



ANNUAL STATEMENT

For the Year Ended December 31, 2016
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. John Dennis McCallion #	Treasurer

OTHER

Michael John Abate #	Vice President	Robert Edward Bean #	Vice President
Charles Phillip Cavas	Vice President and Associate General Counsel	Kevin Chean #	Vice President
Marlene Beverly Debel	Executive Vice President	Darla Ann Finchum	Vice President
Barbara Jean Furr	Vice President	Paul Edward Gavin	Senior Vice President
Lise Ann Hasegawa	Vice President	Richard Paul Lonardo	Vice President
Jason Phillip Manske	Senior Vice President and Chief Hedging Officer	Patrick John Meyer #	Vice President
Barry Gregory Morphis	Vice President	Michael Valentine Neubauer	Vice President
Mick Lloyd Noland	Senior Vice President	Robert Francis Nostramo	Senior Vice President and General Counsel
Brenda Ann Perkins	Vice President	Christopher Timothy Rhodes #	Vice President
Michael Joseph Romano	Vice President	Joseph Urba Rupp Jr.	Vice President
Richard Andrew Stevens #	Vice President and Controller	Calvin Tyrone Strong #	Vice President
Donald Gerard Sullivan	Vice President		

DIRECTORS OR TRUSTEES

Michael John Bednarick #	Marlene Beverly Debel #	Todd Brian Katz	Maria Regina Morris
Kishore Ponnnavolu	Kevin Stanley Redgate	Stanley Jeffery Talbi	

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 3rd day of February 2017

a. Is this an original filing?

Yes [X] No []

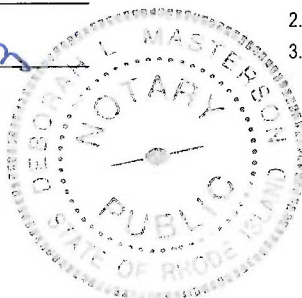
b. If no

1. State the amendment number

2. Date filed

3. Number of pages attached

Deborah L. Masterson
Notary
June 24, 2017



SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	6,471,095	0.2	6,471,095	0	6,471,095	0.2
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....	0	0.0	0	0	0	0.0
1.22 Issued by U.S. government sponsored agencies.....	0	0.0	0	0	0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	17,810,330	0.5	17,810,330	0	17,810,330	0.5
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	59,013,175	1.5	59,013,175	0	59,013,175	1.5
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	85,876,659	2.2	85,876,659	0	85,876,659	2.2
1.43 Revenue and assessment obligations.....	2,175,896,184	55.6	2,175,896,184	0	2,175,896,184	55.6
1.44 Industrial development and similar obligations.....	0	0.0	0	0	0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	273,935	0.0	273,935	0	273,935	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	70,892,064	1.8	70,892,064	0	70,892,064	1.8
1.513 All other.....	0	0.0	0	0	0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	0	0.0	0	0	0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....	0	0.0	0	0	0	0.0
1.523 All other.....	18,342,926	0.5	18,342,926	0	18,342,926	0.5
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	305,307,942	7.8	305,307,942	0	305,307,942	7.8
2.2 Unaffiliated non-U.S. securities (including Canada).....	141,622,356	3.6	141,622,356	0	141,622,356	3.6
2.3 Affiliated securities.....	0	0.0	0	0	0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	0	0.0	0	0	0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....	0	0.0	0	0	0	0.0
3.22 Unaffiliated.....	42,322,330	1.1	42,322,330	0	42,322,330	1.1
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....	0	0.0	0	0	0	0.0
3.32 Unaffiliated.....	0	0.0	0	0	0	0.0
3.4 Other equity securities:						
3.41 Affiliated.....	923,206,208	23.6	923,206,208	0	923,206,208	23.6
3.42 Unaffiliated.....	0	0.0	0	0	0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....	0	0.0	0	0	0	0.0
3.52 Unaffiliated.....	0	0.0	0	0	0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....	0	0.0	0	0	0	0.0
4.2 Agricultural.....	0	0.0	0	0	0	0.0
4.3 Single family residential properties.....	0	0.0	0	0	0	0.0
4.4 Multifamily residential properties.....	0	0.0	0	0	0	0.0
4.5 Commercial loans.....	0	0.0	0	0	0	0.0
4.6 Mezzanine real estate loans.....	0	0.0	0	0	0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....	131,681	0.0	131,681	0	131,681	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....	8,984,870	0.2	8,984,870	0	8,984,870	0.2
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....	0	0.0	0	0	0	0.0
6. Contract loans.....	0	0.0	0	0	0	0.0
7. Derivatives.....	7,240,200	0.2	7,240,200	0	7,240,200	0.2
8. Receivables for securities.....	631,192	0.0	631,192	0	631,192	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....	0	0.0	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	(135,724,696)	(3.5)	(135,724,696)	0	(135,724,696)	(3.5)
11. Other invested assets.....	188,557,963	4.8	188,557,963	0	188,557,963	4.8
12. Total invested assets.....	3,916,856,414	100.0	3,916,856,414	0	3,916,856,414	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		9,304,489
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....	0	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	40,908	40,908
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....	0	
3.2	Totals, Part 3, Column 11.....	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		0
5.	Deduct amounts received on disposals, Part 3, Column 15.....		3,350
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....	0	
6.2	Totals, Part 3, Column 13.....	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....	0	
7.2	Totals, Part 3, Column 10.....	0	0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	225,497	
8.2	Totals, Part 3, Column 9.....	0	225,497
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		9,116,550
10.	Deduct total nonadmitted amounts.....		0
11.	Statement value at end of current period (Line 9 minus Line 10).....		9,116,550

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		151,604,755
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	34,219,271	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	26,587,608	60,806,879
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....	0	
3.2	Totals, Part 3, Column 12.....	0	0
4.	Accrual of discount.....		0
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	(8,841,008)	
5.2	Totals, Part 3, Column 9.....	(637,582)	(9,478,590)
6.	Total gain (loss) on disposals, Part 3, Column 19.....		0
7.	Deduct amounts received on disposals, Part 3, Column 16.....		14,177,143
8.	Deduct amortization of premium and depreciation.....		0
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....	27,157	
9.2	Totals, Part 3, Column 14.....	0	27,157
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....	227,291	
10.2	Totals, Part 3, Column 11.....	0	227,291
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		188,555,767
12.	Deduct total nonadmitted amounts.....		0
13.	Statement value at end of current period (Line 11 minus Line 12).....		188,555,767

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		3,899,472,153
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		669,633,388
3.	Accrual of discount.....		7,912,637
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	2,492,529	
4.2	Part 2, Section 1, Column 15.....	(1,974,134)	
4.3	Part 2, Section 2, Column 13.....	45,526,628	
4.4	Part 4, Column 11.....	8,585,687	54,630,709
5.	Total gain (loss) on disposals, Part 4, Column 19.....		(567,535)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		767,488,454
7.	Deduct amortization of premium.....		13,319,593
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	(2,703,273)	
8.2	Part 2, Section 1, Column 19.....	0	
8.3	Part 2, Section 2, Column 16.....	0	
8.4	Part 4, Column 15.....	635,862	(2,067,411)
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	0	
9.2	Part 2, Section 1, Column 17.....	0	
9.3	Part 2, Section 2, Column 14.....	0	
9.4	Part 4, Column 13.....	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		3,848,205,894
11.	Deduct total nonadmitted amounts.....		1,170,689
12.	Statement value at end of current period (Line 10 minus Line 11).....		3,847,035,205

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States.....	6,745,030	6,990,969	6,917,401	6,712,615
Governments (Including all obligations guaranteed by governments)	2. Canada.....	0	0	0	0
	3. Other Countries.....	17,810,330	23,892,163	17,596,439	18,323,000
	4. Totals.....	24,555,360	30,883,132	24,513,840	25,035,615
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	59,013,175	60,873,087	59,733,224	56,435,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	85,876,659	95,482,675	81,288,247	128,700,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	2,246,788,248	2,348,575,899	2,250,932,360	2,176,732,179
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States.....	323,650,868	346,992,338	325,003,380	342,034,597
	9. Canada.....	19,208,667	20,365,029	19,549,678	19,003,035
	10. Other Countries.....	122,413,689	132,542,270	127,967,805	124,864,377
	11. Totals.....	465,273,224	499,899,637	472,520,863	485,902,009
Parent, Subsidiaries and Affiliates	12. Totals.....	0	0	0	0
	13. Total Bonds.....	2,881,506,666	3,035,714,430	2,888,988,534	2,872,804,803
PREFERRED STOCKS	14. United States.....	42,322,330	42,330,993	37,031,465	
Industrial and Miscellaneous (Unaffiliated)	15. Canada.....	0	0	0	
	16. Other Countries.....	0	0	0	
	17. Totals.....	42,322,330	42,330,993	37,031,465	
Parent, Subsidiaries and Affiliates	18. Totals.....	0	0	0	
	19. Total Preferred Stocks.....	42,322,330	42,330,993	37,031,465	
COMMON STOCKS	20. United States.....	0	0	0	
Industrial and Miscellaneous (Unaffiliated)	21. Canada.....	0	0	0	
	22. Other Countries.....	0	0	0	
	23. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals.....	924,376,898	924,376,898	568,245,431	
	25. Total Common Stocks.....	924,376,898	924,376,898	568,245,431	
	26. Total Stocks.....	966,699,228	966,707,891	605,276,896	
	27. Total Bonds and Stocks.....	3,848,205,894	4,002,422,321	3,494,265,430	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....	36,810	1,887,716	2,361,823	313	2,458,368	XXX	6,745,030	0.2	81,859,193	2.8	6,745,030	0
1.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals.....	36,810	1,887,716	2,361,823	313	2,458,368	XXX	6,745,030	0.2	81,859,193	2.8	6,745,030	0
2. All Other Governments												
2.1 NAIC 1.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2.....	0	7,692,712	2,972,489	6,703,879	0	XXX	17,369,080	0.6	21,710,045	0.7	15,873,529	1,495,551
2.3 NAIC 3.....	0	0	441,250	0	0	XXX	441,250	0.0	486,797	0.0	441,250	0
2.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	299,250	0.0	0	0
2.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals.....	0	7,692,712	3,413,739	6,703,879	0	XXX	17,810,330	0.6	22,496,092	0.8	16,314,779	1,495,551
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....	5,002,978	9,814,823	38,156,210	6,039,164	0	XXX	59,013,175	2.0	46,377,224	1.6	57,397,264	1,615,911
3.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals.....	5,002,978	9,814,823	38,156,210	6,039,164	0	XXX	59,013,175	2.0	46,377,224	1.6	57,397,264	1,615,911
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....	3,897,174	4,558,371	15,909,562	51,223,263	10,288,289	XXX	85,876,659	3.0	73,802,423	2.5	65,038,709	20,837,950
4.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals.....	3,897,174	4,558,371	15,909,562	51,223,263	10,288,289	XXX	85,876,659	3.0	73,802,423	2.5	65,038,709	20,837,950
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	65,180,146	573,919,475	760,800,800	225,260,649	363,557,579	XXX	1,988,718,649	69.0	1,942,252,623	66.2	1,981,028,568	7,690,081
5.2 NAIC 2.....	(126,424)	3,031,715	89,447,258	39,380,812	96,733,430	XXX	228,466,791	7.9	293,921,709	10.0	228,466,791	0
5.3 NAIC 3.....	1,239,430	1,305,969	529,497	12,965,414	13,562,498	XXX	29,602,808	1.0	10,643,461	0.4	29,602,808	0
5.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	8,533,600	0.3	0	0
5.7 Totals.....	66,293,152	578,257,159	850,777,555	277,606,875	473,853,507	XXX	2,246,788,248	78.0	2,255,351,393	76.9	2,239,098,167	7,690,081

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	1,830,619	19,741,271	37,840,588	4,447,552	0	.XXX	63,860,030	2.2	77,517,462	2.6	49,683,970	14,176,060
6.2 NAIC 2.....	3,093,692	77,199,854	108,234,247	35,320,692	24,114,591	.XXX	247,963,076	8.6	224,886,192	7.7	145,991,050	101,972,026
6.3 NAIC 3.....	962,298	30,954,305	61,880,512	2,751,833	519,575	.XXX	97,068,523	3.4	103,673,273	3.5	43,690,228	53,378,295
6.4 NAIC 4.....	508,883	13,583,692	16,884,268	1,421,363	541,282	.XXX	32,939,488	1.1	37,884,246	1.3	21,332,866	11,606,622
6.5 NAIC 5.....	0	9,216,245	3,864,986	360,876	0	.XXX	13,442,107	0.5	8,038,181	0.3	12,705,703	736,404
6.6 NAIC 6.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
6.7 Totals.....	6,395,492	150,695,367	228,704,601	44,302,316	25,175,448	.XXX	455,273,224	15.8	451,999,354	15.4	273,403,817	181,869,407
7. Hybrid Securities												
7.1 NAIC 1.....	0	10,000,000	0	0	0	.XXX	10,000,000	0.3	0	0.0	0	10,000,000
7.2 NAIC 2.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
7.7 Totals.....	0	10,000,000	0	0	0	.XXX	10,000,000	0.3	0	0.0	0	10,000,000
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
8.7 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1.....	.XXX	.XXX	.XXX	.XXX	.XXX	0	0	0.0	.XXX	.XXX	0	0
9.2 NAIC 2.....	.XXX	.XXX	.XXX	.XXX	.XXX	0	0	0.0	.XXX	.XXX	0	0
9.3 NAIC 3.....	.XXX	.XXX	.XXX	.XXX	.XXX	0	0	0.0	.XXX	.XXX	0	0
9.4 NAIC 4.....	.XXX	.XXX	.XXX	.XXX	.XXX	0	0	0.0	.XXX	.XXX	0	0
9.5 NAIC 5.....	.XXX	.XXX	.XXX	.XXX	.XXX	0	0	0.0	.XXX	.XXX	0	0
9.6 NAIC 6.....	.XXX	.XXX	.XXX	.XXX	.XXX	0	0	0.0	.XXX	.XXX	0	0
9.7 Totals.....	.XXX	.XXX	.XXX	.XXX	.XXX	0	0	0.0	.XXX	.XXX	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1.....	(d).....75,947,727	.....619,921,656	.....855,068,983	.....286,970,941	.....376,304,236	.....0	.....2,214,213,543	.....76.8	.....XXX	.....XXX	.....2,159,893,541	.....54,320,002
10.2 NAIC 2.....	(d).....2,967,268	.....87,924,281	.....200,653,994	.....81,405,383	.....120,848,021	.....0	.....493,798,947	.....17.1	.....XXX	.....XXX	.....390,331,370	.....103,467,577
10.3 NAIC 3.....	(d).....2,201,728	.....32,260,274	.....62,851,259	.....15,717,247	.....14,082,073	.....0	.....127,112,581	.....4.4	.....XXX	.....XXX	.....73,734,286	.....53,378,295
10.4 NAIC 4.....	(d).....508,883	.....13,583,692	.....16,884,268	.....1,421,363	.....541,282	.....0	.....32,939,488	.....1.1	.....XXX	.....XXX	.....21,332,866	.....11,606,622
10.5 NAIC 5.....	(d).....0	.....9,216,245	.....3,864,986	.....360,876	.....0	.....0	(c).....13,442,107	.....0.5	.....XXX	.....XXX	.....12,705,703	.....736,404
10.6 NAIC 6.....	(d).....0	.....0	.....0	.....0	.....0	.....0	(c).....0	.....0.0	.....XXX	.....XXX	.....0	.....0
10.7 Totals.....	.....81,625,606	.....762,906,148	.....1,139,323,490	.....385,875,810	.....511,775,612	.....0	(b).....2,881,506,666	.....100.0	.....XXX	.....XXX	.....2,657,997,766	.....223,508,900
10.8 Line 10.7 as a % of Col. 7.....	.....2.8	.....26.5	.....39.5	.....13.4	.....17.8	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....92.2	.....7.8
11. Total Bonds Prior Year												
11.1 NAIC 1.....	.....111,607,330	.....481,608,901	.....1,040,432,691	.....292,546,735	.....295,613,268	.....XXX	.....XXX	.....XXX	.....2,221,808,925	.....75.8	.....2,167,565,302	.....54,243,623
11.2 NAIC 2.....	.....6,623,916	.....64,261,871	.....231,891,836	.....109,260,037	.....128,480,286	.....XXX	.....XXX	.....XXX	.....540,517,946	.....18.4	.....425,351,901	.....115,166,045
11.3 NAIC 3.....	.....3,301,366	.....15,950,780	.....86,453,764	.....8,970,373	.....127,248	.....XXX	.....XXX	.....XXX	.....114,803,531	.....3.9	.....45,763,354	.....69,040,177
11.4 NAIC 4.....	.....0	.....16,287,775	.....21,295,871	.....599,850	.....0	.....XXX	.....XXX	.....XXX	.....38,183,496	.....1.3	.....25,342,531	.....12,840,965
11.5 NAIC 5.....	.....0	.....4,864,021	.....3,174,160	.....0	.....0	.....XXX	.....XXX	.....XXX	(c).....8,038,181	.....0.3	.....7,782,972	.....255,209
11.6 NAIC 6.....	.....0	.....8,533,600	.....0	.....0	.....0	.....XXX	.....XXX	.....XXX	(c).....8,533,600	.....0.3	.....8,533,600	.....0
11.7 Totals.....	.....121,532,612	.....591,506,948	.....1,383,248,322	.....411,376,995	.....424,220,802	.....XXX	.....XXX	.....XXX	(b).....2,931,885,679	.....100.0	.....2,680,339,660	.....251,546,019
11.8 Line 11.7 as a % of Col. 9.....	.....4.1	.....20.2	.....47.2	.....14.0	.....14.5	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX	.....91.4	.....8.6
12. Total Publicly Traded Bonds												
12.1 NAIC 1.....	.....75,149,250	.....602,075,818	.....849,537,238	.....264,517,080	.....368,614,155	.....0	.....2,159,893,541	.....75.0	.....2,167,565,302	.....73.9	.....2,159,893,541	.....XXX
12.2 NAIC 2.....	.....1,899,908	.....48,426,503	.....167,065,918	.....56,146,376	.....116,792,665	.....0	.....390,331,370	.....13.5	.....425,351,901	.....14.5	.....390,331,370	.....XXX
12.3 NAIC 3.....	.....1,740,270	.....14,817,844	.....30,231,605	.....13,002,494	.....13,942,073	.....0	.....73,734,286	.....2.6	.....45,763,354	.....1.6	.....73,734,286	.....XXX
12.4 NAIC 4.....	.....508,883	.....10,268,215	.....8,797,114	.....1,306,363	.....452,291	.....0	.....21,332,866	.....0.7	.....25,342,531	.....0.9	.....21,332,866	.....XXX
12.5 NAIC 5.....	.....0	.....8,737,237	.....3,607,590	.....360,876	.....0	.....0	.....12,705,703	.....0.4	.....7,782,972	.....0.3	.....12,705,703	.....XXX
12.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....8,533,600	.....0.0	.....8,533,600	.....0.3	.....0	.....XXX
12.7 Totals.....	.....79,298,311	.....684,325,617	.....1,059,239,465	.....335,333,189	.....499,801,184	.....0	.....2,657,997,766	.....92.2	.....2,680,339,660	.....91.4	.....2,657,997,766	.....XXX
12.8 Line 12.7 as a % of Col. 7.....	.....3.0	.....25.7	.....39.9	.....12.6	.....18.8	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10.....	.....2.8	.....23.7	.....36.8	.....11.6	.....17.3	.....0.0	.....92.2	.....XXX	.....XXX	.....XXX	.....92.2	.....XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1.....	.....798,477	.....17,845,838	.....5,531,745	.....22,453,861	.....7,690,081	.....0	.....54,320,002	.....1.9	.....54,243,623	.....1.9	.....XXX	.....54,320,002
13.2 NAIC 2.....	.....1,067,360	.....39,497,778	.....33,588,076	.....25,259,007	.....4,055,356	.....0	.....103,467,577	.....3.6	.....115,166,045	.....3.9	.....XXX	.....103,467,577
13.3 NAIC 3.....	.....461,458	.....17,442,430	.....32,619,654	.....2,714,753	.....140,000	.....0	.....53,378,295	.....1.9	.....69,040,177	.....2.4	.....XXX	.....53,378,295
13.4 NAIC 4.....	.....0	.....3,315,477	.....8,087,154	.....115,000	.....88,991	.....0	.....11,606,622	.....0.4	.....12,840,965	.....0.4	.....XXX	.....11,606,622
13.5 NAIC 5.....	.....0	.....479,008	.....257,396	.....0	.....0	.....0	.....736,404	.....0.0	.....255,209	.....0.0	.....XXX	.....736,404
13.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.7 Totals.....	.....2,327,295	.....78,580,531	.....80,084,025	.....50,542,621	.....11,974,428	.....0	.....223,508,900	.....7.8	.....251,546,019	.....8.6	.....XXX	.....223,508,900
13.8 Line 13.7 as a % of Col. 7.....	.....1.0	.....35.2	.....35.8	.....22.6	.....5.4	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....XXX	.....100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10.....0.12.72.81.80.40.07.8XXXXXXXXXXXX7.8

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(a) Includes \$.....91,244,284 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
 (b) Includes \$.....16,858,948 current year, \$.....15,144,195 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
 (c) Includes \$.....8,140,683 current year, \$.....7,380,870 prior year of bonds with 5* designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
 (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations.....	0	1,757,594	2,255,133	0	2,458,368	.XXX	6,471,095	0.2	81,495,792	2.8	6,471,095	0
1.2 Residential Mortgage-Backed Securities.....	36,810	130,122	106,690	313	0	.XXX	273,935	0.0	363,401	0.0	273,935	0
1.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
1.5 Totals.....	36,810	1,887,716	2,361,823	313	2,458,368	.XXX	6,745,030	0.2	81,859,193	2.8	6,745,030	0
2. All Other Governments												
2.1 Issuer Obligations.....	0	7,692,712	3,413,739	6,703,879	0	.XXX	17,810,330	0.6	22,496,092	0.8	16,314,779	1,495,551
2.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
2.5 Totals.....	0	7,692,712	3,413,739	6,703,879	0	.XXX	17,810,330	0.6	22,496,092	0.8	16,314,779	1,495,551
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations.....	5,002,978	9,814,823	38,156,210	6,039,164	0	.XXX	59,013,175	2.0	46,377,224	1.6	57,397,264	1,615,911
3.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
3.5 Totals.....	5,002,978	9,814,823	38,156,210	6,039,164	0	.XXX	59,013,175	2.0	46,377,224	1.6	57,397,264	1,615,911
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations.....	3,897,174	4,558,371	15,909,562	51,223,263	10,288,289	.XXX	85,876,659	3.0	73,802,423	2.5	65,038,709	20,837,950
4.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
4.5 Totals.....	3,897,174	4,558,371	15,909,562	51,223,263	10,288,289	.XXX	85,876,659	3.0	73,802,423	2.5	65,038,709	20,837,950
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations.....	63,229,906	557,717,661	831,868,113	257,212,119	465,868,385	.XXX	2,175,896,184	75.5	2,245,309,804	76.6	2,168,206,103	7,690,081
5.2 Residential Mortgage-Backed Securities.....	3,063,246	20,539,498	18,909,442	20,394,756	7,985,122	.XXX	70,892,064	2.5	41,589	0.0	70,892,064	0
5.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
5.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	.XXX	0	0.0	10,000,000	0.3	0	0
5.5 Totals.....	66,293,152	578,257,159	850,777,555	277,606,875	473,853,507	.XXX	2,246,788,248	78.0	2,255,351,393	76.9	2,239,098,167	7,690,081
6. Industrial and Miscellaneous (unaffiliated)												
6.1 Issuer Obligations.....	4,545,181	145,035,909	216,751,557	43,269,027	25,175,448	.XXX	434,777,122	15.1	425,908,424	14.5	257,410,025	177,367,097
6.2 Residential Mortgage-Backed Securities.....	1,828,160	5,466,569	2,126,356	1,002,962	0	.XXX	10,424,047	0.4	12,165,831	0.4	6,521,737	3,902,310
6.3 Commercial Mortgage-Backed Securities.....	0	0	7,888,552	30,327	0	.XXX	7,918,879	0.3	9,182,042	0.3	7,918,879	0
6.4 Other Loan-Backed and Structured Securities.....	22,151	192,889	1,938,136	0	0	.XXX	2,153,176	0.1	4,743,057	0.2	1,553,176	600,000
6.5 Totals.....	6,395,492	150,695,367	228,704,601	44,302,316	25,175,448	.XXX	455,273,224	15.8	451,999,354	15.4	273,403,817	181,869,407
7. Hybrid Securities												
7.1 Issuer Obligations.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
7.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities.....	0	10,000,000	0	0	0	.XXX	10,000,000	0.3	0	0.0	0	10,000,000
7.5 Totals.....	0	10,000,000	0	0	0	.XXX	10,000,000	0.3	0	0.0	0	10,000,000
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
8.5 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.2 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.3 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations.....	76,675,239	726,577,070	1,108,354,314	364,447,452	503,790,490	XXX	2,779,844,565	96.5	XXX	XXX	2,570,837,975	209,006,590
10.2 Residential Mortgage-Backed Securities.....	4,928,216	26,136,189	21,142,488	21,398,031	7,985,122	XXX	81,590,046	2.8	XXX	XXX	77,687,736	3,902,310
10.3 Commercial Mortgage-Backed Securities.....	0	0	7,888,552	30,327	0	XXX	7,918,879	0.3	XXX	XXX	7,918,879	0
10.4 Other Loan-Backed and Structured Securities.....	22,151	10,192,889	1,938,136	0	0	XXX	12,153,176	0.4	XXX	XXX	1,553,176	10,600,000
10.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals.....	81,625,606	762,906,148	1,139,323,490	385,875,810	511,775,612	0	2,881,506,666	100.0	XXX	XXX	2,657,997,766	223,508,900
10.7 Line 10.6 as a % of Col. 7.....	2.8	26.5	39.5	13.4	17.8	0.0	100.0	XXX	XXX	XXX	92.2	7.8
11. Total Bonds Prior Year												
11.1 Issuer Obligations.....	118,299,640	573,699,450	1,370,644,899	408,678,118	424,067,652	XXX	XXX	XXX	2,895,389,759	98.8	2,656,443,740	238,946,019
11.2 Residential Mortgage-Backed Securities.....	1,954,787	5,702,854	3,370,289	1,389,741	153,150	XXX	XXX	XXX	12,570,821	0.4	12,570,821	0
11.3 Commercial Mortgage-Backed Securities.....	1,256,780	0	7,925,262	0	0	XXX	XXX	XXX	9,182,042	0.3	9,182,042	0
11.4 Other Loan-Backed and Structured Securities.....	21,405	12,104,644	1,307,872	1,309,136	0	XXX	XXX	XXX	14,743,057	0.5	2,143,057	12,600,000
11.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals.....	121,532,612	591,506,948	1,383,248,322	411,376,995	424,220,802	XXX	XXX	XXX	2,931,885,679	100.0	2,680,339,660	251,546,019
11.7 Line 11.6 as a % of Col. 9.....	4.1	20.2	47.2	14.0	14.5	XXX	XXX	XXX	100.0	XXX	91.4	8.6
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations.....	75,146,421	660,568,627	1,029,402,034	313,904,831	491,816,062	XXX	2,570,837,975	89.2	2,656,443,740	90.6	2,570,837,975	XXX
12.2 Residential Mortgage-Backed Securities.....	4,129,739	23,564,101	20,610,743	21,398,031	7,985,122	XXX	77,687,736	2.7	12,570,821	0.4	77,687,736	XXX
12.3 Commercial Mortgage-Backed Securities.....	0	0	7,888,552	30,327	0	XXX	7,918,879	0.3	9,182,042	0.3	7,918,879	XXX
12.4 Other Loan-Backed and Structured Securities.....	22,151	192,889	1,338,136	0	0	XXX	1,553,176	0.1	2,143,057	0.1	1,553,176	XXX
12.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	XXX
12.6 Totals.....	79,298,311	684,325,617	1,059,239,465	335,333,189	499,801,184	0	2,657,997,766	92.3	2,680,339,660	91.4	2,657,997,766	XXX
12.7 Line 12.6 as a % of Col. 7.....	3.0	25.7	39.9	12.6	18.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10.....	2.8	23.7	36.8	11.6	17.3	0.0	92.2	XXX	XXX	XXX	92.2	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations.....	1,528,818	66,008,443	78,952,280	50,542,621	11,974,428	XXX	209,006,590	7.3	238,946,019	8.1	XXX	209,006,590
13.2 Residential Mortgage-Backed Securities.....	798,477	2,572,088	531,745	0	0	XXX	3,902,310	0.1	0	0.0	XXX	3,902,310
13.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.4 Other Loan-Backed and Structured Securities.....	0	10,000,000	600,000	0	0	XXX	10,600,000	0.4	12,600,000	0.4	XXX	10,600,000
13.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	XXX	0
13.6 Totals.....	2,327,295	78,580,531	80,084,025	50,542,621	11,974,428	0	223,508,900	7.8	251,546,019	8.5	XXX	223,508,900
13.7 Line 13.6 as a % of Col. 7.....	1.0	35.2	35.8	22.6	5.4	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10.....	0.1	2.7	2.8	1.8	0.4	0.0	7.8	XXX	XXX	XXX	XXX	7.8

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	599,928	599,928	0	0	0
2. Cost of short-term investments acquired.....	164,788,815	164,788,815	0	0	0
3. Accrual of discount.....	52,265	52,265	0	0	0
4. Unrealized valuation increase (decrease).....	0	0	0	0	0
5. Total gain (loss) on disposals.....	1,020	1,020	0	0	0
6. Deduct consideration received on disposals.....	165,442,028	165,442,028	0	0	0
7. Deduct amortization of premium.....	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0	0	0	0
11. Deduct total nonadmitted amounts.....	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year).....		3,874,910
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....	53,943	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....	339,879	393,822
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17.....	(110,086)	
3.2	Section 2, Column 19.....	16,019	(94,067)
4.	Total gain (loss) on termination recognized, Section 2, Column 22.....		(1,556,873)
5.	Considerations received/(paid) on terminations, Section 2, Column 15.....		(1,216,993)
6.	Amortization:		
6.1	Section 1, Column 19.....	0	
6.2	Section 2, Column 21.....	0	0
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
7.1	Section 1, Column 20.....	0	
7.2	Section 2, Column 23.....	0	0
8.	Total foreign exchange change in Book/Adjusted Carrying Value:		
8.1	Section 1, Column 18.....	3,832,290	
8.2	Section 2, Column 20.....	(456,550)	3,375,740
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....		7,210,527
10.	Deduct nonadmitted assets.....		0
11.	Statement value at end of current period (Line 9 minus Line 10).....		7,210,527

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

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

NONE

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

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

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	7,210,527
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance.....	0
3.	Total (Line 1 plus Line 2).....	7,210,527
4.	Part D, Section 1, Column 5.....	7,240,200
5.	Part D, Section 1, Column 6.....	(29,673)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	6,602,223
8.	Part B, Section 1, Column 13.....	0
9.	Total (Line 7 plus Line 8).....	6,602,223
10.	Part D, Section 1, Column 8.....	6,631,896
11.	Part D, Section 1, Column 9.....	(29,673)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	423,003
14.	Part B, Section 1, Column 20.....	0
15.	Part D, Section 1, Column 11.....	423,003
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

Annual Statement for the year 2016 of the **Metropolitan Property and Casualty Insurance Company**
SCHEDULE E - VERIFICATION BETWEEN YEARS
Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	0	0	0
2. Cost of cash equivalents acquired.....	1,381,787,538	1,381,787,538	0
3. Accrual of discount.....	70,996	70,996	0
4. Unrealized valuation increase (decrease).....	0	0	0
5. Total gain (loss) on disposals.....	(677)	(677)	0
6. Deduct consideration received on disposals.....	1,381,857,857	1,381,857,857	0
7. Deduct amortization of premium.....	0	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0	0
11. Deduct total nonadmitted amounts.....	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1 Description of Property	2 Code	Location		5 Date Acquired	6 Date of Last Appraisal	7 Actual Cost	8 Amount of Encumbrances	9 Book/Adjusted Carrying Value Less Encumbrances	10 Fair Value Less Encumbrances	Change in Book/Adjusted Carrying Value Less Encumbrances					16 Gross Income Earned Less Interest on Encumbrances	17 Taxes, Repairs, and Expenses Incurred
		3 City	4 State							11 Current Year Depreciation	12 Current Year's Other-Than-Temporary Impairment Recognized	13 Current Year's Change in Encumbrances	14 Total Change in B./A.C.V. (13 - 11 - 12)	15 Total Foreign Exchange Change in B./A.C.V		
Properties Occupied by the Reporting Entity - Administrative																
Units 4, 6, 8 and 10 River Farms Condominium.....		West Warwick.....	RI.....	10/27/1989.	10/05/1995.	326,151	.0	104,675	.0	27,622	.0	.0	(27,622)	.0	496,299	429,092
Unite 12 River Farms Condominium.....		West Warwick.....	RI.....	10/20/1989.	10/05/1995.	81,538	.0	27,006	.0	6,905	.0	.0	(6,905)	.0	124,075	107,273
0299999. Properties Occupied by the Reporting Entity - Administrative.....						407,689	.0	131,681	.0	34,527	.0	.0	(34,527)	.0	620,374	536,365
0399999. Total - Properties Occupied by the Reporting Entity.....						407,689	.0	131,681	.0	34,527	.0	.0	(34,527)	.0	620,374	536,365
Properties Held for the Production of Income																
Mosaic Westshore.....		Tampa.....	FL.....	05/29/2013.	12/31/2016.	5,093,158	.0	4,762,091	5,082,310	97,433	.0	.0	(97,433)	.0	467,330	240,003
Broadstone Laurel Highlands.....		Lorton.....	VA.....	07/17/2013.	12/31/2016.	4,515,770	.0	4,222,779	4,344,230	93,537	.0	.0	(93,537)	.0	358,440	136,880
0499999. Total - Properties Held for the Production of Income.....						9,608,928	.0	8,984,870	9,426,540	190,970	.0	.0	(190,970)	.0	825,770	376,883
0699999. Totals.....						10,016,617	.0	9,116,551	9,426,540	225,497	.0	.0	(225,497)	.0	1,446,144	913,248

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
Description of Property	2	3	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Mosaic Westshore.....	Tampa.....	FL.....	12/31/2016.	Permanent Improvement.....	.....0	.....0	.....0	.....39,683
Broadstone Laurel Highlands.....	Lorton.....	VA.....	12/31/2016.	Permanent Improvement.....	.....0	.....0	.....0	.....1,225
0199999. Total - Acquired by Purchase.....					.....0	.....0	.....0	.....40,908
0399999. Totals.....					.....0	.....0	.....0	.....40,908

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, 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.							
Property Disposed																			
Units 4, 6, 8 and 10 River Farms Condominium.....	West Warwick	RI.....	12/31/2016.	MLIC.....	.....2,680	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....2,680	.....2,680	.....0	.....0	.....0	.....0	.....0
Unit 12 River Farms Condominium.....	West Warwick	RI.....	12/31/2016.	MLIC.....	.....670	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....670	.....670	.....0	.....0	.....0	.....0	.....0
0199999. Total - Property Disposed.....					.....3,350	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....3,350	.....3,350	.....0	.....0	.....0	.....0	.....0
0399999. Totals.....					.....3,350	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....3,350	.....3,350	.....0	.....0	.....0	.....0	.....0

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

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

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

SCHEDULE BA - PART 1

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

1	2	3	4		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			City	State								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	American Securities Partners VII, L.P.		New York	NY	American Securities		12/10/2014	3	968,751	943,757	943,757	(24,994)	0	0	0	0	0	4,031,249	0.100
	Arsenal Capital Partners Fund IV LP		New York	NY	Arsenal		09/03/2015	3	3,993,833	3,508,783	3,508,783	(485,050)	0	0	0	14,620	0	16,006,167	1.500
	BDCM Opportunity Fund IV, L.P.		Greenwich	CT	Black Diamond Capital Management		02/04/2015	0	1,670,312	1,615,119	1,615,119	81,283	0	78,459	0	0	0	3,328,642	0.300
	Blackstone Capital Partners VII LP		New York	NY	Blackstone		04/07/2015	3	39,099	41,115	41,115	2,016	0	0	0	0	0	4,471,488	0.100
	Blackstone Strategic Alliance Fund II LP		New York	NY	Blackstone		11/23/2010	13	2,324,356	2,123,361	2,123,361	(135,623)	0	0	0	30,216	0	103,718	0.200
	Blue Sea Capital Fund I LP		Palm Beach	FL	Blue Sea Capital		10/18/2013	3	2,073,540	1,954,323	1,954,323	97,585	0	127,169	0	0	0	2,926,460	1.600
	Brahman Partners III, L.P.		New York	NY	Brahman Capital Corporation		04/24/2014	5	6,500,000	5,475,960	5,475,960	(626,496)	0	0	0	0	0	0	0.600
	Bridgepoint Europe V 'B1' LP		London	GBR	Bridgepoint		09/03/2014	3	1,567,087	1,589,962	1,589,962	7,799	0	0	0	15,076	0	3,790,190	0.100
	Campbell Timber Fund II, L.P.		Portland	OR	Campbell		03/15/2007	0	76,339	30,271	30,271	(23,763)	0	0	0	0	0	0	0.200
	Carlyle Partners VI, L.P.		Washington	DC	Carlyle		02/19/2013	3	415,712	427,465	427,465	33,351	0	0	0	39,221	0	357,537	0.100
	Charles River Partnership XVI, L.P.		Cambridge	MA	Charles River		06/17/2014	1	1,700,000	1,697,444	1,697,444	33,859	0	0	0	0	0	1,700,000	0.800
	Cortec Group Fund VI, L.P.		New York	NY	Cortec		04/27/2015	3	1,256,966	1,137,825	1,137,825	(90,577)	0	0	0	0	0	3,743,034	0.700
	DW Catalyst Onshore Fund, LP		New York	NY	DW Partners		06/27/2013	13	5,062,571	5,095,524	5,095,524	(186,680)	0	0	0	249,846	0	0	0.600
	Egerton Capital Partners, L.P.		Wilmington	DE	Egerton Capital		05/17/2012	5	15,000,000	15,490,419	15,490,419	490,419	0	0	0	0	0	0	3.500
	EnCap Energy Capital Fund X, L.P.		Houston	TX	EnCap		02/05/2015	0	3,950,721	3,762,398	3,762,398	(76,978)	0	0	0	0	0	9,049,279	0.200
	EnCap Energy Capital IX		Houston	TX	EnCap		01/04/2013	0	701,336	701,336	701,336	45,027	0	0	0	180,340	0	213,914	0.100
	Equistone Partners Europe Fund V LP		London	GBR	Equistone		01/22/2015	3	1,994,520	2,054,437	2,054,437	62,437	0	0	0	12,081	0	1,176,178	0.200
	Foundation Capital VIII, L.P.		San Francisco	CA	Foundation Capital		05/06/2015	1	1,422,308	1,305,453	1,305,453	(116,855)	0	0	0	0	0	3,577,692	1.500
	Francisco Partners IV, L.P.		San Francisco	CA	Francisco Partners Management		12/08/2014	3	2,450,000	2,519,933	2,519,933	135,848	0	0	0	0	0	2,550,000	0.300
	Lansdowne Developed Markets Fund LP		London	GBR	Lansdowne		06/01/2008	5	20,000,000	16,647,150	16,647,150	(3,452,544)	0	0	0	0	0	0	0.300
	Linzor Capital Partners III, L.P.		Santiago	CHL	Linzor		02/26/2015	3	910,382	742,146	742,146	(168,236)	0	0	0	0	0	4,089,618	1.000
	Meritech Capital Partners IV, L.P.		Palo Alto	CA	Meritech		09/29/2010	1	87,669	89,728	89,728	4,353	0	0	0	507	0	4,500	0.100
	Omega Capital Investors, L.P.		New York	NY	OMEGA		03/01/2007	5	14,500,000	14,322,319	14,322,319	572,114	0	0	0	0	0	0	1.900
	OZ Domestic Partners II, LP		New York	NY	OZ Advisors		07/31/2006	13	5,247,817	5,473,785	5,473,785	(2,993,702)	0	0	0	3,030,984	0	0	0.100
	Pershing Square, L.P.		New York	NY	Pershing Square Capital Management		05/31/2011	5	18,004,942	14,652,134	14,652,134	(1,746,011)	0	0	0	0	0	0	0.500
	Senator Global Opportunity Fund LP		New York	NY	Senator Investment Group		03/02/2015	13	26,481,560	26,068,900	26,068,900	698,318	0	0	0	0	0	0	0.200
	Tourbillon Global Equities, LLC		New York	NY	Tourbillon		01/06/2016	5	15,000,000	15,000,000	15,000,000	0	0	0	0	0	0	0	0.900
	Trident VI, L.P.		Greenwich	CT	Stone Point Capital		12/20/2013	3	2,876,227	3,071,083	3,071,083	239,391	0	0	0	203,567	0	2,281,466	0.200
	Turiya Fund LP		Hong Kong	CHN	Turiya		02/25/2014	5	14,000,000	12,763,879	12,763,879	(1,590,032)	0	0	0	0	0	0	0.500
	Wayzata Opportunities Fund III, L.P.		Wayzata	MN	Wayzata		09/11/2012	0	483,483	461,820	461,820	50,152	0	21,663	0	0	0	946,517	0.100
	Welsh Carson, Anderson & Stowe XII, L.P.		New York	NY	Welsh Carson		09/16/2014	3	1,779,617	1,898,146	1,898,146	178,671	0	0	0	(22,726)	0	4,620,383	0.200
	WIN 7, L.P.		New York	NY	Blackstone		03/30/2007	3	75,102	2,546,620	2,546,620	(985,928)	0	0	0	403,170	0	366,883	5.900
3999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								172,614,250	165,212,595	165,212,595	(9,970,846)	0	227,291	0	27,157	4,129,745	69,334,915	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	MetLife 1201 TAB Member, LLC		SEATTLE	WA	METLIFE		10/10/2012	0	4,526,935	5,926,247	4,526,935	(63,516)	0	0	0	60,545	0	0	3.100
	ML-AI METLIFE MEMBER 1, LLC		Chicago	IL	METLIFE		12/20/2013	0	954,703	1,968,192	954,703	(119,389)	0	0	0	(6,871)	0	0	4.800
1899999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated								5,481,638	7,894,439	5,481,638	(182,905)	0	0	0	53,674	0	0	XXX
Any Other Class of Assets - Affiliated																			
	Metropolitan Lloyds Insurance Company of Texas		Irving	TX			09/30/1993	0	7,858,644	17,861,534	17,861,534	1,312,743	0	0	0	0	0	0	100.000

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SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
4399999	Total - Any Other Class of Asset - Affiliated.....								7,858,644	17,861,534	17,861,534	1,312,743	0	0	0	0	0	0	XXX
4499999	Subtotal - Unaffiliated.....								172,614,250	165,212,595	165,212,595	(9,970,846)	0	227,291	0	27,157	4,129,745	69,334,915	XXX
4599999	Subtotal - Affiliated.....								13,340,282	25,755,973	23,343,172	1,129,838	0	0	0	0	53,674	0	XXX
4699999	Totals.....								185,954,532	190,968,568	188,555,767	(8,841,008)	0	227,291	0	27,157	4,183,419	69,334,915	XXX

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated										
	American Securities Partners VII, L.P.....	New York.....	NY.....	American Securities.....	12/10/2014.....	3.....	45,700.....	923,051.....	0.....	0.100.....
	Arsenal Capital Partners Fund IV LP.....	New York.....	NY.....	Arsenal.....	09/03/2015.....	3.....	2,752,254.....	1,947,235.....	0.....	1.500.....
	BDCM Opportunity Fund IV, L.P.....	Greenwich.....	CT.....	Black Diamond Capital Management.....	02/04/2015.....	0.....	0.....	1,137,713.....	0.....	0.300.....
	Blackstone Capital Partners VII LP.....	New York.....	NY.....	Blackstone.....	04/07/2015.....	3.....	10,875.....	28,512.....	0.....	0.100.....
	Blue Sea Capital Fund I LP.....	Palm Beach.....	FL.....	Blue Sea Capital.....	10/18/2013.....	3.....	0.....	673,031.....	0.....	1.600.....
	Bridgepoint Europe V 'B1' LP.....	London.....	GBR.....	Bridgepoint.....	09/03/2014.....	3.....	633,936.....	933,151.....	0.....	0.100.....
	Carlyle Partners VI, L.P.....	Washington.....	DC.....	Carlyle.....	02/19/2013.....	3.....	0.....	116,826.....	0.....	0.100.....
	Charles River Partnership XVI, L.P.....	Cambridge.....	MA.....	Charles River.....	06/17/2014.....	1.....	0.....	943,500.....	0.....	0.800.....
	Cortec Group Fund VI, L.P.....	New York.....	NY.....	Cortec.....	04/27/2015.....	3.....	0.....	541,413.....	0.....	0.700.....
	Egerton Capital Partners, L.P.....	Wilmington.....	DE.....	Egerton Capital.....	05/17/2012.....	5.....	15,000,000.....	0.....	0.....	3.500.....
	EnCap Energy Capital Fund X, L.P.....	Houston.....	TX.....	EnCap.....	02/05/2015.....	0.....	0.....	3,204,686.....	0.....	0.200.....
	EnCap Energy Capital IX.....	Houston.....	TX.....	EnCap.....	01/04/2013.....	0.....	0.....	301,825.....	0.....	0.100.....
	Equistone Partners Europe Fund V L.P.....	London.....	GBR.....	Equistone.....	01/22/2015.....	3.....	0.....	1,365,618.....	0.....	0.200.....
	Foundation Capital VIII, L.P.....	San Francisco.....	CA.....	Foundation Capital.....	05/06/2015.....	1.....	0.....	1,237,693.....	0.....	1.500.....
	Francisco Partners IV, L.P.....	San Francisco.....	CA.....	Francisco Partners Management.....	12/08/2014.....	3.....	0.....	987,500.....	0.....	0.300.....
	Linzor Capital Partners III, L.P.....	Santiago.....	CHL.....	Linzor.....	02/26/2015.....	3.....	776,506.....	133,876.....	0.....	1.000.....
	Meritech Capital Partners IV, L.P.....	Palo Alto.....	CA.....	Meritech.....	09/29/2010.....	1.....	0.....	4,000.....	0.....	0.100.....
	Senator Global Opportunity Fund LP.....	New York.....	NY.....	Senator Investment Group.....	03/02/2015.....	13.....	0.....	10,256,000.....	0.....	0.200.....
	Tourbillon Global Equities, LLC.....	New York.....	NY.....	Tourbillon.....	01/06/2016.....	5.....	15,000,000.....	0.....	0.....	0.900.....
	Trident VI, L.P.....	Greenwich.....	CT.....	Stone Point Capital.....	12/20/2013.....	3.....	0.....	919,882.....	0.....	0.200.....
	Wayzata Opportunities Fund III, L.P.....	Wayzata.....	MN.....	Wayzata.....	09/11/2012.....	0.....	0.....	135,421.....	0.....	0.100.....
	Welsh, Carson, Anderson & Stowe XII, L.P.....	New York.....	NY.....	Welsh Carson.....	09/16/2014.....	3.....	0.....	747,901.....	0.....	0.200.....
	WIN 7, L.P.....	New York.....	NY.....	Blackstone.....	03/30/2007.....	3.....	0.....	9,653.....	0.....	5.900.....
	1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....						34,219,271.....	26,548,487.....	0.....	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated										
	ML-AI METLIFE MEMBER 1, LLC.....	Chicago.....	IL.....	METLIFE.....	12/20/2013.....	0.....	0.....	39,121.....	0.....	4.800.....
	1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....						0.....	39,121.....	0.....	XXX.....
	4499999. Subtotal - Unaffiliated.....						34,219,271.....	26,548,487.....	0.....	XXX.....
	4599999. Subtotal - Affiliated.....						0.....	39,121.....	0.....	XXX.....
	4699999. Totals.....						34,219,271.....	26,587,608.....	0.....	XXX.....

E08

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20	
		3	4					9	10	11	12	13	14							
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																				
	Arsenal Capital Partners Fund IV LP.....	New York.....	NY..	Normal Distributions and/or adjustments	09/03/2015.	12/31/2016.	.....705,656	.....0	.....0	.....0	.....0	.....0	.....0	.....705,656	.....705,656	.....0	.....0	.....0	.....0
	BDCM Opportunity Fund IV, L.P.....	Greenwich.....	CT..	Normal Distributions and/or adjustments	02/04/2015.	12/31/2016.	.....26,470	.....0	.....0	.....0	.....0	.....0	.....0	.....26,470	.....26,470	.....0	.....0	.....0	.....0
	Blackstone Capital Partners VII LP.....	New York.....	NY..	Normal Distributions and/or adjustments	04/07/2015.	12/31/2016.	.....288	.....0	.....0	.....0	.....0	.....0	.....0	.....288	.....288	.....0	.....0	.....0	.....0
	Blackstone Strategic Alliance Fund II L.P.....	New York.....	NY..	Normal Distributions and/or adjustments	11/23/2010.	12/31/2016.	.....568,657	.....0	.....0	.....0	.....0	.....0	.....0	.....568,657	.....568,657	.....0	.....0	.....0	.....0
	Campbell Timber Fund II, L.P.....	Portland.....	OR.	Normal Distributions and/or adjustments	03/15/2007.	12/31/2016.	.....763,661	.....0	.....0	.....0	.....0	.....0	.....0	.....763,661	.....763,661	.....0	.....0	.....0	.....0
	Carlyle Partners VI, L.P.....	Washington.....	DC..	Normal Distributions and/or adjustments	02/19/2013.	12/31/2016.	.....74,258	.....0	.....0	.....0	.....0	.....0	.....0	.....74,258	.....74,258	.....0	.....0	.....0	.....0
	DW Catalyst Onshore Fund, LP.....	New York.....	NY..	Normal Distributions and/or adjustments	06/27/2013.	12/31/2016.	.....1,437,429	.....0	.....0	.....0	.....0	.....0	.....0	.....1,437,429	.....1,437,429	.....0	.....0	.....0	.....0
	Dymon Asia Macro (US) Fund.....	George Town, Grand Cayman	CYM	Liquidated.....	10/01/2012.	10/31/2016.	.....4,137,582	.....(637,582)	.....0	.....0	.....0	.....(637,582)	.....0	.....3,500,000	.....3,500,000	.....0	.....0	.....0	.....697,890
	EnCap Energy Capital Fund X, L.P.....	Houston.....	TX..	Normal Distributions and/or adjustments	02/05/2015.	12/31/2016.	.....153,788	.....0	.....0	.....0	.....0	.....0	.....0	.....153,788	.....153,788	.....0	.....0	.....0	.....0
	EnCap Energy Capital IX.....	Houston.....	TX..	Normal Distributions and/or adjustments	01/04/2013.	12/31/2016.	.....196,036	.....0	.....0	.....0	.....0	.....0	.....0	.....196,036	.....196,036	.....0	.....0	.....0	.....0
	Meritech Capital Partners IV, L.P.....	Palo Alto.....	CA..	Normal Distributions and/or adjustments	09/29/2010.	12/31/2016.	.....3,013	.....0	.....0	.....0	.....0	.....0	.....0	.....3,013	.....3,013	.....0	.....0	.....0	.....0
	OZ Domestic Partners II, LP.....	New York.....	NY..	Normal Distributions and/or adjustments	07/31/2006.	12/31/2016.	.....539,886	.....0	.....0	.....0	.....0	.....0	.....0	.....539,886	.....539,886	.....0	.....0	.....0	.....0
	Pershing Square, L.P.....	New York.....	NY..	Normal Distributions and/or adjustments	05/31/2011.	12/31/2016.	.....1,995,058	.....0	.....0	.....0	.....0	.....0	.....0	.....1,995,058	.....1,995,058	.....0	.....0	.....0	.....0
	Senator Global Opportunity Fund LP.....	New York.....	NY..	Normal Distributions and/or adjustments	03/02/2015.	12/31/2016.	.....3,774,440	.....0	.....0	.....0	.....0	.....0	.....0	.....3,774,440	.....3,774,440	.....0	.....0	.....0	.....0
	Smith Breeden Mortgage Partners L.P.....	Chapel Hill.....	NC..	Residual Activity.....	11/01/2006.	02/05/2010.	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....645
	Trident VI, L.P.....	Greenwich.....	CT..	Normal Distributions and/or adjustments	12/20/2013.	12/31/2016.	.....238,729	.....0	.....0	.....0	.....0	.....0	.....0	.....238,729	.....238,729	.....0	.....0	.....0	.....0
	Wayzata Opportunities Fund III, L.P.....	Wayzata.....	MN.	Normal Distributions and/or adjustments	09/11/2012.	12/31/2016.	.....168,740	.....0	.....0	.....0	.....0	.....0	.....0	.....168,740	.....168,740	.....0	.....0	.....0	.....0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							.....14,783,691	.....(637,582)	.....0	.....0	.....0	.....(637,582)	.....0	.....14,146,109	.....14,146,109	.....0	.....0	.....0	.....698,535
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																				
	MetLife 1201 TAB Member, LLC.....	Seattle.....	WA.	Normal Distributions and/or adjustments	10/10/2012.	12/31/2016.	.....31,034	.....0	.....0	.....0	.....0	.....0	.....0	.....31,034	.....31,034	.....0	.....0	.....0	.....0
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....							.....31,034	.....0	.....0	.....0	.....0	.....0	.....0	.....31,034	.....31,034	.....0	.....0	.....0	.....0
4499999. Subtotal - Unaffiliated.....							.....14,783,691	.....(637,582)	.....0	.....0	.....0	.....(637,582)	.....0	.....14,146,109	.....14,146,109	.....0	.....0	.....0	.....698,535
4599999. Subtotal - Affiliated.....						31,03400000031,03431,03400000
4699999. Totals.....							.....14,814,725	.....(637,582)	.....0	.....0	.....0	.....(637,582)	.....0	.....14,177,143	.....14,177,143	.....0	.....0	.....0	.....698,535

E09

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description			Code	F	or	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
U.S. Government - Issuer Obligations																								
912810	EF	1	UNITED STATES TREASURY T 8 3/4 05/15/20	SD			1	1,034,639	123.344	937,413	760,000	849,855	0	(23,987)	0	0	8.750	4.900	MN	8,634	66,500	08/20/2007	05/15/2020	
912810	QZ	4	UNITED STATES TREASURY T 3 1/8 02/15/43	SD			1	2,456,162	101.313	2,532,813	2,500,000	2,458,368	0	0	0	0	3.125	3.217	FA	29,509	78,125	02/20/2013	02/15/2043	
912828	B3	3	UNITED STATES TREASURY				1	100,090	100.547	100,547	100,000	100,039	0	(18)	0	0	1.500	1.481	JJ	628	1,500	02/18/2014	01/31/2019	
912828	G3	8	UNITED STATES TREASURY	SD			1	565,490	99.391	546,648	550,000	562,883	0	(1,503)	0	0	2.250	1.928	MN	1,607	12,375	03/31/2015	11/15/2024	
912828	RC	6	UNITED STATES TREASURY	SD			1	710,235	100.937	711,609	705,000	707,608	0	(533)	0	0	2.125	2.041	FA	5,659	14,981	11/03/2011	08/15/2021	
912828	TJ	9	UNITED STATES TREASURY	SD			1	550,692	97.531	555,928	570,000	557,791	0	2,015	0	0	1.625	2.028	FA	3,499	9,263	08/26/2013	08/15/2022	
912828	VS	6	UNITED STATES TREASURY 2.5% 8/15/2023				1	147,083	101.781	152,672	150,000	147,940	0	280	0	0	2.500	2.728	FA	1,416	3,750	11/08/2013	08/15/2023	
912828	VZ	0	UNITED STATES TREASURY	SD			1	100,164	101.125	101,125	100,000	100,092	0	(23)	0	0	2.000	1.974	MS	511	2,000	10/17/2013	09/30/2020	
912828	WE	6	UNITED STATES TREASURY				1	981,410	103.297	1,032,969	1,000,000	986,519	0	1,746	0	0	2.750	2.968	MN	3,570	27,500	12/30/2013	11/15/2023	
0199999	U.S. Government - Issuer Obligations								6,645,965	XXX	6,671,724	6,435,000	6,471,095	0	(22,023)	0	0	XXX	XXX	XXX	55,033	215,994	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																								
36225B	QJ	0	GINNIE MAE I GNMA I 7.000% 781357				4	89,355	115.390	104,947	90,950	89,986	0	72	0	0	7.000	7.340	MON	531	6,367	11/19/2001	10/15/2025	
36225B	QL	5	GINNIE MAE I GNMA I 6.500% 781359				1	66,227	114.349	77,450	67,731	66,848	0	74	0	0	6.500	6.899	MON	367	4,403	11/19/2001	12/15/2025	
36225B	QN	1	GINNIE MAE I GNMA I 7.500% 781361				1	112,259	115.210	132,885	115,342	113,503	0	172	0	0	7.500	8.011	MON	721	8,651	11/19/2001	12/15/2025	
36225B	QP	6	GINNIE MAE I GNMA I 8.000% 781362				1	936	100.953	953	944	939	0	0	0	0	8.000	8.243	MON	6	75	11/19/2001	12/15/2019	
36225B	QR	2	GINNIE MAE I GNMA I 8.000% 781364				1	1,734	116.511	1,990	1,708	1,725	0	(1)	0	0	8.000	7.822	MON	11	137	11/19/2001	12/15/2030	
36225B	QV	3	GINNIE MAE I GNMA I 9.000% 781368				1	925	108.511	1,020	940	934	0	1	0	0	9.000	9.415	MON	7	85	11/19/2001	12/15/2019	
0299999	U.S. Government - Residential Mortgage-Backed Securities								271,436	XXX	319,245	277,615	273,935	0	318	0	0	XXX	XXX	XXX	1,643	19,718	XXX	XXX
0599999	Total - U.S. Government								6,917,401	XXX	6,990,969	6,712,615	6,745,030	0	(21,705)	0	0	XXX	XXX	XXX	56,676	235,712	XXX	XXX
All Other Governments - Issuer Obligations																								
195325	AU	9	COLOMBIA REPUBLIC OF COLOMBIA	D			2FE	6,564,463	127.121	8,612,414	6,775,000	6,702,576	0	17,894	0	0	11.750	12.169	FA	278,622	796,063	02/08/2001	02/25/2020	
445545	AH	9	HUNGARY REPUBLIC OF	D			2FE	483,750	108.250	541,250	500,000	488,337	0	1,540	0	0	5.375	5.833	FA	9,705	26,875	11/12/2013	02/21/2023	
455780	BV	7	INDONESIA REPUBLIC OF	D			2FE	995,990	103.250	1,032,500	1,000,000	996,378	0	388	0	0	4.750	4.800	JJ	22,826	27,710	12/01/2015	01/08/2026	
593048	BN	0	MEXICO UNITED MEXICAN STATES	D			2FE	965,000	117.132	1,171,323	1,000,000	990,136	0	2,783	0	0	8.125	8.505	JD	226	81,250	11/05/2001	12/30/2019	
682051	AC	1	OMAN SULTANATE OF GOVERNMENT	D			2FE	499,135	96.375	481,875	500,000	499,173	0	38	0	0	4.750	4.772	JD	1,056	11,875	06/08/2016	06/15/2026	
698299	AV	6	PANAMA REPUBLIC OF	D			2FE	981,920	124.500	1,245,000	1,000,000	988,601	0	860	0	0	7.125	7.299	JJ	30,083	71,250	11/18/2005	01/29/2026	
698299	AW	4	PANAMA REPUBLIC OF PANAMA	D			2FE	1,337,540	121.659	2,369,926	1,948,000	1,410,139	0	10,336	0	0	6.700	10.043	JJ	56,194	130,516	01/26/2006	01/26/2036	
718286	AY	3	PHILIPPINES REPUBLIC OF PHILIPPINES	D			2FE	5,250,000	157.125	7,856,250	5,000,000	5,194,793	0	(7,592)	0	0	9.500	8.988	FA	196,597	475,000	10/18/2005	02/02/2030	
718286	BB	2	PHILIPPINES REPUBLIC OF PHILIPPINES	D			2FE	98,641	140.375	140,375	100,000	98,947	0	40	0	0	7.750	7.875	JJ	3,595	7,750	01/04/2006	01/14/2031	
900123	CA	6	TURKEY REPUBLIC OF	C			3FE	420,000	88.250	441,250	500,000	441,250	(79)	7,727	0	0	3.250	5.503	MS	4,424	16,250	02/04/2014	03/23/2023	
0699999	All Other Governments - Issuer Obligations								17,596,439	XXX	23,892,163	18,323,000	17,810,330	(79)	34,014	0	0	XXX	XXX	XXX	603,328	1,644,539	XXX	XXX
1099999	Total - All Other Governments								17,596,439	XXX	23,892,163	18,323,000	17,810,330	(79)	34,014	0	0	XXX	XXX	XXX	603,328	1,644,539	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																								
13062T	H8	0	CALIFORNIA STATE OF				1FE	5,085,550	100.002	5,000,100	5,000,000	5,002,978	0	(34,948)	0	0	4.250	3.530	FA	88,542	212,500	07/24/2014	08/01/2033	
13063C	FP	0	CALIFORNIA STATE OF				1FE	5,281,700	113.426	5,671,300	5,000,000	5,205,220	0	(25,371)	0	0	5.000	4.300	MN	41,667	250,000	11/01/2013	11/01/2032	
13063C	JA	9	CALIFORNIA STATE OF				1FE	9,993,300	115.106	10,359,540	9,000,000	9,744,851	0	(93,228)	0	0	5.000	3.635	JD	37,500	450,000	04/03/2014	12/01/2030	
13063C	ZZ	6	CALIFORNIA STATE OF				1FE	3,747,100	104.180	3,646,300	3,500,000	3,731,046	0	(16,054)	0	0	4.000	3.200	MS	46,667	63,778	03/10/2016	09/01/2035	
339733	DM	6	WISCONSIN ST Wisconsin Trust K40				1FE	1,616,890	100.413	1,621,670	1,615,000	1,615,911	0	11	0	0	9.501	(0.005)	MN	25,644	146,378	08/02/2006	05/01/2031	
341422	XX	6	FLORIDA ST BRD ED FLORIDA ST BRD ED CAP				1FE	3,403,764	123.582	4,102,922	3,320,000	3,354,858	0	(4,375)	0	0	6.000	5.802	JD	16,600	199,200	08/23/1999	06/01/2023	
57582R	FV	3	COMMONWEALTH OF MASSACHUSETTS				1FE	10,667,200	100.520	10,052,000	10,000,000	10,609,665	0	(57,535)	0	0	4.000	3.189	MS	133,333	293,333	01/06/2016	09/01/2041	
57582R	KQ	8	COMMONWEALTH OF MASSACHUSETTS				1FE	5,520,450	105.604	5,280,200	5,000,000	5,510,570	0	(9,880)	0	0	4.000	2.770	JJ	96,667	0	10/11/2016	07/01/2033	
882721	3T	8	TEXAS ST Texas St - Student Loan				1FE	4,388,355	103.760	4,669,200	4,500,000	4,423,253	0	4,993	0	0	5.000	5.204	FA	93,750	225,000	06/03/2008	08/01/2028	

E10

SCHEDULE D - PART 1

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

Table with 22 columns: 1. CUSIP Identification, 2. Description, 3. Code, 4. For, 5. Bond CHAR, 6. NAIC Designation, 7. Actual Cost, 8. Rate Used to Obtain Fair Value, 9. Fair Value, 10. Par Value, 11. Book/Adjusted Carrying Value, 12. Unrealized Valuation Increase (Decrease), 13. Current Year's (Amortization) / Accretion, 14. Current Year's Other-Than-Temporary Impairment Recognized, 15. Total Foreign Exchange Change in B./A.C.V., 16. Rate of, 17. Effective Rate of, 18. When Paid, 19. Admitted Amount Due & Accrued, 20. Amount Rec. During Year, 21. Acquired, 22. Stated Contractual Maturity Date.

E10.2

SCHEDULE D - PART 1

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

E10.8

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Code	For Foreign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Contractual Maturity Date	
735240	G3	1			2	1FE	2,232,500	109.276	2,185,520	2,000,000	2,193,618	0	(22,195)	0	5.000	3.520	JJ	50,000	100,000	03/17/2015	07/01/2039	
735240	G4	9			2	1FE	3,587,830	108.157	3,450,208	3,190,000	3,521,778	0	(38,205)	0	5.000	3.416	JJ	79,750	159,500	04/02/2015	07/01/2044	
735240	J7	9			2	1FE	12,081,222	114.423	12,054,463	10,535,000	11,851,817	0	(132,183)	0	5.000	3.301	JJ	263,375	526,750	03/06/2015	07/01/2038	
735389	QP	6			2	1FE	1,572,855	109.656	1,644,840	1,500,000	1,538,727	0	(7,349)	0	5.000	4.382	MS	25,000	75,000	12/01/2011	09/01/2026	
74444Y	AV	6			2	1FE	22,995,000	110.373	22,074,600	20,000,000	22,917,109	0	(77,891)	0	5.000	4.002	MS	333,333	611,111	01/08/2016	03/01/2041	
759136	RY	2				1FE	12,401,600	121.440	12,144,000	10,000,000	11,975,086	0	(123,571)	0	5.000	3.120	MN	83,333	500,000	05/22/2013	11/01/2029	
759136	SB	1				1FE	9,382,008	119.382	9,013,341	7,550,000	9,122,563	0	(74,654)	0	5.000	3.300	MN	62,917	377,500	05/09/2013	11/01/2032	
759911	NH	9			4	1FE	9,923,100	115.663	11,566,300	10,000,000	9,969,983	0	4,190	0	5.750	5.811	JD	47,917	575,000	03/16/2000	06/01/2023	
759911	PJ	3				1FE	8,878,412	102.100	8,520,245	8,345,000	8,368,923	0	(45,889)	0	6.250	5.660	JJ	260,781	521,563	06/06/2000	07/01/2017	
759911	W6	3			2	1FE	3,356,961	110.615	3,423,534	3,095,000	3,295,801	0	(22,875)	0	5.000	3.981	JD	12,896	154,750	03/21/2014	06/01/2031	
762197	BP	5			2	1FE	4,335,383	102.165	4,342,013	4,250,000	4,259,583	0	(13,965)	0	5.000	4.650	MS	70,833	212,500	11/16/2010	09/01/2037	
762315	HU	6			2	1FE	4,765,000	102.571	4,887,508	4,765,000	4,765,000	0	0	0	5.875	5.875	JD	23,329	279,944	05/01/2008	06/01/2028	
765639	AB	5				1FE	1,140,000	112.543	1,282,990	1,140,000	1,140,000	0	0	0	5.375	5.375	JJ	30,638	61,275	07/15/2004	01/01/2032	
773021	AB	6			2	3Z	4,919,300	100.067	5,003,350	5,000,000	4,938,194	0	2,621	0	6.125	6.257	JJ	153,125	306,250	08/07/2007	01/01/2034	
786005	TC	2			2	1FE	1,120,450	112.575	1,125,750	1,000,000	1,071,649	0	(11,314)	0	5.000	3.581	FA	18,889	50,000	04/20/2012	08/15/2033	
786005	TL	2			2	1FE	1,688,865	114.998	1,724,970	1,500,000	1,612,211	0	(17,755)	0	5.000	3.522	FA	28,333	75,000	04/20/2012	08/15/2031	
786005	VA	3			2	1FE	5,186,750	112.273	5,613,650	5,000,000	5,135,990	0	(17,260)	0	5.000	4.520	FA	94,444	250,000	11/20/2013	08/15/2037	
786005	VU	9			2	1FE	3,733,781	115.580	4,108,869	3,555,000	3,684,635	0	(16,556)	0	5.000	4.360	FA	67,150	177,750	11/13/2013	08/15/2033	
786149	GM	0			1		4,623,806	124.369	4,328,041	3,480,000	3,852,289	0	(81,625)	0	8.250	5.250	JJ	143,550	287,100	06/18/2004	01/01/2021	
78615R	CV	3			2	1FE	9,925,000	84.669	8,466,900	10,000,000	9,950,539	0	2,104	0	1.518	6.024	MJSD	11,616	99,979	07/31/2007	06/01/2039	
793323	LH	7			2	1FE	5,078,050	110.075	5,503,750	5,000,000	5,025,226	0	(8,374)	0	5.250	5.051	AO	65,625	262,500	08/25/2009	10/01/2039	
796242	RR	8			2	1FE	3,964,889	111.904	3,866,283	3,455,000	3,753,523	0	(48,783)	0	5.000	3.271	JJ	86,375	172,750	05/07/2012	07/01/2024	
796242	RS	6			2	1FE	1,412,688	111.390	1,392,375	1,250,000	1,345,618	0	(15,528)	0	5.000	3.461	JJ	31,250	62,500	05/02/2012	07/01/2025	
796242	TB	1			2	1FE	8,652,676	109.206	8,359,719	7,655,000	8,626,001	0	(26,675)	0	5.000	4.107	JJ	191,375	191,375	01/07/2016	07/01/2040	
796253	2P	6			2	1FE	2,629,475	111.224	2,780,600	2,500,000	2,588,704	0	(12,494)	0	5.000	4.330	FA	52,083	125,000	06/28/2013	02/01/2038	
796253	2Q	4			2	1FE	5,231,150	110.249	5,512,450	5,000,000	5,158,524	0	(22,272)	0	5.000	4.400	FA	104,167	250,000	06/28/2013	02/01/2043	
796253	5S	7			2	1FE	5,770,500	106.473	5,323,650	5,000,000	5,741,239	0	(29,261)	0	4.000	2.270	FA	85,000	0	06/29/2016	02/01/2033	
796842	DF	6			@	3	1FE	47,906	45.678	102,776	225,000	102,038	0	5,477	0	0.000	5.594	N/A	0	0	04/15/2003	05/01/2031
79730C	EC	4			2	1FE	5,334,550	112.311	5,615,550	5,000,000	5,135,974	0	(34,294)	0	5.250	4.421	FA	109,375	262,500	06/17/2010	08/01/2027	
79730C	ED	2			2	1FE	5,305,300	112.389	5,619,450	5,000,000	5,124,325	0	(31,306)	0	5.250	4.491	FA	109,375	262,500	06/17/2010	08/01/2028	
79765R	QG	7			2	1FE	14,438,935	110.281	15,251,862	13,830,000	14,028,769	0	(64,269)	0	5.250	4.702	MN	121,013	726,075	08/20/2009	11/01/2030	
79765R	RK	7			2	1FE	11,092,256	109.593	11,797,686	10,765,000	10,871,969	0	(34,639)	0	5.000	4.621	MN	89,708	538,250	09/02/2009	11/01/2032	
79766D	CB	3			2	1FE	10,067,700	109.414	10,941,400	10,000,000	10,034,145	0	(6,923)	0	5.000	4.912	MN	83,333	500,000	08/25/2011	05/01/2027	
79766D	DH	9			2	1FE	5,460,000	112.803	5,640,150	5,000,000	5,264,636	0	(43,911)	0	5.000	3.891	MN	41,667	250,000	02/23/2012	05/01/2029	
79766D	DJ	5			2	1FE	1,763,226	112.568	1,930,541	1,715,000	1,747,912	0	(5,341)	0	5.000	4.590	MN	14,292	85,750	12/19/2013	05/01/2030	
79766D	DL	0			2	1FE	966,565	109.329	1,044,092	955,000	962,992	0	(1,287)	0	5.000	4.820	MN	7,958	47,750	01/10/2014	05/01/2032	
79766D	GF	0			2	1FE	11,513,900	109.909	10,990,900	10,000,000	11,507,079	0	(6,821)	0	5.000	4.083	MN	83,333	44,444	10/12/2016	05/01/2046	
79766D	HB	8				1Z	1,278,829	110.894	1,380,630	1,245,000	1,278,131	0	(698)	0	5.000	4.612	MN	10,375	31,125	10/11/2016	05/01/2025	
79766D	HC	6				2Z	1,260,150	110.894	1,363,996	1,230,000	1,259,616	0	(534)	0	5.000	4.679	MN	10,250	30,750	10/11/2016	05/01/2026	
79766D	HM	4				1FE	1,715,377	107.340	1,792,578	1,670,000	1,714,441	0	(936)	0	5.000	4.612	MN	13,917	41,750	10/11/2016	05/01/2025	
79766D	HN	2				1FE	1,695,567	106.965	1,770,271	1,655,000	1,694,849	0	(718)	0	5.000	4.679	MN	13,792	41,375	10/11/2016	05/01/2026	
798111	AV	2			@	1	9,698,940	98.915	26,707,050	27,000,000	25,536,754	0	1,383,946	0	0.000	5.650	N/A	0	0	08/11/1999	01/01/2018	
798136	PK	7			2	1FE	20,594,200	100.091	20,018,200	20,000,000	20,012,692	0	(76,421)	0	5.500	5.101	MS	366,667	1,100,000	08/23/2007	03/01/2032	

SCHEDULE D - PART 1

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

E10.9

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For Bei g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Strat ed Contract Maturity Date
835588	AQ 7 SONOMA MARIN AREA RAIL TRANSIT SONOMA MA			2	1FE	1,138,110	113.631	1,136,310	1,000,000	1,078,060	0	(13,663)	0	0	5.000	3.341	MS	16,667	50,000	04/26/2012	03/01/2029
837123	FY 9 SOUTH CAROLINA ST PORTS AUTH SOUTH CAROL			2	1FE	9,676,415	110.418	10,489,710	9,500,000	9,574,701	0	(18,970)	0	0	5.500	5.251	JJ	261,250	522,500	11/17/2010	07/01/2028
85232S	AB 5 ST CHARLES PARISH LA ST CHARLES PARISH L			2	2FE	3,000,000	104.933	3,147,990	3,000,000	3,000,000	0	0	0	0	4.000	4.000	JD	10,000	120,000	05/31/2012	12/01/2040
875124	BP 3 TAMPA BAY WTR FLA Tampa Bay FL Water Utili			2	1FE	11,117,555	106.473	11,456,495	10,760,000	10,843,962	0	(45,277)	0	0	5.000	4.530	AO	134,500	538,000	02/08/2010	10/01/2038
875301	ER 0 TAMPA-HILLSBOROUGH CNTY FLA EX TAMPA HIL			2	1FE	4,644,400	113.748	4,549,920	4,000,000	4,394,260	0	(64,916)	0	0	5.000	3.040	JJ	100,000	200,000	12/13/2012	07/01/2031
875301	ES 8 TAMPA-HILLSBOROUGH CNTY FLA EX TAMPA HIL			2	1FE	11,758,194	112.868	11,743,915	10,405,000	11,269,377	0	(141,024)	0	0	5.000	3.334	JJ	260,125	520,250	05/30/2013	07/01/2032
875301	EU 3 TAMPA-HILLSBOROUGH CNTY FLA EX			2	1FE	5,337,850	110.516	5,525,800	5,000,000	5,239,620	0	(38,207)	0	0	5.000	4.020	JJ	125,000	250,000	04/29/2014	07/01/2037
876385	EA 9 TARRANT CNTY TEX HEALTH FACD D TARRANT C			2	1	4,818,607	118.018	4,980,360	4,220,000	4,422,756	0	(22,806)	0	0	6.000	4.762	MS	84,400	253,200	09/05/2003	09/01/2024
87638Q	PP 8 TARRANT CNTY TEX CULTURAL ED F			2	1FE	2,345,440	106.829	2,136,580	2,000,000	2,340,789	0	(4,651)	0	0	5.000	3.982	MN	12,778	57,222	04/07/2016	11/15/2045
87638Q	PR 4 TARRANT CNTY TEX CULTURAL ED F			2	1FE	2,633,500	96.507	2,412,675	2,500,000	2,631,106	0	(2,394)	0	0	4.000	3.668	MN	12,778	57,222	04/07/2016	11/15/2042
88033S	L5 1 MICHIGAN STATE HOUSING DEVELOP				1FE	0	0.000	0	0	0	0	0	0	0	9.982	0.000	AO	0	1,480	01/01/2016	04/01/2036
88045R	DN 9 TENNESSEE HSG DEV AGY Tennessee Housing			2	1FE	1,012,525	100.000	1,010,000	1,010,000	1,010,000	0	(360)	0	0	5.500	5.463	JJ	27,775	55,550	06/24/2008	07/01/2038
88275A	BG 4 TEXAS ST DEPT HSG & CMNTY AFFA Texas Dep			2	1FE	4,500,000	100.180	4,508,100	4,500,000	4,500,000	0	0	0	0	5.000	5.000	JJ	100,625	225,000	05/31/2007	01/20/2047
88283K	AY 4 TEXAS TRANSPORTATION COMMISSIO			2	2FE	17,217,040	106.198	16,460,690	15,500,000	16,927,085	0	(160,176)	0	0	5.000	3.607	FA	292,778	775,000	07/08/2015	08/15/2037
88283K	AZ 1 TEXAS TRANSPORTATION COMMISSIO			2	2FE	15,891,718	105.735	15,220,553	14,395,000	15,829,544	0	(34,799)	0	0	5.000	4.320	FA	271,906	719,750	05/28/2015	08/15/2042
896033	QE 0 TRIBOROUGH BRIDGE & TUNNEL AUT TRIBOROUG				1FE	655,436	100.000	725,000	725,000	725,000	0	6,248	0	0	5.000	5.900	JJ	18,125	36,250	12/13/1999	01/01/2017
913366	BW 9 UNIVERSITY CALIF REGTS MED CTR Universit			2	1FE	24,250,000	86.908	21,075,190	24,250,000	24,250,000	0	0	0	0	1.397	4.402	FMAN	43,616	290,009	07/13/2007	05/15/2047
91417K	C8 2 UNIVERSITY OF COLORADO			2	1FE	5,637,500	110.898	5,544,900	5,000,000	5,506,232	0	(59,021)	0	0	5.000	3.441	JD	20,833	250,000	08/22/2014	06/01/2046
91476P	CG 1 UNIVERSITY OF OKLAHOMA BOARD OF REGENTS			2	1FE	2,488,005	107.237	2,412,833	2,250,000	2,374,879	0	(25,096)	0	0	5.000	3.651	JJ	56,250	112,500	01/26/2012	07/01/2037
91523N	RL 2 UNIVERSITY OF WASHINGTON			2	1FE	4,850,120	117.310	4,692,400	4,000,000	4,847,515	0	(2,605)	0	0	5.250	3.986	JD	30,333	0	10/19/2016	12/01/2046
917393	BN 9 UTAH CNTY UTAH			2	1FE	8,417,275	102.824	7,968,860	7,750,000	8,410,891	0	(6,384)	0	0	4.000	3.534	MN	39,611	105,056	06/30/2016	05/15/2047
917565	HP 1 UTAH TRANSIT AUTH Utah Tran Auth Sales T			2	1FE	5,062,550	105.773	5,288,650	5,000,000	5,010,932	0	(7,076)	0	0	5.250	5.092	JD	11,667	262,500	03/27/2008	06/15/2038
928077	HE 9 VIRGINIA PORT AUTH			2	1FE	2,803,025	119.023	2,975,575	2,500,000	2,757,960	0	(25,544)	0	0	5.000	3.581	JJ	62,500	125,000	03/05/2015	07/01/2036
928827	DG 6 VOLUSIA CNTY FLA ARPT SYS VOLUSIA CNTY F				1FE	2,354,063	104.103	2,108,086	2,025,000	2,046,580	0	(27,640)	0	0	7.000	5.521	AO	35,438	141,750	07/18/2000	10/01/2017
928827	DH 4 VOLUSIA CNTY FLA ARPT SYS VOLUSIA CNTY F				1FE	2,520,710	108.984	2,359,504	2,165,000	2,216,500	0	(27,397)	0	0	7.000	5.551	AO	37,888	151,550	07/18/2000	10/01/2018
928827	DJ 0 VOLUSIA CNTY FLA ARPT SYS VOLUSIA CNTY F				1FE	2,704,099	113.111	2,624,175	2,320,000	2,402,721	0	(27,192)	0	0	7.000	5.581	AO	40,600	162,400	07/18/2000	10/01/2019
928827	DK 7 VOLUSIA CNTY FLA ARPT SYS VOLUSIA CNTY F				1FE	2,886,593	116.765	2,889,934	2,475,000	2,589,671	0	(26,839)	0	0	7.000	5.611	AO	43,313	173,250	07/18/2000	10/01/2020
928827	DL 5 VOLUSIA CNTY FLA ARPT SYS VOLUSIA CNTY F				1FE	3,098,672	120.002	3,180,053	2,650,000	2,800,357	0	(26,981)	0	0	7.000	5.621	AO	46,375	185,500	07/18/2000	10/01/2021
929833	AM 3 WACO TEX EDL FIN CORP WACO EDUCATIONAL F			2	1FE	2,348,258	103.903	2,337,818	2,250,000	2,267,917	0	(14,756)	0	0	5.000	4.290	MS	37,500	112,500	12/03/2010	03/01/2028
929833	AX 9 WACO TEX EDL FIN CORP WACO EDUCATIONAL F			2	1FE	8,949,680	109.214	8,737,120	8,000,000	8,530,965	0	(92,250)	0	0	5.000	3.580	MS	133,333	400,000	02/02/2012	03/01/2043
93978E	A9 3 WASHINGTON ST HLTH CARE FACD A			2	1FE	1,500,000	105.462	1,581,930	1,500,000	1,500,000	0	0	0	0	5.250	5.250	AO	19,688	78,750	03/10/2008	10/01/2033
944514	FL 7 WAYNE CNTY MICH ARPT AUTH Wayne Charter			2	1FE	11,290,000	102.062	11,522,800	11,290,000	11,290,000	0	0	0	0	5.000	5.000	JD	47,042	564,500	01/17/2008	12/01/2037
944514	SX 7 WAYNE CNTY MICH ARPT AUTH			2	1FE	5,595,950	108.676	5,433,800	5,000,000	5,585,310	0	(10,640)	0	0	5.000	4.265	JD	20,833	281,944	01/05/2016	12/01/2045
944514	TE 8 WAYNE CNTY MICH ARPT AUTH			2	1FE	4,763,960	112.628	4,505,120	4,000,000	4,724,556	0	(39,404)	0	0	5.000	2.700	JD	16,667	100,000	06/08/2016	12/01/2028
956597	BQ 0 WEST VIRGINIA ST BLDG COMM WEST VIRGINI			4	3	2,498,031	104.136	2,655,468	2,550,000	2,545,399	0	2,238	0	0	5.375	5.562	JJ	68,531	137,063	08/19/1999	07/01/2018
958697	JS 4 WESTERN MINN MUN PWR AGY MINN			2	1FE	5,530,400	109.885	5,494,250	5,000,000	5,410,246	0	(50,558)	0	0	5.000	3.661	JJ	125,000	250,000	07/02/2014	01/01/2046
958697	JT 2 WESTERN MINN MUN PWR AGY MINN			2	1FE	2,805,500	109.885	2,747,125	2,500,000	2,735,818	0	(29,287)	0	0	5.000	3.471	JJ	62,500	125,000	06/27/2014	01/01/2035
958697	JU 9 WESTERN MINN MUN PWR AGY MINN			2	1FE	2,796,950	110.356	2,758,900	2,500,000	2,729,316	0	(28,433)	0	0	5.000	3.511	JJ	62,500	125,000	06/27/2014	01/01/2036
97712D	QP 4 WISCONSIN ST HEALTH & EDL FACD			2	1FE	4,140,563	101.354	3,856,520	3,805,000	4,123,482	0	(17,081)	0	0	4.000	2.970	MN	19,448	77,791	05/25/2016	11/15/2035
97712D	QT 6 WISCONSIN ST HEALTH & EDL FACD			2	1FE	3,840,900	100.931	3,532,585	3,500,000	3,822,895	0	(18,005)	0	0	4.000	2.870	MN	17,889	71,556	05/19/2016	11/15/2034
97712D	RA 6 WISCONSIN ST HEALTH & EDL FACD			2	1FE	3,753,715	99.887	3,496,045	3,500,000	3,739,736	0	(13,979)	0	0	4.000	3.150	MN	17,889	71,556	04/27/2016	11/15/2036
000000	00 0 SUMMARY ADJUSTMENT				2Z	0	0.000	0	0	(126,424)	1,015	23,151	0	(2,146)	0.000	0.000		(41,685)	102,544	12/31/2016	01/01/2018

SCHEDULE D - PART 1

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

E10.11

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F or e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05990G	AA	3	BANCO DE CREDITO DEL PERU BANCO DE CREDI.....	D		2FE	2,975,880	102.857	3,085,720	3,000,000	2,983,744	0	2,223	0	4.250	4.350	AO	31,875	127,500	03/25/2013.	04/01/2023.		
06051G	DZ	9	BANK OF AMERICA CORP BANK OF AMERICA COR.....			2FE	788,000	112.259	884,603	788,000	788,000	0	0	0	7.625	7.625	JD	60,085	60,085	12/05/2011.	06/01/2019.		
06051G	EM	7	BANK OF AMERICA CORP BANK OF AMERICA COR.....			2FE	17,867,528	112.334	18,815,869	16,750,000	17,399,886	0	(110,850)	0	5.700	4.827	JJ	416,377	954,750	06/04/2012.	01/24/2022.		
06849U	AD	7	BARRICK PD AUSTRALIA FINANCE P BARRICK A.....	D		2FE	3,536,949	105.125	3,810,781	3,625,000	3,546,334	0	1,561	0	5.950	6.128	AO	45,534	215,688	10/13/2009.	10/15/2039.		
07014Q	AG	6	BASS PRO GROUP LLC.....			4FE	0	0.000	0	0	0	0	0	0	0.000	0.000	N/A	0	13,043	01/01/2016.	06/19/2020.		
077454	AG	1	BELDEN INC.....			3FE	500,000	100.250	501,250	500,000	500,000	36,250	0	0	5.250	5.250	JJ	12,104	26,250	06/24/2014.	07/15/2024.		
09061G	AE	1	BIOMARIN PHARMACEUTICAL INC.....			5	427,409	112.860	406,296	360,000	405,571	(1,427)	(20,411)	0	0.750	(6.055)	AO	570	2,700	04/08/2016.	10/15/2018.		
09238E	AA	2	BLACKHAWK NETWORK HOLDINGS INC.....			3	401,926	102.790	406,021	395,000	401,305	(451)	(170)	0	1.500	1.149	JJ	2,535	0	12/15/2016.	01/15/2022.		
09257W	AA	8	BLACKSTONE MORTGAGE TRUST INC.....			3	49,372	111.380	50,121	45,000	48,778	0	(594)	0	5.250	0.822	JD	197	1,181	10/13/2016.	12/01/2018.		
10552T	AE	7	BRF SA 3.95% 5/22/2023.....	C		2FE	857,500	95.250	952,500	1,000,000	894,091	0	13,273	0	3.950	5.968	MN	4,279	39,500	01/31/2014.	05/22/2023.		
10552T	AF	4	BRF SA.....	C		2FE	1,969,220	98.000	1,960,000	2,000,000	1,975,815	0	2,654	0	4.750	4.947	MN	10,292	95,000	06/24/2014.	05/22/2024.		
1248EP	BP	7	CCO HOLDINGS LLC.....			3FE	500,000	106.750	533,750	500,000	500,000	0	0	0	5.875	5.875	AO	7,344	18,115	02/04/2016.	04/01/2024.		
12505F	AF	8	OUTFRONT MEDIA CAPITAL LLC.....			4FE	435,000	104.500	454,575	435,000	435,000	0	0	0	5.875	5.875	MS	7,525	25,556	02/03/2015.	03/15/2025.		
12543K	AN	4	CHS/COMMUNITY HEALTH SYSTEMS I.....			3FE	954,730	96.446	920,803	954,730	920,803	(14,982)	0	0	4.000	4.069	N/A	3,383	35,540	06/10/2015.	01/27/2021.		
126117	AT	7	CNA FINANCIAL CORP.....			2FE	12,196,950	104.566	12,757,059	12,200,000	12,197,274	0	324	0	4.500	4.503	MS	183,000	285,175	02/19/2016.	03/01/2026.		
126349	AE	9	CSG SYST INTL INC.....			3	243,185	112.280	252,630	225,000	241,641	0	(1,544)	0	4.250	2.714	MS	2,816	3,825	11/28/2016.	03/15/2036.		
131347	CF	1	CALPINE CORP.....			4FE	1,000,000	96.750	967,500	1,000,000	967,500	90,000	0	0	5.750	5.747	AO	12,139	57,500	07/08/2014.	01/15/2025.		
13134M	BE	2	CALPINE CORP.....			3FE	3,920,300	100.281	3,951,083	3,940,000	3,933,706	185,308	12,786	0	3.750	3.831	N/A	821	140,712	06/15/2015.	01/19/2024.		
136375	BD	3	CANADIAN NATIONAL RAILWAY COMP 6.9% 7/.....			1FE	458,029	134.040	554,926	414,000	441,929	0	(1,631)	0	6.900	6.078	JJ	13,172	28,566	09/06/2002.	07/15/2028.		
136635	AE	9	CANADIAN SOLAR INC.....	A		3	45,636	92.960	51,128	55,000	48,751	0	2,518	0	4.250	10.356	FA	890	2,338	10/01/2015.	02/15/2019.		
14161H	AG	3	CARDTRONICS.....			3FE	142,601	117.916	168,620	143,000	142,777	0	176	0	1.000	1.023	JD	119	1,330	08/09/2016.	12/01/2020.		
14313*	AB	9	CARMAX AUTO SUPERSTORES INC.....			2	800,000	104.269	834,151	800,000	800,000	0	0	0	4.170	4.170	AO	5,931	16,680	04/27/2016.	04/27/2026.		
14313*	AC	7	CARMAX AUTO SUPERSTORES INC.....			2	3,000,000	103.626	3,108,768	3,000,000	3,000,000	0	0	0	4.270	4.270	AO	22,773	56,222	06/22/2016.	04/27/2028.		
15135U	AF	6	CENOVUS ENERGY INC CENOVUS ENERGY INC 6.....	A		2FE	3,292,441	110.000	3,635,500	3,305,000	3,294,020	0	197	0	6.750	6.779	MN	28,506	223,088	09/15/2009.	11/15/2039.		
156700	AS	5	CENTURYLINK INC.....			3FE	1,000,000	102.000	1,020,000	1,000,000	1,000,000	72,601	0	0	5.800	5.800	MS	17,078	58,000	01/10/2014.	03/15/2022.		
163851	A*	9	CHEMOURS COMPANY LLC.....			3FE	0	0.000	0	0	0	0	0	0	0.000	0.000	N/A	0	16,125	01/01/2016.	05/07/2022.		
16387P	AD	5	CHEMTRADE LOGISTICS INCOME FUN.....			4	926,291	103.000	918,594	891,838	897,032	9,438	(1,966)	0	31,154	5.250	4.999	JD	128	47,777	10/19/2015.	06/30/2021.	
16411R	AG	4	CHENIERE ENERGY INC.....			4	90,857	60.980	97,568	160,000	90,011	(1,218)	371	0	4.250	8.163	MS	2,002	3,400	08/30/2016.	03/15/2045.		
165167	CQ	8	CHESAPEAKE ENERGY CORPORATION.....			4FE	215,040	107.750	482,720	448,000	231,071	0	15,672	0	8.000	23.522	JD	1,593	35,044	12/23/2015.	12/15/2022.		
165167	CR	6	CHESAPEAKE ENERGY CORPORATION.....			5FE	257,443	109.910	274,775	250,000	257,396	0	(47)	0	5.500	5.100	MS	3,285	0	12/01/2016.	09/15/2026.		
17248R	AJ	5	AT&T MOBILITY LLC AT&T MOBILITY LLC 7.12.....			2FE	7,919,356	124.086	9,926,888	8,000,000	7,940,586	0	2,158	0	7.125	7.207	JD	25,333	570,000	08/09/2002.	12/15/2031.		
177376	AD	2	CITRIX SYST INC.....			1	253,872	115.880	260,730	225,000	246,750	0	(7,122)	0	0.500	(3.524)	AO	238	1,013	05/13/2016.	04/15/2019.		
18451Q	AH	1	CLEAR CHANNEL WORLDWIDE HOLDIN 7.625% 03.....			4FE	1,000,000	99.500	995,000	1,000,000	995,000	70,000	0	0	7.625	7.625	MS	22,451	76,250	02/29/2012.	03/15/2020.		
18538R	AH	6	CLEARWATER PAPER CORP.....			3FE	565,000	98.750	557,938	565,000	557,938	15,538	0	0	5.375	5.375	FA	12,654	30,369	07/24/2014.	02/01/2025.		
186108	BU	9	CLEVELAND ELECTRIC ILLUMINATIN CLEVELAND.....			2FE	1,509,435	105.043	1,575,640	1,500,000	1,500,816	0	(918)	0	7.880	7.811	MN	19,700	118,200	04/10/2001.	11/01/2017.		
18883#	AA	8	TCW.....			2FE	2,916,988	99.750	2,902,725	2,910,000	2,919,893	77,775	4,868	0	3.181	0.000	N/A	7,989	88,990	09/05/2014.	02/06/2020.		
189464	AB	6	CLOVIS ONCOLOGY INC.....			5Z	89,873	102.695	97,560	95,000	89,937	0	64	0	2.500	3.733	MS	699	0	12/21/2016.	09/15/2021.		
19624R	AA	4	COLONY CAPITAL INC.....			2	31,746	101.869	32,598	32,000	31,766	0	21	0	5.000	5.137	AO	338	550	11/01/2016.	04/15/2023.		
202795	HK	9	COMMONWEALTH EDISON COMMONWEALTH EDISON.....			1FE	3,181,920	122.831	3,684,928	3,000,000	3,154,359	0	(4,470)	0	5.900	5.464	MS	52,117	177,000	09/17/2009.	03/15/2036.		
20337C	AB	1	COMMSCOPE INC.....			3FE	1,976,234	100.625	1,987,344	1,975,000	1,965,358	18,326	(11,305)	0	3.270	3.741	N/A	359	74,638	07/14/2015.	05/21/2022.		
20337Y	AA	5	COMMSCOPE INC.....			4FE	1,000,000	105.500	1,055,000	1,000,000	1,000,000	37,500	0	0	6.000	6.000	JD	2,667	60,000	05/28/2015.	06/15/2025.		
20467B	AB	5	COMPRESSCO PARTNERS LP.....			5FE	986,473	93.500	935,000	1,000,000	935,000	198,445	1,555	0	7.250	7.499	FA	27,389	72,500	07/20/2015.	08/15/2022.		
22112E	AA	6	COSAN LUXEMBOURG SA COSAN LUXEMBOURG SA.....	D		3FE	0	0.000	0	0	0	0	0	0	5.000	0.000	MS	0	139	01/01/2016.	03/14/2023.		

SCHEDULE D - PART 1

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

Table with columns: 1 CUSIP Identification, 2 Description, Codes (3, 4, 5), 6 NAIC Designation, 7 Actual Cost, 8 Rate Used to Obtain Fair Value, 9 Fair Value, 10 Par Value, 11 Book/Adjusted Carrying Value, Change in Book/Adjusted Carrying Value (12, 13, 14, 15), Interest (16, 17, 18, 19, 20), Dates (21, 22). Rows include various bonds like COSAN LUXEMBOURG SA, CROWN CASTLE INTL CORP, etc.

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Metropolitan Property and Casualty Insurance Company

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	For rei g n	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Contract Maturity Date
42330P	AH	0				4Z	171,123	103.547	170,853	165,000	168,491	(2,464)	(168)	0	0	4.250	3.494	MN	1,169	0	11/09/2016	05/01/2022
42703M	AB	9	D			3	326,625	91.644	297,843	325,000	297,843	(28,442)	(340)	0	0	2.000	1.845	FA	2,452	3,250	04/06/2016	08/15/2019
44043V	AD	0				3FE	3,942,594	99.250	3,920,375	3,950,000	3,920,375	235,233	21,517	0	0	5.000	4.910	N/A	29,076	155,860	05/20/2015	04/29/2021
44052T	AB	7	C			5FE	504,542	93.963	498,004	530,000	497,792	(9,803)	3,054	0	0	2.500	3.380	MS	3,901	6,313	11/28/2016	03/15/2022
447462	AB	8				3	141,116	97.835	140,883	144,000	140,883	(865)	631	0	0	1.250	1.834	AO	450	900	09/13/2016	10/01/2019
454889	AM	8				2FE	2,047,460	119.807	2,396,134	2,000,000	2,041,086	0	(1,042)	0	0	6.050	5.875	MS	35,628	121,000	09/09/2009	03/15/2037
45772F	AD	9				4Z	247,022	107.377	263,074	245,000	246,899	0	(123)	0	0	0.750	0.580	MS	556	0	09/16/2016	09/01/2021
45784P	AE	1				5	231,404	92.318	212,331	230,000	212,331	(18,998)	(75)	0	0	1.250	1.123	MS	863	0	09/22/2016	09/15/2021
458118	AC	0				2	293,087	103.401	291,591	282,000	292,872	0	(215)	0	0	0.875	0.213	MN	315	0	11/21/2016	11/15/2022
458660	AD	9				3	425,483	134.983	543,981	403,000	422,239	0	(3,244)	0	0	1.500	(0.019)	MS	2,015	3,023	08/05/2016	03/01/2020
460599	AC	7	C			3FE	1,000,000	107.250	1,072,500	1,000,000	1,000,000	120,000	0	0	6.500	6.500	FA	24,556	65,000	04/07/2015	02/15/2025	
46333X	AD	0				5	317,425	113.826	369,935	325,000	317,503	(642)	721	0	0	2.250	2.654	JD	325	3,656	11/14/2016	06/15/2022
464337	AJ	3				5	85,042	101.885	81,508	80,000	81,508	(3,519)	(14)	0	0	1.000	(0.281)	MN	102	0	12/21/2016	11/15/2021
46625H	JQ	4				2FE	25,000,000	107.750	26,937,500	25,000,000	24,997,538	0	55	0	0	6.750	6.750	FA	703,125	1,687,500	01/14/2014	12/31/2049
47032@	AH	4				2	1,000,000	103.426	1,034,264	1,000,000	1,000,000	0	0	0	0	4.580	4.581	JD	127	45,800	09/26/2014	09/30/2026
47032@	AJ	0				2	1,000,000	103.440	1,034,398	1,000,000	1,000,000	0	0	0	0	4.630	4.632	JD	129	46,300	09/26/2014	09/30/2027
479142	C@	8	B			1	6,904,552	117.614	6,202,658	5,273,750	5,273,750	0	0	(157,750)	0	4.660	4.660	JJ	103,081	256,335	01/31/2011	01/31/2021
48123V	AC	6				2	238,810	132.181	290,798	220,000	236,243	0	(2,567)	0	0	3.250	1.534	JD	318	7,150	04/04/2016	06/15/2029
493723	AA	8				5	122,249	100.142	115,163	115,000	115,163	(6,927)	(159)	0	0	2.500	0.068	JJ	1,326	0	12/07/2016	07/15/2019
494550	BD	7				2FE	513,325	110.494	552,469	500,000	511,983	0	(235)	0	0	6.500	6.300	MS	10,833	32,500	02/23/2010	09/01/2039
49926D	AA	7				4Z	107,614	116.722	122,558	105,000	107,358	0	(257)	0	0	3.250	2.744	MN	569	1,678	06/23/2016	11/01/2021
501044	CR	0				2	1,993,220	105.346	2,106,929	2,000,000	1,993,738	0	121	0	0	5.000	5.022	AO	21,111	100,000	04/10/2012	04/15/2042
501889	AB	5				2	945,000	99.250	992,500	1,000,000	959,542	15,614	5,178	0	0	4.750	5.512	MN	6,069	47,500	01/16/2014	05/15/2023
521865	AV	7				2	1,000,000	104.750	1,047,500	1,000,000	1,000,000	0	0	0	0	5.375	5.375	MS	15,826	53,750	03/11/2014	03/15/2024
527298	BD	4				2,5	2,975,816	103.000	3,082,275	2,992,500	2,979,504	0	1,931	0	0	5.375	5.465	MN	20,553	160,847	02/05/2015	08/15/2022
52729K	AM	8				3FE	5,488,750	100.813	5,544,688	5,500,000	5,489,140	85,392	1,143	0	0	3.500	0.000	N/A	1,052	192,575	06/02/2015	05/31/2022
530610	AD	6				2	304,067	107.018	315,703	295,000	303,451	(299)	(317)	0	0	1.750	1.287	MJSD	14	1,821	12/15/2016	09/30/2046
531229	AB	8				3	253,264	106.660	271,983	255,000	253,424	0	160	0	0	1.375	1.471	AO	740	3,506	04/06/2016	10/15/2023
531229	AC	6				2	180,178	105.300	184,275	175,000	179,967	0	(211)	0	0	2.250	1.629	MJSD	11	1,455	10/20/2016	09/30/2046
538034	AJ	8				4	249,608	105.920	244,675	231,000	243,768	(4,307)	(1,532)	0	0	2.500	(0.598)	MN	738	2,888	11/10/2016	05/15/2019
552848	AB	9				4FE	89,574	125.339	88,991	71,000	88,991	(582)	0	0	0	9.000	7.071	AO	1,598	0	12/22/2016	04/01/2063
55608B	AB	1				2FE	372,380	100.217	370,803	370,000	372,319	0	(61)	0	0	2.000	1.900	AO	1,603	0	11/14/2016	10/01/2023
561233	AA	5	C			2	352,000	96.250	338,800	352,000	338,800	(880)	0	0	0	5.750	5.750	FA	8,433	20,240	07/30/2014	08/01/2022
561233	AC	1	D			2	613,170	89.500	579,960	648,000	579,960	(34,116)	906	0	0	5.500	6.325	AO	7,524	17,820	09/19/2016	04/01/2025
56585A	AD	4				2	11,993,640	109.109	13,093,096	12,000,000	11,997,235	0	583	0	0	5.125	5.131	MS	205,000	615,000	01/27/2011	03/01/2021
58471A	AB	1				3	16,377	109.447	16,417	15,000	15,956	0	(422)	0	0	1.000	(2.899)	FA	63	75	04/22/2016	08/01/2018
595017	AD	6				4FE	270,122	130.208	338,541	260,000	269,406	0	(716)	0	0	1.625	1.153	FA	1,596	2,113	06/01/2016	02/15/2025
595112	AY	9				3	777,120	98.858	917,400	928,000	775,347	0	(1,773)	0	0	3.000	2.051	MN	3,557	11,370	11/29/2016	11/15/2043
603158	C*	5				3FE	0	0.000	0	0	0	0	0	0	0	0.000	0.000	N/A	191	0	06/12/2015	03/08/2021
60315G	AE	8				3FE	565,677	101.125	569,922	563,582	565,010	2,515	(382)	0	0	3.760	0.000	N/A	471	21,792	06/24/2015	05/09/2021
62942X	AD	0				3	131,295	96.325	130,039	135,000	130,039	(1,401)	145	0	0	3.250	4.085	JD	366	2,194	11/04/2016	06/01/2020
62943W	AB	5				3FE	976,559	100.500	1,005,000	1,000,000	979,576	149,989	2,087	0	0	5.375	5.709	FA	20,306	53,750	07/22/2015	08/15/2024
64157F	AA	1				5	177,838	107.171	182,191	170,000	174,825	(2,274)	(738)	0	0	1.750	0.760	JD	248	1,388	08/09/2016	06/01/2021

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SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
67001B AQ 6	NOVELIS INC.....	3FE	4,900,375	100.411	4,945,227	4,925,000	4,904,404	211,686	3,192	0	0	4.020	4.163	N/A	1,100	199,739	06/03/2015	05/18/2022				
67020Y AG 5	NUANCE COMMUNICATIONS INC.....	3FE	60,467	96.890	58,134	60,000	58,134	(2,324)	(9)	0	0	1.500	1.336	MN	150	0	11/22/2016	11/01/2035				
67020Y AH 3	NUANCE COMMUNICATIONS INC.....	3FE	0	0.000	0	0	0	0	0	0	0	1.000	0.000	JD	0	0	01/01/2016	12/15/2035				
67020Y AK 6	NUANCE COMMUNICATIONS INC.....	2Z	131,327	90.320	126,448	140,000	131,353	0	25	0	0	1.000	1.371	JD	62	0	12/09/2016	12/15/2035				
67054K AA 7	NUMERICABLE GROUP SA.....	4FE	500,000	102.250	511,250	500,000	500,000	0	0	0	0	7.375	7.367	JJ	26,632	0	04/06/2016	05/01/2026				
67054L AB 3	NUMERICABLE GROUP SA.....	4FE	1,000,000	102.500	1,025,000	1,000,000	1,000,000	35,000	0	0	0	6.000	6.001	FA	22,667	60,000	04/23/2014	05/15/2022				
670704 AF 2	NUVASIVE.....	4	290,688	127.084	336,773	265,000	287,595	0	(3,093)	0	0	2.250	0.192	MS	1,756	2,741	11/28/2016	03/15/2021				
674215 AJ 7	OASIS PETROLEUM INC.....	4FE	24,000	139.405	27,881	20,000	23,924	0	(76)	0	0	2.625	(0.274)	JD	149	0	11/10/2016	09/15/2023				
682189 AK 1	ON SEMICONDUCTOR CORP.....	3FE	352,375	101.660	355,810	350,000	351,747	(502)	(125)	0	0	1.000	0.832	JD	292	1,600	11/28/2016	12/01/2020				
69327R AD 3	PDC ENERGY INC DELAWARE.....	4FE	162,665	111.590	175,196	157,000	162,332	0	(333)	0	0	1.125	0.392	MS	525	0	09/22/2016	09/15/2021				
69369E AD 1	PERTAMINA PERSERO PT.....	2FE	2,922,620	96.250	2,887,500	3,000,000	2,926,270	0	1,166	0	0	6.000	6.193	MN	29,000	180,000	06/11/2014	05/03/2042				
69393@ AA 6	DIEBOLD INC.....	3FE	7,052,432	101.437	7,226,071	7,123,669	7,055,573	0	3,141	0	0	5.250	5.487	N/A	27,011	217,201	05/11/2016	04/05/2023				
70338P AB 6	PATTERN ENERGY GROUP INC.....	4	147,186	96.825	154,920	160,000	148,014	0	828	0	0	4.000	6.396	JD	2,951	0	09/23/2016	07/15/2020				
706451 BC 4	PEMEX PROJECT FUNDING MASTER T PEMEX PRO.....	2FE	1,027,000	112.958	1,468,455	1,300,000	1,130,513	0	15,445	0	0	8.625	11.402	JD	9,344	112,125	02/10/2006	12/01/2023				
706451 BD 2	PEMEX PROJECT FUNDING MASTER T PETROLEOS.....	2FE	1,720,926	118.488	2,488,241	2,100,000	1,807,721	0	13,137	0	0	9.500	11.827	MS	58,742	199,500	02/08/2006	09/15/2027				
71645W AS 0	PETROBRAS INTL FINANCE COMPANY.....	4FE	145,708	84.000	140,280	167,000	140,280	(5,508)	80	0	0	6.750	7.941	JJ	4,822	0	10/14/2016	01/27/2041				
71647N AA 7	PETROBRAS GLOBAL FINANCE BV.....	4FE	234,500	74.000	222,000	300,000	222,000	(12,674)	174	0	0	5.625	7.538	MN	1,922	8,438	10/19/2016	05/20/2043				
71647N AF 6	PETROBRAS GLOBAL FINANCE BV.....	4FE	1,027,500	87.500	1,137,500	1,300,000	1,046,953	0	19,453	0	0	4.375	8.374	MN	6,477	56,875	05/03/2016	05/20/2023				
71647N AM 1	PETROBRAS GLOBAL FINANCE BV.....	4FE	174,950	96.000	192,000	200,000	176,522	0	1,572	0	0	6.250	8.459	MS	3,611	6,250	04/28/2016	03/17/2024				
723787 AF 4	PIONEER NAT RES CO PIONEER NATURAL RESOU.....	2FE	493,750	106.252	531,262	500,000	498,751	0	867	0	0	6.875	7.075	MN	5,729	34,375	01/26/2010	05/01/2018				
73179P AK 2	POLYONE CORP.....	3FE	500,625	101.250	506,250	500,000	500,415	11,720	(55)	0	0	5.250	5.234	MS	7,729	26,250	02/13/2013	03/15/2023				
73640Q AB 1	PORTFOLIO RECOVERY ASSOC INC.....	3	355,079	94.885	413,698	436,000	366,362	0	11,283	0	0	3.000	8.231	FA	5,450	5,940	09/20/2016	08/01/2020				
741503 AS 5	PRICELINE.COM.....	2FE	60,063	127.336	63,668	50,000	58,170	0	(1,892)	0	0	0.350	(4.013)	JD	8	175	04/04/2016	06/15/2020				
741503 AX 4	PRICELINE.COM.....	2	372,271	105.502	363,982	345,000	371,187	0	(1,084)	0	0	0.900	(0.688)	MS	914	225	11/10/2016	09/15/2021				
74264* AB 2	PRISA LHC LLC.....	2	2,000,000	105.638	2,112,764	2,000,000	2,000,000	0	0	0	0	4.270	4.270	AO	18,029	85,400	04/15/2014	04/15/2026				
74264* AC 0	PRISA LHC LLC.....	2	1,300,000	101.894	1,324,626	1,300,000	1,300,000	0	0	0	0	3.750	3.750	AO	12,458	20,625	06/01/2016	04/01/2026				
74264* AD 8	PRISA LHC LLC.....	2	2,400,000	101.391	2,433,379	2,400,000	2,400,000	0	0	0	0	3.850	3.850	AO	23,613	38,500	06/01/2016	04/01/2028				
74273@ AC 7	PRIT CORE REALTY HOLDINGS LLC PRIT CORE.....	2	1,500,000	101.307	1,519,599	1,500,000	1,500,000	0	0	0	0	4.000	4.000	FA	22,833	60,000	02/14/2013	02/14/2025				
743424 AD 5	PROOFPOINT INC.....	5	403,941	113.487	465,297	410,000	403,807	(1,278)	1,144	0	0	0.750	1.074	JD	137	1,538	11/28/2016	06/15/2020				
74347@ AA 3	PROSIGHT GLOBAL INC.....	2FE	1,000,000	113.722	1,137,220	1,000,000	1,000,000	0	0	0	0	7.500	7.500	MN	7,292	75,000	11/27/2013	11/26/2020				
751277 AN 4	NESTLE PURINA PETCARE CO NESTLE PURINA P.....	1FE	5,122,608	124.399	6,020,935	4,840,000	4,937,713	0	(17,894)	0	0	9.300	8.730	MN	75,020	450,120	09/06/1994	05/01/2021				
751277 AR 5	NESTLE PURINA PETCARE CO NESTLE PURINA P.....	1FE	4,766,150	123.487	6,174,362	5,000,000	4,897,350	0	12,408	0	0	8.125	8.565	FA	169,271	406,250	09/01/1994	02/01/2023				
767754 CH 5	RITE AID CORP.....	4FE	200,000	107.750	215,500	200,000	200,000	0	0	0	0	6.125	6.116	JJ	5,138	16,305	03/19/2015	04/01/2023				
779376 AD 4	ROVI CORP.....	4	182,638	100.500	185,925	185,000	179,726	(3,737)	826	0	0	0.500	0.724	MS	308	263	09/20/2016	03/01/2020				
780153 AU 6	Royal Caribbean Cruises Ltd.....	3FE	1,018,750	106.250	1,062,500	1,000,000	1,012,515	0	(1,795)	0	0	5.250	5.001	MN	6,708	52,500	03/26/2013	11/15/2022				
78454L AM 2	SM ENERGY CO.....	4	129,414	116.871	146,089	125,000	128,941	(322)	(150)	0	0	1.500	0.697	JJ	724	0	12/09/2016	07/01/2021				
78709W AE 9	SCIENCE APPLICATIONS INTERNATI.....	3FE	0	0.000	0	0	0	0	0	0	0	0.000	0.000	N/A	0	26,581	01/01/2016	04/21/2022				
79575@ AK 3	SALTCHUK RESOURCES INC 4.270% 6/25/2028.....	4	1,437,500	102.174	1,468,747	1,437,500	1,437,500	0	0	0	0	4.270	4.269	JD	1,023	61,381	06/25/2013	06/25/2028				
79575@ AL 1	SALTCHUK RESOURCES INC.....	4	1,500,000	103.402	1,551,036	1,500,000	1,500,000	0	0	0	0	4.500	4.499	MS	22,313	67,500	09/02/2014	09/02/2029				
808194 B* 4	A. SCHULMAN INC.....	3FE	868,538	99.750	868,538	870,714	868,538	7,204	415	0	0	4.000	4.045	N/A	2,840	35,654	06/17/2015	05/11/2022				
80918T AA 7	SCORPIO TANKERS INC.....	5	271,122	82.054	266,677	325,000	266,677	(15,011)	10,567	0	0	2.375	8.395	JJ	3,859	3,859	05/16/2016	07/01/2019				
81170Y AB 5	SEACOR HOLDINGS INC.....	4FE	270,865	88.194	304,269	345,000	273,413	0	2,547	0	0	3.000	5.386	MN	1,323	7,650	12/08/2016	11/15/2028				

E10.14

SCHEDULE D - PART 1

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

E10.16

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Strat'd Contractual Maturity Date
98954M	AA	9			4Z	75,313	101.955	76,466	75,000	75,309	0	(3)	0	0	2.000	1.911	JD	79	0	12/07/2016	12/01/2021
A1R56Z	AB	9	@	B	3Z	927,032	100.650	849,285	843,800	849,285	(21,651)	(1,705)	0	(54,391)	0.000	(0.675)	N/A	0	0	10/04/2016	09/09/2021
A8428R	AD	8			2Z	534,741	100.880	532,016	527,375	507,868	0	3,100	0	(29,974)	1.250	1.949	FA	2,564	6,941	02/04/2016	08/11/2022
B0R9M3	AC	3			3FE	1,017,500	106.978	1,069,784	1,000,000	1,012,949	0	(1,647)	0	0	5.500	5.261	JD	2,562	55,000	01/16/2014	06/15/2023
B6346B	AJ	2	@	B	4	112,470	101.612	107,175	105,475	105,826	0	(47)	0	(6,597)	0.000	(0.075)	N/A	0	0	05/19/2016	06/09/2021
000000	00	0			2FE	0	0.000	0	0	0	0	0	0	0	0.000	0.000	N/A	0	75,798	01/01/2016	02/01/2023
000000	00	0	@	B	2Z	380,994	57.973	211,007	363,974	378,017	0	(321)	0	(2,656)	0.000	(0.797)	N/A	0	0	11/21/2016	09/27/2021
000000	00	0			2Z	423,071	99.750	420,845	421,900	421,379	0	6	0	(1,698)	1.000	1.019	JD	359	0	11/22/2016	12/01/2023
000000	00	0	@	B	2Z	352,351	103.800	355,982	342,950	358,194	0	(18)	0	5,860	0.000	(0.898)	N/A	0	0	12/15/2016	12/30/2021
C6901L	AD	9			4FE	489,600	100.750	494,509	490,828	489,687	2,146	88	0	0	3.750	3.856	N/A	102	18,662	06/10/2015	12/12/2021
C9824@	AF	7			3	4,300,000	101.251	4,353,780	4,300,000	4,300,000	0	0	0	0	3.450	3.450	MS	44,505	148,350	09/13/2012	09/13/2019
D2736#	AJ	8			2	3,431,615	112.425	2,964,499	2,636,875	2,636,875	0	0	0	(78,875)	3.570	3.570	AO	23,273	100,777	04/02/2014	04/02/2021
D2736#	AK	5			2	686,323	120.860	637,385	527,375	527,375	0	0	0	(15,775)	4.050	4.050	AO	5,280	22,865	04/02/2014	04/02/2024
E35471	AA	4			5*	554,440	86.032	544,454	632,850	544,454	6,463	24,632	0	(13,795)	4.000	9.894	FMAN	3,745	22,342	12/22/2016	05/08/2019
E6271Z	AB	2			4Z	446,711	94.055	396,818	421,900	396,818	(22,534)	95	0	(27,453)	0.000	0.090	AO	0	0	09/30/2016	10/07/2023
E7650Q	AA	3			4	840,253	108.065	797,871	738,325	769,423	(4,142)	(18,753)	0	(41,989)	4.000	1.374	FMAN	4,369	24,590	02/04/2016	11/08/2018
F58485	AW	7	@	D	1	574,680	265.950	1,468,044	552,000	570,645	0	(4,035)	0	0	0.000	(0.804)	N/A	0	0	02/04/2016	02/16/2021
F6527B	AS	9			3	385,317	64.217	227,170	353,751	227,170	(130,611)	(434)	0	(27,102)	0.125	(0.065)	JJ	282	0	05/27/2016	01/01/2023
F92124	BF	6			1FE	823,800	104.063	832,504	800,000	823,574	0	(226)	0	0	0.500	0.002	JD	329	0	12/15/2016	12/02/2022
G17466	AA	4			3	540,750	89.960	539,760	600,000	539,760	(2,269)	1,279	0	0	1.750	5.676	MS	3,251	0	12/07/2016	09/10/2019
G2967L	AG	8			2FE	4,666,289	101.344	4,774,507	4,711,197	4,667,955	0	1,666	0	0	3.704	0.000	N/A	7,427	7,427	08/02/2016	02/01/2023
G3646#	AC	7			4	10,512,232	119.621	9,755,464	8,155,290	8,155,290	0	0	0	(1,572,450)	5.030	5.030	JD	29,626	451,866	12/05/2013	12/05/2031
G3R324	AA	9			2	696,572	101.790	644,178	632,850	653,252	0	(2,421)	0	(40,899)	1.375	0.635	JD	548	4,347	08/24/2016	06/09/2021
G4788H	AA	3			3Z	828,900	104.583	836,664	800,000	826,882	(883)	(1,135)	0	0	3.875	3.290	MS	9,762	0	09/20/2016	09/09/2023
G9105#	AA	2			2FE	847,509	110.067	761,623	691,964	691,964	0	0	0	(133,420)	4.130	4.130	MS	9,209	31,813	03/05/2013	03/05/2028
G9105*	AA	6			2FE	1,089,654	110.067	979,230	889,668	889,668	0	0	0	(171,540)	4.130	4.130	MS	11,840	40,902	03/05/2013	03/05/2028
G9105@	AA	4			2FE	1,089,654	110.065	979,212	889,668	889,668	0	0	0	(171,540)	4.130	4.130	MS	11,840	40,902	03/05/2013	03/05/2028
J23426	AA	7	@	B	5*	652,474	108.450	650,877	600,163	633,823	0	(7,428)	0	(7,078)	0.000	(1.569)	N/A	0	0	10/25/2016	06/18/2020
J30977	AC	6	@	B	2Z	569,446	102.825	528,958	514,425	529,174	0	(1,194)	0	(39,078)	0.000	(0.517)	N/A	0	0	11/24/2016	06/17/2022
J31975	BL	8	@	B	5*	655,130	104.312	626,042	600,163	622,110	0	(3,766)	0	(29,254)	0.000	(0.844)	N/A	0	0	10/26/2016	03/30/2021
J3672R	AA	9	@	B	5*	404,864	119.737	410,638	342,950	392,414	0	(17,757)	0	12,035	0.000	(4.486)	N/A	0	0	10/01/2015	12/20/2019
J3893W	AE	3	@	B	5*	367,378	104.866	359,638	342,950	356,498	0	(176)	0	(10,704)	0.000	(0.747)	N/A	0	0	11/24/2016	03/04/2022
J47399	CB	4	@	B	5*	812,643	113.650	876,967	771,638	837,164	0	(8,282)	0	25,383	0.000	(1.023)	N/A	0	0	11/05/2015	12/11/2024
J49162	AK	6	@	D	5*	535,325	105.025	525,125	500,000	523,719	(127)	(8,421)	0	0	0.000	(1.877)	N/A	0	0	10/26/2016	09/20/2019
J67588	AB	9	@	B	5*	686,235	104.175	625,220	600,163	625,181	(48,113)	(15,324)	0	9,321	0.000	(2.333)	N/A	0	0	06/09/2016	12/01/2021
J72768	AG	9	@	B	2	987,033	109.712	1,034,708	943,113	996,880	0	(14,585)	0	17,160	0.000	(1.597)	N/A	0	0	10/25/2016	10/16/2020
J76379	AV	8	@	B	3Z	980,400	105.920	962,620	908,818	956,517	(478)	(447)	0	(22,958)	0.000	(0.897)	N/A	0	0	12/16/2016	09/30/2022
J77454	AL	0	@	B	2	512,892	104.325	536,674	514,425	520,007	0	(4,768)	0	15,847	0.000	(0.934)	N/A	0	0	10/01/2015	08/24/2018
J78529	AM	6	@	B	2Z	563,890	120.050	617,568	514,425	539,788	0	(3,102)	0	(21,000)	0.000	(0.769)	N/A	0	0	06/10/2016	03/31/2023
J82270	AU	3	@	B	5*	94,049	122.599	105,114	85,738	92,126	0	(3,377)	0	2,821	0.000	(3.657)	N/A	0	0	10/01/2015	12/12/2018
J82270	AV	1	@	B	5*	574,073	129.587	666,628	514,425	573,034	0	(12,331)	0	17,501	0.000	(2.171)	N/A	0	0	10/01/2015	12/10/2021
L0426@	AA	9			3FE	1,072,847	100.625	1,076,753	1,070,065	1,072,242	7,557	(29)	0	0	3.630	0.000	N/A	8,200	38,180	06/16/2015	07/16/2018
L1185*	AB	8			4FE	991,924	99.750	986,878	989,352	986,878	19,051	(1,737)	0	0	4.000	3.995	N/A	3,408	40,234	08/21/2015	08/28/2019

SCHEDULE D - PART 1

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

1	2				6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						8	9	12	13			14	15	16	17	18	19	20	21	22		
CUSIP Identification	Description			Code	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Contractual Maturity Date
L29678 AF 3	ENDO PHARMACEUTICAL INC.....	3FE			3FE		1,975,050	100.281	1,985,570	1,980,000	1,976,696	24,781	1,615	0	0	3.813	0.000	N/A	419	75,281	09/30/2015	06/24/2022
L4669Z AA 1	GVM DEBENTURES LUX 1 SA.....	B			4		1,358,127	89.838	1,326,593	1,476,650	1,326,593	16,387	80,294	0	(55,136)	5.750	12.835	FA	32,567	80,555	06/15/2016	02/14/2018
L7999A AB 8	SAF-HOLLAND SA.....	B			3		118,402	122.950	129,682	105,475	111,683	0	(821)	0	1,000	(0.574)	MS	323	561	07/14/2016	09/12/2020	
M1495G AB 6	AROUNDTOWN PROPERTY HOLDINGS P.....	B			5		1,488,760	128.263	1,488,139	1,160,225	1,324,225	0	(55,638)	0	(37,241)	3.000	(1.140)	MN	5,436	37,113	10/21/2015	05/05/2020
N0280E AC 9	AIRBUS GROUP NV.....	@	B		1FE		231,582	109.980	232,003	210,950	219,072	0	(945)	0	(11,565)	0.000	(0.847)	N/A	0	0	07/25/2016	06/14/2021
N1614R AX 9	BRITISH TRANSCO INTERNATIONAL GTD-by-Mul.....	@	D		2FE		3,909,640	85.809	6,006,630	7,000,000	5,385,868	0	283,842	0	0	0.000	5.488	N/A	0	0	01/27/2011	11/04/2021
N6667A AA 1	OCI NV.....	B			5		880,025	96.600	713,222	738,325	709,997	(56,580)	(32,399)	0	(28,007)	3.875	0.203	MS	7,682	26,031	05/26/2016	09/25/2018
N72482 AB 3	GIAGEN N.V.....	D		5	2		470,400	115.905	463,620	400,000	469,528	0	(872)	0	0	0.875	(2.968)	MS	997	0	12/12/2016	03/19/2021
N8T23V AD 3	SIEMENS FINANCIERINGSMAATSCHAP.....	D			1FE		579,750	115.550	577,750	500,000	578,048	0	(1,702)	0	0	1.650	(3.935)	FA	3,119	0	12/08/2016	08/16/2019
Q3535# AD 8	AUSTRALIAN GAS NETWORKS VIC 3 Envestra V.....	D			2FE		10,000,000	117.046	11,704,620	10,000,000	10,000,000	0	0	0	0	6.520	6.520	JJ	326,000	652,000	07/01/2010	07/01/2027
R8993Q AA 3	TELENOR EAST HOLDING II AS.....	D			1FE		835,800	108.895	871,160	800,000	832,962	0	(2,838)	0	0	0.250	(1.237)	MS	556	0	10/26/2016	09/20/2019
S6873K AA 4	REMGRO JERSEY GBP LTD.....	B			3Z		430,773	99.947	370,499	370,695	370,499	(1,480)	(303)	0	(58,491)	2.625	2.538	MS	2,693	5,157	03/21/2016	03/22/2021
T0783G AE 6	AZIMUT HOLDING SPA.....	B			5*		770,814	102.887	759,640	738,325	759,640	(6,395)	(348)	0	(4,430)	2.125	1.138	MN	1,590	0	12/12/2016	11/25/2020
U44668 AE 8	BELDEN INC BELDEN INC 5.5% 4/15/2023.....				4FE		1,294,951	106.663	1,125,028	1,054,750	1,054,750	0	0	0	(31,550)	5.500	5.500	AO	12,247	61,328	03/14/2013	04/15/2023
W7S15G AC 1	REAL ESTATE CREDIT INVESTMENTS.....	B			4Z		472,957	97.048	427,308	440,306	427,308	(18,253)	(264)	0	(27,132)	2.750	2.483	AO	2,859	0	09/29/2016	10/06/2021
X0742X AA 2	BRAIT SE.....	B			4Z		654,468	93.950	580,447	617,825	580,447	(48,769)	(826)	0	(24,426)	2.750	2.225	MS	4,928	0	10/26/2016	09/18/2020
X61161 AW 9	OUTOKUMPU OYJ.....	B			4		292,863	125.296	396,468	316,425	288,842	5,691	8,737	0	(9,483)	3.250	6.207	FA	3,606	7,217	10/26/2016	02/26/2020
Y1781M AA 5	CAPITALAND LTD.....	B			5*		688,203	95.875	663,633	692,185	663,633	(12,221)	110	0	(12,459)	2.800	3.120	JD	1,238	0	12/07/2016	06/08/2025
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						442,116,191	XXX	467,759,363	437,476,541	434,777,122	2,510,108	(5,627)	0	(2,701,127)	XXX	XXX	XXX	5,798,280	20,616,573	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																						
05990T AU 1	BANC OF AMERICA FUNDING CORPOR.....				4	1FM	3,902,310	100.062	3,904,741	3,902,310	3,902,310	0	0	0	0	3.750	3.791	MON	12,195	139,890	02/10/2015	02/01/2037
126694 3B 2	CWHL_06-8 CWHL 2006-8 1A1.....				4	1FM	770,424	93.349	718,693	769,898	697,998	453	(46,180)	0	0	6.000	5.726	MON	3,849	44,269	03/01/2006	05/01/2036
52524V AQ 2	LEHMAN XS TRUST LXS_07-15N.....				4	1FM	5,271,871	73.636	5,656,846	7,682,144	5,441,714	0	160,104	0	0	1.656	8.448	MON	1,767	107,241	09/30/2015	08/26/2047
68389F CG 7	OPTION ONE MORTGAGE LOAN TRUST OOMLT 200.....				4	1FM	97,527	93.604	91,468	97,718	97,718	0	0	0	0	1.296	1.166	MON	18	1,007	09/24/2002	08/25/2032
74958E AC 0	RESIDENTIAL ASSET SECURITIES C RFMSI 200.....				4	2FM	302,445	93.716	284,307	303,370	284,307	1,132	(6)	0	0	6.000	6.064	MON	1,517	18,199	06/04/2007	12/01/2036
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....						10,344,577	XXX	10,656,055	12,755,440	10,424,047	1,585	113,918	0	0	XXX	XXX	XXX	19,346	310,606	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																						
12591U AH 6	COMM MORTGAGE TRUST COMM14-UBS.....				4	1FM	838,087	104.169	868,071	833,333	837,460	0	(610)	0	0	4.199	4.134	MON	2,916	34,992	12/21/2015	03/01/2047
12591U AJ 2	COMM MORTGAGE TRUST COMM14-UBS.....				4	1FM	1,080,779	106.197	1,140,653	1,074,090	1,079,936	0	(820)	0	0	4.701	4.636	MON	4,208	50,493	12/21/2015	03/01/2047
12591U AL 7	COMM MORTGAGE TRUST COMM14-UBS.....				4.5	1FM	596,334	102.113	605,101	592,577	595,767	0	(537)	0	0	4.982	4.984	MON	2,460	30,021	12/21/2015	03/01/2047
17322A AF 9	CITIGROUP COMMERCIAL MORTGAGE.....				4	1FM	1,006,677	106.062	1,044,542	984,842	1,006,173	0	(504)	0	0	4.345	4.002	MON	3,566	32,094	03/29/2016	03/01/2047
17322A AG 7	CGCMT_14-GC19.....				4	1FM	769,585	107.773	816,465	757,579	769,307	0	(278)	0	0	4.805	4.570	MON	3,033	27,301	03/29/2016	03/01/2047
17322A AH 5	CITIGROUP COMMERCIAL MORTGAGE.....				4.5	1FM	762,061	104.315	790,271	757,579	762,186	0	125	0	0	4.901	5.021	MON	3,094	28,361	03/29/2016	03/01/2047
96221T AK 3	WFRBS_14-LC14.....				4.5	1FM	1,865,345	107.818	1,960,338	1,818,186	1,858,882	0	(5,357)	0	0	4.907	4.543	MON	7,435	89,218	10/15/2015	03/01/2047
96221T AL 1	WF-RBS COMMERCIAL MORTGAGE TRU.....				4	1FM	1,003,739	97.240	1,020,023	1,048,976	1,009,168	0	4,504	0	0	4.344	4.990	MON	3,797	45,567	10/15/2015	03/01/2047
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....						7,922,607	XXX	8,245,464	7,867,162	7,918,879	0	(3,477)	0	0	XXX	XXX	XXX	30,509	338,047	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																						
02377A AA 6	AMERICAN AIRLINES.....				1FE		1,230,697	100.500	1,236,851	1,230,697	1,230,697	0	0	0	0	3.700	3.700	AO	11,384	45,536	09/02/2014	10/01/2026
167885 A* 3	CHICAGO PARKING METERS LLC.....				2AM		600,000	98.823	592,940	600,000	600,000	0	0	0	0	4.520	4.520	JD	75	27,120	07/17/2014	07/15/2024
247367 AX 3	DELTA AIR LINES 2002-1 CLASS G Delta Air.....				4	1FE	188,588	113.250	239,300	211,303	198,018	0	2,245	0	0	6.718	8.810	JJ	7,058	14,195	02/05/2010	01/02/2023
55659Y AA 1	MADISON AVENUE STRUCTURED FINA MASF 1A C.....				4	6FE	0	20.465	127,906	625,000	0	0	0	0	3.442	0.000	MJSD	0	7,078	12/05/2001	12/05/2036	
909287 AA 2	UAL PASS THROUGH TRUST SERIES UAL Corp C.....				4.7	2FE	118,203	107.500	146,056	135,866	124,461	0	1,024	0	0	6.636	9.035	JJ	4,483	9,016	02/04/2010	01/02/2024

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SCHEDULE D - PART 1

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

1	2			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
						3	4			5	8	9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities				2,137,488	XXX	2,343,053	2,802,866	2,153,176	0	3,269	0	0	XXX	XXX	XXX	23,000	102,945	XXX	XXX	
3899999	Total - Industrial & Miscellaneous (Unaffiliated)				462,520,863	XXX	489,003,935	460,902,009	455,273,224	2,511,693	108,083	0	(2,701,127)	XXX	XXX	XXX	5,871,135	21,368,171	XXX	XXX	
Hybrid Securities - Other Loan-Backed and Structured Securities																					
161239	AM	0	CHARTER MAC EQUITY ISSUER TR V Charter M	1FE	10,000,000	108.957	10,895,700	10,000,000	10,000,000	0	0	0	0	6.300	6.347	MON	1,750	630,000	05/12/2004	05/15/2019	
524ESC	WZ	9	LEHMAN BROTHERS HOLDINGS CAPIT LEHMAN BR	6*	0	0.000	2	15,000,000	0	0	0	0	0	0.000	0.000	N/A	0	0	05/08/2007	05/31/2049	
4599999	Hybrid Securities - Other Loan-Backed and Structured Securities				10,000,000	XXX	10,895,702	25,000,000	10,000,000	0	0	0	0	XXX	XXX	XXX	1,750	630,000	XXX	XXX	
4899999	Total - Hybrid Securities				10,000,000	XXX	10,895,702	25,000,000	10,000,000	0	0	0	0	XXX	XXX	XXX	1,750	630,000	XXX	XXX	
Totals																					
7799999	Total - Issuer Obligations				2,787,360,204	XXX	2,935,217,378	2,755,754,541	2,779,844,565	2,490,944	(4,957,801)	0	(2,703,273)	XXX	XXX	XXX	36,554,843	125,174,655	XXX	XXX	
7899999	Total - Residential Mortgage-Backed Securities				81,568,235	XXX	79,012,833	81,380,234	81,590,046	1,585	53,802	0	0	XXX	XXX	XXX	191,964	929,605	XXX	XXX	
7999999	Total - Commercial Mortgage-Backed Securities				7,922,607	XXX	8,245,464	7,867,162	7,918,879	0	(3,477)	0	0	XXX	XXX	XXX	30,509	338,047	XXX	XXX	
8099999	Total - Other Loan-Backed and Structured Securities				12,137,488	XXX	13,238,755	27,802,866	12,153,176	0	3,269	0	0	XXX	XXX	XXX	24,750	732,945	XXX	XXX	
8399999	Grand Total - Bonds				2,888,988,534	XXX	3,035,714,430	2,872,804,803	2,881,506,666	2,492,529	(4,904,207)	0	(2,703,273)	XXX	XXX	XXX	36,802,066	127,175,252	XXX	XXX	

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
			3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description		Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																					
077454	20	5			1,300,000	1.00	101.275	131,658	106.160	138,008	131,658	0	1,926	0	0	0	0	0	0	P4LFE	07/21/2016
524ESC	72	0			780,000,000	100.00	0.000	0	0.000	8	0	0	0	0	0	0	0	0	0	P6*A	03/06/2007
56262P	10	9			300,000	1.00	0.000	32,520	108.400	32,520	34,730	0	819	0	(2,210)	0	0	(2,210)	0	P2UZ	08/11/2016
845467	20	8			5,400,000	50.00	27.716	135,744	25.170	135,918	149,669	0	0	0	(13,924)	0	0	(13,924)	0	P3LZ	06/29/2016
857477	60	8			600,000,000	25.00	0.000	15,378,000	25.630	15,378,000	15,000,000	0	884,880	0	(1,248,000)	0	0	(1,248,000)	0	P2LFE	02/25/2014
902973	15	5			600,000,000	25.00	0.000	12,978,000	21.630	12,978,000	9,000,000	131,250	533,748	0	(90,000)	0	0	(90,000)	0	P2LFE	01/17/2007
902973	83	3			100,000,000	25.00	0.000	2,797,000	27.970	2,797,000	2,690,000	0	162,500	0	(76,000)	0	0	(76,000)	0	P2LFE	08/14/2013
949746	46	5			400,000,000	25.00	0.000	10,844,000	27.110	10,844,000	10,000,000	0	662,496	0	(544,000)	0	0	(544,000)	0	P2LFE	12/11/2013
98212B	20	2			420,000	1.00	60.496	25,408	65.570	27,539	25,408	0	328	0	0	0	0	0	0	P5LZ	09/07/2016
000000	00	0			0.000	0.00	0.000	0	0.000	0	0	(22,874)	0	0	0	0	0	0	0	P2KZ	12/31/2016
8499999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							42,322,330	XXX	42,330,993	37,031,465	108,376	2,246,697	0	(1,974,134)	0	0	(1,974,134)	0	XXX	XXX
8999999	Total - Preferred Stocks							42,322,330	XXX	42,330,993	37,031,465	108,376	2,246,697	0	(1,974,134)	0	0	(1,974,134)	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Parent, Subsidiaries and Affiliates																		
32000*	10	3			600,000.000	381,681,338	636.136	381,681,338	281,373,048	0	10,000,000	0	6,229,522	0	6,229,522	0	K	05/01/2000.
59155#	10	5			5,000.000	1,169,689	233.938	1,169,689	100	0	0	0	(117,892)	0	(117,892)	0	J	12/15/1999.
59180*	10	8			1,000.000	56,651,754	56,651.754	56,651,754	41,329,518	0	0	0	2,208,959	0	2,208,959	0	U	03/31/1982.
59188#	10	6			1,000.000	32,557,633	32,557.633	32,557,633	23,621,697	0	0	0	1,341,016	0	1,341,016	0	U	08/31/2000.
59200*	10	4			1,000.000	38,595,352	38,595.352	38,595,352	26,373,500	0	0	0	1,310,766	0	1,310,766	0	U	04/16/1981.
59214#	10	4			1,000.000	413,720,131	413,720.131	413,720,131	195,546,568	0	0	0	34,554,256	0	34,554,256	0	U	12/31/1991.
59217#	10	1			1,000.000	1,000	1,000	1,000	1,000	0	0	0	0	0	0	0	J	03/30/1993.
9199999	Total - Common Stocks - Parent, Subsidiaries and Affiliates				924,376,898	XXX	924,376,898	568,245,431	0	10,000,000	0	0	45,526,628	0	45,526,628	0	XXX	XXX
9799999	Total - Common Stock				924,376,898	XXX	924,376,898	568,245,431	0	10,000,000	0	0	45,526,628	0	45,526,628	0	XXX	XXX
9899999	Total Common and Preferred Stock				966,699,228	XXX	966,707,891	605,276,896	108,376	12,246,697	0	0	43,552,494	0	43,552,494	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues....4, the total \$ value (included in Column 8) of all such issues \$....541,524,871.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - All Other Government								
682051 AC 1	OMAN SULTANATE OF GOVERNMENT.....	D.....	06/08/2016.....	JP MORGAN SECURITIES LTD LDN.....		1,996,540	2,000,000	.0
10999999	Total - Bonds - All Other Government.....					1,996,540	2,000,000	.0
Bonds - U.S. States, Territories and Possessions								
13063C ZZ 6	CALIFORNIA STATE OF 4.000% 09/01/35.....		03/10/2016.....	CITIGROUP GLOBAL MARKETS INC/.....		3,747,100	3,500,000	.0
57582R FV 3	COMMONWEALTH OF MASSACHUSETTS.....		01/06/2016.....	BANK OF AMERICA N.A.....		10,667,200	10,000,000	37,778
57582R KQ 8	COMMONWEALTH OF MASSACHUSETTS.....		10/11/2016.....	BARCLAYS CAPITAL INC.....		5,520,450	5,000,000	53,889
17999999	Total - Bonds - U.S. States, Territories & Possessions.....					19,934,750	18,500,000	91,667
Bonds - U.S. Political Subdivisions of States								
35880C QV 9	FRISCO TEX INDPT SCH DIST.....		02/04/2016.....	CANTOR FITZGERALD & CO.....		4,145,700	3,900,000	114,400
442403 LE 9	HOUSTON TEX INDPT SCH DIST.....		04/13/2016.....	Various.....		8,083,770	7,500,000	2,333
442403 LJ 8	HOUSTON TEX INDPT SCH DIST.....		04/19/2016.....	Various.....		2,699,145	2,500,000	556
88033S L2 8	DETROIT MICH CITY SCH DIST.....		07/21/2016.....	Tax Free Exchange.....		20,898,092	17,845,000	.0
24999999	Total - Bonds - U.S. Political Subdivisions of States.....					35,826,707	31,745,000	117,289
Bonds - U.S. Special Revenue and Special Assessment								
114894 WJ 3	BROWARD CNTY FLA ARPT SYS REV.....		04/11/2016.....	MORGAN STANLEY & CO.....		1,144,200	1,000,000	1,806
167736 ZP 5	CHICAGO IL WATER SYSTEM.....		05/20/2016.....	BARCLAYS CAPITAL INC.....		1,272,525	1,240,000	3,307
3128MJ YG 9	FEDERAL HOME LOAN MORTGAGE COR.....		06/23/2016.....	RBC DOMINION SECURITIES INC.....		10,269,922	10,000,000	22,500
3138WH 6L 1	FEDERAL NATIONAL MORTGAGE ASSO.....		10/04/2016.....	CREDIT SUISSE SECURITIES USA L.....		25,956,812	24,969,727	24,970
3138WH LU 4	FEDERAL NATIONAL MORTGAGE ASSO.....		08/03/2016.....	BANK OF AMERICA N.A.....		20,705,510	19,945,103	11,635
3140FB K4 1	FEDERAL NATIONAL MORTGAGE ASSO.....		08/01/2016.....	AMHERST PIERPONT SECURITIES LL.....		13,120,504	12,578,075	10,482
3140FD WH 5	FEDERAL NATIONAL MORTGAGE ASSO.....		09/30/2016.....	MORGAN STANLEY & CO.....		2,085,129	1,996,533	1,997
342816 J5 5	FLORIDA ST MUN PWR AGY.....		02/18/2016.....	BANK OF AMERICA N.A.....		3,362,156	2,800,000	.0
44244C GT 8	HOUSTON TEX UTIL SYS REV.....		05/19/2016.....	CITIGROUP GLOBAL MARKETS INC/.....		7,265,086	5,905,000	7,381
44244C GY 7	HOUSTON TEX UTIL SYS REV.....		03/04/2016.....	CANTOR FITZGERALD & CO.....		3,184,860	3,000,000	333
454795 FH 3	INDIANA HEALTH & EDL FAC FING.....		10/27/2016.....	MORGAN STANLEY & CO.....		8,113,070	7,000,000	.0
575829 CG 9	MASSACHUSETTS ST WTR POLLN ABA.....		01/28/2016.....	BANK OF AMERICA N.A.....		10,678,300	10,000,000	.0
59261A CW 5	METROPOLITAN TRANS AUTH N Y.....		02/19/2016.....	SANWA MCCARTHY SECURITIES.....		11,557,600	10,000,000	.0
63968A S8 9	NEBRASKA PUBLIC POWER DISTRICT.....		10/19/2016.....	MORGAN STANLEY & CO.....		4,598,440	4,000,000	.0
645790 FL 5	NEW JERSEY HEALTH CARE FACS FI.....		10/21/2016.....	CITIGROUP GLOBAL MARKETS INC/.....		4,202,840	4,000,000	.0
645790 FP 6	NEW JERSEY HEALTH CARE FACS FI.....		10/21/2016.....	CITIGROUP GLOBAL MARKETS INC/.....		4,152,640	4,000,000	.0
645790 FR 2	NEW JERSEY HEALTH CARE FACS FI.....		10/21/2016.....	CITIGROUP GLOBAL MARKETS INC/.....		5,693,750	5,000,000	.0
646108 SR 2	NEW JERSEY ST HSG & MTG FIN AG.....		04/29/2016.....	BANK OF AMERICA N.A.....		1,000,000	1,000,000	.0
64990C EJ 6	NY ST DORM AUTH NEW YORK UNIV.....		06/02/2016.....	MORGAN STANLEY & CO.....		10,422,355	9,500,000	.0
650116 AH 9	NEW YORK TRANSN DEV CORP.....		05/18/2016.....	CITI GROUP GLOBAL MARKETS.....		534,160	500,000	.0
650116 AQ 9	NEW YORK TRANSN DEV CORP.....		12/01/2016.....	Various.....		13,452,773	12,750,000	208,681
74444Y AV 6	PUBLIC FINANCE AUTHORITY.....		01/08/2016.....	JP MORGAN SECURITIES LTD LDN.....		22,995,000	20,000,000	.0
796242 TB 1	SAN ANTONIO TEX ARPT SYS REV.....		01/07/2016.....	CITIGROUP GLOBAL MARKETS INC/.....		8,652,676	7,655,000	11,695
796253 5S 7	SAN ANTONIO TEX ELECTRIC&GAS.....		06/29/2016.....	BANK OF AMERICA N.A.....		5,770,500	5,000,000	.0
79766D GF 0	SAN FRANCISCO CALIF CITY&CNTY.....		10/12/2016.....	FTN FINANCIAL CAPITAL MARKETS.....		11,513,900	10,000,000	25,000
79766D HB 8	SAN FRANCISCO CALIF CITY&CNTY.....		10/11/2016.....	Tax Free Exchange.....		1,278,829	1,245,000	.0
79766D HC 6	SAN FRANCISCO CALIF CITY&CNTY SAN FRANCI.....		10/11/2016.....	Tax Free Exchange.....		1,260,150	1,230,000	.0
79766D HM 4	SAN FRANCISCO CALIF CITY&CNTY.....		10/11/2016.....	Tax Free Exchange.....		1,715,377	1,670,000	.0
79766D HN 2	SAN FRANCISCO CALIF CITY&CNTY SAN FRANCI.....		10/11/2016.....	Tax Free Exchange.....		1,695,567	1,655,000	.0
87638Q PP 8	TARRANT CNTY TEX CULTURAL ED F.....		04/07/2016.....	CITIGROUP GLOBAL MARKETS INC/.....		2,345,440	2,000,000	.0
87638Q PR 4	TARRANT CNTY TEX CULTURAL ED F.....		04/07/2016.....	CITIGROUP GLOBAL MARKETS INC/.....		2,633,500	2,500,000	.0
91523N RL 2	UNIVERSITY OF WASHINGTON.....		10/19/2016.....	BANK OF AMERICA N.A.....		4,850,120	4,000,000	.0

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
917393 BN 9	UTAH CNTY UTAH 4.000% 05/15/47.....		06/30/2016.....	JP MORGAN SECURITIES LTD LDN.....		8,417,275	7,750,000	0
944514 SX 7	WAYNE CNTY MICH ARPT AUTH.....		01/05/2016.....	CITIGROUP GLOBAL MARKETS INC/.....		5,595,950	5,000,000	57,639
944514 TE 8	WAYNE CNTY MICH ARPT AUTH.....		06/08/2016.....	CITIGROUP GLOBAL MARKETS INC/.....		4,763,960	4,000,000	6,667
97712D QP 4	WISCONSIN ST HEALTH & EDL FACS.....		05/25/2016.....	WELLS FARGO & CO.....		4,140,563	3,805,000	8,456
97712D QT 6	WISCONSIN ST HEALTH & EDL FACS.....		05/19/2016.....	WELLS FARGO & CO.....		3,840,900	3,500,000	5,056
97712D RA 6	WISCONSIN ST HEALTH & EDL FACS.....		04/27/2016.....	MORGAN STANLEY & CO.....		3,753,715	3,500,000	0
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					257,996,054	235,694,438	407,605

Bonds - Industrial and Miscellaneous

00773V AA 4	AEGEAN MARINE PETROLEUM NETWORK.....	D.....	12/14/2016.....	OAKTREE CAPITAL.....		75,019	75,000	0
007800 AA 3	AEROJET ROCKETDYNE INC.....		12/12/2016.....	OAKTREE CAPITAL.....		136,906	135,000	1
00809Y AB 4	AES ANDRES BV/DOMINICAN POWER.....	D.....	05/04/2016.....	CITIGROUP GLOBAL MARKETS INC/.....		293,952	300,000	0
00971T AG 6	AKAMAI TECH INC. 0.000% 02/15/19.....		10/31/2016.....	OAKTREE CAPITAL.....		190,052	180,000	0
01988P AD 0	ALLSCRIPTS HEALTHCARE SOLUTION.....		08/23/2016.....	OAKTREE CAPITAL.....		241,107	230,000	791
02155F AC 9	ALTICE US FIN I CORP 5.500% 05/15/26.....		04/19/2016.....	JP MORGAN SECURITIES LTD LDN.....		267,000	267,000	0
032359 AG 6	AMTRUST FINANCIAL SERVICES INC.....		08/26/2016.....	OAKTREE CAPITAL.....		16,823	20,000	111
03674X AF 3	ANTERO RESOURCES CORP 5.625% 06/01/23.....		03/08/2016.....	Tax Free Exchange.....		1,000,000	1,000,000	0
03762U AA 3	APOLLO COMMERCIAL REAL ESTATE.....		11/02/2016.....	OAKTREE CAPITAL.....		168,173	162,000	851
04269X AA 3	ARRAY BIOPHARMA INC. 3.000% 06/01/20.....		09/26/2016.....	OAKTREE CAPITAL.....		107,163	100,000	983
09061G AE 1	BIOMARIN PHARMACEUTICAL INC.....		04/08/2016.....	OAKTREE CAPITAL.....		559,806	470,000	1,738
09238E AA 2	BLACKHAWK NETWORK HOLDINGS INC.....		12/15/2016.....	OAKTREE CAPITAL.....		401,926	395,000	1,661
09257W AA 8	BLACKSTONE MORTGAGE TRUST INC.....		10/13/2016.....	OAKTREE CAPITAL.....		49,372	45,000	666
1248EP BP 7	CCO HOLDINGS LLC 5.875% 04/01/24.....		02/04/2016.....	DEUTSCHE BANK SECURITIES INC.....		500,000	500,000	0
126117 AT 7	CNA FINANCIAL CORP 4.500% 03/01/26.....		02/19/2016.....	JP MORGAN SECURITIES LTD LDN.....		12,196,950	12,200,000	0
126349 AE 9	CSG SYST INTL INC. 4.250% 03/15/36.....		11/28/2016.....	OAKTREE CAPITAL.....		243,185	225,000	1,269
14161H AG 3	CARDTRONICS 1.000% 12/01/20.....		08/09/2016.....	OAKTREE CAPITAL.....		166,638	168,000	623
14313* AB 9	CARMAX AUTO SUPERSTORES INC.....		04/27/2016.....	BANK OF AMERICA N.A.....		800,000	800,000	0
14313* AC 7	CARMAX AUTO SUPERSTORES INC.....		06/22/2016.....	BANK OF AMERICA N.A.....		3,000,000	3,000,000	0
16411R AG 4	CHENIERE ENERGY INC. 4.250% 03/15/45.....		08/30/2016.....	OAKTREE CAPITAL.....		90,857	160,000	1,440
165167 CR 6	CHESAPEAKE ENERGY CORPORATION.....		12/01/2016.....	OAKTREE CAPITAL.....		257,443	250,000	1,050
17322A AF 9	CITIGROUP COMMERCIAL MORTGAGE.....		03/29/2016.....	ISSUING COMPANY.....		1,008,287	984,842	0
17322A AG 7	CGCMT_14-GC19 4.805% 03/01/47.....		03/29/2016.....	ISSUING COMPANY.....		770,466	757,579	0
17322A AH 5	CITIGROUP COMMERCIAL MORTGAGE.....		03/29/2016.....	ISSUING COMPANY.....		762,006	757,579	0
177376 AD 2	CITRIX SYST INC 0.500% 04/15/19.....		05/13/2016.....	OAKTREE CAPITAL.....		618,585	550,000	1,246
189464 AB 6	CLOVIS ONCOLOGY INC 2.500% 09/15/21.....		12/21/2016.....	OAKTREE CAPITAL.....		89,873	95,000	576
19624R AA 4	COLONY CAPITAL INC 5.000% 04/15/23.....		11/01/2016.....	OAKTREE CAPITAL.....		31,746	32,000	188
22112E AC 2	COSAN LUXEMBOURG SA 7.000% 01/20/27.....	C.....	12/15/2016.....	Various.....		1,486,830	1,500,000	17,461
232806 AL 3	CYPRESS SEMICONDUCTOR CORP.....		09/20/2016.....	OAKTREE CAPITAL.....		488,731	455,000	1,438
249908 AA 2	DEPOMED INC. 2.500% 09/01/21.....		04/08/2016.....	OAKTREE CAPITAL.....		404,993	365,000	1,065
25470M AA 7	DISH NETWORK CORP 3.375% 08/15/26.....		10/17/2016.....	OAKTREE CAPITAL.....		384,023	372,000	468
267475 AB 7	DYCOM INDUSTRIES INC 0.750% 09/15/21.....		09/16/2016.....	Tax Free Exchange.....		361,843	365,000	0
286082 AC 6	ELECTRONICS FOR IMAGING INC. Electronics.....		04/05/2016.....	OAKTREE CAPITAL.....		278,659	270,000	208
292554 AF 9	ENCORE CAP GRP 3.000% 07/01/20.....		11/14/2016.....	OAKTREE CAPITAL.....		243,270	305,000	2,607
29359W AA 3	ENSCO JERSEY FINANCE LTD.....	D.....	12/20/2016.....	OAKTREE CAPITAL.....		244,441	240,000	15
29404K AA 4	ENVESTNET INC 1.750% 12/15/19.....		09/02/2016.....	OAKTREE CAPITAL.....		116,097	118,000	385
30050B AA 9	EVOLENT HEALTH INC EVOLENT HEALTH INC.....		11/30/2016.....	OAKTREE CAPITAL.....		130,713	130,000	0
302301 AB 2	EZCORP INC. 2.125% 06/15/19.....		08/17/2016.....	OAKTREE CAPITAL.....		187,836	205,000	447

E13.1

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
31787A AM 3	FINISAR CORP 0.500% 12/15/33.....		11/10/2016.....	OAKTREE CAPITAL.....		247,930	215,000	344
31787A AN 1	FINISAR CORP 0.500% 12/15/36.....		12/16/2016.....	OAKTREE CAPITAL.....		171,100	170,000	0
369300 AL 2	GENL CABLE CORP 4.500% 11/15/29.....		12/16/2016.....	OAKTREE CAPITAL.....		178,548	235,000	354
393222 AE 4	GREEN PLAINS REN GREEN PLAINS INC.....		09/29/2016.....	Various.....		95,789	95,000	28
421924 BL 4	HEALTHSOUTH CORPORATION.....		04/05/2016.....	OAKTREE CAPITAL.....		207,045	190,000	1,341
42330P AH 0	HELIX ENERGY SOLUTIONS GROUP I.....		11/09/2016.....	OAKTREE CAPITAL.....		171,123	165,000	51
42703M AB 9	HERBALIFE LTD 2.000% 08/15/19.....	D.....	04/06/2016.....	OAKTREE CAPITAL.....		326,625	325,000	1,011
44052T AB 7	HORIZON PHARMA INC 2.500% 03/15/22.....	C.....	11/28/2016.....	OAKTREE CAPITAL.....		602,151	635,000	1,778
447462 AB 8	HURON CONSUL 1.250% 10/01/19.....		09/13/2016.....	OAKTREE CAPITAL.....		209,366	214,000	129
45772F AD 9	INPHI CORP 0.750% 09/01/21.....		09/16/2016.....	OAKTREE CAPITAL.....		247,022	245,000	17
45784P AE 1	INSULET CORP 1.250% 09/15/21.....		09/22/2016.....	OAKTREE CAPITAL.....		236,454	235,000	30
458118 AC 0	INTEGRATED DEVICE TECH INC.....		11/21/2016.....	OAKTREE CAPITAL.....		293,087	282,000	28
458660 AD 9	INTERDIGITAL INC 1.500% 03/01/20.....		08/05/2016.....	OAKTREE CAPITAL.....		523,053	498,000	1,479
46333X AD 0	IRONWOOD PHARMACEUTICALS INC.....		11/14/2016.....	Various.....		12,073	10,000	95
46333X AD 0	IRONWOOD PHARMACEUTICALS INC.....		06/27/2016.....	Various.....		401,562	415,000	0
464337 AJ 3	ISIS PHARMACEUTICALS INC.....		12/21/2016.....	OAKTREE CAPITAL.....		85,042	80,000	93
48123V AC 6	J2 GLOBAL INC 3.250% 06/15/29.....		04/04/2016.....	OAKTREE CAPITAL.....		336,505	310,000	3,134
493723 AA 8	KEYW HOLDING CORP 2.500% 07/15/19.....		12/07/2016.....	OAKTREE CAPITAL.....		122,249	115,000	1,164
49926D AA 7	KNOWLES CORP 3.250% 11/01/21.....		06/23/2016.....	OAKTREE CAPITAL.....		107,614	105,000	155
530610 AD 6	LIBERTY INTERACTIVE LLC.....		12/15/2016.....	OAKTREE CAPITAL.....		304,067	295,000	230
531229 AB 8	LIBERTY MEDIA CORP 1.375% 10/15/23.....		04/06/2016.....	OAKTREE CAPITAL.....		412,175	415,000	2,790
531229 AC 6	LIBERTY MEDIA CORP 2.250% 09/30/46.....		10/20/2016.....	OAKTREE CAPITAL.....		220,178	215,000	468
538034 AJ 8	LIVE NATION ENTERTAINMENT INC.....		11/10/2016.....	OAKTREE CAPITAL.....		249,608	231,000	2,257
552848 AB 9	MGIC INVESTMENT CORPORATION.....		12/22/2016.....	OAKTREE CAPITAL.....		89,574	71,000	1,376
55608B AB 1	MACQUARIE INFRASTRUCTURE CO.....		11/14/2016.....	OAKTREE CAPITAL.....		372,380	370,000	158
561233 AC 1	MALLINCKRODT INTERNATIONAL FIN.....	D.....	09/19/2016.....	CITIGROUP GLOBAL MARKETS INC/.....		613,170	648,000	15,543
58471A AB 1	MEDIDATA SOLUTIONS INC.....		04/22/2016.....	OAKTREE CAPITAL.....		21,836	20,000	48
595017 AD 6	MICROCHIP TECH INC 1.625% 02/15/25.....		06/01/2016.....	OAKTREE CAPITAL.....		545,086	530,000	1,510
595112 AY 9	MICRON TECHNOLOGY INC 3.000% 11/15/43.....		11/29/2016.....	OAKTREE CAPITAL.....		777,120	928,000	5,354
62942X AD 0	NRG YIELD INC 3.250% 06/01/20.....		11/04/2016.....	OAKTREE CAPITAL.....		131,295	135,000	1,926
64157F AA 1	STAG FURNITURE HOLDINGS PLC.....		08/09/2016.....	OAKTREE CAPITAL.....		257,838	250,000	82
67020Y AG 5	NUANCE COMMUNICATIONS INC.....		11/22/2016.....	OAKTREE CAPITAL.....		60,467	60,000	63
67020Y AK 6	NUANCE COMMUNICATIONS INC.....		12/09/2016.....	Tax Free Exchange.....		131,327	140,000	0
67054K AA 7	NUMERICABLE GROUP SA 7.375% 05/01/26.....	C.....	04/06/2016.....	JP MORGAN SECURITIES LTD LDN.....		500,000	500,000	0
670704 AF 2	NUVASIVE 2.250% 03/15/21.....		11/28/2016.....	OAKTREE CAPITAL.....		349,696	320,000	613
674215 AJ 7	OASIS PETROLEUM INC 2.625% 09/15/23.....		11/10/2016.....	OAKTREE CAPITAL.....		24,000	20,000	83
682189 AK 1	ON SEMICONDUCTOR CORP 1.000% 12/01/20.....		11/28/2016.....	OAKTREE CAPITAL.....		352,375	350,000	1,162
69327R AD 3	PDC ENERGY INC DELAWARE.....		09/22/2016.....	OAKTREE CAPITAL.....		197,665	192,000	6
69393@ AA 6	DIEBOLD INC 04/05/23.....		05/11/2016.....	JP MORGAN SECURITIES LTD LDN.....		8,843,175	8,932,500	0
70338P AB 6	PATTERN ENERGY GROUP INC.....		09/23/2016.....	Tax Free Exchange.....		156,293	170,000	0
71645W AS 0	PETROBRAS INTL FINANCE COMPANY.....	D.....	10/14/2016.....	UBS SECURITIES LLC.....		145,708	167,000	2,568
71647N AA 7	PETROBRAS GLOBAL FINANCE BV.....	D.....	10/19/2016.....	Various.....		234,500	300,000	7,156
71647N AF 6	PETROBRAS GLOBAL FINANCE BV.....	D.....	05/03/2016.....	Various.....		1,027,500	1,300,000	25,995
71647N AM 1	PETROBRAS GLOBAL FINANCE BV.....	C.....	04/28/2016.....	BARCLAYS BANK PLC - LNBR.....		174,950	200,000	1,597
73640Q AB 1	PORTFOLIO RECOVERY ASSOC INC.....		09/20/2016.....	OAKTREE CAPITAL.....		358,302	440,000	2,571
741503 AS 5	PRICELINE.COM 0.350% 06/15/20.....		04/04/2016.....	OAKTREE CAPITAL.....		420,438	350,000	381

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
741503 AX 4	PRICELINE.COM 0.900% 09/15/21		11/10/2016	OAKTREE CAPITAL		372,271	345,000	505
74264* AC 0	PRISA LHC LLC 3.750% 04/01/26		06/01/2016	JP MORGAN SECURITIES LTD LDN		1,300,000	1,300,000	0
74264* AD 8	PRISA LHC LLC 3.850% 04/01/28		06/01/2016	JP MORGAN SECURITIES LTD LDN		2,400,000	2,400,000	0
743424 AD 5	PROOFPOINT INC 0.750% 06/15/20		11/28/2016	Various		18,390	15,000	52
743424 AD 5	PROOFPOINT INC 0.750% 06/15/20		06/17/2016	Various		385,551	395,000	0
779376 AD 4	ROVI CORP 0.500% 03/01/20		09/20/2016	OAKTREE CAPITAL		242,276	250,000	156
78454L AM 2	SM ENERGY CO 1.500% 07/01/21		12/09/2016	OAKTREE CAPITAL		129,414	125,000	76
80918T AA 7	SCORPIO TANKERS INC 2.375% 07/01/19	C	05/16/2016	OAKTREE CAPITAL		345,822	415,000	2,961
81170Y AB 5	SEACOR HOLDINGS INC 3.000% 11/15/28		12/08/2016	OAKTREE CAPITAL		336,315	430,000	3,996
82823L AC 0	SILVER STANDARD RESOURCES INC	A	11/18/2016	Various		190,870	200,000	1,709
82823L AC 0	SILVER STANDARD RESOURCES INC	A	11/09/2016	Various		79,181	75,000	0
84760C AA 5	SPECTRANETICS CORP 2.625% 06/01/34		11/21/2016	OAKTREE CAPITAL		206,278	230,000	2,267
84762N BG 5	SPECTRUM BRANDS INC SPECTRUM BRANDS INC		10/06/2016	Tax Free Exchange		1,381,461	1,386,923	0
85571B AA 3	STARWOOD PROPERTY TRUST INC		11/03/2016	OAKTREE CAPITAL		5,427	5,000	42
864909 AA 4	SUCAMPO PHARMACEUTICALS INC		12/21/2016	OAKTREE CAPITAL		110,000	110,000	0
87157B AA 1	SYNCHRONOSS TECH 0.750% 08/15/19		09/21/2016	OAKTREE CAPITAL		82,953	79,000	93
87264A AK 1	T-MOBILE USA INC T-MOBILE USA INC		10/13/2016	Tax Free Exchange		2,000,000	2,000,000	0
87264A AL 9	T-MOBILE USA INC T-MOBILE USA INC		10/13/2016	Tax Free Exchange		1,000,000	1,000,000	0
880770 AF 9	TERADYNE INC 1.250% 12/15/23		12/08/2016	OAKTREE CAPITAL		193,298	190,000	1
901109 AC 2	TUTOR PERINI CORP 2.875% 06/15/21		08/05/2016	OAKTREE CAPITAL		324,899	310,000	545
92240M BC 1	VECTOR GRP LTD 5.500% 04/15/20		04/06/2016	OAKTREE CAPITAL		219,520	200,000	836
947075 AH 0	WEATHERFORD INTERNATIONAL LTD	C	12/01/2016	OAKTREE CAPITAL		390,926	375,000	4,179
94986R Z7 9	WELLS FARGO & COMPANY 0.250% 11/06/23		10/28/2016	OAKTREE CAPITAL		245,000	245,000	0
98156Q AA 6	WORLD WRESTLING ENTERTAINMENT		12/13/2016	OAKTREE CAPITAL		85,106	85,000	0
98235T AE 7	WRIGHT MEDICAL GROUP NV	C	09/20/2016	OAKTREE CAPITAL		382,038	365,000	2,328
98954M AA 9	ZILLOW GROUP INC 2.000% 12/01/21		12/07/2016	OAKTREE CAPITAL		75,313	75,000	0
A1R56Z AB 9	BUWOG BAUEN UND WOHNEN GMBH	B	10/04/2016	OAKTREE CAPITAL		927,032	896,520	0
A8428R AD 8	STEINHOFF FINANCE HOLDING GMBH	B	02/04/2016	OAKTREE CAPITAL		534,741	558,500	3,432
B6346B AJ 2	BEKAERT SA NV 0.000% 06/09/21	B	05/19/2016	OAKTREE CAPITAL		112,470	112,050	0
000000 00 0	UBISOFT ENTERTAINMENT SA	B	11/21/2016	OAKTREE CAPITAL		380,994	366,531	0
000000 00 0	CORPORACION ECONOMICA DELTA SA	B	11/22/2016	OAKTREE CAPITAL		423,071	423,600	0
000000 00 0	MIRAIT HOLDINGS CORP 0.000% 12/30/21	B	12/15/2016	OAKTREE CAPITAL		352,351	337,339	0
E35471 AA 4	SACYR SA 4.000% 05/08/19	B	12/22/2016	OAKTREE CAPITAL		92,801	104,565	557
E6271Z AB 2	INDRA SISTEMAS SA 0.000% 10/07/23	B	09/30/2016	OAKTREE CAPITAL		446,711	449,520	0
E7650Q AA 3	NH HOTEL GROUP SA 4.000% 11/08/18	B	02/04/2016	OAKTREE CAPITAL		705,386	670,200	0
F58485 AW 7	LVMH MOET HENNESSY LOUIS VUITT	D	02/04/2016	OAKTREE CAPITAL		832,749	800,000	0
F6527B AS 9	NEXITY SA 0.125% 01/01/23	B	05/27/2016	OAKTREE CAPITAL		385,317	380,568	0
F92124 BF 6	TOTAL SA 0.500% 12/02/22	D	12/15/2016	OAKTREE CAPITAL		823,800	800,000	106
G17466 AA 4	BW GROUP LTD 1.750% 09/10/19	C	12/07/2016	OAKTREE CAPITAL		540,750	600,000	2,589
G2967L AG 8	AVAGO TECHNOLOGIES HOLDINGS PT AVAGO TEC	D	08/02/2016	Tax Free Exchange		4,689,737	4,734,872	0
G3R324 AA 9	GLANBIA CO OPERATIVE SOCIETY L	B	08/24/2016	OAKTREE CAPITAL		696,572	672,435	330
G4788H AA 3	INMARSAT PLC 3.875% 09/09/23	D	09/20/2016	OAKTREE CAPITAL		828,900	800,000	451
J23426 AA 7	IIDA CO LTD 0.000% 06/18/20	B	10/25/2016	OAKTREE CAPITAL		203,126	191,177	0
J30977 AC 6	KANSAI PAINT CO LTD 0.000% 06/17/22	B	11/24/2016	OAKTREE CAPITAL		569,446	552,343	0
J31975 BL 8	KEIHAN ELECTRIC RAILWAY CO LTD	B	10/26/2016	OAKTREE CAPITAL		655,130	628,527	0
J3893W AE 3	LIXIL GROUP CORP 0.000% 03/04/22	B	11/24/2016	OAKTREE CAPITAL		367,378	353,248	0

E13.3

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
J49162 AK 6	NHK SPRING CO LTD 0.000% 09/20/19	D	10/26/2016	OAKTREE CAPITAL		156,850	150,000	0
J67588 AB 9	RESORT TRUST INC 0.000% 12/01/21	B	06/09/2016	OAKTREE CAPITAL		98,248	93,928	0
J72768 AG 9	SHIMIZU CORP 0.000% 10/16/20	B	10/25/2016	OAKTREE CAPITAL		100,081	95,589	0
J76379 AV 8	SONY CORP 0.000% 09/30/22	B	12/16/2016	OAKTREE CAPITAL		980,400	930,654	0
J78529 AM 6	SUZUKI MOTOR CORP 0.000% 03/31/23	B	06/10/2016	OAKTREE CAPITAL		563,890	534,458	0
L4669Z AA 1	GVM DEBENTURES LUX 1 SA	B	06/15/2016	OAKTREE CAPITAL		290,268	339,840	4,141
L7999A AB 8	SAF-HOLLAND SA 1.000% 09/12/20	B	07/14/2016	OAKTREE CAPITAL		355,205	333,135	1,159
N0280E AC 9	AIRBUS GROUP NV 0.000% 06/14/21	B	07/25/2016	OAKTREE CAPITAL		231,582	222,090	0
N6667A AA 1	OCI NV 3.875% 09/25/18	B	05/26/2016	OAKTREE CAPITAL		209,150	223,690	1,555
N72482 AB 3	QIAGEN N.V. 0.875% 03/19/21	D	12/12/2016	OAKTREE CAPITAL		470,400	400,000	826
N8T23V AD 3	SIEMENS FINANCIERINGSMAATSCHAP	D	12/08/2016	OAKTREE CAPITAL		579,750	500,000	2,658
R8993Q AA 3	TELENOR EAST HOLDING II AS	D	10/26/2016	OAKTREE CAPITAL		1,044,800	1,000,000	103
S6873K AA 4	REMGRO JERSEY GBP LTD 2.625% 03/22/21	B	03/21/2016	OAKTREE CAPITAL		430,773	428,980	21
T0783G AE 6	AZIMUT HOLDING SPA 2.125% 11/25/20	B	12/12/2016	OAKTREE CAPITAL		770,814	742,595	828
W7S15G AC 1	REAL ESTATE CREDIT INVESTMENTS	B	09/29/2016	OAKTREE CAPITAL		472,957	467,118	0
X0742X AA 2	BRAIT SE 2.750% 09/18/20	B	10/26/2016	OAKTREE CAPITAL		654,468	641,530	963
X61161 AW 9	OUTOKUMPU OYJ 3.250% 02/26/20	B	10/26/2016	OAKTREE CAPITAL		114,295	109,175	607
Y1781M AA 5	CAPITALAND LTD 2.800% 06/08/25	B	12/07/2016	OAKTREE CAPITAL		688,203	704,945	54
3899999	Total - Bonds - Industrial and Miscellaneous					85,198,737	85,228,145	162,582
8399997	Total - Bonds - Part 3					400,952,788	373,167,583	779,143
8399998	Total - Bonds - Summary Item from Part 5					265,866,423	258,750,598	389,325
8399999	Total - Bonds					666,819,211	631,918,181	1,168,468
Preferred Stocks - Industrial and Miscellaneous								
077454 20 5	BELDEN INC		07/21/2016	OAKTREE CAPITAL	1,300.000	131,658	0.00	0
56262P 10 9	MANDATORY EXCHANGEABLE TRUST		08/11/2016	OAKTREE CAPITAL	300.000	34,730	0.00	0
845467 20 8	SOUTHWESTERN ENERGY COMPANY SOUTHWESTERN		06/29/2016	OAKTREE CAPITAL	5,400.000	158,510	0.00	0
98212B 20 2	WPX ENERGY INC		09/07/2016	OAKTREE CAPITAL	720.000	40,060	0.00	0
8499999	Total - Preferred Stocks - Industrial and Miscellaneous					364,958	XXX	0
8999997	Total - Preferred Stocks - Part 3					364,958	XXX	0
8999998	Total - Preferred Stocks - Summary Item from Part 5					2,440,377	XXX	0
8999999	Total - Preferred Stocks					2,805,335	XXX	0
9799998	Total - Common Stocks - Summary Item from Part 5					8,842	XXX	0
9799999	Total - Common Stocks					8,842	XXX	0
9899999	Total - Preferred and Common Stocks					2,814,177	XXX	0
9999999	Total - Bonds, Preferred and Common Stocks					669,633,388	XXX	1,168,468

E13.4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
36225B	QJ 0		12/01/2016	PAYDOWN		26,296	26,296	25,835	25,997	0	300	0	300	0	26,296	0	0	0	1,045	10/15/2025
36225B	QL 5		12/01/2016	PAYDOWN		19,674	19,674	19,237	19,396	0	278	0	278	0	19,674	0	0	0	686	12/15/2025
36225B	QN 1		12/01/2016	PAYDOWN		34,195	34,195	33,281	33,599	0	596	0	596	0	34,195	0	0	0	1,418	12/15/2025
36225B	QP 6		12/01/2016	PAYDOWN		6,668	6,668	6,609	6,635	0	33	0	33	0	6,668	0	0	0	262	12/15/2019
36225B	QR 2		12/01/2016	PAYDOWN		212	212	215	214	0	(2)	0	(2)	0	212	0	0	0	9	12/15/2030
36225B	QV 3		12/01/2016	PAYDOWN		3,974	3,974	3,911	3,944	0	31	0	31	0	3,974	0	0	0	144	12/15/2019
912828	M8 0		03/08/2016	Various		77,234,781	75,000,000	74,402,524	74,402,747	0	11,302	0	11,302	0	74,414,050	0	2,820,731	2,820,731	338,251	11/30/2022
0599999	Total - Bonds - U.S. Government					77,325,800	75,091,019	74,491,612	74,492,532	0	12,538	0	12,538	0	74,505,069	0	2,820,731	2,820,731	341,815	XXX
Bonds - All Other Government																				
05970A	AA 0		06/08/2016	BANK OF AMERICA N.A.		2,068,000	2,000,000	1,994,380	1,994,478	0	205	0	205	0	1,994,683	0	73,317	73,317	58,090	10/14/2025
25714P	BY 3		01/22/2016	DEUTSCHE BANK AG LONDON		288,000	300,000	314,250	299,250	13,350	(104)	0	13,246	0	312,496	0	(24,496)	(24,496)	4,847	04/18/2024
682051	AC 1		06/29/2016	J.P. MORGAN SEC INC		1,490,625	1,500,000	1,497,405	1,497,405	0	11	0	11	0	1,497,416	0	(6,791)	(6,791)	3,958	06/15/2026
1099999	Total - Bonds - All Other Government					3,846,625	3,800,000	3,806,035	3,791,133	13,350	112	0	13,462	0	3,804,595	0	42,030	42,030	66,895	XXX
Bonds - U.S. States, Territories and Possessions																				
373383	GG 7		08/01/2016	Maturity		7,000,000	7,000,000	7,014,770	7,000,790	0	(790)	0	(790)	0	7,000,000	0	0	0	402,500	08/01/2016
1799999	Total - Bonds - U.S. States, Territories & Possessions					7,000,000	7,000,000	7,014,770	7,000,790	0	(790)	0	(790)	0	7,000,000	0	0	0	402,500	XXX
Bonds - U.S. Political Subdivisions of States																				
233433	3Z 2		10/01/2016	Maturity		1,550,000	1,550,000	2,043,257	1,579,529	0	(29,529)	0	(29,529)	0	1,550,000	0	0	0	120,125	10/01/2016
233433	4X 6		10/01/2016	Maturity		2,551,000	2,551,000	3,170,000	2,588,058	0	(37,058)	0	(37,058)	0	2,551,000	0	0	0	181,759	10/01/2016
251129	D2 5		07/21/2016	Tax Free Exchange		20,898,092	17,845,000	22,002,885	20,971,779	0	(73,687)	0	(73,687)	0	20,898,092	0	0	0	955,647	05/01/2029
2499999	Total - Bonds - U.S. Political Subdivisions of States					24,999,092	21,946,000	27,216,142	25,139,366	0	(140,274)	0	(140,274)	0	24,999,092	0	0	0	1,257,531	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
01030R	FA 5		06/20/2016	Call	100.0000	7,815,000	7,815,000	7,815,000	7,815,000	0	0	0	0	0	7,815,000	0	0	0	299,525	10/01/2038
011832	S8 6		06/01/2016	Call	100.0000	7,410,000	7,410,000	7,469,206	7,422,918	0	(12,918)	0	(12,918)	0	7,410,000	0	0	0	173,766	12/01/2037
01852L	BC 3		04/01/2016	Call	100.0000	16,000,000	16,000,000	15,742,500	15,876,394	0	123,606	0	123,606	0	16,000,000	0	0	0	388,000	04/01/2021
13033A	CE 9		10/01/2016	Redemption	100.0000	600,000	600,000	583,386	594,428	0	5,572	0	5,572	0	600,000	0	0	0	34,500	10/01/2023
17131H	BL 1		06/01/2016	Call	102.0000	3,825,000	3,750,000	3,728,325	3,733,360	0	91,640	0	91,640	0	3,825,000	0	0	0	93,750	12/01/2027
31283H	NA 9		12/01/2016	Paydown		213	213	214	213	0	0	0	0	0	213	0	0	0	7	12/01/2030
31283H	NE 1		12/01/2016	Paydown		8	8	8	8	0	0	0	0	0	8	0	0	0	0	10/01/2030
3128MJ	YG 9		12/01/2016	Paydown		372,471	372,471	382,525	382,525	0	(10,054)	0	(10,054)	0	372,471	0	0	0	3,813	06/01/2046
3138WH	6L 1		12/01/2016	Paydown		93,056	93,056	96,734	96,734	0	(3,679)	0	(3,679)	0	93,056	0	0	0	335	10/01/2046
3138WH	LU 4		12/01/2016	Paydown		504,751	504,751	523,995	523,995	0	(19,244)	0	(19,244)	0	504,751	0	0	0	3,461	07/01/2046
31402C	5L 2		12/01/2016	Paydown		6,545	6,545	6,276	6,328	0	217	0	217	0	6,545	0	0	0	199	12/01/2031
3140FB	K4 1		12/01/2016	Paydown		201,373	201,373	210,057	210,057	0	(8,684)	0	(8,684)	0	201,373	0	0	0	994	08/01/2046
3140FD	WH 5		12/01/2016	Paydown		6,808	6,808	7,110	7,110	0	(302)	0	(302)	0	6,808	0	0	0	25	09/01/2046
339733	DP 9		06/20/2016	Call	99.9921	6,114,515	6,115,000	6,094,049	6,093,354	0	21,161	0	21,161	0	6,114,515	0	0	0	365,127	04/01/2038

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
43232E BX 6	HILLSBOROUGH CNTY FLA HSG FIN Hillsborou...		07/01/2016	Redemption 100.0000.....		195,000	195,000	190,969	192,554	0	2,446	0	2,446	0	195,000	0	0	0	7,006	01/01/2039.
45129Y SA 5	IDAHO HSG & FIN ASSN Idaho Housing & Fin....		01/04/2016	Various.....		610,000	610,000	610,000	610,000	0	0	0	0	0	610,000	0	0	0	15,632	01/01/2029.
45201Y QU 4	ILLINOIS HSG DEV AUTH Illinois Housing D.....		02/01/2016	Call 100.0000.....		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	7,500	08/01/2036.
45201Y UH 8	ILLINOIS HSG DEV AUTH Illinois Housing D.....		05/02/2016	Call 100.0000.....		570,000	570,000	570,000	570,000	0	0	0	0	0	570,000	0	0	0	15,966	08/01/2032.
45202H AB 9	Illinois Fin Illinois Finance Authority.....		05/18/2016	Call 101.0000.....		4,545,000	4,500,000	4,186,125	4,262,658	0	282,342	0	282,342	0	4,545,000	0	0	0	181,169	08/01/2029.
45202Q BD 4	ILLINOIS FIN AUTH STUDENT HSG Illinois F.....		05/12/2016	CITIGROUP GLOBAL MARKETS INC/.....		2,494,700	2,470,000	2,530,713	2,485,974	0	(7,141)	0	(7,141)	0	2,478,833	0	15,867	15,867	67,239	05/01/2025.
45202Q BE 2	ILLINOIS FIN AUTH STUDENT HSG Illinois F.....		05/13/2016	CITIGROUP GLOBAL MARKETS INC/.....		22,115,074	21,945,000	19,667,248	20,241,675	0	36,240	0	36,240	0	20,277,916	0	1,837,158	1,837,158	598,912	05/01/2030.
454795 BT 1	INDIANA HEALTH & EDL FAC FING IN HEALTH.....		11/15/2016	Redemption 100.0000.....		5,000,000	5,000,000	5,010,900	5,002,095	0	(2,095)	0	(2,095)	0	5,000,000	0	0	0	250,000	11/15/2039.
454806 AX 8	INDIANA HOUSING & COMMUNITY DE Indiana H.....		07/11/2016	Call 100.0000.....		1,615,000	1,615,000	1,615,000	1,615,000	0	0	0	0	0	1,615,000	0	0	0	74,822	01/01/2037.
454806 BZ 2	INDIANA HOUSING & COMMUNITY DE.....		07/11/2016	Call 100.0000.....		4,945,000	4,945,000	4,977,093	4,975,932	0	(30,932)	0	(30,932)	0	4,945,000	0	0	0	229,658	07/01/2037.
45528S JK 3	INDIANAPOLIS AIRPORT AUTHORITY Indianapo...		01/04/2016	Call 100.0000.....		7,100,000	7,100,000	7,395,076	7,100,000	0	0	0	0	0	7,100,000	0	0	0	186,375	01/01/2029.
45528S QX 7	INDIANAPOLIS AIRPORT AUTHORITY Indianapo...		07/01/2016	Call 100.0000.....		7,460,000	7,460,000	7,619,719	7,474,584	0	(14,584)	0	(14,584)	0	7,460,000	0	0	0	373,000	01/01/2020.
45528S QZ 2	INDIANAPOLIS AIRPORT AUTHORITY Indianapo...		07/01/2016	Call 100.0000.....		5,390,000	5,390,000	5,514,779	5,401,853	0	(11,853)	0	(11,853)	0	5,390,000	0	0	0	269,500	01/01/2022.
462590 JJ 0	IOWA STUDENT LN LIQUIDITY CORP IOWA STU...		12/01/2016	Call 100.0000.....		515,000	515,000	515,000	515,000	0	0	0	0	0	515,000	0	0	0	20,405	12/01/2023.
462590 JK 7	IOWA STUDENT LN LIQUIDITY CORP IOWA STU...		12/01/2016	Call 100.0000.....		515,000	515,000	515,000	515,000	0	0	0	0	0	515,000	0	0	0	20,790	12/01/2024.
462590 JM 3	IOWA STUDENT LN LIQUIDITY CORP IOWA STU...		12/01/2016	Call 100.0000.....		1,025,000	1,025,000	1,025,000	1,025,000	0	0	0	0	0	1,025,000	0	0	0	42,700	12/01/2026.
462590 JN 1	IOWA STUDENT LN LIQUIDITY CORP IOWA STU...		12/01/2016	Call 100.0000.....		505,000	505,000	505,000	505,000	0	0	0	0	0	505,000	0	0	0	21,375	12/01/2027.
478271 GX 1	JOHNSON CITY TENN HEALTH & EDL Johnson C		07/01/2016	Call 100.0000.....		4,650,000	4,650,000	4,500,365	4,451,855	0	198,145	0	198,145	0	4,650,000	0	0	0	255,750	07/01/2036.
525184 BT 3	LOS ANGELES CALIF HBR DEPT Los Angeles C		10/13/2016	Call 104.2392.....		14,718,582	14,120,000	16,133,512	15,167,724	0	(449,142)	0	(449,142)	0	14,718,582	0	0	0	1,622,875	08/01/2021.
525184 EF 0	GWINNETT CNTY GA HSG AUTH Gwinnett Count...		09/01/2016	Call 100.0000.....		180,000	180,000	182,635	182,408	0	(2,408)	0	(2,408)	0	180,000	0	0	0	12,142	03/01/2037.
525184 NX 1	WISCONSIN HSG & ECONOMIC DEV A Wisconsin		06/01/2016	Call 100.0000.....		2,385,000	2,385,000	2,441,310	2,434,149	0	(49,149)	0	(49,149)	0	2,385,000	0	0	0	107,997	09/01/2037.
57563R GR 4	MASSACHUSETTS EDL FING AUTH Massachusetts		07/01/2016	Call 100.0000.....		395,000	395,000	395,000	395,000	0	0	0	0	0	395,000	0	0	0	17,400	01/01/2028.
57563R JC 4	MASSACHUSETTS EDL FING AUTH Massachusetts		07/01/2016	Call 100.0000.....		285,000	285,000	286,069	285,509	0	(509)	0	(509)	0	285,000	0	0	0	11,970	01/01/2031.
57583H AL 1	MASSACHUSETTS ST DEV FIN AGY Massachusetts		08/01/2016	Call 100.0000.....		8,000,000	8,000,000	7,604,080	7,648,406	0	351,594	0	351,594	0	8,000,000	0	0	0	400,000	02/01/2036.
57587A DN 5	MASSACHUSETTS ST HSG FIN AGY.....		11/01/2016	Call 100.0000.....		780,000	780,000	780,000	780,000	0	0	0	0	0	780,000	0	0	0	30,745	12/01/2034.
57587A DP 0	MASSACHUSETTS ST HSG FIN AGY.....		11/01/2016	Call 100.0000.....		660,000	660,000	660,000	660,000	0	0	0	0	0	660,000	0	0	0	27,225	12/01/2039.
59465M PW 9	MICHIGAN STATE HOUSING DEVELOP Michigan		10/01/2016	Call 100.0000.....		2,075,000	2,075,000	2,116,853	2,075,168	0	(168)	0	(168)	0	2,075,000	0	0	0	106,344	04/01/2031.
59465M QG 3	MICHIGAN STATE HOUSING DEVELOP Michigan		07/21/2016	Tax Free Exchange.....		1,500,000	1,500,000	1,502,340	1,500,556	0	(556)	0	(556)	0	1,500,000	0	0	0	74,156	04/01/2036.
59465M QH 1	MICHIGAN STATE HOUSING DEVELOP Michigan		07/21/2016	Tax Free Exchange.....		1,380,000	1,380,000	1,381,187	1,380,468	0	(468)	0	(468)	0	1,380,000	0	0	0	69,259	10/01/2042.

E14.1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
64468T 6X 0	NEW HAMPSHIRE ST HSG FIN AUTH.....		01/04/2016	Call 100.0000.....		3,070,000	3,070,000	2,953,985	2,962,055	0	107,945	0	107,945	0	3,070,000	0	0	0	77,518	07/01/2036.
64469D BY 6	NEW HAMPSHIRE ST HSG FIN AUTH.....		01/04/2016	Call 100.0000.....		7,885,000	7,885,000	7,778,079	7,785,137	0	99,863	0	99,863	0	7,885,000	0	0	0	195,154	01/01/2037.
646080 HH 7	NEW JERSEY ST HIGHER ED ASSIST New Jerse		10/03/2016	Call 100.0000.....		1,800,000	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	0	0	52,252	06/01/2030.
646139 2K 0	NEW JERSEY ST TURNPIKE AUTHORI New Jerse		01/01/2016	Maturity.....		430,000	430,000	445,686	430,000	0	0	0	0	0	430,000	0	0	0	13,975	01/01/2016.
646139 2L 8	NEW JERSEY ST TURNPIKE AUTHORI New Jerse		01/01/2016	Maturity.....		815,000	815,000	844,730	815,000	0	0	0	0	0	815,000	0	0	0	26,488	01/01/2016.
646139 F8 3	NEW JERSEY ST TURNPIKE AUTHORI New Jerse		01/01/2016	Redemption 100.0000.....		425,000	425,000	480,413	425,000	0	0	0	0	0	425,000	0	0	0	13,813	01/01/2016.
646139 YC 3	NEW JERSEY ST TURNPIKE AUTHORI NEW JERSE		01/01/2016	Redemption 100.0000.....		270,000	270,000	313,624	270,000	0	0	0	0	0	270,000	0	0	0	8,775	01/01/2016.
647200 MY 7	NEW MEXICO MTG FIN AUTH New Mexico Mortg		07/01/2016	Call 100.0000.....		705,000	705,000	705,000	705,000	0	0	0	0	0	705,000	0	0	0	35,250	07/01/2037.
64983Q L8 0	NEW YORK STATE DORMITORY AUTH New York S		07/01/2016	Call 100.0000.....		8,000,000	8,000,000	8,143,040	8,014,458	0	(14,458)	0	(14,458)	0	8,000,000	0	0	0	400,000	07/01/2031.
65486M AS 6	NJB PPTYS LEASE REV WA NJB Properties -.....		12/01/2016	Call 100.0000.....		4,000,000	4,000,000	4,135,520	4,023,065	0	(23,065)	0	(23,065)	0	4,000,000	0	0	0	200,000	12/01/2027.
658207 AP 0	NORTH CAROLINA HSG FIN AGY North Carolin.		01/04/2016	Call 100.0000.....		4,425,000	4,425,000	4,431,284	4,425,000	0	0	0	0	0	4,425,000	0	0	0	108,413	01/01/2038.
662903 EG 4	NORTH TEX MUN WTR DIST TEX North Texas M		09/01/2016	Call 100.0000.....		10,000,000	10,000,000	10,334,100	10,038,170	0	(38,170)	0	(38,170)	0	10,000,000	0	0	0	500,000	09/01/2035.
686087 EJ 2	OREGON ST HSG & CMNTY SVCS DEP Oregon St		04/01/2016	Call 100.0000.....		510,000	510,000	524,025	513,875	0	(3,875)	0	(3,875)	0	510,000	0	0	0	22,472	01/01/2038.
74529J AS 4	PUERTO RICO SALES TAX FING COR Puerto Ri	C	10/06/2016	GOLDMAN SACHS & COMPANY.....		12,400,000	20,000,000	15,000,000	8,533,600	6,485,676	56,773	0	6,542,449	0	15,076,050	0	(2,676,050)	(2,676,050)	248,056	08/01/2057.
762212 4P 0	RHODE ISLAND HSG & MTG FIN COR.....		10/14/2016	Call 100.0000.....		10,000,000	10,000,000	10,074,600	10,028,443	0	(28,443)	0	(28,443)	0	10,000,000	0	0	0	497,330	10/01/2036.
762315 HU 6	RHODE ISLAND ST STUDENT LN AUT Rhode Isl		07/06/2016	Call 100.0000.....		1,580,000	1,580,000	1,580,000	1,580,000	0	0	0	0	0	1,580,000	0	0	0	37,845	06/01/2028.
765639 AB 5	RICKENBACHER OHIO PORT AUTH		07/01/2016	Call 100.0000.....		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	3,359	01/01/2032.
79020F AM 8	ST JOHN BAPTIST PARISH LA St John Baptis.....		01/15/2016	CITIGROUP GLOBAL MARKETS INC/.....		9,321,875	9,500,000	9,576,000	9,513,321	0	(501)	0	(501)	0	9,512,820	0	(190,945)	(190,945)	67,622	06/01/2037.
796842 DF 6	SAN BERNARDINO CNTY CALIF SING SAN BERNA		11/01/2016	Call 45.4489.....		149,981	330,000	70,262	141,624	0	8,358	0	8,358	0	149,981	0	0	0	0	05/01/2031.
79765A 4H 6	SAN FRANCISCO CALIF CITY&CNTY San Franci		10/11/2016	Tax Free Exchange.....		2,994,206	2,915,000	3,110,043	3,009,971	0	(15,765)	0	(15,765)	0	2,994,206	0	0	0	72,875	05/01/2025.
79765A 4J 2	SAN FRANCISCO CALIF CITY&CNTY San Franci		10/11/2016	Tax Free Exchange.....		2,955,717	2,885,000	3,058,735	2,969,767	0	(14,051)	0	(14,051)	0	2,955,717	0	0	0	72,125	05/01/2026.
876385 EA 9	TARRANT CNTY TEX HEALTH FACS D TARRANT C		09/01/2016	Redemption 100.0000.....		400,000	400,000	456,740	421,380	0	(21,380)	0	(21,380)	0	400,000	0	0	0	24,000	09/01/2024.
880443 BN 5	TENNESSEE ENERGY ACQUISITION C Tennessee		12/15/2016	GOLDMAN SACHS & COMPANY.....		5,975,748	5,400,000	5,930,604	5,649,921	0	(38,578)	0	(38,578)	0	5,611,343	0	364,405	364,405	369,338	09/01/2021.
880459 5L 2	TENNESSEE HSG DEV AGY Tennessee Housing		01/04/2016	Call 100.0000.....		1,010,000	1,010,000	1,010,000	1,010,000	0	0	0	0	0	1,010,000	0	0	0	24,745	07/01/2031.
880459 5N 8	TENNESSEE HSG DEV AGY Tennessee Housing		01/04/2016	Call 100.0000.....		1,275,000	1,275,000	1,275,000	1,275,000	0	0	0	0	0	1,275,000	0	0	0	31,556	01/01/2037.
88045R DN 9	TENNESSEE HSG DEV AGY Tennessee Housing		11/01/2016	Call 100.0000.....		1,215,000	1,215,000	1,218,038	1,215,434	0	(434)	0	(434)	0	1,215,000	0	0	0	63,716	07/01/2038.
928077 FU 5	VIRGINIA PORT AUTH VA PORT AUTHORITY.....		07/01/2016	Call 100.0000.....		2,000,000	2,000,000	2,020,640	2,001,953	0	(1,953)	0	(1,953)	0	2,000,000	0	0	0	100,000	07/01/2025.
928077 FV 3	VIRGINIA PORT AUTH VA PORT AUTHORITY.....		07/01/2016	Call 100.0000.....		5,200,000	5,200,000	5,346,900	5,213,984	0	(13,984)	0	(13,984)	0	5,200,000	0	0	0	260,000	07/01/2026.
928827 DF 8	VOLUSIA CNTY FLA ARPT SYS VOLUSIA CNTY F		10/01/2016	Maturity.....		1,890,000	1,890,000	2,197,031	1,910,866	0	(20,866)	0	(20,866)	0	1,890,000	0	0	0	132,300	10/01/2016.

E14.2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
956597 BQ 0	WEST VIRGINIA ST BLDG COMM WEST VIRGINI		07/01/2016	Redemption 100.0000		1,175,000	1,175,000	1,151,054	1,171,849	0	3,151	0	3,151	0	1,175,000	0	0	0	63,156	07/01/2018.
98322P 3P 2	WYOMING CMNTY DEV AUTH		10/06/2016	Call 100.0000		9,795,000	9,795,000	9,894,125	9,816,174	0	(21,174)	0	(21,174)	0	9,795,000	0	0	0	390,031	06/01/2031.
000000 00 0	SUMMARY ADJUSTMENT		12/31/2016	VARIOUS		6,517	6,517	6,517	6,517	0	0	0	0	0	6,521	0	0	0	0	01/01/2018.
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					256,627,140	262,946,742	259,346,133	250,282,556	6,485,676	508,470	0	6,994,146	0	257,276,709	0	(649,565)	(649,565)	10,593,578	XXX
Bonds - Industrial and Miscellaneous																				
00115* AA 0	AES ILUMINA LLC 6.000% 03/26/32		12/30/2016	Redemption 100.0000		171,467	171,467	171,467	146,598	24,868	0	0	24,868	0	171,467	0	0	0	6,281	03/26/2032.
00762V AE 9	AECON GROUP INC 5.500% 12/31/18		02/18/2016	OAKTREE CAPITAL		23,699	23,364	25,151	23,860	0	(61)	0	(61)	1,188	24,988	(847)	(442)	(1,289)	(338)	12/31/2018.
01988P AD 0	ALLSCRIPTS HEALTHCARE SOLUTION		12/22/2016	OAKTREE CAPITAL		172,174	175,000	183,628	183,628	0	(1,191)	0	(1,191)	0	182,437	0	(10,264)	(10,264)	1,892	07/01/2020.
02155F AA 3	ALTICE US FIN I CORP 5.375% 07/15/23		04/20/2016	BARCLAYS CAPITAL INC		270,338	267,000	267,000	267,000	0	0	0	0	0	267,000	0	3,338	3,338	12,478	07/15/2023.
02377A AA 6	AMERICAN AIRLINES 3.700% 10/01/26		10/01/2016	Redemption 100.0000		78,439	78,439	78,439	78,439	0	0	0	0	0	78,439	0	0	0	2,171	10/01/2026.
03674X AD 8	ANTERO RESOURCES CORP 5.625% 06/01/23		03/08/2016	Tax Free Exchange		1,000,000	1,000,000	1,000,000	775,000	225,000	0	0	225,000	0	1,000,000	0	0	0	0	06/01/2023.
04269X AA 3	ARRAY BIOPHARMA INC. 3.000% 06/01/20		12/09/2016	OAKTREE CAPITAL		34,509	25,000	26,791	26,791	0	(98)	0	(98)	0	26,693	0	7,816	7,816	399	06/01/2020.
05330A AA 5	RUTA DEL MAIPO SOCIEDAD CONCES AUTOPISTA	D	12/15/2016	Redemption 100.0000		735,859	735,859	794,727	773,144	0	(37,285)	0	(37,285)	0	735,859	0	0	0	44,199	06/15/2022.
05542Y AA 7	B COMMUNICATIONS LTD 7.375% 02/15/21	D	10/25/2016	DIRECT		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	33,290	02/15/2021.
05990T AU 1	BANC OF AMERICA FUNDING CORP		12/01/2016	Paydown		564,843	564,843	564,843	564,843	0	0	0	0	0	564,843	0	0	0	11,592	02/01/2037.
060505 CS 1	BANK OF AMERICA CORP 5.625% 10/14/2016		10/14/2016	Maturity		371,000	371,000	371,000	371,000	0	0	0	0	0	371,000	0	0	0	20,869	10/14/2016.
06849U AD 7	BARRICK PD AUSTRALIA FINANCE P BARRICK A	D	05/19/2016	JP MORGAN SECURITIES LTD LDN		357,304	375,000	365,891	366,701	0	62	0	62	0	366,763	0	(9,459)	(9,459)	13,573	10/15/2039.
09061G AE 1	BIOMARIN PHARMACEUTICAL INC		12/16/2016	OAKTREE CAPITAL		134,642	110,000	132,396	132,396	0	(4,338)	0	(4,338)	0	128,059	0	6,583	6,583	782	10/15/2018.
1248EP AZ 6	CCO HOLDINGS LLC/CCO HOLDINGS CCO HLDGS		02/05/2016	JP MORGAN SECURITIES LTD LDN		489,063	500,000	491,250	493,306	0	84	0	84	0	493,390	0	(4,327)	(4,327)	12,457	02/15/2023.
12543K AN 4	CHS/COMMUNITY HEALTH SYSTEMS I		12/30/2016	Redemption 100.0000		40,270	40,270	40,270	39,470	799	0	0	799	0	40,270	0	0	0	1,490	01/27/2021.
126694 3B 2	CWHL_06-8 CWHL 2006-8 1A1		12/01/2016	Paydown		202,287	180,158	180,281	174,033	106	28,147	0	28,253	0	202,287	0	0	0	7,367	05/01/2036.
13134M BE 2	CALPINE CORP 01/19/24		12/30/2016	Redemption 100.0000		40,000	40,000	39,800	37,925	1,881	194	0	2,075	0	40,000	0	0	0	889	01/19/2024.
136635 AE 9	CANADIAN SOLAR INC 4.250% 02/15/19	A	12/19/2016	OAKTREE CAPITAL		569,155	605,000	501,991	508,560	0	24,275	0	24,275	0	532,835	0	36,320	36,320	32,362	02/15/2019.
14161H AG 3	CARDTRONICS 1.000% 12/01/20		12/09/2016	OAKTREE CAPITAL		28,626	25,000	24,038	24,038	0	124	0	124	0	24,161	0	4,465	4,465	246	12/01/2020.
15135U AF 6	CENOVUS ENERGY INC CENOVUS ENERGY INC 6	A	02/23/2016	Various		491,025	695,000	692,359	692,650	0	(291)	0	(291)	0	692,359	0	(201,334)	(201,334)	13,105	11/15/2039.
163851 A* 9	CHEMOURS COMPANY LLC 05/07/22		04/18/2016	Various		8,557,801	8,955,000	8,918,931	8,182,631	736,498	1,591	0	738,089	0	8,920,721	0	(362,920)	(362,920)	84,886	05/07/2022.
16387P AD 5	CHEMTRADE LOGISTICS INCOME FUN		12/13/2016	OAKTREE CAPITAL		487,107	482,156	482,016	455,041	3,976	(700)	0	3,276	22,861	481,178	3,027	2,902	5,929	24,460	06/30/2021.
165167 CQ 8	CHESAPEAKE ENERGY CORPORATION		04/12/2016	Various		459,365	846,000	406,080	406,758	0	2,049	0	2,049	0	408,807	0	50,558	50,558	17,848	12/15/2022.
17178F AA 4	CIELO SA GTD-by-Cielo SA	C	12/15/2016	Various		911,450	1,000,000	931,250	937,686	0	5,122	0	5,122	0	942,808	0	(31,358)	(31,358)	29,354	11/16/2022.
17322A AF 9	CITIGROUP COMMERCIAL MORTGAGE		10/26/2016	Basis Adjustment		0	984,842	1,610	0	0	(1,610)	0	(1,610)	0	0	0	0	0	0	03/01/2047.
17322A AG 7	CGCMT_14-GC19 4.805% 03/01/47		10/26/2016	Basis Adjustment		0	757,579	881	0	0	(881)	0	(881)	0	0	0	0	0	0	03/01/2047.
17322A AH 5	CITIGROUP COMMERCIAL MORTGAGE		10/26/2016	Basis Adjustment		0	757,579	(55)	0	0	55	0	55	0	0	0	0	0	0	03/01/2047.
17322A AL 6	CITIGROUP COMMERCIAL MORTGAGE		03/29/2016	ISSUING COMPANY		2,540,759	2,500,000	2,548,470	2,541,227	0	(921)	0	(921)	0	2,540,305	0	454	454	29,181	03/01/2047.
177376 AD 2	CITRIX SYST INC 0.500% 04/15/19		12/22/2016	OAKTREE CAPITAL		369,737	325,000	364,713	364,713	0	(7,995)	0	(7,995)	0	356,718	0	13,019	13,019	1,741	04/15/2019.
18883# AA 8	TCW 02/06/20		12/30/2016	Redemption 100.0000		30,000	30,000	30,072	29,250	802	(52)	0	750	0	30,000	0	0	0	571	02/06/2020.
20337C AB 1	COMMSCOPE INC 05/21/22		12/30/2016	Redemption 100.0000		20,000	20,000	20,013	19,831	186	(17)	0	169	0	20,000	0	0	0	482	05/21/2022.
21244* AA 0	CONVATEC INC 06/04/20		10/31/2016	Redemption 100.0000		995,000	995,000	992,513	978,002	14,631	2,366	0	16,997	0	995,000	0	0	0	35,494	06/04/2020.

E14.3

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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	Contractual Maturity Date
22112E AA 6	COSAN LUXEMBOURG SA COSAN LUXEMBOURG SA	D	06/21/2016	DIRECT.....		991,559	1,000,000	988,390	821,250	169,821	488	0	170,309	0	991,559	0	0	0	38,333	03/14/2023.
23290R AB 7	DH CORP 5.000% 09/30/20.....		12/12/2016	OAKTREE CAPITAL.....		646,654	657,709	705,063	646,390	22,843	(9,409)	0	13,434	33,330	693,154	(4,528)	(41,972)	(46,500)	30,562	09/30/2020.
247367 AX 3	DELTA AIR LINES 2002-1 CLASS G Delta Air.....		01/02/2016	Redemption 100.0000.....		10,930	10,930	9,755	10,127	0	803	0	803	0	10,930	0	0	0	367	01/02/2023.
249908 AA 2	DEPOMED INC. 2.500% 09/01/21.....		12/29/2016	OAKTREE CAPITAL.....		132,100	105,000	117,589	117,589	0	(1,443)	0	(1,443)	0	116,146	0	15,954	15,954	1,930	09/01/2021.
25470M AA 7	DISH NETWORK CORP 3.375% 08/15/26.....		12/16/2016	OAKTREE CAPITAL.....		5,703	5,000	5,206	5,206	0	(7)	0	(7)	0	5,200	0	503	503	62	08/15/2026.
267475 AB 7	DYCOM INDUSTRIES INC 0.750% 09/15/21.....		11/29/2016	OAKTREE CAPITAL.....		239,490	226,000	221,914	221,914	0	112	0	112	0	222,026	0	17,464	17,464	242	09/15/2021.
27876G BE 7	DISH DBS CORP Dish Network Corp 7.125% 2.....		02/01/2016	Maturity.....		1,550,000	1,550,000	1,540,301	1,549,888	0	112	0	112	0	1,550,000	0	0	0	55,219	02/01/2016.
286082 AC 6	ELECTRONICS FOR IMAGING INC. Electronics.....		12/16/2016	OAKTREE CAPITAL.....		26,525	25,000	25,802	25,802	0	(167)	0	(167)	0	25,635	0	890	890	151	09/01/2019.
286181 AA 0	ELEMENT FINANCIAL CORP.....		06/14/2016	OAKTREE CAPITAL.....		240,674	217,053	257,240	242,733	0	(6,481)	0	(6,481)	12,089	248,341	7,303	(14,971)	(7,668)	5,160	06/30/2019.
286181 AB 8	ELEMENT FINANCIAL CORP.....		12/06/2016	OAKTREE CAPITAL.....		684,148	671,221	737,749	692,403	0	(9,129)	0	(9,129)	43,026	726,300	(13,111)	(29,041)	(42,152)	23,573	06/30/2020.
292554 AF 9	ENCORE CAP GRP 3.000% 07/01/20.....		08/05/2016	OAKTREE CAPITAL.....		26,615	35,000	27,849	27,849	0	468	0	468	0	28,318	0	(1,702)	(1,702)	639	07/01/2020.
31787A AM 3	FINISAR CORP 0.500% 12/15/33.....		12/16/2016	OAKTREE CAPITAL.....		42,438	35,000	39,830	39,830	0	(575)	0	(575)	0	39,255	0	3,182	3,182	90	12/15/2033.
413875 C* 4	HARRIS CORPORATION 02/24/18.....		06/13/2016	Various.....		970,769	973,077	973,077	973,077	0	0	0	0	0	973,077	0	(2,308)	(2,308)	7,790	02/24/2018.
421924 BL 4	HEALTHSOUTH CORPORATION.....		12/16/2016	OAKTREE CAPITAL.....		30,096	25,000	27,243	27,243	0	(603)	0	(603)	0	26,640	0	3,456	3,456	528	12/01/2043.
44043V AD 0	HORIZON PHARMA INC 04/29/21.....		09/30/2016	Redemption 100.0000.....		30,000	30,000	29,944	27,825	2,119	56	0	2,175	0	30,000	0	0	0	684	04/29/2021.
44052T AB 7	HORIZON PHARMA INC 2.500% 03/15/22.....	C	11/03/2016	OAKTREE CAPITAL.....		95,995	105,000	97,609	97,609	0	648	0	648	0	98,257	0	(2,262)	(2,262)	1,699	03/15/2022.
447462 AB 8	HURON CONSUL 1.250% 10/01/19.....		12/05/2016	OAKTREE CAPITAL.....		68,557	70,000	68,250	68,250	0	320	0	320	0	68,570	0	(13)	(13)	588	10/01/2019.
45784P AE 1	INSULET CORP 1.250% 09/15/21.....		12/16/2016	OAKTREE CAPITAL.....		4,660	5,000	5,050	5,050	0	(3)	0	(3)	0	5,047	0	(387)	(387)	17	09/15/2021.
458204 AP 9	INTELSAT LUXEMBOURG SA INTELSAT LUXEMBOU	D	08/04/2016	WELLS FARGO & CO.....		133,750	500,000	500,000	232,500	267,500	0	0	267,500	0	500,000	0	(366,250)	(366,250)	26,694	06/01/2021.
458660 AD 9	INTERDIGITAL INC 1.500% 03/01/20.....		12/22/2016	OAKTREE CAPITAL.....		129,136	95,000	97,571	97,571	0	(458)	0	(458)	0	97,113	0	32,023	32,023	1,144	03/01/2020.
46333X AD 0	IRONWOOD PHARMACEUTICALS INC.....		10/13/2016	OAKTREE CAPITAL.....		113,624	100,000	96,210	96,210	0	178	0	178	0	96,388	0	17,236	17,236	757	06/15/2022.
46556L AK 0	ITAU UNIBANCO HOLDING SA.....	C	04/29/2016	J.P. MORGAN SEC INC.....		985,000	1,000,000	999,710	949,188	50,578	32	0	50,610	0	999,798	0	(14,798)	(14,798)	12,469	05/26/2018.
471109 AB 4	JARDEN CORP JARDEN CORP 7.5% 05/01/2017.....		04/15/2016	Call 100.0000.....		500,000	500,000	495,000	498,881	0	1,119	0	1,119	0	500,000	0	0	0	17,083	05/01/2017.
48123V AC 6	J2 GLOBAL INC 3.250% 06/15/29.....		10/13/2016	OAKTREE CAPITAL.....		103,597	90,000	97,695	97,695	0	(714)	0	(714)	0	96,981	0	6,616	6,616	2,374	06/15/2029.
52524V AQ 2	LEHMAN XS TRUST LXS_07-15N.....		12/27/2016	Paydown.....		1,035,414	1,519,492	1,042,751	1,044,677	0	(9,263)	0	(9,263)	0	1,035,414	0	0	0	12,374	08/26/2047.
527298 BD 4	LEVEL 3 FINANCING INC 5.375% 08/15/22.....		11/29/2016	Redemption 100.0000.....		7,500	7,500	7,458	7,463	0	37	0	37	0	7,500	0	0	0	403	08/15/2022.
531229 AB 8	LIBERTY MEDIA CORP 1.375% 10/15/23.....		12/14/2016	OAKTREE CAPITAL.....		172,535	160,000	158,911	158,911	0	84	0	84	0	158,995	0	13,540	13,540	2,410	10/15/2023.
531229 AC 6	LIBERTY MEDIA CORP 2.250% 09/30/46.....		12/22/2016	OAKTREE CAPITAL.....		42,255	40,000	40,000	40,000	0	0	0	0	0	40,000	0	2,255	2,255	319	09/30/2046.
532716 AM 9	Ltd Brands Inc LIMITED BRANDS 6.9% 07/15.....		07/16/2016	Call 105.9600.....		158,940	150,000	151,500	150,371	0	8,569	0	8,569	0	158,940	0	0	0	10,379	07/15/2017.
561233 AA 5	MALLINCKRODT INTERNATIONAL FIN.....	C	09/19/2016	CITIGROUP GLOBAL MARKETS INC/.....		631,800	648,000	648,000	625,320	22,680	0	0	22,680	0	648,000	0	(16,200)	(16,200)	42,539	08/01/2022.
58471A AB 1	MEDIDATA SOLUTIONS INC.....		11/01/2016	OAKTREE CAPITAL.....		5,455	5,000	5,459	5,459	0	(108)	0	(108)	0	5,351	0	103	103	38	08/01/2018.
591709 AM 2	METROPCS WIRELESS INC METROPCS WIRELESS		10/13/2016	Tax Free Exchange.....		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	125,000	04/01/2021.
591709 AP 5	METROPCS WIRELESS INC METROPCS WIRELESS		10/13/2016	Tax Free Exchange.....		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	66,250	04/01/2023.
595017 AD 6	MICROCHIP TECH INC 1.625% 02/15/25.....		11/01/2016	OAKTREE CAPITAL.....		330,495	270,000	274,964	274,964	0	(267)	0	(267)	0	274,697	0	55,798	55,798	2,908	02/15/2025.
60315G AE 8	MINERALS TECH INC. 05/09/21.....		12/29/2016	Redemption 100.0000.....		135,889	135,889	136,394	135,719	606	(437)	0	169	0	135,889	0	0	0	2,943	05/09/2021.
62952Q AB 6	NXP SEMICONDUCTORS NV 1.000% 12/01/19.....	D	12/09/2016	OAKTREE CAPITAL.....		843,577	743,000	815,808	814,278	0	(16,650)	0	(16,650)	0	797,629	0	45,948	45,948	7,286	12/01/2019.
641423 BM 9	NEVADA PWR CO NEVADA POWER CO. 5.95% 3/1		03/15/2016	Maturity.....		200,000	200,000	199,482	199,987	0	13	0	13	0	200,000	0	0	0	5,950	03/15/2016.

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
64157F	AA 1 STAG FURNITURE HOLDINGS PLC.....		11/02/2016	OAKTREE CAPITAL.....		94,011	80,000	80,000	80,000	0	0	0	0	0	80,000	0	14,011	14,011	516	06/01/2021
67001B	AQ 6 NOVELIS INC 05/18/22.....		12/30/2016	Redemption 100.0000.....		50,000	50,000	49,750	47,609	2,149	242	0	2,391	50,000	0	0	0	1,267	05/18/2022	
67054L	AC 1 NUMERICABLE GROUP SA 6.250% 05/15/24...	C	04/07/2016	JP MORGAN SECURITIES LTD LDN.....		485,000	500,000	500,000	482,500	17,500	0	0	17,500	500,000	0	(15,000)	(15,000)	20,573	05/15/2024	
670704	AF 2 NUVASIVE 2.250% 03/15/21.....		12/16/2016	OAKTREE CAPITAL.....		69,261	55,000	59,008	59,008	0	(487)	0	(487)	58,521	0	10,740	10,740	829	03/15/2021	
67572W	AE 6 OCTAGON INVESTMENT PARTNERS X OCT10 2006	D	10/18/2016	Paydown.....		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	2,000,000	0	0	0	13,613	10/18/2020	
675758	AC 0 ODEBRECHT FINANCE LTD 7.000% 04/21/20.	D	10/14/2016	IMPERIAL CAPITAL LLC.....		241,250	500,000	476,875	488,285	0	1,892	0	1,892	490,177	0	(248,927)	(248,927)	34,806	04/21/2020	
68389F	CG 7 OPTION ONE MORTGAGE LOAN TRUST OOMLT 200		12/27/2016	Paydown.....		12,891	12,891	12,866	12,891	0	0	0	0	12,891	0	0	0	88	08/25/2032	
69073K	AP 7 OWENS-BROCKWAY GLASS CONTAINER.....		11/04/2016	Redemption 100.0000.....		997,500	997,500	995,006	995,047	0	2,453	0	2,453	997,500	0	0	0	37,300	08/05/2022	
69327R	AD 3 PDC ENERGY INC DELAWARE.....		12/14/2016	OAKTREE CAPITAL.....		41,088	35,000	35,000	35,000	0	0	0	0	35,000	0	6,088	6,088	104	09/15/2021	
69393@	AA 6 DIEBOLD INC 04/05/23.....		12/30/2016	Redemption 100.0000.....		1,808,831	1,808,831	1,790,743	1,790,743	0	18,088	0	18,088	1,808,831	0	0	0	47,577	04/05/2023	
70338P	AB 6 PATTERN ENERGY GROUP INC.....		12/01/2016	OAKTREE CAPITAL.....		9,725	10,000	9,107	9,107	0	43	0	43	9,149	0	576	576	157	07/15/2020	
73640Q	AB 1 PORTFOLIO RECOVERY ASSOC INC.....		11/15/2016	OAKTREE CAPITAL.....		3,560	4,000	3,223	3,223	0	93	0	93	3,315	0	245	245	96	08/01/2020	
741503	AS 5 PRICELINE.COM 0.350% 06/15/20.....		11/08/2016	OAKTREE CAPITAL.....		383,538	300,000	360,375	360,375	0	(8,722)	0	(8,722)	351,653	0	31,884	31,884	918	06/15/2020	
74876W	AP 0 QUINTILES TRANSNATIONAL CORP.....		10/03/2016	Redemption 100.0000.....		8,955,000	8,955,000	8,932,613	8,921,419	10,753	22,829	0	33,582	8,955,000	0	0	0	223,360	04/29/2022	
74958E	AC 0 RESIDENTIAL ASSET SECURITIES C RFMSI 200		12/01/2016	Paydown.....		65,181	65,181	64,983	60,844	4,137	201	0	4,338	65,181	0	0	0	2,072	12/01/2036	
779376	AD 4 ROVI CORP 0.500% 03/01/20.....		12/14/2016	OAKTREE CAPITAL.....		65,063	65,000	59,638	59,638	0	691	0	691	60,329	0	4,734	4,734	209	03/01/2020	
78709W	AE 9 SCIENCE APPLICATIONS INTERNATI.....		08/23/2016	Redemption 100.0000.....		1,990,000	1,990,000	1,985,025	1,984,784	0	5,216	0	5,216	1,990,000	0	0	0	30,602	04/21/2022	
79575@	AK 3 SALTCHUK RESOURCES INC 4.270% 6/25/2028		12/25/2016	Redemption 100.0000.....		62,500	62,500	62,500	62,500	0	0	0	0	62,500	0	0	0	2,669	06/25/2028	
808194	B* 4 A. SCHULMAN INC 05/11/22.....		11/30/2016	Redemption 100.0000.....		124,286	124,286	123,975	122,888	1,090	308	0	1,398	124,286	0	0	0	3,682	05/11/2022	
80918T	AA 7 SCORPIO TANKERS INC 2.375% 07/01/19.....	C	10/13/2016	OAKTREE CAPITAL.....		299,304	369,000	359,994	329,909	29,681	1,380	0	31,061	360,971	0	(61,667)	(61,667)	5,716	07/01/2019	
81170Y	AB 5 SEACOR HOLDINGS INC 3.000% 11/15/28.....		11/02/2016	OAKTREE CAPITAL.....		65,876	85,000	65,450	65,450	0	641	0	641	66,091	0	(215)	(215)	2,493	11/15/2028	
82823L	AC 0 SILVER STANDARD RESOURCES INC.....	A	12/20/2016	OAKTREE CAPITAL.....		4,525	5,000	5,291	5,291	0	(10)	0	(10)	5,280	0	(755)	(755)	56	02/01/2033	
82926#	AF 2 SINCLAIR TELEVISION GROUP INC.....		12/30/2016	Redemption 100.0000.....		30,000	30,000	29,963	29,700	262	38	0	300	30,000	0	0	0	665	07/31/2021	
84760C	AA 5 SPECTRANETICS CORP 2.625% 06/01/34.....		12/16/2016	OAKTREE CAPITAL.....		10,310	10,000	8,725	8,725	0	31	0	31	8,756	0	1,554	1,554	277	06/01/2034	
84762N	BB 6 SPECTRUM BRANDS INC 06/09/22.....		10/06/2016	Various.....		1,682,607	1,688,069	1,683,698	1,679,327	3,944	(663)	0	3,281	1,682,607	0	0	0	54,657	06/09/2022	
84762N	BG 5 SPECTRUM BRANDS INC SPECTRUM BRANDS INC		12/30/2016	Redemption 100.0000.....		3,511	3,511	3,497	3,497	0	14	0	14	3,511	0	0	0	18	06/23/2022	
848609	AA 1 SPIRITS OF ST. LOUIS BASKETBALL.....		12/31/2016	Redemption 100.0000.....		64,200	64,200	64,200	64,200	0	0	0	0	64,200	0	0	0	2,141	03/31/2033	
86614D	AG 3 SUMMIT MATERIALS LLC 06/24/22.....		12/30/2016	Redemption 100.0000.....		10,000	10,000	9,950	9,869	83	48	0	131	10,000	0	0	0	257	06/24/2022	
86828P	AG 8 SUPERIOR PLUS CORP 6.000% 06/30/19.....		12/16/2016	OAKTREE CAPITAL.....		309,937	301,678	306,756	288,355	2,933	(3,640)	0	(707)	302,155	2,429	5,352	7,781	16,451	06/30/2019	
87157B	AA 1 SYNCHRONOSS TECH 0.750% 08/15/19.....		12/16/2016	OAKTREE CAPITAL.....		5,463	5,000	5,065	5,065	0	(11)	0	(11)	5,054	0	408	408	32	08/15/2019	
88031N	AA 5 TENASKA ALABAMA Tenaska Alabama Partners.		12/30/2016	Redemption 100.0000.....		266,543	266,543	271,683	268,641	0	(2,098)	0	(2,098)	266,543	0	0	0	11,661	06/30/2021	
893570	BW 0 Transcontinental Gas Pipe Line TRANSCONT.....		04/15/2016	Maturity.....		200,000	200,000	200,000	200,000	0	0	0	0	200,000	0	0	0	6,400	04/15/2016	
901109	AC 2 TUTOR PERINI CORP 2.875% 06/15/21.....		10/20/2016	OAKTREE CAPITAL.....		79,187	80,000	80,313	80,313	0	(21)	0	(21)	80,291	0	(1,104)	(1,104)	811	06/15/2021	
909287	AA 2 UAL PASS THROUGH TRUST SERIES UAL Corp C		07/02/2016	Redemption 100.0000.....		12,413	12,413	10,800	11,278	0	1,136	0	1,136	12,413	0	0	0	621	01/02/2024	
92976B	DX 7 WACHOVIA BANK COMMERCIAL MORTG.....		01/01/2016	Paydown.....		1,256,780	1,256,780	1,330,223	1,256,780	0	0	0	0	1,256,780	0	0	0	5,776	01/01/2045	
94353@	AB 0 WAVEDIVISION HOLDINGS LLC.....		12/30/2016	Redemption 100.0000.....		20,388	20,388	20,439	20,083	349	(44)	0	305	20,388	0	0	0	536	09/10/2019	
947075	AH 0 WEATHERFORD INTERNATIONAL LTD.....	C	11/03/2016	OAKTREE CAPITAL.....		77,903	75,000	75,000	75,000	0	0	0	0	75,000	0	2,903	2,903	1,795	07/01/2021	

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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
95235L	AT 7 WEST CORP 11/20/21		06/17/2016	Redemption 100.0000		2,000,000	2,000,000	1,980,000	1,980,123	0	19,877	0	19,877	0	2,000,000	0	0	0	44,579	11/20/2021
000000	00 0 BAOSTEEL HONG KONG INVESTMENT	D	02/04/2016	OAKTREE CAPITAL		598,931	600,000	598,900	598,931	0	37	0	37	0	598,967	0	(46,967)	(46,967)	0	12/01/2018
C6901L	AD 9 BURGER KING WORLDWIDE INC.		12/30/2016	Redemption 100.0000		5,019	5,019	5,007	4,985	22	13	0	35	0	5,019	0	0	0	119	12/12/2021
E2R224	AA 5 CAJA DE AHORROS Y PENSIONES DE	B	03/24/2016	OAKTREE CAPITAL		775,577	772,595	819,479	773,786	16,726	(2,958)	0	13,768	24,815	812,369	(12,134)	(24,657)	(36,791)	2,185	11/25/2017
E7650Q	AA 3 NH HOTEL GROUP SA 4.000% 11/08/18	B	12/07/2016	OAKTREE CAPITAL		581,269	535,670	674,338	644,604	0	(33,918)	0	(33,918)	20,235	630,920	(27,629)	(22,022)	(49,651)	23,438	11/08/2018
F1453Y	AC 3 CEGEDIM 6.750% 04/01/20	B	04/04/2016	Call 105.0625		1,195,769	1,138,150	1,467,914	1,129,021	0	15,683	0	15,683	313,667	1,458,371	(262,602)	0	(262,602)	38,289	04/01/2020
F58485	AW 7 LVMH MOET HENNESSY LOUIS VUITT	D	12/08/2016	OAKTREE CAPITAL		260,499	248,000	258,069	258,069	0	(1,683)	0	(1,683)	0	256,385	0	4,114	4,114	0	02/16/2021
G2967*	AA 8 AVAGO TECHNOLOGIES LTD	C	02/01/2016	Redemption 100.0000		11,901,532	11,901,532	11,931,343	11,928,605	0	(27,074)	0	(27,074)	0	11,901,532	0	0	0	59,508	05/06/2021
G2967L	AG 8 AVAGO TECHNOLOGIES HOLDINGS PT AVAGO TEC	D	12/15/2016	Redemption 100.0000		23,674	23,674	23,449	23,449	0	226	0	226	0	23,674	0	0	0	0	02/01/2023
J3893W	AE 3 LIXIL GROUP CORP 0.000% 03/04/22	B	06/16/2016	OAKTREE CAPITAL		1,890,507	1,956,649	1,745,724	1,748,540	0	(399)	0	(399)	(2,659)	1,745,482	214,473	(69,448)	145,025	0	03/04/2022
J43293	AA 7 MISUMI GROUP INC 0.000% 10/22/18	D	06/10/2016	OAKTREE CAPITAL		538,580	400,000	437,800	434,580	0	(5,525)	0	(5,525)	0	429,056	0	109,524	109,524	0	10/22/2018
J47399	CB 4 NAGOYA RR CO 0.000% 12/11/24	B	12/07/2016	OAKTREE CAPITAL		882,134	792,288	803,483	799,211	0	(5,538)	0	(5,538)	2,891	796,565	43,938	41,631	85,569	0	12/11/2024
J63581	AB 8 PARK24 CO LTD 0.000% 04/26/18	B	01/28/2016	OAKTREE CAPITAL		710,320	590,109	621,043	613,579	0	(1,227)	0	(1,227)	3,333	615,686	5,309	89,325	94,634	0	04/26/2018
J81195	BD 0 TAKASHIMAYA CO LTD 0.000% 12/11/20	B	06/17/2016	OAKTREE CAPITAL		1,509,379	1,506,278	1,459,235	1,459,568	1,897	(12,515)	0	(10,618)	(6,885)	1,442,065	199,582	(132,269)	67,313	0	12/11/2020
J8177B	AA 3 T&D HOLDINGS INC 0.000% 06/05/20	B	01/29/2016	OAKTREE CAPITAL		334,177	335,477	339,795	337,649	0	(96)	0	(96)	1,834	339,388	1,172	(6,383)	(5,211)	0	06/05/2020
J82270	AU 3 TEIJIN LTD 0.000% 12/12/18	B	12/22/2016	OAKTREE CAPITAL		624,686	510,573	564,292	556,088	0	(20,038)	0	(20,038)	3,021	539,071	9,771	75,844	85,615	0	12/12/2018
J83173	AK 7 TERUMO CORPORATION 0.000% 12/06/21	B	10/06/2016	OAKTREE CAPITAL		1,000,791	761,958	762,670	754,522	0	(9,378)	0	(9,378)	4,099	749,244	104,559	146,988	251,547	0	12/06/2021
J94104	AK 2 UNICHARM CORP 0.000% 09/25/20	B	02/09/2016	OAKTREE CAPITAL		500,436	435,882	479,857	473,966	0	(1,503)	0	(1,503)	2,575	475,037	20,437	4,961	25,398	0	09/25/2020
L0426@	AA 9 AWAS FINANCE LUXEMBOURG 2012	C	10/17/2016	Redemption 100.0000		92,895	92,895	93,136	92,430	656	(192)	0	464	0	92,895	0	0	0	2,084	07/16/2018
L29678	AF 3 ENDO PHARMACEUTICAL INC		12/30/2016	Redemption 100.0000		20,000	20,000	19,950	19,700	250	50	0	300	0	20,000	0	0	0	475	06/24/2022
L3439R	AA 0 FF GROUP FINANCE LUXEMBOURG SA	B	06/01/2016	OAKTREE CAPITAL		1,673,929	2,079,535	1,745,637	1,700,362	0	17,725	0	17,725	65,876	1,783,963	(53,108)	(56,926)	(110,034)	24,983	07/03/2019
L7999A	AB 8 SAF-HOLLAND SA 1.000% 09/12/20	B	12/12/2016	OAKTREE CAPITAL		259,272	212,170	236,803	236,803	0	(1,465)	0	(1,465)	0	235,339	(10,512)	34,445	23,933	1,667	09/12/2020
M0000C	AC 3 AABAR INVESTMENTS PJSC	B	11/07/2016	OAKTREE CAPITAL		657,707	895,970	932,432	891,406	0	(1,244)	0	(1,244)	40,332	930,494	(12,690)	(260,096)	(272,786)	5,333	03/27/2022
M1495G	AB 6 AROUNDTOWN PROPERTY HOLDINGS P	B	12/06/2016	OAKTREE CAPITAL		712,512	543,675	624,287	603,227	0	(12,341)	0	(12,341)	18,936	609,822	(17,952)	120,642	102,690	16,012	05/05/2020
N81408	AA 9 SONAE INVESTMENTS BV 1.625% 06/11/19	B	11/10/2016	OAKTREE CAPITAL		520,385	544,195	551,097	534,799	110	2,017	0	2,127	16,791	553,718	(15,820)	(17,512)	(33,332)	8,098	06/11/2019
R8993Q	AA 3 TELENOR EAST HOLDING II AS	D	12/08/2016	OAKTREE CAPITAL		212,000	200,000	209,000	209,000	0	(691)	0	(691)	0	208,309	0	3,691	3,691	113	09/20/2019
3899999	Total - Bonds - Industrial and Miscellaneous					86,264,480	90,245,492	87,309,064	84,908,097	1,637,436	(76,555)	0	1,560,881	635,862	87,107,281	181,067	(1,023,873)	(842,806)	1,703,759	XXX
8399997	Total - Bonds - Part 4					456,063,137	461,029,253	459,183,756	445,614,474	8,136,462	303,501	0	8,439,963	635,862	454,692,746	181,067	1,189,323	1,370,390	14,366,078	XXX
8399998	Total - Bonds - Summary Item from Part 5					263,175,014	258,750,598	265,866,423	0	0	(806,250)	0	(806,250)	0	265,060,175	(30,273)	(1,854,887)	(1,885,160)	2,427,555	XXX
8399999	Total - Bonds					719,238,151	719,779,851	725,050,179	445,614,474	8,136,462	(502,749)	0	7,633,713	635,862	719,752,921	150,794	(665,564)	(514,770)	16,793,633	XXX
Preferred Stocks - Industrial and Miscellaneous																				
40428H	88 8 HSBC USA INC HSBC USA INC 4% 01/01/2049		06/30/2016	Call 25.0000		377,500,000	0.00	9,437,500	8,988,275	449,225	0	0	449,225	0	9,437,500	0	0	0	186,653	XXX
486606	2# 2 KAYNE ANDERSON MLP INVT CO Kayne Anderso		11/09/2016	Redemption 25.0000		900,000,000	0.00	22,500,000	22,500,000	0	0	0	0	0	22,500,000	0	0	0	1,180,144	XXX
48660P	2# 0 KAYNE ANDERSON ENERGY TOTAL RE Kayne And		09/07/2016	US PHASE 1 GENERAL		13,892,857	0.00	13,892,857	13,892,857	0	0	0	0	0	13,892,857	0	0	0	484,997	XXX
845467	20 8 SOUTHWESTERN ENERGY COMPANY SOUTHWESTERN		09/28/2016	Spin Off		8,842	0.00	8,842	8,842	0	0	0	0	0	8,842	0	0	0	0	XXX
98212B	20 2 WPX ENERGY INC		12/14/2016	OAKTREE CAPITAL		300,000	0.00	14,652	14,652	0	0	0	0	0	14,652	0	5,374	5,374	234	XXX
8499999	Total - Preferred Stocks - Industrial and Miscellaneous					45,859,225	XXX	45,853,851	45,404,626	449,225	0	0	449,225	0	45,853,851	0	5,374	5,374	1,852,028	XXX
8999997	Total - Preferred Stocks - Part 4					45,859,225	XXX	45,853,851	45,404,626	449,225	0	0	449,225	0	45,853,851	0	5,374	5,374	1,852,028	XXX

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	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
8999998	Total - Preferred Stocks - Summary Item from Part 5.....					2,383,409	XXX	2,440,377	0	0	0	0	0	0	2,440,377	0	(56,966)	(56,966)	33,338	XXX
8999999	Total - Preferred Stocks.....					48,242,634	XXX	48,294,228	45,404,626	449,225	0	0	449,225	0	48,294,228	0	(51,592)	(51,592)	1,885,366	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....					7,669	XXX	8,842	0	0	0	0	0	0	8,842	0	(1,173)	(1,173)	0	XXX
9799999	Total - Common Stocks.....					7,669	XXX	8,842	0	0	0	0	0	0	8,842	0	(1,173)	(1,173)	0	XXX
9899999	Total - Preferred and Common Stocks.....					48,250,303	XXX	48,303,070	45,404,626	449,225	0	0	449,225	0	48,303,070	0	(52,765)	(52,765)	1,885,366	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					767,488,454	XXX	773,353,249	491,019,100	8,585,687	(502,749)	0	8,082,938	635,862	768,055,991	150,794	(718,329)	(567,535)	18,678,999	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
Bonds - All Other Government																					
25714P DJ 4	DOMINICAN REPUBLIC 6.875% 01/29/26	D	01/22/2016	DEUTSCHE BANK AG LONDON.....	05/04/2016	CITIGROUP GLOBAL MARKETS INC/....	300,000	300,000	321,563	300,000	0	0	0	0	0	0	21,563	21,563	5,500	0	
1099999	Total - Bonds - All Other Government.....						300,000	300,000	321,563	300,000	0	0	0	0	0	0	0	21,563	21,563	5,500	0
Bonds - U.S. Special Revenue and Special Assessment																					
3128ME S5 1	FEDERAL HOME LOAN MORTGAGE COR	..	06/20/2016	KGS - ALPHA CAPITAL MARKETS.....	12/05/2016	Various.....	8,952,361	9,211,140	8,986,632	9,201,402	0	(9,739)	0	(9,739)	0	0	(214,770)	(214,770)	97,606	11,190	
3128ME S5 1	FEDERAL HOME LOAN MORTGAGE COR	..	06/20/2016	KGS - ALPHA CAPITAL MARKETS.....	12/01/2016	Various.....	606,709	624,247	606,709	606,709	0	(17,538)	0	(17,538)	0	0	0	0	3,638	758	
3128MJ YC 8	FEDERAL HOME LOAN MORTGAGE COR	..	05/18/2016	MORGAN STANLEY & CO.....	12/07/2016	Various.....	18,670,142	19,570,101	19,190,864	19,502,233	0	(67,868)	0	(67,868)	0	0	(311,370)	(311,370)	402,964	39,933	
3128MJ YC 8	FEDERAL HOME LOAN MORTGAGE COR	..	05/18/2016	MORGAN STANLEY & CO.....	12/01/2016	Various.....	1,329,858	1,393,962	1,329,858	1,329,858	0	(64,103)	0	(64,103)	0	0	0	0	19,562	2,844	
31307R ND 3	FEDERAL HOME LOAN MORTGAGE COR	..	07/12/2016	JP MORGAN SECURITIES LTD LDN.....	12/02/2016	Various.....	9,192,734	9,563,316	9,231,516	9,547,769	0	(15,547)	0	(15,547)	0	0	(316,253)	(316,253)	99,588	11,491	
31307R ND 3	FEDERAL HOME LOAN MORTGAGE COR	..	07/12/2016	JP MORGAN SECURITIES LTD LDN.....	12/01/2016	Various.....	407,266	423,684	407,266	407,266	0	(16,418)	0	(16,418)	0	0	0	0	2,686	509	
3138WF 3G 9	FEDERAL NATIONAL MORTGAGE ASSO	..	01/26/2016	NOMURA SECURITIES INTERNATIONA	04/01/2016	Various.....	228,792	238,656	228,792	228,792	0	(9,864)	0	(9,864)	0	0	0	0	28,845	623	
3138WF 3G 9	FEDERAL NATIONAL MORTGAGE ASSO	..	01/26/2016	NOMURA SECURITIES INTERNATIONA	03/28/2016	Various.....	39,074,328	40,764,699	40,812,876	40,743,127	0	(21,572)	0	(21,572)	0	0	69,749	69,749	279,276	106,369	
3138WG MC 5	FEDERAL NATIONAL MORTGAGE ASSO	..	03/21/2016	DAIWA CAPITAL MARKETS AMERICA...	12/07/2016	Various.....	16,228,751	16,990,742	16,691,524	16,921,859	0	(68,883)	0	(68,883)	0	0	(230,335)	(230,335)	444,938	36,289	
3138WG MC 5	FEDERAL NATIONAL MORTGAGE ASSO	..	03/21/2016	DAIWA CAPITAL MARKETS AMERICA...	12/01/2016	Various.....	2,917,248	3,054,222	2,917,248	2,917,248	0	(136,974)	0	(136,974)	0	0	0	0	53,118	6,523	
3138WG YN 8	FEDERAL NATIONAL MORTGAGE ASSO	..	03/28/2016	DAIWA CAPITAL MARKETS AMERICA...	06/14/2016	Various.....	9,854,802	10,301,348	10,386,038	10,292,659	0	(8,689)	0	(8,689)	0	0	93,379	93,379	70,900	11,497	
3138WG YN 8	FEDERAL NATIONAL MORTGAGE ASSO	..	03/28/2016	DAIWA CAPITAL MARKETS AMERICA...	06/01/2016	Various.....	132,574	138,581	132,574	132,574	0	(6,007)	0	(6,007)	0	0	0	0	640	155	
3138WG ZN 7	FEDERAL NATIONAL MORTGAGE ASSO	..	07/11/2016	WELLS FARGO & CO.....	12/02/2016	Various.....	9,147,131	9,523,020	9,191,437	9,507,498	0	(15,522)	0	(15,522)	0	0	(316,061)	(316,061)	99,094	8,258	
3138WG ZN 7	FEDERAL NATIONAL MORTGAGE ASSO	..	07/11/2016	WELLS FARGO & CO.....	12/01/2016	Various.....	313,143	326,011	313,143	313,143	0	(12,868)	0	(12,868)	0	0	0	0	2,099	283	
3138WH 5G 3	FEDERAL NATIONAL MORTGAGE ASSO	..	10/14/2016	BARCLAYS CAPITAL INC.....	12/05/2016	Various.....	24,443,303	25,235,801	24,540,694	25,223,465	0	(12,336)	0	(12,336)	0	0	(682,770)	(682,770)	113,729	28,857	
3138WH 5G 3	FEDERAL NATIONAL MORTGAGE ASSO	..	10/14/2016	BARCLAYS CAPITAL INC.....	12/01/2016	Various.....	443,374	457,749	443,374	443,374	0	(14,375)	0	(14,375)	0	0	0	0	1,419	523	
3140F1 2F 8	FEDERAL NATIONAL MORTGAGE ASSO	..	07/18/2016	WELLS FARGO & CO.....	12/02/2016	Various.....	9,759,724	10,124,189	9,811,954	10,111,573	0	(12,616)	0	(12,616)	0	0	(299,619)	(299,619)	85,398	10,166	
3140F1 2F 8	FEDERAL NATIONAL MORTGAGE ASSO	..	07/18/2016	WELLS FARGO & CO.....	12/01/2016	Various.....	214,288	222,290	214,288	214,288	0	(8,002)	0	(8,002)	0	0	0	0	1,132	223	
3140F1 Y8 9	FEDERAL NATIONAL MORTGAGE ASSO	..	07/18/2016	WELLS FARGO & CO.....	12/05/2016	Various.....	4,767,774	4,945,821	4,790,868	4,939,808	0	(6,012)	0	(6,012)	0	0	(148,941)	(148,941)	42,049	4,966	
3140F1 Y8 9	FEDERAL NATIONAL MORTGAGE ASSO	..	07/18/2016	WELLS FARGO & CO.....	12/01/2016	Various.....	179,258	185,952	179,258	179,258	0	(6,694)	0	(6,694)	0	0	0	0	1,059	187	

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SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3140FD YY 6	FEDERAL NATIONAL MORTGAGE ASSO		09/02/2016	JP MORGAN SECURITIES LTD LDN.....	12/05/2016	Various.....	11,180,769	11,565,108	11,225,318	11,555,700	0	(9,408)	0	(9,408)	0	0	(330,382)	(330,382)	75,315	13,976
3140FD YY 6	FEDERAL NATIONAL MORTGAGE ASSO		09/02/2016	JP MORGAN SECURITIES LTD LDN.....	12/01/2016	Various.....	303,506	313,940	303,506	303,506	0	(10,433)	0	(10,433)	0	0	0	0	1,267	379
31418B 6G 6	FEDERAL NATIONAL MORTGAGE ASSO		06/28/2016	BNP PARIBAS.....	10/01/2016	Various.....	127,178	131,878	127,178	127,178	0	(4,700)	0	(4,700)	0	0	0	0	5,520	307
31418B 6G 6	FEDERAL NATIONAL MORTGAGE ASSO		06/28/2016	BNP PARIBAS.....	09/30/2016	Various.....	14,872,822	15,422,419	15,449,977	15,414,413	0	(8,006)	0	(8,006)	0	0	35,564	35,564	91,997	35,943
88033S L4 4	MICHIGAN STATE HOUSING DEVELOP		07/21/2016	Tax Free Exchange.....	10/01/2016	Call 100.0000.....	1,380,000	1,380,000	1,380,000	1,380,000	0	0	0	0	0	0	0	0	63,942	0
88033S L5 1	MICHIGAN STATE HOUSING DEVELOP		07/21/2016	Tax Free Exchange.....	10/01/2016	Call 100.0000.....	1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	0	0	0	71,393	0
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						186,227,835	193,608,876	190,392,892	193,044,700	0	(564,174)	0	(564,174)	0	0	(2,651,809)	(2,651,809)	2,159,174	332,249
Bonds - Industrial and Miscellaneous																				
007903 BD 8	ADVANCED MICRO DEVICES INC.....		11/17/2016	OAKTREE CAPITAL.....	12/20/2016	OAKTREE CAPITAL.....	180,000	195,972	216,877	195,844	0	(128)	0	(128)	0	0	21,033	21,033	398	281
02582J HA 1	AMERICAN EXPRESS CREDIT ACCOUN		11/28/2016	Various.....	12/12/2016	GOLDMAN SACHS & COMPANY.....	50,000,000	50,046,875	50,031,250	50,044,012	0	(2,863)	0	(2,863)	0	0	(12,762)	(12,762)	32,207	18,404
04269X AA 3	ARRAY BIOPHARMA INC. 3.00% 06/01/20		09/26/2016	OAKTREE CAPITAL.....	12/06/2016	OAKTREE CAPITAL.....	10,000	10,982	13,644	10,930	0	(52)	0	(52)	0	0	2,714	2,714	157	98
049164 BH 8	ATLAS AIR WORLDWIDE HLDGS INC...		06/09/2016	OAKTREE CAPITAL.....	09/06/2016	OAKTREE CAPITAL.....	128,000	127,725	118,726	127,730	0	5	0	5	0	0	(9,004)	(9,004)	1,334	712
09238E AA 2	BLACKHAWK NETWORK HOLDINGS INC		07/27/2016	OAKTREE CAPITAL.....	10/04/2016	OAKTREE CAPITAL.....	180,000	182,274	170,238	182,203	0	(71)	0	(71)	0	0	(11,966)	(11,966)	431	4
11133B AC 6	BROADSOFT INC 1.00% 09/01/22....		04/07/2016	OAKTREE CAPITAL.....	09/09/2016	Various.....	90,000	109,348	111,846	108,592	0	(756)	0	(756)	0	0	3,254	3,254	314	102
11133B AC 6	BROADSOFT INC 1.00% 09/01/22....		04/07/2016	OAKTREE CAPITAL.....	09/15/2016	Various.....	100,000	121,498	119,975	119,975	0	(1,523)	0	(1,523)	0	0	0	0	500	114
11133B AD 4	BROADSOFT INC 1.00% 09/01/22....		09/15/2016	Tax Free Exchange.....	11/17/2016	OAKTREE CAPITAL.....	100,000	119,975	128,061	119,676	0	(299)	0	(299)	0	0	8,385	8,385	122	0
112463 AA 2	BROOKDALE SENIOR 2.750% 06/15/18		04/05/2016	OAKTREE CAPITAL.....	06/09/2016	OAKTREE CAPITAL.....	230,000	220,685	227,837	221,343	0	658	0	658	0	0	6,494	6,494	2,998	1,985
15670R AC 1	CEPHEID INC 1.250% 02/01/21.....		04/11/2016	OAKTREE CAPITAL.....	05/11/2016	OAKTREE CAPITAL.....	100,000	90,396	83,496	90,537	0	140	0	140	0	0	(7,040)	(7,040)	350	253
171779 AG 6	CIENA CORP 3.750% 10/15/18.....		04/14/2016	OAKTREE CAPITAL.....	12/15/2016	OAKTREE CAPITAL.....	115,000	132,103	150,075	128,013	0	(4,090)	0	(4,090)	0	0	22,062	22,062	4,194	1,670
249908 AA 2	DEPOMED INC. 2.500% 09/01/21.....		04/05/2016	OAKTREE CAPITAL.....	09/20/2016	OAKTREE CAPITAL.....	100,000	94,459	139,976	94,891	0	432	0	432	0	0	45,085	45,085	1,403	257
267475 AA 9	DYCOM INDUSTRIES INC 0.750% 09/15/21		04/04/2016	OAKTREE CAPITAL.....	08/26/2016	Various.....	60,000	58,822	67,317	58,906	0	83	0	83	0	0	8,411	8,411	206	28
267475 AA 9	DYCOM INDUSTRIES INC 0.750% 09/15/21		05/26/2016	OAKTREE CAPITAL.....	09/16/2016	Various.....	365,000	361,498	361,843	361,843	0	345	0	345	0	0	0	0	1,369	195
27875T AA 9	ECHO GLOBAL LOGISTICS INC.....		04/05/2016	OAKTREE CAPITAL.....	10/18/2016	OAKTREE CAPITAL.....	50,000	49,858	47,106	49,875	0	17	0	17	0	0	(2,769)	(2,769)	1,174	545
374825 AE 7	GIBSON ENERGY INC 5.250% 07/15/21		05/24/2016	OAKTREE CAPITAL.....	06/02/2016	OAKTREE CAPITAL.....	64,843	64,883	65,735	64,883	0	0	0	0	0	(40)	892	852	47	0
422245 AB 6	HEALTHWAYS INC 1.500% 07/01/18....		04/06/2016	OAKTREE CAPITAL.....	09/09/2016	OAKTREE CAPITAL.....	200,000	184,574	266,316	187,125	0	2,551	0	2,551	0	0	79,192	79,192	1,983	833
42703M AB 9	HERBALIFE LTD 2.000% 08/15/19.....	D	04/06/2016	OAKTREE CAPITAL.....	12/29/2016	OAKTREE CAPITAL.....	325,000	326,519	298,880	326,226	0	(293)	0	(293)	0	0	(27,346)	(27,346)	5,354	1,011
45772F AA 5	INPHI CORP 1.125% 12/01/20.....		07/13/2016	OAKTREE CAPITAL.....	09/19/2016	OAKTREE CAPITAL.....	289,000	316,923	348,875	314,498	0	(2,425)	0	(2,425)	0	0	34,377	34,377	2,170	929
45784P AD 3	INSULET CORP 2.000% 06/15/19.....		04/05/2016	OAKTREE CAPITAL.....	09/08/2016	OAKTREE CAPITAL.....	185,000	183,875	211,324	184,025	0	150	0	150	0	0	27,299	27,299	2,754	1,161
45784P AE 1	INSULET CORP 1.250% 09/15/21.....		09/08/2016	OAKTREE CAPITAL.....	12/16/2016	OAKTREE CAPITAL.....	25,000	25,219	23,302	25,207	0	(12)	0	(12)	0	0	(1,905)	(1,905)	85	0
458118 AB 2	INTEGRATED DEVICE TECH INC.....		06/13/2016	OAKTREE CAPITAL.....	08/04/2016	OAKTREE CAPITAL.....	305,000	294,451	287,715	294,983	0	533	0	533	0	0	(7,269)	(7,269)	1,522	776
458140 AD 2	INTEL CORPORATION 2.950% 12/15/35		04/08/2016	OAKTREE CAPITAL.....	07/22/2016	OAKTREE CAPITAL.....	80,000	101,200	104,831	100,933	0	(267)	0	(267)	0	0	3,898	3,898	1,452	774

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
45845P AA 6	INTERCEPT PHARMACEUTICALS INC.	06/30/2016	OAKTREE CAPITAL	11/01/2016	OAKTREE CAPITAL	155,000	155,000	152,809	155,000	0	0	0	0	0	0	(2,191)	(2,191)	1,621	0	
46333X AC 2	IRONWOOD PHARMACEUTICALS INC.	06/01/2016	OAKTREE CAPITAL	06/27/2016	Tax Free Exchange	415,000	401,120	401,562	401,562	0	442	0	442	0	0	0	0	4,669	3,120	
464337 AJ 3	ISIS PHARMACEUTICALS INC.	08/03/2016	OAKTREE CAPITAL	10/19/2016	OAKTREE CAPITAL	195,000	179,996	167,557	180,544	0	548	0	548	0	0	(12,987)	(12,987)	838	436	
471109 AM 0	JARDEN CORP 1.125% 03/15/34	04/05/2016	OAKTREE CAPITAL	04/15/2016	OAKTREE CAPITAL	300,000	385,911	380,999	385,823	0	(88)	0	(88)	0	0	(4,824)	(4,824)	277	216	
472145 AB 7	JAZZ INVESTMENTS LTD 1.875% 08/15/21	04/05/2016	OAKTREE CAPITAL	09/07/2016	OAKTREE CAPITAL	430,000	444,995	445,823	444,060	0	(935)	0	(935)	0	0	1,763	1,763	3,964	1,187	
552848 AE 3	MGIC INVESTMENT CORPORATION	07/25/2016	OAKTREE CAPITAL	08/02/2016	OAKTREE CAPITAL	75,000	88,522	92,229	88,381	0	(141)	0	(141)	0	0	3,847	3,847	517	464	
584688 AE 5	MEDICINES CO 2.500% 01/15/22	04/08/2016	OAKTREE CAPITAL	06/07/2016	OAKTREE CAPITAL	115,000	137,138	145,933	136,516	0	(621)	0	(621)	0	0	9,416	9,416	1,154	703	
584688 AF 2	MEDICINES CO 2.750% 07/15/23	06/07/2016	OAKTREE CAPITAL	12/21/2016	OAKTREE CAPITAL	355,000	359,433	346,856	359,144	0	(290)	0	(290)	0	0	(12,287)	(12,287)	5,054	0	
60855R AD 2	MOLINA HEALTHCARE INC 1.625% 08/15/44	04/08/2016	OAKTREE CAPITAL	05/02/2016	OAKTREE CAPITAL	90,000	111,600	98,137	111,003	0	(597)	0	(597)	0	0	(12,867)	(12,867)	325	236	
62952Q AB 6	NXP SEMICONDUCTORS NV 1.000% 12/01/19	04/05/2016	OAKTREE CAPITAL	12/09/2016	OAKTREE CAPITAL	300,000	331,302	340,500	325,287	0	(6,015)	0	(6,015)	0	0	15,213	15,213	3,108	1,058	
64157F AA 1	STAG FURNITURE HOLDINGS PLC	06/08/2016	OAKTREE CAPITAL	10/07/2016	OAKTREE CAPITAL	20,000	20,969	24,308	20,905	0	(64)	0	(64)	0	0	3,404	3,404	117	0	
67020Y AH 3	NUANCE COMMUNICATIONS INC	04/07/2016	OAKTREE CAPITAL	08/02/2016	Various	800,000	747,204	714,338	747,917	0	713	0	713	0	0	(33,578)	(33,578)	5,201	2,778	
67020Y AH 3	NUANCE COMMUNICATIONS INC	11/23/2016	OAKTREE CAPITAL	12/09/2016	Various	140,000	131,312	131,327	131,327	0	15	0	15	0	0	0	0	0	624	
674215 AJ 7	OASIS PETROLEUM INC 2.625% 09/15/23	10/21/2016	OAKTREE CAPITAL	12/20/2016	OAKTREE CAPITAL	120,000	141,532	171,412	141,088	0	(444)	0	(444)	0	0	30,324	30,324	753	312	
682189 AJ 4	ON SEMICONDUCTOR CORP 1.000% 12/01/20	04/07/2016	OAKTREE CAPITAL	06/02/2016	Various	100,000	90,113	90,776	90,367	0	254	0	254	0	0	409	409	493	364	
682189 AJ 4	ON SEMICONDUCTOR CORP 1.000% 12/01/20	04/07/2016	OAKTREE CAPITAL	06/08/2016	Various	20,000	18,023	18,084	18,084	0	62	0	62	0	0	0	0	100	73	
682189 AK 1	ON SEMICONDUCTOR CORP 1.000% 12/01/20	06/08/2016	Tax Free Exchange	06/09/2016	OAKTREE CAPITAL	20,000	18,084	18,153	18,085	0	1	0	1	0	0	68	68	4	0	
698354 AA 5	PANDORA MEDIA INC 1.750% 12/01/20	10/04/2016	OAKTREE CAPITAL	11/02/2016	OAKTREE CAPITAL	220,000	234,040	212,803	233,275	0	(764)	0	(764)	0	0	(20,473)	(20,473)	1,635	685	
70338P AA 8	PATTERN ENERGY GROUP INC	05/10/2016	OAKTREE CAPITAL	09/23/2016	Tax Free Exchange	170,000	154,881	156,293	156,293	0	1,412	0	1,412	0	0	0	0	3,400	1,721	
73640Q AB 1	PORTFOLIO RECOVERY ASSOC INC	04/06/2016	OAKTREE CAPITAL	11/15/2016	OAKTREE CAPITAL	125,000	101,118	99,331	102,120	0	1,002	0	1,002	0	0	(2,788)	(2,788)	1,525	729	
743424 AC 7	PROOFPOINT INC 0.750% 06/15/20	06/07/2016	OAKTREE CAPITAL	06/17/2016	Tax Free Exchange	395,000	385,046	385,551	385,551	0	505	0	505	0	0	0	0	1,481	1,016	
74973W AB 3	RTI INTL METALS INC. 1.625% 10/15/19	04/06/2016	OAKTREE CAPITAL	10/18/2016	OAKTREE CAPITAL	250,000	261,552	258,624	259,930	0	(1,622)	0	(1,622)	0	0	(1,306)	(1,306)	3,999	1,986	
756577 AD 4	RED HAT INC. 0.250% 10/01/19	04/12/2016	OAKTREE CAPITAL	08/17/2016	OAKTREE CAPITAL	230,000	282,440	281,111	278,890	0	(3,550)	0	(3,550)	0	0	2,221	2,221	147	22	
82568P AB 2	SHUTTERFLY 0.250% 05/15/18	04/08/2016	OAKTREE CAPITAL	10/31/2016	OAKTREE CAPITAL	300,000	298,590	295,346	298,943	0	353	0	353	0	0	(3,597)	(3,597)	703	308	
82823L AB 2	SILVER STANDARD RESOURCES INC.	08/23/2016	OAKTREE CAPITAL	11/09/2016	Tax Free Exchange	95,000	100,631	100,283	100,283	0	(348)	0	(348)	0	0	0	0	0	153	
82823L AC 0	SILVER STANDARD RESOURCES INC.	11/09/2016	Tax Free Exchange	12/20/2016	OAKTREE CAPITAL	20,000	21,102	18,100	21,064	0	(38)	0	(38)	0	0	(2,964)	(2,964)	224	0	
84760C AA 5	SPECTRANETICS CORP 2.625% 06/01/34	05/03/2016	OAKTREE CAPITAL	12/16/2016	OAKTREE CAPITAL	5,000	4,326	5,155	4,343	0	17	0	17	0	0	812	812	139	57	
86074Q AL 6	STILLWATER MINING CO 1.750% 10/15/32	04/28/2016	OAKTREE CAPITAL	12/13/2016	OAKTREE CAPITAL	70,000	79,839	90,624	78,308	0	(1,531)	0	(1,531)	0	0	12,316	12,316	647	31	
867652 AK 5	SUNPOWER CORP 4.000% 01/15/23	04/06/2016	OAKTREE CAPITAL	09/12/2016	OAKTREE CAPITAL	175,000	173,193	129,331	173,298	0	104	0	104	0	0	(43,967)	(43,967)	4,931	2,256	
87157B AA 1	SYNCHRONOSS TECH 0.750% 08/15/19	05/26/2016	OAKTREE CAPITAL	12/16/2016	OAKTREE CAPITAL	15,000	15,102	16,236	15,085	0	(17)	0	(17)	0	0	1,152	1,152	95	33	

E15.2

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	For rei gn	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
87305R AD 1	TTM TECH INC. 1.750% 12/15/20		04/04/2016	OAKTREE CAPITAL	11/01/2016	OAKTREE CAPITAL	200,000	176,370	261,216	178,504	0	2,135	0	2,135	0	0	82,711	82,711	2,713	1,089
901109 AC 2	TUTOR PERINI CORP 2.875% 06/15/21		06/10/2016	OAKTREE CAPITAL	10/20/2016	OAKTREE CAPITAL	10,000	10,325	9,913	10,303	0	(22)	0	(22)	0	0	(390)	(390)	104	0
94733A AA 2	WEB.COM GROUP INC 1.000% 08/15/18		04/08/2016	OAKTREE CAPITAL	06/06/2016	OAKTREE CAPITAL	525,000	500,406	486,904	501,633	0	1,226	0	1,226	0	0	(14,729)	(14,729)	1,451	811
94770V AF 9	WEBMD HEALTH 2.500% 01/31/18		04/06/2016	OAKTREE CAPITAL	07/15/2016	OAKTREE CAPITAL	500,000	570,150	572,334	563,243	0	(6,907)	0	(6,907)	0	0	9,090	9,090	4,606	2,465
94770V AL 6	WEBMD HEALTH 2.625% 06/15/23		05/27/2016	OAKTREE CAPITAL	08/24/2016	OAKTREE CAPITAL	265,000	269,749	256,285	269,612	0	(138)	0	(138)	0	0	(13,326)	(13,326)	1,558	1
966387 AK 8	WHITING PETROLEUM CORP		06/08/2016	OAKTREE CAPITAL	06/22/2016	Tax Free Exchange	615,000	383,430	391,751	391,751	0	8,320	0	8,320	0	0	0	0	0	346
966387 AL 6	WHITING PETROLEUM CORP		06/22/2016	Tax Free Exchange	06/23/2016	Tax Free Exchange	615,000	391,751	392,627	392,627	0	877	0	877	0	0	0	0	0	0
966387 AU 6	WHITING PETROLEUM CORP		06/23/2016	Tax Free Exchange	06/23/2016	ISSUING COMPANY	615,000	392,627	553,500	392,627	0	0	0	0	0	0	160,873	160,873	1,922	0
98138H AC 5	WORKDAY INC 0.750% 07/15/18		04/04/2016	OAKTREE CAPITAL	12/02/2016	OAKTREE CAPITAL	330,000	379,232	384,502	366,316	0	(12,916)	0	(12,916)	0	0	18,185	18,185	1,977	564
98235T AE 7	WRIGHT MEDICAL GROUP NV		04/05/2016	OAKTREE CAPITAL	05/26/2016	OAKTREE CAPITAL	250,000	229,432	234,148	230,019	0	587	0	587	0	0	4,129	4,129	1,334	736
98236J AA 6	WRIGHT MEDICAL GROUP NV		06/07/2016	ISSUING COMPANY	09/20/2016	OAKTREE CAPITAL	240,000	240,000	300,905	240,000	0	0	0	0	0	0	60,905	60,905	1,389	0
B33899 AB 9	ECONOCOM GROUP SA 1.500% 01/15/19		02/09/2016	OAKTREE CAPITAL	10/19/2016	OAKTREE CAPITAL	692,555	748,190	885,121	732,159	0	(16,032)	0	(16,032)	0	17,965	134,999	152,964	0	0
000000 00 0	AVAGO TECHNOLOGIES HOLDINGS PT		02/03/2016	BANK OF AMERICA N.A.	08/02/2016	Various	2,265,128	2,242,477	2,265,128	2,265,128	0	22,651	0	22,651	0	0	0	0	43,052	0
000000 00 0	AVAGO TECHNOLOGIES HOLDINGS PT		02/03/2016	BANK OF AMERICA N.A.	08/02/2016	Various	4,734,872	4,687,523	4,689,737	4,689,737	0	2,214	0	2,214	0	0	0	0	92,145	0
G14976 AA 5	BRITISH LAND WHITE 2015 LTD		01/22/2016	OAKTREE CAPITAL	09/21/2016	OAKTREE CAPITAL	393,470	418,654	372,519	420,333	0	1,678	0	1,678	0	(35,754)	(12,060)	(47,814)	0	0
L4459Y AM 2	GRAND CITY PROPERTIES SA		08/15/2016	OAKTREE CAPITAL	11/02/2016	OAKTREE CAPITAL	555,395	582,889	575,473	358,020	0	(224,869)	0	(224,869)	0	(2,435)	219,888	217,453	872	364
N0280E AC 9	AIRBUS GROUP NV 0.000% 06/14/21		06/14/2016	OAKTREE CAPITAL	12/05/2016	OAKTREE CAPITAL	214,500	232,114	231,660	231,350	0	(765)	0	(765)	0	(10,009)	10,320	311	0	0
R8993Q AA 3	TELENOR EAST HOLDING II AS		09/16/2016	OAKTREE CAPITAL	12/08/2016	OAKTREE CAPITAL	200,000	208,000	212,000	207,387	0	(613)	0	(613)	0	0	4,613	4,613	113	0
3899999	Total - Bonds - Industrial and Miscellaneous						72,222,763	71,957,547	72,460,559	71,715,475	0	(242,076)	0	(242,076)	0	(30,273)	775,359	745,086	262,881	57,076
8399998	Total - Bonds						258,750,598	265,866,423	263,175,014	265,060,175	0	(806,250)	0	(806,250)	0	(30,273)	1,854,887	1,885,160	2,427,555	389,325
Preferred Stocks - Industrial and Miscellaneous																				
032511 40 4	ANADARKO PETROLEUM CORPORATION		06/08/2016	OAKTREE CAPITAL	08/12/2016	OAKTREE CAPITAL	1,300,000	50,930	48,196	50,930	0	0	0	0	0	0	(2,734)	(2,734)	0	0
22822V 20 0	CROWN CASTLE INTL CORP		04/11/2016	OAKTREE CAPITAL	07/19/2016	OAKTREE CAPITAL	1,500,000	161,552	168,557	161,552	0	0	0	0	0	0	7,005	7,005	2,588	0
35906A 20 7	FRONTIER COMMUNICATIONS CORP		04/21/2016	OAKTREE CAPITAL	09/07/2016	OAKTREE CAPITAL	500,000	52,993	46,121	52,993	0	0	0	0	0	0	(6,872)	(6,872)	1,391	0
42809H 40 4	HESS CORPORATION		04/12/2016	OAKTREE CAPITAL	09/13/2016	OAKTREE CAPITAL	4,300,000	301,942	299,818	301,942	0	0	0	0	0	0	(2,124)	(2,124)	5,070	0
56262P 10 9	MANDATORY EXCHANGEABLE TRUST		08/10/2016	OAKTREE CAPITAL	12/23/2016	OAKTREE CAPITAL	1,000,000	107,879	112,946	107,879	0	0	0	0	0	0	5,068	5,068	1,581	0
845467 20 8	SOUTHWESTERN ENERGY COMPANY		04/20/2016	OAKTREE CAPITAL	09/14/2016	OAKTREE CAPITAL	600,000	15,730	19,460	15,730	0	0	0	0	0	0	3,730	3,730	0	0
98212B 20 2	WPX ENERGY INC		07/12/2016	OAKTREE CAPITAL	12/14/2016	OAKTREE CAPITAL	4,700,000	183,548	244,268	183,548	0	0	0	0	0	0	60,721	60,721	5,703	0
G0177J 11 6	ALLERGAN PLC		05/10/2016	OAKTREE CAPITAL	10/03/2016	OAKTREE CAPITAL	1,302,000	1,114,303	1,022,036	1,114,303	0	0	0	0	0	0	(92,267)	(92,267)	11,055	0
M8769Q 13 6	TEVA PHARMACEUTICALS IND LTD		04/12/2016	OAKTREE CAPITAL	07/08/2016	OAKTREE CAPITAL	500,000	451,500	422,007	451,500	0	0	0	0	0	0	(29,493)	(29,493)	5,950	0
8499999	Total - Preferred Stocks - Industrial and Miscellaneous						2,440,377	2,383,409	2,440,377	2,440,377	0	0	0	0	0	0	(56,966)	(56,966)	33,338	0
8999998	Total - Preferred Stocks						2,440,377	2,383,409	2,440,377	2,440,377	0	0	0	0	0	0	(56,966)	(56,966)	33,338	0
Common Stocks - Industrial and Miscellaneous																				
845467 10 9	SOUTHWESTERN ENERGY COMPANY		06/29/2016	Various	07/21/2016	OAKTREE CAPITAL	310,000	0	4,099	0	0	0	0	0	0	0	4,099	4,099	0	0
845467 10 9	SOUTHWESTERN ENERGY COMPANY		09/28/2016	Various	10/28/2016	OAKTREE CAPITAL	319,000	8,842	3,570	8,842	0	0	0	0	0	0	(5,272)	(5,272)	0	0

E15.3

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....							8,842	7,669	8,842	0	0	0	0	0	0	(1,173)	(1,173)	0	0
9799998.	Total - Common Stocks.....							8,842	7,669	8,842	0	0	0	0	0	0	(1,173)	(1,173)	0	0
9899999.	Total - Preferred and Common Stocks.....							2,449,219	2,391,078	2,449,219	0	0	0	0	0	0	(58,139)	(58,139)	33,338	0
9999999.	Total - Bonds, Preferred and Common Stocks.....							268,315,642	265,566,092	267,509,394	0	(806,250)	0	(806,250)	0	(30,273)	(1,913,026)	(1,943,299)	2,460,893	389,325

SCHEDULE D - PART 6 - SECTION 1
Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	7 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
										11 Number of Shares	12 % of Outstanding
Common Stocks - U.S. Property and Casualty Insurer											
32000*	10 3 Economy Fire & Casualty Company.....		22926	36-1022580	2ciB1	NO	0	381,681,338	0	600,000,000	100.0
59188#	10 6 Metropolitan Direct Property and Casualty Insurance Company.....		25321	23-1903575	2ciB1	NO	0	32,557,633	0	1,000,000	100.0
59180*	10 8 Metropolitan Casualty Insurance Company.....		40169	05-0393243	2ciB1	NO	0	56,651,754	0	1,000,000	100.0
59200*	10 4 Metropolitan General Insurance Company.....		39950	22-2342710	2ciB1	NO	0	38,595,352	0	1,000,000	100.0
59214#	10 4 Metropolitan Group Property and Casualty Insurance Company.....		34339	13-2915260	2ciB1	NO	0	413,720,131	0	1,000,000	100.0
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer.....							0	923,206,208	0	XXX	XXX
Common Stocks - Other Affiliates											
591990	10 6 Metropolitan Lloyds Insurance Company of Texas.....		13938	75-2483187	2ciB3	NO	0	1,000	1,000	1,000,000	0.0
59155#	10 5 MetLife Auto & Home Insurance Agency.....		0	95-3003951	2ciB3	NO	0	1,169,689	1,169,689	5,000,000	0.0
1799999. Total - Common Stocks - Other Affiliates.....							0	1,170,689	1,170,689	XXX	XXX
1899999. Total - Common Stocks.....							0	924,376,897	1,170,689	XXX	XXX
1999999. Total - Preferred and Common Stock.....							0	924,376,897	1,170,689	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.....2,192,111,353.
2. Total amount of intangible assets nonadmitted \$.....0.

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SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
NONE					

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	n	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest

NONE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Put Options																						
Equity Option - S&P 500 USD OTC ; 2016-EOPT-339435	Joint Venture Interests Portfolio.....	BA.....	Equity/Index	Citibank N A..... E57ODZWZ7FF32WEFA76..	11/04/2016	02/17/2017	6,743	11,462,913	1,700.0000	0	80,915	0	4,435		4,435	(76,480)	0	0	0	0		0001.....
0099999	Total-Purchased Options-Hedging Other-Put Options.....									0	80,915	0	4,435	XXX	4,435	(76,480)	0	0	0	0	XXX	XXX
0149999	Total-Purchased Options-Hedging Other.....									0	80,915	0	4,435	XXX	4,435	(76,480)	0	0	0	0	XXX	XXX
0379999	Total-Purchased Options-Put Options.....									0	80,915	0	4,435	XXX	4,435	(76,480)	0	0	0	0	XXX	XXX
0429999	Total-Purchased Options.....									0	80,915	0	4,435	XXX	4,435	(76,480)	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Put Options																						
Equity Option - S&P 500 USD OTC ; 2016-EOPT-339431	Joint Venture Interests Portfolio.....	BA.....	Equity/Index	Citibank N A..... E57ODZWZ7FF32WEFA76..	11/04/2016	02/17/2017	6,743	9,777,191	1,450.0000	0	(26,972)	0	(1,027)		(1,027)	25,944	0	0	0	0		0001.....
0519999	Total-Written Options-Hedging Other-Put Options.....									0	(26,972)	0	(1,027)	XXX	(1,027)	25,944	0	0	0	0	XXX	XXX
0569999	Total-Written Options-Hedging Other.....									0	(26,972)	0	(1,027)	XXX	(1,027)	25,944	0	0	0	0	XXX	XXX
0799999	Total-Written Options-Put Options.....									0	(26,972)	0	(1,027)	XXX	(1,027)	25,944	0	0	0	0	XXX	XXX
0849999	Total-Written Options.....									0	(26,972)	0	(1,027)	XXX	(1,027)	25,944	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																						
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2010-FXS-0030	479142C@8 Johnson Matthey Plc 4.660% 01/31/2021	D 1.....	Currency	Deutsche Bank AG 7LTFWFZYICNSX8D621K86...	02/24/2010	01/31/2021	0	6,785,000	5.4700% [4.6600%]	0	0	117,867	1,511,250		1,328,033	0	157,750	0	0	68,590		99/100.....
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-227499	D2736#AJ8 FRITZ DRAXLMAIER GMBH & CO KG	D 1.....	Currency	Citibank N A..... E57ODZWZ7FF32WEFA76..	02/21/2014	04/02/2021	0	3,430,000	4.7160% [3.5700%]	0	0	61,605	793,125		718,582	0	78,875	0	0	35,376		100/100.....
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-189671	Portman Estate Funds (Multiple Cusips)	D 1.....	Currency	Deutsche Bank AG 7LTFWFZYICNSX8D621K86...	02/06/2013	03/05/2028	0	3,130,400	4.3475% [4.1300%]	0	0	28,307	659,100		481,622	0	476,500	0	0	52,343		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 N A..... E57ODZWZ7FF32WEFA76..	11/13/2013	12/05/2031	0	10,550,100	5.4800% [5.0300%]	0	0	132,871	2,394,810		2,221,744	0	1,572,450	0	0	203,872		100/99.....
0879999	Total-Swaps-Hedging Effective-Foreign Exchange.....									0	0	340,650	5,358,285	XXX	4,749,981	0	2,285,575	0	0	360,180	XXX	XXX
0909999	Total-Swaps-Hedging Effective.....									0	0	340,650	5,358,285	XXX	4,749,981	0	2,285,575	0	0	360,180	XXX	XXX
Swaps - Hedging Other - Foreign Exchange																						
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2013-FXS-194429	U44668AE8 BELDEN INC BELDEN INC 5.5% 4/15/2023	D 1.....	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	03/15/2013	04/15/2018	0	1,308,200	6.0150% [5.5000%]	0	0	17,758	247,092		247,092	1,583	31,550	0	0	7,422		0002.....
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-227508	D2736#AK5 FRITZ DRAXLMAIER GMBH & CO KG	D 1.....	Currency	Citibank N A..... E57ODZWZ7FF32WEFA76..	02/21/2014	04/02/2024	0	686,000	5.3160% [4.0500%]	0	0	13,744	137,219		137,219	(26,267)	15,775	0	0	9,240		0002.....
0939999	Total-Swaps-Hedging Other-Foreign Exchange.....									0	0	31,502	384,311	XXX	384,311	(24,683)	47,325	0	0	16,663	XXX	XXX
0969999	Total-Swaps-Hedging Other.....									0	0	31,502	384,311	XXX	384,311	(24,683)	47,325	0	0	16,663	XXX	XXX
1179999	Total-Swaps-Foreign Exchange.....									0	0	372,152	5,742,596	XXX	5,134,292	(24,683)	2,332,900	0	0	376,843	XXX	XXX
1209999	Total-Swaps.....									0	0	372,152	5,742,596	XXX	5,134,292	(24,683)	2,332,900	0	0	376,843	XXX	XXX
Forwards - Hedging Other																						
Currency Forward - BUY CAD SELL USD ; 2016-FOR-343802	Asset Portfolio.....	D 1.....	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97..	12/12/2016	03/13/2017	0	1,143,138	1.3122	0	0	0	(24,693)		(24,693)	(82)	(24,611)	0	0	2,539		0002.....
Currency Forward - BUY USD SELL CAD ; 2016-FOR-332576	Asset Portfolio.....	D 1.....	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97..	09/08/2016	03/13/2017	0	5,829,676	1.2865	0	0	0	237,252		237,252	209	237,043	0	0	12,946		0002.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Forward - BUY USD SELL EUR ; 2016-FOR-332572	Asset Portfolio.....	D 1.....	Currency....	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	09/08/2016.	03/13/2017.	.....0	.....6,820,524	.....0.8797	.....0	.....0	.....0	.....474,508		.....474,508	.....(17,516)	.....492,024	.....0	.....0	.....15,146	.....	0002.....
Currency Forward - BUY USD SELL GBP ; 2016-FOR-332562	Asset Portfolio.....	D 1.....	Currency....	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	09/08/2016.	03/13/2017.	.....0	.....708,373	.....0.7482	.....0	.....0	.....0	.....52,374		.....52,374	.....(1,104)	.....53,478	.....0	.....0	.....1,573	.....	0002.....
Currency Forward - BUY USD SELL JPY ; 2016-FOR-332553	Asset Portfolio.....	D 1.....	Currency....	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	09/08/2016.	03/13/2017.	.....0	.....5,452,747	.....100.8666	.....0	.....0	.....0	.....720,845		.....720,845	.....(16,335)	.....737,181	.....0	.....0	.....12,109	.....	0002.....
Currency Forward - BUY USD SELL SEK ; 2016-FOR-341842	Asset Portfolio.....	D 1.....	Currency....	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	11/30/2016.	03/13/2017.	.....0	.....305,131	.....9.1764	.....0	.....0	.....0	.....(3,953)		.....(3,953)	.....(870)	.....(3,083)	.....0	.....0	.....678	.....	0002.....
Currency Forward - BUY USD SELL SGD ; 2016-FOR-343803	Asset Portfolio.....	D 1.....	Currency....	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	12/12/2016.	03/13/2017.	.....0	.....526,497	.....1.4245	.....0	.....0	.....0	.....8,190		.....8,190	.....832	.....7,358	.....0	.....0	.....1,169	.....	0002.....
12229999. Total-Forwards-Hedging Other.....										.....0	.....0	.....0	.....1,464,524	XXX	.....1,464,524	.....(34,866)	.....1,499,390	.....0	.....0	.....46,160	XXX	XXX
1269999. Total-Forwards.....										.....0	.....0	.....0	.....1,464,524	XXX	.....1,464,524	.....(34,866)	.....1,499,390	.....0	.....0	.....46,160	XXX	XXX
1399999. Total-Hedging Effective.....										.....0	.....0	.....340,650	.....5,358,285	XXX	.....4,749,981	.....0	.....2,285,575	.....0	.....0	.....360,180	XXX	XXX
1409999. Total-Hedging Other.....										.....0	.....53,943	.....31,502	.....1,852,242	XXX	.....1,852,242	.....(110,086)	.....1,546,715	.....0	.....0	.....62,822	XXX	XXX
1449999. TOTAL.....										.....0	.....53,943	.....372,152	.....7,210,527	XXX	.....6,602,223	.....(110,086)	.....3,832,290	.....0	.....0	.....423,003	XXX	XXX

E18.1

(b)

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

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Options - Hedging Other - Put Options																								
Equity Option - S&P 500 USD OTC ; 2016-EOPT-308601	Joint Venture Interests Portfolio.....	BA.....	Equity/In dex	Credit Suisse International E58DKGMJYYYJLN8C3868	02/16/2016.	04/15/2016.	04/15/2016.	Expiration.....	10,862	17,487,876	1,610.0600	.....0	114,803	.....0	114,803	...	.....0	.....0	.....0	.....0	(114,803)	.....0	.....0	0001.....
Equity Option - S&P 500 USD OTC ; 2016-EOPT-310662	Joint Venture Interests Portfolio.....	BA.....	Equity/In dex	Citibank N A..... E57ODZWZ7FF32TWEFA7	03/02/2016.	12/16/2016.	06/24/2016.	Exercise.....	2,597	4,629,145	1,782.2500	.....0	193,910	103,894	193,910	...	.....0	.....0	.....0	.....0	(90,016)	.....0	.....0	0001.....
Equity Option - S&P 500 USD OTC ; 2016-EOPT-313678	Joint Venture Interests Portfolio.....	BA.....	Equity/In dex	Credit Suisse International E58DKGMJYYYJLN8C3868	03/18/2016.	06/17/2016.	06/17/2016.	Expiration.....	2,233	3,657,615	1,637.6600	.....0	12,436	.....0	12,436	...	.....0	.....0	.....0	.....0	(12,436)	.....0	.....0	0001.....
Equity Option - S&P 500 USD OTC ; 2016-EOPT-314670	Joint Venture Interests Portfolio.....	BA.....	Equity/In dex	Bank of America NA B4TYDEB6GKMZ0031MB2	03/28/2016.	09/16/2016.	09/16/2016.	Expiration.....	2,243	3,657,599	1,631.0000	.....0	41,148	.....0	41,148	...	.....0	.....0	.....0	.....0	(41,148)	.....0	.....0	0001.....
Equity Option - S&P 500 USD OTC ; 2016-EOPT-324885	Joint Venture Interests Portfolio.....	BA.....	Equity/In dex	Citibank N A..... E57ODZWZ7FF32TWEFA7	06/24/2016.	12/16/2016.	11/04/2016.	Exercise.....	2,597	4,415,512	1,700.0000	.....0	77,991	5,974	77,991	...	.....0	.....0	.....0	.....0	(72,017)	.....0	.....0	0001.....
0099999	Total-Purchased Options-Hedging Other-Put Options.....											440,288	109,868	440,288	440,288	XXX	.....0	.....0	.....0	.....0	(330,420)	.....0	.....0	XXX
0149999	Total-Purchased Options-Hedging Other.....											440,288	109,868	440,288	440,288	XXX	.....0	.....0	.....0	.....0	(330,420)	.....0	.....0	XXX
0379999	Total-Purchased Options-Put Options.....											440,288	109,868	440,288	440,288	XXX	.....0	.....0	.....0	.....0	(330,420)	.....0	.....0	XXX
0429999	Total-Purchased Options.....											440,288	109,868	440,288	440,288	XXX	.....0	.....0	.....0	.....0	(330,420)	.....0	.....0	XXX
Written Options - Hedging Other - Put Options																								
Equity Option - S&P 500 USD OTC ; 2016-EOPT-310674	Joint Venture Interests Portfolio.....	BA.....	Equity/In dex	Citibank N A..... E57ODZWZ7FF32TWEFA7	03/02/2016.	12/16/2016.	07/18/2016.	Exercise.....	2,597	4,011,934	1,544.6200	.....0	(89,240)	(17,039)	(89,240)	...	.....0	.....0	.....0	.....0	72,201	.....0	.....0	0001.....
Equity Option - S&P 500 USD OTC ; 2016-EOPT-327171	Joint Venture Interests Portfolio.....	BA.....	Equity/In dex	Citibank N A..... E57ODZWZ7FF32TWEFA7	07/18/2016.	12/16/2016.	11/04/2016.	Exercise.....	2,597	3,766,172	1,450.0000	.....0	(11,169)	(1,688)	(11,169)	...	.....0	.....0	.....0	.....0	9,480	.....0	.....0	0001.....
0519999	Total-Written Options-Hedging Other-Put Options.....											(100,408)	(18,727)	(100,408)	(100,408)	XXX	.....0	.....0	.....0	.....0	81,681	.....0	.....0	XXX
0569999	Total-Written Options-Hedging Other.....											(100,408)	(18,727)	(100,408)	(100,408)	XXX	.....0	.....0	.....0	.....0	81,681	.....0	.....0	XXX
0799999	Total-Written Options-Put Options.....											(100,408)	(18,727)	(100,408)	(100,408)	XXX	.....0	.....0	.....0	.....0	81,681	.....0	.....0	XXX
0849999	Total-Written Options.....											(100,408)	(18,727)	(100,408)	(100,408)	XXX	.....0	.....0	.....0	.....0	81,681	.....0	.....0	XXX
Swaps - Hedging Other - Foreign Exchange																								
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-233821	F1453YAC3 Cegedim SA CB 6.75% 4/2020	D 1.....	Currency	Citibank N A..... E57ODZWZ7FF32TWEFA7	04/09/2014.	04/01/2016.	04/01/2016.	Maturity.....	0	1,380,000	6.9600% [6.7500%]	.....0	.....0	245,500	4,054	.....0	.....0	(2,707)	(293,700)	.....0	245,500	.....0	.....0	0002.....
0939999	Total-Swaps-Hedging Other-Foreign Exchange.....											.....0	.....0	245,500	4,054	.....0	XXX	(2,707)	(293,700)	.....0	245,500	.....0	.....0	XXX
0969999	Total-Swaps-Hedging Other.....											.....0	.....0	245,500	4,054	.....0	XXX	(2,707)	(293,700)	.....0	245,500	.....0	.....0	XXX
1179999	Total-Swaps-Foreign Exchange.....											.....0	.....0	245,500	4,054	.....0	XXX	(2,707)	(293,700)	.....0	245,500	.....0	.....0	XXX
1209999	Total-Swaps.....											.....0	.....0	245,500	4,054	.....0	XXX	(2,707)	(293,700)	.....0	245,500	.....0	.....0	XXX
Forwards - Hedging Other																								
Currency Forward - BUY CAD SELL USD ; 2016-FOR-311435	Asset Portfolio - Full Offset.....	D 1.....	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE	03/08/2016.	03/10/2016.	03/10/2016.	Maturity.....	0	4,857,507	1.3381	.....0	.....0	18,529	.....0	.....0	.....0	.....0	.....0	.....0	18,529	.....0	.....0	0002.....
Currency Forward - BUY CAD SELL USD ; 2016-FOR-322321	Asset Portfolio - Full Offset.....	D 1.....	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE	06/08/2016.	06/10/2016.	06/10/2016.	Maturity.....	0	5,111,023	1.2718	.....0	.....0	(7,981)	.....0	.....0	.....0	.....0	.....0	.....0	(7,981)	.....0	.....0	0002.....
Currency Forward - BUY CAD SELL USD ; 2016-FOR-332575	Asset Portfolio - Full Offset.....	D 1.....	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE	09/08/2016.	09/12/2016.	09/12/2016.	Maturity.....	0	5,823,859	1.2878	.....0	.....0	(89,037)	.....0	.....0	.....0	.....0	.....0	.....0	(89,037)	.....0	.....0	0002.....
Currency Forward - BUY EUR SELL USD ; 2016-FOR-306241	Asset Portfolio - Full Offset.....	D 1.....	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE	01/25/2016.	03/10/2016.	03/10/2016.	Maturity.....	0	1,519,575	0.9213	.....0	.....0	40,935	.....0	.....0	.....0	.....0	.....0	.....0	40,935	.....0	.....0	0002.....
Currency Forward - BUY EUR SELL USD ; 2016-FOR-311439	Asset Portfolio - Full Offset.....	D 1.....	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE	03/08/2016.	03/10/2016.	03/10/2016.	Maturity.....	0	5,633,664	0.9053	.....0	.....0	51,051	.....0	.....0	.....0	.....0	.....0	.....0	51,051	.....0	.....0	0002.....
Currency Forward - BUY EUR SELL USD ; 2016-FOR-322327	Asset Portfolio - Full Offset.....	D 1.....	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE	06/08/2016.	06/10/2016.	06/10/2016.	Maturity.....	0	5,813,439	0.877300	(51,714)000000	(51,714)00	0002.....

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SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)	
Currency Forward - BUY EUR SELL USD ; 2016-FOR-332571	Asset Portfolio - Full Offset.....	D 1.....	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE	09/08/2016.	09/12/2016.	09/12/2016.	Maturity....	.....0	...5,752,341	.....0.8866	.....0	.....0	.....(30,141)	.....0	.....0	.....0	.....0	.....0	.....(30,141)	.....0	.....0	0002.....
Currency Forward - BUY GBP SELL USD ; 2016-FOR-322333	Asset Portfolio - Full Offset.....	D 1.....	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE	06/08/2016.	06/10/2016.	06/10/2016.	Maturity....	.....0	...479,101	.....0.6888	.....0	.....0	.....(6,211)	.....0	.....0	.....0	.....0	.....0	.....(6,211)	.....0	.....0	0002.....
Currency Forward - BUY GBP SELL USD ; 2016-FOR-332561	Asset Portfolio - Full Offset.....	D 1.....	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE	09/08/2016.	09/12/2016.	09/12/2016.	Maturity....	.....0	...705,785	.....0.7509	.....0	.....0	.....(567)	.....0	.....0	.....0	.....0	.....0	.....(567)	.....0	.....0	0002.....
Currency Forward - BUY JPY SELL USD ; 2016-FOR-311437	Asset Portfolio - Full Offset.....	D 1.....	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE	03/08/2016.	03/10/2016.	03/10/2016.	Maturity....	.....0	...7,632,030	.....112.6830	.....0	.....0	.....(48,255)	.....0	.....0	.....0	.....0	.....0	.....(48,255)	.....0	.....0	0002.....
Currency Forward - BUY JPY SELL USD ; 2016-FOR-322337	Asset Portfolio - Full Offset.....	D 1.....	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE	06/08/2016.	06/10/2016.	06/10/2016.	Maturity....	.....0	...8,046,332	.....106.8810	.....0	.....0	.....(1,806)	.....0	.....0	.....0	.....0	.....0	.....(1,806)	.....0	.....0	0002.....
Currency Forward - BUY JPY SELL USD ; 2016-FOR-331492	Asset Portfolio - Full Offset.....	D 1.....	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE	08/30/2016.	09/12/2016.	09/12/2016.	Maturity....	.....0	...971,233	.....102.9619	.....0	.....0	.....9,881	.....0	.....0	.....0	.....0	.....0	.....9,881	.....0	.....0	0002.....
Currency Forward - BUY JPY SELL USD ; 2016-FOR-332552	Asset Portfolio - Full Offset.....	D 1.....	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE	09/08/2016.	09/12/2016.	09/12/2016.	Maturity....	.....0	...7,472,225	.....101.7100	.....0	.....0	.....(15,762)	.....0	.....0	.....0	.....0	.....0	.....(15,762)	.....0	.....0	0002.....
Currency Forward - BUY USD SELL CAD ; 2015-FOR-301552	Asset Portfolio.....	D 1.....	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE	12/09/2015.	03/10/2016.	03/10/2016.	Maturity....	.....0	...3,532,251	.....1.3589	.....0	.....0	.....(68,515)	.....0	.....0	.....(2,060)	.....(76,776)	.....0	.....(68,515)	.....0	.....0	0002.....
Currency Forward - BUY USD SELL CAD ; 2016-FOR-310213	Asset Portfolio.....	D 1.....	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE	02/26/2016.	03/10/2016.	03/10/2016.	Maturity....	.....0	...1,257,025	.....1.3524	.....0	.....0	.....(18,246)	.....0	.....0	.....0	.....0	.....0	.....(18,246)	.....0	.....0	0002.....
Currency Forward - BUY USD SELL CAD ; 2016-FOR-311436	Asset Portfolio.....	D 1.....	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE	03/08/2016.	06/10/2016.	06/10/2016.	Maturity....	.....0	...4,858,226	.....1.3379	.....0	.....0	.....(244,816)	.....0	.....0	.....0	.....0	.....0	.....(244,816)	.....0	.....0	0002.....
Currency Forward - BUY USD SELL CAD ; 2016-FOR-322322	Asset Portfolio.....	D 1.....	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE	06/08/2016.	09/12/2016.	09/12/2016.	Maturity....	.....0	...5,897,395	.....1.2717	.....0	.....0	.....162,573	.....0	.....0	.....0	.....0	.....0	.....162,573	.....0	.....0	0002.....
Currency Forward - BUY USD SELL EUR ; 2015-FOR-301554	Asset Portfolio.....	D 1.....	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE	12/09/2015.	03/10/2016.	03/10/2016.	Maturity....	.....0	...7,183,365	.....0.9049	.....0	.....0	.....(61,861)	.....0	.....0	.....9,120	.....(122,415)	.....0	.....(61,861)	.....0	.....0	0002.....
Currency Forward - BUY USD SELL EUR ; 2016-FOR-311440	Asset Portfolio.....	D 1.....	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE	03/08/2016.	06/10/2016.	06/10/2016.	Maturity....	.....0	...5,649,760	.....0.9027	.....0	.....0	.....(111,965)	.....0	.....0	.....0	.....0	.....0	.....(111,965)	.....0	.....0	0002.....
Currency Forward - BUY USD SELL EUR ; 2016-FOR-322328	Asset Portfolio.....	D 1.....	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE	06/08/2016.	09/12/2016.	09/12/2016.	Maturity....	.....0	...5,831,886	.....0.8745	.....0	.....0	.....109,686	.....0	.....0	.....0	.....0	.....0	.....109,686	.....0	.....0	0002.....
Currency Forward - BUY USD SELL GBP ; 2016-FOR-311441	Asset Portfolio.....	D 1.....	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE	03/08/2016.	06/10/2016.	06/10/2016.	Maturity....	.....0	...212,825	.....0.7048	.....0	.....0	.....(2,126)	.....0	.....0	.....0	.....0	.....0	.....(2,126)	.....0	.....0	0002.....
Currency Forward - BUY USD SELL GBP ; 2016-FOR-318087	Asset Portfolio.....	D 1.....	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE	04/29/2016.	06/10/2016.	06/10/2016.	Maturity....	.....0	...262,839	.....0.6848	.....0	.....0	.....4,899	.....0	.....0	.....0	.....0	.....0	.....4,899	.....0	.....0	0002.....
Currency Forward - BUY USD SELL GBP ; 2016-FOR-322334	Asset Portfolio.....	D 1.....	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE	06/08/2016.	09/12/2016.	09/12/2016.	Maturity....	.....0	...479,405	.....0.6884	.....0	.....0	.....40,307	.....0	.....0	.....0	.....0	.....0	.....40,307	.....0	.....0	0002.....
Currency Forward - BUY USD SELL GBP ; 2016-FOR-328266	Asset Portfolio.....	D 1.....	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE	07/28/2016.	09/12/2016.	09/12/2016.	Maturity....	.....0	...262,888	.....0.7608	.....0	.....0	.....(3,232)	.....0	.....0	.....0	.....0	.....0	.....(3,232)	.....0	.....0	0002.....
Currency Forward - BUY USD SELL JPY ; 2015-FOR-301564	Asset Portfolio.....	D 1.....	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE	12/09/2015.	03/10/2016.	03/10/2016.	Maturity....	.....0	...7,112,752	.....120.9096	.....0	.....0	.....(471,022)	.....0	.....0	.....11,666	.....36,340	.....0	.....(471,022)	.....0	.....0	0002.....
Currency Forward - BUY USD SELL JPY ; 2016-FOR-311438	Asset Portfolio.....	D 1.....	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE	03/08/2016.	06/10/2016.	06/10/2016.	Maturity....	.....0	...7,653,023	.....112.3739	.....0	.....0	.....(391,503)	.....0	.....0	.....0	.....0	.....0	.....(391,503)	.....0	.....0	0002.....
Currency Forward - BUY USD SELL JPY ; 2016-FOR-322338	Asset Portfolio.....	D 1.....	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE	06/08/2016.	09/12/2016.	09/12/2016.	Maturity....	.....0	...8,070,843	.....106.5564	.....0	.....0	.....(366,733)	.....0	.....0	.....0	.....0	.....0	.....(366,733)	.....0	.....0	0002.....
12229999. Total-Forwards-Hedging Other.....																								
1269999. Total-Forwards.....																								

E19.1

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
1409999. Total-Hedging Other.....													.....0	.....339,879	....(1,216,993)	.....4,054	.....339,879	XX	.....16,019	....(456,550)	.....0	..(1,556,873)	.....0	.....0	XXX
1449999. TOTAL.....													.....0	.....339,879	....(1,216,993)	.....4,054	.....339,879	XX	.....16,019	....(456,550)	.....0	..(1,556,873)	.....0	.....0	XXX

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedged the equity risk of assets.
0002	Hedged the currency risk of foreign assets.

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

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

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

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure	
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral			
NAIC 1 Designation												
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573.....	Y.....	Y.....	- .....	.....247,092	- .....	.....247,092	.....247,092	- .....	.....247,092	.....7,422	.....7,422
Citibank N A.....	E57ODZWZ7FF32TWEFA76.....	Y.....	Y.....	.....3,050,000	.....3,329,588	.....(1,027)	.....278,561	.....3,081,979	.....(1,027)	.....30,952	.....248,488	.....248,488
Deutsche Bank AG.....	7LTWFZYICNSX8D621K86.....	Y.....	Y.....	.....1,999,574	.....2,170,350	- .....	.....170,776	.....1,809,655	- .....	.....0	.....120,933	.....120,933
JPMorgan Chase Bank.....	7H6GLXDRUGQFU57RNE97.....	Y.....	Y.....	.....1,200,000	.....1,493,170	.....(28,646)	.....264,524	.....1,493,170	.....(28,646)	.....264,524	.....46,160	.....46,160
0299999. Total NAIC 1 Designation.....				.....6,249,574	.....7,240,200	.....(29,673)	.....960,953	.....6,631,896	.....(29,673)	.....542,567	.....423,003	.....423,003
0999999. Gross Totals.....				.....6,249,574	.....7,240,200	.....(29,673)	.....960,953	.....6,631,896	.....(29,673)	.....542,567	.....423,003	.....423,003
1. Offset per SSAP No. 64.....					.....0	.....0						
2. Net after right of offset per SSAP No. 64.....					.....7,240,200	.....(29,673)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1 Exchange Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
Citibank N A.....	E57ODZWZ7FF32TWEFA76..	Cash.....	Cash.....	3,050,000	3,050,000	XXX		V.....
Deutsche Bank AG.....	7LTWFZYICNSX8D621K86...	Cash.....	Cash	1,999,574	1,999,574	XXX		V.....
JPMorgan Chase Bank.....	7H6GLXDRUGQFU57RNE97.	Cash.....	Cash	1,200,000	1,200,000	XXX		V.....
0299999. Totals.....				6,249,574	6,249,574	XXX	XXX	XXX

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

Annual Statement for the year 2016 of the **Metropolitan Property and Casualty Insurance Company**
SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Bank of America..... Dallas, Texas.....		0.000	0	0	7,664	XXX
Bank of America..... New York, New York.....		0.000	0	0	1,412,993	XXX
Bank One..... Columbus, Ohio.....		0.000	0	0	5,897,572	XXX
Citibank..... New York, New York.....		0.000	0	0	(146,594,997)	XXX
First National..... Anchorage, Alaska.....		0.000	0	0	10,000	XXX
First Union..... Philadelphia, Pennsylvania.....		0.000	0	0	4,071,515	XXX
JP Morgan Chase..... New York, New York.....		0.000	0	0	(2,231,758)	XXX
Northern Trust Bank..... Chicago, Illinois.....		0.000	0	0	252,965	XXX
Wells Fargo..... San Francisco, California.....		0.000	0	0	1,431,850	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	(135,742,196)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(135,742,196)	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	17,500	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(135,724,696)	XXX

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

1. January.....(103,771,731)	4. April.....(138,377,100)	7. July.....(130,336,073)	10. October.....(108,319,251)
2. February.....(91,346,165)	5. May.....(138,202,860)	8. August.....(134,973,848)	11. November.....(115,916,708)
3. March.....(91,295,993)	6. June.....(142,080,248)	9. September.....(145,114,554)	12. December.....(135,742,196)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
------------------	-----------	--------------------	-----------------------	--------------------	-----------------------------------	---------------------------------------	----------------------------------

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama.....AL			.....0	.....0	.....0	.....0
2. Alaska.....AK			.....0	.....0	.....0	.....0
3. Arizona.....AZ			.....0	.....0	.....0	.....0
4. Arkansas.....AR	B...	AR VSD BY INS CODE SECTION 23-63-206.....	.....0	.....0	.....68,501	.....68,272
5. California.....CA			.....0	.....0	.....0	.....0
6. Colorado.....CO			.....0	.....0	.....0	.....0
7. Connecticut.....CT			.....0	.....0	.....0	.....0
8. Delaware.....DE	B...	DE RSD FOR WC TITLE 18 CH 5 SECT 513.....	.....0	.....0	.....98,335	.....101,313
9. District of Columbia.....DC			.....0	.....0	.....0	.....0
10. Florida.....FL			.....0	.....0	.....0	.....0
11. Georgia.....GA	B...	GA RSD Section 33-3-9.....	.....0	.....0	.....257,193	.....283,691
12. Hawaii.....HI			.....0	.....0	.....0	.....0
13. Idaho.....ID			.....0	.....0	.....0	.....0
14. Illinois.....IL			.....0	.....0	.....0	.....0
15. Indiana.....IN			.....0	.....0	.....0	.....0
16. Iowa.....IA			.....0	.....0	.....0	.....0
17. Kansas.....KS			.....0	.....0	.....0	.....0
18. Kentucky.....KY			.....0	.....0	.....0	.....0
19. Louisiana.....LA			.....0	.....0	.....0	.....0
20. Maine.....ME			.....0	.....0	.....0	.....0
21. Maryland.....MD			.....0	.....0	.....0	.....0
22. Massachusetts.....MA	B...	MA RSD CH 175 SECTION 151.....	.....0	.....0	.....559,115	.....616,719
23. Michigan.....MI			.....0	.....0	.....0	.....0
24. Minnesota.....MN			.....0	.....0	.....0	.....0
25. Mississippi.....MS			.....0	.....0	.....0	.....0
26. Missouri.....MO			.....0	.....0	.....0	.....0
27. Montana.....MT			.....0	.....0	.....0	.....0
28. Nebraska.....NE			.....0	.....0	.....0	.....0
29. Nevada.....NV			.....0	.....0	.....0	.....0
30. New Hampshire.....NH			.....0	.....0	.....0	.....0
31. New Jersey.....NJ			.....0	.....0	.....0	.....0
32. New Mexico.....NM	B...	NM RSD NMSA 1978 59A 5-18 & 59A-5-19.....	.....0	.....0	.....892,463	.....903,038
33. New York.....NY			.....0	.....0	.....0	.....0
34. North Carolina.....NC	B...	NC RSD Statute 58-5-10.....	.....0	.....0	.....321,748	.....328,996
35. North Dakota.....ND			.....0	.....0	.....0	.....0
36. Ohio.....OH			.....0	.....0	.....0	.....0
37. Oklahoma.....OK			.....0	.....0	.....0	.....0
38. Oregon.....OR			.....0	.....0	.....0	.....0
39. Pennsylvania.....PA			.....0	.....0	.....0	.....0
40. Rhode Island.....RI	B...	FOR THE BENEFIT OF ALL POLICYHOLDERS.....	.....2,557,297	.....2,587,089	.....0	.....0
41. South Carolina.....SC			.....0	.....0	.....0	.....0
42. South Dakota.....SD			.....0	.....0	.....0	.....0
43. Tennessee.....TN			.....0	.....0	.....0	.....0
44. Texas.....TX			.....0	.....0	.....0	.....0
45. Utah.....UT			.....0	.....0	.....0	.....0
46. Vermont.....VT			.....0	.....0	.....0	.....0
47. Virginia.....VA			.....0	.....0	.....0	.....0
48. Washington.....WA			.....0	.....0	.....0	.....0
49. West Virginia.....WV			.....0	.....0	.....0	.....0
50. Wisconsin.....WI			.....0	.....0	.....0	.....0
51. Wyoming.....WY			.....0	.....0	.....0	.....0
52. American Samoa.....AS			.....0	.....0	.....0	.....0
53. Guam.....GU			.....0	.....0	.....0	.....0
54. Puerto Rico.....PR			.....0	.....0	.....0	.....0
55. US Virgin Islands.....VI			.....0	.....0	.....0	.....0
56. Northern Mariana Islands.....MP			.....0	.....0	.....0	.....0
57. Canada.....CAN			.....0	.....0	.....0	.....0
58. Aggregate Alien and Other.....OT	XXX	XXX	.....0	.....0	.....0	.....0
59. Total.....	XXX	XXX	.....2,557,297	.....2,587,089	.....2,197,355	.....2,302,029

DETAILS OF WRITE-INS

5801. ....			.....0	.....0	.....0	.....0
5802. ....			.....0	.....0	.....0	.....0
5803. ....			.....0	.....0	.....0	.....0
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX0000
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX0000

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