



# QUARTERLY STATEMENT

As of September 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 Ponnnavolu	President	2. Maura Catherine Travers	Assistant General Counsel and Secretary
3. Michael John Bednarick	Vice President and Chief Financial Officer	4. Edward Allen Spehar Jr. #	Treasurer

### OTHER

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 Connerly #	Vice President and Assistant Treasurer
Marlene Beverly Debel	Executive Vice President	Roger Elder #	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	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
Alessandro Papa #	Kishore Ponnnavolu	Kevin Stanley Redgate	

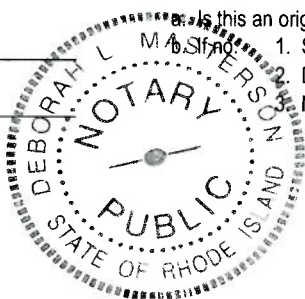
State of..... Rhode Island  
County of..... Kent

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

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

Deborah L. Masterson  
Notary  
June 24, 2021



Is this an original filing? Yes [ X ] No [ ]  
1. State the amendment number \_\_\_\_\_  
Date filed \_\_\_\_\_  
Number of pages attached \_\_\_\_\_

## 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.....	3,784,153,220		3,784,153,220	3,207,036,987
2. Stocks:				
2.1 Preferred stocks.....	48,745,990		48,745,990	49,953,000
2.2 Common stocks.....	988,290,809	1,101,291	987,189,518	939,043,383
3. Mortgage loans on real estate:				
3.1 First liens.....	251,674,218		251,674,218	41,269,384
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	73,757		73,757	98,505
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	4,472,042		4,472,042	8,839,540
4.3 Properties held for sale (less \$.....0 encumbrances).....	4,296,678		4,296,678	
5. Cash (\$.....(118,760,785)), cash equivalents (\$.....15,662,117) and short-term investments (\$.....10,000,000).....	(93,098,668)		(93,098,668)	(73,362,999)
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....	4,110,096		4,110,096	3,421,344
8. Other invested assets.....	243,989,360		243,989,360	176,991,488
9. Receivables for securities.....	9,336,791		9,336,791	23,688
10. Securities lending reinvested collateral assets.....			0	
11. Aggregate write-ins for invested assets.....	116,098	0	116,098	54,757
12. Subtotals, cash and invested assets (Lines 1 to 11).....	5,246,160,390	1,101,291	5,245,059,099	4,353,369,077
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	45,143,395	4,898	45,138,497	38,055,285
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	25,915,222	6,349,141	19,566,081	14,888,116
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	1,319,288,048		1,319,288,048	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.....	5,956,252	1,455,726	4,500,526	4,791,307
16.2 Funds held by or deposited with reinsured companies.....	48,674		48,674	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.....	90,944,417		90,944,417	104,214,770
19. Guaranty funds receivable or on deposit.....	3,232,082		3,232,082	2,355,677
20. Electronic data processing equipment and software.....	56,599,180	56,599,180	0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....	1,478,643	1,478,643	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	6,735,381	487,421	6,247,960	4,702,339
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	380,760,955	18,230,711	362,530,244	354,474,819
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	7,182,262,639	85,707,011	7,096,555,628	6,107,429,670
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	7,182,262,639	85,707,011	7,096,555,628	6,107,429,670

## DETAILS OF WRITE-INS

1101. Deposits in connection with investments.....	116,098		116,098	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).....	116,098	0	116,098	54,757
2501. COLI.....	326,788,294		326,788,294	324,483,260
2502. Equities and deposits in pools and associations.....	35,725,693		35,725,693	28,008,482
2503. Deferred expenses.....	18,219,509	18,219,509	0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	27,459	11,202	16,257	1,983,077
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	380,760,955	18,230,711	362,530,244	354,474,819

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....562,263,829).....	1,282,635,457	1,284,505,068
2. Reinsurance payable on paid losses and loss adjustment expenses.....	12,061	52,334
3. Loss adjustment expenses.....	261,106,174	280,922,016
4. Commissions payable, contingent commissions and other similar charges.....	51,614,782	47,081,689
5. Other expenses (excluding taxes, licenses and fees).....	30,004,563	31,268,534
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	14,543,362	18,349,699
7.1 Current federal and foreign income taxes (including \$.....(1,864,473) on realized capital gains (losses)).....	2,075,335	10,074,225
7.2 Net deferred tax liability.....		
8. Borrowed money \$.....800,000,000 and interest thereon \$.....1,212,736.....	801,212,736	300,330,654
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....20,317,762 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).....	1,782,698,920	1,696,490,690
10. Advance premium.....	30,802,055	23,338,795
11. Dividends declared and unpaid:		
11.1 Stockholders.....	1,268,720	824,119
11.2 Policyholders.....	900,000	700,000
12. Ceded reinsurance premiums payable (net of ceding commissions).....	1,850,185	5,797,613
13. Funds held by company under reinsurance treaties.....		
14. Amounts withheld or retained by company for account of others.....	4,366,755	4,074,690
15. Remittances and items not allocated.....	2,453,655	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.....	11,522,432	2,257,773
20. Derivatives.....	994,356	2,722,839
21. Payable for securities.....	11,912,084	62,031,497
22. Payable for securities lending.....	315,268,118	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.....	2,774,193	6,727,008
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	4,610,292,106	3,841,902,419
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	4,610,292,106	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).....	1,067,205,394	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).....	2,486,263,522	2,265,527,251
38. Totals (Page 2, Line 28, Col. 3).....	7,096,555,628	6,107,429,670

**DETAILS OF WRITE-INS**

2501. Cash collateral received on derivatives.....	2,711,574	2,911,574
2502. Miscellaneous.....	62,619	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).....	2,774,193	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 \$.....1,142,401,057).....	1,100,138,137	1,077,418,649	1,443,342,831
1.2 Assumed..... (written \$.....1,727,222,219).....	1,683,105,565	1,647,698,174	2,210,197,548
1.3 Ceded..... (written \$.....54,321,399).....	54,150,054	52,843,177	70,271,819
1.4 Net..... (written \$.....2,815,301,877).....	2,729,093,648	2,672,273,646	3,583,268,560
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,594,087,100):			
2.1 Direct.....	672,340,915	666,251,886	847,573,785
2.2 Assumed.....	967,894,410	1,085,824,006	1,406,102,514
2.3 Ceded.....	31,911,913	25,913,465	40,279,189
2.4 Net.....	1,608,323,412	1,726,162,427	2,213,397,110
3. Loss adjustment expenses incurred.....	241,630,510	255,488,250	348,215,479
4. Other underwriting expenses incurred.....	733,103,373	700,738,034	938,639,088
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	2,583,057,295	2,682,388,711	3,500,251,677
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	146,036,353	(10,115,065)	83,016,883
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	113,508,422	106,525,187	225,726,644
10. Net realized capital gains (losses) less capital gains tax of \$.....(987,448).....	(4,399,742)	3,086,212	4,136,024
11. Net investment gain (loss) (Lines 9 + 10).....	109,108,680	109,611,399	229,862,668
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....221,902 amount charged off \$.....7,404,124).....	(7,182,222)	(8,812,506)	(12,812,930)
13. Finance and service charges not included in premiums.....	2,404,294	2,599,966	3,430,573
14. Aggregate write-ins for miscellaneous income.....	(7,689,214)	(8,140,379)	(10,629,196)
15. Total other income (Lines 12 through 14).....	(12,467,142)	(14,352,919)	(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).....	242,677,891	85,143,415	292,867,998
17. Dividends to policyholders.....	418,706	70,141	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).....	242,259,185	85,073,274	292,400,935
19. Federal and foreign income taxes incurred.....	28,288,558	5,825,365	46,200,047
20. Net income (Line 18 minus Line 19) (to Line 22).....	213,970,627	79,247,909	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).....	213,970,627	79,247,909	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 \$.....(533,808).....	22,062,757	63,494,340	(3,632,810)
25. Change in net unrealized foreign exchange capital gain (loss).....	201,341	(2,279,947)	(2,148,129)
26. Change in net deferred income tax.....	(13,804,161)	3,154,545	(45,866,924)
27. Change in nonadmitted assets.....	5,138,033	(5,867,446)	(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.....	(6,832,326)	(4,298,840)	(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).....	220,736,271	133,450,561	(5,562,025)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	2,486,263,522	2,404,539,837	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.....	6,530,379	6,440,478	8,517,300
1402. Miscellaneous fee revenue.....	3,402,056	(44,916)	(88,340)
1403. Quota share - premium write offs and payment fees.....	(17,621,649)	(14,535,941)	(19,058,156)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(7,689,214)	(8,140,379)	(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.....	2,702,638,825	2,686,996,274	3,514,885,430
2. Net investment income.....	111,389,671	105,476,709	229,101,324
3. Miscellaneous income.....	(12,467,142)	(14,352,919)	(20,011,553)
4. Total (Lines 1 through 3).....	2,801,561,354	2,778,120,064	3,723,975,201
5. Benefit and loss related payments.....	1,603,708,872	1,666,108,216	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.....	981,012,979	968,241,833	1,274,528,175
8. Dividends paid to policyholders.....	218,706	570,141	967,063
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	35,300,000	12,900,000	41,649,770
10. Total (Lines 5 through 9).....	2,620,240,556	2,647,820,190	3,498,991,695
11. Net cash from operations (Line 4 minus Line 10).....	181,320,798	130,299,874	224,983,506
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	949,405,070	560,107,720	863,937,130
12.2 Stocks.....	301,677	357,263	397,264
12.3 Mortgage loans.....	524,631		18,000
12.4 Real estate.....			
12.5 Other invested assets.....	14,337,527	46,814,289	55,117,063
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(19,396)	(74,020)	(80,485)
12.7 Miscellaneous proceeds.....		3,125,032	63,763,121
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	964,549,509	610,330,284	983,152,093
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,546,510,887	641,382,092	1,185,575,955
13.2 Stocks.....	24,178,949	6,230,350	39,270,350
13.3 Mortgage loans.....	210,891,944	24,976,414	41,286,087
13.4 Real estate.....	19,028	16,492	51,428
13.5 Other invested assets.....	74,955,411	22,530,511	29,493,784
13.6 Miscellaneous applications.....	59,403,362	20,099,907	52,561
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,915,959,581	715,235,766	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).....	(951,410,072)	(104,905,482)	(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.....	6,387,725	4,170,644	190,724,696
16.6 Other cash provided (applied).....	256,741,330	(32,680,141)	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).....	750,353,605	(36,850,785)	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).....	(19,735,669)	(11,456,393)	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).....	(93,098,668)	(147,181,088)	(73,362,999)

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

20.0001	Security exchanges.....	51,485,577	21,870,857	39,870,626
20.0002	Hyatt Legal Services - premium.....	22,327,076		23,911,914
20.0003	Hyatt Legal Services - professional services provided.....	14,950,366		15,217,151
20.0004	Hyatt Legal Services - losses.....	6,766,922		7,536,027
20.0005	Joint venture distribution paid in the form of common stocks.....	17,789		
20.0006	Capitalized interest on bonds.....		7,500	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 Nine Months Ended September 30, 2018	For the Year Ended December 31, 2017
Net income, RI SAP				\$ 213,970,627	\$ 246,200,888
State prescribed practices: NONE				—	—
State permitted practices: NONE				—	—
Net income, NAIC SAP				<u>\$ 213,970,627</u>	<u>\$ 246,200,888</u>
				<b>September 30, 2018</b>	<b>December 31, 2017</b>
Statutory capital and surplus, RI SAP				\$ 2,486,263,522	\$ 2,265,527,251
State prescribed practices: NONE				—	—
State permitted practices: NONE				—	—
Statutory capital and surplus, NAIC SAP				<u>\$ 2,486,263,522</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 risk-based capital (“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 nine months ended September 30, 2018 were:

	<u>Maximum</u>	<u>Minimum</u>
Farm loans	7.75%	3.82%
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 nine months ended September 30, 2018 was: 66.7%

- (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			Total
	Farm	Insured	All Other	Insured	All Other	Mezzanine	
a. September 30, 2018							
1. Recorded Investments (All)							
(a) Current	\$ 99,800,961	\$ —	\$ —	\$ —	\$ 151,873,258	\$ —	\$ 251,674,219
(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	\$ 65,768,099	\$ —	\$ —	\$ —	\$ 151,873,258	\$ —	\$ 217,641,357
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	\$ 38,414,915	\$ —	\$ —	\$ —	\$ 25,709,289	\$ —	\$ 64,124,204

(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 nine months ended September 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 nine months ended September 30, 2018.
- (3) As of September 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 September 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	\$	6,048,161
2. 12 Months or Longer	\$	204,420
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	\$	459,546,533
2. 12 Months or Longer	\$	3,976,859

(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 September 30, 2018, was as follows:

1.	<b>Securities Lending</b>	<b>Fair Value</b>
	Open <sup>(1)</sup>	\$ —
	30 days or less	40,800,000
	31 to 60 days	121,733,750
	61 to 90 days	152,394,600
	Greater than 90 days	—
	Sub-Total	\$ 314,928,350
	Securities Received	—
	Total Collateral Received	\$ 314,928,350

<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 September 30, 2018, the Company did not have collateral that was sold or repledged.

c. As the Company did not have collateral that was sold or repledged, as of September 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 September 30, 2018, was as follows:

1.	<u>Securities Lending</u>	<u>Amortized Cost</u>	<u>Fair Value</u>
	Open	\$ —	\$ —
	30 days or less	399,887	399,874
	31 to 60 days	15,262,230	15,262,040
	61 to 90 days	—	—
	91 to 120 days	—	—
	121 to 180 days	—	—
	181 to 365 days	10,000,000	10,000,000
	1 to 2 years	49,197,555	49,080,078
	2 to 3 years	23,934,596	23,862,303
	Greater than 3 years	215,682,944	213,837,970
	Sub-Total	<u>\$ 314,477,212</u>	<u>\$ 312,442,265</u>
	Securities received	—	—
	Total collateral reinvested*	<u>\$ 314,477,212</u>	<u>\$ 312,442,265</u>
	 *Additional collateral reinvested		
	Common Stocks	\$ —	\$ —
	Preferred Stocks	—	—
	Mortgage Loans	—	—
	Derivatives	—	—
	Cash	897,461	897,461
	Payables, receivables and all other, net	908,290	908,290
	Total other	<u>\$ 1,805,751</u>	<u>\$ 1,805,751</u>
	 Grand total reinvestment portfolio and security collateral	<u>\$ 316,282,963</u>	<u>\$ 314,248,016</u>
	 Portion of reinvestment portfolio invested in U.S. government and agency securities and certain agency RMBS	 \$ 169,591,934	 \$ 167,823,803

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 reinvestment portfolio become less liquid, the Company has the liquidity resources of most of its general account available to meet any potential cash demand when securities on loan 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 September 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 September 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 September 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 September 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 September 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	310,562,852	—	—	—	310,562,852	59,924,179	250,638,673	—	310,562,852	4.32	4.38
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	0.46	0.47
j. On deposit with states	4,711,698	—	—	—	4,711,698	4,730,711	(19,013)	—	4,711,698	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)	1,202,059,105	—	—	—	1,202,059,105	521,983,175	680,075,930	—	1,202,059,105	16.74	16.94
m. Pledged as collateral not captured in other categories	2,805,334	—	—	—	2,805,334	2,758,320	47,014	—	2,805,334	0.04	0.04
n. Other restricted assets	—	—	—	—	—	—	—	—	—	0.00	0.00
o. Total restricted assets	<u>\$1,553,201,189</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$1,553,201,189</u>	<u>\$601,704,685</u>	<u>\$951,496,504</u>	<u>\$ —</u>	<u>\$1,553,201,189</u>	<u>21.63%</u>	<u>21.89%</u>

(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 September 30, were as follows:

Collateral Agreement	Gross Restricted							Percentage		
	2018							(9)	(10)	
	(1)	(2)	(3)	(4)	(5)	(6)	(7)			(8)
Total G/A	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Supporting G/A 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	\$ 2,805,334	\$ —	\$ —	\$ —	2,805,334	\$ 2,758,320	\$ 47,014	\$ 2,805,334	0.04%	0.04%
Total	<u>\$ 2,805,334</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 2,805,334</u>	<u>\$ 2,758,320</u>	<u>\$ 47,014</u>	<u>\$ 2,805,334</u>	<u>0.04%</u>	<u>0.04%</u>

(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 September 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	\$ 29,271,152	\$ 29,270,949	0.4%	0.4%
Schedule D, Part 1	288,815,095	286,780,351	4.0	4.1
Schedule D, Part 2, Section 1	—	—	—	—
Schedule D, Part 2, Section 2	—	—	—	—
Schedule B	—	—	—	—
Schedule A	—	—	—	—
Schedule BA, Part 1	—	—	—	—
Schedule DL, Part 1	—	—	—	—
Other	908,290	908,290	—	—
<b>Total Collateral Assets</b>	<b>\$ 318,994,537</b>	<b>\$ 316,959,590</b>	<b>4.4%</b>	<b>4.5%</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	\$ 317,639,924	6.9%

\* 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 September 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 nine months ended September 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	12	—
Aggregate Amount of Investment Income	\$ 472,120	\$ —

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

No significant change.

### 7. Investment Income

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

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

B. The total amount excluded was \$4,898 as of September 30, 2018. There was no amount excluded as of December 31, 2017.

### 8. Derivative Instruments

As of September 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>	
	September 30, 2018	December 31, 2017
<b>Variation Margin:</b>		
OTC-bilateral	\$ 2,805,334	\$ 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>		Securities <sup>(2)</sup>		Total	
	September 30, 2018	December 31, 2017	September 30, 2018	December 31, 2017	September 30, 2018	December 31, 2017
<b>Variation Margin:</b>						
OTC-bilateral	\$ 2,711,574	\$ 2,911,574	\$ 207,021	\$ —	\$ 2,918,595	\$ 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.

<sup>(2)</sup> Securities collateral received is held in separate custodial accounts and is not reflected in the financial statements.

**9. Income Taxes**

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

	September 30, 2018		
	Ordinary	Capital	Total
Gross DTA	\$ 122,553,130	\$ —	\$ 122,553,130
Statutory valuation allowance adjustments	—	—	—
Adjusted gross DTA	122,553,130	—	122,553,130
DTA nonadmitted	—	—	—
Subtotal net admitted DTA	122,553,130	—	122,553,130
DTL	(31,518,766)	(89,947)	(31,608,713)
Net admitted DTA/(Net DTL)	\$ 91,034,364	\$ (89,947)	\$ 90,944,417
	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	\$ (12,442,077)	\$ —	\$ (12,442,077)
Statutory valuation allowance adjustments	—	—	—
Adjusted gross DTA	(12,442,077)	—	(12,442,077)
DTA nonadmitted	—	—	—
Subtotal net admitted DTA	(12,442,077)	—	(12,442,077)
DTL	(828,276)	—	(828,276)
Net admitted DTA/(Net DTL)	\$ (13,270,353)	\$ —	\$ (13,270,353)

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

	<b>September 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)	117,909,363	—	117,909,363
1. Adjusted gross DTA expected to be realized following the balance sheet date	117,909,363	—	117,909,363
2. Adjusted gross DTA allowed per limitation threshold	XXX	XXX	359,297,865
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL	3,643,767	—	3,643,767
DTA admitted as the result of application of SSAP 101 total	<u>\$ 122,553,130</u>	<u>\$ —</u>	<u>\$ 122,553,130</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)	(2,113,033)	—	(2,113,033)
1. Adjusted gross DTA expected to be realized following the balance sheet date	(2,113,033)	—	(2,113,033)
2. Adjusted gross DTA allowed per limitation threshold	XXX	XXX	34,686,888
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL	(10,240,544)	—	(10,240,544)
DTA admitted as the result of application of SSAP 101 total	<u>\$ (12,442,077)</u>	<u>\$ —</u>	<u>\$ (12,442,077)</u>

	<b>2018</b>	<b>2017</b>
RBC percentage used to determine recovery period and threshold limitation amount	1047%	945%
Amount of total adjusted capital used to determine recovery period and threshold limitation	\$ 2,395,319,105	\$ 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>September 30, 2018</u>	<u>December 31, 2017</u>
Current Income Tax:		
Federal	\$ 28,288,558	\$ 46,200,047
Foreign	—	—
Subtotal	28,288,558	46,200,047
Federal income tax on net capital gains (losses)	(987,448)	1,504,047
Utilization of capital loss carryforwards	—	—
Other	—	—
Federal and foreign income taxes incurred	<u>\$ 27,301,110</u>	<u>\$ 47,704,094</u>

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

DTA:	<u>September 30, 2018</u>	<u>December 31, 2017</u>	<u>Change</u>
Ordinary:			
Discounting of unpaid losses	\$ —	\$ —	\$ —
Unearned premium reserve	—	—	—
Policyholder reserves	85,990,938	81,963,178	4,027,760
Investments	—	—	—
Deferred acquisition costs	—	—	—
Policyholder dividends accrual	—	—	—
Fixed assets	—	—	—
Compensation and benefits accrual	—	—	—
Pension accrual	—	—	—
Receivables - nonadmitted	—	—	—
Net operating loss carryforward	—	—	—
Tax credit carryforwards	16,965,581	29,119,109	(12,153,528)
Other (including items <5% of total ordinary tax assets)	1,829,409	5,066,733	(3,237,324)
Nonadmitted assets	17,767,202	18,846,187	(1,078,985)
Subtotal	<u>122,553,130</u>	<u>134,995,207</u>	<u>(12,442,077)</u>
Statutory valuation allowance adjustment	—	—	—
Nonadmitted	—	—	—
Admitted ordinary DTA	<u>122,553,130</u>	<u>134,995,207</u>	<u>(12,442,077)</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>\$ 122,553,130</u>	<u>\$ 134,995,207</u>	<u>\$ (12,442,077)</u>
DTL :			
Ordinary:			
Investments	\$ (4,219,331)	\$ (3,943,852)	\$ (275,479)
Fixed assets	(7,969,678)	(7,416,881)	(552,797)
Deferred and uncollected premiums	—	—	—
Policyholder reserves	(19,329,757)	(19,329,757)	—
Other (including items <5% of total ordinary tax liabilities)	—	—	—
Subtotal	<u>(31,518,766)</u>	<u>(30,690,490)</u>	<u>(828,276)</u>

**NOTES TO THE FINANCIAL STATEMENTS**

Capital:				
Investments	(89,947)	(89,947)		—
Real estate	—	—		—
Other (including items <5% of total capital tax liabilities)	—	—		—
Subtotal	(89,947)	(89,947)		—
DTL	\$ (31,608,713)	\$ (30,780,437)	\$	(828,276)
Net DTA/(DTL)	\$ 90,944,417	\$ 104,214,770	\$	(13,270,353)
		Tax effect of unrealized gains (losses)		(533,808)
		Change in net DTA	\$	(13,804,161)

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 September 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>September 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%	\$ 51,798,375
Net realized capital gains (losses) @ 21%	(1,131,310)
Tax effect of:	
Change in nonadmitted assets	\$ 1,078,985
Meals and entertainment	408,060
Prior years adjustments and accruals	175,694
Nondeductible expenses	38,159
Penalties	634
Tax credits	(29,747)
Dividend received deduction	(209,821)
Tax exempt income	(11,023,758)
Total statutory income taxes (benefit)	<u>\$ 41,105,271</u>
Federal and foreign income taxes incurred including tax on realized capital gains	\$ 27,301,110
Change in net DTA	13,804,161
Total statutory income taxes (benefit)	<u>\$ 41,105,271</u>

E-G. No significant change.

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

A-C. The Company contributed capital 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 \$6,735,380 receivable (\$487,421 was nonadmitted) and \$11,522,432 payable with affiliates as of September 30, 2018. The Company had \$7,398,079 receivable (\$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 September 30, 2018 is as follows:

(1-7)

<b>Debt Type</b>	<b>Issue Date</b>	<b>Maturity Date</b>	<b>Interest Rate</b>	<b>Effective Interest Rate</b>	<b>Face Value</b>	<b>Carrying Value</b>	<b>Interest Paid in 2018</b>	<b>Accrued Interest</b>
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%	—	—	213,597	—
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	4/13/18	7/13/18	1.97%	1.97%	—	—	248,986	—
Short-term debt	4/27/18	7/27/18	2.09%	2.09%	—	—	264,153	—
Short-term debt	5/2/18	8/1/18	2.10%	2.10%	—	—	265,417	—
Short-term debt	5/4/18	8/3/18	2.09%	2.09%	—	—	264,153	—
Short-term debt	5/11/18	8/10/18	2.13%	2.13%	—	—	269,208	—
Short-term debt	5/16/18	8/15/18	2.16%	2.16%	—	—	273,000	—
Short-term debt	5/25/18	8/24/18	2.17%	2.17%	—	—	274,264	—
Short-term debt	5/30/18	8/29/18	2.17%	2.17%	—	—	274,264	—
Short-term debt	6/6/18	9/5/18	2.18%	2.18%	—	—	275,528	—
Short-term debt	6/13/18	9/12/18	2.18%	2.18%	—	—	275,528	—
Short-term debt	6/15/18	9/14/18	2.19%	2.19%	—	—	415,188	—
Short-term debt	6/20/18	9/19/18	2.18%	2.18%	—	—	275,528	—
Short-term debt	6/22/18	9/21/18	2.18%	2.18%	—	—	275,528	—
Short-term debt	6/27/18	9/26/18	2.18%	2.18%	—	—	275,528	—
Short-term debt	2/14/18	2/14/19	2.14%	2.14%	75,000,000	75,000,000	887,208	133,750
Short-term debt	7/13/18	10/12/18	2.22%	2.22%	50,000,000	50,000,000	154,167	92,500
Short-term debt	7/27/18	10/26/18	2.24%	2.24%	50,000,000	50,000,000	112,000	93,333
Short-term debt	8/1/18	10/31/18	2.25%	2.25%	50,000,000	50,000,000	96,875	93,750
Short-term debt	8/3/18	11/2/18	2.27%	2.27%	50,000,000	50,000,000	91,430	94,583
Short-term debt	8/10/18	11/9/18	2.29%	2.29%	50,000,000	50,000,000	69,972	95,417
Short-term debt	8/15/18	11/14/18	2.30%	2.30%	50,000,000	50,000,000	54,305	95,833
Short-term debt	8/24/18	10/19/18	2.25%	2.25%	50,000,000	50,000,000	25,000	93,750
Short-term debt	8/29/18	11/28/18	2.34%	2.34%	50,000,000	50,000,000	9,750	97,500
Short-term debt	9/5/18	12/5/18	2.36%	2.36%	50,000,000	50,000,000	—	85,222
Short-term debt	9/12/18	12/12/18	2.38%	2.38%	50,000,000	50,000,000	—	62,806
Short-term debt	9/14/18	12/14/18	2.38%	2.38%	75,000,000	75,000,000	—	84,292
Short-term debt	9/19/18	12/19/18	2.40%	2.40%	50,000,000	50,000,000	—	40,000
Short-term debt	9/21/18	12/21/18	2.41%	2.41%	50,000,000	50,000,000	—	33,472
Short-term debt	9/26/18	10/24/18	2.38%	2.38%	50,000,000	50,000,000	—	16,528
					<u>\$ 800,000,000</u>	<u>\$ 800,000,000</u>	<u>\$9,568,353</u>	<u>\$ 1,212,736</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 September 30, 2018, securities with a carrying value of \$1,202,059,105 and a fair value of \$1,253,886,475 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 September 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.

**NOTES TO THE FINANCIAL STATEMENTS****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 \$3,548,277,814. The Company calculated this amount in accordance with RI regulatory and or FHLB specific borrowing limits.

**(2) FHLB Capital Stock**

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

	<b>September 30, 2018</b>		
	<b>Total</b>	<b>General Account</b>	<b>Separate Account</b>
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	\$ 3,548,277,814	\$ 3,548,277,814	—

	<b>December 31, 2017</b>		
	<b>Total</b>	<b>General Account</b>	<b>Separate Account</b>
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 September 30, 2018 was as follows:

	<b>Total</b>	<b>Not Eligible for Redemption</b>	<b>Less Than 6 Months</b>	<b>6 Months to Less Than 1 Year</b>	<b>1 to Less Than 3 Years</b>	<b>3 to 5 Years</b>
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:

	<b>September 30, 2018</b>		
	<b>Fair Value</b>	<b>Carrying Value</b>	<b>Aggregate Total Borrowing</b>
1. Total collateral pledged - Total General and Separate Accounts	\$ 1,253,886,475	\$ 1,202,059,105	\$ 800,000,000
2. Total collateral pledged - General Account	\$ 1,253,886,475	\$ 1,202,059,105	\$ 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

**NOTES TO THE FINANCIAL STATEMENTS**

- b. Maximum amount pledged during the reporting period ended:

	September 30, 2018		
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Maximum collateral pledged - Total General and Separate Accounts	\$ 1,297,556,771	\$ 1,243,924,360	\$ 800,000,000
2. Maximum collateral pledged - General Account	\$ 1,297,556,771	\$ 1,243,924,360	\$ 800,000,000
3. Maximum collateral pledged - Separate Account	\$ —	\$ —	\$ —
	December 31, 2017		
4. Maximum collateral pledged - Total General and Separate Accounts	\$ 1,404,975,059	\$ 1,291,565,940	\$ —

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

- a. Amount borrowed as of:

	September 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:

	September 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 September 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.

**NOTES TO THE FINANCIAL STATEMENTS****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 *McNabb v MPC*, a Washington jury determined the Company breached its contract and acted in bad faith while adjusting the insureds' homeowner claim. The jury awarded the plaintiffs \$10,500,000, and they are appealing the trial court's reduction of the award by \$1,300,000.

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.

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, investor or taxpayer. Further, state insurance regulatory and other federal and state authorities regularly make inquiries and conduct investigations concerning the Company's compliance with applicable insurance and other laws and regulations.

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

**15. Leases**

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 \$310,562,852 and an estimated fair value of \$307,557,630 were on loan under the program at September 30, 2018. The Company was liable for cash collateral under its control of \$314,928,350 at September 30, 2018.

The Company does not hold any security collateral over which it does not have exclusive control at September 30, 2018.

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

- (2) The Company did not have any servicing assets or servicing liabilities at September 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.

**NOTES TO THE FINANCIAL STATEMENTS**

## 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 September 30, 2018.

**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:

	September 30, 2018			
	Fair Value Measurements at Reporting Date Using			
	Level 1	Level 2	Level 3	Total
<b>Assets</b>				
Bonds				
All Other Governments	\$ —	\$ 783,658	\$ —	\$ 783,658
Industrial & Miscellaneous	—	169,673,757	7,660,968	177,334,725
Total bonds	—	170,457,415	7,660,968	178,118,383
Perpetual preferred stocks				
Industrial & Miscellaneous	—	—	42,845,990	42,845,990
Common stocks				
Industrial & Miscellaneous <sup>(1)</sup>	1,120,004	33,062,200	—	34,182,204
Derivative assets <sup>(2)</sup>				
Foreign currency exchange rate	—	140,676	—	140,676
Total assets	\$ 1,120,004	\$ 203,660,291	\$ 50,506,958	\$ 255,287,253
<b>Liabilities</b>				
Derivative liabilities <sup>(2)</sup>				
Foreign currency exchange rate	\$ —	\$ 289,690	\$ —	\$ 289,690
Total liabilities	\$ —	\$ 289,690	\$ —	\$ 289,690

<sup>(1)</sup> Common stocks as presented in the table above may differ from the amounts presented in the Statutory Statements of Assets, Liabilities, Surplus and Other Funds because certain of these investments are not measured at estimated fair value (e.g., affiliated common stocks carried at underlying equity, etc.).

<sup>(2)</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 nine months ended September 30, 2018, transfers between Levels 1 and 2 were not significant. Transfers between levels are assumed to occur at the beginning of the period.

**NOTES TO THE FINANCIAL STATEMENTS**

## (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, June 30, 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, September 30, 2018
<b>Assets</b>										
Bonds - Industrial & miscellaneous	\$ 7,725,723	\$ —	\$ —	\$ 788	\$ (6,564)	\$ —	\$ (58,979)	\$ —	\$ —	\$ 7,660,968
Perpetual preferred stocks - Industrial & miscellaneous	43,923,000	—	—	—	(1,077,010)	—	—	—	—	42,845,990
Total	<u>\$ 51,648,723</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 788</u>	<u>\$ (1,083,574)</u>	<u>\$ —</u>	<u>\$ (58,979)</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 50,506,958</u>

- (1) Interest and dividend accruals, as well as cash interest coupons and dividends received, are excluded from the rollforward.
- (2) 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.

**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 September 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.

**NOTES TO THE FINANCIAL STATEMENTS**

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>
<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>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:

	September 30, 2018					Not Practicable (Carrying Value)
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	
<b>Assets</b>						
Bonds	\$3,863,251,947	\$3,784,153,220	\$ 249,232,550	\$3,542,045,761	\$ 71,973,636	\$ —
Preferred stocks	48,745,998	48,745,990	—	5,900,000	42,845,998	—
Common stocks - unaffiliated	34,182,204	34,182,204	1,120,004	33,062,200	—	—
Mortgage loans	246,652,903	251,674,218	—	—	246,652,903	—
Cash, cash equivalents and short-term investments	(93,098,668)	(93,098,668)	(103,298,669)	10,200,000	—	—
Derivative assets <sup>(1)</sup>	2,891,968	4,110,096	—	2,891,968	—	—
Investment income due and accrued	45,138,497	45,138,497	—	45,138,497	—	—
Deposits in connection with investments	116,098	116,098	—	116,098	—	—
Total assets	<u>\$4,147,880,947</u>	<u>\$4,075,021,655</u>	<u>\$ 147,053,885</u>	<u>\$3,639,354,524</u>	<u>\$ 361,472,537</u>	<u>\$ —</u>
<b>Liabilities</b>						
Derivative liabilities <sup>(1)</sup>	2,392,489	994,356	—	2,392,489	—	—
Borrowed money (including interest thereon)	801,212,736	801,212,736	—	801,212,736	—	—
Cash collateral received on derivatives	2,711,574	2,711,574	—	2,711,574	—	—
Total liabilities	<u>\$ 806,316,799</u>	<u>\$ 804,918,666</u>	<u>\$ —</u>	<u>\$ 806,316,799</u>	<u>\$ —</u>	<u>\$ —</u>

	December 31, 2017					Not Practicable (Carrying Value)
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	
<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.



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**NOTES TO THE FINANCIAL STATEMENTS**

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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 September 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.

**NOTES TO THE FINANCIAL STATEMENTS**

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

	Actual Cost	BACV (excluding interest)	Fair Value	OTTI Losses Recognized
RMBS	\$ 37,816,506	\$ 37,797,145	\$ 37,475,634	\$ —
Total	\$ 37,816,506	\$ 37,797,145	\$ 37,475,634	\$ —

- (4) No significant change.

G. Insurance-Linked Securities Contracts

No significant change.

**22. Events Subsequent**

On November 1, 2018, the Company received an ordinary cash dividend from MGPC, its subsidiary, of \$3,000,000 and an extraordinary cash dividend from Economy Fire & Casualty Company, its subsidiary, of \$35,000,000.

The Company has evaluated events subsequent to September 30, 2018 through November 9, 2018, which is the date these financial statements were available to be issued, and other than the above item, has determined there are no material subsequent events requiring adjustment to or disclosure in the financial statements.

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

**23. Reinsurance**

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 \$1,676,000 in the third quarter of 2018. The prior year incurred losses have decreased mainly for the auto property coverage segment due to an increase in the estimate of collision salvage and subrogation collections. The unallocated loss adjustment expenses have increased by \$400,000 this quarter. 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 nine months ended September 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.

**NOTES TO THE FINANCIAL STATEMENTS**

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**33. *Asbestos/Environmental Reserves***

No significant change.

**34. *Subscriber Savings Accounts***

No significant change.

**35. *Multiple Peril Crop Insurance***

No significant change.

**36. *Financial Guaranty Insurance***

A. No significant change.

B. As of September 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? If yes, complete Schedule Y, Parts 1 and 1A. Yes [X] No [ ]
- 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              | 2                 | 3                 |
|----------------|-------------------|-------------------|
| Name of Entity | NAIC Company Code | 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? If yes, attach an explanation. Yes [ ] No [X] N/A [ ]
- 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 the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2016
- 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 [ ] No [ ] N/A [X]
- 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                                      | 2                      | 3   | 4   | 5    | 6   |
|--|------------------------|-----|-----|------|-----|
| Affiliate Name                         | Location (City, State) | FRB | OCC | FDIC | 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). \_\_\_\_\_
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

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  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  No

11.2 If yes, give full and complete information relating thereto:  
Bank of America NA \$460,741, Barclays Bank PLC \$905,102, Citibank NA \$1,439,490, FHLB \$1,202,059,105

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  No

14.2 If yes, please complete the following:

14.21 Bonds

14.22 Preferred Stock

14.23 Common Stock

14.24 Short-Term Investments

14.25 Mortgage Loans on Real Estate

14.26 All Other

14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)

14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$	0	\$ 0
	0	0
	927,836,374	954,108,605
	0	0
	0	0
	22,962,337	62,165,248
\$	950,798,711	\$ 1,016,273,853
\$	0	\$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes  No

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes  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: \$ 313,339,727

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 315,374,674

16.3 Total payable for securities lending reported on the liability page: \$ 315,268,118

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  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

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  No

18.2 If no, list exceptions:

## **GENERAL INTERROGATORIES**

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

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 [] 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
Total	XXX	XXX	0	0	0	0	0	0	0	0

- 5.1 Operating Percentages:

5.1 A&H loss percent	33.200%
5.2 A&H cost containment percent	0.000%
5.3 A&H expense percent excluding cost containment expenses	66.800%

- 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.....	AL	L	34,226,070	35,358,913	27,513,462	26,189,715	14,894,939	13,873,022
2. Alaska.....AK.....N.....	AK	N						
3. Arizona.....AZ.....L.....	AZ	L	12,463,381	13,296,210	7,536,383	7,273,459	6,537,005	4,317,673
4. Arkansas.....AR.....L.....	AR	L	13,190,276	13,057,164	5,900,840	7,294,169	3,476,037	2,970,910
5. California.....CA.....N.....	CA	N						
6. Colorado.....CO.....L.....	CO	L	16,829,047	21,585,493	18,699,894	25,228,361	12,066,280	13,781,333
7. Connecticut.....CT.....L.....	CT	L	51,689,463	51,541,179	31,849,124	24,583,520	33,079,732	31,633,658
8. Delaware.....DE.....L.....	DE	L	1,212,352	1,225,800	765,098	838,894	614,271	453,997
9. District of Columbia.....DC.....L.....	DC	L						
10. Florida.....FL.....L.....	FL	L	3,188,604	3,038,740	1,346,496	1,524,259	2,441,550	3,110,886
11. Georgia.....GA.....L.....	GA	L	15,787,909	15,345,916	9,956,212	12,159,905	5,021,802	5,998,116
12. Hawaii.....HI.....L.....	HI	L	364,700	386,682	544,027	157,391	212,974	100,957
13. Idaho.....ID.....L.....	ID	L	11,848,967	13,068,604	14,088,827	8,540,380	6,820,935	6,001,040
14. Illinois.....IL.....L.....	IL	L	6,208,951	6,180,243	2,498,509	1,876,865	5,731,189	4,791,813
15. Indiana.....IN.....L.....	IN	L	17,300,713	17,838,208	10,874,828	10,883,013	6,350,285	8,205,745
16. Iowa.....IA.....L.....	IA	L	8,376,933	9,200,360	5,924,024	8,588,776	2,468,716	3,871,236
17. Kansas.....KS.....L.....	KS	L	14,401,905	12,482,860	6,174,074	6,660,555	2,439,506	2,149,155
18. Kentucky.....KY.....L.....	KY	L	28,154,865	23,534,922	13,623,610	13,456,663	12,620,438	11,163,307
19. Louisiana.....LA.....L.....	LA	L	33,469,865	29,671,076	18,327,154	20,811,022	16,136,987	12,280,005
20. Maine.....ME.....L.....	ME	L	24,767,676	22,428,807	11,215,219	9,469,164	8,039,033	7,753,781
21. Maryland.....MD.....L.....	MD	L	5,114,797	5,322,348	4,120,416	2,686,690	2,264,541	1,000,564
22. Massachusetts.....MA.....L.....	MA	L	209,923,044	218,253,374	106,907,208	106,134,216	65,959,063	73,497,896
23. Michigan.....MI.....L.....	MI	L	2,948,036	2,709,269	3,241,756	1,585,952	6,762,703	10,619,004
24. Minnesota.....MN.....L.....	MN	L	30,970,236	28,772,114	14,090,838	21,112,133	10,595,387	10,564,203
25. Mississippi.....MS.....L.....	MS	L	15,240,264	14,331,145	7,298,376	6,399,768	2,414,781	2,020,916
26. Missouri.....MO.....L.....	MO	L	8,299,835	7,473,788	3,324,781	6,291,419	2,967,436	2,720,136
27. Montana.....MT.....L.....	MT	L	3,644,859	2,864,692	1,739,095	2,091,792	1,117,732	2,223,399
28. Nebraska.....NE.....L.....	NE	L	3,380,381	4,262,673	2,529,134	6,549,591	2,357,619	4,052,437
29. Nevada.....NV.....L.....	NV	L	6,978,966	6,121,566	3,487,889	4,602,392	4,083,640	2,818,719
30. New Hampshire.....NH.....L.....	NH	L	9,271,621	9,212,658	5,256,365	3,305,362	4,373,197	2,243,976
31. New Jersey.....NJ.....L.....	NJ	L	108,026,686	100,121,175	59,743,079	54,480,509	79,960,771	68,758,100
32. New Mexico.....NM.....L.....	NM	L	6,964,808	6,686,717	5,495,186	4,376,726	3,271,543	4,487,243
33. New York.....NY.....L.....	NY	L	119,404,559	108,339,852	62,864,508	51,492,948	48,002,929	43,050,182
34. North Carolina.....NC.....L.....	NC	L	66,980,943	65,547,477	44,326,677	43,600,549	27,358,169	24,440,619
35. North Dakota.....ND.....L.....	ND	L	14,109,376	13,735,136	7,363,460	6,820,373	2,541,101	2,833,439
36. Ohio.....OH.....L.....	OH	L	35,394,758	31,898,392	15,817,188	13,866,825	13,933,463	14,370,779
37. Oklahoma.....OK.....L.....	OK	L	10,890,933	12,506,817	4,129,427	6,533,839	3,099,908	4,448,673
38. Oregon.....OR.....L.....	OR	L	14,605,821	15,173,769	5,568,095	10,069,102	6,136,273	7,360,807
39. Pennsylvania.....PA.....L.....	PA	L	21,633,611	18,037,827	10,781,387	8,555,991	10,577,293	8,832,728
40. Rhode Island.....RI.....L.....	RI	L	29,750,046	30,965,023	15,542,964	12,678,556	14,696,423	16,567,831
41. South Carolina.....SC.....L.....	SC	L	5,497,553	4,650,281	2,191,161	3,583,258	1,129,128	1,776,542
42. South Dakota.....SD.....L.....	SD	L	4,422,535	4,573,730	3,354,386	5,162,566	1,579,856	1,781,537
43. Tennessee.....TN.....L.....	TN	L	20,364,876	19,385,334	8,937,715	10,881,300	4,597,981	3,810,045
44. Texas.....TX.....L.....	TX	L	11,392,741	7,252,228	11,947,471	2,173,204	6,906,443	9,165,406
45. Utah.....UT.....L.....	UT	L	6,353,913	6,245,021	3,627,176	3,728,762	1,754,942	2,641,931
46. Vermont.....VT.....L.....	VT	L	4,093,609	4,265,061	1,801,595	2,126,129	1,568,280	1,304,331
47. Virginia.....VA.....L.....	VA	L	13,725,668	13,685,227	10,090,004	10,976,829	4,384,826	4,043,367
48. Washington.....WA.....L.....	WA	L	30,170,257	29,950,755	21,985,245	18,023,756	13,131,840	17,624,865
49. West Virginia.....WV.....L.....	WV	L	4,386,333	4,512,220	2,492,256	1,784,185	1,657,306	1,425,237
50. Wisconsin.....WI.....L.....	WI	L	19,264,895	18,754,241	9,409,947	11,776,381	6,466,203	8,986,621
51. Wyoming.....WY.....L.....	WY	L	5,713,420	5,974,456	4,312,231	3,715,394	1,536,487	2,075,863
52. American Samoa.....AS.....N.....	AS	N						
53. Guam.....GU.....N.....	GU	N						
54. Puerto Rico.....PR.....N.....	PR	N						
55. US Virgin Islands.....VI.....N.....	VI	N						
56. Northern Mariana Islands.....MP.....N.....	MP	N						
57. Canada.....CAN.....N.....	CAN	N						
58. Aggregate Other Alien.....OT.....XXX.....	OT	XXX	0	0	0	0	0	0
59. Totals.....	XXX		1,142,401,057	1,110,825,543	650,614,797	632,702,608	496,138,943	494,004,030

**DETAILS OF WRITE-INS**

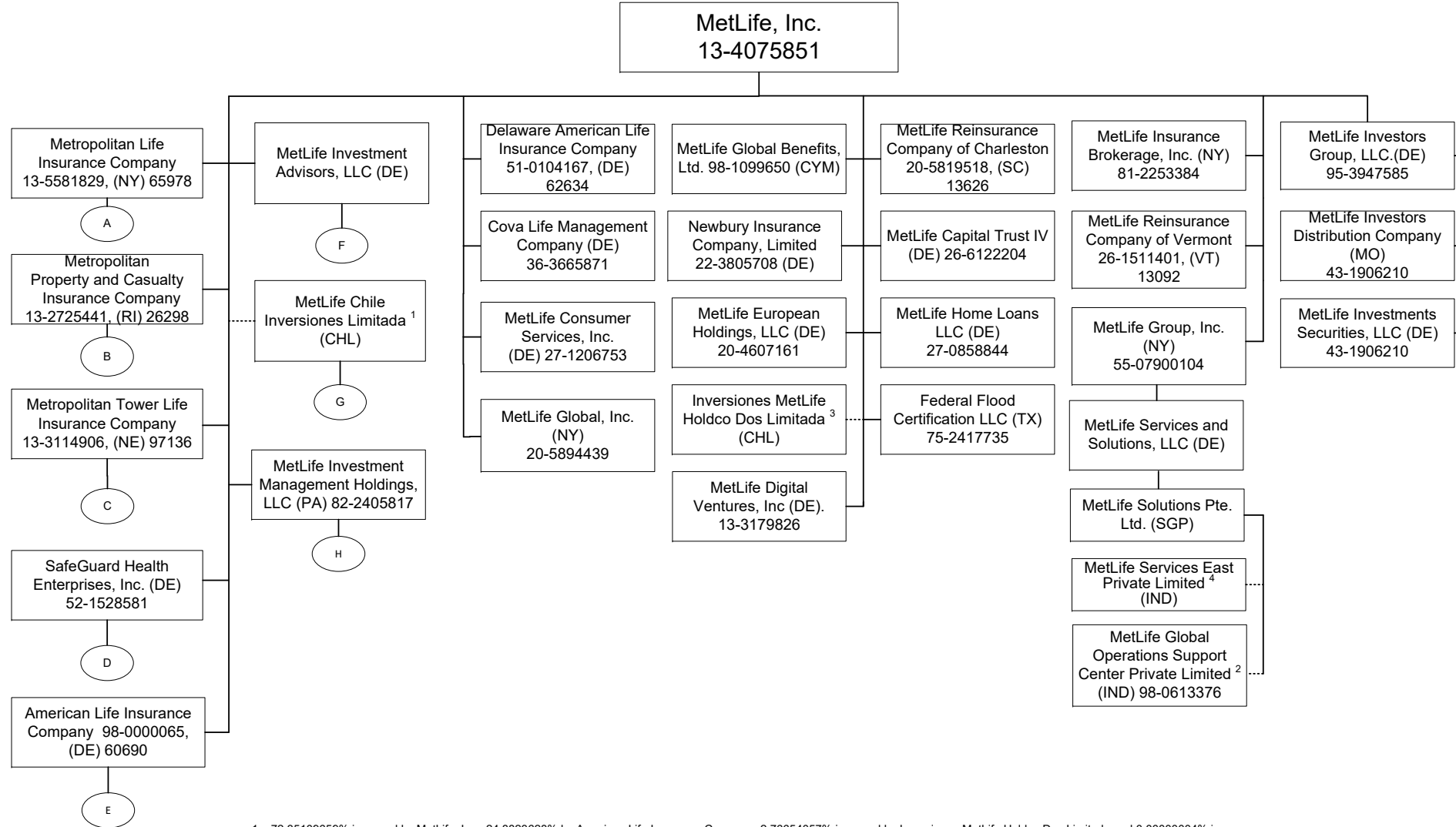
58001.....	XXX							
58002.....	XXX							
58003.....	XXX							
58998. Summary of remaining write-ins for Line 58 from overflow page....	XXX	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX	0	0	0	0	0	0	0

(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



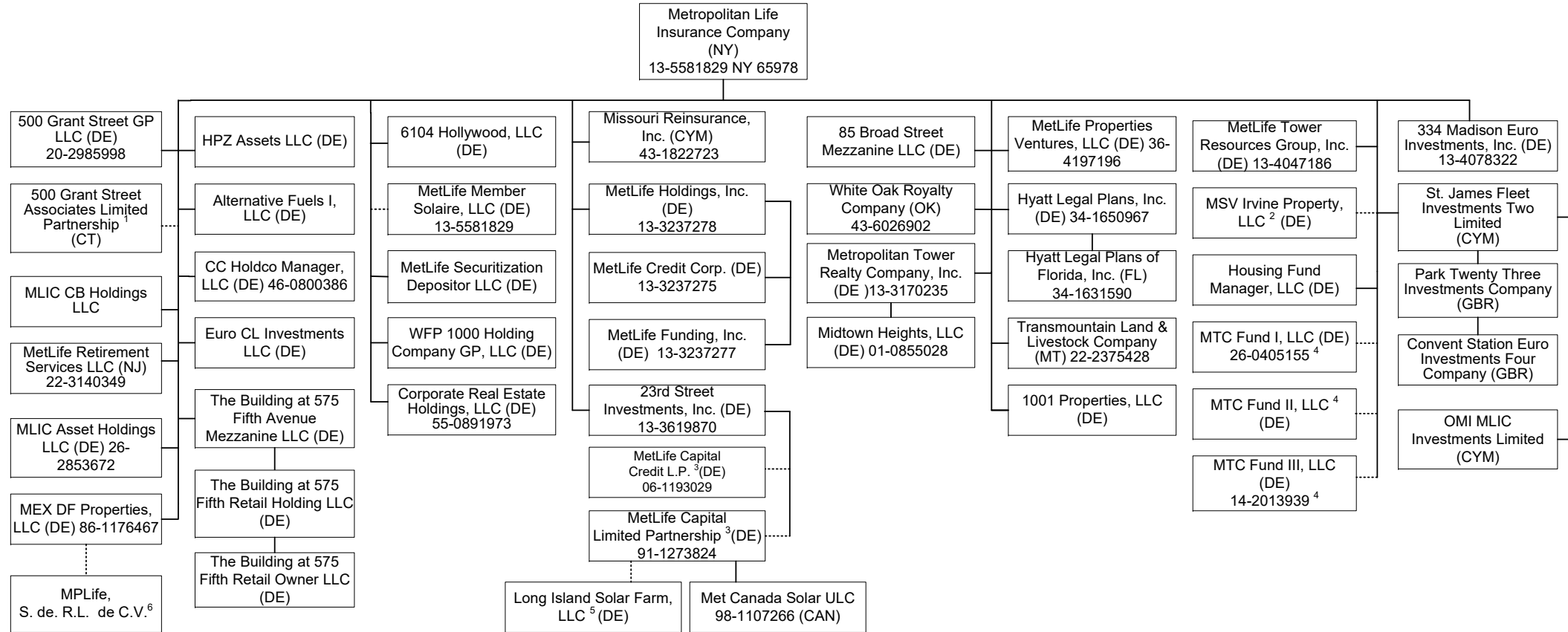
1 72.35109659% is owned by MetLife, Inc., 24.8823628% by American Life Insurance Company, 2.76654057% is owned by Inversiones MetLife Holdco Dos Limitada and 0.00000004% is owned by Natiloportem Holdings, LLC.  
 2 99.99999% is owned by MetLife Solutions Pte. Ltd. and 0.00001% is owned by Natiloportem Holdings, LLC.  
 3 99.99946% of Inversiones MetLife Holdco Dos Limitada is owned by MetLife, Inc., 0.000535% is owned by MetLife International Holdings, LLC. and 0.0000054% is owned by Natiloportem Holdings, LLC.  
 4 99.99% of MetLife Services East Private Limited is owned by MetLife Solutions Pte. Ltd and .01% is owned by Natiloportem Holdings, LLC.

Q11

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.

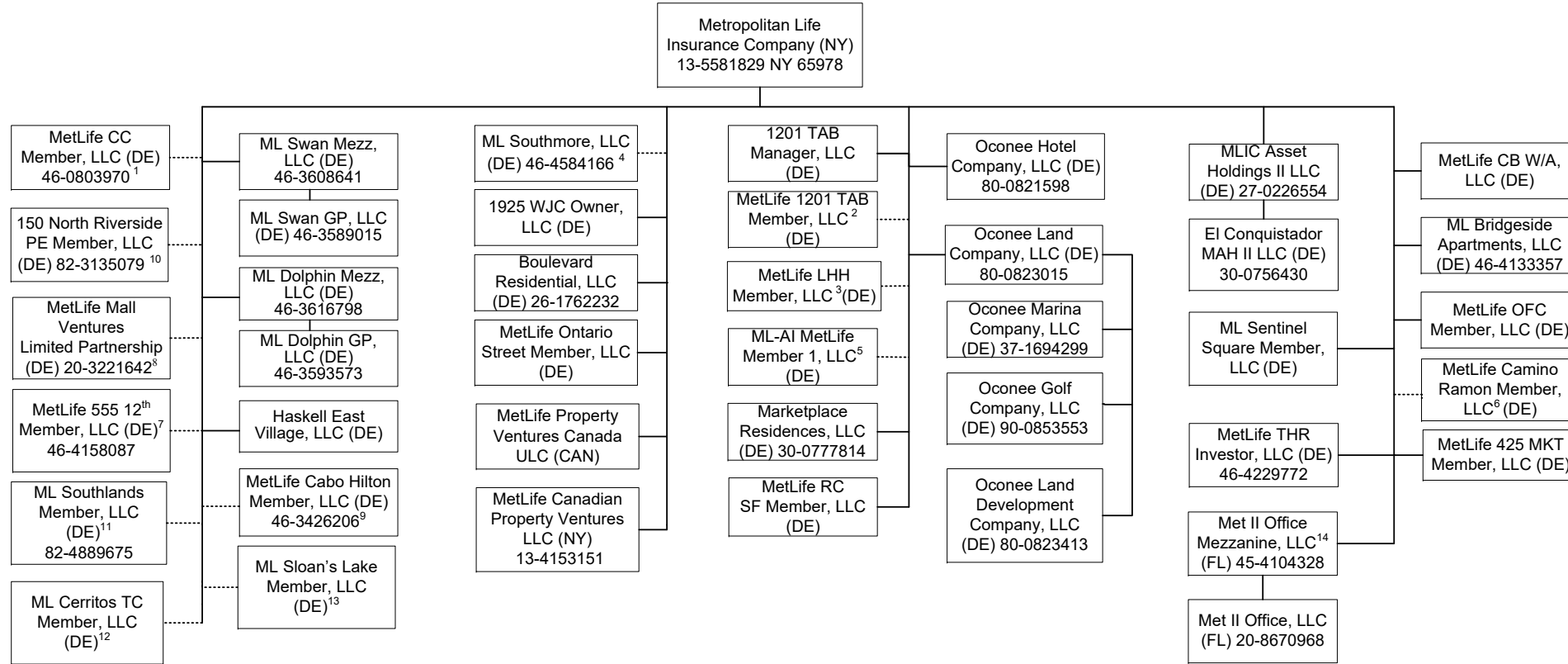
5 90.39% membership interest is held by LISF Solar Trust in which MetLife Capital Limited Partnership has a 100% beneficial interest and the rest is owned by a third party.

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

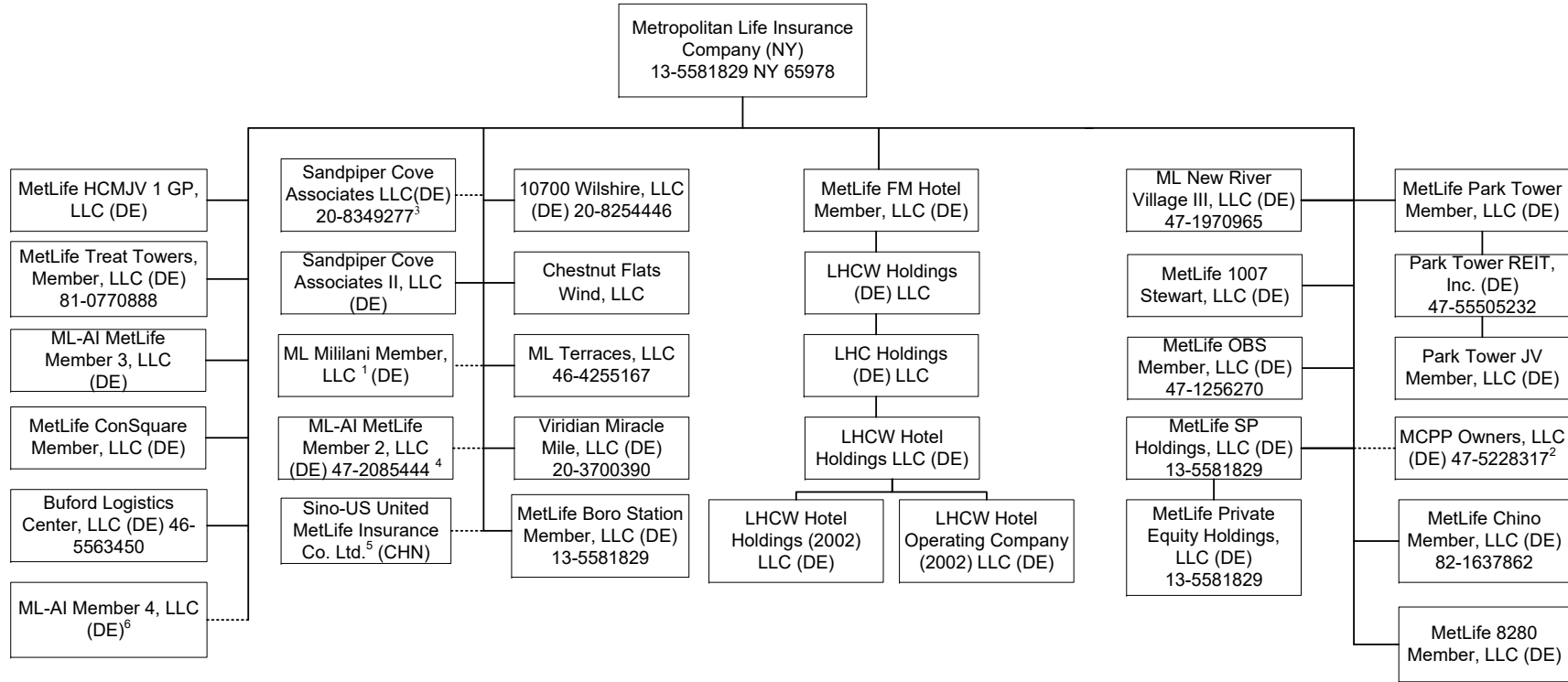
1 95.122% of MetLife CC Member, LLC is held by Metropolitan Life Insurance Company and 4.878% by Metropolitan Tower Life Insurance Company.  
 2 96.9% of MetLife 1201 TAB Member, LLC is owned by Metropolitan Life Insurance Company and 3.10% is owned by Metropolitan Property and Casualty Insurance Company.  
 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.  
 14 89.5833% of the membership interest of Met II Office Mezzanine, LLC is owned by Metropolitan Life Insurance Company and 10.4167% 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

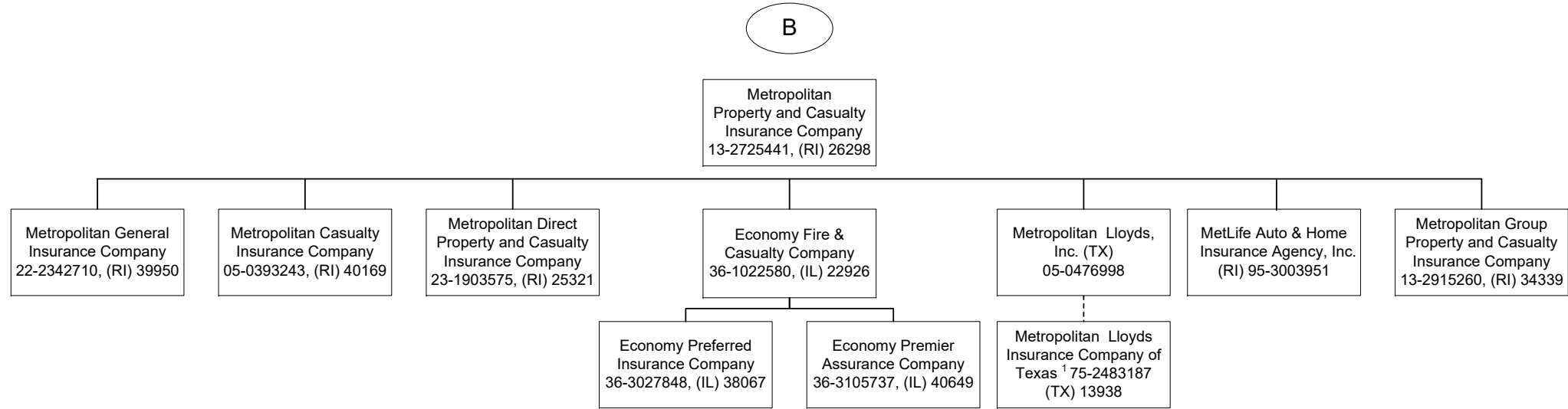


- 1 95% of ML Mililani Member, LLC is owned by Metropolitan Life Insurance Company and 5% is owned by Metropolitan Tower Life Insurance Company.
- 2 87.34% of MCPP Owners, LLC is owned by Metropolitan Life Insurance Company, 1.81% by Metropolitan Tower Life Insurance Company and 10.85% by MTL Leasing, 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

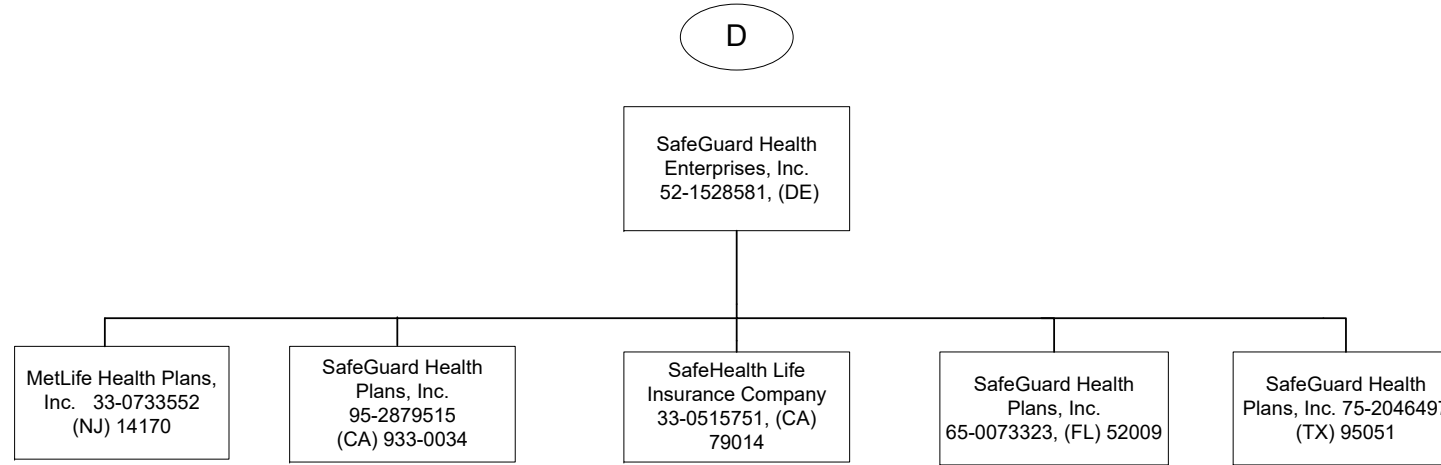


<sup>1</sup> Metropolitan Lloyds Insurance Company of Texas, an affiliated association, provides automobile, homeowner and related insurance for the Texas market. It is an association of individuals designated as underwriters. Metropolitan Lloyds, Inc., a subsidiary of Metropolitan Property and Casualty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

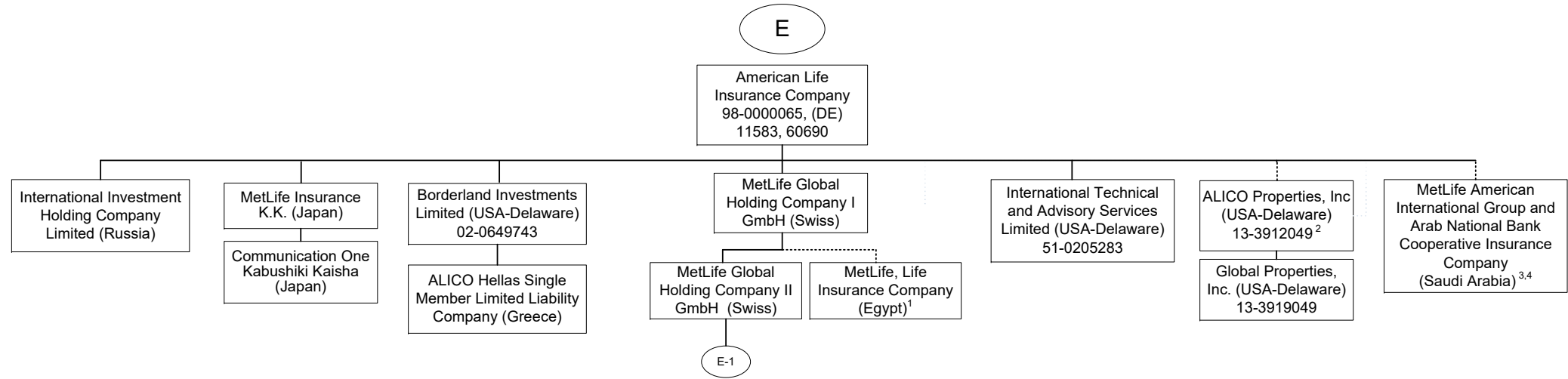
PART 1 - ORGANIZATIONAL CHART





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

PART 1 - ORGANIZATIONAL CHART

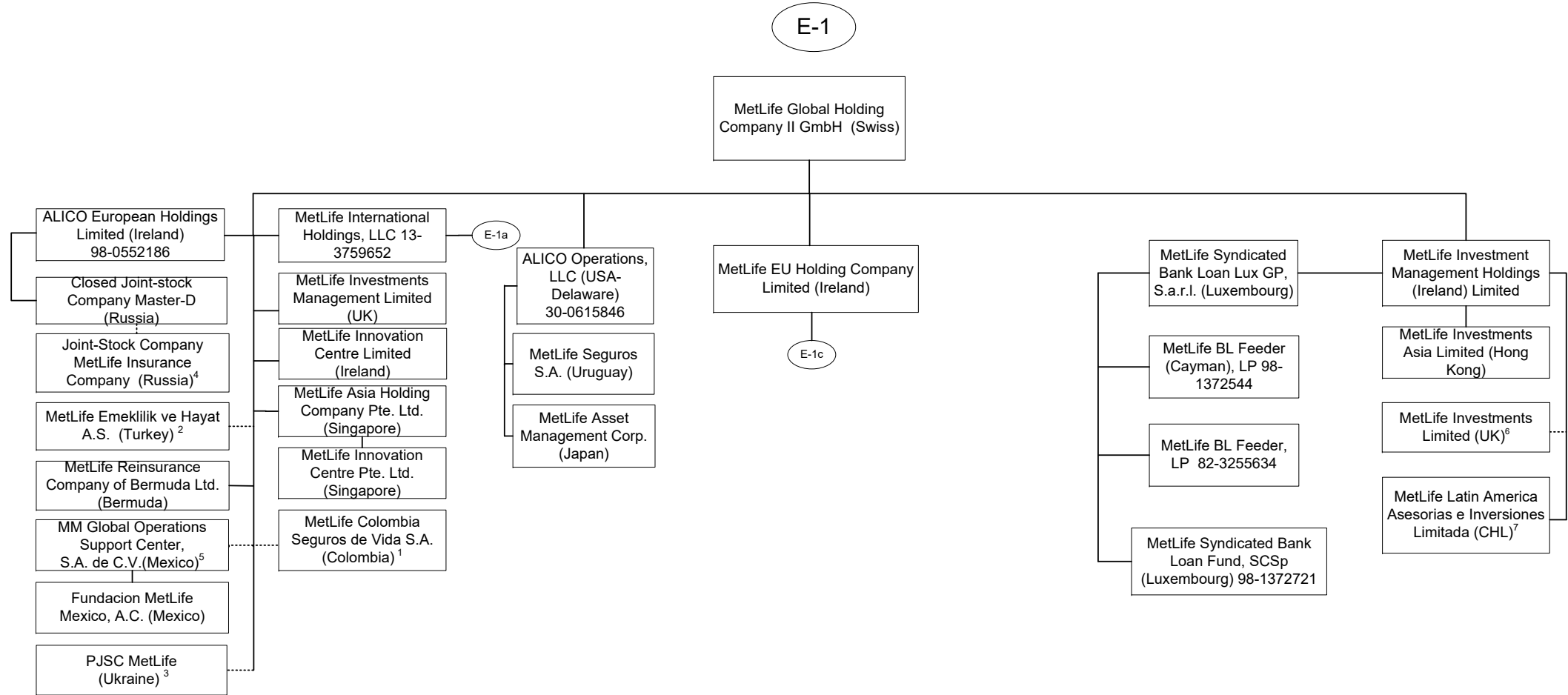


1 84.125% of MetLife, Life Insurance Company (Egypt) is owned by MetLife Global Holding Company I GmbH and the remaining interest by third parties.  
 2 51% of ALICO Properties, Inc. is owned by American Life Insurance Company and the remaining interest by third parties.  
 3 The Delaware Department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

Q11.8



1 89.9999657134583% of MetLife Colombia Seguros de Vida S.A. is owned by MetLife Global Holding Company II GmbH, 10.0000315938813% is owned by MetLife Global Holding Company I GmbH, International Technical and Advisory Services Limited, Borderland Investments Limited and Natlioportem Holdings, LLC each own 0.000000897553447019009%.

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.

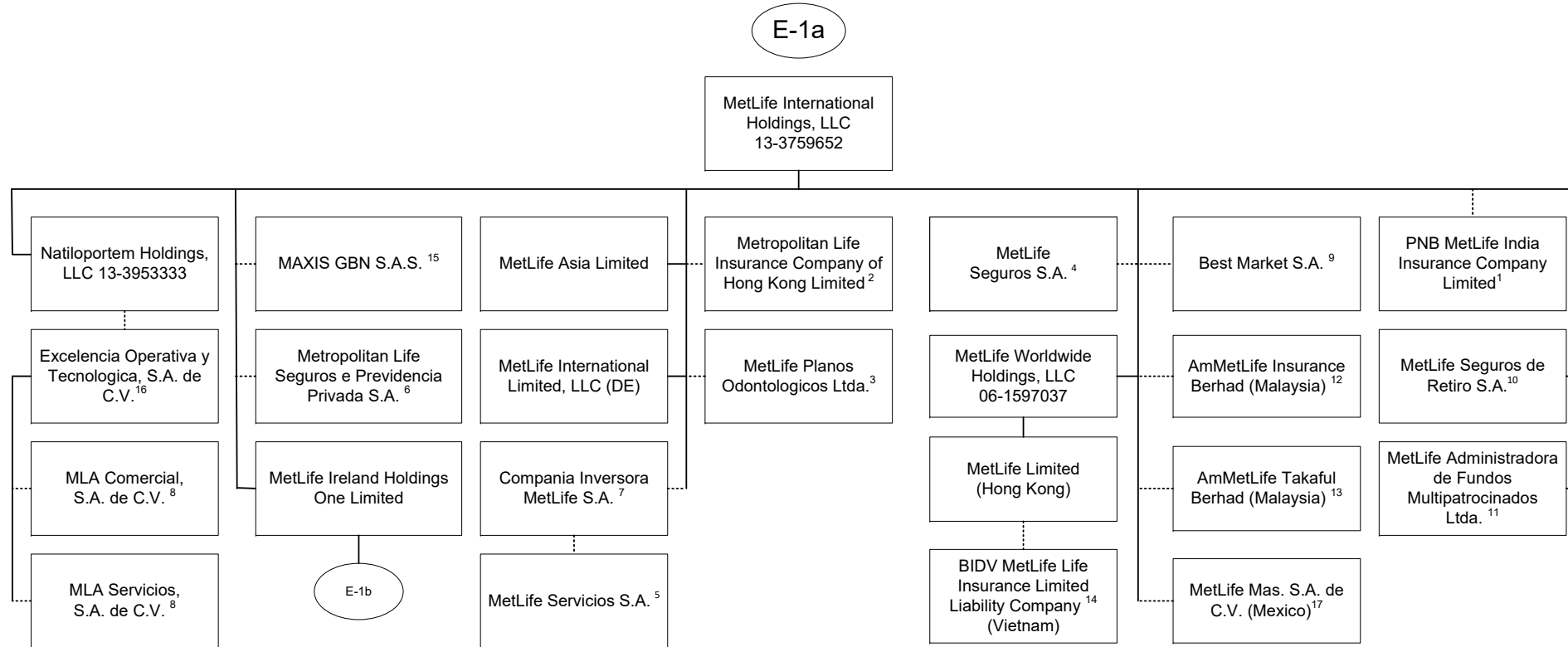
5 99.999509% of MM Global Operations Support Center S.A. de C.V. (Mexico) is held by MetLife Global Holding Company II GmbH (Swiss) and 0.000491% is held by MetLife Global Holding Company I GmbH (Swiss).

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 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).

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

PART 1 - ORGANIZATIONAL CHART



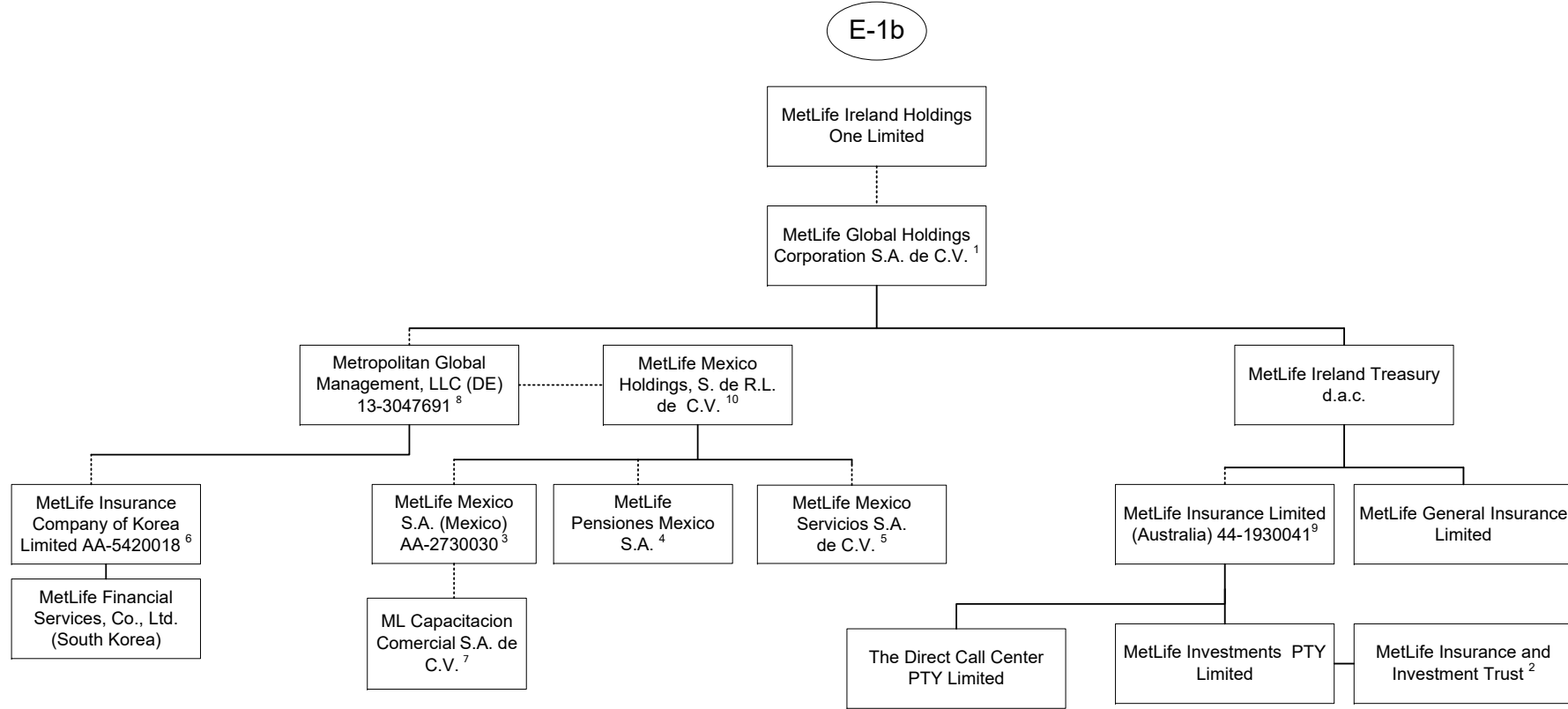
1 32.05% of PNB MetLife India Insurance Company Limited is owned by MetLife International Holdings, LLC and 67.95% is owned by third parties.  
 2 99.99935% of Metropolitan Life Insurance Company of Hong Kong Limited is owned by MetLife International Holdings, LLC and 0.00065% is owned by Natiloportem Holdings, LLC.  
 3 99.999% of MetLife Planos Odontologicos Ltda. is owned by MetLife International Holdings, LLC and .001% is owned by Natiloportem Holdings, LLC.  
 4 95.5242% of MetLife Seguros S.A. 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.

Q11.9

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..

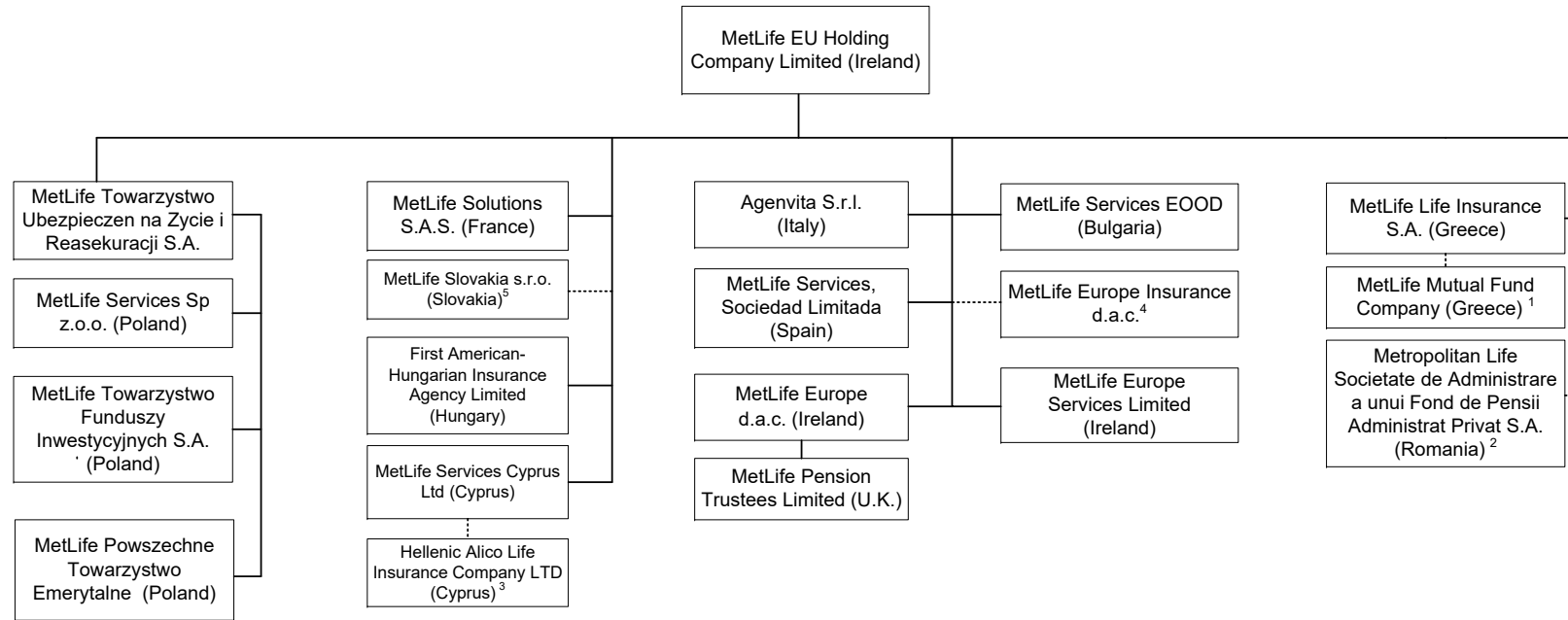
10 99.99995% is owned by Metropolitan Global Management, LLC and .00005% is owned by Exelencia Operativa y Tecnologica, S.A. de C.V.

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

PART 1 - ORGANIZATIONAL CHART

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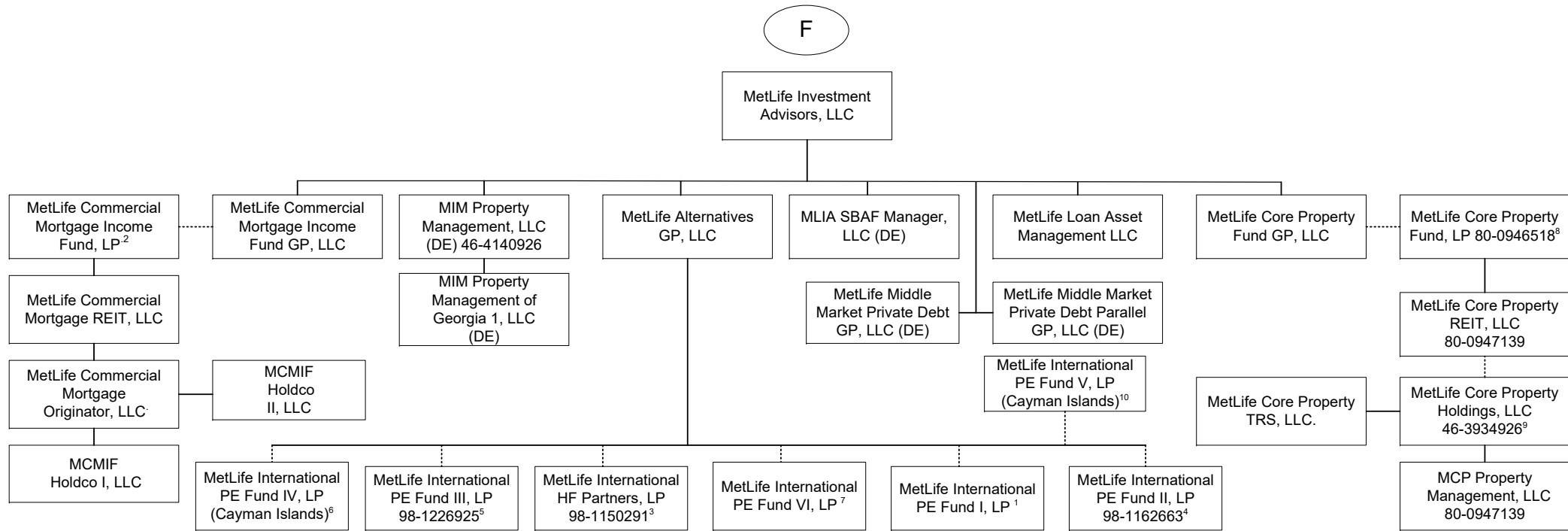


1 90% of MetLife Mutual Fund Company is owned by MetLife Life Insurance S.A. and the remaining interest by a third party.  
 2 99.9836% of Metropolitan Life Societate de Administrare a unui Fond de Pensii Administrat Privat S.A. is owned by MetLife EU Holding Company Limited and 0.0164% by MetLife Services 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 of Hong Kong Limited 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.

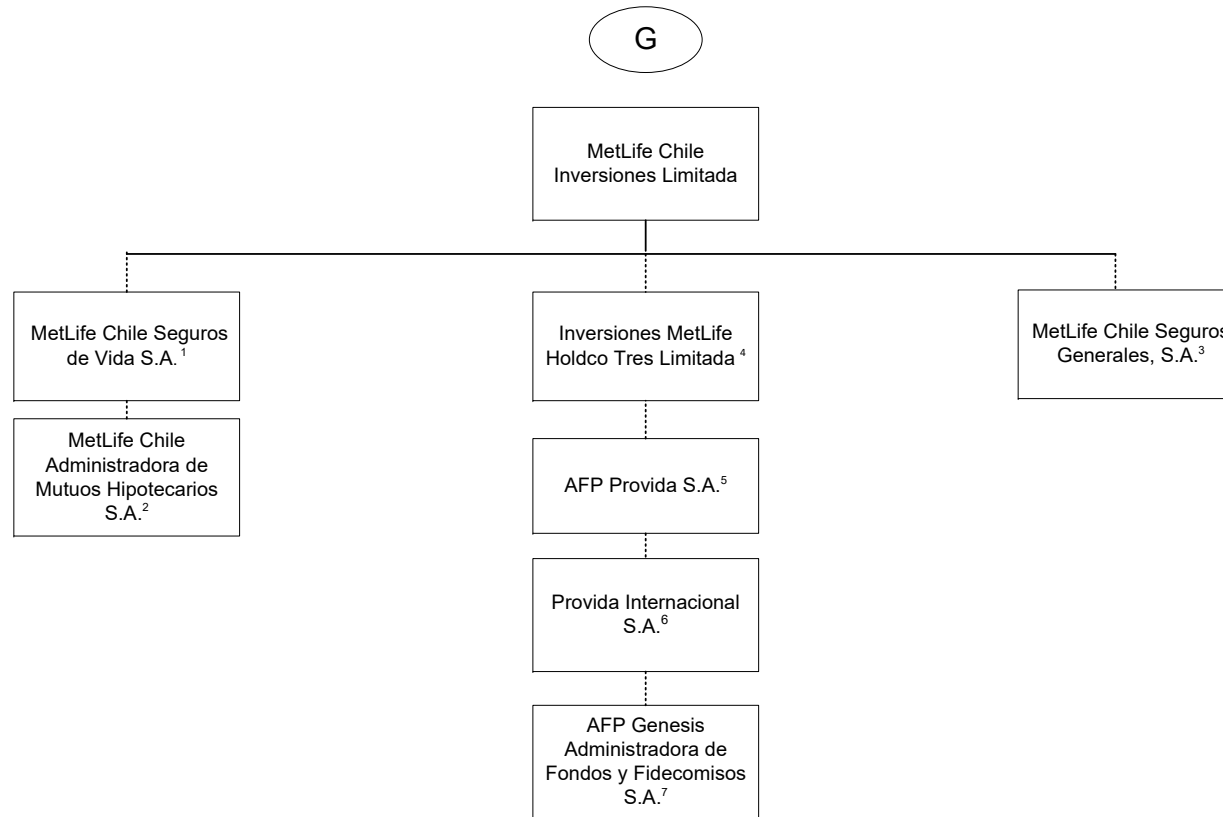
8 MetLife Core Property Fund GP, LLC is the general partner of MetLife Core Property Fund, LP (the "Fund"). A substantial majority of the limited partnership interests in the Fund are held by third parties. The following affiliates hold a minority share of the limited partnership interests in the Fund: 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 Valley Forge, LLC; MCP Valley Forge One, LLC; MCP Valley Forge Two, LLC; MCP Valley Forge Owner, 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

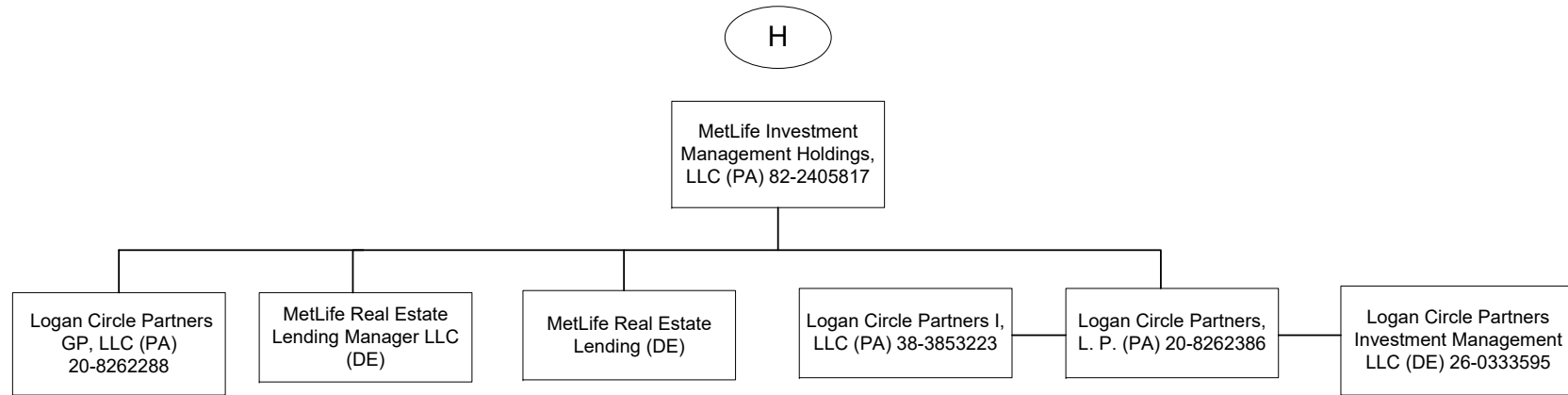


1 99.997% is held by MetLife Chile Inversiones Limitada and .003% by International Technical and Advisory Services Limited.  
 2 99.9% is held by MetLife Chile Seguros de Vida S.A. and 0.1% by MetLife Chile Inversiones Limitada.  
 3 99.98% of MetLife Chile Seguros Generales, S.A. is owned by MetLife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



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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.

**Metropolitan Property and Casualty Insurance Company**

**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	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 Miliani Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	95.000	MetLife, Inc.	N	
0241	MetLife	00000	47-3741955				ML Miliani 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	87.340	MetLife, Inc.	N	
0241	MetLife	00000	47-5228317				MCPP Owners, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	1.810	MetLife, Inc.	N	
0241	MetLife	00000	47-5228317				MCPP Owners, LLC	DE	NIA	MTL Leasing, LLC	Ownership	10.850	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

**Metropolitan Property and Casualty Insurance Company**

**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	45-4104328				Met II Office Mezzanine, LLC	FL	NIA	Metropolitan Life Insurance Company	Ownership	89.583	MetLife, Inc.	N	
0241	MetLife	00000	45-4104328				Met II Office Mezzanine, LLC	FL	NIA	Metropolitan Tower Life Insurance Company	Ownership	10.417	MetLife, Inc.	N	
0241	MetLife	00000	20-8670968				Met II Office, LLC	FL	NIA	Met II Office Mezzanine, LLC	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	

Q12.2

**Metropolitan Property and Casualty Insurance Company**

**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	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	
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	

Q12.3

**Metropolitan Property and Casualty Insurance Company**

**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...					LHC Holdings (U.S.) LLC.....	DE.....	NIA.....	LHCW Holdings (U.S.) LLC.....	Ownership.....	...100.000	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...					LHCW Hotel Holding (U.S.) LLC.....	DE.....	NIA.....	LHC Holdings (U.S.) LLC.....	Ownership.....	...100.000	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...					LHCW Hotel Holding (2002) LLC.....	DE.....	NIA.....	LHCW Hotel Holding (U.S.) LLC.....	Ownership.....	...100.000	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...					LHCW Hotel Operating Company (2002) LLC...	DE.....	NIA.....	LHCW Hotel Holding (U.S.) LLC.....	Ownership.....	...100.000	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...	46-4584166..				ML Southmore, LLC .....	DE.....	NIA.....	Metropolitan Life Insurance Company.....	Ownership.....	...99.000	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...	46-4584166..				ML Southmore, LLC .....	DE.....	NIA.....	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.....	

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.....		4189846			MetLife Global Holdings Corporation S.A. de C.V. (Mexico)	MEX.....	NIA.....	MetLife International Limited, LLC.....	Ownership.....	1.100	MetLife, Inc.....	N.....	
0241	MetLife.....	00000.....	13-3047691..				Metropolitan Global Management, LLC.....	IRL.....	NIA.....	MetLife Global Holdings Corporation S.A. de C.V.	Ownership.....	99.700	MetLife, Inc.....	N.....	
0241	MetLife.....	00000.....	13-3047691..				Metropolitan Global Management, LLC.....	IRL.....	NIA.....	MetLife International Holdings, LLC.....	Ownership.....	0.300	MetLife, Inc.....	N.....	
0241	MetLife.....	00000.....	AA-2730030..	3165740			MetLife Mexico Holding S. de R.L. de C.V.....	MEX.....	IA.....	Metropolitan Global Management , LLC.....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000.....	AA-2730030..	3165740			MetLife Mexico Holding S. de R.L. de C.V.....	MEX.....	IA.....	Excelencia Operativa y Tecnologica, S.A. de C.V.	Ownership.....		MetLife, Inc.....	N.....	
0241	MetLife.....	00000.....	AA-2730030..	3165740			MetLife Mexico S.A.....	MEX.....	IA.....	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.....	

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...					MetLife Asia Limited (Hong Kong).....	HKG.....	NIA.....	MetLife International Holdings, LLC.....	Ownership.....	...100.000	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...		3166309			Metropolitan Life Insurance Company of Hong Kong Limited	HKG.....	IA.....	MetLife International Holdings, LLC.....	Ownership.....	...99.999	MetLife, Inc.....	...N.....	
0241	MetLife.....	00000...		3166309			Metropolitan Life Insurance Company of Hong Kong Limited	HKG.....	IA.....	Natiloportem Holdings, LLC.....	Ownership.....	...0.001	MetLife, Inc.....	...N.....	
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.....	...32.050	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 Fundos Multipatrocinos Ltda. (Brazil)	BRA.....	NIA.....	MetLife International Holdings, LLC.....	Ownership.....	...100.000	MetLife, Inc.....	...N.....	

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**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0241	MetLife	00000		3373648			MetLife Administradora de Fundos Multipatrocinaos Ltda. (Brazil)	BRA	NIA	Natiloportem Holdings, LLC	Ownership		MetLife, Inc.	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	

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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					MTL Leasing, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO IX Realty LLC	CT	NIA	MTL Leasing, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO XIV Holdings LLC	CT	NIA	MTL Leasing, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO Fourteen Limited Partnership	CT	NIA	MTL Leasing, LLC	Ownership	99.900	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO Fourteen Limited Partnership	CT	NIA	PREFCO XIV Holdings LLC	Ownership	0.100	MetLife, Inc.	N	
0241	MetLife	00000					1320 Venture LLC	DE	NIA	MTL Leasing, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-3114906				1320 GP LLC	DE	NIA	MTL Leasing, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	38-3846857				1320 Owner LP	DE	NIA	1320 Venture LLC	Ownership	99.900	MetLife, Inc.	N	
0241	MetLife	00000	38-3846857				1320 Owner LP	DE	NIA	1320 GP LLC	Ownership	0.100	MetLife, Inc.	N	
0241	MetLife	00000		3077272			MetLife Chile Inversiones Limitada	CHL	NIA	MetLife, Inc.	Ownership	72.351	MetLife, Inc.	N	
0241	MetLife	00000		3077272			MetLife Chile Inversiones Limitada	CHL	NIA	Inversiones MetLife Holdco Dos Limitada	Ownership	2.767	MetLife, Inc.	N	
0241	MetLife	00000		3077272			MetLife Chile Inversiones Limitada	CHL	NIA	Natiloportem Holdings, LLC	Ownership		MetLife, Inc.	N	
0241	MetLife	00000		3077272			MetLife Chile Inversiones Limitada	CHL	NIA	American Life Insurance Company	Ownership	24.882	MetLife, Inc.	N	
0241	MetLife	00000	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	

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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		4255282			MetLife Chile Administradora de Mutuos Hipotecarios S.A.	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	0.100	MetLife, Inc.	N	
0241	MetLife	00000					Provida Internacional S.A. (Chile)	CHL	NIA	AFP Provida S.A.	Ownership	99.990	MetLife, Inc.	N	
0241	MetLife	00000					Provida Internacional S.A. (Chile)	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	0.010	MetLife, Inc.	N	
0241	MetLife	00000					AFP Genesis Administradora de Fondos y Fidecomisos S.A. (Ecuador)	ECU	NIA	Provida Internacional S.A.	Ownership	99.900	MetLife, Inc.	N	
0241	MetLife	00000					AFP Genesis Administradora de Fondos y Fidecomisos S.A. (Ecuador)	ECU	NIA	AFP Provida S.A.	Ownership	0.100	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Chile Seguros Generales S.A. (Chile)	CHL	IA	MetLife Chile Inversiones Limitada	Ownership	99.980	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Chile Seguros Generales S.A. (Chile)	CHL	IA	Inversiones MetLife Holdco Dos Limitada	Ownership	0.020	MetLife, Inc.	N	
0241	MetLife	00000	52-1528581	3921834	727303		SafeGuard Health Enterprises, Inc.	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	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 Group, Inc. (NY)	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	

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**SCHEDULE Y**

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

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

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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	98-1150291				MetLife International HF Partners, LP	CYM	NIA	MetLife Insurance Company of Korea, Limited	Ownership	9.470	MetLife, Inc.	N	
0241	MetLife	00000	98-1150291				MetLife International HF Partners, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	2.290	MetLife, Inc.	N	
0241	MetLife	00000	98-1150291				MetLife International HF Partners, LP	CYM	NIA	MetLife Alternatives GP, LLC	Ownership	0.020	MetLife, Inc.	N	
0241	MetLife	00000	98-1162663				MetLife International PE Fund II, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	94.540	MetLife, Inc.	N	
0241	MetLife	00000	98-1162663				MetLife International PE Fund II, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	2.770	MetLife, Inc.	N	
0241	MetLife	00000	98-1162663				MetLife International PE Fund II, LP	CYM	NIA	MetLife Mexico S.A.	Ownership	2.100	MetLife, Inc.	N	
0241	MetLife	00000	98-1162663				MetLife International PE Fund II, LP	CYM	NIA	Metropolitan Life Insurance Company of Hong Kong Limited	Ownership	0.590	MetLife, Inc.	N	
0241	MetLife	00000	98-1226825				MetLife International PE Fund III, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	88.930	MetLife, Inc.	N	
0241	MetLife	00000	98-1226825				MetLife International PE Fund III, LP	CYM	NIA	MetLife Insurance Company of Korea, Limited	Ownership	7.910	MetLife, Inc.	N	
0241	MetLife	00000	98-1226825				MetLife International PE Fund III, LP	CYM	NIA	Metropolitan Life Insurance Company of Hong Kong Limited	Ownership	0.550	MetLife, Inc.	N	
0241	MetLife	00000	98-1226825				MetLife International PE Fund III, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	2.610	MetLife, Inc.	N	
0241	MetLife	00000	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		4255330			Communication One Kabushiki Kaisha (Japan)	JPN	NIA	MetLife Insurance K.K. (Japan)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4250018			MetLife Life Insurance Company (Egypt)	EGY	IA	MetLife Global Holding Company I GmbH (Swiss)	Ownership	84.125	MetLife, Inc.	N	
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	

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...		4255349			MetLife Mutual Fund Company (Greece).....	GRC.....	NIA.....	MetLife Life Insurance Company S.A.....	Ownership.....	90.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...		4304032			International Investment Holding Company Limited (Russia)	RUS.....	NIA.....	American Life Insurance Company .....	Ownership.....	100.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...					MetLife American International Group and Arab National Bank Cooperative Insurance Company	SAU.....	IA.....	American Life Insurance Company .....	Ownership.....	30.000	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...		4250072			PJSC MetLife (Ukraine).....	UKR.....	IA.....	MetLife Global Holding Company II GmbH (Swiss)	Ownership.....	99.999	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...		4250072			PJSC MetLife (Ukraine).....	UKR.....	IA.....	International Technical and Advisory Services Limited (USA-Delaware)	Ownership.....	0.001	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...		4250072			PJSC MetLife (Ukraine).....	UKR.....	IA.....	Borderland Investments Limited (USA-Delaware)	Ownership.....	0.001	MetLife, Inc.....	N.....	
0241	MetLife.....	00000...					MetLife Innovation Centre Limited.....	IRL.....	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.....	

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		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	
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	

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.....		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.....	
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			Closed Joint-stock Company 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.....	Closed Joint-stock Company 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 Powszechno Towarzystwo Emerytalne (Poland)	POL.....	IA.....	MetLife Towarzystwo Ubezpieczen na Zycie i Reasekuracji S.A.	Ownership.....	...100.000	MetLife, Inc.....	.....N.....	
0241	MetLife.....	00000.....	AA-9640009.	4255255			MetLife Towarzystwo Funduszy Inwestycyjnych S.A.	POL.....	NIA.....	MetLife Towarzystwo Ubezpieczen na Zycie i Reasekuracji S.A.	Ownership.....	...100.000	MetLife, Inc.....	.....N.....	

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...		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.....	
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.....	

**Metropolitan Property and Casualty Insurance Company**

**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.....	4,265,410	2,430,815	56.989	50.420
2. Allied lines.....	8,939,719	4,052,064	45.327	51.379
3. Farmowners multiple peril.....			0.000	
4. Homeowners multiple peril.....	491,627,572	332,677,694	67.669	64.722
5. Commercial multiple peril.....	9,415,560	5,833,052	61.951	83.281
6. Mortgage guaranty.....			0.000	
8. Ocean marine.....			0.000	
9. Inland marine.....	14,162,928	4,641,696	32.774	35.066
10. Financial guaranty.....			0.000	
11.1. Medical professional liability - occurrence.....			0.000	
11.2. Medical professional liability - claims-made.....			0.000	
12. Earthquake.....	4,478,742	6,819	0.152	(0.943)
13. Group accident and health.....			0.000	
14. Credit accident and health.....			0.000	
15. Other accident and health.....	21,622,126	7,186,585	33.237	33.126
16. Workers' compensation.....			0.000	
17.1. Other liability-occurrence.....	32,739,439	14,930,880	45.605	75.454
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.....	278,021,647	169,139,643	60.837	66.100
19.3, 19.4. Commercial auto liability.....	6,813,008	6,390,751	93.802	104.043
21. Auto physical damage.....	228,051,986	125,050,930	54.834	53.480
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.....	1,100,138,137	672,340,929	61.114	61.838
<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.....	1,378,775	4,315,044	4,405,709
2. Allied lines.....	3,498,794	8,590,724	8,794,007
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....	184,637,272	502,648,971	498,833,186
5. Commercial multiple peril.....	3,913,189	11,560,728	7,271,947
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	5,306,142	15,076,372	14,909,263
10. Financial guaranty.....			
11.1. Medical professional liability - occurrence.....			
11.2. Medical professional liability - claims made.....			
12. Earthquake.....	1,619,676	4,524,758	4,615,404
13. Group accident and health.....			
14. Credit accident and health.....			
15. Other accident and health.....	(76,110)	26,169,765	24,095,051
16. Workers' compensation.....			
17.1. Other liability-occurrence.....	11,717,926	33,648,089	32,300,448
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.....	97,120,381	286,148,689	281,741,309
19.3 19.4. Commercial auto liability.....	3,786,292	11,605,615	3,107,881
21. Auto physical damage.....	82,336,766	238,112,304	230,751,338
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.....	395,239,103	1,142,401,059	1,110,825,543
<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	135,244	2,908	138,152	219,705	6,021	25,503	251,230	(7,036)	6,736	(300)
2. 2016.....	312,228	50,687	362,915	123,151	7,520	130,670	180,697	10,833	30,066	221,597	(8,381)	(2,268)	(10,649)
3. Subtotals 2016 + Prior.....	674,214	78,384	752,597	258,395	10,428	268,822	400,402	16,855	55,570	472,826	(15,417)	4,468	(10,949)
4. 2017.....	699,396	113,433	812,830	289,207	114,920	404,128	283,046	64,221	47,384	394,652	(127,143)	113,092	(14,050)
5. Subtotals 2017 + Prior.....	1,373,610	191,817	1,565,427	547,602	125,348	672,950	683,448	81,076	102,954	867,478	(142,560)	117,560	(24,999)
6. 2018.....	XXX	XXX	XXX	XXX	1,198,690	1,198,690	XXX	535,399	140,865	676,264	XXX	XXX	XXX
7. Totals.....	1,373,610	191,817	1,565,427	547,602	1,324,038	1,871,640	683,448	616,475	243,818	1,543,742	(142,560)	117,560	(24,999)
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. ....(10.4)%	2. ....61.3%	3. ....(1.6)%
													Col. 13, Line 7 Line 8
													4. ....(1.1)%

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 September 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. Miscellaneous.....	27,459	11,202	16,257	7,174
2505. Voluntary employee benefit.....			0	1,975,903
2597. Summary of remaining write-ins for Line 25.....	27,459	11,202	16,257	1,983,077

# 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.....	19,028	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.....	114,597	229,932
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	8,842,477	8,938,046
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	8,842,477	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.....	210,679,843	41,286,087
2.2 Additional investment made after acquisition.....	212,101	
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....	37,521	1,297
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....	524,631	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).....	251,674,218	41,269,384
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	251,674,218	41,269,384
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	251,674,218	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.....	25,852,855	7,646,171
2.2 Additional investment made after acquisition.....	49,084,767	21,847,613
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	6,491,639	13,163,290
6. Total gain (loss) on disposals.....	47,256	676,663
7. Deduct amounts received on disposals.....	14,319,738	55,117,063
8. Deduct amortization of premium and depreciation.....		
9. Total foreign exchange change in book/adjusted carrying value.....	(158,907)	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).....	243,989,360	176,991,488
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	243,989,360	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.....	1,622,157,624	1,264,724,431
3. Accrual of discount.....	4,439,393	7,929,388
4. Unrealized valuation increase (decrease).....	15,348,745	(15,122,563)
5. Total gain (loss) on disposals.....	(5,850,190)	2,958,599
6. Deduct consideration for bonds and stocks disposed of.....	1,001,646,654	904,205,020
7. Deduct amortization of premium.....	8,449,594	11,751,280
8. Total foreign exchange change in book/adjusted carrying value.....	(2,416,090)	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.....	472,120	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	4,821,190,018	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).....	4,820,088,727	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).....	2,758,813,037	717,237,805	776,834,518	3,032,863	2,888,458,976	2,758,813,037	2,702,249,187	2,368,333,503
2. NAIC 2 (a).....	756,444,327	62,052,724	7,241,286	(3,914,022)	698,925,911	756,444,327	807,341,743	670,252,038
3. NAIC 3 (a).....	193,685,737	16,540,885	17,779,877	(12,284,667)	191,534,511	193,685,737	180,162,078	144,130,054
4. NAIC 4 (a).....	97,775,829	5,246,319	5,075,308	11,815,746	99,819,061	97,775,829	109,762,586	58,850,706
5. NAIC 5 (a).....	10,335,201			(35,456)	8,613,313	10,335,201	10,299,745	7,260,291
6. NAIC 6 (a).....							0	
7. Total Bonds.....	3,817,054,131	801,077,733	806,930,989	(1,385,536)	3,887,351,772	3,817,054,131	3,809,815,339	3,248,826,592
<b>PREFERRED STOCK</b>								
8. NAIC 1.....	5,900,000				5,900,000	5,900,000	5,900,000	5,900,000
9. NAIC 2.....	43,923,000			(1,077,010)	44,203,000	43,923,000	42,845,990	44,053,000
10. NAIC 3.....							0	
11. NAIC 4.....							0	
12. NAIC 5.....							0	
13. NAIC 6.....							0	
14. Total Preferred Stock.....	49,823,000	0	0	(1,077,010)	50,103,000	49,823,000	48,745,990	49,953,000
15. Total Bonds and Preferred Stock.....	3,866,877,131	801,077,733	806,930,989	(2,462,546)	3,937,454,772	3,866,877,131	3,858,561,329	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 \$.....15,662,117; 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	84,078	-

### 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.....	37,890,207	105,074,961
3. Accrual of discount.....	13,157	57,481
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	(2,606)	(22,378)
6. Deduct consideration received on disposals.....	30,400,615	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).....	(311,441)
4.	Total gain (loss) on termination recognized.....	42,832
5.	Considerations received/(paid) on terminations.....	90,496
6.	Amortization.....	
7.	Adjustment to the book/adjusted carrying value of hedge item.....	
8.	Total foreign exchange change in book/adjusted carrying value.....	2,776,339
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	3,115,740
10.	Deduct nonadmitted assets.....	
11.	Statement value at end of current period (Line 9 minus Line 10).....	3,115,740

## 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.....	3,115,740
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	
3.	Total (Line 1 plus Line 2).....	3,115,740
4.	Part D, Section 1, Column 5.....	4,110,096
5.	Part D, Section 1, Column 6.....	(994,356)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	499,479
8.	Part B, Section 1, Column 13.....	
9.	Total (Line 7 plus Line 8).....	499,479
10.	Part D, Section 1, Column 8.....	2,891,968
11.	Part D, Section 1, Column 9.....	(2,392,489)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	1,233,168
14.	Part B, Section 1, Column 20.....	
15.	Part D, Section 1, Column 11.....	1,233,168
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

**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.....	2,450,057,256	1,964,609,729
3. Accrual of discount.....	1,162,633	335,170
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	(12,937)	(13,266)
6. Deduct consideration received on disposals.....	2,474,834,578	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).....	15,662,117	39,289,743
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	15,662,117	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...	09/30/2018....	Permanent Improvement.....				2,702
Broadstone Laurel Highlands.....	Lorton.....	VA...	09/30/2018....	Permanent Improvement.....				5,672
Summary Line Adjustment.....								160
0199999. Totals.....					.0	.0	.0	8,534
0399999. Totals.....					.0	.0	.0	8,534

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>								
0000198601.....	Cochise	AZ.....		02/06/2018.....	5.350	-	136,250	2,673,248
0000199158.....	Lunenburg	VA.....		07/02/2018.....	4.050	2,293,693	-	4,101,206
0000199159.....	Lane	OR.....		08/01/2018.....	3.820	9,816,433	-	14,668,723
0000199160.....	Lane	OR.....		08/01/2018.....	4.080	5,746,204	-	8,586,570
0000199454.....	Dodge	NE.....		07/02/2018.....	4.300	998,700	-	2,529,130
0000199521.....	Chelan	WA.....		07/13/2018.....	4.750	2,778,000	-	4,710,000
0000199559.....	De Witt	IL.....		07/18/2018.....	4.500	1,497,295	-	2,499,912
0000199680.....	Arkansas	AR.....		07/27/2018.....	4.750	847,900	-	1,531,600
0000199697.....	Thayer	NE.....		09/05/2018.....	4.600	1,249,100	-	3,198,320
0000199698.....	Thayer	NE.....		09/05/2018.....	4.600	1,099,100	-	2,814,520
0000199703.....	Fulton	IL.....		08/23/2018.....	4.350	1,599,530	-	3,868,450
0000199737.....	Osceola	FL.....		09/28/2018.....	7.750	1,600,000	-	2,779,762
0000199776.....	Logan	IL.....		09/21/2018.....	4.380	1,891,096	-	3,144,950
0199999. Total - Mortgages in Good Standing - Farm Mortgages.....				XXX.....	XXX.....	31,417,051	136,250	57,106,391
<b>Mortgages in Good Standing - Commercial Mortgages - All Other</b>								
0000703024.....	WASHINGTON	DC.....		02/08/2018.....	5.610	-	24,939	8,109,723
0000703046.....	HOUSTON	TX.....		07/02/2018.....	3.810	5,721,250	-	8,910,584
0000703049.....	PLANO	TX.....		07/31/2018.....	4.210	3,000,000	-	4,591,368
0000703067.....	SAN FRANCISCO	CA.....		08/28/2018.....	4.110	3,370,000	-	6,408,062
0000703069.....	SUNNYVALE	CA.....		08/30/2018.....	4.240	2,000,000	-	3,233,107
0000703085.....	ATLANTA	GA.....		08/15/2018.....	3.760	4,470,985	-	6,797,679
0000703103.....	WASHINGTON D.C	DC.....		09/21/2018.....	4.120	7,143,309	-	14,048,938
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	25,705,544	24,939	52,099,461
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	57,122,595	161,189	109,205,852
3399999. Total Mortgages.....				XXX.....	XXX.....	57,122,595	161,189	109,205,852

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	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 With Partial Repayments</b>																	
Scheduled Repayments.....													256,780	256,780			0
0299999. Total - Mortgages With Partial Repayments.....						0	0	0	0	0	0	0	256,780	256,780	0	0	0
0599999. Total Mortgages.....						0	0	0	0	0	0	0	256,780	256,780	0	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>												
	Accomplice Fund II, L.P.....	Cambridge.....	MA..	Atlas Ventures.....		01/10/2018.....	1		180,837		1,978,012	1.070
	American Securities Partners VII, L.P.....	New York.....	NY...	American Securities.....		12/10/2014.....	3		48,165		2,183,672	0.100
	Arsenal Capital Partners Fund IV LP.....	New York.....	NY...	Arsenal.....		09/03/2015.....	3		2,376,038		8,072,421	1.470
	Audax Private Equity Fund VI, L.P.....	Boston.....	MA..	Audax.....		08/03/2018.....	3				2,500,000	0.090
	Battery Ventures XII Side Fund, L.P.....	Boston.....	MA..	Battery.....		04/01/2018.....	1		156,800		1,229,200	0.310
	Battery Ventures XII, L.P.....	Boston.....	MA..	Battery.....		02/01/2018.....	1		163,800		2,282,800	0.320
	BDCM Opportunity Fund IV, L.P.....	Greenwich.....	CT...	Black Diamond Capital Management.....		02/04/2015.....			262,129		1,493,847	0.320
	Blackstone Capital Partners VII L.P.....	New York.....	NY...	Blackstone.....		04/07/2015.....	3		678,923		2,844,857	0.100
	Blue Sea Capital Fund I LP.....	Palm Beach.....	FL...	Blue Sea Capital.....		10/18/2013.....	3		17,455		1,542,362	1.550
	Bridgepoint Europe V 'B1' LP.....	London.....	GBR.	Bridgepoint.....		09/03/2014.....	3		435,600		1,311,552	0.130
	Carlyle Partners VI, L.P.....	Washington.....	DC...	Carlyle.....		02/19/2013.....	3		262		63,670	0.100
	Charles River Partnership XVI, L.P.....	Cambridge.....	MA..	Charles River.....		06/17/2014.....	1		68,000		680,000	0.780
	Cortec Group Fund VI, L.P.....	New York.....	NY...	Cortec.....		04/27/2015.....	3		78,781		2,498,289	0.710
	Court Square Capital Partners IV.....	New York.....	NY...	Court Square.....		07/03/2018.....	3				5,000,000	0.200
	EnCap Energy Capital Fund X, L.P.....	Houston.....	TX...	EnCap.....		02/05/2015.....			502,848		3,404,145	0.190
	EnCap Energy Capital IX.....	Houston.....	TX...	EnCap.....		01/04/2013.....			11,058		81,462	0.100
	Equistone Partners Europe Fund VI SCSp.....	London.....	GBR.	Equistone.....		03/08/2018.....	3	72,706			5,967,328	0.250
	Foundation Capital IX, L.P.....	San Francisco.....	CA...	Foundation Capital.....		08/10/2018.....	1				3,000,000	0.800
	Foundation Capital VIII, L.P.....	San Francisco.....	CA...	Foundation Capital.....		05/06/2015.....	1		246,153		1,613,077	1.430
	Francisco Partners V, L.P.....	San Francisco.....	CA...	Francisco Partners Management.....		09/29/2017.....	3		580,000		2,860,000	0.170
	Gryphon Partners V, L.P.....	San Francisco.....	CA...	Gryphon.....		12/20/2017.....	3	1,330,690	11,654		2,657,656	0.360
	Hg Saturn L.P.....	London.....	GBR.	Hg.....		03/07/2018.....	3		(5,888)		3,201,662	0.380
	Index Ventures Growth IV.....	London.....	GBR.	Index Ventures.....		07/02/2018.....	1				3,600,000	0.360
	Index Ventures IX.....	London.....	GBR.	Index Ventures.....		07/02/2018.....	1	55,631	10,110		1,134,259	0.180
	Inflexion Buyout Fund V Limited Partnership.....	London.....	GBR.	Inflexion.....		04/09/2018.....	3		119,531		2,712,064	0.180
	Lightspeed Venture Partners Select III, L.P.....	Menlo Park.....	CA...	Lightspeed.....		03/28/2018.....	1		121,000		924,000	0.230
	Lightspeed Venture Partners XII, L.P.....	Menlo Park.....	CA...	Lightspeed.....		03/28/2018.....	1		153,000		729,000	0.170
	Linzor Capital Partners III, L.P.....	Santiago.....	CHL.	Linzor.....		02/26/2015.....	3		26,430		3,025,265	1.010
	Meritech Capital Partners VI L.P.....	Palo Alto.....	CA...	Meritech.....		05/07/2018.....	1		247,000		2,249,000	0.100
	One Equity Partners VII, L.P.....	New York.....	NY...	One Equity Partners.....		08/07/2018.....	3	883,503	117,493		6,199,004	0.410
	PAG Asia III, L.P.....	Hong Kong.....	CHN.	PAG Asia.....		09/06/2018.....	3				1,500,000	0.100
	Polish Enterprise Fund VIII, L.P.....	Warsaw.....	POL.	Enterprise Investors.....		09/08/2017.....	5		616,185		3,033,437	0.640
	Primavera Capital Fund III L.P.....	Hong Kong.....	CHN.	Primavera.....		02/14/2018.....	3		778,404		2,088,036	0.260
	Scale Venture Partners VI, L.P.....	Foster City.....	CA...	Scale Ventures.....		06/27/2018.....	1	70,686			2,899,314	0.900
	Tailwater Energy Fund III LP.....	Dallas.....	TX...	Tailwater.....		07/20/2018.....		3,287,893	1,609,917		5,621,427	1.330
	The Baring Asia Private Equity Fund VII, L.P.....	Hong Kong.....	CHN.	Baring Asia.....		07/10/2018.....	3				7,000,000	0.130
	WCAS XIII, L.P.....	New York.....	NY...	Welsh Carson.....		07/25/2018.....	3				4,000,000	0.110
	Westlake BioPartners I, L.P.....	Westlake Village.....	CA...	Westlake.....		08/30/2018.....	1	107,100	26,775		2,866,125	1.670
	WIN 7, L.P.....	New York.....	NY...	Blackstone.....		03/30/2007.....	3		5,933		206,719	5.850
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							5,808,209	9,644,393	0	106,253,662	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.....			22,768,670		10,534,305	0.670

QE03

**SCHEDULE BA - PART 2**

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
1899999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							0	22,768,670	0	10,534,305	XXX
4499999	Subtotal - Unaffiliated							5,808,209	9,644,393	0	106,253,662	XXX
4599999	Subtotal - Affiliated							0	22,768,670	0	10,534,305	XXX
4699999	Totals							5,808,209	32,413,063	0	116,787,967	XXX

**SCHEDULE BA - PART 3**

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

QE03.1

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>																				
	Blackstone Capital Partners VII L.P.	New York	NY	Normal distributions and/or adjustments...	04/07/2015	09/30/2018	5,923					0		5,923	5,923				0	
	Blackstone Strategic Alliance Fund II L.P.	New York	NY	Normal distributions and/or adjustments...	11/23/2010	09/30/2018	9,529					0		9,529	9,529				0	
	DW Catalyst Onshore Fund, LP	New York	NY	Liquidated	06/27/2013	08/28/2018	212					0		212	212				0	(213)
	EnCap Energy Capital IX	Houston	TX	Normal distributions and/or adjustments...	01/04/2013	09/30/2018	15,238					0		15,238	15,238				0	
	Linzor Capital Partners III, L.P.	Santiago	CHL	Normal distributions and/or adjustments...	02/26/2015	09/30/2018	207,935					0		207,935	207,935				0	
	Meritech Capital Partners IV, L.P.	Palo Alto	CA	Normal distributions and/or adjustments...	09/29/2010	09/30/2018	2,661					0		2,661	2,661				0	
	Pershing Square, L.P.	New York	NY	Normal distributions and/or adjustments...	05/31/2011	09/30/2018	1,977,247					0		1,977,247	1,977,247				0	
	Primavera Capital Fund III L.P.	Hong Kong	CHN	Normal distributions and/or adjustments...	02/14/2018	09/30/2018	442,738					0		442,738	442,738				0	
	Tailwater Energy Fund III LP	Dallas	TX	Normal distributions and/or adjustments...	07/20/2018	09/30/2018	519,237					0		519,237	519,237				0	
	Turiya Fund LP	Hong Kong	CHN	Normal distributions and/or adjustments...	02/25/2014	09/30/2018	3,373,828					0		3,373,828	3,373,828				0	
	Wayzata Opportunities Fund III, L.P.	Wayzata	MN	Normal distributions and/or adjustments...	09/11/2012	09/30/2018	13,282					0		13,282	13,282				0	
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated						6,567,830	0	0	0	0	0	0	6,567,830	6,567,830	0	0	0	0	(213)
4499999	Subtotal - Unaffiliated						6,567,830	0	0	0	0	0	0	6,567,830	6,567,830	0	0	0	0	(213)
4699999	Totals						6,567,830	0	0	0	0	0	0	6,567,830	6,567,830	0	0	0	0	(213)



**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 F3 9	UNITED STATES TREASURY 1.750% 09/30/19		08/29/2018	GOLDMAN SACHS & COMPANY		19,841,446	20,000,000	145,355	1
912828 TV 2	UNITED STATES TREASURY 1.250% 10/31/19		07/17/2018	JP MORGAN SECURITIES LTD LDN		24,604,492	25,000,000	67,086	1
912828 W2 2	UNITED STATES TREASURY 1.375% 02/15/20		08/24/2018	DEUTSCHE BANK SECURITIES INC		58,971,214	60,000,000	26,902	1
912828 XY 1	UNITED STATES TREASURY 2.500% 06/30/20		07/23/2018	Various		14,968,565	15,000,000	19,701	1
0599999	Total - Bonds - U.S. Government					118,385,717	120,000,000	259,044	XXX
<b>Bonds - All Other Government</b>									
25714P DZ 8	DOMINICAN REPUBLIC 6.000% 07/19/28	D	07/12/2018	JP MORGAN SECURITIES LTD LDN		2,000,000	2,000,000		3FE
1099999	Total - Bonds - All Other Government					2,000,000	2,000,000	0	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
3140HK 4Z 8	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		07/27/2018	GOLDMAN SACHS & COMPANY		5,080,712	4,993,328	6,658	1
3140J5 7G 8	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		07/11/2018	NOMURA SECURITIES INTERNATIONA		9,440,504	9,224,310	12,299	1
3140J7 UR 4	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/18/2018	CREDIT SUISSE SECURITIES USA L		4,906,290	4,848,712	5,387	1
31418C XN 9	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		08/16/2018	BARCLAYS CAPITAL INC		60,200,921	59,065,751	105,006	1
31418C ZH 0	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		08/24/2018	BANK OF AMERICA N.A.		13,215,811	12,945,275	37,397	1
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					92,844,238	91,077,376	166,747	XXX
<b>Bonds - Industrial and Miscellaneous</b>									
000000 00 0	BISON MIDSTREAM HOLDINGS LLC TL +L400		08/02/2018	DIRECT		981,319	995,000		4FE
000000 00 0	CLEAN HARBORS INC. 06/27/24		08/01/2018	DIRECT		1,998,703	1,994,962		3FE
000000 00 0	GENUINE FINANCIAL HOLDINGS LLC		09/04/2018	DIRECT		995,000	1,000,000		4FE
000000 00 0	GRAFTECH FINANCE INC TL +L350 0		07/18/2018	JP MORGAN SECURITIES LTD LDN		990,000	1,000,000		4FE
000000 00 0	HILTON WORLDWIDE FINANCE LLC 10		09/12/2018	DIRECT		6,008,750	6,000,000		2FE
000000 00 0	MICROCHIP TECH INC TL +L200 05/		07/11/2018	JP MORGAN SECURITIES LTD LDN		2,002,500	2,000,000		2FE
000000 00 0	OPEN TEXT CORP 05/23/25	A	07/12/2018	BARCLAYS CAPITAL INC		998,747	997,500		2FE
000000 00 0	PERSPECTA INC 05/30/25		08/10/2018	DIRECT		998,750	1,000,000		3FE
000000 00 0	STADCO LA LLC 05/01/23		09/28/2018	Various		8,412,574	8,412,574		2Z
000000 00 0	STADCO LA LLC 4.223% 05/01/23		06/29/2018	Various		(3,342,634)	(3,342,634)		2Z
000000 00 0	TRANS UNION LLC TL +L200 06/19/		07/10/2018	DEUTSCHE BANK SECURITIES INC		997,500	1,000,000		3FE
000000 00 0	UNITED AIRLINES INC210795 04/01		08/08/2018	DIRECT		1,988,715	1,994,950		2FE
000000 00 0	VISTRA ENERGY CORP TL +L200 12/		07/19/2018	DIRECT		999,375	1,000,000		2FE
000000 00 0	WYNDHAM HOTELS & RESORTS INC TL +L175		08/03/2018	DIRECT		1,002,500	1,000,000		2FE
000000 00 0	ZODIAC POOL SOLUTIONS LLC TL +L225		08/20/2018	DIRECT		2,002,500	2,000,000		3FE
00122@ AA 9	AES SOUTHLAND ENERGY LLC 4.500% 02/29/		08/31/2018	CITIBANK N.A.		1,700,000	1,700,000		2FE
02378* AA 8	AMERICAN AIRLINES 2017-2 CLASS 5.180%		07/24/2018	GOLDMAN SACHS & COMPANY		6,700,000	6,700,000		2Z
02378L AA 1	AMERICAN AIRLINES 2017-1 CLASS 5.180%		07/24/2018	GOLDMAN SACHS & COMPANY		1,600,000	1,600,000		2Z
03665T AG 1	ANTARES CLO ANTR_18-2A 5.048% 10/20/30		08/24/2018	DEUTSCHE BANK SECURITIES INC		2,000,000	2,000,000		1FE
04965L AJ 7	ATRIUM CDO CORP ATRM_14A-B 4.010% 08/	D	07/19/2018	CREDIT SUISSE SECURITIES USA L		2,000,000	2,000,000		1FE
05549R AE 7	BARCLAYS COMMERCIAL MORTGAGE S 4.050%		07/19/2018	BARCLAYS CAPITAL INC		9,973,447	10,000,000		1FE
05607D AJ 6	BX TRUST BX_17-SLCT 3.558% 07/15/34		08/15/2018	Interest Capitalization					1FM
12708# AA 4	CHARTER COMMUNICATIONS CTL 5.550% 07/1		07/16/2018	CTL CAPITAL LLC		1,400,000	1,400,000		2Z
13215# AA 8	CAMBRIDGE ASSOCIATES LLC 4.910% 08/03/		08/28/2018	BANK OF AMERICA N.A.		6,200,000	6,200,000		2Z
150323 AQ 6	CEDAR FUNDING LTD CEDF14-4A 3.947% 07/	C	07/13/2018	CANTOR FITZGERALD & CO		3,500,000	3,500,000	32,738	1FE
16411Q AB 7	CHENIERE ENERGY PARTNERS LP 5.250% 10/		07/26/2018	Tax Free Exchange		5,016,328	5,020,000	84,190	3FE
17180W AG 0	COMMERCIAL INDUSTRIAL FINANCE 5.198% 0		08/15/2018	CITIGROUP GLOBAL MARKETS INC/		992,500	1,000,000	10,623	2AM
17181T AC 5	CIFC FUNDING LTD CIFC_18-4A 4.036% 10/		08/20/2018	CREDIT SUISSE SECURITIES USA L		1,000,000	1,000,000		1FE
23311V AG 2	DCP MIDSTREAM OPERATING LP 5.375% 07/1		07/10/2018	JP MORGAN SECURITIES LTD LDN		500,000	500,000		3FE
26244G AG 0	DRYDEN SENIOR LOAN FUND DRSLF_ 3.964%	C	08/10/2018	GOLDMAN SACHS & COMPANY		2,000,000	2,000,000	1,744	1FE

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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)
26249Q AU 2	DRYDEN SENIOR LOAN FUND DRSLF_ 3.960%		07/27/2018	BNP PARIBAS		1,500,000	1,500,000	8,034	1FE
28851Q AE 3	ELLINGTON CLO I LTD ECL0_17-1A 3.959%	D	08/08/2018	CITIGROUP GLOBAL MARKETS INC/		4,000,000	4,000,000		1FE
29336U AD 9	CROSSTEX ENERGY LP 5.050% 04/01/45		08/02/2018	MORGAN STANLEY & CO		416,250	500,000	8,767	3FE
30225V A@ 6	EXTRA SPACE STORAGE LP 4.390% 07/17/28		07/17/2018	NATIONAL AUSTRALIA BANK LIMITE		10,000,000	10,000,000		2Z
355145 B# 9	FRANKLIN UNIVERSAL TRUST 3.910% 09/15/		08/28/2018	DIRECT		5,000,000	5,000,000		1FE
36321J AC 8	GALAXY CLO LTD GALXY_18-28A 3.439% 07/	C	06/29/2018	GOLDMAN SACHS & COMPANY		(1,000,000)	(1,000,000)		1FE
36321J AG 9	GALAXY CLO LTD 3.939% 07/15/31		06/29/2018	GOLDMAN SACHS & COMPANY		1,000,000	1,000,000		1FE
38175W AA 6	GOLUB CAPITAL PARTNERS CLO LTD 3.761%	D	08/10/2018	NATIXIS SECURITIES AMERICAS LL		1,000,000	1,000,000		1FE
38175W AE 8	GOLUB CAPITAL PARTNERS CLO LTD 4.441%	D	08/10/2018	NATIXIS SECURITIES AMERICAS LL		1,000,000	1,000,000		1FE
38175W AG 3	GOLUB CAPITAL PARTNERS CLO LTD 5.241%	D	08/10/2018	NATIXIS SECURITIES AMERICAS LL		2,000,000	2,000,000		1FE
45112E AH 2	ICICI BANK LTD DUBAI BRANCH 3.800% 12/	D	07/30/2018	UBS SECURITIES LLC		2,286,050	2,500,000	12,667	2FE
456829 AA 8	INFRAESTRUCTURA ENERGETICA NOV 3.750%	D	08/02/2018	JEFFERIES & COMPANY INC		4,013,873	4,423,000	10,136	2FE
46123U AG 3	INVENERGY THERMAL OPERATING I 0		08/30/2018	DIRECT		1,496,250	1,500,000		3FE
513076 AZ 2	LAMAR MEDIA CORP. TL +L175 03/1		08/02/2018	DIRECT		999,994	997,500		2FE
52729K AN 6	LEVEL 3 FINANCING INC TLB L+225		07/10/2018	BANK OF AMERICA N.A.		4,990,000	5,000,000		2FE
58943P AN 2	MEREDITH CORPORATION TL +L300 0		07/12/2018	GOLDMAN SACHS & COMPANY		499,373	498,750		3FE
67591Y AE 9	OCTAGON INVESTMENT PARTNERS 38 3.857%	C	07/12/2018	BANK OF AMERICA N.A.		2,000,000	2,000,000		1FE
680665 AK 2	OLIN CORP 5.000% 02/01/30		08/07/2018	Various		305,231	320,000	287	3FE
69327R AJ 0	PDC ENERGY INC DELAWARE 5.750% 05/15/2		07/25/2018	Tax Free Exchange		2,260,000	2,260,000	25,268	4FE
74983D AS 6	RACE POINT CLO LTD RACEP_16-10 3.985%	C	07/12/2018	CITIGROUP GLOBAL MARKETS INC/		3,000,000	3,000,000		1FE
80007R AA 3	SANDS CHINA LTD 4.600% 08/08/23	D	08/02/2018	PUBLIC JOINT STOCK COMPANY CRE		999,780	1,000,000		2FE
853254 BL 3	STANDARD CHARTERED PLC 3.497% 01/20/23	D	09/27/2018	PUBLIC JOINT STOCK COMPANY CRE		5,000,000	5,000,000		1FE
92330Y AG 8	VENTR 2018-33A B 4.028% 07/15/31		07/19/2018	JEFFERIES & COMPANY INC		2,000,000	2,000,000		1FE
92330Y AJ 2	VENTR 2018-33A B 4.578% 07/15/31		07/19/2018	JEFFERIES & COMPANY INC		1,000,000	1,000,000		1FE
92840V AA 0	VISTRA OPERATIONS COMPANY LLC 5.500% 0		08/07/2018	CITIGROUP GLOBAL MARKETS INC/		310,000	310,000		3FE
96926D AU 4	WILLIAM LYON HOMES INC 6.000% 09/01/23		09/05/2018	Tax Free Exchange		20,000	20,000	13	4FE
P4001# AA 8	EOLICA MESA LA PAZ S DE RL DE 5.980% 1		08/31/2018	JP MORGAN SECURITIES LTD LDN		2,100,000	2,100,000		2FE
3899999	Total - Bonds - Industrial and Miscellaneous					129,813,375	130,601,602	194,467	.XXX
8399997	Total - Bonds - Part 3					343,043,330	343,678,978	620,258	.XXX
8399999	Total - Bonds					343,043,330	343,678,978	620,258	.XXX
<b>Common Stocks - Industrial and Miscellaneous</b>									
22266L 10 6	COUPA SOFTWARE INC COUPA SOFTWARE INC		08/29/2018	PARTNERSHIP DISTRIBUTION	72,000	5,134	XXX		L
257454 10 8	DOMINION MIDSTREAM PARTNERS		07/19/2018	CITIGROUP GLOBAL MARKETS INC/	62,707,000	1,122,976	XXX		L
55336V 10 0	MPLX LP		09/25/2018	CITIGROUP GLOBAL MARKETS INC/	5,560,000	192,444	XXX		L
682680 10 3	ONEOK INC		09/25/2018	CITIGROUP GLOBAL MARKETS INC/	1,344,000	91,840	XXX		L
9099999	Total - Common Stocks - Industrial and Miscellaneous					1,412,394	XXX	0	.XXX
9799997	Total - Common Stocks - Part 3					1,412,394	XXX	0	.XXX
9799999	Total - Common Stocks					1,412,394	XXX	0	.XXX
9899999	Total - Preferred and Common Stocks					1,412,394	XXX	0	.XXX
9999999	Total - Bonds, Preferred and Common Stocks					344,455,724	XXX	620,258	.XXX

QE04.1

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

**Metropolitan Property and Casualty Insurance Company**

**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		09/01/2018	Paydown.....		4,486	4,486	4,408	4,442		44		44		4,486			0	214	10/15/2025	1.....
36225B QL 5	GINNIE MAE I GNMA I 6.500% 781359 6.50		09/01/2018	Paydown.....		3,679	3,679	3,598	3,635		44		44		3,679			0	164	12/15/2025	1.....
36225B QN 1	GINNIE MAE I GNMA I 7.500% 781361 7.50		09/01/2018	Paydown.....		4,026	4,026	3,918	3,966		60		60		4,026			0	202	12/15/2025	1.....
36225B QR 2	GINNIE MAE I GNMA I 8.000% 781364 8.00		09/01/2018	Paydown.....		52	52	53	53				0		52			0	3	12/15/2030	1.....
36225B QV 3	GINNIE MAE I GNMA I 9.000% 781368 9.00		09/01/2018	Paydown.....		56	56	55	56				0		56			0	3	12/15/2019	1.....
912828 3P 3	UNITED STATES TREASURY 2.250% 12/31/24		08/31/2018	Various.....		1,937,651	2,000,000	1,969,380			2,551		2,551		1,971,931		(34,279)	(34,279)	30,082	12/31/2024	1.....
912828 4Q 0	UNITED STATES TREASURY 2.500% 05/31/20		08/16/2018	Various.....		39,924,920	40,000,000	39,973,518			1,869		1,869		39,975,387		(50,467)	(50,467)	189,208	05/31/2020	1.....
912828 C2 4	UNITED STATES TREASURY 1.500% 02/28/19		08/29/2018	Various.....		44,823,933	45,000,000	44,815,520			98,719		98,719		44,914,239		(90,306)	(90,306)	659,307	02/28/2019	1.....
912828 SH 4	UNITED STATES TREASURY 1.375% 02/28/19		09/05/2018	Various.....		4,978,506	5,000,000	4,976,768	4,977,671		12,983		12,983		4,990,653		(12,148)	(12,148)	69,890	02/28/2019	1.....
912828 TV 2	UNITED STATES TREASURY 1.250% 10/31/19		08/31/2018	Various.....		24,615,575	25,000,000	24,604,492			16,551		16,551		24,621,043		(5,468)	(5,468)	84,069	10/31/2019	1.....
912828 U9 9	UNITED STATES TREASURY 1.250% 12/31/18		08/31/2018	JP MORGAN SECURITIES LTD LDN		1,993,902	2,000,000	2,001,098	2,000,574		(383)		(383)		2,000,191		(6,289)	(6,289)	16,712	12/31/2018	1.....
912828 W2 2	UNITED STATES TREASURY 1.375% 02/15/20		09/06/2018	DEUTSCHE BANK SECURITIES INC		9,830,058	10,000,000	9,828,536			3,136		3,136		9,831,671		(1,613)	(1,613)	8,220	02/15/2020	1.....
912828 XY 1	UNITED STATES TREASURY 2.500% 06/30/20		08/15/2018	Various.....		14,973,017	15,000,000	14,968,565			1,194		1,194		14,969,759		3,258	3,258	47,894	06/30/2020	1.....
0599999	Total - Bonds - U.S. Government.....					143,089,861	144,012,299	143,149,909	6,990,397	0	136,768	0	136,768	0	143,287,173	0	(197,312)	(197,312)	1,105,968	XXX	XXX
<b>Bonds - All Other Government</b>																					
760942 BC 5	URUGUAY ORIENTAL REPUBLIC OF 8.500% 03	B	08/14/2018	JEFFERIES & COMPANY INC.....		644,000	736,000	793,736	792,755		263		263	1,104	730,084	(64,038)	(86,084)	(150,122)	60,720	03/15/2028	2FE.....
900123 CA 6	TURKEY REPUBLIC OF 3.250% 03/23/23	C	09/10/2018	Various.....		408,550	500,000	420,000	449,474		5,897		5,897		455,371		(46,821)	(46,821)	15,735	03/23/2023	3FE.....
1099999	Total - Bonds - All Other Government.....					1,052,550	1,236,000	1,213,736	1,242,229	0	6,160	0	6,160	1,104	1,185,455	(64,038)	(132,905)	(196,943)	76,455	XXX	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
10623N AZ 8	BRAZOS RIVER TEX HBR NAV DIST 5.950% 0		07/15/2018	Call 102.0000.....		5,100,000	5,000,000	4,907,300	4,925,857		1,599		1,599		4,927,456		72,544	72,544	298,333	05/15/2033	2FE.....
30711X C2 8	FANNIE MAE CONNECTICUT AVENUE 2.866% 0		09/25/2018	Paydown.....		135,025	135,025	135,025					0		135,025			0	1,622	08/25/2030	2Z.....
31283H NA 9	FEDERAL HOME LOAN MORTGAGE COR FHLMC 7.5		09/01/2018	Paydown.....		95	95	95	95				0		95			0	4	12/01/2030	1.....
31283H NE 1	FEDERAL HOME LOAN MORTGAGE COR 8.000%		09/01/2018	Paydown.....		2	2	2	2				0		2			0		10/01/2030	1.....
3128MJ 4C 1	FEDERAL HOME LOAN MORTGAGE COR 4.500%		09/01/2018	Paydown.....		311,651	311,651	323,938			(12,287)		(12,287)		311,651			0	2,408	06/01/2048	1.....

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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)
3132L8 7B 7	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2018	Paydown.....		88,693	88,693	91,076			(2,384)		(2,384)		88,693			0	1,208	11/01/2047	1.....
3132XV 3J 0	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2018	Paydown.....		103,887	103,887	105,660			(1,773)		(1,773)		103,887			0	1,871	01/01/2048	1.....
3132XV EY 5	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2018	Various.....		330,916	330,916	340,482			(9,566)		(9,566)		330,916			0	6,972	12/01/2047	1.....
3132XW ZJ 3	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2018	Various.....		108,960	108,960	111,693			(2,733)		(2,733)		108,960			0	1,812	02/01/2048	1.....
31402C 5L 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 6.50		09/01/2018	Paydown.....		1,252	1,252	1,200	1,213		39		39		1,252			0	52	12/01/2031	1.....
3140GQ 3F 1	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018	Paydown.....		353,884	353,884	368,123			(14,238)		(14,238)		353,884			0	7,199	08/01/2047	1.....
3140GS PD 8	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018	Paydown.....		187,698	187,698	193,197			(5,499)		(5,499)		187,698			0	3,679	09/01/2047	1.....
3140H3 7J 9	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018	Paydown.....		280,555	280,555	287,218			(6,663)		(6,663)		280,555			0	2,661	04/01/2048	1.....
3140H5 JN 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018	Paydown.....		168,617	168,617	173,814			(5,197)		(5,197)		168,617			0	3,175	01/01/2048	1.....
3140HK 4Z 8	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018	Paydown.....		7,821	7,821	7,958			(137)		(137)		7,821			0	26	07/01/2048	1.....
3140J5 7G 8	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018	Paydown.....		69,871	69,871	71,508			(1,638)		(1,638)		69,871			0	233	09/01/2047	1.....
3140J7 XW 0	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018	Paydown.....		380,635	380,635	392,946			(12,311)		(12,311)		380,635			0	8,037	01/01/2048	1.....
3140J8 AL 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018	Paydown.....		451,700	451,700	452,794			(1,094)		(1,094)		451,700			0	6,685	06/01/2046	1.....
3140Q8 AH 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2018	Various.....		424,488	424,488	437,222			(12,735)		(12,735)		424,488			0	8,959	12/01/2047	1.....
31418C UB 8	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2018	Paydown.....		263,116	263,116	269,447			(6,331)		(6,331)		263,116			0	4,414	02/01/2048	1.....
31418C XN 9	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/28/2018	Various.....		10,385,175	10,281,533	10,477,639			(10,457)		(10,457)		10,467,182		(82,007)	(82,007)	64,183	06/01/2048	1.....
31418C ZH 0	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/17/2018	Various.....		13,100,558	12,945,275	13,215,811			(3,585)		(3,585)		13,212,226		(111,668)	(111,668)	66,022	07/01/2048	1.....
43232E BX 6	HILLSBOROUGH CNTY FLA HSG FIN 4.750% 0		07/01/2018	Redemption 100.0000.....		110,000	110,000	107,726	108,798		1,202		1,202		110,000			0	5,225	07/01/2027	1FE.....
442348 3V 8	HOUSTON AIRPORT SYSTEM Houston TX Airpor		08/20/2018	Call 100.0000.....		2,000,000	2,000,000	1,951,160	1,958,758		611		611		1,959,369		40,631	40,631	124,972	07/01/2039	1FE.....
442348 3W 6	HOUSTON AIRPORT SYSTEM HOUSTON TX AIRPOR		08/20/2018	Call 100.0000.....		14,750,000	14,750,000	15,396,208	14,800,184		(50,184)		(50,184)		14,750,000			0	921,670	07/01/2034	1FE.....
45200F SX 8	ILLINOIS FINANCE AUTHORITY Illinois Fina		07/01/2018	Call 100.0000.....		11,750,000	11,750,000	12,829,590	11,821,632		(71,632)		(71,632)		11,750,000			0	734,375	07/01/2038	1FE.....

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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)
50943P CE 7	LAKE CNTY OHIO Lake County OH Hospital F		08/15/2018	Call	100.0000	840,000	840,000	832,185	833,886		483		483		834,368		5,632	5,632	46,200	08/15/2024	1
57563R GR 4	MASSACHUSETTS EDL FING AUTH 6.000% 01/		07/01/2018	Call	100.0000	355,000	355,000	355,000	355,000				0		355,000			0	21,300	01/01/2027	1FE
57583T BW 0	MASSACHUSETTS ST DEV FIN AGY MA DEVELOPM		09/27/2018	Call	100.0000	2,000,000	2,000,000	1,991,700	1,993,814		368		368		1,994,182		5,818	5,818	88,292	11/01/2027	3FE
57587A DN 5	MASSACHUSETTS ST HSG FIN AGY 4.300% 12		09/17/2018	Call	100.0000	380,000	380,000	380,000	380,000				0		380,000			0	10,220	12/01/2034	1FE
57587A DP 0	MASSACHUSETTS ST HSG FIN AGY 4.500% 12		09/17/2018	Call	100.0000	325,000	325,000	325,000	325,000				0		325,000			0	9,154	12/01/2039	1FE
576047 MX 9	MASSACHUSETTS ST WTR POLLN ABA 6.000%		08/01/2018	Maturity		10,000,000	10,000,000	11,400,700	10,068,242		(68,242)		(68,242)		10,000,000			0	600,000	08/01/2018	1FE
646080 HH 7	NEW JERSEY ST HIGHER ED ASSIST		06/30/2018	Various									0					0		06/01/2030	1FE
876385 EA 9	TARRANT CNTY TEX HEALTH FACS D 6.000%		09/01/2018	Redemption	100.0000	450,000	450,000	513,833	469,117		(19,117)		(19,117)		450,000			0	27,000	09/01/2024	1
956597 BQ 0	WEST VIRGINIA ST BLDG COMMN 5.375% 07/		07/01/2018	Redemption	100.0000	1,305,000	1,305,000	1,278,404	1,303,615		1,385		1,385		1,305,000			0	70,144	07/01/2018	3
999999 99 9	SUMMARY ADJUSTMENT		09/30/2018	Various		240,314	240,314	240,314					0		240,314			0		10/01/2019	ZZ
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					76,759,913	76,400,988	79,965,968	49,345,213	0	(312,116)	0	(312,116)	0	76,728,963	0	(69,050)	(69,050)	3,148,107	XXX	XXX

QE052

**Bonds - Industrial and Miscellaneous**

000000 00 0	ALERIS INTERNATIONAL INC TL +L475		09/28/2018	Redemption	100.0000	2,500	2,500	2,475			25		25		2,500			0	44	04/15/2023	4FE
000000 00 0	ARAMARK SERVICES INC 03/11/25		07/26/2018	Various		999,370	997,500	998,747			191		191		998,938		432	432	1,739	03/11/2025	3FE
000000 00 0	+L375		09/28/2018	Redemption	100.0000	2,500	2,500	2,513			(13)		(13)		2,500			0	84	01/23/2025	4FE
000000 00 0	AVAYA INC 12/15/24		09/28/2018	Redemption	100.0000	2,500	2,500	2,506			(6)		(6)		2,500			0	45	12/15/2024	4FE
000000 00 0	AVOLON TLB BORROWER 1 LUXEMBOU		09/28/2018	Redemption	100.0000	12,450	12,450	12,444			6		6		12,450			0	141	01/15/2025	3FE
000000 00 0	BARBRI INC 1st Lien Term Loan 1		08/01/2018	Redemption	100.0000	83,581	83,581	83,163	83,163		419		419		83,581			0	3,211	12/01/2023	4FE
000000 00 0	BISON MIDSTREAM HOLDINGS LLC TL +L400		09/28/2018	Redemption	100.0000	4,988	4,988	4,941			47		47		4,988			0	67	05/21/2025	4FE
000000 00 0	CALPINE CONSTRUCTION FINANCE C TL +L250		09/28/2018	Various		5,000	5,000	4,994	4,994		6		6		5,000			0	166	01/15/2025	3FE
000000 00 0	CALPINE CORP 01/15/24		09/28/2018	Redemption	0.0000		10,000	10,047			(10,047)		(10,047)					0	311	01/15/2024	3FE
000000 00 0	CHEMOURS COMPANY LLC TL +L175 0		09/28/2018	Redemption	0.0000		16,500	16,468			(16,468)		(16,468)					0	223	04/03/2025	2FE
000000 00 0	CLEAN HARBORS INC 06/27/24		08/10/2018	DIRECT		1,997,456	1,994,962	1,998,703			(1,123)		(1,123)		1,997,580		(124)	(124)		06/27/2024	3FE
000000 00 0	CSC HLDGS LLC TL +L250 01/25/26		07/16/2018	Redemption	100.0000	1,125	1,125	1,128			(3)		(3)		1,125			0	12	01/25/2026	3FE
000000 00 0	EG FINCO LTD TL+ L400 02/07/25	D	09/28/2018	Redemption	100.0000	2,500	2,500	2,494			6		6		2,500			0	13,962	02/07/2025	4FE
000000 00 0	ESH HOSPITALITY INC		06/30/2018	Various									0					0	1,183	08/30/2023	3FE
000000 00 0	ESH HOSPITALITY INC		06/30/2018	Various									0					0	(1,183)	08/30/2023	3FE
000000 00 0	ESH HOSPITALITY INC 08/30/23		07/12/2018	Various		944,949	946,133	948,498			(2)		(2)		948,497		(3,547)	(3,547)	3,956	08/30/2023	3FE
000000 00 0	GARDA WORLD SECURITY CORP 05/24	A	07/31/2018	Redemption	100.0000	2,513	2,513	2,525			(13)		(13)		2,513			0		05/24/2024	4FE
000000 00 0	HB FULLER CO 10/20/24		08/31/2018	Redemption	100.0000	20,930	20,930	20,969			(39)		(39)		20,930			0	303	10/20/2024	3FE
000000 00 0	0		09/28/2018	Redemption	0.0000		2,500	2,506			(2,506)		(2,506)					0	70	03/31/2024	3FE

**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	IVORY MERGER SUB INC TL +L350 0		09/28/2018	Redemption	100.0000	525	525	528			(5)		(5)		525			0	20	03/07/2025	4FE
000000 00 0	MACDONALD DETTWILER&ASSOCIATES TL +L275		09/28/2018	Various			2,500	2,500	2,500		(2,500)		(2,500)					0	102	10/04/2024	4FE
000000 00 0	05/		09/28/2018	Redemption	100.0000	445,000	445,000	445,223			(223)		(223)		445,000			0	4,005	05/29/2025	2FE
000000 00 0	PERSPECTA INC 05/30/25		09/28/2018	Redemption	0.0000		2,500	2,497			(2,497)		(2,497)					0	6	05/30/2025	3FE
000000 00 0	STADCO LA LLC 05/01/23		08/31/2018	Redemption	100.0000	138,781	138,781	138,781					0		138,781			0	462	05/01/2023	2Z
000000 00 0	TRANS UNION LLC TL +L200 06/19/		09/28/2018	Redemption	0.0000		2,500	2,494			(2,494)		(2,494)					0	23	06/19/2025	3FE
000000 00 0	TRICO PRODUCTS CORP TL +L550 02		09/28/2018	Redemption	100.0000	12,500	12,500	12,250			250		250		12,500			0	604	02/02/2024	4FE
000000 00 0	TYCO INTERNATIONAL HOLDING SAR TL L+175	D	09/26/2018	Redemption	100.0000	543,860	543,860	544,539	544,498		(639)		(639)		543,860			0	13,155	03/02/2020	2FE
000000 00 0	UNITED AIRLINES INC210795 04/01		09/28/2018	Redemption	25.0000	2,525	10,101	10,104			(7,579)		(7,579)		2,525			0	56	04/01/2024	2FE
000000 00 0	VALEANT PHARMACEUTICALS INTERN. A		09/11/2018	Redemption	100.0000	50,000	50,000	49,969			31		31		50,000			0	248	06/01/2025	3FE
000000 00 0	VISTRA ENERGY CORP TL +L200 12/		09/28/2018	Redemption	0.0000		5,000	4,995			(4,995)		(4,995)					0	50	12/31/2025	2FE
000000 00 0	WEST CORP TL +L350 10/10/24		09/28/2018	Redemption	0.0000		3,750	3,745			(3,745)		(3,745)					0	94	10/10/2024	3FE
000000 00 0	ZODIAC POOL SOLUTIONS LLC TL +L225		09/28/2018	Redemption	0.0000		5,000	5,006			(5,006)		(5,006)					0	17	03/31/2025	3FE
00115* AA 0	AES LUMINA LLC 6.000% 03/26/32		09/30/2018	Redemption	100.0000	58,979	58,979	58,979	51,389	7,590			7,590		58,979			0	2,693	03/26/2032	4
040104 PB 1	ARGENT SECURITIES INC ARSI_05-2.556%		09/25/2018	Paydown		325,683	325,683	325,275			407		407		325,683			0	2,455	11/25/2035	1FM
05492C AA 5	BARCLAYS COMMERCIAL MORTGAGE S 2.858%		08/15/2018	Various		1,996,291	2,000,000	2,000,000					0		2,000,000	(3,709)	(3,709)	24,535		02/15/2033	1FE
05604X AP 1	BWAY HOLDING CO TL L+325 04/03/		09/28/2018	Redemption	100.0000	2,500	2,500	2,500	2,500				0		2,500			0	96	04/03/2024	4FE
05607D AJ 6	BX TRUST BX_17-SLCT 3.558% 07/15/34		09/15/2018	Paydown		336,816	336,816	337,131	337,171		(355)		(355)		336,816			0	8,003	07/15/2034	1FM
05959L AG 8	BANCO DO BRASIL SA CAYMAN ISL 4.875% 0	D	08/16/2018	STANDARD CHARTERED BANK.		579,750	600,000	600,000					0		600,000	(20,250)	(20,250)	9,831		04/19/2023	3FE
05990T AU 1	BANC OF AMERICA FUNDING CORPOR 3.750%		09/01/2018	Paydown		217,517	217,517	217,517	217,517				0		217,517			0	4,655	02/01/2037	1FM
07331Q AA 5	BAYVIEW OPPORTUNITY MASTER FUN 4.000%		09/28/2018	Paydown		296,716	296,716	300,425			(3,709)		(3,709)		296,716			0	3,923	06/28/2053	1FM
07331U AA 6	BAYVIEW OPPORTUNITY MASTER FUN 3.500%		09/28/2018	Paydown		250,621	250,621	252,461			(1,841)		(1,841)		250,621			0	4,349	06/28/2057	1FM
07333A AA 8	BAYVIEW OPPORTUNITY MASTER FUN 3.500%		09/28/2018	Paydown		520,085	520,085	524,148			(4,063)		(4,063)		520,085			0	8,682	05/28/2069	1FM
10482T AA 0	BRAEMAR HOTELS & RESORTS TRUST 2.978%		08/17/2018	JP MORGAN SECURITIES LTD LDN		2,999,414	3,000,000	3,000,000					0		3,000,000	(586)	(586)	18,233		06/15/2035	1FE
12543K AN 4	CHS/COMMUNITY HEALTH SYSTEMS I. C		09/19/2018	Various		95,706	97,284	97,284	92,569	4,715			4,715		97,284	(1,578)	(1,578)	4,394		01/27/2021	4FE
12550M AJ 9	CIFC FUNDING LTD CIFC_15-3A 3.212% 04/		08/16/2018	CANTOR FITZGERALD & CO		3,996,000	4,000,000	4,000,000					0		4,000,000	(4,000)	(4,000)	56,209		04/19/2029	1FE

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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)
126650 DB 3	CVS HEALTH CORP 2.957% 03/09/20...		07/26/2018	WELLS FARGO & CO.....									0				0	68,524	03/09/2020	2FE.....	
126694 3B 2	CWHL_06-8 CWHL 2006-8 1A1 6.000% 05/01		09/01/2018	Paydown.....		19,172	22,275	20,318	20,070		(898)		(898)		19,172		0	836	05/01/2036	3FM.....	
12702* AA 4	CVS PASSTHROUGH TRUST 3.901% 10/10/39		09/10/2018	Redemption 100.0000.....		46,563	46,563	46,563	46,563				0		46,563		0	1,211	10/10/2039	2.....	
14311X AA 0	CARLYLE GLOBAL MARKET STRATEGI 3.368%	D	07/19/2018	DEUTSCHE BANK SECURITIES INC		3,988,400	4,000,000	4,000,000					0		4,000,000		(11,600)	(11,600)	18,451	04/20/2031	1FE.....
15033E AA 6	CEDAR FUNDING LTD CEDF_18-9A 3.328% 04	D	07/09/2018	BANK OF AMERICA N.A.....		3,980,600	4,000,000	4,000,000					0		4,000,000		(19,400)	(19,400)	24,667	04/20/2031	1FE.....
16411Q AA 9	CHENIERE ENERGY PARTNERS LP 5.250% 10/		07/26/2018	Tax Free Exchange.....		5,016,328	5,020,000	5,016,100	4,500,000		228		228		5,016,328		0	225,482	10/01/2025	3FE.....	
18143E AC 3	CLARK EQUIPMENT COMPANY.....		06/30/2018	Various.....									0				0	322	05/18/2024	3FE.....	
18143E AC 3	CLARK EQUIPMENT COMPANY.....		06/30/2018	Various.....									0				0	(322)	05/18/2024	3FE.....	
18538R AH 6	CLEARWATER PAPER CORP 5.375% 02/01/25		09/07/2018	Various.....		518,000	565,000	565,000	565,000				0		565,000		(47,000)	(47,000)	32,991	02/01/2025	3FE.....
2027A0 HX 0	Commonwealth Bank of Australia 3.153% COMMSCOPE INC COMMSCOPE INC 12/	D	08/13/2018	TD SECURITIES USA LLC.....		5,051,250	5,000,000	5,053,950			(5,800)		(5,800)		5,048,150		3,100	3,100	67,048	09/06/2021	1FE.....
20337E AN 1	DBGS MORTGAGE TRUST DBGS_18-BI 3.046%		07/31/2018	Redemption 100.0000.....		640,000	640,000	641,800	641,876		(1,876)		(1,876)		640,000		0	17,866	12/29/2022	3FE.....	
23306G AC 1	DBGS MORTGAGE TRUST DBGS_18-BI 3.108%		08/15/2018	Paydown.....		53,349	53,349	53,074			276		276		53,349		0	219	05/15/2035	1FE.....	
23306G AE 7	DBGS MORTGAGE TRUST DBGS_18-BI 3.108%		08/15/2018	Paydown.....		53,349	53,349	52,737			612		612		53,349		0	224	05/15/2035	1FE.....	
24702N AZ 3	DELL INTERNATIONAL LLC/EMC COR TL L+200		07/31/2018	Redemption 100.0000.....		5,013	5,013	5,028			(16)		(16)		5,013		0	82	09/07/2023	2FE.....	
25365* AA 4	DIEBOLD INC.....		06/30/2018	Various.....									0				0	82	11/06/2023	4FE.....	
25365* AA 4	DIEBOLD INC.....		06/30/2018	Various.....									0				0	(82)	11/06/2023	4FE.....	
26249M AN 7	DRYDEN SENIOR LOAN FUND DRSLF 3.439% 0	C	08/16/2018	SOCIETE GENERALE.....		5,001,500	5,000,000	5,000,000	5,000,000				0		5,000,000		1,500	1,500	104,467	01/15/2031	1FE.....
404280 BG 3	HSBC HOLDINGS PLC 3.837% 01/05/22	D	07/17/2018	HSBC SECURITIES.....		5,145,350	5,000,000	5,166,350			(13,095)		(13,095)		5,153,255		(7,905)	(7,905)	95,702	01/05/2022	1FE.....
46645G AE 8	JP MORGAN MORTGAGE TRUST JPMMT 3.500%		09/01/2018	Paydown.....		44,953	44,953	44,700			253		253		44,953		0	380	10/01/2045	1FM.....	
50152# AL 1	KWIK TRIP INC 4.080% 05/24/37.....		08/24/2018	Redemption 100.0000.....		60,729	60,729	60,729	60,729				0		60,729		0	1,858	05/24/2037	3.....	
513076 AZ 2	03/1		09/28/2018	Redemption 100.0000.....		5,000	5,000	5,003			(3)		(3)		5,000		0	66	03/14/2025	2FE.....	
52524V AQ 2	LEHMAN XS TRUST LXS_07-15N 3.116% 08/2		09/25/2018	Paydown.....		257,783	317,841	226,763	233,803		23,980		23,980		257,783		0	5,903	08/26/2047	1FM.....	
54948F AB 4	LUCID ENERGY GROUP II BORROWER TL +L300		09/28/2018	Redemption 100.0000.....		7,500	7,500	7,500					0		7,500		0	215	02/17/2025	4FE.....	
561233 AA 5	MALLINCKRODT INTERNATIONAL FIN 5.750%	C	07/26/2018	Various.....		297,425	330,000	330,000	299,475	30,525			30,525		330,000		(32,575)	(32,575)	18,378	08/01/2022	4FE.....
58404B AA 3	MEDALLION MIDLAND ACQUISITION TL +L325		08/03/2018	DIRECT.....		981,319	995,000	998,731	994,378	4,389	(4,208)		181		994,558		(13,240)	(13,240)	29,920	10/30/2024	4FE.....
58943P AN 2	MEREDITH CORPORATION TL +L300 0		09/28/2018	Redemption 50.0000.....		27,778	55,556	55,625			(27,847)		(27,847)		27,778		0	502	01/31/2025	3FE.....	

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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)
61691P AA 8	MORGAN STANLEY CAPITAL I TRUST 3.008%		08/13/2018	MORGAN STANLEY & CO.....		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	35,211	11/15/2034	1FM.....
63939U AC 1	NAVITAS MIDSTREAM MIDLAND BASI TL +L450		09/28/2018	Various.....		7,500	7,500	7,463	7,463		37		37		7,500			0	353	12/13/2024	4FE.....
67054L AB 3	NUMERICABLE GROUP SA 6.000% 05/15/22	C	08/15/2018	Call 103.0000.....		1,030,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	90,000	05/15/2022	4FE.....
68389F CG 7	OPTION ONE MORTGAGE LOAN TRUST OOMLT 200		09/25/2018	Paydown.....		1,119	1,119	1,117	1,119				0		1,119			0	19	08/25/2032	1FM.....
69327R AH 4	PDC ENERGY INC 5.750% 05/15/26.....		07/25/2018	Tax Free Exchange.....		2,260,000	2,260,000	2,260,000	2,260,000				0		2,260,000			0	85,189	05/15/2026	4FE.....
76119H AA 8	RESIMAC MBS TRUST RESI_18-1A 2.933% 11	C	09/10/2018	Paydown.....		231,758	231,758	231,758					0		231,758			0	1,226	11/10/2049	1FE.....
78478E AA 6	ST MARYS CEMENT INC 5.750% 01/28/27	A	08/16/2018	STANDARD CHARTERED BANK.....		493,750	500,000	501,625	501,574		(85)		(85)		501,488		(7,738)	(7,738)	30,507	01/28/2027	3FE.....
79575@ AL 1	SALTCHUK RESOURCES INC 4.500% 09/02/29		09/02/2018	Redemption 100.0000.....		62,500	62,500	62,500	62,500				0		62,500			0	2,813	09/02/2029	1FE.....
808194 B* 4	A. SCHULMAN INC 06/01/22.....		08/21/2018	Redemption 100.0000.....		855,714	855,714	853,575	861,234		(5,520)		(5,520)		855,714			0	30,749	06/01/2022	3FE.....
83608G AN 6	SOUND POINT CLO LTD SNDPT_13-1 3.405%	D	07/09/2018	CITIGROUP GLOBAL MARKETS INC/		1,992,000	2,000,000	2,000,000					0		2,000,000		(8,000)	(8,000)	28,602	01/26/2031	1FE.....
83610J AA 4	SOUND POINT CLO LTD 3.339% 04/15/31		07/09/2018	BANK OF AMERICA N.A.....		3,975,400	4,000,000	4,000,000					0		4,000,000		(24,600)	(24,600)	25,712	04/15/2031	1FE.....
84130C A* 1	SOUTHCROSS ENERGY PARTNERS LP 0		09/28/2018	Various.....			4,898	4,813			(4,727)		(4,727)					0	325	08/04/2021	5FE.....
848609 AA 1	SPIRITS OF ST.LOUIS BASKETBALL 5.300%		09/30/2018	Redemption 100.0000.....		15,155	15,155	15,155	15,155				0		15,155			0	602	09/30/2021	2FE.....
85208E AB 6	SPRINT COMMUNICATIONS INC TL L+250		09/28/2018	Various.....			5,038	5,057			(5,057)		(5,057)					0	133	02/02/2024	3FE.....
86358E KX 3	STRUCTURED ASSET INVESTMENT LO 3.156%		09/25/2018	Paydown.....		9,488	9,488	9,464			24		24		9,488			0	144	09/25/2034	1FM.....
87266X AA 1	TPG REAL ESTATE FINANCE_TRTX_1 2.908%		08/17/2018	JP MORGAN SECURITIES LTD LDN		1,998,984	2,000,000	2,000,000					0		2,000,000		(1,016)	(1,016)	27,970	02/15/2035	1FE.....
88327H AG 8	THARALDSON HOTEL PORTFOLIO TRU 3.231%		08/17/2018	Various.....		1,210,947	1,211,218	1,210,461			772		772		1,211,233		(285)	(285)	18,469	11/11/2034	1FE.....
88327H AJ 2	THARALDSON HOTEL PORTFOLIO TRU 3.481%		07/11/2018	Paydown.....		280,908	280,908	280,732			176		176		280,908			0	3,857	11/11/2022	1FE.....
89175V AA 1	TOWD POINT MORTGAGE TRUST TPMT 3.250%		09/01/2018	Paydown.....		259,975	259,975	259,130			845		845		259,975			0	2,213	03/01/2058	1FE.....
89376V AA 8	TRANSMONTAIGNE PARTNERS LP 6.125% 02/1		07/26/2018	Rabobank - London.....		589,050	595,000	595,000					0		595,000		(5,950)	(5,950)	17,007	02/15/2026	3FE.....
89469A AC 8	TREEHOUSE FOODS INC 6.000% 02/15/24		08/07/2018	Rabobank - London.....		170,850	170,000	173,400	173,315		(435)		(435)		172,880		(2,030)	(2,030)	10,030	02/15/2024	4FE.....
90011Q AB 6	Turk Telekomun 4.875% 06/19/24.....	C	09/07/2018	CREDIT SUISSE SECURITIES USA L		241,500	300,000	309,150			(834)		(834)		308,316		(66,816)	(66,816)	10,644	06/19/2024	3FE.....
909287 AA 2	UAL PASS THROUGH TRUST SERIES UAL Corp C		07/02/2018	Redemption 100.0000.....		2,760	2,760	2,401	2,550		210		210		2,760			0	183	01/02/2024	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)
91809E AA 9	UTZ QUALITY FOODS LLC TL +L350.....		09/28/2018	Redemption 50.0000.....		10,000	20,000	20,125			(10,125)		(10,125)		10,000			0	632	11/21/2024	4FE.....
92211M AC 7	VANTAGE DATA CENTERS ISSUER LL 4.072%		09/15/2018	Paydown.....		12,500	12,500	12,500					0		12,500			0	253	02/16/2043	1FE.....
92915C AQ 7	VOYA CLO LTD VOYA_16-1A 3.418% 01/20/3	D	07/19/2018	JP MORGAN SECURITIES LTD LDN		997,500	1,000,000	1,000,000					0		1,000,000		(2,500)	(2,500)	14,448	01/20/2031	1FE.....
95058X AE 8	WENDYS FUNDING LLC WEN_18-1A 3.884% 03		09/15/2018	Paydown.....		3,750	3,750	3,750	3,750				0		3,750			0	96	03/15/2048	2AM.....
96926D AS 9	WILLIAM LYON HOMES INC 6.000% 09/01/23		09/05/2018	Tax Free Exchange.....		20,000	20,000	20,000					0		20,000			0	587	09/01/2023	4FE.....
973147 AD 3	WIND TRE SPA 5.000% 01/20/26.....	C	07/10/2018	GOLDMAN SACHS & COMPANY..		264,960	288,000	284,760	273,600	11,190	238		11,428		285,029		(20,069)	(20,069)	9,960	01/20/2026	3FE.....
97655J AH 5	WINWATER MORTGAGE LOAN TRUST W 3.500%		09/01/2018	Paydown.....		246,573	246,573	244,810			1,763		1,763		246,573			0	1,567	01/03/2046	1FM.....
984848 AK 7	YAPI VE KREDI BANKASI AS 6.100% 03/16/	D	07/18/2018	DEUTSCHE BANK SECURITIES INC		453,000	500,000	500,000					0		500,000		(47,000)	(47,000)	10,506	03/16/2023	3FE.....
L6232U AF 4	MALLINCKRODT INTERNATIONAL FIN...	D	09/28/2018	Various.....			7,557	7,547			(7,547)		(7,547)					0	326	09/24/2024	3FE.....
L6232U AH 0	MALLINCKRODT INTERNATIONAL FIN TL +L300	D	09/28/2018	Redemption 100.0000.....		16,250	16,250	16,209			41		41		16,250			0	304	02/24/2025	3FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					67,866,883	68,146,189	68,295,945	20,860,455	58,409	(127,101)	0	(68,692)	0	68,183,370	0	(346,486)	(346,486)	1,366,863	XXX	XXX
8399997	Total - Bonds - Part 4.....					288,769,207	289,795,476	292,625,558	78,438,294	58,409	(296,289)	0	(237,880)	1,104	289,384,961	(64,038)	(745,753)	(809,791)	5,697,393	XXX	XXX
8399999	Total - Bonds.....					288,769,207	289,795,476	292,625,558	78,438,294	58,409	(296,289)	0	(237,880)	1,104	289,384,961	(64,038)	(745,753)	(809,791)	5,697,393	XXX	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>																					
22266L 10 6	COUPA SOFTWARE INC COUPA SOFTWARE INC		09/10/2018	MERRILL LYNCH PIERCE FENNER & CITIGROUP GLOBAL MARKETS INC/	72,000	5,566	XXX	5,134					0		5,134		432	432		XXX	L.....
257454 10 8	DOMINION MIDSTREAM PARTNERS.....		09/25/2018		15,999,000	283,806	XXX	286,515					0		286,515		(2,709)	(2,709)	5,616	XXX	L.....
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					289,372	XXX	291,649	0	0	0	0	0	0	291,649	0	(2,277)	(2,277)	5,616	XXX	XXX
9799997	Total - Common Stocks - Part 4.....					289,372	XXX	291,649	0	0	0	0	0	0	291,649	0	(2,277)	(2,277)	5,616	XXX	XXX
9799999	Total - Common Stocks.....					289,372	XXX	291,649	0	0	0	0	0	0	291,649	0	(2,277)	(2,277)	5,616	XXX	XXX
9899999	Total - Preferred and Common Stocks.....					289,372	XXX	291,649	0	0	0	0	0	0	291,649	0	(2,277)	(2,277)	5,616	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					289,058,579	XXX	292,917,207	78,438,294	58,409	(296,289)	0	(237,880)	1,104	289,676,610	(64,038)	(748,030)	(812,068)	5,703,009	XXX	XXX

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(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	G7612#AA2 ROCK RAIL SOUTH WESTERN PLC	D 1.....	Currency	Bank of America NA	06/20/2017	09/20/2027	10,248,681	3.9365% [3.6800%]				17,670	(272,748)		(345,764)		332,954			153,543		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	02/24/2010	01/31/2021	6,785,000	5.4700% [4.6600%]				68,387	977,500		675,920		196,500			51,892		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	02/21/2014	04/02/2021	3,430,000	4.7160% [3.5700%]				41,336	526,250		384,640		98,250			27,154		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	06/07/2017	06/27/2029	5,630,000	4.1100% [2.2100%]				76,189	(177,500)		(536,297)		196,500			92,287		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-189671	Portman Estate Funds (Multiple Cusips)	D 1.....	Currency	Deutsche Bank AG	02/06/2013	03/05/2028	3,130,400	4.3475% [4.1300%]				19,522	522,300		277,631		97,400			48,079		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	11/13/2013	12/05/2031	10,550,100	5.4800% [5.0300%]				104,672	1,943,370		1,413,101		321,420			191,573		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	04/21/2017	05/24/2037	6,270,040	4.1460% [2.7400%]				61,853	(119,805)		(212,082)		238,630			135,425		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-362096	G0827#BK5 BARRATT DEVELOPMENTS PLC	D 1.....	Currency	Citibank NA	05/23/2017	08/22/2027	8,686,550	4.0750% [2.7700%]				79,774	(50,585)		(203,857)		326,290			129,562		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	06/19/2017	06/18/2047	612,420	5.4750% [3.9380%]				3,914	(14,938)		(189,596)		23,429			16,414		100/96
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-367530	G0892#AA8 BAZALGETTE TUNNEL LTD	D 1.....	Currency	Barclays Bank PLC	06/29/2017	09/28/2032	12,710,600	3.9650% [2.8600%]				92,137	(69,090)		(615,203)		477,260			237,840		100/100
0879999. Total-Swaps-Hedging Effective-Foreign Exchange										0	0	565,455	3,264,754	XX	648,493	0	2,308,633	0	0	1,083,769	XXX	XXX
0909999. Total-Swaps-Hedging Effective										0	0	565,455	3,264,754	XX	648,493	0	2,308,633	0	0	1,083,769	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 4.3000 2024-04-02	D 1.....	Currency	Citibank NA	02/21/2014	04/02/2024	686,000	5.3160% [4.0500%]				9,204	59,513		59,513	(15,208)	19,650			8,051		0001
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-364243	G2479@AH2 COVENT GARDEN GROUP HOLDINGS L	D 1.....	Currency	Citibank NA	06/07/2017	06/27/2027	1,238,490	3.9665% [1.9600%]				17,837	(108,230)		(108,230)	(40,043)	43,230			18,312		0001
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-366114	W4662REN2 INTRUM JUSTITIA AB	D 1.....	Currency	Bank of America NA	06/19/2017	07/15/2020	1,003,500	5.4263% [3.1250%]				15,759	(65,019)		(65,019)	(5,833)	35,370			6,716		0001
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-364055	G2479@AH2 COVENT GARDEN GROUP HOLDINGS L	D 1.....	Currency	Citibank NA	06/06/2017	08/31/2032	2,762,760	4.2075% [2.9600%]				24,030	(114,069)		(114,069)	(12,830)	104,462			51,555		0001
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-367139	G7612#AA2 -Rock Rail Southwestern PLC	D 1.....	Currency	Deutsche Bank AG	06/27/2017	12/31/2020	7,304,199	1.0650% [1.0500%]				(2,402)	(2,371)		(2,371)	(269,447)	278,511			54,840		0001
0939999. Total-Swaps-Hedging Other-Foreign Exchange										0	0	64,429	(230,177)	XX	(230,177)	(343,361)	481,223	0	0	139,475	XXX	XXX
0969999. Total-Swaps-Hedging Other										0	0	64,429	(230,177)	XX	(230,177)	(343,361)	481,223	0	0	139,475	XXX	XXX
1179999. Total-Swaps-Foreign Exchange										0	0	629,884	3,034,577	XX	418,316	(343,361)	2,789,855	0	0	1,223,244	XXX	XXX
1209999. Total-Swaps										0	0	629,884	3,034,577	XX	418,316	(343,361)	2,789,855	0	0	1,223,244	XXX	XXX
<b>Forwards - Hedging Other</b>																						
Currency Forward - BUY USD SELL EUR ; 2018-FOR-418313	Joint Venture Interests Portfolio	BA.....	Currency	Barclays Bank PLC	09/21/2018	10/26/2018	6,828,514	0.8494				79,816			79,816	(11,998)	91,814			9,112		0001
Currency Forward - BUY USD SELL GBP ; 2018-FOR-418319	Joint Venture Interests Portfolio	BA.....	Currency	Barclays Bank PLC	09/21/2018	10/26/2018	608,453	0.7642				1,347			1,347	(723)	2,069			812		0001
12229999. Total-Forwards-Hedging Other										0	0	0	81,163	XX	81,163	(12,720)	93,883	0	0	9,924	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)
1269999. Total-Forwards.....										0	0	0	81,163	XX	81,163	(12,720)	93,883	0	0	9,924	XXX	XXX
1399999. Total-Hedging Effective.....										0	0	565,455	3,264,754	XX	648,493	0	2,308,633	0	0	1,083,769	XXX	XXX
1409999. Total-Hedging Other.....										0	0	64,429	(149,014)	XX	(149,014)	(356,081)	575,106	0	0	149,399	XXX	XXX
1449999. TOTAL.....										0	0	629,884	3,115,740	XX	499,479	(356,081)	2,883,739	0	0	1,233,168	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
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

**NONE**

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.....	- .....	- .....	(337,768)	.....0	.....(0)	.....(410,783)	.....0	.....160,259	.....0
Barclays Bank PLC.....	G5GSEF7VJP517OUK5573...	Y.....	Y.....	- .....	.....81,163	(188,895)	.....0	.....81,163	.....(827,285)	.....0	.....383,190	.....275,458
Citibank NA.....	E57ODZWZ7FF32WEFA76	Y.....	Y.....	.....1,750,000	.....2,529,133	(465,322)	.....313,810	.....1,857,254	.....(1,152,050)	.....0	.....534,908	.....534,908
Deutsche Bank AG.....	7LTFWZYICNSX8D621K86..	Y.....	Y.....	.....1,168,595	.....1,499,800	(2,371)	.....328,834	.....953,551	.....(2,371)	.....0	.....154,811	.....154,811
0299999. Total NAIC 1 Designation.....				.....2,918,595	.....4,110,096	(994,356)	.....642,644	.....2,891,968	.....(2,392,489)	.....0	.....1,233,168	.....965,177
0999999. Gross Totals.....				.....2,918,595	.....4,110,096	(994,356)	.....642,644	.....2,891,968	.....(2,392,489)	.....0	.....1,233,168	.....965,177
1. Offset per SSAP No. 64.....												
2. Net after right of offset per SSAP No. 64.....					.....4,110,096	(994,356)						

QE08

## SCHEDULE DB - PART D - SECTION 2

### Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
<b>Collateral Pledged by Reporting Entity</b>								
Bank of America NA.....	B4TYDEB6GKMZO031MB27..	Treasury .....	912810 QZ 4 UNITED STATES TREASURY .....	461,711	468,000	460,741	02/15/2043.	.....V.....
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573....	Corporate.....	458140 AK 6 INTEL CORPORATION .....	285,647	263,000	293,477	10/01/2041.	.....V.....
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573....	Treasury .....	912828 WE 6 UNITED STATES TREASURY .....	612,013	618,000	611,625	11/15/2023.	.....V.....
Citibank NA.....	E57ODZWZ7FF32TWEFA76..	Corporate.....	458140 AK 6 INTEL CORPORATION .....	1,401,082	1,290,000	1,439,490	10/01/2041.	.....V.....
0199999. Totals.....				2,760,453	2,639,000	2,805,334	XXX	XXX
<b>Collateral Pledged to Reporting Entity</b>								
Citibank NA.....	E57ODZWZ7FF32TWEFA76..	Cash.....	Cash .....	1,750,000	1,750,000	XXX		.....V.....
Deutsche Bank AG.....	7LTWFZYICNSX8D621K86....	Treasury .....	912810 RP 5 UNITED STATES TREASURY .....	207,021	215,000	XXX	11/15/2045.	.....V.....
Deutsche Bank AG.....	7LTWFZYICNSX8D621K86....	Cash.....	Cash .....	961,574	961,574	XXX		.....V.....
0299999. Totals.....				2,918,595	2,926,574	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	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

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

**NONE**

## SCHEDULE DL - PART 2 SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned 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.....	9,879,688	9,934,596	04/15/2021.....
912828 4L 1	UNITED STATES TREASURY.....		1.....	9,917,578	9,924,546	04/30/2023.....
912828 W2 2	UNITED STATES TREASURY.....		1.....	49,080,078	49,197,555	02/15/2020.....
0199999	U.S. Government - Issuer Obligations.....			68,877,344	69,056,697	XXX
0599999	Total - U.S. Government.....			68,877,344	69,056,697	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.....		1Z.....	1,005,571	1,004,179	08/25/2030.....
3130AD 6W 7	FEDERAL HOME LOAN BANKS.....		1.....	9,736,780	10,000,000	12/29/2022.....
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....			10,742,351	11,004,179	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.....	10,079,560	10,142,951	06/01/2048.....
3140H3 7J 9	FEDERAL NATIONAL MORTGAGE ASSO.....		1.....	19,756,576	19,927,470	04/01/2048.....
3140J5 7G 8	FEDERAL NATIONAL MORTGAGE ASSO.....		1.....	9,283,711	9,367,673	09/01/2047.....
3140Q8 AH 8	FEDERAL NATIONAL MORTGAGE ASSO.....		1.....	23,667,588	24,678,854	12/01/2047.....
31418C XN 9	FEDERAL NATIONAL MORTGAGE ASSO.....		1.....	9,754,759	9,751,993	06/01/2048.....
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities.....			72,542,194	73,868,941	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations.....			83,284,545	84,873,120	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.....	5,039,259	5,000,000	03/09/2021.....
17401Q AR 2	CITIZENS BANK NA.....		2FE.....	10,012,301	10,000,000	03/29/2023.....
23636A AQ 4	DANSKE BANK AS.....		1FE.....	9,903,795	10,000,000	09/12/2023.....
345397 YY 3	FORD MOTOR CREDIT COMPANY LLC.....		2FE.....	8,943,356	9,000,000	04/05/2021.....
355145 B# 9	FRANKLIN UNIVERSAL TRUST.....		1FE.....	5,140,490	5,000,000	09/15/2023.....
000000 00 0	STADCO LA LLC.....		2Z.....	1,849,941	1,849,941	05/01/2023.....
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....			48,389,142	48,349,941	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities</b>						
040104 PB 1	ARGENT SECURITIES INC ARSI_05.....		1FM.....	3,108,009	3,108,698	11/25/2035.....
07331Q AA 5	BAYVIEW OPPORTUNITY MASTER FUN.....		1FM.....	4,708,279	4,747,482	06/28/2053.....
07331U AA 6	BAYVIEW OPPORTUNITY MASTER FUN.....		1FM.....	3,523,274	3,568,437	06/28/2057.....
07333A AA 8	BAYVIEW OPPORTUNITY MASTER FUN.....		1FM.....	7,421,686	7,541,088	05/28/2069.....
46645G AE 8	JP MORGAN MORTGAGE TRUST JPMMT.....		1FM.....	964,179	969,173	10/01/2045.....
61744C PK 6	MORGAN STANLEY ABS CAPITAL I M.....		2AM.....	955,305	953,518	03/25/2035.....
70069F JS 7	PARK PLACE SECURITIES INC PPSI.....		1FM.....	3,599,490	3,598,846	06/25/2035.....
76119H AA 8	RESIMAC MBS TRUST RESL_18-1A.....		1FE.....	1,763,821	1,768,242	11/10/2049.....
86358E KX 3	STRUCTURED ASSET INVESTMENT LO.....		1FM.....	435,003	435,565	09/25/2034.....
89175V AA 1	TOWD POINT MORTGAGE TRUST TPMT.....		1FE.....	6,880,977	6,953,015	03/01/2058.....
97655J AH 5	WINWATER MORTGAGE LOAN TRUST W.....		1FM.....	2,587,429	2,582,303	01/03/2046.....
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....			35,947,452	36,226,367	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities</b>						
04410R AG 1	ASHFORD HOSPITALITY TRUST INC.....		1FE.....	1,748,422	1,750,000	04/15/2035.....
04410R AJ 5	ASHFORD HOSPITALITY TRUST INC.....		1FE.....	999,560	1,000,000	04/15/2035.....
05547W AG 3	BARCLAYS COMMERCIAL MORTGAGE S.....		1FM.....	999,999	1,000,157	11/15/2034.....
05547W AJ 7	BARCLAYS COMMERCIAL MORTGAGE S.....		1FM.....	1,000,000	999,789	11/15/2034.....
05607D AJ 6	BX TRUST BX_17-SLCT.....		1FM.....	1,777,675	1,777,958	07/15/2034.....
05607K AA 9	BXMT_17-FL1.....		1FE.....	2,002,588	2,000,000	06/15/2035.....
10482T AG 7	BRAEMAR HOTELS & RESORTS TRUST.....		1FE.....	999,024	1,000,000	06/15/2035.....
12433P AJ 5	BX TRUST BX_17-APPL.....		1FM.....	905,789	905,644	07/15/2034.....
23306G AC 1	DBGS MORTGAGE TRUST DBGS_18-BI.....		1FE.....	943,680	942,675	05/15/2035.....
23306G AE 7	DBGS MORTGAGE TRUST DBGS_18-BI.....		1FE.....	937,751	936,888	05/15/2035.....
33830C AC 4	DBGS MORTGAGE TRUST DBGS_18-5B.....		1FE.....	2,483,521	2,485,019	06/15/2033.....
36255C AA 7	GPMT 2018-FL1 LTD GPMT_18-FL1.....		1FE.....	1,996,430	2,000,000	12/19/2035.....
61691K AG 6	MORGAN STANLEY CAPITAL I TRUST.....		1FM.....	1,000,000	1,000,000	11/15/2034.....
61691K AJ 0	MORGAN STANLEY CAPITAL I TRUST.....		1FM.....	1,000,625	1,000,000	11/15/2034.....
61691P AG 5	MORGAN STANLEY CAPITAL I TRUST.....		1FM.....	2,001,250	2,000,000	11/15/2034.....
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....			20,796,314	20,798,130	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities</b>						
04016V AA 3	ARES CLO LTD ARES_18-47A.....		1FE.....	992,706	1,000,000	04/15/2030.....
056162 AN 0	BABSON CLO LTD BABS_15-1A.....		1FE.....	995,504	1,000,000	01/20/2031.....
12550M AJ 9	CIFC FUNDING LTD CIFC_15-3A.....		1FE.....	996,086	1,000,000	04/19/2029.....
26249M AN 7	DRYDEN SENIOR LOAN FUND DRSLF.....		1FE.....	2,000,232	2,000,000	01/15/2031.....
26251L AC 8	DRYDEN SENIOR LOAN FUND DRSLF.....		1FE.....	2,996,160	3,000,000	04/18/2031.....
28852E AA 7	ELLINGTON CLO I LTD ECL_17-2A.....		1FE.....	6,535,334	6,500,000	02/15/2029.....
33883G AA 5	FLATIRON CLO LTD FLAT_18-1A.....		1FE.....	993,099	1,000,000	04/17/2031.....
36320U AC 4	GALAXY CLO LTD GALXY_18-27A.....		1FE.....	995,128	1,000,000	05/16/2031.....
36321B AA 9	GALAXY CLO LTD GALXY_17-24A.....		1FE.....	998,585	1,000,000	01/15/2031.....
36321B AB 7	GALAXY CLO LTD GALXY_17-24A.....		1FE.....	990,269	1,000,000	01/15/2031.....
38175B AA 2	GOLUB CAPITAL PARTNERS CLO LTD.....		1FE.....	999,979	1,000,000	02/05/2031.....
38175C AA 0	GOLUB CAPITAL PARTNERS CLO LTD.....		1FE.....	2,000,482	2,000,000	01/25/2031.....
38175C AC 6	GOLUB CAPITAL PARTNERS CLO LTD.....		1FE.....	1,000,628	1,000,000	01/25/2031.....
50188Q AE 1	LCM LTD PARTNERSHIP LCM_19A.....		1FE.....	1,000,413	1,010,840	07/15/2027.....
83608G AQ 9	SOUND POINT CLO LTD SNDPT_13-1.....		1FE.....	993,491	1,000,000	01/26/2031.....
83609T AA 5	SOUND POINT CLO LTD SNDPT_17-4.....		1FE.....	1,996,104	2,000,000	01/20/2031.....
88390A AT 7	WIND RIVER CLO LTD WINDR_14-2A.....		1FE.....	1,000,116	1,000,000	01/15/2031.....
88390A AV 2	WIND RIVER CLO LTD WINDR_14-2A.....		1FE.....	1,000,621	1,000,000	01/15/2031.....
88390A AX 8	WIND RIVER CLO LTD WINDR_14-2A.....		1FE.....	1,000,617	1,000,000	01/15/2031.....
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....			29,485,554	29,510,840	XXX



**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
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....			134,618,462	134,885,278	XXX
6199999	Total - Issuer Obligations.....			128,008,837	128,410,817	XXX
6299999	Total - Residential Mortgage-Backed Securities.....			108,489,646	110,095,308	XXX
6399999	Total - Commercial Mortgage-Backed Securities.....			20,796,314	20,798,130	XXX
6499999	Total - Other Loan-Backed and Structured Securities.....			29,485,554	29,510,840	XXX
6599999	Subtotal - Bonds.....			286,780,351	288,815,095	XXX
<b>Short-Term Invested Assets (Schedule DA Type)</b>						
838518	F* 4 SOUTH JERSEY INDUSTRIES INC.....			10,000,000	10,000,000	06/27/2019.....
8999999	Total - Short-Term Invested Assets (Schedule DA Type).....			10,000,000	10,000,000	XXX
<b>Cash (Schedule E Part 1 Type)</b>						
	Cash.....			897,461	897,461	
9099999	Total - Cash (Schedule E Part 1 Type).....			897,461	897,461	XXX
<b>Cash Equivalents (Schedule E Part 2 Type)</b>						
912796	NZ 8 UNITED STATES TREASURY.....	@		199,886	199,887	10/11/2018.....
912796	PD 5 UNITED STATES TREASURY.....	@		4,490,120	4,490,178	11/08/2018.....
912796	QJ 1 UNITED STATES TREASURY.....	@		10,771,920	10,772,052	11/15/2018.....
313385	H8 2 FEDERAL HOME LOAN BANKS.....	@		199,988	200,000	10/01/2018.....
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....			15,661,914	15,662,117	XXX
9999999	Totals.....			313,339,727	315,374,674	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....253,277,420 Book/Adjusted Carrying Value \$.....237,034,570
- Average balance for the year: Fair Value \$.....283,226,855 Book/Adjusted Carrying Value \$.....283,226,855

## 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.....					1,680,846	1,427,130	1,496,646	XXX
Bank One..... Columbus, Ohio.....					1,462,345	1,376,314	1,430,695	XXX
Citibank..... New York, New York.....					(135,443,340)	(141,260,440)	(135,738,218)	XXX
Federal Home Loan Bank..... Boston, Massachusetts.....					333,024	89,512	89,687	XXX
First National..... Anchorage, Alaska.....					10,000	10,000	10,000	XXX
First Union..... Philadelphia, Pennsylvania.....					7,527,319	3,503,359	4,047,313	XXX
JP Morgan Chase..... New York, New York.....					(6,124,393)	8,549,573	4,519,647	XXX
Wells Fargo..... San Francisco, California.....					5,835,371	6,200,008	5,365,945	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	(124,718,828)	(120,104,544)	(118,778,285)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(124,718,828)	(120,104,544)	(118,778,285)	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	(124,701,328)	(120,087,044)	(118,760,785)	XXX

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
<b>U.S. Government Bonds - Issuer Obligations</b>								
	UNITED STATES TREASURY.....		09/27/2018.....		10/11/2018.....	199,887		45
	UNITED STATES TREASURY.....		09/26/2018.....		11/08/2018.....	4,490,178		1,687
	UNITED STATES TREASURY.....		09/25/2018.....		11/15/2018.....	10,772,052		3,800
0199999.	U.S. Government Bonds - Issuer Obligations.....					15,462,117	0	5,532
0599999.	Total - U.S. Government Bonds.....					15,462,117	0	5,532
<b>Bonds - U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations</b>								
	FEDERAL HOME LOAN BANKS.....		09/28/2018.....		10/01/2018.....	200,000		31
2599999.	U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations.....					200,000	0	31
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations.....					200,000	0	31
<b>Total Bonds</b>								
7799999.	Subtotals - Issuer Obligations.....					15,662,117	0	5,563
8399999.	Subtotals - Bonds.....					15,662,117	0	5,563
8899999.	Total - Cash Equivalents.....					15,662,117	0	5,563

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