of MetLife, Life Insurance Company (Egypt) is owned by MetLife Global Holding Company I GmbH and the remaining interest by third parties.  
 2 51% of ALICO Properties, Inc. is owned by American Life Insurance Company and the remaining interest by third parties.  
 3 The Delaware Department of Insurance approved a disclaimer of affiliation and therefore, this company is not considered an affiliate under Delaware Law.  
 4 30% of MetLife American International Group and Arab National Bank Cooperative Insurance Company is owned by American Life Insurance Company and the remaining interest by third parties.

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

PART 1 - ORGANIZATIONAL CHART



1 89.999965974777145% of MetLife Colombia Seguros de Vida S.A. is owned by MetLife Global Holding Company II GmbH, 10.0000311579287926% is owned by MetLife Global Holding Company I GmbH, International Technical and Advisory Services Limited, Borderland Investments Limited and Natlioportem Holdings, LLC each own 0.000000955764687%.

2 99.98% of MetLife Emeklilik ve Hayat A.S. is owned by MetLife Global Holding Company II GmbH (Swiss) and the remaining by third parties.

3 99.9988% of PJSC MetLife is owned by MetLife Global Holding Company II GmbH, .0006% is owned by International Technical and Advisory Services Limited and the remaining .0006% is owned by Borderland Investments Limited

4 51% of Joint-Stock Company MetLife Insurance Company is owned by ZAO Master D and 49% is owned by MetLife Global Holding Company II GmbH.

5 99.999509% of MM Global Operations Support Center S.A. de C.V. (Mexico) is held by MetLife Global Holding Company II GmbH (Swiss) and 0.000491% is held by MetLife Global Holding Company I GmbH (Swiss).

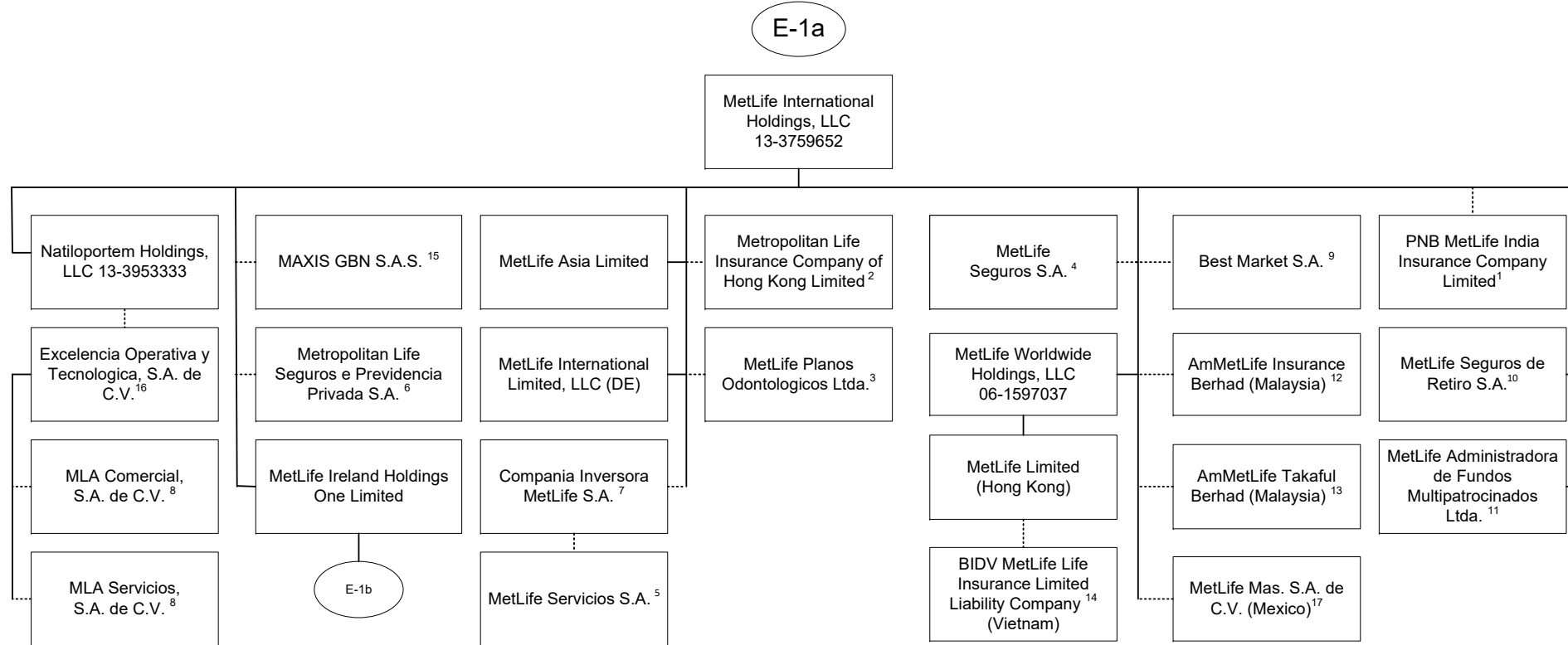
6 99.9% of MetLife Investments Limited (UK) is held by MetLife Investment Management Holdings (Ireland) Limited and .1% is owned by MetLife Global Holding Company II GmbH (Swiss).

7 Reflects economic ownership. 99.99% of MetLife Latin American Asesorias e Inversiones Limitada is owned by MetLife Investment Management Holdings (Ireland) Limited and .01% is owned by MetLife Global Holding Company II GmbH (Swiss).

Q11.8

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

PART 1 - ORGANIZATIONAL CHART

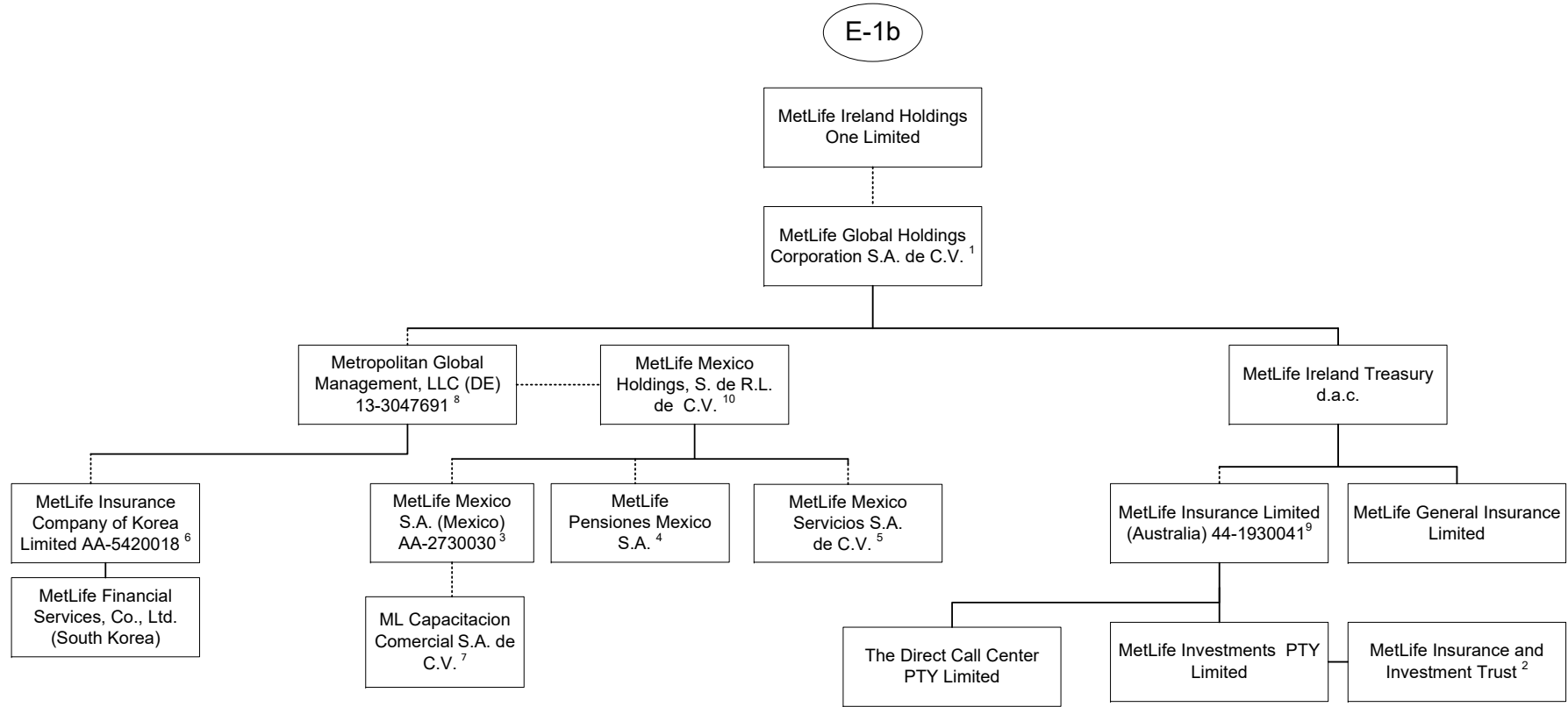


1 26% is owned by MetLife International Holdings, LLC and 74% is owned by third parties.  
 2 99.99935% is owned by MetLife International Holdings, LLC and 0.00065% is owned by Natiloportem Holdings, LLC.  
 3 99.999% is owned by MetLife International Holdings, LLC and .001% is owned by Natiloportem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

9 5% of the shares are held by Natiloportem Holdings, LLC and 95% is owned by MetLife International Holdings, LLC.  
 10 96.8897% is owned by MetLife International Holdings, LLC, 3.1102% is owned by Natiloportem Holdings, and .0001% is owned by International Technical and Advisory Services Limited.  
 11 99.99998% of MetLife Administradora de Fondos Multipatrocinos Ltda. is owned by MetLife International Holdings, LLC and .00002% by Natiloportem Holdings, LLC.  
 12 50.000002% of AmMetLife Insurance Berhad is owned by MetLife International Holdings, LLC and the remainder by a third party.  
 13 49.9999996% of AmMetLife Takaful Berhad is owned by MetLife International Holdings, LLC and the remainder by a third party.  
 14 60% of BIDV MetLife Life Insurance Limited Liability Company is held by MetLife Limited (Hong Kong) and the remainder by third parties.  
 15 50% of MAXIS GBN S.A.S. is held by MetLife International Holdings, LLC and the remainder by third parties.  
 16 99% of Excelencia Operativa y Tecnologica, S.A. de C.V. is held by Natiloportem Holdings, LLC and 1% by MetLife Mexico Servicios S.A. de C.V.  
 17 99.99964399% MetLife Mas, SA de C.V. is owned by MetLife International Holdings, LLC and .00035601% is owned by International Technical and Advisory Services Limited.

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

PART 1 - ORGANIZATIONAL CHART



1 98.9% is owned by MetLife Ireland Holdings One Limited and 1.1% is owned by MetLife International Limited, LLC.

2 MetLife Insurance and Investment Trust is a trust vehicle, the trustee of which is MetLife Investments PTY Limited ("MIPL").

MIPL is a wholly owned subsidiary of MetLife Insurance PTY Limited.

3 99.050271% is owned by MetLife Mexico Holdings, S. de R.L. de C.V. and .949729% is owned by MetLife International Holdings, LLC.

4 97.5125% is owned by MetLife Mexico Holdings, S. de R.L. de C.V. and 2.4875% is owned by MetLife International Holdings, LLC.

5 98% is owned by MetLife Mexico Holdings, S. de R.L. de C.V. and 2% is owned by MetLife International Holdings, LLC.

6 14.64% is owned by MetLife Mexico, S.A. and 85.36% is owned by Metropolitan Global Management, LLC.

7 99% is owned by MetLife Mexico S.A. and 1% is owned by MetLife Mexico Servicios, S.A. de C.V.

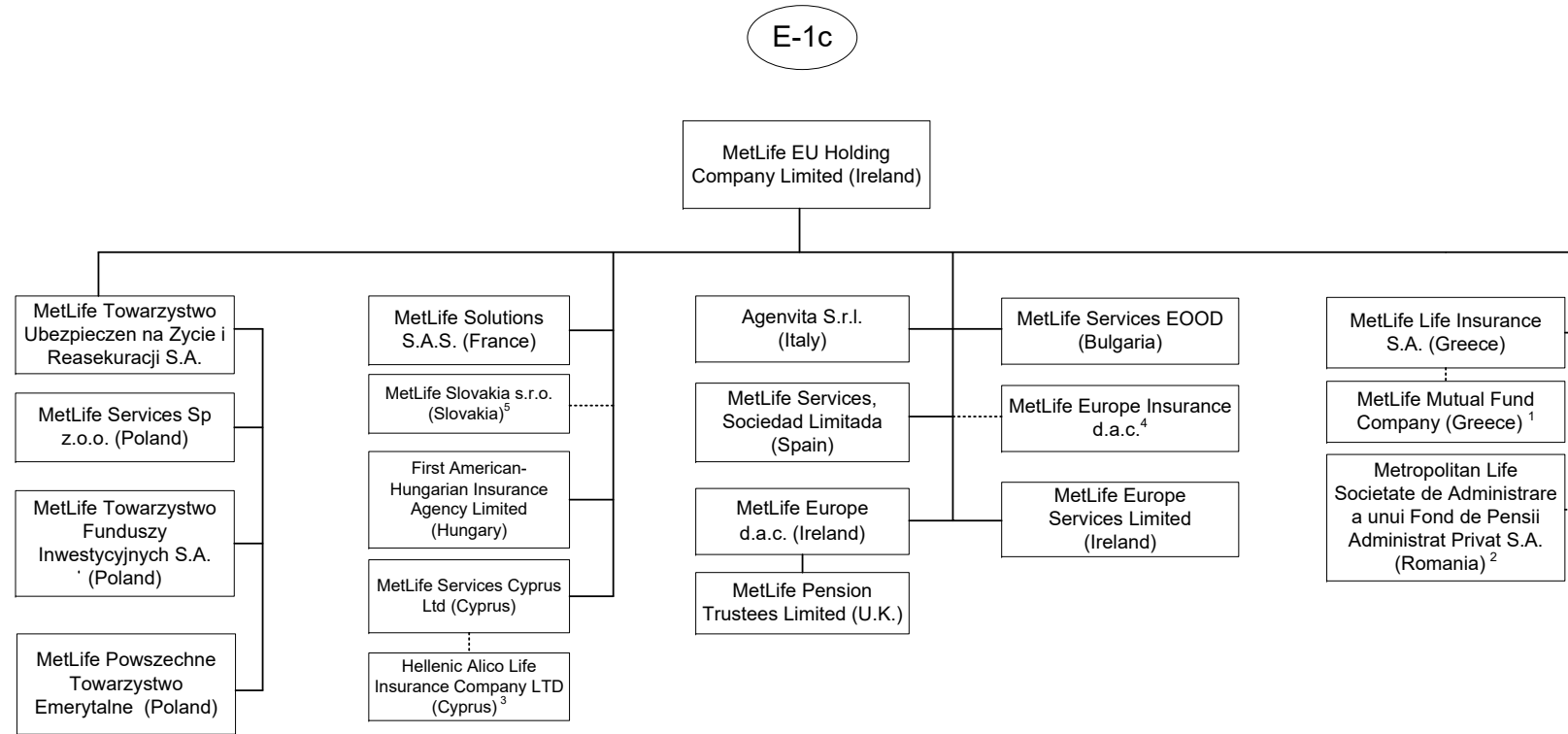
8 99.7% is owned by MetLife Global Holdings Corporation S.A. de C.V. and 0.3% is owned by MetLife International Holdings, LLC.

9 91.16468% of MetLife Insurance Limited (Australia) is owned by MetLife Ireland Treasury d.a.c. and 8.83532% by MetLife Global Holdings Corp. S.A. de C.V..

10 99.99995% is owned by Metropolitan Global Management, LLC and .00005% is owned by Exelencia Operativa y Tecnologica, S.A. de C.V.

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

PART 1 - ORGANIZATIONAL CHART

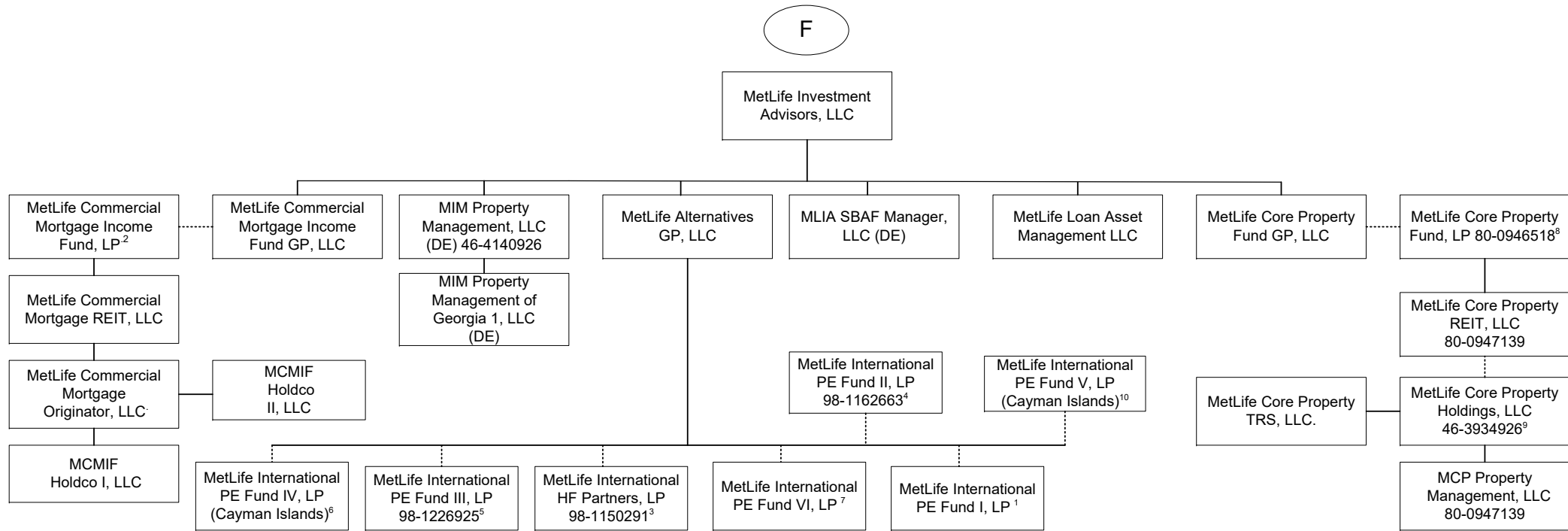


1 90% of MetLife Mutual Fund Company is owned by MetLife Life Insurance S.A. and the remaining interest by a third party.  
 2 99.9836% of Metropolitan Life Societate de Administrare a unui Fond de Pensii Administrat Privat S.A. is owned by MetLife EU Holding Company Limited and 0.0164% by MetLife Services Sp z.o.o.  
 3 27.5% of Hellenic Alico Life Insurance Company Ltd. is owned by MetLife Services Cyprus Ltd (Cyprus) and the remaining by a third party.

4 93% MetLife Europe Insurance d.a.c. is held by MetLife EU Holding Company Limited and the remaining 7% is held by American Life Insurance Company.  
 5 99.956% of MetLife Slovakia s.r.o. (Slovakia) is owned by MetLife EU Holding Company Limited and 0.044% is owned by International Technical and Advisory Services Limited.

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

PART 1 - ORGANIZATIONAL CHART



Q11.12

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

2 MetLife Commercial Mortgage Income Fund GP, LLC is the General Partner of MetLife Commercial Mortgage Income Fund, LP (the "Fund"). A majority of the limited partnership interests in the Fund are held by third parties. The following affiliates hold a minority share of the limited partnership interests in the Fund: Metropolitan Life Insurance Company owns 33.20%, MetLife Limited owns 3.54%, MetLife Insurance Company of Korea Limited owns 2.96%, Metropolitan Life Insurance Company of Hong Kong Limited owns 0.41% and the remainder is owned by a third party.

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

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

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

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

7 95.652% of the Limited Partnership interests of MetLife International PE Fund VI, LP is owned by MetLife Insurance K.K. and 4.348% is owned by MetLife Insurance Company of Korea.

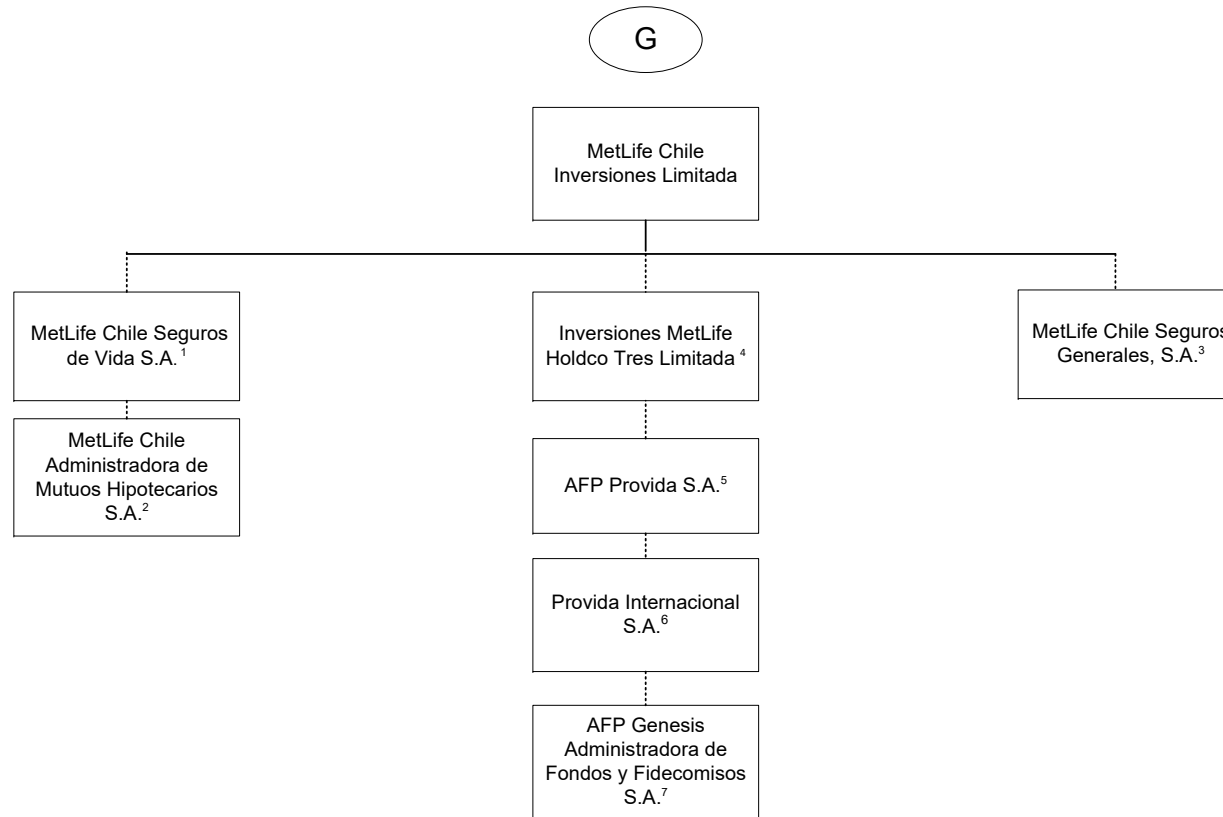
8 MetLife Core Property Fund GP, LLC is the general partner of MetLife Core Property Fund, LP (the "Fund"). A substantial majority of the limited partnership interests in the Fund are held by third parties. The following affiliates hold a minority share of the limited partnership interests in the Fund: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

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

10 81.699% of the Limited Partnership interests of MetLife International PE Fund V, LP entity is owned by MetLife Insurance K.K., 15.033% is owned by MetLife Limited (Hong Kong) and 3.268% is owned by MetLife Insurance Company of Korea, Limited.

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

PART 1 - ORGANIZATIONAL CHART

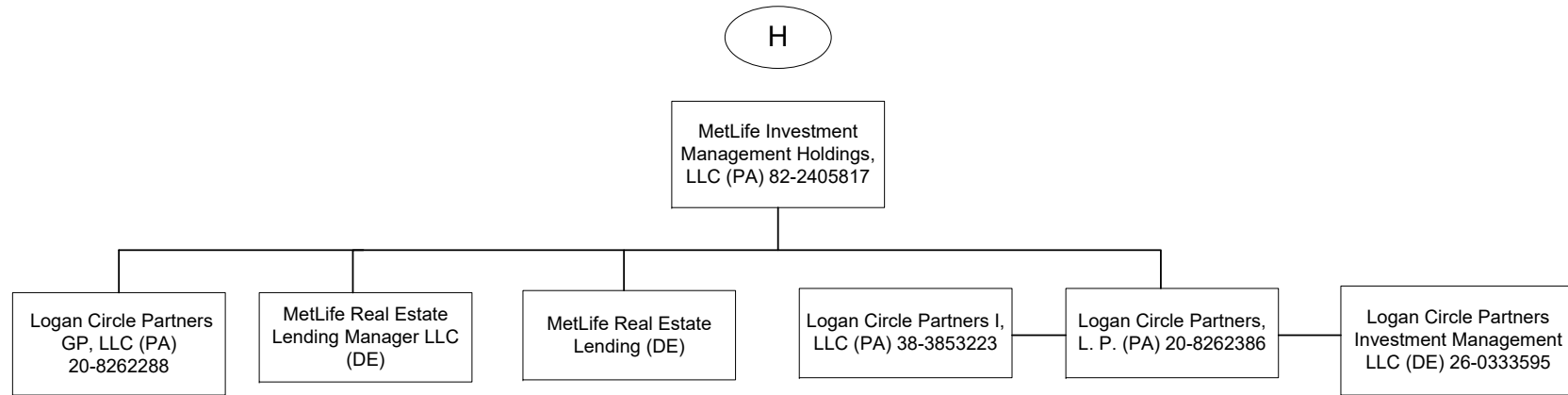


1 99.997% is held by MetLife Chile Inversiones Limitada and .003% by International Technical and Advisory Services Limited.  
 2 99.9% is held by MetLife Chile Seguros de Vida S.A. and 0.1% by MetLife Chile Inversiones Limitada.  
 3 99.98% of MetLife Chile Seguros Generales, S.A. is owned by MetLife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

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

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

PART 1 - ORGANIZATIONAL CHART





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

PART 1 - ORGANIZATIONAL CHART

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

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
<b>Members</b>															
0241	MetLife	00000	13-4075851	2945824	1099219	NYSE, ISE	MetLife, Inc.	DE	UDP	Board of Directors	Board of Directors		Board of Directors	Y	
0241	MetLife	65978	13-5581829	1583845	937834		Metropolitan Life Insurance Company	NY	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	20-2985998				500 Grant Street GP, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					500 Grant Street Associates Limited Partnership	CT	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000					500 Grant Street Associates Limited Partnership	CT	NIA	500 Grant Street GP LLC	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000	22-3140349				MetLife Retirement Services LLC	NJ	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MLIC CB Holdings LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					HPZ Assets LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Alternative Fuels I, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-0800386				CC Holdco Manager, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-5581829				MetLife Private Equity Holdings, LLC	DE	NIA	MetLife SP Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Euro CL Investments LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-5581829				1001 Properties, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	26-0291767				6104 Hollywood, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					The Building at 575 Fifth Avenue Mezzanine LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					The Building at 575 Fifth Avenue Mezzanine LLC	DE	NIA	The Building at 575 Fifth Avenue Mezzanine LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					The Building at 575 Fifth Retail Holding LLC	DE	NIA	The Building at 575 Fifth Retail Holding LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					The Building at 575 Fifth Retail Owner LLC	DE	NIA	The Building at 575 Fifth Retail Holding LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	20-8254446				10700 Wilshire, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	20-8342977				Sandpiper Cove Associates II, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	47-3741955				ML Mililani Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	95.000	MetLife, Inc.	N	
0241	MetLife	00000	47-3741955				ML Mililani Member, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	5.000	MetLife, Inc.	N	
0241	MetLife	00000	47-5228317				MCPP Owners, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	84.503	MetLife, Inc.	N	
0241	MetLife	00000	47-5228317				MCPP Owners, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	2.219	MetLife, Inc.	N	
0241	MetLife	00000	47-5228317				MCPP Owners, LLC	DE	NIA	MTL Leasing, LLC	Ownership	13.278	MetLife, Inc.	N	
0241	MetLife	00000	20-3700390				Viridian Miracle Mile, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	98-1107266				MetLife Canada Solar ULC	CAN	NIA	MetLife Capital, Limited Partnership	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	86-1176467				MEX DF Properties, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MPLife, S. de. R. L. de C.V	MEX	NIA	MEX DF Properties, LLC	Ownership	99.990	MetLife, Inc.	N	
0241	MetLife	00000					MPLife, S. de. R. L. de C.V	MEX	NIA	Euro CL Investments LLC	Ownership	0.010	MetLife, Inc.	N	
0241	MetLife	00000	55-0891973				Corporate Real Estate Holdings, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					WFP 1000 Holding Company GP, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	

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**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0241	MetLife	00000					MSV Irvine Property, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	96.000	MetLife, Inc.	N	
0241	MetLife	00000					MSV Irvine Property, LLC	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	4.000	MetLife, Inc.	N	
0241	MetLife	00000	13-3619870				23rd Street Investments, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000	06-1193029				MetLife Capital Credit L.P.	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000	06-1193029				MetLife Capital Credit L.P.	DE	NIA	23rd Street Investments, Inc.	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000	91-1273824				MetLife Capital, Limited Partnership	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000	91-1273824				MetLife Capital, Limited Partnership	DE	NIA	23rd Street Investments, Inc.	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000					Long Island Solar Farm, LLC	DE	NIA	MetLife Capital, Limited Partnership	Ownership	90.390	MetLife, Inc.	N	
0241	MetLife	00000	43-1822723	4275507			Missouri Reinsurance, Inc.	CYM	IA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000	13-3237278				MetLife Holdings, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000	13-3237275				MetLife Credit Corp.	DE	NIA	MetLife Holdings, Inc. (DE)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-3237277				MetLife Funding, Inc.	DE	NIA	MetLife Holdings, Inc. (DE)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					85 Broad Street Mezzanine LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-5563450				Buford Logistics Center, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Park Tower Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	47-5505232				Park Tower REIT, Inc.	DE	NIA	MetLife Park Tower Member, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Park Tower JV Member, LLC	DE	NIA	Park Tower REIT, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	82-1637862				MetLife Chino Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-5581829				MetLife Boro Station Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-5581829				MetLife 8280 Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-3170235				Metropolitan Tower Realty Company, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000	01-0855028				Midtown Heights, LLC	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	43-6026902				White Oak Royalty Company	OK	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000	30-0777814				Marketplace Residences, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	26-2853672				MLIC Asset Holdings LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	36-4197196				MetLife Properties Ventures, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	22-2375428				Transmountain Land & Livestock Company	MT	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000	34-1650967				Hyatt Legal Plans, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000	34-1631590				Hyatt Legal Plans of Florida, Inc.	FL	NIA	Hyatt Legal Plans, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	27-0226554				MLIC Asset Holdings II LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	30-0756430				Ei Conquistador MAH II LLC	DE	NIA	MLIC Asset Holdings II LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife RC SF Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	20-3221642				MetLife Mall Ventures Limited Partnership	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000	20-3221642				MetLife Mall Ventures Limited Partnership	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000	20-8349277				Sandpiper Cove Associates, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	90.590	MetLife, Inc.	N	
0241	MetLife	00000	20-8349277				Sandpiper Cove Associates, LLC	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	9.410	MetLife, Inc.	N	

Q12.1

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0241	MetLife	00000	13-4047186				MetLife Tower Resources Group, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000					Housing Fund Manager, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	26-0405155				MTC Fund I, LLC	DE	NIA	Housing Fund Manager, LLC	Management		MetLife, Inc.	N	
0241	MetLife	00000					MTC Fund II, LLC	DE	NIA	Housing Fund Manager, LLC	Management		MetLife, Inc.	N	
0241	MetLife	00000	14-2013939				MTC Fund III, LLC	DE	NIA	Housing Fund Manager, LLC	Management		MetLife, Inc.	N	
0241	MetLife	00000	13-4078322				334 Madison Euro Investments, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000		4254454			St. James Fleet Investments Two Limited	CYM	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000		4254472			Park Twenty Three Investments Company (UK)	GBR	NIA	St. James Fleet Investments Two Limited	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4254481			Convent Station Euro Investments Four Company (UK)	GBR	NIA	Park Twenty Three Investments Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	98-0391368	4254520			OMI MLIC Investments Limited	CYM	NIA	St. James Fleet Investments Two Limited	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-3608641				ML Swan Mezz, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-3589015				ML Swan GP, LLC	DE	NIA	ML Swan Mezz, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-3616798				ML Dolphin Mezz, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	82-4889675				ML Southlands Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	60.000	MetLife, Inc.	N	
0241	MetLife	00000	82-4889675				ML Southlands Member, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	40.000	MetLife, Inc.	N	
0241	MetLife	00000	82-4019470				ML Cerritos TC Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	60.000	MetLife, Inc.	N	
0241	MetLife	00000	82-4019470				ML Cerritos TC Member, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	40.000	MetLife, Inc.	N	
0241	MetLife	00000					ML Sloan's Lake Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	55.000	MetLife, Inc.	N	
0241	MetLife	00000					ML Sloan's Lake Member, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	45.000	MetLife, Inc.	N	
0241	MetLife	00000					ML Sentinel Square Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Securitization Depositor LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-3593573				ML Dolphin GP, LLC	DE	NIA	ML Dolphin Mezz, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Haskell East Village, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-3426206				MetLife Cabo Hilton Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	83.100	MetLife, Inc.	N	
0241	MetLife	00000	46-3426206				MetLife Cabo Hilton Member, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	16.900	MetLife, Inc.	N	
0241	MetLife	00000	46-0803970				MetLife CC Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	95.122	MetLife, Inc.	N	
0241	MetLife	00000	46-0803970				MetLife CC Member, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	4.878	MetLife, Inc.	N	
0241	MetLife	00000	13-5581829				MetLife SP Holdings, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	80-0821598				Oconee Hotel Company, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	80-0823015				Oconee Land Company, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	80-0823413				Oconee Land Development Company, LLC	DE	NIA	Oconee Land Company, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	90-0853553				Oconee Golf Company, LLC	DE	NIA	Oconee Land Company, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	37-1694299				Oconee Marina Company, LLC	DE	NIA	Oconee Land Company, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					1201 TAB Manager, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-2460801				MetLife 1201 TAB Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	96.900	MetLife, Inc.	N	

Q12.2

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0241	MetLife	00000	46-2460801				MetLife 1201 TAB Member, LLC	DE	DS	Metropolitan Property and Casualty Insurance Company	Ownership	3.100	MetLife, Inc.	N	
0241	MetLife	00000	46-2477278				MetLife LHH Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000	46-2477278				MetLife LHH Member, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000					1925 WJC Owner, LLC (DE)	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	26-1762232				Boulevard Residential, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Ontario Street Member, LLC (DE)	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-4158087				MetLife 555 12th Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	94.600	MetLife, Inc.	N	
0241	MetLife	00000	46-4158087				MetLife 555 12th Member, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	5.400	MetLife, Inc.	N	
0241	MetLife	00000	82-3135079				150 North Riverside PE Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	81.450	MetLife, Inc.	N	
0241	MetLife	00000	82-3135079				150 North Riverside PE Member, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	18.550	MetLife, Inc.	N	
0241	MetLife	00000	47-2085444				ML-AI MetLife Member 2, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	98.970	MetLife, Inc.	N	
0241	MetLife	00000	47-2085444				ML-AI MetLife Member 2, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	1.030	MetLife, Inc.	N	
0241	MetLife	00000					ML-AI MetLife Member 3, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					ML-AI MetLife Member 4, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	60.000	MetLife, Inc.	N	
0241	MetLife	00000					ML-AI MetLife Member 4, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	40.000	MetLife, Inc.	N	
0241	MetLife	00000	81-3382498				MetLife ConSquare Member, LLC (DE)	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-5581829				MetLife Member Solaire, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	81-0770888				MetLife Treat Towers Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-4133357				ML Bridgeside Apartments, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-4283517				MetLife Camino Ramon Member, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000	46-4283517				MetLife Camino Ramon Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000	46-4255167				ML Terraces, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife CB W/A, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	47-1970965				ML New River Village III, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife 1007 Stewart, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Chestnut Flats Wind, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-4129811				MetLife 425 MKT Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-4229772				MetLife THR Investor, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife OFC Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	47-1256270				MetLife OBS Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife FM Hotel Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					LHCW Holdings (U.S.) LLC	DE	NIA	MetLife FM Hotel Member, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					LHC Holdings (U.S.) LLC	DE	NIA	LHCW Holdings (U.S.) LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					LHCW Hotel Holding (U.S.) LLC	DE	NIA	LHC Holdings (U.S.) LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					LHCW Hotel Holding (2002) LLC	DE	NIA	LHCW Hotel Holding (U.S.) LLC	Ownership	100.000	MetLife, Inc.	N	

Q12.3

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0241	MetLife.....	00000...					LHCW Hotel Operating Company (2002) LLC...	DE.....	NIA.....	LHCW Hotel Holding (U.S.) LLC.....	Ownership.....	...100.000	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...	46-4584166..				ML Southmore, LLC .....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	...99.000	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...	46-4584166..				ML Southmore, LLC .....	DE.....	NIA.....	Metropolitan Tower Life Insurance Company..	Ownership.....	...1.000	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...					MetLife HCMJV 1 GP, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	...100.000	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...	46-4196012..				ML-AI MetLife Member 1, LLC.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	...95.199	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...	46-4196012..				ML-AI MetLife Member 1, LLC.....	DE.....	DS.....	Metropolitan Property and Casualty Insurance Company	Ownership.....	...4.801	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...	13-3759652..	3166279			MetLife International Holdings, LLC.....	DE.....	NIA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	...100.000	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...	13-3953333..	3166372			Natiloportem Holdings, LLC.....	DE.....	NIA.....	MetLife International Holdings, LLC.....	Ownership.....	...100.000	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...		3166402			Excelencia Operativa y Tecnologica, S.A. de C.V. (Mexico)	MEX.....	NIA.....	Natiloportem Holdings, LLC.....	Ownership.....	...99.000	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...		3166402			Excelencia Operativa y Tecnologica, S.A. de C.V. (Mexico)	MEX.....	NIA.....	MetLife Mexico Servicios, S.A. de C.V.....	Ownership.....	...1.000	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...		3373705			MLA Comercial, S.A. de C.V. (Mexico).....	MEX.....	NIA.....	Excelencia Operativa y Tecnologica, S.A. de C.V.	Ownership.....	...99.000	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...		3373705			MLA Comercial, S.A. de C.V. (Mexico).....	MEX.....	NIA.....	MetLife Mexico Servicios, S.A. de C.V.....	Ownership.....	...1.000	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...		3373714			MLA Servicios S.A. de C.V. (Mexico).....	MEX.....	NIA.....	Excelencia Operativa y Tecnologica, S.A. de C.V.	Ownership.....	...99.000	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...		3373714			MLA Servicios S.A. de C.V. (Mexico).....	MEX.....	NIA.....	MetLife Mexico Servicios, S.A. de C.V.....	Ownership.....	...1.000	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...		4240907			MM Global Operations Support Center, S.A. de C.V.	MEX.....	NIA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	...100.000	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...		4240907			MM Global Operations Support Center, S.A. de C.V.	MEX.....	NIA.....	MetLife Global Holding Company I GmbH (Swiss)	Ownership.....	.....	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...		4254995			Fundacion MetLife Mexico, A.C.....	MEX.....	NIA.....	MM Global Operations Support Center, S.A. de C.V., S.A. de C.V.	Ownership.....	...100.000	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...		3166318			Metropolitan Life Seguros e Previdencia Privada S.A. (Brazil)	BRA.....	IA.....	MetLife International Holdings, LLC.....	Ownership.....	...66.662	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...		3166318			Metropolitan Life Seguros e Previdencia Privada S.A. (Brazil)	BRA.....	IA.....	MetLife Worldwide Holdings, LLC.....	Ownership.....	...33.337	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...		3166318			Metropolitan Life Seguros e Previdencia Privada S.A. (Brazil)	BRA.....	IA.....	Natiloportem Holdings, LLC.....	Ownership.....	...0.001	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...		4191616			MetLife Ireland Holdings One Limited.....	IRL.....	NIA.....	MetLife International Holdings, LLC.....	Ownership.....	...100.000	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...		4189846			MetLife Global Holdings Corporation S.A. de C.V. (Mexico)	MEX.....	NIA.....	MetLife Ireland Holdings One Limited.....	Ownership.....	...98.900	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...		4189846			MetLife Global Holdings Corporation S.A. de C.V. (Mexico)	MEX.....	NIA.....	MetLife International Limited, LLC.....	Ownership.....	...1.100	MetLife, Inc.....	...N.....	

Q12.4

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0241	MetLife	00000	13-3047691				Metropolitan Global Management, LLC	IRL	NIA	MetLife Global Holdings Corporation S.A. de C.V.	Ownership	99.700	MetLife, Inc.	N	
0241	MetLife	00000	13-3047691				Metropolitan Global Management, LLC	IRL	NIA	MetLife International Holdings, LLC	Ownership	0.300	MetLife, Inc.	N	
0241	MetLife	00000	AA-2730030	3165740			MetLife Mexico Holding S. de R.L. de C.V.	MEX	IA	Metropolitan Global Management, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-2730030	3165740			MetLife Mexico Holding S. de R.L. de C.V.	MEX	IA	Excelencia Operativa y Tecnologica, S.A. de C.V.	Ownership		MetLife, Inc.	N	
0241	MetLife	00000	AA-2730030	3165740			MetLife Mexico S.A.	MEX	IA	MetLife Mexico Holdings, S. de R.L. de C.V.	Ownership	99.050	MetLife, Inc.	N	
0241	MetLife	00000	AA-2730030	3165740			MetLife Mexico S.A.	MEX	IA	MetLife International Holdings, LLC	Ownership	0.950	MetLife, Inc.	N	
0241	MetLife	00000		4241061			ML Capacitacion Comercial S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico S.A.	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000		4241061			ML Capacitacion Comercial S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico Servicios, S.A. de C.V.	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000		3165795			MetLife Pensiones Mexico S.A.	MEX	IA	MetLife Mexico Holdings, S. de R.L. de C.V.	Ownership	97.513	MetLife, Inc.	N	
0241	MetLife	00000		3165795			MetLife Pensiones Mexico S.A.	MEX	IA	MetLife International Holdings, LLC	Ownership	2.488	MetLife, Inc.	N	
0241	MetLife	00000		3267390			MetLife Mexico Servicios S.A. de C.V.	MEX	NIA	MetLife Mexico Holdings, S. de R.L. de C.V.	Ownership	98.000	MetLife, Inc.	N	
0241	MetLife	00000		3267390			MetLife Mexico Servicios S.A. de C.V.	MEX	NIA	MetLife International Holdings, LLC	Ownership	2.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-5420018	3166288			MetLife Insurance Company of Korea, Limited.	KOR	IA	MetLife Mexico S.A.	Ownership	14.640	MetLife, Inc.	N	
0241	MetLife	00000	AA-5420018	3166288			MetLife Insurance Company of Korea, Limited.	KOR	IA	Metropolitan Global Management, LLC	Ownership	85.360	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Financial Services, Co., Ltd. (South Korea)	KOR	NIA	MetLife Insurance Company of Korea, Limited	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4200880			MetLife Ireland Treasury d.a.c.	IRL	NIA	MetLife Global Holdings Corporation S.A. de C.V.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-1930041	1173714			MetLife Insurance Limited (Australia)	AUS	IA	MetLife Ireland Treasury d.a.c.	Ownership	91.165	MetLife, Inc.	N	
0241	MetLife	00000	AA-1930041	1173714			MetLife Insurance Limited (Australia)	AUS	IA	MetLife Global Holdings Corporation S.A. de C.V.	Ownership	8.835	MetLife, Inc.	N	
0241	MetLife	00000					The Direct Call Center PTY Limited (Australia)	AUS	NIA	MetLife Insurance Limited (Australia)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4239358			MetLife Investments PTY Limited (Australia)	AUS	NIA	MetLife Insurance Limited (Australia)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4239367			MetLife Insurance and Investment Trust (Australia)	AUS	NIA	MetLife Investments PTY Limited	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		1173732			MetLife General Insurance Limited (Australia)	AUS	IA	MetLife Ireland Treasury d.a.c.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife International Limited, LLC (DE)	DE	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					AmMetLife Insurance Berhad	MYS	IA	MetLife International Holdings, LLC	Ownership	50.000	MetLife, Inc.	N	
0241	MetLife	00000					MAXIS GBN S.A.S.	FRA	NIA	MetLife International Holdings, LLC	Ownership	50.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-5480033				AmMetLife Takaful Berhad	MYS	IA	MetLife International Holdings, LLC	Ownership	50.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Asia Limited (Hong Kong)	HKG	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		3166309			Metropolitan Life Insurance Company of Hong Kong Limited	HKG	IA	MetLife International Holdings, LLC	Ownership	99.999	MetLife, Inc.	N	

Q12.5

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0241	MetLife	00000		3166309			Metropolitan Life Insurance Company of Hong Kong Limited	HKG	IA	Natiloportem Holdings, LLC	Ownership	0.001	MetLife, Inc.	N	
0241	MetLife	00000		4195913			MetLife Planos Odontologicos Ltda. (Brazil)	BRA	IA	MetLife International Holdings, LLC	Ownership	99.999	MetLife, Inc.	N	
0241	MetLife	00000		4195913			MetLife Planos Odontologicos Ltda. (Brazil)	BRA	IA	Natiloportem Holdings, LLC	Ownership	0.001	MetLife, Inc.	N	
0241	MetLife	00000	20-5894439	3373639			MetLife Global, Inc	DE	NIA	MetLife, Inc	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4189837			Inversiones MetLife Holdco Dos Limitada (Chile)	CHL	NIA	MetLife International Holdings, LLC	Ownership	0.001	MetLife, Inc.	N	
0241	MetLife	00000		4189837			Inversiones MetLife Holdco Dos Limitada (Chile)	CHL	NIA	Natiloportem Holdings, LLC	Ownership		MetLife, Inc.	N	
0241	MetLife	00000		4189837			Inversiones MetLife Holdco Dos Limitada (Chile)	CHL	NIA	MetLife, Inc	Ownership	99.999	MetLife, Inc.	N	
0241	MetLife	00000	AA-2130012	1641857			MetLife Seguros S.A. (Argentina)	ARG	IA	MetLife International Holdings, LLC	Ownership	95.524	MetLife, Inc.	N	
0241	MetLife	00000	AA-2130012	1641857			MetLife Seguros S.A. (Argentina)	ARG	IA	Natiloportem Holdings, LLC	Ownership	2.675	MetLife, Inc.	N	
0241	MetLife	00000	AA-2130012	4251145			MetLife Seguros S.A. (Argentina)	ARG	IA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership	1.801	MetLife, Inc.	N	
0241	MetLife	00000		2327738			Compania Inversora MetLife S.A. (Argentina)	ARG	NIA	MetLife International Holdings, LLC	Ownership	95.460	MetLife, Inc.	N	
0241	MetLife	00000		2327738			Compania Inversora MetLife S.A. (Argentina)	ARG	NIA	Natiloportem Holdings, LLC	Ownership	4.540	MetLife, Inc.	N	
0241	MetLife	00000		4247296			MetLife Servicios S.A. (Argentina)	ARG	NIA	Compania Inversora MetLife S.A	Ownership	18.870	MetLife, Inc.	N	
0241	MetLife	00000		4247296			MetLife Servicios S.A. (Argentina)	ARG	NIA	MetLife Seguros S.A.	Ownership	79.880	MetLife, Inc.	N	
0241	MetLife	00000		4247296			MetLife Servicios S.A. (Argentina)	ARG	NIA	Natiloportem Holdings, LLC	Ownership	0.990	MetLife, Inc.	N	
0241	MetLife	00000		4247296			MetLife Servicios S.A. (Argentina)	ARG	NIA	MetLife Seguros de Retiro S.A.	Ownership	0.260	MetLife, Inc.	N	
0241	MetLife	00000	06-1597037	2985727			MetLife Worldwide Holdings, LLC	DE	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-5324104	3144558			MetLife Limited (Hong Kong)	HKG	IA	MetLife Worldwide Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					BIDV MetLife Life Insurance Limited Liability Company	VNM	IA	MetLife Limited (Hong Kong)	Ownership	60.000	MetLife, Inc.	N	
0241	MetLife	00000		2704610			Best Market S.A. (Argentina)	ARG	NIA	MetLife International Holdings, LLC	Ownership	95.000	MetLife, Inc.	N	
0241	MetLife	00000		2704610			Best Market S.A. (Argentina)	ARG	NIA	Natiloportem Holdings, LLC	Ownership	5.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-5344102	3166411			PNB MetLife India Insurance Company Limited	IND	IA	MetLife International Holdings, LLC	Ownership	26.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-2130046	1388303			MetLife Seguros de Retiro S.A. (Argentina)	ARG	IA	MetLife International Holdings, LLC	Ownership	96.890	MetLife, Inc.	N	
0241	MetLife	00000	AA-2130046	1388303			MetLife Seguros de Retiro S.A. (Argentina)	ARG	IA	Natiloportem Holdings, LLC	Ownership	3.110	MetLife, Inc.	N	
0241	MetLife	00000	AA-2130046	4321758			MetLife Seguros de Retiro S.A. (Argentina)	ARG	IA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership		MetLife, Inc.	N	
0241	MetLife	00000		3373648			MetLife Administradora de Fondos Multipatrocinados Ltda. (Brazil)	BRA	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		3373648			MetLife Administradora de Fondos Multipatrocinados Ltda. (Brazil)	BRA	NIA	Natiloportem Holdings, LLC	Ownership		MetLife, Inc.	N	

Q12.6



**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0241	MetLife	26298	13-2725441	3219728			Metropolitan Property and Casualty Insurance Company	RI	RE	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	39950	22-2342710				Metropolitan General Insurance Company	RI	DS	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	40169	05-0393243				Metropolitan Casualty Insurance Company	RI	DS	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	25321	23-1903575				Metropolitan Direct Property and Casualty Insurance Company	RI	DS	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	22926	36-1022580				Economy Fire & Casualty Company	IL	DS	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	38067	36-3027848				Economy Preferred Insurance Company	IL	DS	Economy Fire & Casualty Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	40649	36-3105737				Economy Premier Assurance Company	IL	DS	Economy Fire & Casualty Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	95-3003951				MetLife Auto & Home Insurance Agency, Inc.	RI	DS	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	34339	13-2915260				Metropolitan Group Property and Casualty Insurance Company	RI	DS	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	05-0476998				Metropolitan Lloyds, Inc.	TX	DS	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	13938	75-2483187				Metropolitan Lloyds Insurance Company of Texas	TX	DS	Metropolitan Lloyds, Inc.	Attorney-in-fact		MetLife, Inc.	N	
0241	MetLife	00000					Sino-US United MetLife Insurance Co. Ltd.	CHN	IA	Metropolitan Life Insurance Company	Ownership	50.000	MetLife, Inc.	N	
0241	MetLife	00000	13-4153151				MetLife Canadian Property Ventures LLC	NY	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Property Ventures Canada ULC	CAN	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	97136	13-3114906	3219773			Metropolitan Tower Life Insurance Company	NE	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	38-4035918				MetLife Assignment Company, Inc (DE)	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000					EntreCap Real Estate II, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO Dix-Huit LLC	CT	NIA	EntreCap Real Estate II, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO X Holdings LLC	CT	NIA	EntreCap Real Estate II, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO Ten Limited Partnership	CT	NIA	EntreCap Real Estate II, LLC	Ownership	99.900	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO Ten Limited Partnership	CT	NIA	PREFCO X Holdings LLC	Ownership	0.100	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO Vingt LLC	CT	NIA	EntreCap Real Estate II, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO Twenty Limited Partnership	CT	NIA	EntreCap Real Estate II, LLC	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO Twenty Limited Partnership	CT	NIA	PREFCO Vingt LLC	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000					Plaza Drive Properties, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MTL Leasing, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO IX Realty LLC	CT	NIA	MTL Leasing, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO XIV Holdings LLC	CT	NIA	MTL Leasing, LLC	Ownership	100.000	MetLife, Inc.	N	

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**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0241	MetLife	00000					PREFCO Fourteen Limited Partnership	CT	NIA	MTL Leasing, LLC	Ownership	99.900	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO Fourteen Limited Partnership	CT	NIA	PREFCO XIV Holdings LLC	Ownership	0.100	MetLife, Inc.	N	
0241	MetLife	00000					1320 Venture LLC	DE	NIA	MTL Leasing, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-3114906				1320 GP LLC	DE	NIA	MTL Leasing, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	38-3846857				1320 Owner LP	DE	NIA	1320 Venture LLC	Ownership	99.900	MetLife, Inc.	N	
0241	MetLife	00000	38-3846857				1320 Owner LP	DE	NIA	1320 GP LLC	Ownership	0.100	MetLife, Inc.	N	
0241	MetLife	00000		3077272			MetLife Chile Inversiones Limitada	CHL	NIA	MetLife, Inc.	Ownership	72.351	MetLife, Inc.	N	
0241	MetLife	00000		3077272			MetLife Chile Inversiones Limitada	CHL	NIA	Inversiones MetLife Holdco Dos Limitada	Ownership	2.767	MetLife, Inc.	N	
0241	MetLife	00000		3077272			MetLife Chile Inversiones Limitada	CHL	NIA	Natloportem Holdings, LLC	Ownership		MetLife, Inc.	N	
0241	MetLife	00000		3077272			MetLife Chile Inversiones Limitada	CHL	NIA	American Life Insurance Company	Ownership	24.882	MetLife, Inc.	N	
0241	MetLife	00000	82-2405817				MetLife Investment Management Holdings, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	20-8262386				Logan Circle Partners, L.P.	PA	NIA	MetLife Investment Management Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	20-8262288				Logan Circle Partners GP, LLC	PA	NIA	MetLife Investment Management Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Real Estate Lending Manager LLC	DE	NIA	MetLife Investment Management Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Real Estate Lending LLC	DE	NIA	MetLife Investment Management Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	38-3853223				Logan Circle Partners I LLC	PA	NIA	Logan Circle Partners, L.P.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	26-0333595				Logan Circle Partners Investment Management LLC	DE	NIA	Logan Circle Partners, L.P.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-2280000	3179774			MetLife Chile Seguros de Vida S.A.	CHL	IA	MetLife Chile Inversiones Limitada	Ownership	99.997	MetLife, Inc.	N	
0241	MetLife	00000	AA-2280000	3179774			MetLife Chile Seguros de Vida S.A.	CHL	IA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership	0.003	MetLife, Inc.	N	
0241	MetLife	00000					Inversiones MetLife Holdco Tres Limitada (Chile)	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	97.130	MetLife, Inc.	N	
0241	MetLife	00000					Inversiones MetLife Holdco Tres Limitada (Chile)	CHL	NIA	Inversiones MetLife Holdco Dos Limitada	Ownership	2.870	MetLife, Inc.	N	
0241	MetLife	00000					AFP Provida S.A. (Chile)	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	10.922	MetLife, Inc.	N	
0241	MetLife	00000					AFP Provida S.A. (Chile)	CHL	NIA	Inversiones MetLife Holdco Tres Limitada	Ownership	42.382	MetLife, Inc.	N	
0241	MetLife	00000					AFP Provida S.A. (Chile)	CHL	NIA	Inversiones MetLife Holdco Dos Limitada	Ownership	42.382	MetLife, Inc.	N	
0241	MetLife	00000		4255282			MetLife Chile Administradora de Mutuos Hipotecarios S.A.	CHL	NIA	MetLife Chile Seguros de Vida S.A.	Ownership	99.900	MetLife, Inc.	N	
0241	MetLife	00000		4255282			MetLife Chile Administradora de Mutuos Hipotecarios S.A.	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	0.100	MetLife, Inc.	N	

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**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0241	MetLife.....	00000...					Provida Internacional S.A. (Chile).....	CHL.....	NIA.....	AFP Provida S.A.....	Ownership.....	99.990	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...					Provida Internacional S.A. (Chile).....	CHL.....	NIA.....	MetLife Chile Inversiones Limitada.....	Ownership.....	0.010	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...					AFP Genesis Administradora de Fondos y Fidecomisos S.A. (Ecuador).....	ECU.....	NIA.....	Provida Internacional S.A. ....	Ownership.....	99.900	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...					AFP Genesis Administradora de Fondos y Fidecomisos S.A. (Ecuador).....	ECU.....	NIA.....	AFP Provida S.A.....	Ownership.....	0.100	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...					MetLife Chile Seguros Generales S.A. (Chile).....	CHL.....	IA.....	MetLife Chile Inversiones Limitada.....	Ownership.....	99.980	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...					MetLife Chile Seguros Generales S.A. (Chile).....	CHL.....	IA.....	Inversiones MetLife Holdco Dos Limitada.....	Ownership.....	0.020	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...	52-1528581..	3921834	727303		SafeGuard Health Enterprises, Inc.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	14170...	33-0733552..				MetLife Health Plans, Inc.....	NJ.....	NIA.....	SafeGuard Health Enterprises, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...	95-2879515..				SafeGuard Health Plans, Inc. (CA).....	CA.....	NIA.....	SafeGuard Health Enterprises, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	79014...	33-0515751..				SafeHealth Life Insurance Company.....	CA.....	NIA.....	SafeGuard Health Enterprises, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	52009...	65-0073323..				SafeGuard Health Plans, Inc. (FL).....	FL.....	NIA.....	SafeGuard Health Enterprises, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	95051...	75-2046497..				SafeGuard Health Plans, Inc. (TX).....	TX.....	NIA.....	SafeGuard Health Enterprises, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...	98-1099650..				MetLife Global Benefits, Ltd.....	CYM.....	IA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...	36-3665871..	3165900			Cova Life Management Company.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...	20-5707084..	3817825			MetLife Services and Solutions, LLC.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...		3818523			MetLife Solutions Pte. Ltd.....	SGP.....	NIA.....	MetLife Services and Solutions, LLC.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...	98-0613376..	3818550			MetLife Global Operations Support Center Private Limited.....	IND.....	NIA.....	MetLife Solutions Pte. Ltd.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...	98-0613376..	3818550			MetLife Global Operations Support Center Private Limited.....	IND.....	NIA.....	Natiloportem Holdings, LLC.....	Ownership.....		MetLife, Inc.....	N.....	
0241	MetLife.....	00000...		3818541			MetLife Services East Private Limited.....	IND.....	NIA.....	MetLife Solutions Pte. Ltd.....	Ownership.....	99.990	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...		3818541			MetLife Services East Private Limited.....	IND.....	NIA.....	Natiloportem Holdings, LLC.....	Ownership.....	0.010	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...	22-3805708..	3302488			Newbury Insurance Company, Limited.....	DE.....	IA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...	13-3179826..	3219782			MetLife Digital Ventures, Inc.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	13626...	20-5819518..	3921870			MetLife Reinsurance Company of Charleston... ..	SC.....	IA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...	26-6122204..	4254959			MetLife Capital Trust IV.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...	27-0858844..	4278786			MetLife Home Loans LLC.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...	75-2417735..	2602211			Federal Flood Certification LLC.....	TX.....	NIA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...	55-0790010..	3165807			MetLife Group, Inc.....	NY.....	NIA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...	13-4075851..	3576355			MetLife Investment Advisors, LLC.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...					MLIA SBAF Manager, LLC (DE).....	DE.....	NIA.....	MetLife Investment Advisors, LLC.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...	20-4607161..				MetLife European Holdings, LLC.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...					MetLife Core Property Fund GP, LLC.....	DE.....	NIA.....	MetLife Investment Advisors, LLC.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...	80-0946518..				MetLife Core Property Fund, LP.....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	20.060	MetLife, Inc.....	N.....	

Q12.9

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0241	MetLife	00000	80-0946518				MetLife Core Property Fund, LP	DE	NIA	Metropolitan Life Insurance Company (on behalf of Sep Acct 746)	Ownership	3.240	MetLife, Inc.	N	
0241	MetLife	00000	80-0946518				MetLife Core Property Fund, LP	DE	NIA	MetLife Insurance Company of Korea, Limited	Ownership	2.910	MetLife, Inc.	N	
0241	MetLife	00000	80-0946518				MetLife Core Property Fund, LP	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	0.070	MetLife, Inc.	N	
0241	MetLife	00000	80-0947139				MetLife Core Property REIT, LLC	DE	NIA	MetLife Core Property Fund, LP	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-3934926				MetLife Core Property Holdings, LLC	DE	NIA	MetLife Core Property REIT, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MCP Property Management LLC (DE)	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MCP Core Property TRS, LLC (DE)	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-4075851				MetLife Commercial Mortgage Income Fund GP, LLC	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	47-2630137				MetLife Commercial Mortgage Income Fund LP	DE	NIA	Metropolitan Life Insurance Company	Ownership	33.200	MetLife, Inc.	N	
0241	MetLife	00000	47-2630137				MetLife Commercial Mortgage Income Fund LP	DE	NIA	MetLife Insurance Company of Korea, Limited	Ownership	2.960	MetLife, Inc.	N	
0241	MetLife	00000	47-2630137				MetLife Commercial Mortgage Income Fund LP	DE	NIA	MetLife Limited	Ownership	3.540	MetLife, Inc.	N	
0241	MetLife	00000	47-2630137				MetLife Commercial Mortgage Income Fund LP	DE	NIA	Metropolitan Life Insurance Company of Hong Kong Limited	Ownership	0.410	MetLife, Inc.	N	
0241	MetLife	00000	47-2688528				MetLife Commercial Mortgage REIT, LLC	DE	NIA	MetLife Commercial Mortgage Income Fund, LP	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	47-2703778				MetLife Commercial Mortgage Originator, LLC	DE	NIA	MetLife Commercial Mortgage REIT, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	47-5495603				MCMIF Holdco I, LLC	DE	NIA	MetLife Commercial Mortgage Originator, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MCMIF Holdco II, LLC	DE	NIA	MetLife Commercial Mortgage Originator, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife International PE Fund I, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	92.593	MetLife, Inc.	N	
0241	MetLife	00000					MetLife International PE Fund I, LP	CYM	NIA	Metropolitan Life Insurance Company of Hong Kong Limited	Ownership	0.576	MetLife, Inc.	N	
0241	MetLife	00000					MetLife International PE Fund I, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	2.716	MetLife, Inc.	N	
0241	MetLife	00000					MetLife International PE Fund I, LP	CYM	NIA	MetLife Mexico S.A.	Ownership	4.115	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Alternatives GP, LLC	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	98-1150291				MetLife International HF Partners, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	88.220	MetLife, Inc.	N	
0241	MetLife	00000	98-1150291				MetLife International HF Partners, LP	CYM	NIA	MetLife Insurance Company of Korea, Limited	Ownership	9.470	MetLife, Inc.	N	
0241	MetLife	00000	98-1150291				MetLife International HF Partners, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	2.290	MetLife, Inc.	N	
0241	MetLife	00000	98-1150291				MetLife International HF Partners, LP	CYM	NIA	MetLife Alternatives GP, LLC	Ownership	0.020	MetLife, Inc.	N	
0241	MetLife	00000	98-1162663				MetLife International PE Fund II, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	94.540	MetLife, Inc.	N	
0241	MetLife	00000	98-1162663				MetLife International PE Fund II, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	2.770	MetLife, Inc.	N	
0241	MetLife	00000	98-1162663				MetLife International PE Fund II, LP	CYM	NIA	MetLife Mexico S.A.	Ownership	2.100	MetLife, Inc.	N	
0241	MetLife	00000	98-1162663				MetLife International PE Fund II, LP	CYM	NIA	Metropolitan Life Insurance Company of Hong Kong Limited	Ownership	0.590	MetLife, Inc.	N	

Q12.10

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0241	MetLife.....	00000...	98-1226825..				MetLife International PE Fund III, LP.....	CYM.....	NIA.....	MetLife Insurance K.K. (Japan).....	Ownership.....	88.930	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...	98-1226825..				MetLife International PE Fund III, LP.....	CYM.....	NIA.....	MetLife Insurance Company of Korea, Limited	Ownership.....	7.910	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...	98-1226825..				MetLife International PE Fund III, LP.....	CYM.....	NIA.....	Metropolitan Life Insurance Company of Hong Kong Limited	Ownership.....	0.550	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...	98-1226825..				MetLife International PE Fund III, LP.....	CYM.....	NIA.....	MetLife Limited (Hong Kong).....	Ownership.....	2.610	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...	98-1277596..				MetLife International PE Fund IV, LP.....	CYM.....	NIA.....	MetLife Insurance K.K. (Japan).....	Ownership.....	94.700	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...	98-1277596..				MetLife International PE Fund IV, LP.....	CYM.....	NIA.....	MetLife Insurance Company of Korea, Limited	Ownership.....	3.790	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...	98-1277596..				MetLife International PE Fund IV, LP.....	CYM.....	NIA.....	MetLife Limited (Hong Kong).....	Ownership.....	1.510	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...					MetLife International PE Fund V, LP.....	CYM.....	NIA.....	MetLife Insurance K.K. (Japan).....	Ownership.....	81.699	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...					MetLife International PE Fund V, LP.....	CYM.....	NIA.....	MetLife Insurance Company of Korea, Limited	Ownership.....	3.268	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...					MetLife International PE Fund V, LP.....	CYM.....	NIA.....	MetLife Limited (Hong Kong).....	Ownership.....	15.033	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...					MetLife International PE Fund VI, LP.....	CYM.....	NIA.....	MetLife Insurance K.K. (Japan).....	Ownership.....	95.652	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...					MetLife International PE Fund VI, LP.....	CYM.....	NIA.....	MetLife Insurance Company of Korea, Limited	Ownership.....	4.348	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...					MetLife Loan Asset Management, LLC.....	DE.....	NIA.....	MetLife Investment Advisors, LLC.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...	46-4140926..				MIM Property Management, LLC.....	DE.....	NIA.....	MetLife Investment Advisors, LLC.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...					MIM Property Management of Georgia 1, LLC..	DE.....	NIA.....	MIM Property Management, LLC.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	13092...	26-1511401..	4300892			MetLife Reinsurance Company of Vermont.....	VT.....	IA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	62634...	51-0104167..	4255107			Delaware American Life Insurance Company...	DE.....	IA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...	27-1206753..				MetLife Consumer Services, Inc.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...	81-2253384..				MetLife Insurance Brokerage, Inc.....	NY.....	NIA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	60690...	98-0000065..	4247326			American Life Insurance Company.....	DE.....	IA.....	MetLife, Inc.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...	AA-1580066..				MetLife Insurance K.K. (Japan).....	JPN.....	IA.....	American Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...					Communication One Kabushiki Kaisha (Japan)	JPN.....	NIA.....	MetLife Insurance K.K. (Japan).....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...					MetLife Life Insurance Company (Egypt).....	EGY.....	IA.....	MetLife Global Holding Company I GmbH (Swiss)	Ownership.....	84.125	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...	AA-1860015..				MetLife Emeklilik ve Hayat A.S. (Turkey).....	TUR.....	IA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	99.980	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...					MetLife Life Insurance S.A. (Greece).....	GRC.....	IA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...					MetLife Mutual Fund Company (Greece).....	GRC.....	NIA.....	MetLife Life Insurance Company S.A.....	Ownership.....	90.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...					International Investment Holding Company Limited (Russia)	RUS.....	NIA.....	American Life Insurance Company.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...					MetLife American International Group and Arab National Bank Cooperative Insurance Company	SAU.....	IA.....	American Life Insurance Company.....	Ownership.....	30.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...					PJSC MetLife (Ukraine).....	UKR.....	IA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	99.999	MetLife, Inc.....	N.....	

Q12.11

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0241	MetLife.....	00000...		4250072			PJSC MetLife (Ukraine).....	UKR.....	IA.....	International Technical and Advisory Services Limited (USA-Delaware)	Ownership.....	.....0.001	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000...		4250072			PJSC MetLife (Ukraine).....	UKR.....	IA.....	Borderland Investments Limited (USA-Delaware)	Ownership.....	.....0.001	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000...					MetLife Innovation Centre Limited.....	IRL.....	NIA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	.....99.999	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000...	51-0205283..				International Technical and Advisory Services Limited (USA-Delaware)	DE.....	NIA.....	American Life Insurance Company .....	Ownership.....	.....100.000	MetLife, Inc.....	.....Y.....	
0241	MetLife.....	00000...	02-0649743..				Borderland Investments Limited (USA-Delaware)	DE.....	NIA.....	American Life Insurance Company .....	Ownership.....	.....100.000	MetLife, Inc.....	.....Y.....	
0241	MetLife.....	00000...					ALICO Hellas Single Member Limited Liability Company (Greece)	GRC.....	NIA.....	Borderland Investments Limited (USA-Delaware)	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000...					MetLife Asset Management Corp. (Japan).....	JPN.....	NIA.....	ALICO Operations, LLC (DE).....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000...		4249311			MetLife Mas, S.A. de C.V (Mexico).....	MEX.....	IA.....	MetLife International Holdings, LLC.....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000...		4249311			MetLife Mas, S.A. de C.V (Mexico).....	MEX.....	IA.....	International Technical and Advisory Services Limited (USA-Delaware)	Ownership.....		MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000...		4251293			MetLife Seguros S.A. (Uruguay).....	URY.....	IA.....	ALICO Operations, LLC (DE).....	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000...					MetLife Colombia Seguros de Vida S.A. (Columbia)	COL.....	IA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	.....90.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000...					MetLife Colombia Seguros de Vida S.A. (Columbia)	COL.....	IA.....	MetLife Global Holding Company I GmbH (Swiss)	Ownership.....	.....10.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000...					MetLife Colombia Seguros de Vida S.A. (Columbia)	COL.....	IA.....	International Technical and Advisory Services Limited (USA-Delaware)	Ownership.....		MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000...					MetLife Colombia Seguros de Vida S.A. (Columbia)	COL.....	IA.....	Borderland Investments Limited (USA-Delaware)	Ownership.....		MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000...					MetLife Colombia Seguros de Vida S.A. (Columbia)	COL.....	IA.....	Natloportem Holdings, LLC.....	Ownership.....		MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000...		4254445			MetLife Latin America Asesorias e Inversiones Limitada (Chile)	CHL.....	NIA.....	MetLife Investment Management Holdings (Ireland) Limited	Ownership.....	.....99.990	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000...		4254445			MetLife Latin America Asesorias e Inversiones Limitada (Chile)	CHL.....	NIA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	.....0.010	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000...		4275534			MetLife Investments Asia Limited (Hong Kong).	HKG.....	NIA.....	MetLife Investment Management Holdings (Ireland) Limited	Ownership.....	.....100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000...		4254427			MetLife Investments Limited (UK).....	GBR.....	NIA.....	MetLife Investment Management Holdings (Ireland) Limited	Ownership.....	.....99.900	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000...		4254427			MetLife Investments Limited (UK).....	GBR.....	NIA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	.....0.100	MetLife, Inc.....	.....N.....	

Q12.12

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0241	MetLife.....	00000...	13-3912049..				ALICO Properties, Inc. (USA-Delaware).....	DE.....	NIA.....	American Life Insurance Company .....	Ownership.....	...51.000	MetLife, Inc.....	...Y.....	
0241	MetLife.....	00000...	13-3919049..				Global Properties, Inc. (USA-Delaware).....	DE.....	NIA.....	ALICO Properties, Inc.....	Ownership.....	...100.000	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...					MetLife Global Holding Company I GmbH (Swiss)	CHE.....	NIA.....	American Life Insurance Company.....	Ownership.....	...100.000	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...					MetLife Global Holding Company II GmbH (Swiss)	CHE.....	NIA.....	MetLife Global Holding Company I GmbH (Swiss)	Ownership.....	...100.000	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...					MetLife Investment Management Holdings (Ireland) Limited	IRL.....	NIA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	...100.000	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...					MetLife Syndicated Bank Loan Lux GP, S.à.r.l.	LUX.....	NIA.....	MetLife Investment Management Holdings (Ireland) Limited	Ownership.....	...100.000	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...	98-1372544..				MetLife BL Feeder (Cayman), LP.....	CYM.....	NIA.....	MetLife Syndicated Bank Loan Lux GP, S.à.r.l.	Ownership.....	...100.000	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...	82-3255634..				MetLife BL Feeder , LP.....	DE.....	NIA.....	MetLife Syndicated Bank Loan Lux GP, S.à.r.l.	Ownership.....	...100.000	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...	98-1372721..				MetLife Syndicated Bank Loan Fund, SCSp (Luxembourg)	LUX.....	NIA.....	MetLife Syndicated Bank Loan Lux GP, S.à.r.l.	Ownership.....	...100.000	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...	30-0615846..				ALICO Operations, LLC (DE).....	DE.....	NIA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	...100.000	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...					MetLife EU Holding Company Limited (Ireland)	IRL.....	NIA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	...100.000	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...	98-0552186..	4249302			ALICO European Holding Limited (Ireland).....	IRL.....	NIA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	...100.000	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...	AA-1780108.				MetLife Europe d.a.c .....	IRL.....	IA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	...100.000	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...					MetLife Services EOOD (Bulgaria) .....	BGR.....	NIA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	...100.000	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...					MetLife Pension Trustees Limited (UK).....	GBR.....	IA.....	MetLife Europe d.a.c. ....	Ownership.....	...100.000	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...			4255367		First American-Hungarian Insurance Agency Limited (Hungary)	HUN.....	IA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	...100.000	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...			4258407		MetLife Solutions S.A.S. (France).....	FRA.....	NIA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	...100.000	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...					MetLife Asia Holding Company Pte. Ltd. ....	SGP.....	NIA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	...100.000	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...					MetLife Innovation Centre Pte. Ltd .....	SGP.....	NIA.....	MetLife Asia Holding Company Pte. Ltd. ....	Ownership.....	...100.000	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...					MetLife Reinsurance Company of Bermuda Ltd.	BMU.....	IA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	...100.000	MetLife, Inc.....	...N.....	

Q12.13

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0241	MetLife.....	00000.....					MetLife Investment Management Limited (UK).	GBR.....	NIA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	...100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000.....		4255246			Metropolitan Life Societate de Administrare a unui Fond de Pensii Administrat Privat S.A. (Romania)	ROU.....	IA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	....99.984	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000.....		4255246			Metropolitan Life Societate de Administrare a unui Fond de Pensii Administrat Privat S.A. (Romania)	ROU.....	IA.....	MetLife Services Sp. z o.o.....	Ownership.....	....0.016	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000.....		4249469			ZAO Master D (Russia).....	RUS.....	NIA.....	ALICO European Holding Limited (Ireland).....	Ownership.....	...100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000.....		4249991			Joint-Stock Company MetLife Insurance Company (Russia)	RUS.....	IA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	....49.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000.....		4249991			Joint-Stock Company MetLife Insurance Company (Russia)	RUS.....	IA.....	ZAO Master D (Russia).....	Ownership.....	....51.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000.....		4255198			MetLife Slovakia s.r.o.....	SVK.....	NIA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	....99.956	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000.....		4255198			MetLife Slovakia s.r.o.....	SVK.....	NIA.....	International Technical and Advisory Services Limited (USA-Delaware)	Ownership.....	....0.044	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000.....					MetLife Services Cyprus Ltd.....	CYP.....	NIA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	...100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000.....					Hellenic Alico Life Insurance Company Ltd. (Cyprus)	CYP.....	IA.....	MetLife Services Cyprus Ltd.....	Ownership.....	....27.500	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000.....		4247335			MetLife Towarzystwo Ubezpieczen na Zycie i Reasekuracji S.A.	POL.....	IA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	...100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000.....		4255264			MetLife Services Sp. z o.o.....	POL.....	NIA.....	MetLife Towarzystwo Ubezpieczen na Zycie i Reasekuracji S.A.	Ownership.....	...100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000.....		4251154			MetLife Powszechnie Towarzystwo Emerytalne (Poland)	POL.....	IA.....	MetLife Towarzystwo Ubezpieczen na Zycie i Reasekuracji S.A.	Ownership.....	...100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000.....	AA-9640009	4255255			MetLife Towarzystwo Funduszy Inwestycyjnych S.A.	POL.....	NIA.....	MetLife Towarzystwo Ubezpieczen na Zycie i Reasekuracji S.A.	Ownership.....	...100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000.....		4258331			Agenvita S.r.l. (Italy).....	ITA.....	IA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	...100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000.....					MetLife Services, Sociedad Limitada (Spain).....	ESP.....	NIA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	...100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000.....					MetLife Europe Insurance d.a.c.....	IRL.....	IA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	....93.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000.....					MetLife Europe Insurance d.a.c.....	IRL.....	IA.....	American Life Insurance Company.....	Ownership.....	....7.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000.....		4189864			MetLife Europe Services Limited (Ireland).....	IRL.....	NIA.....	MetLife EU Holding Company Limited (Ireland)	Ownership.....	...100.000	MetLife, Inc.....	.....N.....	

Q12.14



**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0241	MetLife.....	00000...	95-3947585..	...3166064	.....	.....	MetLife Investors Group, LLC.....	DE.....	NIA.....	MetLife, Inc.....	Ownership.....	...100.000	MetLife, Inc.....	....N.....	.....
0241	MetLife.....	00000...	43-1906210..	...3373563	...1130412	.....	MetLife Investments Securities LLC (DE).....	DE.....	NIA.....	MetLife Investors Group, LLC.....	Ownership.....	...100.000	MetLife, Inc.....	....N.....	.....
0241	MetLife.....	00000...	43-1906210..	.....	.....	.....	MetLife Investors Distribution Company.....	MO.....	NIA.....	MetLife Investors Group, LLC.....	Ownership.....	...100.000	MetLife, Inc.....	....N.....	.....

**PART 1 - LOSS EXPERIENCE**

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	2,902,135	1,518,581	52.326	50.419
2. Allied lines.....	5,883,183	3,110,187	52.866	22.896
3. Farmowners multiple peril.....			0.000	
4. Homeowners multiple peril.....	325,351,083	231,219,712	71.068	69.430
5. Commercial multiple peril.....	5,895,210	3,507,679	59.500	57.424
6. Mortgage guaranty.....			0.000	
8. Ocean marine.....			0.000	
9. Inland marine.....	9,358,507	2,751,997	29.406	32.692
10. Financial guaranty.....			0.000	
11.1. Medical professional liability - occurrence.....			0.000	
11.2. Medical professional liability - claims-made.....			0.000	
12. Earthquake.....	2,977,049	19,683	0.661	1.000
13. Group accident and health.....			0.000	
14. Credit accident and health.....			0.000	
15. Other accident and health.....	12,938,430	3,964,860	30.644	32.640
16. Workers' compensation.....			0.000	
17.1. Other liability-occurrence.....	21,593,518	10,284,158	47.626	56.883
17.2. Other liability-claims made.....			0.000	
17.3. Excess workers' compensation.....			0.000	
18.1. Products liability-occurrence.....			0.000	
18.2. Products liability-claims made.....			0.000	
19.1, 19.2. Private passenger auto liability.....	183,901,465	109,919,976	59.771	65.831
19.3, 19.4. Commercial auto liability.....	3,892,604	3,005,806	77.218	59.357
21. Auto physical damage.....	150,234,814	81,590,204	54.308	55.345
22. Aircraft (all perils).....			0.000	
23. Fidelity.....			0.000	
24. Surety.....			0.000	
26. Burglary and theft.....			0.000	
27. Boiler and machinery.....			0.000	
28. Credit.....			0.000	
29. International.....			0.000	
30. Warranty.....			0.000	
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.000	
35. Totals.....	724,927,998	450,892,843	62.198	63.355
<b>DETAILS OF WRITE-INS</b>				
3401.....			0.000	
3402.....			0.000	
3403.....			0.000	
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.000	

**PART 2 - DIRECT PREMIUMS WRITTEN**

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	1,468,280	2,936,269	2,937,140
2. Allied lines.....	2,867,419	5,091,930	5,345,223
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....	178,040,806	318,011,699	317,833,375
5. Commercial multiple peril.....	4,430,567	7,647,539	4,505,546
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	5,831,132	9,770,230	9,713,675
10. Financial guaranty.....			
11.1. Medical professional liability - occurrence.....			
11.2. Medical professional liability - claims made.....			
12. Earthquake.....	1,565,043	2,905,082	3,000,995
13. Group accident and health.....			
14. Credit accident and health.....			
15. Other accident and health.....	(1,916,879)	26,245,875	23,765,414
16. Workers' compensation.....			
17.1. Other liability-occurrence.....	11,625,419	21,930,163	20,769,552
17.2. Other liability-claims made.....			
17.3. Excess workers' compensation.....			
18.1. Products liability-occurrence.....			
18.2. Products liability-claims made.....			
19.1 19.2. Private passenger auto liability.....	97,723,882	189,028,308	186,716,242
19.3 19.4. Commercial auto liability.....	4,595,272	7,819,323	1,717,814
21. Auto physical damage.....	81,237,579	155,775,538	152,512,459
22. Aircraft (all perils).....			
23. Fidelity.....			
24. Surety.....			
26. Burglary and theft.....			
27. Boiler and machinery.....			
28. Credit.....			
29. International.....			
30. Warranty.....			
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	387,468,520	747,161,956	728,817,435
<b>DETAILS OF WRITE-INS</b>			
3401.....			
3402.....			
3403.....			
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

**PART 3 (000 omitted)**

**LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE**

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2018 Loss and LAE Payments on Claims Reported as of Prior Year-End	2018 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2018 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2015 + Prior.....	361,985	27,697	389,682	94,391	1,619	96,010	254,594	4,682	25,415	284,690	(13,000)	4,018	(8,982)
2. 2016.....	312,228	50,687	362,915	93,038	4,690	97,728	212,316	8,973	36,633	257,922	(6,874)	(392)	(7,266)
3. Subtotals 2016 + Prior.....	674,214	78,384	752,597	187,429	6,308	193,738	466,910	13,655	62,048	542,612	(19,874)	3,627	(16,247)
4. 2017.....	699,396	113,433	812,830	233,945	91,011	324,955	344,138	69,671	63,639	477,447	(121,314)	110,887	(10,427)
5. Subtotals 2017 + Prior.....	1,373,610	191,817	1,565,427	421,374	97,319	518,693	811,048	83,326	125,686	1,020,059	(141,188)	114,514	(26,675)
6. 2018.....	XXX	XXX	XXX	XXX	726,143	726,143	XXX	411,317	117,160	528,477	XXX	XXX	XXX
7. Totals.....	1,373,610	191,817	1,565,427	421,374	823,462	1,244,836	811,048	494,642	242,846	1,548,536	(141,188)	114,514	(26,675)
8. Prior Year-End's Surplus As Regards Policyholders	2,265,527												
											Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....(10.3)%	2. ....59.7 %	3. ....(1.7)%
													Col. 13, Line 7 Line 8
													4. ....(1.2)%

Q14

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

	<b>Response</b>
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO

**Explanation:**

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
4. The data for this supplement is not required to be filed.

**Bar Code:**



Statement for June 30, 2018 of the **Metropolitan Property and Casualty Insurance Company**  
**Overflow Page for Write-Ins**

**Additional Write-ins for Assets:**

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Prepaid Expenses.....	26,278,548	26,278,548	0	
2505. Advances.....	500,000	500,000	0	
2506. Voluntary employee benefit.....			0	1,975,903
2597. Summary of remaining write-ins for Line 25.....	26,778,548	26,778,548	0	1,975,903

**Additional Write-ins for Statement of Income:**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Miscellaneous.....	(164,042)	(41,418)	(88,340)
1497. Summary of remaining write-ins for Line 14.....	(164,042)	(41,418)	(88,340)

# Metropolitan Property and Casualty Insurance Company

## SCHEDULE A - VERIFICATION

### Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	8,938,046	9,116,550
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....	10,494	51,428
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....		
5. Deduct amounts received on disposals.....		
6. Total foreign exchange change in book/adjusted carrying value.....		
7. Deduct current year's other-than-temporary impairment recognized.....		
8. Deduct current year's depreciation.....	89,502	229,932
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	8,859,038	8,938,046
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	8,859,038	8,938,046

## SCHEDULE B - VERIFICATION

### Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	41,269,384	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	153,557,248	41,286,087
2.2 Additional investment made after acquisition.....	50,912	
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....	16,885	1,297
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....	267,851	18,000
8. Deduct amortization of premium and mortgage interest points and commitment fees.....		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....		
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8-9-10).....	194,626,578	41,269,384
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	194,626,578	41,269,384
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	194,626,578	41,269,384

## SCHEDULE BA - VERIFICATION

### Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	176,991,488	188,555,767
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	20,044,646	7,646,171
2.2 Additional investment made after acquisition.....	16,671,704	21,847,613
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	2,933,853	13,163,290
6. Total gain (loss) on disposals.....	47,256	676,663
7. Deduct amounts received on disposals.....	7,751,908	55,117,063
8. Deduct amortization of premium and depreciation.....		
9. Total foreign exchange change in book/adjusted carrying value.....	265,007	307,849
10. Deduct current year's other-than-temporary impairment recognized.....		88,802
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8-9-10).....	209,202,046	176,991,488
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	209,202,046	176,991,488

## SCHEDULE D - VERIFICATION

### Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	4,197,134,664	3,848,205,894
2. Cost of bonds and stocks acquired.....	1,277,701,900	1,264,724,431
3. Accrual of discount.....	2,973,116	7,929,388
4. Unrealized valuation increase (decrease).....	8,516,230	(15,122,563)
5. Total gain (loss) on disposals.....	(5,038,122)	2,958,599
6. Deduct consideration for bonds and stocks disposed of.....	712,588,075	904,205,020
7. Deduct amortization of premium.....	5,543,943	11,751,280
8. Total foreign exchange change in book/adjusted carrying value.....	(2,044,876)	4,395,214
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	342,120	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	4,761,453,014	4,197,134,664
12. Deduct total nonadmitted amounts.....	1,101,291	1,101,291
13. Statement value at end of current period (Line 11 minus Line 12).....	4,760,351,723	4,196,033,373

**SCHEDULE D - PART 1B**

Showing the Acquisitions, Dispositions and Non-Trading Activity  
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a).....	2,888,458,976	1,121,129,863	1,251,660,466	884,664	2,888,458,976	2,758,813,037		2,368,333,503
2. NAIC 2 (a).....	698,925,911	114,020,009	54,152,505	(2,349,088)	698,925,911	756,444,327		670,252,038
3. NAIC 3 (a).....	191,534,511	36,412,696	25,244,806	(9,016,664)	191,534,511	193,685,737		144,130,054
4. NAIC 4 (a).....	99,819,061	7,516,024	10,828,303	1,269,047	99,819,061	97,775,829		58,850,706
5. NAIC 5 (a).....	8,613,313		4,898	1,726,786	8,613,313	10,335,201		7,260,291
6. NAIC 6 (a).....						0		
7. Total Bonds.....	3,887,351,772	1,279,078,592	1,341,890,978	(7,485,255)	3,887,351,772	3,817,054,131	0	3,248,826,592
<b>PREFERRED STOCK</b>								
8. NAIC 1.....	5,900,000				5,900,000	5,900,000		5,900,000
9. NAIC 2.....	44,203,000			(280,000)	44,203,000	43,923,000		44,053,000
10. NAIC 3.....						0		
11. NAIC 4.....						0		
12. NAIC 5.....						0		
13. NAIC 6.....						0		
14. Total Preferred Stock.....	50,103,000	0	0	(280,000)	50,103,000	49,823,000	0	49,953,000
15. Total Bonds and Preferred Stock.....	3,937,454,772	1,279,078,592	1,341,890,978	(7,765,255)	3,937,454,772	3,866,877,131	0	3,298,779,592

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(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:  
NAIC 1 \$.....74,941,705; NAIC 2 \$.....10,000,000; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

**SCHEDULE DA - PART 1**

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	10,000,000	XXX	10,000,000	913	

**SCHEDULE DA - VERIFICATION**

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	2,499,857	
2. Cost of short-term investments acquired.....	32,916,338	105,074,961
3. Accrual of discount.....	10,584	57,481
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	(2,656)	(22,378)
6. Deduct consideration received on disposals.....	25,424,123	102,610,207
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	10,000,000	2,499,857
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	10,000,000	2,499,857



## SCHEDULE DB - PART A - VERIFICATION

### Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....	698,506
2.	Cost paid/(consideration received) on additions.....	
3.	Unrealized valuation increase/(decrease).....	(196,586)
4.	Total gain (loss) on termination recognized.....	44,972
5.	Considerations received/(paid) on terminations.....	92,636
6.	Amortization.....	
7.	Adjustment to the book/adjusted carrying value of hedge item.....	
8.	Total foreign exchange change in book/adjusted carrying value.....	2,162,050
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	2,616,306
10.	Deduct nonadmitted assets.....	
11.	Statement value at end of current period (Line 9 minus Line 10).....	2,616,306

## SCHEDULE DB - PART B - VERIFICATION

### Futures Contracts

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

**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.....	2,616,306
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	_____
3. Total (Line 1 plus Line 2).....	<u>2,616,306</u>
4. Part D, Section 1, Column 5.....	3,842,854
5. Part D, Section 1, Column 6.....	(1,226,548)
6. Total (Line 3 minus Line 4 minus Line 5).....	<u>(0)</u>
	Fair Value Check
7. Part A, Section 1, Column 16.....	254,071
8. Part B, Section 1, Column 13.....	_____
9. Total (Line 7 plus Line 8).....	<u>254,071</u>
10. Part D, Section 1, Column 8.....	2,655,068
11. Part D, Section 1, Column 9.....	(2,400,997)
12. Total (Line 9 minus Line 10 minus Line 11).....	<u>0</u>
	Potential Exposure Check
13. Part A, Section 1, Column 21.....	1,250,297
14. Part B, Section 1, Column 20.....	_____
15. Part D, Section 1, Column 11.....	1,250,297
16. Total (Line 13 plus Line 14 minus Line 15).....	<u>0</u>

**SCHEDULE E - PART 2 - VERIFICATION**

## Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	39,289,743	
2. Cost of cash equivalents acquired.....	1,996,996,722	1,964,609,729
3. Accrual of discount.....	933,167	335,170
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	(10,235)	(13,266)
6. Deduct consideration received on disposals.....	1,962,267,693	1,925,641,890
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/ adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	74,941,704	39,289,743
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	74,941,704	39,289,743

**SCHEDULE A - PART 2**

Showing all Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
<b>Acquired by Purchase</b>								
Mosaic Westshore.....	Tampa.....	FL...	06/30/2018....	Permanent Improvement.....				6,999
Broadstone Laurel Highlands.....	Lorton.....	VA...	06/30/2018....	Permanent Improvement.....				962
Summary Line Adjustment.....								(160)
0199999. Totals.....					.0	.0	.0	7,801
0399999. Totals.....					.0	.0	.0	7,801

QE01

**SCHEDULE A - PART 3**

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
<b>NONE</b>																			

**SCHEDULE B - PART 2**

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
<b>Mortgages in Good Standing - Farm Mortgages</b>								
0000199364.....	Grant	IN.....		04/06/2018....	4.000	266,382		1,296,012
0000199373.....	Osceola	FL.....		04/26/2018....	4.840	14,931,180		27,400,012
0000199374.....	Schuyler	IL.....		04/16/2018....	4.850	1,649,103		2,550,489
0000199379.....	Macoupin	IL.....		04/05/2018....	4.950	1,847,940		3,491,270
0000199416.....	Crawford	IA.....		04/05/2018....	4.790	2,470,290		4,813,100
0000199452.....	O'Brien	IA.....		04/25/2018....	4.700	500,000		884,010
0000199456.....	Watonwan	MN.....		05/04/2018....	4.550	549,338		1,046,770
0000199465.....	Mason	IL.....		04/12/2018....	5.000	3,347,775		5,061,880
0000199479.....	Hardin	IA.....		06/18/2018....	4.140	2,999,286		5,092,099
0000199496.....	Gentry	MO.....		05/21/2018....	4.380	2,399,715		5,634,000
0000199530.....	Jefferson	AR.....		06/06/2018....	4.650	2,530,729		4,917,820
0199999. Total - Mortgages in Good Standing - Farm Mortgages.....				XXX	XXX	33,491,738	0	62,187,462
<b>Mortgages in Good Standing - Commercial Mortgages - All Other</b>								
0000703008.....	NEW YORK	NY.....		04/02/2018....	3.600	6,500,001		16,145,059
0000703020.....	REDWOOD CITY	CA.....		04/05/2018....	3.650	1,237,625		2,179,684
0000703024.....	WASHINGTON	DC.....		02/08/2018....	5.490		50,820	8,071,561
0000703026.....	LEWISVILLE	TX.....		06/19/2018....	3.900	2,100,000		3,230,769
0000703034.....	PASADENA	CA.....		04/02/2018....	3.650	2,049,500		3,742,012
0000703041.....	MINNEAPOLIS	MN.....		05/24/2018....	3.570	11,940,000		19,854,401
0000703042.....	PALO ALTO	CA.....		06/15/2018....	4.250	10,500,000		17,281,106
SLA.....	Summary line Adj.....			06/29/2018....			92	
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX	XXX	34,327,126	50,912	70,504,593
0899999. Total - Mortgages in Good Standing.....				XXX	XXX	67,818,863	50,912	132,692,055
3399999. Total Mortgages.....				XXX	XXX	67,818,863	50,912	132,692,055

QE02

**SCHEDULE B - PART 3**

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
<b>Mortgages Closed by Repayment</b>																	
Scheduled Repayments.....													0	112,116	112,116		0
0199999. Total - Mortgages Closed by Repayment.....						0	0	0	0	0	0	0	0	112,116	112,116	0	0
0599999. Total Mortgages.....						0	0	0	0	0	0	0	0	112,116	112,116	0	0

**SCHEDULE BA - PART 2**

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership	
		City	State										
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>													
QE03	American Securities Partners VII, L.P.....	New York.....	NY.....	American Securities.....		12/10/2014.....	.....3	.....2,231,837	.....322,967	.....	.....2,231,837	.....0.100	
	Arsenal Capital Partners Fund IV LP.....	New York.....	NY.....	Arsenal.....		09/03/2015.....	.....3	.....1,261,899	.....	.....	.....10,448,459	.....1.500	
	Battery Ventures XII, L.P.....	Boston.....	MA.....	Battery.....		01/16/2018.....	.....1	.....114,400	.....	.....	.....2,446,600	.....0.300	
	BDCM Opportunity Fund IV, L.P.....	Greenwich.....	CT.....	Black Diamond Capital Management.....		02/04/2015.....	.....	.....130,355	.....	.....	.....1,736,520	.....0.300	
	BGH Capital Fund I, L.P.....	Melbourne.....	AUS.....	Herbert Smith Freehills.....		04/25/2018.....	.....3	.....	.....	.....	.....3,324,825	.....0.200	
	Blackstone Capital Partners VII L.P.....	New York.....	NY.....	Blackstone.....		04/07/2015.....	.....3	.....3,122	.....	.....	.....3,491,888	.....0.100	
	Blue Sea Capital Fund I LP.....	Palm Beach.....	FL.....	Blue Sea Capital.....		10/18/2013.....	.....3	.....40,761	.....	.....	.....1,519,057	.....1.600	
	Carlyle Partners VI, L.P.....	Washington.....	DC.....	Carlyle.....		02/19/2013.....	.....3	.....58,163	.....	.....	.....63,932	.....0.100	
	Charles River Partnership XVI, L.P.....	Cambridge.....	MA.....	Charles River.....		06/17/2014.....	.....1	.....195,500	.....	.....	.....748,000	.....0.800	
	Clearlake Capital Partners V, L.P.....	Los Angeles.....	CA.....	Clearlake Capital.....		10/13/2017.....	.....	.....279,510	.....	.....	.....2,885,642	.....0.100	
	Cortec Group Fund VI, L.P.....	New York.....	NY.....	Cortec.....		04/27/2015.....	.....3	.....22,606	.....	.....	.....2,577,070	.....0.700	
	Dyal Capital Partners IV, L.P.....	New York.....	NY.....	Dyal Capital Partners.....		12/01/2017.....	.....3	.....500,000	.....	.....	.....9,500,000	.....0.200	
	EnCap Energy Capital Fund X, L.P.....	Houston.....	TX.....	EnCap.....		02/05/2015.....	.....	.....323,592	.....	.....	.....3,906,993	.....0.200	
	EnCap Energy Capital IX.....	Houston.....	TX.....	EnCap.....		01/04/2013.....	.....	.....18,663	.....	.....	.....92,520	.....0.100	
	Equistone Partners Europe Fund V L.P.....	London.....	GBR.....	Equistone.....		01/22/2015.....	.....3	.....225,923	.....	.....	.....493,393	.....0.200	
	Foundation Capital VIII, L.P.....	San Francisco.....	CA.....	Foundation Capital.....		05/06/2015.....	.....1	.....230,770	.....	.....	.....1,859,230	.....1.400	
	Francisco Partners V, L.P.....	San Francisco.....	CA.....	Francisco Partners Management.....		09/29/2017.....	.....3	.....506,973	.....53,027	.....	.....3,040,000	.....0.200	
	Hg Saturn L.P.....	London.....	GBR.....	Hg.....		03/07/2018.....	.....3	.....735,014	.....11,992	.....	.....3,241,436	.....0.300	
	Index Ventures Growth IV.....	London.....	GBR.....	Index Ventures.....		04/20/2018.....	.....1	.....	.....	.....	.....3,600,000	.....0.400	
	Index Ventures IX.....	London.....	GBR.....	Index Ventures.....		04/20/2018.....	.....1	.....	.....	.....	.....1,200,000	.....0.200	
	Inflexion Buyout Fund V Limited Partnership.....	London.....	GBR.....	Inflexion.....		04/09/2018.....	.....3	.....39,247	.....	.....	.....2,865,777	.....0.200	
	Inflexion Partnership Capital Fund II Limited Partnership.....	London.....	GBR.....	Inflexion.....		04/09/2018.....	.....3	.....6,949	.....	.....	.....2,633,635	.....0.200	
	K4 Private Investors, L.P.....	Los Angeles.....	CA.....	K1 Capital.....		05/29/2018.....	.....3	.....	.....	.....	.....6,000,000	.....0.400	
	Lightspeed Venture Partners Select III, L.P.....	Menlo Park.....	CA.....	Lightspeed.....		03/16/2018.....	.....1	.....55,000	.....	.....	.....1,045,000	.....0.200	
	Lightspeed Venture Partners XII, L.P.....	Menlo Park.....	CA.....	Lightspeed.....		03/28/2018.....	.....1	.....18,000	.....	.....	.....882,000	.....0.200	
	Linzor Capital Partners III, L.P.....	Santiago.....	CHL.....	Linzor.....		02/26/2015.....	.....3	.....598,546	.....	.....	.....3,051,695	.....1.000	
	Meritech Capital Partners VI L.P.....	Palo Alto.....	CA.....	Meritech.....		05/07/2018.....	.....1	.....104,000	.....	.....	.....2,496,000	.....0.100	
	Polish Enterprise Fund VIII, L.P.....	Warsaw.....	POL.....	Enterprise Investors.....		09/08/2017.....	.....5	.....25,478	.....	.....	.....3,666,762	.....0.700	
	Primavera Capital Fund III L.P.....	Hong Kong.....	CHN.....	Primavera.....		02/14/2018.....	.....3	.....984,748	.....587,811	.....	.....2,427,441	.....0.100	
	The Baring Asia Private Equity Fund VII, L.P.....	Hong Kong.....	CHN.....	Baring Asia.....		06/04/2018.....	.....3	.....	.....	.....	.....7,000,000	.....0.100	
	Welsh, Carson, Anderson & Stowe XII, L.P.....	New York.....	NY.....	Welsh Carson.....		09/16/2014.....	.....3	.....1,216,598	.....	.....	.....2,542,028	.....0.200	
	WIN 7, L.P.....	New York.....	NY.....	Blackstone.....		03/30/2007.....	.....3	.....2,515	.....	.....	.....207,526	.....5.900	
	1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								.....2,949,931	.....5,724,198	......0	.....93,225,266	.....XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated</b>													
	p001437 MetLife Core Property Fund, LP - MPC.....	Whippany.....	NJ.....	MetLife Core Property Fund GP LLC.....		04/02/2018.....	.....	.....16,697,025	.....	.....	.....33,302,975	.....0.700	
	1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....								.....16,697,025	......0	......0	.....33,302,975	.....XXX.....
	4499999. Subtotal - Unaffiliated.....								.....2,949,931	.....5,724,198	......0	.....93,225,266	.....XXX.....
	4599999. Subtotal - Affiliated.....								.....16,697,025	......0	......0	.....33,302,975	.....XXX.....
	4699999. Totals.....								.....19,646,956	.....5,724,198	......0	.....126,528,241	.....XXX.....

### SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20	
		3	4					9	10	11	12	13	14							
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income	
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>																				
	BDCM Opportunity Fund IV, L.P.....	Greenwich.....	CT..	Normal distributions and/or adjustments...	02/04/2015	06/30/2018	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....	.....0	.....
	Blackstone Capital Partners VII L.P.....	New York.....	NY..	Normal distributions and/or adjustments...	04/07/2015	06/30/2018	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....	.....0	.....
	Carlyle Partners VI, L.P.....	Washington.....	DC..	Normal distributions and/or adjustments...	02/19/2013	06/30/2018	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....	.....0	.....
	Clearlake Capital Partners V, L.P.....	Los Angeles.....	CA..	Normal distributions and/or adjustments...	10/13/2017	06/30/2018	.....891	.....	.....	.....	.....	.....0	.....	.....891	.....891	.....	.....	.....	.....0	.....
	DW Catalyst Onshore Fund, LP.....	New York.....	NY..	Normal distributions and/or adjustments...	06/27/2013	06/30/2018	.....250,956	.....	.....	.....	.....	.....0	.....	.....250,956	.....250,956	.....	.....	.....	.....0	.....
	EnCap Energy Capital Fund X, L.P.....	Houston.....	TX..	Normal distributions and/or adjustments...	02/05/2015	06/30/2018	.....2,685	.....	.....	.....	.....	.....0	.....	.....2,685	.....2,685	.....	.....	.....	.....0	.....
	EnCap Energy Capital IX.....	Houston.....	TX..	Normal distributions and/or adjustments...	01/04/2013	06/30/2018	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....	.....0	.....
	Equistone Partners Europe Fund V L.P.....	London.....	GBR	Normal distributions and/or adjustments...	01/22/2015	06/30/2018	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....	.....0	.....
	ESL Partners, L.P.....	Bay Harbour.....	FL..	Residual Activity.....	08/01/2007	05/01/2014	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....	.....0	.....978
	Francisco Partners IV, L.P.....	San Francisco.....	CA..	Normal distributions and/or adjustments...	12/08/2014	06/30/2018	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....	.....0	.....
	Meritech Capital Partners IV, L.P.....	Palo Alto.....	CA..	Normal distributions and/or adjustments...	09/29/2010	06/30/2018	.....1,992	.....	.....	.....	.....	.....0	.....	.....1,992	.....1,992	.....	.....	.....	.....0	.....
	OZ Domestic Partners II, LP.....	New York.....	NY..	Normal distributions and/or adjustments...	07/31/2006	06/30/2018	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....	.....0	.....
	Pershing Square, L.P.....	New York.....	NY..	Normal distributions and/or adjustments...	05/31/2011	06/30/2018	.....1,957,807	.....	.....	.....	.....	.....0	.....	.....1,957,807	.....1,957,807	.....	.....	.....	.....0	.....
	Turiya Fund LP.....	Hong Kong.....	CHN	Normal distributions and/or adjustments...	02/25/2014	06/30/2018	.....3,194,804	.....	.....	.....	.....	.....0	.....	.....3,194,804	.....3,194,804	.....	.....	.....	.....0	.....
	Welsh, Carson, Anderson & Stowe XII, L.P.....	New York.....	NY..	Normal distributions and/or adjustments...	09/16/2014	06/30/2018	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....	.....0	.....
	WIN 7, L.P.....	New York.....	NY..	Normal distributions and/or adjustments...	03/30/2007	06/30/2018	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....	.....0	.....
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....						.....5,409,135	.....0	.....0	.....0	.....0	.....0	.....0	.....5,409,135	.....5,409,135	.....0	.....0	.....0	.....0	.....978
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated</b>																				
	p001022 ML-AI METLIFE MEMBER 1, LLC.....	Chicago.....	IL..	Residual Activity.....	12/20/2013	05/10/2017	.....	.....	.....	.....	.....	.....0	.....	.....47,256	.....	.....	.....47,256	.....47,256	.....	.....
1899999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....						.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....47,256	.....0	.....47,256	.....47,256	.....0	.....0
4499999	Subtotal - Unaffiliated.....						.....5,409,135	.....0	.....0	.....0	.....0	.....0	.....0	.....5,409,135	.....5,409,135	.....0	.....0	.....0	.....978	
4599999	Subtotal - Affiliated.....						.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....47,256	.....0	.....47,256	.....47,256	.....0	.....0
4699999	Totals.....						.....5,409,135	.....0	.....0	.....0	.....0	.....0	.....0	.....5,409,135	.....5,456,391	.....0	.....47,256	.....47,256	.....978	

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## SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
<b>Bonds - U.S. Government</b>									
912828	4G 2 UNITED STATES TREASURY 2.375% 04/15/21		05/01/2018	BNP PARIBAS		19,880,509	20,000,000	12,329	1
912828	4L 1 UNITED STATES TREASURY 2.750% 04/30/23		05/16/2018	HSBC SECURITIES		9,918,770	10,000,000	12,704	1
912828	4Q 0 UNITED STATES TREASURY 2.500% 05/31/20		06/19/2018	MORGAN STANLEY & CO		39,973,518	40,000,000	54,645	1
912828	TC 4 UNITED STATES TREASURY 1.000% 06/30/19		05/15/2018	GOLDMAN SACHS & COMPANY		9,849,239	10,000,000	37,569	1
0599999	Total - Bonds - U.S. Government					79,622,036	80,000,000	117,247	XXX
<b>Bonds - All Other Government</b>									
X5424X	BR 8 RUSSIAN FEDERATION 4.250% 06/23/27	C	04/11/2018	Various		4,246,000	4,400,000	57,139	2FE
1099999	Total - Bonds - All Other Government					4,246,000	4,400,000	57,139	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
3128MJ	4C 1 FEDERAL HOME LOAN MORTGAGE COR 4.500%		05/15/2018	Various		15,540,383	14,950,912	22,426	1
3132L8	7B 7 FEDERAL HOME LOAN MORTGAGE COR 4.000%		04/09/2018	CITIGROUP GLOBAL MARKETS INC/		5,038,010	4,906,157	5,996	1
3140H3	7J 9 FEDERAL NATIONAL MORTGAGE ASSO 4.000%		04/20/2018	JP MORGAN SECURITIES LTD LDN		20,404,390	19,931,028	28,789	1
31418C	XN 9 FEDERAL NATIONAL MORTGAGE ASSO 4.000%		05/17/2018	MORGAN STANLEY & CO		9,925,395	9,823,704	13,098	1
46613P	7A 8 JEA FLA WTR & SWR SYS JACKSONVILLE ELECT		03/22/2018	Tax Free Exchange		3,224,671	3,090,000	73,388	2Z
46613P	7G 5 JEA FLA WTR & SWR SYS JACKSONVILLE ELECT		03/22/2018	Tax Free Exchange		2,321,980	2,230,000	52,963	1Z
46613P	7W 0 JEA FLA WTR & SWR SYS JACKSONVILLE ELECT		03/22/2018	Tax Free Exchange		1,993,243	1,910,000	45,363	1FE
46613P	8C 3 JEA FLA WTR & SWR SYS JACKSONVILLE ELECT		03/22/2018	Tax Free Exchange		1,442,127	1,385,000	32,894	1FE
549310	VS 6 LUCAS CNTY OHIO LUCAS COUNTY OH PROMEDIC		03/22/2018	Tax Free Exchange		1,792,930	1,780,000	31,397	1Z
549310	VZ 0 LUCAS CNTY OHIO 5.000% 11/15/29		03/22/2018	Tax Free Exchange		3,243,390	3,220,000	56,797	1FE
837151	RW 1 SOUTH CAROLINA PUBLIC SERVICE 2.388% 1		04/19/2018	GOLDMAN SACHS & COMPANY		3,480,435	3,715,000	34,993	1FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					68,406,954	66,941,801	398,104	XXX
<b>Bonds - Industrial and Miscellaneous</b>									
000000	00 0 ALERIS INTERNATIONAL INC TL +L475		06/27/2018	DEUTSCHE BANK SECURITIES INC		990,000	1,000,000		4FE
000000	00 0 ARAMARK SERVICES INC 03/11/25		06/12/2018	Tax Free Exchange		998,747	997,500		3FE
000000	00 0 AVAYA INC 12/15/24		06/18/2018	Tax Free Exchange		999,815	997,500		4FE
000000	00 0 AVOLON TLB BORROWER 1 LUXEMBOU		06/22/2018	Various		4,977,450	4,979,950		3FE
000000	00 0 BISON MIDSTREAM HOLDINGS LLC TL +L400		06/01/2018	JEFFERIES & COMPANY INC		995,000	1,000,000		4FE
000000	00 0 CHEMOURS COMPANY LLC TL +L175 0		06/27/2018	JP MORGAN SECURITIES LTD LDN		6,587,250	6,600,000		2FE
000000	00 0 CROWN CASTLE INTL CORP TL +L137.5		05/31/2018	JP MORGAN SECURITIES LTD LDN		5,878,551	5,871,212		2FE
000000	00 0 CSC HLDGS LLC TL +L250 01/25/26		04/19/2018	JP MORGAN SECURITIES LTD LDN		451,019	449,894		3FE
000000	00 0 DISCOVERY COMMUNICATIONS LLC TL +L162.5		04/13/2018	BARCLAYS CAPITAL INC		2,003,750	2,000,000		2FE
000000	00 0 EG AMERICA LLC TL +L400 02/06/2		04/25/2018	BANK OF AMERICA N.A.		2,985,000	3,000,000		4FE
000000	00 0 EG FINCO LTD TL+ L400 02/06/25	D	04/18/2018	BANK OF AMERICA N.A.		997,500	1,000,000		4FE
000000	00 0 ESH HOSPITALITY INC 08/30/23		05/22/2018	Tax Free Exchange		950,875	948,504		3FE
000000	00 0 GFL ENVIRONMENTAL INC TL +L275		06/28/2018	CITIGROUP GLOBAL MARKETS INC/		888,943	887,279		3FE
000000	00 0 HB FULLER CO 10/20/24		04/23/2018	Tax Free Exchange		996,866	995,000		3FE
000000	00 0 ISRAEL ELECTRIC CORPORATION LT 4.250%	D	05/10/2018	STANDARD CHARTERED BANK		4,737,500	5,000,000	54,306	2FE
000000	00 0 IVORY MERGER SUB INC TL +L350 0		04/13/2018	CITIGROUP GLOBAL MARKETS INC/		211,050	210,000		4FE
000000	00 0 LAS VEGAS SANDS LLC TL +L175 03		06/14/2018	SCOTIA CAPITAL MARKETS		1,995,000	2,000,000		3FE
000000	00 0 MICROCHIP TECH INC TL +L200 05/		06/07/2018	JP MORGAN SECURITIES LTD LDN		3,000,000	3,000,000		2FE
000000	00 0 OPEN TEXT CORP 05/23/25	A	06/21/2018	BARCLAYS CAPITAL INC		2,002,500	2,000,000		2FE
000000	00 0 PORTS AMERICA HOLDINGS INC TL +L275		06/14/2018	Various		8,000,000	8,000,000		3Z
000000	00 0 STADCO LA LLC 4.229% 05/01/23		06/29/2018	JP MORGAN SECURITIES LTD LDN		3,342,634	3,342,634		2Z
000000	00 0 UNITED AIRLINES INC210795 04/01		06/21/2018	JP MORGAN SECURITIES LTD LDN		1,003,750	1,000,000		2FE
000000	00 0 VALEANT PHARMACEUTICALS INTERN	A	06/20/2018	BARCLAYS CAPITAL INC		1,998,750	2,000,000		3FE
000000	00 0 VISTRA ENERGY CORP TL +L200 12/		06/20/2018	CREDIT SUISSE SECURITIES USA L		998,750	1,000,000		2FE

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### SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
000000 00 0	WEST CORP TL +L350 10/10/24.....		04/17/2018.....	CREDIT SUISSE SECURITIES USA L.....		1,498,125	1,500,000		3FE.....
000000 00 0	WYNDHAM HOTELS & RESORTS INC TL +L175.....		06/15/2018.....	BANK OF AMERICA N.A.....		2,000,000	2,000,000		2FE.....
00122@ AA 9	AES SOUTHLAND ENERGY LLC 4.500% 02/29/.....		05/31/2018.....	CITIBANK N.A.....		1,900,000	1,900,000		2FE.....
00176A AX 3	AMERICAN MONEY MANAGEMENT CORP 3.369%.....		04/20/2018.....	SOCIETE GENERALE.....		2,980,800	3,000,000		1FE.....
00176A BB 0	AMERICAN MONEY MANAGEMENT CORP 3.959%.....		04/20/2018.....	SOCIETE GENERALE.....		3,000,000	3,000,000		1FE.....
01750L AA 1	ALLEGRO CLO VIII LTD ALLEG_18- 3.448%.....		06/29/2018.....	BARCLAYS CAPITAL INC.....		1,000,000	1,000,000		1FE.....
01750L AC 7	ALLEGRO CLO VIII LTD ALLEG_18- 4.018%.....		06/29/2018.....	BARCLAYS CAPITAL INC.....		1,000,000	1,000,000		1FE.....
040104 PB 1	ARGENT SECURITIES INC ARSI_05- 2.431%.....		04/27/2018.....	CREDIT SUISSE SECURITIES USA L.....		3,568,732	3,573,198	1,332	1FM.....
04017F AE 9	ARES CLO LTD ARES_18-48A 3.939% 07/20/.....		05/24/2018.....	BANK OF AMERICA N.A.....		1,000,000	1,000,000		1FE.....
04317@ BC 1	ARTHUR J GALLAGHER&CO 3.733% 06/13/24.....		06/13/2018.....	BANK OF AMERICA N.A.....		12,500,000	12,500,000		2Z.....
04410R AG 1	ASHFORD HOSPITALITY TRUST INC 3.323% 0.....		04/27/2018.....	BANK OF AMERICA N.A.....		3,750,000	3,750,000		1FE.....
04410R AJ 5	ASHFORD HOSPITALITY TRUST INC 3.473% 0.....		04/27/2018.....	BANK OF AMERICA N.A.....		2,000,000	2,000,000		1FE.....
05959L AG 8	BANCO DO BRASIL SA CAYMAN ISL 4.875% 0.....	D	04/12/2018.....	CITIGROUP GLOBAL MARKETS INC/.....		600,000	600,000		3FE.....
05964H AH 8	BANCO SANTANDER SA 3.459% 04/12/23.....	D	04/09/2018.....	CITIGROUP GLOBAL MARKETS INC/.....		10,000,000	10,000,000		1FE.....
07331Q AA 5	BAYVIEW OPPORTUNITY MASTER FUN 4.000%.....		05/01/2018.....	CITIGROUP GLOBAL MARKETS INC/.....		5,298,558	5,233,144	2,243	1FM.....
10482T AA 0	BRAEMAR HOTELS & RESORTS TRUST 2.893%.....		05/22/2018.....	BANK OF AMERICA N.A.....		3,000,000	3,000,000		1FE.....
10482T AG 7	BRAEMAR HOTELS & RESORTS TRUST 3.123%.....		05/22/2018.....	BANK OF AMERICA N.A.....		1,000,000	1,000,000		1FE.....
12549F BP 3	CIFC FUNDING LTD CIFC_13-4A 3.958% 04/.....	D	05/21/2018.....	BANK OF AMERICA N.A.....		2,000,000	2,000,000		1FE.....
14311X AA 0	CARLYLE GLOBAL MARKET STRATEGI 3.379%.....	D	04/17/2018.....	CITIGROUP GLOBAL MARKETS INC/.....		4,000,000	4,000,000		1FE.....
14311X AC 6	CARLYLE GLOBAL MARKET STRATEGI 3.859%.....	D	04/17/2018.....	CITIGROUP GLOBAL MARKETS INC/.....		3,000,000	3,000,000		1FE.....
14315L AE 4	CARLYLE GLOBAL MARKET STRATEGI 3.916%.....	D	05/23/2018.....	CITIGROUP GLOBAL MARKETS INC/.....		2,000,000	2,000,000		1FE.....
18683K AM 3	CLIFFS NATURAL RESOURCES INC 5.750% 03.....		04/27/2018.....	Tax Free Exchange.....		337,659	355,000	3,175	4FE.....
23306G AC 1	DBGS MORTGAGE TRUST DBGS_18-BI 2.788%.....		06/01/2018.....	DEUTSCHE BANK SECURITIES INC.....		994,832	1,000,000		1FE.....
23306G AE 7	DBGS MORTGAGE TRUST DBGS_18-BI 2.850%.....		06/01/2018.....	DEUTSCHE BANK SECURITIES INC.....		988,530	1,000,000		1FE.....
23330J AA 9	DP WORLD LTD 6.850% 07/02/37.....	D	06/29/2018.....	BANK OF AMERICA N.A.....		4,827,900	4,200,000	799	2FE.....
23636A AQ 4	DANSKE BANK AS 3.386% 09/12/23.....	D	06/05/2018.....	BANK OF AMERICA N.A.....		10,000,000	10,000,000		1FE.....
26245M AG 6	DRYDEN SENIOR LOAN FUND DRSLF_ 3.898%.....	C	05/09/2018.....	CITIGROUP GLOBAL MARKETS INC/.....		5,000,000	5,000,000		1FE.....
28852L AA 1	ELLINGTON CLO I LTD ECLO_18-3A 4.009%.....	C	06/06/2018.....	CITIGROUP GLOBAL MARKETS INC/.....		1,000,000	1,000,000		1FE.....
33830C AC 4	DBGS MORTGAGE TRUST DBGS_18-5B 2.903%.....		06/08/2018.....	DEUTSCHE BANK SECURITIES INC.....		2,483,368	2,500,000		1FE.....
34960J AS 4	FORTRESS CREDIT OPPORTUNITIES 3.697% 0.....		06/29/2018.....	NATIXIS SECURITIES AMERICAS LL.....		1,000,000	1,000,000		1FE.....
34960J AY 1	FORTRESS CREDIT OPPORTUNITIES 4.987% 0.....		06/29/2018.....	NATIXIS SECURITIES AMERICAS LL.....		1,000,000	1,000,000		1FE.....
36255C AA 7	GPMT 2018-FL1 LTD GPMT_18-FL1 2.985% 1.....		04/26/2018.....	WELLS FARGO & CO.....		2,000,000	2,000,000		1FE.....
36320U AC 4	GALAXY CLO LTD GALXY_18-27A 3.350% 05/.....		04/03/2018.....	GOLDMAN SACHS & COMPANY.....		3,000,000	3,000,000		1FE.....
36321J AC 8	GALAXY CLO LTD GALXY_18-28A 3.448% 07/.....	C	06/29/2018.....	GOLDMAN SACHS & COMPANY.....		1,000,000	1,000,000		1FE.....
370334 CC 6	GENERAL MILLS INC 3.363% 10/17/23.....		04/03/2018.....	GOLDMAN SACHS & COMPANY.....		7,000,000	7,000,000		2FE.....
374297 B* 9	GETTY REALTY CORP. 5.470% 06/21/28.....		06/21/2018.....	DIRECT.....		5,400,000	5,400,000		2FE.....
38175N AA 6	GOLUB CAPITAL PARTNERS CLO LTD 3.739%.....	C	05/25/2018.....	WELLS FARGO & CO.....		1,000,000	1,000,000		1FE.....
46645G AE 8	JP MORGAN MORTGAGE TRUST JPMMT 3.500%.....		05/08/2018.....	CREDIT SUISSE SECURITIES USA L.....		1,022,552	1,028,336	900	1FM.....
48121@ AE 1	JRD HOLDINGS LLC 3.710% 04/25/25.....		04/25/2018.....	BANK OF AMERICA N.A.....		2,100,000	2,100,000		2FE.....
50188G AT 0	LCM LTD PARTNERSHIP LCM_18A 3.379% 04/.....	D	04/12/2018.....	NATIXIS SECURITIES AMERICAS LL.....		2,000,000	2,000,000		1FE.....
50188H AC 5	LCM LTD PARTNERSHIP LCM_18A 8.309% 04/.....	D	04/12/2018.....	NATIXIS SECURITIES AMERICAS LL.....		4,100,000	4,100,000		3AM.....
526057 CD 4	LENNAR CORP 4.750% 11/29/27.....		06/11/2018.....	Tax Free Exchange.....		1,295,000	1,295,000	2,050	3FE.....
52729K AN 6	LEVEL 3 FINANCING INC TLB L+225.....		06/06/2018.....	BANK OF AMERICA N.A.....		3,011,250	3,000,000		2FE.....
55819T AW 1	MADISON PARK FUNDING LTD MDPK_ 5.359%.....		06/15/2018.....	BARCLAYS CAPITAL INC.....		1,000,000	1,000,000		2AM.....
55954E AQ 2	MAGNETITE CLO MAGNE_16-17A 3.459% 07/2.....	C	06/21/2018.....	DEUTSCHE BANK SECURITIES INC.....		1,000,000	1,000,000		1FE.....
61744C PK 6	MORGAN STANLEY ABS CAPITAL I M 3.006%.....		04/05/2018.....	JP MORGAN SECURITIES LTD LDN.....		953,209	955,000	1,035	2AM.....

QE04.1

### SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
67091T AC 9	OCP SA 4.500% 10/22/25.....	C.....	05/10/2018.....	J.P. MORGAN SECURITIES PLC.....		763,000	800,000	2,200	2FE.....
692733 AB 4	OZTEL HOLDINGS SPC LTD 6.625% 04/24/28.....	D.....	04/17/2018.....	CITIGROUP GLOBAL MARKETS INC/.....		3,732,094	3,800,000		2FE.....
70069F JS 7	PARK PLACE SECURITIES INC PPSI 3.036%.....		05/30/2018.....	BREAN CAPITAL LLC.....		3,598,875	3,600,000	2,033	1FM.....
76119H AA 8	RESIMAC MBS TRUST RESI_18-1A 2.839% 11.....	C.....	05/17/2018.....	NATIONAL AUSTRALIA BANK LIMITE.....		2,000,000	2,000,000		1FE.....
780097 BH 3	ROYAL BANK OF SCOTLAND GROUP P 3.885%.....	D.....	06/20/2018.....	BANK OF AMERICA N.A.....		10,000,000	10,000,000		2FE.....
78516F AA 7	SABAL TRAIL TRANSMISSION LLC 4.246% 05.....		05/02/2018.....	MIZUHO SECURITIES USA INC.....		2,507,200	2,500,000	1,179	2FE.....
84858* AA 5	SPIRIT AIRLINES 2017-1 CLASS C 5.110%.....		05/10/2018.....	MORGAN STANLEY BANK N.A.....		2,600,000	2,600,000		2FE.....
84858@ AA 3	SPIRIT AIRLINES 2015-1 4.930% 04/01/23.....		05/10/2018.....	MORGAN STANLEY BANK N.A.....		5,200,000	5,200,000		2FE.....
88167A AL 5	TEVA PHARMACEUTICAL FINANCE NE 6.000%.....	D.....	05/22/2018.....	Tax Free Exchange.....		2,715,671	2,750,000	31,167	3FE.....
89175V AA 1	TOWD POINT MORTGAGE TRUST TPMT 3.250%.....		05/29/2018.....	JP MORGAN SECURITIES LTD LDN.....		7,276,276	7,300,000	19,771	1FE.....
91832C AA 4	VM HOLDING SA 5.375% 05/04/27.....	D.....	05/10/2018.....	Various.....		4,946,250	5,000,000	7,465	3FE.....
92325Q AA 5	VENTURE CDO LTD VENTR_18-32A 3.455% 07.....		06/15/2018.....	JEFFERIES & COMPANY INC.....		1,000,000	1,000,000		1FE.....
92325Q AQ 0	VENTURE CDO LTD VENTR_18-32A 4.005% 07.....		06/15/2018.....	JEFFERIES & COMPANY INC.....		1,000,000	1,000,000		1FE.....
948214 AS 0	WEBSTER PARK CLO LTD WPARK_15- 3.959%.....	C.....	06/15/2018.....	CITIGROUP GLOBAL MARKETS INC/.....		1,000,000	1,000,000		1FE.....
97655J AH 5	WINWATER MORTGAGE LOAN TRUST W 3.500%.....		06/07/2018.....	CREDIT SUISSE SECURITIES USA L.....		3,025,069	3,046,849	3,258	1FM.....
P4001# AA 8	EOLICA MESA LA PAZ S DE RL DE 5.980% 1.....		05/21/2018.....	JP MORGAN SECURITIES LTD LDN.....		1,500,000	1,500,000		2FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					241,465,650	241,366,000	132,913	XXX.....
8399997	Total - Bonds - Part 3.....					393,740,640	392,707,801	705,403	XXX.....
8399999	Total - Bonds.....					393,740,640	392,707,801	705,403	XXX.....
<b>Common Stocks - Industrial and Miscellaneous</b>									
31338# 11 2	FEDERAL HOME LOAN BANK OF BOST.....		04/09/2018.....	ISSUING COMPANY.....		7,539,000	753,900	XXX	A.....
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					753,900	753,900	0	XXX.....
<b>Common Stocks - Parent, Subsidiaries and Affiliates</b>									
59188# 10 6	Metropolitan Direct Property METROPOLITA.....		06/28/2018.....	Capital Contribution.....		2,000,000	XXX		K.....
9199999	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					2,000,000	XXX	0	XXX.....
9799997	Total - Common Stocks - Part 3.....					2,753,900	XXX	0	XXX.....
9799999	Total - Common Stocks.....					2,753,900	XXX	0	XXX.....
9899999	Total - Preferred and Common Stocks.....					2,753,900	XXX	0	XXX.....
9999999	Total - Bonds, Preferred and Common Stocks.....					396,494,540	XXX	705,403	XXX.....

QE04.2

(a) For all common stock bearing NAIC market indicator "U" provide the number of such issues:.....0.

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
<b>Bonds - U.S. Government</b>																					
36225B QJ 0	GINNIE MAE I GNMA I 7.000% 781357 7.00		06/01/2018	Paydown.....		4,239	4,239	4,165	4,198		42		42		4,239			0	121	10/15/2025	1.....
36225B QL 5	GINNIE MAE I GNMA I 6.500% 781359 6.50		06/01/2018	Paydown.....		4,756	4,756	4,650	4,698		57		57		4,756			0	125	12/15/2025	1.....
36225B QN 1	GINNIE MAE I GNMA I 7.500% 781361 7.50		06/01/2018	Paydown.....		6,729	6,729	6,550	6,630		100		100		6,729			0	202	12/15/2025	1.....
36225B QR 2	GINNIE MAE I GNMA I 8.000% 781364 8.00		06/01/2018	Paydown.....		46	46	47	47				0		46			0	2	12/15/2030	1.....
36225B QV 3	GINNIE MAE I GNMA I 9.000% 781368 9.00		06/01/2018	Paydown.....		71	71	69	70				0		71			0	3	12/15/2019	1.....
912828 3C 2	UNITED STATES TREASURY 2.000% 10/31/22		06/13/2018	BANK OF AMERICA N.A.....		9,677,324	10,000,000	9,960,176	9,961,181		3,490		3,490		9,964,671		(287,347)	(287,347)	124,457	10/31/2022	1.....
912828 3Q 1	UNITED STATES TREASURY 2.000% 01/15/21		06/05/2018	BNP PARIBAS.....		9,857,793	10,000,000	9,904,708			10,553		10,553		9,915,261		(57,468)	(57,468)	78,453	01/15/2021	1.....
912828 3Y 4	UNITED STATES TREASURY 2.250% 02/29/20		06/13/2018	GOLDMAN SACHS & COMPANY..		9,955,449	10,000,000	9,990,645			1,130		1,130		9,991,775		(36,326)	(36,326)	64,810	02/29/2020	1.....
912828 4G 2	UNITED STATES TREASURY 2.375% 04/15/21		05/03/2018	JEFFERIES & COMPANY INC.....		9,933,574	10,000,000	9,956,270			658		658		9,956,928		(23,354)	(23,354)	12,329	04/15/2021	1.....
912828 B3 3	UNITED STATES TREASURY 1.500% 01/31/19		04/11/2018	Various.....		21,894,526	22,000,000	21,932,153	21,934,155		15,872		15,872		21,950,027		(55,500)	(55,500)	224,213	01/31/2019	1.....
912828 N3 0	UNITED STATES TREASURY 2.125% 12/31/22		05/23/2018	Various.....		34,012,625	35,000,000	34,774,875			13,971		13,971		34,788,845		(776,220)	(776,220)	245,960	12/31/2022	1.....
912828 P9 5	UNITED STATES TREASURY 1.000% 03/15/19		06/12/2018	Various.....		41,592,338	42,000,000	41,580,084	41,582,942		147,087		147,087		41,730,028		(137,690)	(137,690)	304,158	03/15/2019	1.....
912828 SH 4	UNITED STATES TREASURY 1.375% 02/28/19		05/02/2018	Various.....		69,513,805	70,000,000	69,674,749	69,687,388		84,543		84,543		69,771,930		(258,125)	(258,125)	629,847	02/28/2019	1.....
0599999	Total - Bonds - U.S. Government.....					206,453,275	209,015,841	207,789,141	143,181,309	0	277,503	0	277,503	0	208,085,306	0	(1,632,030)	(1,632,030)	1,684,680	XXX	XXX
<b>Bonds - All Other Government</b>																					
040114 HQ 6	ARGENTINA REPUBLIC OF GOVT 5.875% 01/1	C	05/21/2018	Various.....		7,145,500	8,000,000	7,925,600			2,012		2,012		7,927,612		(782,112)	(782,112)	171,681	01/11/2028	4FE.....
682051 AH 0	OMAN SULTANATE OF GOVERNMENT 5.625% 01	D	04/18/2018	Various.....		3,648,000	3,800,000	3,796,264			72		72		3,796,336		(148,336)	(148,336)	55,219	01/17/2028	2FE.....
1099999	Total - Bonds - All Other Government.....					10,793,500	11,800,000	11,721,864	0	0	2,084	0	2,084	0	11,723,948	0	(930,448)	(930,448)	226,900	XXX	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
30711X C2 8	FANNIE MAE CONNECTICUT AVENUE 2.741% 0		06/25/2018	Paydown.....		120,292	120,292	120,292					0		120,292			0	607	08/25/2030	2Z.....
31283H NA 9	FEDERAL HOME LOAN MORTGAGE COR FHLMC 7.5		06/01/2018	Paydown.....		19	19	19	19				0		19			0	1	12/01/2030	1.....
31283H NE 1	FEDERAL HOME LOAN MORTGAGE COR 8.000%		06/01/2018	Paydown.....		2	2	2	2				0		2			0		10/01/2030	1.....
3132L8 7B 7	FEDERAL HOME LOAN MORTGAGE COR 4.000%		06/01/2018	Paydown.....		60,380	60,380	62,002			(1,623)		(1,623)		60,380			0	277	11/01/2047	1.....
3132XV 3J 0	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2018	Paydown.....		199,004	199,004	202,401			(3,397)		(3,397)		199,004			0	1,985	01/01/2048	1.....

QE05

**SCHEDULE D - PART 4**

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

QE05.1

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3132XV EY 5	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2018	Various.....		264,357	264,357	271,999			(7,642)		(7,642)		264,357			.0	3,079	12/01/2047	1.....
3132XW ZJ 3	FEDERAL HOME LOAN MORTGAGE COR 4.000%		06/01/2018	Various.....		91,068	91,068	93,352			(2,284)		(2,284)		91,068			.0	.678	02/01/2048	1.....
3137A9 EB 8	FREDDIE MAC FHLMC_3840 3.500% 04/01/26		05/24/2018	RBC DOMINION SECURITIES INC		8,071,901	7,952,000	8,124,086			(7,989)		(7,989)		8,116,097		(44,196)	(44,196)	68,807	04/01/2026	1.....
31402C 5L 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 6.50		06/01/2018	Paydown.....		2,034	2,034	1,950	1,970		.64		.64		2,034			.0	.52	12/01/2031	1.....
3140GQ 3F 1	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2018	Paydown.....		391,767	391,767	407,530			(15,763)		(15,763)		391,767			.0	3,896	08/01/2047	1.....
3140GS PD 8	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2018	Paydown.....		201,550	201,550	207,454			(5,905)		(5,905)		201,550			.0	2,077	09/01/2047	1.....
3140H3 7J 9	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2018	Paydown.....		172,584	172,584	176,683			(4,099)		(4,099)		172,584			.0	.575	04/01/2048	1.....
3140H3 WY 8	FEDERAL NATIONAL MORTGAGE ASSO 2.647%		06/01/2018	Various.....		11,735,830	11,753,559	11,748,050			6,762		6,762		11,754,811		(18,981)	(18,981)	96,034	09/01/2047	1.....
3140H5 JN 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2018	Paydown.....		149,208	149,208	153,807			(4,599)		(4,599)		149,208			.0	1,656	01/01/2048	1.....
3140J7 XW 0	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2018	Paydown.....		211,399	211,399	218,236			(6,837)		(6,837)		211,399			.0	2,219	01/01/2048	1.....
3140J8 AL 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2018	Paydown.....		532,577	532,577	533,866			(1,290)		(1,290)		532,577			.0	3,127	06/01/2046	1.....
3140Q8 AH 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2018	Various.....		348,066	348,066	358,507			(10,442)		(10,442)		348,066			.0	4,245	12/01/2047	1.....
31418C UB 8	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2018	Paydown.....		187,588	187,588	192,102			(4,514)		(4,514)		187,588			.0	1,321	02/01/2048	1.....
373539 G5 8	GEORGIA ST HSG & FIN AUTH GEORGIA HOUSIN		05/01/2018	Call 100.0000.....		235,000	235,000	235,000	235,000				.0		235,000			.0	3,917	06/01/2030	1FE.....
41524C AU 8	HARRISON CNTY W VA CNTY COMMN County Com		06/04/2018	Call 100.0000.....		5,000,000	5,000,000	5,000,000	5,000,000				.0		5,000,000			.0	174,931	10/15/2037	2FE.....
462590 JJ 0	IOWA STUDENT LN LIQUIDITY CORP 5.300%		06/01/2018	Call 100.0000.....		410,000	410,000	410,000	410,000				.0		410,000			.0	10,865	12/01/2023	1FE.....
462590 JK 7	IOWA STUDENT LN LIQUIDITY CORP 5.400%		06/01/2018	Call 100.0000.....		415,000	415,000	415,000	415,000				.0		415,000			.0	11,205	12/01/2024	1FE.....
462590 JM 3	IOWA STUDENT LN LIQUIDITY CORP 5.600%		06/01/2018	Call 100.0000.....		820,000	820,000	820,000	820,000				.0		820,000			.0	22,960	12/01/2026	1FE.....
462590 JN 1	IOWA STUDENT LN LIQUIDITY CORP 5.700%		06/01/2018	Call 100.0000.....		410,000	410,000	410,000	410,000				.0		410,000			.0	11,685	12/01/2027	1FE.....
46613P L8 7	JEA FLA WTR & SWR SYS JACKSONVILLE ELECT		03/22/2018	Tax Free Exchange.....		5,217,915	5,000,000	5,592,700	5,232,811		(14,897)		(14,897)		5,217,915			.0	118,750	10/01/2032	1FE.....
46613P M6 0	JEA FLA WTR & SWR SYS JACKSONVILLE ELECT		03/22/2018	Tax Free Exchange.....		3,764,107	3,615,000	4,019,663	3,774,286		(10,179)		(10,179)		3,764,107			.0	85,856	10/01/2033	1FE.....

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
549310 VC 1	LUCAS CNTY OHIO LUCAS COUNTY OH PROMEDIC		03/22/2018	Tax Free Exchange.....		5,036,320	5,000,000	5,086,200	5,038,327		(2,006)		(2,006)		5,036,320			.0	88,194	11/15/2029	1FE.....
549310 VZ 0	LUCAS CNTY OHIO 5.000% 11/15/29.....		04/19/2018	FTN FINANCIAL CAPITAL MARKETS		3,489,353	3,220,000	3,243,390			(402)		(402)		3,242,989		246,364	246,364	70,661	11/15/2029	1FE.....
59465H RZ 1	MICHIGAN STATE HOSPITAL FINANC 5.000%		04/05/2018	MORGAN STANLEY & CO.....		5,624,850	5,000,000	5,784,800	5,593,781		(19,449)		(19,449)		5,574,333		50,517	50,517	100,000	11/15/2032	1FE.....
646080 HH 7	NEW JERSEY ST HIGHER ED ASSIST 6.125%		05/31/2018	Call 100.0000.....		7,260,000	7,260,000	7,260,000	7,260,000				.0		7,260,000			.0		06/01/2030	1FE.....
762315 HU 6	RHODE ISLAND ST STUDENT LN AUT 5.875%		05/15/2018	Call 100.0000.....		4,765,000	4,765,000	4,765,000	4,765,000				.0		4,765,000			.0	127,530	06/01/2028	1FE.....
773021 AB 6	ROCKDALE CNTY GA DEV AUTH Rockdale Count		06/01/2018	Call 100.0000.....		5,000,000	5,000,000	4,919,300	4,940,799		.894		.894		4,941,693		58,307	58,307	280,729	01/01/2034	3.....
796842 DF 6	SAN BERNARDINO CNTY CALIF SING 0.000%		05/02/2018	Call 49.7070.....		22,368	45,000	9,581	21,565		.404		.404		21,969		23,031	23,031	(22,632)	05/01/2031	1FE.....
917565 HP 1	UTAH TRANSIT AUTH Utah Tran Auth Sales T		06/15/2018	Call 100.0000.....		5,000,000	5,000,000	5,062,550	5,003,558		(3,558)		(3,558)		5,000,000			.0	131,250	06/15/2038	1FE.....
93978E A9 3	WASHINGTON ST HLTH CARE FACS A 5.250%		04/01/2018	Call 102.0000.....		1,530,000	1,500,000	1,500,000	1,500,000				.0		1,500,000			.0	69,375	10/01/2033	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.					76,739,539	75,332,454	77,405,522	50,422,118	0	(118,751)	0	(118,751)	0	76,417,129	0	315,042	315,042	1,475,912	XXX	XXX

QE052

**Bonds - Industrial and Miscellaneous**

000000 00 0	+L375		06/29/2018	Redemption 100.0000.....		2,500	2,500	2,513			(13)		(13)		2,500			.0	.47	01/23/2025	4FE.....
000000 00 0	AVAYA INC. 12/15/24.....		06/29/2018	Redemption 100.0000.....		2,500	2,500	2,506			(6)		(6)		2,500			.0	.5	12/15/2024	4FE.....
000000 00 0	AVOLON TLB BORROWER 1 LUXEMBOU Term B-2		05/21/2018	Tax Free Exchange.....		3,979,950	3,979,950	3,983,681	2,959,381	29,096	163		29,259		3,983,628		(3,678)	(3,678)	62,558	04/03/2022	3FE.....
000000 00 0	BARBRI INC 1st Lien Term Loan 1.....		04/02/2018	Redemption 100.0000.....		2,500	2,500	2,488	2,487		13		13		2,500			.0	.44	12/01/2023	4FE.....
000000 00 0	CALPINE CONSTRUCTION FINANCE C TL +L250		06/29/2018	Various.....		5,000	5,000	4,994	4,994		.6		.6		5,000			.0	.108	01/15/2025	3FE.....
000000 00 0	CALPINE CORP 01/15/24.....		06/29/2018	Redemption 100.0000.....		10,000	10,000	10,047			(47)		(47)		10,000			.0	.188	01/15/2024	3FE.....
000000 00 0	CHEMOURS COMPANY LLC TL +L175 0		06/29/2018	Redemption 100.0000.....		16,500	16,500	16,468			.32		.32		16,500			.0	.63	04/03/2025	2FE.....
000000 00 0	CROWN CASTLE INTL CORP TL +L137.5		06/14/2018	Redemption 100.0000.....		5,871,212	5,871,212	5,878,551			(7,339)		(7,339)		5,871,212			.0	.7158	08/29/2022	2FE.....
000000 00 0	DISCOVERY COMMUNICATIONS LLC TL +L162.5		05/31/2018	Redemption 100.0000.....		6,000,000	6,000,000	6,011,250			(11,250)		(11,250)		6,000,000			.0	27,508	03/06/2023	2FE.....
000000 00 0	DYNEGY INC 02/07/24.....		06/14/2018	Redemption 100.0000.....		1,000,000	1,000,000	1,004,023	1,003,991		(3,991)		(3,991)		1,000,000			.0	21,376	02/07/2024	3FE.....
000000 00 0	EG AMERICA LLC TL +L400 02/06/2		06/29/2018	Redemption 100.0000.....		7,500	7,500	7,463			.38		.38		7,500			.0	.83	02/06/2025	4FE.....
000000 00 0	EG FINCO LTD TL+ L400 02/06/25..	D	06/29/2018	Redemption 100.0000.....		2,500	2,500	2,494			.6		.6		2,500			.0	.32	02/06/2025	4FE.....
000000 00 0	ESH HOSPITALITY INC 08/30/23.....		06/29/2018	Redemption 100.0000.....		2,371	2,371	2,377			(6)		(6)		2,371			.0	.10	08/30/2023	3FE.....
000000 00 0	GARDA WORLD SECURITY CORP 05/24	A	04/30/2018	Redemption 100.0000.....		2,513	2,513	2,525			(13)		(13)		2,513			.0	.220	05/24/2024	4FE.....
000000 00 0	HB FULLER CO 10/20/24.....		06/01/2018	Redemption 100.0000.....		6,977	6,977	6,990			(13)		(13)		6,977			.0	.30	10/20/2024	3FE.....
000000 00 0	0		06/29/2018	Redemption 100.0000.....		2,500	2,500	2,506			(6)		(6)		2,500			.0	.44	03/31/2024	3FE.....
000000 00 0	IVORY MERGER SUB INC TL +L350 0		06/29/2018	Redemption 100.0000.....		525	525	528			(3)		(3)		525			.0	.6	03/07/2025	4FE.....

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
000000 00 0	LAS VEGAS SANDS LLC TL +L175 03		06/29/2018	Redemption 100.0000		5,000	5,000	4,988			13		13		5,000			0	8	03/27/2025	3FE
000000 00 0	MACDONALD DETTWILER&ASSOCIATES TL +L275		06/29/2018	Various		1,250	1,250	1,250	1,250				0	1,250			0	36	10/04/2024	3FE	
000000 00 0	OPEN TEXT CORP 05/23/25	A	06/29/2018	Redemption 100.0000		5,000	5,000	5,006			(6)		(6)	5,000			0	8	05/23/2025	2FE	
000000 00 0	TRICO PRODUCTS CORP TL +L550 01		06/29/2018	Redemption 100.0000		12,500	12,500	12,250			250		250	12,500			0	322	01/26/2025	4FE	
000000 00 0	TYCO INTERNATIONAL HOLDING SAR TL L+175	D	04/05/2018	Redemption 100.0000		235,427	235,427	235,722	235,704		(276)		(276)	235,427			0	2,534	03/02/2020	2FE	
00115* AA 0	AES ILLUMINA LLC 6.000% 03/26/32		06/30/2018	Redemption 100.0000		59,866	59,866	59,866	52,162	7,704			7,704	59,866			0	1,816	03/26/2032	4	
01749B AA 7	ALLEGRO CLO I LTD ALLEG_17-2A 2.861% 0		06/14/2018	DEUTSCHE BANK SECURITIES INC		5,001,500	5,000,000	5,000,000	5,000,000				0	5,000,000		1,500	1,500	60,406	01/16/2030	1FE	
02377A AA 6	AMERICAN AIRLINES 3.700% 10/01/26		04/01/2018	Redemption 100.0000		37,106	37,106	37,106	37,106				0	37,106			0	686	10/01/2026	1FE	
03065H AC 2	AMERICREDIT AUTOMOBILE RECEIVA 2.325%		05/03/2018	Various		22,562,018	22,553,354	22,553,354					0	22,553,354		8,664	8,664	92,226	12/18/2020	1FE	
03852J AA 9	ARAMARK SERVICES INC TL +L200 0		06/12/2018	Various		998,747	997,500	997,500	997,500				0	997,500		1,247	1,247	17,079	03/11/2025	3FE	
040104 PB 1	ARGENT SECURITIES INC ARSI_05-2.431%		06/25/2018	Paydown		137,481	137,481	137,309			172		172	137,481			0	414	11/25/2035	1FM	
05330A AA 5	RUTA DEL MAIPO SOCIEDAD CONCES AUTOPISTA	D	06/15/2018	Redemption 100.0000		361,998	361,998	390,958	374,901		(12,903)		(12,903)	361,998			0	13,345	06/15/2022	2FE	
05349U AW 2	AVAYA INC. TL +L475 12/15/24		06/18/2018	Tax Free Exchange		999,815	997,500	987,525	987,533		(475)		(475)	987,058		12,757	12,757	32,258	12/15/2024	4FE	
05604X AP 1	BWAY HOLDING CO TL L+325 04/03/		06/29/2018	Redemption 100.0000		2,500	2,500	2,500	2,500				0	2,500			0	61	04/03/2024	4FE	
05990T AU 1	BANC OF AMERICA FUNDING CORPOR 3.750%		06/01/2018	Paydown		147,093	147,093	147,093	147,093				0	147,093			0	2,122	02/01/2037	1FM	
07331Q AA 5	BAYVIEW OPPORTUNITY MASTER FUN 4.000%		06/28/2018	Paydown		240,256	240,256	243,259			(3,003)		(3,003)	240,256			0	1,207	06/28/2053	1FM	
07331U AA 6	BAYVIEW OPPORTUNITY MASTER FUN 3.500%		06/28/2018	Paydown		251,937	251,937	253,787			(1,850)		(1,850)	251,937			0	2,152	06/28/2057	1FM	
07333A AA 8	BAYVIEW OPPORTUNITY MASTER FUN 3.500%		06/28/2018	Paydown		635,078	635,078	640,040			(4,962)		(4,962)	635,078			0	5,377	05/28/2069	1FM	
12543K AN 4	CHS/COMMUNITY HEALTH SYSTEMS I.		06/07/2018	Various		2,643	2,643	2,643	2,515	128			128	2,643			0	81	01/27/2021	4FE	
126650 DB 3	CVS HEALTH CORP 2.957% 03/09/20		06/15/2018	WELLS FARGO & CO		10,038,500	10,000,000	10,027,100			(3,066)		(3,066)	10,024,034		14,466	14,466	78,381	03/09/2020	2FE	
126694 3B 2	CWHL_06-8 CWHL 2006-8 1A1 6.000% 05/01		06/01/2018	Paydown		34,311	39,856	36,353	35,910		(1,599)		(1,599)	34,311			0	919	05/01/2036	3FM	
12702* AA 4	CVS PASSTHROUGH TRUST 3.901% 10/10/39		06/10/2018	Redemption 100.0000		46,112	46,112	46,112	46,112				0	46,112			0	750	10/10/2039	2Z	
15033E AA 6	CEDAR FUNDING LTD CEDF_18-9A 3.339% 04	D	06/14/2018	CITIGROUP GLOBAL MARKETS INC/		3,988,000	4,000,000	4,000,000					0	4,000,000		(12,000)	(12,000)	16,445	04/20/2031	1FE	
18143E AC 3	CLARK EQUIPMENT COMPANY 05/18/2		04/04/2018	BANK OF AMERICA N.A.		449,230	448,669	449,230			7		7	449,237		(7)	(7)	368	05/18/2024	3FE	
18683K AK 7	CLIFFS NATURAL RESOURCES INC 5.750% 03		04/27/2018	Tax Free Exchange		337,659	355,000	337,250			409		409	337,659			0	13,382	03/01/2025	4FE	

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### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
24702N AZ 3	DELL INTERNATIONAL LLC/EMC COR TL L+200		04/30/2018	Redemption 100.0000		5,013	5,013	5,028			(16)		(16)		5,013			0	31	09/07/2023	2FE
25365* AA 4	DIEBOLD INC 11/06/23		04/12/2018	Various		1,210,822	1,208,065	1,213,350	1,208,065	6,146	3,858		10,004		1,218,068		(7,247)	(7,247)	24,111	11/06/2023	4FE
26908B AE 3	ESH HOSPITALITY INC TL +L225	08	05/22/2018	Tax Free Exchange		950,875	948,504	950,875	950,579	384	608		992		951,570		(695)	(695)	15,005	08/30/2023	3FE
40409V AR 5	HB FULLER CO TL L+225	10/20/24	04/23/2018	Tax Free Exchange		996,866	995,000	1,001,219	998,041	3,257	(130)		3,127		1,001,167		(4,301)	(4,301)	13,286	10/20/2024	3FE
44043V AC 2	HORIZON PHARMA INC 03/29/24		06/21/2018	Various		108,809	108,809	109,058	109,101		(292)		(292)		108,809			0	2,924	03/29/2024	3FE
46645G AE 8	JP MORGAN MORTGAGE TRUST JPMMT 3.500%		06/01/2018	Paydown		8,889	8,889	8,839			50		50		8,889			0	26	10/01/2045	1FM
50152# AL 1	KWIK TRIP INC 4.080% 05/24/37		05/24/2018	Redemption 100.0000		60,116	60,116	60,116	60,116				0		60,116			0	1,226	05/24/2037	3
513076 AZ 2	03/1		06/29/2018	Redemption 100.0000		2,500	2,500	2,497			3		3		2,500			0	26	03/14/2025	2FE
52524V AQ 2	LEHMAN XS TRUST LXS_07-15N 2.991% 08/2		06/25/2018	Paydown		222,035	276,927	197,574	203,707		18,328		18,328		222,035			0	2,722	08/26/2047	1FM
526057 CB 8	LENNAR CORP 4.750% 11/29/27		06/11/2018	Tax Free Exchange		1,295,000	1,295,000	1,295,000	1,295,000				0		1,295,000			0	32,807	11/29/2027	3FE
54948F AB 4	LUCID ENERGY GROUP II BORROWER TL +L300		06/29/2018	Redemption 100.0000		7,500	7,500	7,500					0		7,500			0	115	02/17/2025	4FE
58404B AA 3	MEDALLION MIDLAND ACQUISITION TL +L325		06/29/2018	Redemption 100.0000		2,500	2,500	2,509	2,498	11	(9)		2		2,500			0	63	10/30/2024	3FE
63939U AC 1	NAVITAS MIDSTREAM MIDLAND BASI TL +L450		06/29/2018	Redemption 100.0000		7,500	7,500	7,463	7,463		37		37		7,500			0	224	12/13/2024	4FE
65339K AT 7	NEXTERA ENERGY CAPITAL HOLDING 3.550%		04/06/2018	WELLS FARGO & CO		7,277,175	7,500,000	7,478,700	7,479,935		497		497		7,480,432		(203,257)	(203,257)	117,594	05/01/2027	2FE
68389F CG 7	OPTION ONE MORTGAGE LOAN TRUST OOMLT 200		06/25/2018	Paydown		1,454	1,454	1,452	1,454				0		1,454			0	14	08/25/2032	1FM
71645W AS 0	PETROBRAS INTL FINANCE COMPANY 6.750%	D	06/06/2018	Call 92.0000		153,640	167,000	145,708	146,106		142		142		146,248		20,752	20,752	(3,684)	01/27/2041	3FE
71647N AA 7	PETROBRAS GLOBAL FINANCE BV 5.625% 05/	D	06/06/2018	Call 81.5000		244,500	300,000	234,500	235,504		376		376		235,880		64,120	64,120	(46,313)	05/20/2043	3FE
71647N AZ 2	PETROBRAS GLOBAL FINANCE BV 5.750% 02/	D	04/11/2018	Various		4,513,990	4,630,000	4,556,013			947		947		4,556,960		(42,970)	(42,970)	52,926	02/01/2029	3FE
74958E AC 0	RESIDENTIAL ASSET SECURITIES C RFMSI 200		06/06/2018	Various		225,365	231,047	230,343	220,476	9,848	(464)		9,384		229,859		(4,493)	(4,493)	7,107	12/01/2036	4FM
79575@ AK 3	SALTCHUK RESOURCES INC 4.270% 6/25/2028		06/25/2018	Redemption 100.0000		62,500	62,500	62,500	62,500				0		62,500			0	1,334	06/25/2028	1FE
808194 B* 4	A. SCHULMAN INC 06/01/22		05/31/2018	Redemption 100.0000		2,500	2,500	2,494	2,516		(16)		(16)		2,500			0	52	06/01/2022	3FE
80875A AP 6	Scintific Gms Int TL +L325 08/14		06/29/2018	Redemption 100.0000		5,000	5,000	5,021			(21)		(21)		5,000			0	78	08/14/2024	4FE
83610J AA 4	SOUND POINT CLO LTD 3.348% 04/15/31		06/14/2018	MIZUHO SECURITIES USA INC		3,987,200	4,000,000	4,000,000					0		4,000,000		(12,800)	(12,800)	17,142	04/15/2031	1FE
84130C A* 1	SOUTHCROSS ENERGY PARTNERS LP 0		06/29/2018	Various		4,898	4,898	4,813			86		86		4,898			0	122	08/04/2021	5FE
848609 AA 1	SPIRITS OF ST.LOUIS BASKETBALL 5.300%		06/30/2018	Redemption 100.0000		14,957	14,957	14,957	14,957				0		14,957			0	396	09/30/2021	2FE
85205T AF 7	SPIRIT AROSYSTMS 5.250% 03/15/22		06/29/2018	Call 102.6250		1,026,250	1,000,000	1,000,000	1,000,000				0		1,000,000			0	67,667	03/15/2022	2FE

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
85208E AB 6	SPRINT COMMUNICATIONS INC TL L+250		06/29/2018	Various.....		5,038	5,038	5,057			(19)		(19)		5,038			0	74	02/02/2024	3FE.....
86358E KX 3	STRUCTURED ASSET INVESTMENT LO 3.031%		06/25/2018	Paydown.....		43,443	43,443	43,335			109		109		43,443			0	417	09/25/2034	1FM.....
87165Y AC 7	SYMPHONY CLO LTD SYMP_18-19A 3.305% 04	C	06/14/2018	ROBERT W. BAIRD & CO.....		1,988,400	2,000,000	2,000,000					0		2,000,000		(11,600)	(11,600)	12,301	04/16/2031	1FE.....
87246Y AC 0	TIAA ASSET MANAGEMENT FINANCE 4.125% 1		04/06/2018	WELLS FARGO & CO.....		5,328,246	5,229,000	5,386,033	5,373,939		(5,129)		(5,129)		5,368,811		(40,564)	(40,564)	95,266	11/01/2024	2FE.....
87264A AL 9	T-MOBILE USA INC 6.625% 04/01/23.....		04/01/2018	Call 103.3130.....		1,033,130	1,000,000	1,000,000	1,000,000				0		1,000,000			0	66,255	04/01/2023	3FE.....
88031N AA 5	TENASKA ALABAMA Tenaska Alabama Partners		05/03/2018	Call 106.8019.....		1,172,767	1,098,077	1,119,254	1,103,772		(659)		(659)		1,103,113		(5,037)	(5,037)	100,952	06/30/2021	3FE.....
88167A AH 4	TEVA PHARMACEUTICAL FINANCE NE 6.000%	D	05/22/2018	Tax Free Exchange.....		2,715,671	2,750,000	2,714,883			789		789		2,715,671			0	31,167	04/15/2024	3FE.....
88327H AG 8	THARALDSON HOTEL PORTFOLIO TRU 3.146%		06/11/2018	Paydown.....		393,664	393,664	393,418			246		246		393,664			0	3,954	11/11/2022	1FE.....
88327H AJ 2	THARALDSON HOTEL PORTFOLIO TRU 3.396%		06/11/2018	Paydown.....		319,941	319,941	319,742			200		200		319,941			0	3,494	11/11/2022	1FE.....
89175V AA 1	TOWD POINT MORTGAGE TRUST TPMT 3.250%		06/01/2018	Paydown.....		65,445	65,445	65,232			213		213		65,445			0	177	03/01/2058	1FE.....
89675* AP 2	TRITON CONTAINER INTERNATIONAL 6.600%	C	04/30/2018	Redemption 100.0000.....		2,140,000	2,140,000	2,140,000	2,140,000				0		2,140,000			0	70,620	04/30/2022	2FE.....
89675* AR 8	TRITON CONTAINER INTERNATIONAL 6.650%	C	04/30/2018	Redemption 100.0000.....		660,000	660,000	660,000	660,000				0		660,000			0	21,945	04/30/2022	2FE.....
90011Q AA 8	Turk Telekomun 3.750% 06/19/19.....	C	04/06/2018	J.P. MORGAN SEC INC.....		397,600	400,000	398,448	399,515		88		88		399,603		(2,003)	(2,003)	4,625	06/19/2019	2FE.....
91809E AA 9	UTZ QUALITY FOODS LLC TL +L350.....		04/27/2018	Redemption 100.0000.....		10,000	10,000	10,063			(63)		(63)		10,000			0	148	11/21/2024	4FE.....
91911T AH 6	VALE OVERSEAS LTD VALE OVERSEAS LIMITED	D	04/13/2018	GOLDMAN SACHS & COMPANY..		511,915	430,000	506,325			(372)		(372)		505,953		5,962	5,962	11,989	11/21/2036	2FE.....
92211M AC 7	VANTAGE DATA CENTERS ISSUER LL 4.072%		06/15/2018	Paydown.....		12,500	12,500	12,500					0		12,500			0	126	02/16/2043	1FE.....
92343V DX 9	VERIZON COMMUNICATIONS INC 3.335% 03/1		06/15/2018	BARCLAYS CAPITAL INC.....		5,086,300	5,000,000	5,100,100			(5,525)		(5,525)		5,094,575		(8,275)	(8,275)	41,576	03/16/2022	2FE.....
95058X AE 8	WENDYS FUNDING LLC WEN_18-1A 3.884% 03		06/15/2018	Paydown.....		3,750	3,750	3,750	3,750				0		3,750			0	60	03/15/2048	2AM.....
973147 AD 3	WIND TRE SPA 5.000% 01/20/26.....	C	06/04/2018	GOLDMAN SACHS & COMPANY..		492,000	600,000	596,738	570,000	26,768	192		26,960		596,960		(104,960)	(104,960)	17,750	01/20/2026	3FE.....
L6232U AF 4	MALLINCKRODT INTERNATIONAL FIN... TL +L300	D	06/29/2018	Various.....		7,557	7,557	7,547			9		9		7,557			0	128	09/24/2024	3FE.....
L6232U AH 0	MALLINCKRODT INTERNATIONAL FIN... TL +L300	D	06/29/2018	Redemption 100.0000.....		16,250	16,250	16,209			41		41		16,250			0	191	02/24/2025	3FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					108,307,546	108,518,518	108,645,768	37,140,133	83,342	(35,614)	0	47,728	0	108,576,755	0	(334,419)	(334,419)	1,252,079	XXX	XXX
8399997	Total - Bonds - Part 4.....					402,293,860	404,666,813	405,562,295	230,743,560	83,342	125,222	0	208,564	0	404,803,138	0	(2,581,855)	(2,581,855)	4,639,571	XXX	XXX
8399999	Total - Bonds.....					402,293,860	404,666,813	405,562,295	230,743,560	83,342	125,222	0	208,564	0	404,803,138	0	(2,581,855)	(2,581,855)	4,639,571	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					402,293,860	XXX	405,562,295	230,743,560	83,342	125,222	0	208,564	0	404,803,138	0	(2,581,855)	(2,581,855)	4,639,571	XXX	XXX

QE055

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: .....0.

# SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)		
<b>Swaps - Hedging Effective - Foreign Exchange</b>																								
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2017-FXS-366223	C4931*BC6 KEYERA CORP.....	D 1.....	Currency	Bank of America NA B4TYDEB6GKMZO031MB27.....	06/20/2017	09/20/2027	.....	10,248,681	3.9365% [3.6800%]	.....	.....	15,753	.....(89,986)	.....	.....(186,315)	.....	.....515,716	.....	.....	.....155,683	.....	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 7LTFWZYICNSX8D621K86.....	02/24/2010	01/31/2021	.....	6,785,000	5.4700% [4.6600%]	.....	.....	43,668	.....947,250	.....	.....639,898	.....	.....166,250	.....	.....	.....54,616	.....	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	.....	3,430,000	4.7160% [3.5700%]	.....	.....	26,680	.....511,125	.....	.....369,634	.....	.....83,125	.....	.....	.....28,486	.....	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	.....	5,630,000	4.1100% [2.2100%]	.....	.....	50,344	.....(207,750)	.....	.....(524,628)	.....	.....166,250	.....	.....	.....93,363	.....	100/100.....		
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-189671	Portman Estate Funds (Multiple Cusips).....	D 1.....	Currency	Deutsche Bank AG 7LTFWZYICNSX8D621K86.....	02/06/2013	03/05/2028	.....	3,130,400	4.3475% [4.1300%]	.....	.....	11,653	.....489,900	.....	.....251,594	.....	.....65,000	.....	.....	.....48,717	.....	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	.....	10,550,100	5.4800% [5.0300%]	.....	.....	67,991	.....1,836,450	.....	.....1,335,813	.....	.....214,500	.....	.....	.....193,394	.....	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 G5GSEF7VJP57OJK5573.....	04/21/2017	05/24/2037	.....	6,270,040	4.1460% [2.7400%]	.....	.....	40,417	.....(199,185)	.....	.....(231,621)	.....	.....159,250	.....	.....	.....136,337	.....	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	.....	8,686,550	4.0750% [2.7700%]	.....	.....	49,496	.....(159,125)	.....	.....(286,332)	.....	.....217,750	.....	.....	.....131,385	.....	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	.....	612,420	5.4750% [3.9380%]	.....	.....	3,878	.....(22,731)	.....	.....(133,753)	.....	.....15,635	.....	.....	.....16,486	.....	100/97.....		
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-367530	G0892#AA8 BAZALGETTE TUNNEL LTD.....	D 1.....	Currency	Barclays Bank PLC G5GSEF7VJP57OJK5573.....	06/29/2017	09/28/2032	.....	12,710,600	3.9650% [2.8600%]	.....	.....	56,357	.....(227,850)	.....	.....(718,428)	.....	.....318,500	.....	.....	.....239,971	.....	100/100.....		
0879999. Total-Swaps-Hedging Effective-Foreign Exchange.....												0	0	366,238	2,878,098	XX	515,863	0	1,921,977	0	0	1,098,438	XXX	XXX
0909999. Total-Swaps-Hedging Effective.....												0	0	366,238	2,878,098	XX	515,863	0	1,921,977	0	0	1,098,438	XXX	XXX
<b>Swaps - Hedging Other - Foreign Exchange</b>																								
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-227508	D2736#AK5 FRITZ DRAXLMAIER GMBH & CO KG 4.0500 2024-04-02	D 1.....	Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76.....	02/21/2014	04/02/2024	.....	686,000	5.3160% [4.0500%]	.....	.....	5,937	.....58,129	.....	.....58,129	.....(13,567)	.....16,625	.....	.....	.....8,233	.....	0001.....		
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	.....	1,238,490	3.9665% [1.9600%]	.....	.....	11,800	.....(107,983)	.....	.....(107,983)	.....(33,140)	.....36,575	.....	.....	.....18,575	.....	0001.....		
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	.....	1,003,500	5.4263% [3.1250%]	.....	.....	10,365	.....(70,308)	.....	.....(70,308)	.....(5,677)	.....29,925	.....	.....	.....7,173	.....	0001.....		
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	.....	2,762,760	4.2075% [2.9600%]	.....	.....	15,088	.....(136,407)	.....	.....(136,407)	.....(418)	.....69,713	.....	.....	.....52,019	.....	0001.....		
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-367139	G7612#AA2 -Rock Rail Southwestern PLC.....	D 1.....	Currency	Deutsche Bank AG 7LTFWZYICNSX8D621K86.....	06/27/2017	12/31/2020	.....	7,304,199	1.0650% [1.0500%]	.....	.....	(2,111)	.....(4,701)	.....	.....(4,701)	.....(179,131)	.....185,865	.....	.....	.....57,824	.....	0001.....		
0939999. Total-Swaps-Hedging Other-Foreign Exchange.....												0	0	41,080	(261,270)	XX	(261,270)	(231,933)	338,702	0	0	143,824	XXX	XXX
0969999. Total-Swaps-Hedging Other.....												0	0	41,080	(261,270)	XX	(261,270)	(231,933)	338,702	0	0	143,824	XXX	XXX
1179999. Total-Swaps-Foreign Exchange.....												0	0	407,318	2,616,828	XX	254,593	(231,933)	2,260,679	0	0	1,242,261	XXX	XXX
1209999. Total-Swaps.....												0	0	407,318	2,616,828	XX	254,593	(231,933)	2,260,679	0	0	1,242,261	XXX	XXX
<b>Forwards - Hedging Other</b>																								
Currency Forward - BUY USD SELL EUR ; 2018-FOR-409534	Joint Venture Interests Portfolio.....	BA.....	Currency	Barclays Bank PLC G5GSEF7VJP57OJK5573.....	06/29/2018	07/25/2018	.....	6,140,743	0.8553	.....	.....	(522)	.....(522)	.....	.....(522)	.....(9,293)	.....8,771	.....	.....	.....8,036	.....	0001.....		
12229999. Total-Forwards-Hedging Other.....												0	0	0	(522)	XX	(522)	(9,293)	8,771	0	0	8,036	XXX	XXX
1269999. Total-Forwards.....												0	0	0	(522)	XX	(522)	(9,293)	8,771	0	0	8,036	XXX	XXX
1399999. Total-Hedging Effective.....												0	0	366,238	2,878,098	XX	515,863	0	1,921,977	0	0	1,098,438	XXX	XXX

QE06

## 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)
1409999. Total-Hedging Other.....										0	0	41,080	(261,792)	XX	(261,792)	(241,226)	347,473	0	0	151,859	XXX	XXX
1449999. TOTAL.....										0	0	407,318	2,616,306	XX	254,071	(241,226)	2,269,450	0	0	1,250,297	XXX	XXX

(b)

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

**SCHEDULE DB - PART B - SECTION 1**

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
<b>NONE</b>																					

QE07

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

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral		
<b>NAIC 1 Designation</b>											
Bank of America NA..... B4TYDEB6GKMZO031MB27	Y.....	Y.....	- .....	- .....	(160,294)	0	(0)	(256,623)	0	162,856	2,563
Barclays Bank PLC..... G5GSEF7VJP5I7OUK5573...	Y.....	Y.....	- .....	- .....	(427,557)	0	(0)	(950,571)	0	384,343	0
Citibank NA..... E57ODZWZ7FF32WEFA76	Y.....	Y.....	1,650,000	2,405,704	(633,996)	121,708	1,763,576	(1,189,102)	0	541,941	541,941
Deutsche Bank AG..... 7LTWFZYICNSX8D621K86..	Y.....	Y.....	961,574	1,437,150	(4,701)	470,875	891,492	(4,701)	0	161,157	161,157
0299999. Total NAIC 1 Designation.....			2,611,574	3,842,854	(1,226,548)	592,583	2,655,068	(2,400,997)	0	1,250,297	705,660
0999999. Gross Totals.....			2,611,574	3,842,854	(1,226,548)	592,583	2,655,068	(2,400,997)	0	1,250,297	705,660
1. Offset per SSAP No. 64.....											
2. Net after right of offset per SSAP No. 64.....				3,842,854	(1,226,548)						

QE08

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

Collateral for Derivative Instruments Open as of Current Statement Date

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)
<b>Collateral Pledged by Reporting Entity</b>								
Bank of America NA.....	B4TYDEB6GKMZO031MB27..	Treasury .....	912828 3P 3 UNITED STATES TREASURY .....	86,998	90,000	88,706	12/31/2024.	V.....
Bank of America NA.....	B4TYDEB6GKMZO031MB27..	Treasury .....	912828 U9 9 UNITED STATES TREASURY .....	333,515	335,000	335,048	12/31/2018.	V.....
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573....	Treasury .....	912828 3P 3 UNITED STATES TREASURY .....	1,204,434	1,246,000	1,228,082	12/31/2024.	V.....
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573....	Treasury .....	912810 QZ 4 UNITED STATES TREASURY .....	64,560	63,000	62,016	02/15/2043.	V.....
Citibank NA.....	E57ODZWZ7FF32TWEFA76..	Corporate.....	458140 AK 6 INTEL CORPORATION .....	332,820	300,000	334,992	10/01/2041.	V.....
Citibank NA.....	E57ODZWZ7FF32TWEFA76..	Treasury .....	912828 U9 9 UNITED STATES TREASURY .....	855,192	859,000	859,124	12/31/2018.	V.....
0199999. Totals.....				2,877,518	2,893,000	2,907,969	XXX	XXX
<b>Collateral Pledged to Reporting Entity</b>								
Citibank NA.....	E57ODZWZ7FF32TWEFA76..	Cash.....		1,650,000	1,650,000	XXX		V.....
Deutsche Bank AG.....	7LTFWZYICNSX8D621K86...	Cash.....		961,574	961,574	XXX		V.....
0299999. Totals.....				2,611,574	2,611,574	XXX	XXX	XXX

QE09

**SCHEDULE DL - PART 1**

**SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

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

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

(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
<b>U.S. Government - Issuer Obligations</b>						
912828 4G 2	UNITED STATES TREASURY.....		1.....	9,937,500	9,928,327	04/15/2021.....
912828 4L 1	UNITED STATES TREASURY.....		1.....	10,009,375	9,920,667	04/30/2023.....
0199999	U.S. Government - Issuer Obligations.....			19,946,875	19,848,994	XXX
0599999	Total - U.S. Government.....			19,946,875	19,848,994	XXX
<b>U.S. Spec. Rev. &amp; Spec. Assessment Oblig. and all Non-Guar. Oblig. of Agencies &amp; Authorities of Govts &amp; Their U.S. Political Subdivisions - Issuer Obligations</b>						
30711X C2 8	FANNIE MAE CONNECTICUT AVENUE.....		2Z.....	1,139,165	1,139,204	08/25/2030.....
3130AD 6W 7	FEDERAL HOME LOAN BANKS.....		1.....	9,805,150	10,000,000	12/29/2022.....
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....			10,944,315	11,139,204	XXX
<b>U.S. Spec. Rev. &amp; Spec. Assessment Oblig. and all Non-Guar. Oblig. of Agencies &amp; Authorities of Govts &amp; Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities</b>						
3128MJ 4C 1	FEDERAL HOME LOAN MORTGAGE COR.....		1.....	10,386,484	10,371,012	06/01/2048.....
3140H3 7J 9	FEDERAL NATIONAL MORTGAGE ASSO.....		1.....	20,224,559	20,223,154	04/01/2048.....
3140Q8 AH 8	FEDERAL NATIONAL MORTGAGE ASSO.....		1.....	24,352,914	25,125,439	12/01/2047.....
31418C XN 9	FEDERAL NATIONAL MORTGAGE ASSO.....		1.....	10,022,016	9,924,960	06/01/2048.....
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities.....			64,985,973	65,644,565	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations.....			75,930,288	76,783,769	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Issuer Obligations</b>						
04317@ BC 1	ARTHUR J GALLAGHER&CO.....		2Z.....	7,500,000	7,500,000	06/13/2024.....
126650 DD 9	CVS HEALTH CORP.....		2FE.....	5,016,825	5,000,000	03/09/2021.....
17401Q AR 2	CITIZENS BANK NA.....		2FE.....	9,977,750	10,000,000	03/29/2023.....
23636A AQ 4	DANSKE BANK AS.....		1FE.....	9,999,650	10,000,000	09/12/2023.....
345397 YY 3	FORD MOTOR CREDIT COMPANY LLC.....		2FE.....	9,026,244	9,000,000	04/05/2021.....
000000 00 0	STADCO LA LLC.....		2Z.....	777,930	739,236	05/01/2023.....
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....			42,298,399	42,239,236	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities</b>						
040104 PB 1	ARGENT SECURITIES INC ARSI_05.....		1FM.....	3,438,607	3,432,487	11/25/2035.....
07331Q AA 5	BAYVIEW OPPORTUNITY MASTER FUN.....		1FM.....	5,051,363	5,053,231	06/28/2053.....
07331U AA 6	BAYVIEW OPPORTUNITY MASTER FUN.....		1FM.....	3,805,299	3,822,285	06/28/2057.....
07333A AA 8	BAYVIEW OPPORTUNITY MASTER FUN.....		1FM.....	8,026,325	8,066,830	05/28/2069.....
46645G AE 8	JP MORGAN MORTGAGE TRUST JPMMT.....		1FM.....	1,011,182	1,013,791	10/01/2045.....
61744C PK 6	MORGAN STANLEY ABS CAPITAL I M.....		2AM.....	947,386	953,362	03/25/2035.....
70069F JS 7	PARK PLACE SECURITIES INC PPSI.....		1FM.....	3,613,974	3,598,721	06/25/2035.....
76119H AA 8	RESIMAC MBS TRUST RESL_18-1A.....		1FE.....	2,000,000	2,000,000	11/10/2049.....
86358E KX 3	STRUCTURED ASSET INVESTMENT LO.....		1FM.....	442,493	445,003	09/25/2034.....
89175V AA 1	TOWD POINT MORTGAGE TRUST TPMT.....		1FE.....	7,215,196	7,211,707	03/01/2058.....
97655J AH 5	WINWATER MORTGAGE LOAN TRUST W.....		1FM.....	2,831,505	2,808,862	01/03/2046.....
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....			38,383,330	38,406,279	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities</b>						
04410R AG 1	ASHFORD HOSPITALITY TRUST INC.....		1FE.....	1,748,144	1,750,000	04/15/2035.....
04410R AJ 5	ASHFORD HOSPITALITY TRUST INC.....		1FE.....	998,941	1,000,000	04/15/2035.....
05492C AA 5	BARCLAYS COMMERCIAL MORTGAGE S.....		1FE.....	1,997,736	2,000,000	02/15/2033.....
05547W AG 3	BARCLAYS COMMERCIAL MORTGAGE S.....		1FM.....	999,862	1,000,055	11/15/2034.....
05547W AJ 7	BARCLAYS COMMERCIAL MORTGAGE S.....		1FM.....	1,000,271	999,723	11/15/2034.....
05607D AJ 6	BX TRUST BX_17-SLCT.....		1FM.....	2,002,072	2,002,608	07/15/2034.....
10482T AA 0	BRAEMAR HOTELS & RESORTS TRUST.....		1FE.....	2,998,257	3,000,000	06/15/2035.....
10482T AG 7	BRAEMAR HOTELS & RESORTS TRUST.....		1FE.....	999,420	1,000,000	06/15/2035.....
12433P AJ 5	BX TRUST BX_17-APPL.....		1FM.....	904,747	905,592	07/15/2034.....
23306G AC 1	DBGS MORTGAGE TRUST DBGS_18-BI.....		1FE.....	997,190	994,866	05/15/2035.....
23306G AE 7	DBGS MORTGAGE TRUST DBGS_18-BI.....		1FE.....	994,652	988,545	05/15/2035.....
33830C AC 4	DBGS MORTGAGE TRUST DBGS_18-5B.....		1FE.....	2,483,439	2,483,380	06/15/2033.....
36255C AA 7	GPMT 2018-FL1 LTD GPMT_18-FL1.....		1FE.....	1,996,281	2,000,000	12/19/2035.....
61691K AG 6	MORGAN STANLEY CAPITAL I TRUST.....		1FM.....	999,315	1,000,000	11/15/2034.....
61691K AJ 0	MORGAN STANLEY CAPITAL I TRUST.....		1FM.....	1,000,544	1,000,000	11/15/2034.....
61691P AA 8	MORGAN STANLEY CAPITAL I TRUST.....		1FM.....	1,999,449	2,000,000	11/15/2034.....
61691P AG 5	MORGAN STANLEY CAPITAL I TRUST.....		1FM.....	1,999,450	2,000,000	11/15/2034.....
87266X AA 1	TPG REAL ESTATE FINANCE_TRTX_1.....		1FE.....	1,999,071	2,000,000	02/15/2035.....
88327H AG 8	THARALDSON HOTEL PORTFOLIO TRU.....		1FE.....	927,794	928,191	11/11/2022.....
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....			29,046,635	29,052,960	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities</b>						
04016V AA 3	ARES CLO LTD ARES_18-47A.....		1FE.....	998,307	1,000,000	04/15/2030.....
05607K AA 9	BXMT_17-FL1.....		1FE.....	2,004,543	2,000,000	06/15/2035.....
056162 AN 0	BABSON CLO LTD BABS_N_15-1A.....		1FE.....	997,292	1,000,000	01/20/2031.....
12550M AJ 9	CIFC FUNDING LTD CIFC_15-3A.....		1FE.....	995,057	1,000,000	04/19/2029.....
26249M AN 7	DRYDEN SENIOR LOAN FUND DRSLF.....		1FE.....	2,000,280	2,000,000	01/15/2031.....
26251L AC 8	DRYDEN SENIOR LOAN FUND DRSLF.....		1FE.....	2,994,804	3,000,000	04/18/2031.....
28852E AA 7	ELLINGTON CLO I LTD ECL_17-2A.....		1FE.....	6,541,535	6,500,000	02/15/2029.....
33883G AA 5	FLATIRON CLO LTD FLAT_18-1A.....		1FE.....	994,406	1,000,000	04/17/2031.....
36320U AC 4	GALAXY CLO LTD GALXY_18-27A.....		1FE.....	996,594	1,000,000	05/16/2031.....
36321B AA 9	GALAXY CLO LTD GALXY_17-24A.....		1FE.....	998,366	1,000,000	01/15/2031.....
36321B AB 7	GALAXY CLO LTD GALXY_17-24A.....		1FE.....	989,898	1,000,000	01/15/2031.....
38175B AA 2	GOLUB CAPITAL PARTNERS CLO LTD.....		1FE.....	999,963	1,000,000	02/05/2031.....
38175C AA 0	GOLUB CAPITAL PARTNERS CLO LTD.....		1FE.....	2,000,534	2,000,000	01/25/2031.....
38175C AC 6	GOLUB CAPITAL PARTNERS CLO LTD.....		1FE.....	1,000,720	1,000,000	01/25/2031.....
50188Q AE 1	LCM LTD PARTNERSHIP LCM_19A.....		1FE.....	1,000,413	1,011,237	07/15/2027.....
83608G AQ 9	SOUND POINT CLO LTD SNDPT_13-1.....		1FE.....	999,208	1,000,000	01/26/2031.....
83609T AA 5	SOUND POINT CLO LTD SNDPT_17-4.....		1FE.....	1,994,540	2,000,000	01/20/2031.....
88390A AT 7	WIND RIVER CLO LTD WINDR_14-2A.....		1FE.....	1,000,140	1,000,000	01/15/2031.....
88390A AV 2	WIND RIVER CLO LTD WINDR_14-2A.....		1FE.....	1,000,740	1,000,000	01/15/2031.....



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

Reinvested Collateral Assets Owned Current Statement Date

(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
88390A AX 8	WIND RIVER CLO LTD WINDR_14-2A.....		1FE.....	1,003,001	1,000,000	01/15/2031.....
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....			31,510,341	31,511,237	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....			141,238,705	141,209,712	XXX
6199999	Total - Issuer Obligations.....			73,189,589	73,227,434	XXX
6299999	Total - Residential Mortgage-Backed Securities.....			103,369,303	104,050,844	XXX
6399999	Total - Commercial Mortgage-Backed Securities.....			29,046,635	29,052,960	XXX
6499999	Total - Other Loan-Backed and Structured Securities.....			31,510,341	31,511,237	XXX
6599999	Subtotal - Bonds.....			237,115,868	237,842,475	XXX
<b>Short-Term Invested Assets (Schedule DA Type)</b>						
838518 F* 4	SOUTH JERSEY INDUSTRIES INC.....			10,032,770	10,000,000	06/27/2019.....
8999999	Total - Short-Term Invested Assets (Schedule DA Type).....			10,032,770	10,000,000	XXX
<b>Cash (Schedule E Part 1 Type)</b>						
	Cash.....			835,549	835,549	
9099999	Total - Cash (Schedule E Part 1 Type).....			835,549	835,549	XXX
<b>Cash Equivalents (Schedule E Part 2 Type)</b>						
912796 PQ 6	UNITED STATES TREASURY.....	@.....		42,280,084	42,278,618	07/12/2018.....
912796 PR 4	UNITED STATES TREASURY.....	@.....		14,383,344	14,381,988	07/26/2018.....
912796 PU 7	UNITED STATES TREASURY.....	@.....		299,425	299,398	08/09/2018.....
313385 ZP 4	FEDERAL HOME LOAN BANKS.....	@.....		15,486,174	15,484,460	07/20/2018.....
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....			72,449,027	72,444,464	XXX
9999999	Totals.....			320,433,214	321,122,488	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....259,731,483 Book/Adjusted Carrying Value \$.....242,978,377
- Average balance for the year: Fair Value \$.....266,027,462 Book/Adjusted Carrying Value \$.....266,027,462

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
Bank of America.....	New York, New York.....				1,832,763	1,858,412	1,627,349	XXX
Bank One.....	Columbus, Ohio.....				3,653,322	4,409,070	3,677,482	XXX
Citibank.....	New York, New York.....				(135,653,009)	(136,480,911)	(141,228,880)	XXX
Federal Home Loan Bank.....	Boston, Massachusetts.....				109,821	348,943	202,288	XXX
First National.....	Anchorage, Alaska.....				10,000	10,000	10,000	XXX
First Union.....	Philadelphia, Pennsylvania.....				3,821,131	3,849,890	4,863,803	XXX
JP Morgan Chase.....	New York, New York.....				25,141,873	15,799,451	42,228,084	XXX
Wells Fargo.....	San Francisco, California.....				4,306,716	5,498,636	5,036,182	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	(96,777,383)	(104,706,509)	(83,583,692)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(96,777,383)	(104,706,509)	(83,583,692)	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	17,500	17,500	17,500	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(96,759,883)	(104,689,009)	(83,566,192)	XXX

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
<b>U.S. Government Bonds - Issuer Obligations</b>								
	UNITED STATES TREASURY.....		06/25/2018.....		07/19/2018.....	999,117		.294
	UNITED STATES TREASURY.....		06/28/2018.....		07/12/2018.....	42,278,618		10,920
	UNITED STATES TREASURY.....		06/18/2018.....		07/26/2018.....	15,880,112		11,146
	UNITED STATES TREASURY.....		05/22/2018.....		08/09/2018.....	299,398		.625
0199999	U.S. Government Bonds - Issuer Obligations.....					59,457,245	.0	22,984
0599999	Total - U.S. Government Bonds.....					59,457,245	.0	22,984
<b>Bonds - U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations</b>								
	FEDERAL HOME LOAN BANKS.....		05/29/2018.....		07/20/2018.....	15,484,460		.26,103
2599999	U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations.....					15,484,460	.0	.26,103
3199999	Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations.....					15,484,460	.0	.26,103
<b>Total Bonds</b>								
7799999	Subtotals - Issuer Obligations.....					74,941,705	.0	.49,087
8399999	Subtotals - Bonds.....					74,941,705	.0	.49,087
8899999	Total - Cash Equivalents.....					74,941,705	.0	.49,087

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