ANNUAL STATEMENT

OF THE

BRIGHTHOUSE LIFE INSURANCE COMPANY OF NY

OF THE STATE OF

NEW YORK

TO THE
INSURANCE DEPARTMENT
OF THE
STATE OF

FOR THE YEAR ENDED DECEMBER 31, 2023

LIFE AND ACCIDENT AND HEALTH



ANNUAL STATEMENT

AS OF DECEMBER 31, 2023 OF THE CONDITION AND AFFAIRS OF THE

BRIGHTHOUSE LIFE INSURANCE COMPANY OF NY

e <u>4932</u> <u>4932</u> NAIC Company Code <u>60992</u> Employer's ID Number <u>13-3690700</u> (Current) (Prior) NAIC Group Code _

Organized under the Laws of	New York	State of Domicile or Port of Entry	New York
Country of Domicile		United States of America	
ncorporated/Organized	12/31/1992	Commenced Business	03/12/1993
Statutory Home Office	285 Madison Avenue	N	ew York, NY 10017
	(Street and Number)	(City or T	Fown, State and Zip Code)
Main Administrative Office		285 Madison Avenue (Street and Number)	
	ew York, NY 10017		800-882-1292
, ,	own, State and Zip Code)	(Are	a Code) (Telephone Number)
Mail Address2	(Street and Number or P.O. Box)	-	New York, NY 10017 (City or Town, State and Zip Code)
Primary Location of Books and Rec	ords		
		(Street and Number)	
	New York, NY 10017 ty or Town, State and Zip Code)		980-949-4100 (Area Code) (Telephone Number)
nternet Web Site Address		www.brighthousefinancial.com	,
	Timothy Lashoan Shaw		980-949-4100
Statutory Statement Contact	(Name)		Code) (Telephone Number)
	nthousefinancial.com	_	813-615-9468
(Ema	ail Address)		(Fax Number)
		OFFICERS	
Chairman of the Board,			
President and Chief	DAVID ALAN DOCENDALIM	Vice President and	IACOD MOIOUE IENIKELOWITZ
Executive Officer	DAVID ALAN ROSENBAUM	Secretary	JACOB MOISHE JENKELOWITZ
Vice President and Chief		Vice President and	
Financial Officer	KRISTINE HOOK TOSCANO	Treasurer	JANET MARIE MORGAN
		OTHER	
	\% D	TYLER SCOTT GATES	
	VICE P	resident and Appointed Actuary	
	DIR	ECTORS OR TRUSTEES	
MICHAEL JOHN IN	NSERRA EDV	NARD CLEMENT KOSNIK #	MAYER nmn NAIMAN
DOUGLAS ADRIAN		AVID ALAN ROSENBAUM EVIN DOUGLAS WHITE #	ROBERT ANDREW SEMKE #
State of Florida	1		
County of Hillsborough	SS		
			porting entity, and that on the reporting period stated above ns or claims thereon, except as herein stated, and that this
statement, together with related ext	nibits, schedules and explanations therein	contained, annexed or referred to, is a full	and true statement of all the assets and liabilities and of the
n accordance with the NAIC Annu	al Statement Instructions and Accounting	Practices and Procedures manual except	s there from for the period ended, and have been completed to the extent that; (1) state law may differ; or, (2) that state
			best of their information, knowledge and belief, respectively c filing with the NAIC, when required, that is an exact copy
except for formatting differences of enclosed statement.	due to electronic filing) of the enclosed sta	atement. The electronic filing may be rec	quested by various regulators in lieu of or in addition to the
David d. Rosenbaum			Janet Morgan
DAVID ALAN ROSENBAU	<u></u>		JANET MARIE MORGAN
Chairman of the Board, Preside Chief Executive Officer	ent and		Vice President and Treasurer
Subscribed and sworn to before me	this	ZENA JONES	
	Notar	y Public-State of Florida	
26th day of January	2024	mmission # HH39573 ssion Expires 12/27/2024	
	25.11111		
Zena Jones			
Notar for Rosen aum & Morgan			

- a. Is this an original filing? Yes [X] No []
 b. If no,
 1. State the amendment number
 2. Date filed
- - Number of pages attached _____

ASSETS

		_	Current Year	1	Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)			1,796,057,595	
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	3,276,084			
	2.2 Common stocks	0	0	0	0
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens				
	3.2 Other than first liens	0	0	0	0
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less \$	0	l0	0	0
	encumbrances)	0			
	\$0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less \$0				
	encumbrances)	0	0	0	0
5.	Cash (\$237,515,240 , Schedule E - Part 1), cash equivalents				
	(\$				
	investments (\$0 , Schedule DA)	241,501,243	0	241,501,243	317,201,883
6.	Contract loans (including \$0 premium notes)	108,848	0	108,848	114,456
7.	Derivatives (Schedule DB)	137,228,982	0	137,228,982	368,653,680
8.	Other invested assets (Schedule BA)				
9.	Receivables for securities			15,225,484	
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	2,45/,814,415	0	2,45/,814,415	2,777,596,071
13.	Title plants less \$	0	,	0	0
14.	Investment income due and accrued				
15.	Premiums and considerations:	13,023,303		13,023,303	14,990,017
13.	15.1 Uncollected premiums and agents' balances in the course of collection	452.936	207.693	245.243	312.563
	15.2 Deferred premiums, agents' balances and installments booked but	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, , , , , , , , , , , , , , , , , , , ,		
	deferred and not yet due (including \$0				
	earned but unbilled premiums)	1,556,240	0	1,556,240	1,592,916
	15.3 Accrued retrospective premiums (\$0) and				
	contracts subject to redetermination (\$0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers				
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
	Net deferred tax asset				
19.	Electronic data processing equipment and software	- ,		- ,	- ,
20. 21.	Furniture and equipment, including health care delivery assets	0			
21.	(\$	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				
24.	Health care (\$0) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets				
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	0.000.444.500	100 701 000	0.004.000.005	0.000.507.040
07		3,398,414,533	103,781,628	3,294,632,905	2,892,597,243
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	8,852,416,900	0	8,852,416,900	7,997,148,227
28.	Total (Lines 26 and 27)	12,250,831,433	103,781,628	12,147,049,805	10,889,745,470
	DETAILS OF WRITE-INS				
1101.	Deposits in connection with investments	12,468	0	12,468	173,218
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	12,468	0	,	173,218
2501.	Miscellaneous	l ' '	,	2,545,305	, ,
2502.	Receivable from third party administrator		0	1,433,054	, ,
2503.	Advance ceded premiums			0	
2598.	, ,	5,877,658	504,993		
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	3,011,038	JU4,993	5,3/2,005	ু ১,৬১০,৬৬ <i>।</i>

LIABILITIES, SURPLUS AND OTHER FUNDS

2. 3. 4.	Aggregate reserve for life contracts \$		0 13,861,706 742,051
3. 4. 5.	Aggregate reserve for accident and health contracts (including \$0 Modco Reserve)		0 13,861,706 742,051
3. 4. 5.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$	13,772,7471,160,7410	
5.	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less Col. 6)	0	742,051
5.	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, Col. 6) Policyholders' dividends/refunds to members \$	0	^ ^
	and unpaid (Exhibit 4, Line 10)	0	0
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		0
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$0		
	Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less \$		
	Part 1, Col. 1, sum of lines 4 and 14)	91,426	99,438
	Contract liabilities not included elsewhere: 9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of \$		
	experience rating refunds of which \$0 is for medical loss ratio rebate per the Public Health Service Act	0	0
	9.3 Other amounts payable on reinsurance, including \$		
	ceded		
	Commissions to agents due or accrued-life and annuity contracts \$	•	•
11.	\$0 and deposit-type contract funds \$		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)		
13.	Transfers to Separate Accounts due or accrued (net) (including \$(35,744,608) accrued for expense allowances recognized in reserves, net of reinsured allowances)	140 776 838	(32 056 513)
	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	750 , 101	777,289
	Current federal and foreign income taxes, including \$0 on realized capital gains (losses) Net deferred tax liability		
16.	Unearned investment income	0	0
17. 18.	Amounts withheld or retained by reporting entity as agent or trustee	6,549	5,489
19.	Remittances and items not allocated	6,740,271	6,511,134
	Net adjustment in assets and liabilities due to foreign exchange rates		
22.	Borrowed money \$	0	125,870,550
	Dividends to stockholders declared and unpaid	0	0
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	45,284,124	45,412,837
	24.02 Reinsurance in unauthorized and certified (\$0) companies		
	24.04 Payable to parent, subsidiaries and affiliates	117,245,662	57, 146,007
	24.05 Drafts outstanding		
	24.07 Funds held under coinsurance	418,222,232	429,254,645
	24.08 Derivatives		
	24.10 Payable for securities lending	0	0
25.	24.11 Capital notes \$0 and interest thereon \$0 Aggregate write-ins for liabilities	0	208,648,396
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,475,798,948	3,036,280,165
27. 28.	From Separate Accounts Statement		
29.	Total liabilities (Lines 26 and 27)	2,000,000	10,666,877,242
30.	Preferred capital stock	0	0
32.	Surplus notes	0	0
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	670,327,949	570,327,949
	Aggregate write-ins for special surplus funds Unassigned funds (surplus)		
36.	Less treasury stock, at cost: 36.10 shares common (value included in Line 29 \$0)		
	36.2 0 shares preferred (value included in Line 30 \$ 0)	0	
37.	Surplus (Total Lines 31+32+33+34+35-36) (including \$	816,853,046	220,868,228
	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	818,853,046 12,147,049,805	222,868,228 10,889,745,470
	DETAILS OF WRITE-INS	, , ,	
	Cash collateral received on derivatives	, ,	
2503.	Derivative instruments expense payable	54,151	11, 109, 119
	Summary of remaining write-ins for Line 25 from overflow page	0	208,648,396
3101.			
3102. 3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	
	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)	0 005 472	0
	Interest maintenance reserve reclassification from unassigned funds	9,005,472	
3403.			
	Summary of remaining write-ins for Line 34 from overflow page	0 9,005,472	00
3402. 3403. 3498.	Summary of remaining write-ins for Line 34 from overflow page	0	

SUMMARY OF OPERATIONS

Permitter and annully considerations for title and accident in least a centrality (shall) (1, Part 1, Line 2014, Col. 1 lists) (1, 65, 15, 150, 150, 150, 150, 150, 150, 150	1		1	2
Perfection and anomaly connectorations for the and acceptant and seath connection (a-thord 1, Fast 1, Line 20.4 Cold 1 less			•	
Cott 6)	1	Promiums and annuity considerations for life and assident and health contracts (Eyhibit 1, Part 1, Line 20.4, Col. 1 less	Ourient real	i noi reai
2 Confesionation for supplimentary contracts with this contingences 11,678,381 7,721,555 5,753,591 7,121,555 7,121	١.	Col 8)	(3 649 158 064)	934 531 454
3. Ne invastment income (Emblar of Net Investment income (Line 17)	2			
4 Amontones of interest historican relations grantering agains or besses. (\$5,00,00) 1. Separate According to a relations of the composition of				
Segment Accounts net gains from operations excluding unrealized gains on lossess (155 90, 551) (61 87, 556 50)	-			
6. Commissions and opposes acrowances on circumscance coded (E-minst 1, Part 2, Lino 26, 1, Co. 1) 6. Reserve subjustments or remanance marked (1, 1, 1, 1) 6. Reserve subjustments or remanance marked (1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1		Annotization of interest wanternative reserve (intr., Line 3)	(525,067,251)	621 607 250
7. Reserve adjustments on monutarions created 1,500 150				
8. Honores for nome as accidated with reventment management, administration and contract guarantees from Separate 8. Honores from the associated with reventment management, administration and contract guarantees from Separate 8. 2 Charges and fees for depart bype contracts 9. 3. 3 Agregates with the 1st 5/3 17. 5. 10. 11. 10. 10. 10. 10. 10. 10. 10. 10				
B. Income from those associated with incestment management, administration and contract guarantees from Separate Accounts Ac		·	4,038,943,275	(291,048,850)
Accounts	8.			
8.2 Charges and fees for depeal type contacts				
3 3 36,97 7, 27, 70 7, 27,				
1 Total (Lines 1 to 6.3) Death benefits decisioning guaranteed annual pure environments) 3. 773,787 165. 05 11. Mahoust environments (sociating guaranteed annual pure environments) 3. 773,787 165. 05 11. Mahoust environments (actually a control of the contracts) 3. Deathly benefits and benefits under activities and small state of the contracts 3. Deathly benefits and benefits under activities and small state of the contracts 3. Deathly benefits and vollaments in the Contracts 3. Deathly benefits and vollaments and vollaments and vollaments and vollaments and vollaments and vollaments and the Contracts 3. Deathly benefits and vollaments and vollaments and before federal income bases (Line 20 minus 3. Deathly benefits and vollaments and vollaments and before federal income bases (Line 20 minus 3. Deathly benefits and vollaments and vollaments and before federal income bases (Line 20 minus 3. Deathly benefits and vollaments and vollaments and before federal		8.2 Charges and fees for deposit-type contracts	0	0
10. Death bremits		8.3 Aggregate write-ins for miscellaneous income	23,989,781	27,267,421
1.1	9.		77,297,470	1,482,939,045
12 Annually seemitis (Exhibit S, Parl 2, Line 6.4, Cas. 4. 5 minus Annalysis of Operations Summary, Line 18, Col. 1)	10.	Death benefits	3,773,780	(654,434)
12 Annually seemitis (Exhibit S, Parl 2, Line 6.4, Cas. 4. 5 minus Annalysis of Operations Summary, Line 18, Col. 1)	11			
13. Disability benefits and benefits under accident and health contracts		Annuity benefits (Exhibit 8 Part 2 Line 6.4 Cols. 4 + 5 minus Analysis of Operations Summary Line 18 Col. 1)	82 . 186 . 037	
14. Coupons, guaranteed and withtroduced for the contracts 0.00, 20, 20, 40, 40, 10. 177, 407, 407, 407, 407, 407, 407, 407, 4		Disability benefits and benefits under accident and health contracts	493 559	
15. Surroreor brenifies and windrawests for life contracts. 15. Group Conversions. 15. June 15. Surroreor brenifies and windrawests for life contracts. 15. June 1				
16. Group conversions		Surrender handite and withdrawale for life contracts	306 262 840	150 777 467
17. Interest and adjustments on contract or deposit-type contract funds				
16. Payments on supplementary contracts with life contingencies 6, 53, 209 5, 78, 161				
15 Increase in aggregate reserves for life and accident and health contracts. (75) 622, 101 295, 221, 322 122 122 122 123		interest and adjustments on contract or deposit-type contract runds		1, 120,707
201 Classic (Lines 10 to 19) Classic (Line 21 to 10		Payments on supplementary contracts with life contingencies	6,453,209	5,784,101
2.1 Commissions on premiums, amulty considerations, and deposit-type contract funds (sirced business only) (Exhibit 1, Part 2, Line 92, Cut.) 73, 599, 074 78, 547, 568 2.2 Commissions and expense allumations or retinance assumed (Enhibit 1, Part 2, Line 92, Cut.) 59, 785, 569 50, 785, 569		Increase in aggregate reserves for life and accident and health contracts	(750,822,101)	235,321,302
2, Line 31, Co.1.1,			(351, 110, 291)	458,256,086
22 Commissions and expense allowances on reinsurance assumed (Schild I., Part 2, Line 28.2, Col. 1)	21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part	= 2	= = := =::
23 General insurance expenses and featured expenses (Exhibit 2, Line 10, Octs 1, 2, 3, 4 and 6) 5,755 (98) 5,755 (98) 2,89 (98) 2,85 (15) 3,10 (15) 3,2 (15) 3	ĺ			
24				
24	23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	58,765,699	60,998,363
25	24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	1,220,015	2,899,666
260	25.	Increase in loading on deferred and uncollected premiums	(44, 132)	81,036
27	26.	Net transfers to or (from) Separate Accounts net of reinsurance	269,545,975	617,031,249
28. Totals (Limes 20 to 27)	27.			
Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 23) 0 0 0 0 0 0 0 0 0	28.	99 9	69.946.275	
Line 289			,	.,=,,
Dividends to policyhodders and refunds to members 0 0 0 0 0	23.	Tine 28)	7 351 195	248 595 636
Net gain from contains after dividends to policyholdors, refunds to members and before federal income taxes (Line 20 minus Line 30).	30			0
minus Line 30)			U	U
22. Federal and foreign income taxes incurred (excluding tax on capital gains) 1,854,481 92,496,981	31.	net gain into in operations after dividends to policyholders, returns to members and before rederal income taxes (Line 29 minus Lina 30).	7 351 195	248 595 636
33 Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains (losses) (excluding taxes of \$	22	Endered and foreign income towar insurred (evaluding towar control gains)	1 85/ /81	
realized capital gains or (losses) (Lune 31 minus Line 32) 5. Net Irone (Len 33 pius Line 34) 8. (255,822) (excluding taxes of \$ (459,962) transferred to the IMR) 5. Net Irone (Line 33 pius Line 34). CAPITAL AND SURPLUS ACCOUNT 22, 888, 228 355, 750, 071 37. Net Ironeme (Line 35) Line 34). CAPITAL (Report (Line 34) Line 34). CAPITAL (Report (Line 34) Line 34). CAPITAL (Line 35). S. Capital and surplus, December 31, prior year (Page 3, Line 36, Cot 2). 5. Say 344, 184 (151, 1925, 453). 38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (40, 840, 727). 1. (18, 414, 184). 1. (151, 1925, 453). 38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (40, 840, 727). 1. (18, 240, 187). 1. (1928, 877). 1. (18, 240, 187). 1. (1928, 879). 1. (1928,	_		1,054,401	32,400,001
Net realized capital gains (losses) (excluding gains (losses) transferred to the IMIR) less capital gains tax of \$ (295, 982) transferred to the IMIR) \$539, 414, 184 (151, 925, 453)	33.	Net gain from operations after dividends to policyholders, refunds to members and rederal income taxes and before	5 /106 71/	156 008 655
\$. (256, 832) (excluding taxes of \$. (459, 962) transferred to the IMR)	0.4			130,030,033
Section Sect	34.		E22 017 470	(200 024 100)
CAPITAL AND SURPLUS ACCOUNT 222 688 228 356,750,077 37. Net income (Line 35)	0.5			
36. Capital and surplus. December 31, prior year (Page 3, Line 36, Col. 2) 7. Net income (Line 35) 7. Net income (Line 35) 7. Set income (Line	35.		539,414,184	(151,925,453)
37 Net Income (Line 35) 5.39 414 184 5.59 5.453 5.59 414 189 5.59 415 5.59				
38 Change in net unrealized capital gains (losses) less capital gains tax of \$	36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	222,868,228	356,750,071
Change in net unrealized foreign exchange capital gain (loss) 1.202,877 1.180,003 1.17,266,388 1.10 1.17,266,388 1.10 1.17,266,388 1.10 1.17,266,388 1.10	37.			
Change in net unrealized foreign exchange capital gain (loss) 1.202,877 1.180,003 1.17,266,388 1.10 1.17,266,388 1.10 1.17,266,388 1.10 1.17,266,388 1.10	38.	Change in net unrealized capital gains (losses) less capital gains tax of \$(40,840,727)	(154,841,810)	(54,443,341)
40 Change in net deferred income tax. (139, 499,779) 1.17, 296, 384 41 Change in noandmitted assets 115,047,225 (116, 168, 498 42 Change in liability for reinsurance in unauthorized and certified companies 284,004 (286, 240, 04 43 Change in reserve on account of change in valuation basis, (increase) or decrease	39.			
115, 047, 225 (116, 188, 384)		Change in net deferred income tax	(139,489,779)	117.296.386
42. Change in liability for reinsurance in unauthorized and certified companies 264,004 (286,240 3. Change in reserve on account of change in valuation basis, (increase) or decrease				
43. Change in reserve on account of change in valuation basis, (increase) or decrease 42. A Change in asset valuation reserve 52. A Change in Installation reserve 52. A Surplus (contributed to) withdrawn from Separate Accounts during period 43. Surplus (contributed to) withdrawn from Separate Accounts during period 44. Change in surplus in Separate Accounts during period 45. Change in surplus in Separate Accounts during period 46. Surplus (contributed to) withdrawn from Separate Accounts Statement 47. Other changes in surplus in Separate Accounts Statement 48. Change in surplus notes 49. Cumulative effect of changes in accounting principles 50. Capital changes: 50. Paid in 50. 2 Transferred from surplus (Stock Dividend) 50. 2 Transferred to surplus 50. 3 Transferred to surplus 50. 1 Paid in 50. 0 50. 3 Transferred to surplus 51. Paid in 51. Transferred to capital (Stock Dividend) 51. 3 Transferred from capital 51. Change in surplus as a result of reinsurance 51. Aggregate writte-ins for gains and losses in surplus 52. Dividends to stockholders 53. Aggregate writte-ins for gains and losses in surplus 54. Net change in capital and surplus for the year (Lines 37 through 53) 55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) 56. DETALS OF WRITE-INS 57. DETALS OF WRITE-INS 58. DETALS OF WRITE-INS 59. 398. Signal and service fee income 59. 20. 20. 20. 20. 20. 20. 20. 20. 20. 20				
44. Change in asset valuation reserve		Change in reserve on account of change in valuation basis (increases) or decrease	0	0
46. Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		Change in seed valuation recense	128 713	(10.237.6/1)
46. Surplus (contributed to) withdrawn from Separate Accounts during period (169, 852, 356) 265, 862, 366 47. Other changes in surplus in Separate Accounts Statement 169, 435, 290 (265, 805, 063, 063, 063, 063, 063, 063, 063, 063				
47. Other changes in surplus in Separate Accounts Statement 169, 435, 290 (265, 805, 063 48. Change in surplus notes 0 0 0 50. Capital changes: 0 0 0 50.1 Paid in 0 0 0 50.2 Transferred from surplus (Stock Dividend) 0 0 0 50.3 Transferred to surplus 0 0 0 0 51.2 Transferred to surplus adjustment: 100,000,000 100,000,000 100,000,000 100,000,000 0		Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)	U	
48. Change in surplus notes		Surplus (contributed to) withdrawn from Separate Accounts during period	(109,852,356)	200,802,300
49. Cumulative effect of changes in accounting principles				
50. Capital changes:				
So.1 Paid in So.2 Transferred from surplus (Stock Dividend)			0	0
50.2 Transferred from surplus (Stock Dividend)	50.	Capital changes:		
50.3 Transferred to surplus	ĺ			
51. Surplus adjustment: 100,000,000 100,000,000 51.2 Transferred to capital (Stock Dividend) 0 0 51.3 Transferred from capital .0 .0 51.4 Change in surplus as a result of reinsurance .134,676,470 .(16,274,346 52. Dividends to stockholders 0 0 53. Aggregate write-ins for gains and losses in surplus 0 0 54. Net change in capital and surplus for the year (Lines 37 through 53) 559,984,818 .(133,881,843) 55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) 818,853,046 222,868,228 DETAILS OF WRITE-INS 08.301. Management and service fee income 21,321,395 22,924,040 08.302. Miscel laneous 2,668,366 2,051,968 08.303. Derivative gain on deferred premium 0 0 08.398. Summary of remaining write-ins for Line 8.3 from overflow page 0 0 2701. Interest credited to reinsurers 16,204,510 15,721,440 2702. Derivative loss on deferred premium 3,409,208 0 <		50.2 Transferred from surplus (Stock Dividend)	0	0
51. Surplus adjustment: 100,000,000 100,000,000 51.2 Transferred to capital (Stock Dividend) 0 0 51.3 Transferred from capital .0 .0 51.4 Change in surplus as a result of reinsurance .134,676,470 .(16,274,346 52. Dividends to stockholders 0 0 53. Aggregate write-ins for gains and losses in surplus 0 0 54. Net change in capital and surplus for the year (Lines 37 through 53) 595,984,818 .(133,881,843) 55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) 818,853,046 222,868,228 DETAILS OF WRITE-INS 08.301. Management and service fee income 21,321,395 22,924,040 08.302. Miscel laneous 2,668,366 2,051,968 08.303. Derivative gain on deferred premium 0 0 08.398. Summary of remaining write-ins for Line 8.3 from overflow page 0 0 2701. Interest credited to reinsurers 16,204,510 15,721,440 2702. Derivative loss on deferred premium 3,409,208 0 <		50.3 Transferred to surplus	0	0
51.1 Paid in 100,000,000 100,000,000 51.2 Transferred to capital (Stock Dividend) 0 0 51.3 Transferred from capital 0 0 51.4 Change in surplus as a result of reinsurance 134,676,470 (16,274,346 52 Dividends to stockholders 0 0 53. Aggregate write-ins for gains and losses in surplus 0 0 54. Net change in capital and surplus for the year (Lines 37 through 53) 595,984,818 (133,881,843 55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) 818,853,046 222,868,228 DETAILS OF WRITE-INS 08.301. Management and service fee income 21,321,395 22,924,040 08.302. Miscel laneous 2,668,366 2,051,968 08.303. Derivative gain on deferred premium 0 2,294,141 08.399. Summary of remaining write-ins for Line 8.3 from overflow page 0 0 08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above) 23,989,781 27,267,421 2701. Interest credited to reinsurance agreement 3,409,208 0 2703. IMR transfer under reinsurance agreement (875,782) 0 0 2799. Totals	51.	Surplus adjustment:		
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08.398. Summary of remaining write-ins for Line 8.3 from overflow page 0 2 0 23,889,781 27,267,421 270.1 1 1 1 1 1 5,721,440 270.2 1 1 1 1 1 5,721,440 270.2 0			, ,	, ,
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2701. Interest credited to reinsurers 16,204,510 .15,721,440 2702. Derivative loss on deferred premium 3,409,208 0 2703. IMR transfer under reinsurance agreement (875,782) 0 2798. Summary of remaining write-ins for Line 27 from overflow page (808,001) 808,000 2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) 17,929,935 16,529,440 5301. 5302. 5303. 5303. 5304. 5304. 5305. 5306. 5306. 5306. 5306. 5306. 5306. 5307. 5307. 5308. 5308. 5308. 5309. <td>08.398.</td> <td>Summary of remaining write-ins for Line 8.3 from overflow page</td> <td></td> <td></td>	08.398.	Summary of remaining write-ins for Line 8.3 from overflow page		
2701. Interest credited to reinsurers 16,204,510 .15,721,440 2702. Derivative loss on deferred premium 3,409,208 0 2703. IMR transfer under reinsurance agreement (875,782) 0 2798. Summary of remaining write-ins for Line 27 from overflow page (808,001) 808,000 2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) 17,929,935 16,529,440 5301. 5302. 5303. 5303. 5304. 5304. 5305. 5306. 5306. 5306. 5306. 5306. 5306. 5307. 5307. 5308. 5308. 5308. 5309. <td>08.399.</td> <td>Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)</td> <td></td> <td>27,267,421</td>	08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)		27,267,421
2702. Derivative loss on deferred premium 3,409,208 0 2703. IMR transfer under reinsurance agreement (875,782) 0 2798. Summary of remaining write-ins for Line 27 from overflow page (808,001) 808,000 2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) 17,929,935 16,529,440 5301. 5302. 5303. 5303. 5304. 5398. Summary of remaining write-ins for Line 53 from overflow page 0 0	2701.	Interest credited to reinsurers	16,204,510	15,721,440
2703. IMR transfer under reinsurance agreement (875,782) 0 2798. Summary of remaining write-ins for Line 27 from overflow page (808,001) 808,000 2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) 17,929,935 16,529,440 5301. 5302. 5303. 5303. 5303. 5304. 5305. 5306. <td< td=""><td></td><td></td><td></td><td></td></td<>				
2798. Summary of remaining write-ins for Line 27 from overflow page (808,001) 808,000 2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) 17,929,935 16,529,440 5301. 5302. 5303.				
2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) 17,929,935 16,529,440 5301.				
5301.	2700	Totals (I ince 2701 Hzru 2703 nlus 2708VI inc 97 ahous)	17 020 035	
5302.	E204	Totals (Lines 2101 till 2100 pito 2100)(Line 21 above)		,,
5303				
5398. Summary of remaining write-ins for Line 53 from overflow page				
5399. Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above) 0		, ,		
	5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	0	0

CASH FLOW

		1	2
		Current Year	Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	(3,126,419,641)	906,205,989
2.	Net investment income	(8,244,252)	57, 195, 569
3.	Miscellaneous income	(128,345,232)	192,712,188
4.	Total (Lines 1 through 3)	(3,263,009,125)	1,156,113,746
5.	Benefit and loss related payments	(3,653,568,462)	530,232,704
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	266,564,980	755,524,305
7.	Commissions, expenses paid and aggregate write-ins for deductions	361,157,909	157,782,895
8.	Dividends paid to policyholders	0	0
9.	Federal and foreign income taxes paid (recovered) net of \$	95,078,821	32,882,897
10.	Total (Lines 5 through 9)	(2,930,766,752)	1,476,422,801
11.	Net cash from operations (Line 4 minus Line 10)	(332,242,373)	(320,309,055)
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
12.	12.1 Bonds	70 034 737	A11 A57 QQ2
	12.2 Stocks	, ,	
	12.3 Mortgage loans		
	12.4 Real estate		
	12.5 Other invested assets		
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		
	12.7 Miscellaneous proceeds		54,746,970
	12.7 Miscellaneous proceeds		
4.0		006,918,527	493,037,558
13.	Cost of investments acquired (long-term only):	50 454 040	000 050 047
	13.1 Bonds	, ,	, ,
	13.2 Stocks	,	
	13.3 Mortgage loans		
	13.4 Real estate		
	13.5 Other invested assets		
	13.6 Miscellaneous applications		519,206,255
	13.7 Total investments acquired (Lines 13.1 to 13.6)		801,538,852
14.	Net increase/(decrease) in contract loans and premium notes		28,590
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	339,706,027	(308,529,884)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		0
	16.2 Capital and paid in surplus, less treasury stock	0	100,000,000
	16.3 Borrowed funds	(125,000,000)	125,000,000
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(88,959)	(1,389,827)
	16.5 Dividends to stockholders	0	0
	16.6 Other cash provided (applied)	41,924,665	303,550,804
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(83, 164, 294)	527,160,977
	DECONOR INTENTO CONCUENTAL CALLED STATE AND SUICE TERM INVESTMENTS		
40	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS	(7E 700 040)	(404 077 000)
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(75,700,640)	(101,677,962)
19.	Cash, cash equivalents and short-term investments:	047 004 000	440.070.045
	19.1 Beginning of year		
	19.2 End of year (Line 18 plus Line 19.1)	241,501,243	317,201,883
	upplemental disclosures of cash flow information for non-cash transactions:	100,000,000	
	1. Bonds, asset in kind transfer in		
	3. Contribution to Separate Account		
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ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		ANAL I SIS CI	OFLINATIO	NO DI LINE	3 OF BUSINE	33 - 30 IVIIVIA	41 X I			
		1	2	3	4	5	6	7	8 Other Lines of	9 YRT Mortality
		Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Business	Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	(3,649,158,064)	19,221,947		0(3,668,487,431)	(0 107,420	0	0	0
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX		(0xxx	XXX	0	XXX
3.	Net investment income	(6,218,516)			0(40,895,525)	(00	0	0	0
4.	Amortization of Interest Maintenance Reserve (IMR)		94,369		0 499,603		0	0	0	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(535, 967, 351)	0		0(535,967,351)	(0	XXX	0	0
6.	Commissions and expense allowances on reinsurance ceded		11,712,585		0 73,435,244		0	XXX	0	0
7.	Reserve adjustments on reinsurance ceded	4,038,943,275	0				0	XXX	0	0
8.	Miscellaneous Income:	, , , , , ,			, , , , , ,					ı
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts		0		0108,291,698		0	XXX	0	J0
	8.2 Charges and fees for deposit-type contracts		0		00		0xxx	XXX	0	0
	8.3 Aggregate write-ins for miscellaneous income		401,254		0 23,588,527		0	0	0	0
9.	Totals (Lines 1 to 8.3)		66 . 107 . 164		0 11,082,886	(0 107.420	0	0	0
10.	Death benefits		3.773.780		0 0	(0xxx	XXX	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)		0,770,700		0	(XXX	XXX	0	0
12.	Annuity benefits	82.186.037	XXX	XXX		(XXX	XXX	0	XXX
13.	Disability benefits and benefits under accident and health contracts				0		0	XXX	0	
14.	Coupons, guaranteed annual pure endowments and similar benefits	,	430,339		0		0	XXX	0	
15.	Surrender benefits and withdrawals for life contracts		13.407		0306.249.433		0xxx	XXX	0	
	Group conversions		0		00		0	XXX	0	0
16.	Interest and adjustments on contract or deposit-type contract funds				0		0	XXX	0	0
17.		. ,			0		0 xxx		0	0
18.	Payments on supplementary contracts with life contingencies	,,	0 6,207,708					XXX	0	0
19.	Increase in aggregate reserves for life and accident and health contracts				0 (757,032,472)	(2,663	XXX	0	0
20.	Totals (Lines 10 to 19)	(351, 110, 291)	10,643,595		0(361,756,549)		02,663	XXX	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds		566 . 469		0	,	0	0	0	xxx
00	(direct business only)				00		00	U	0	XXX
22.	Commissions and expense allowances on reinsurance assumed		11.272.759		0		0	XXX	0	
23.	General insurance expenses and fraternal expenses		(498, 228)		0		0	0	0	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes						•		0	0
25.	Increase in loading on deferred and uncollected premiums		(44, 132)		0		00	XXX	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance		0		0269,545,975		0 0	XXX	0	0
27.	Aggregate write-ins for deductions		15,997,377		0 1,932,558		0	0	0	0
28.	Totals (Lines 20 to 27)	69,946,275	37,937,840		0 32,005,772	(2,663	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to members and		00 100 001		(00 000 000)		104 757	•		
	federal income taxes (Line 9 minus Line 28)		28,169,324		0(20,922,886)		0 104,757	0	0	0
30.	Dividends to policyholders and refunds to members	0	0		0 0	(0	XXX	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)				0(20.922.886)		0 104.757	0	0	0
22	Federal income taxes incurred (excluding tax on capital gains)		11,549,586		0 (9.712.468)		17.363	٥	0	
33.	Net gain from operations after dividends to policyholders, refunds to members and	1,034,461	11,343,300	'	(9,712,400)		17,303	U	U	
33.	federal income taxes and before realized capital gains or (losses) (Line 31 minus									ı
	Line 32)	5,496,714	16,619,738		0 (11,210,418)		0 87,394	0	0	0
34.		112.986	49, 198		0 63.788	(0 0	XXX	0	0
- O 1.	DETAILS OF WRITE-INS	112,000	10, 100		5 50,755		5	7000		
08 301	Management and service fee income	21.321.395	0		021,321,395	1	0	n	n	n
	Miscellaneous				021,321,333		0	٥		
08.302			401,204				·			u
08.398			0		0		0	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	0	Λ
08.398	, ,	23.989.781	401.254		0 23.588.527		•		0	
			16.204.510		0 23,588,527	,	0	0	0	0
2701.		, , , -			0		0	0 0	0	U
2702.	Derivative loss on deferred premium		(207 . 133)		0		0	 0	0	U
2703.	IMR transfer under reinsurance agreement	(875,783)	, ,,				J	0	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page		0		0(808,000)	ļ	u 0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	17,929,935	15,997,377		1,932,558	(υ 0	0	0	. 0

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE (b)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE (*)													
		1	2	3	4	5	6	7	8	9	10	11	12
1								Universal Life					
								With Secondary		Variable	Credit Life	Other Individual	YRT Mortality
		Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Guarantees	Variable Life	Universal Life	(c)	Life	Risk Only
1.	Premiums for life contracts (a)	19,221,947	0	1,141,677	14,401,057	4, 110, 463	(194)	(431,056)	0	0	0	0	0
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	xxx	XXX	xxx	XXX
3.	Net investment income	34,677,009	0	67.731		0	(1.222)	191.221	0	0	0	0	0
4	Amortization of Interest Maintenance Reserve (IMR)	94.369	0	632		0	(84)	2.075	0	0	0	0	0
5.	Separate Accounts net gain from operations excluding unrealized gains or					-	, , , , , , , , , , , , , , , , , , , ,	_,					
0.	losses	0	0	0	0	0	0	0	0	0	0	0	0
6	Commissions and expense allowances on reinsurance ceded	11,712,585	0	(2.689)	11.651.090	0	64 . 184	0	0	0	0	0	0
7.	Reserve adjustments on reinsurance ceded	0	0	(2,000)		0	01,101	0	0	0	0	0	0
	Miscellaneous Income:												
0.	8.1 Income from fees associated with investment management,												
	administration and contract guarantees from Separate Accounts	0	0	0	0	0	0	0	0	0	0	0	0
	8.2 Charges and fees for deposit-type contracts	0	0		0	0	0	0	٥	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	401.254		(4.965)	406.219	٥			٥	0	Λ		٥
		66.107.164	0		, .	4 440 400	62.684	(007, 700)	0	0	0	0	0
	Totals (Lines 1 to 8.3)		0	1,202,386	60,969,391	4,110,463		(237,760)	0	0	0	0	U
10.	Death benefits	3,773,780	0	150,000	3,622,888	0	892	0	0	0	0	0	0
11.	$\label{thm:matured endowments} \ (\mbox{excluding guaranteed annual pure endowments}) \$	0	0	0	0	0	0	0	0	J0	0	J0	0
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	493,559	0	283,226	210,333	0	0	0	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0 .	0	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	13,407	0	13,407	0	0	0	0	0	0	0	0	0
16.	Group conversions	0	0	0	0 .	0	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	155 . 141	0	59.331	96.702	0	(892)	0	0	0	0	0	0
18.	Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0	0	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	6,207,708	0	1.052.801	(118,594)	5.114.555	0	158.946	0	0	0	0	0
20.	Totals (Lines 10 to 19)	10,643,595	0	1,558,765	3.811.329	5. 114.555	0	158.946	0	0	0	0	0
	Commissions on premiums, annuity considerations and deposit-type							130,340	0				
21.	contract funds (direct business only)	566.469	0	160.916	22 . 133	338 . 130	45.290	0	0	0	0	0	XXX
00			0		22, 133		43,230		٥				
22.	Commissions and expense allowances on reinsurance assumed		0			U	0	0		0	0	0	0
23.	General insurance expenses		0		11, 181, 199	5,820	2,385	0	0	0	0	0	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	(498,228)	0	3, 105	(499,208)	0	(2, 125)	0	0	0	0	0	0
25.	Increase in loading on deferred and uncollected premiums	(44, 132)	0	1,511	(45,643)	0	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0 .	0	0	0	0	0	0	0	0
27.	Aggregate write-ins for deductions	15,997,377	0	(969)	16,000,461	0	124	(2,239)	0	0	0	0	0
28.	Totals (Lines 20 to 27)	37,937,840	0	1,806,683	30,470,271	5,458,505	45,674	156,707	0	0	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to												
	members and federal income taxes (Line 9 minus Line 28)	28, 169, 324	0	(604,297)	30,499,120	(1,348,042)	17,010	(394,467)	0	0	0	0	0
30.	Dividends to policyholders and refunds to members	0	0	0	0	0	0	0	0	0	0	0	0
	Net gain from operations after dividends to policyholders, refunds to												
"	members and before federal income taxes (Line 29 minus Line 30)	28, 169, 324	0	(604,297)	30,499,120	(1,348,042)	17,010	(394,467)	0	0	0	0	0
32.	Federal income taxes incurred (excluding tax on capital gains)	11,549,586	0	(13,307)	11,558,474	(76.252)	87,229	(6.558)	0	0	0	0	0
33.	Net gain from operations after dividends to policyholders, refunds to	,,	•	(12,001)	,,	(:-,202)	,==0	(-,000)			,	Ĭ	
33.	members and federal income taxes and before realized capital gains or												
1	(losses) (Line 31 minus Line 32)	16,619,738	0	(590,990)	18,940,646	(1,271,790)	(70,219)	(387,909)	0	0	0	0	0
34	Policies/certificates in force end of year	49.198	0	164	48.933	56	32	13	n	0	0	0	0
J4.	DETAILS OF WRITE-INS	10, 100	,	101	10,000		32	10		<u> </u>		<u> </u>	· ·
00.004	Management and service fee income	^	_	^	^	^	_	^	^	_	^	_	^
		0		(4.965)	406.219						0		
	Miscellaneous	, .	0			0	0	0	0	J	0	J	0
08.303.		0	0	0	0	0	0	0	0	J	0	J	0
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0 .	0	0	0	0	J0	ļ0	J0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	401,254	0	(4,965)	406,219	0	0	0	0	0	0	0	0
2701.	Interest credited to reinsurers	16,204,510	0	0	16,204,510 .	0	0	0	0	0	0	0	0
2702.	Derivative loss on deferred premium	0	0	0	0 .	0	0	0	0	0	0	0	0
2703.	IMR transfer under reinsurance agreement	(207, 133)	0	(969)	(204,049)	0	124	(2,239)	0	0	0	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	15,997,377	0	(969)	16,000,461	0	124	(2,239)	0	0	0	0	0
00.	, Jan 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1,	-,,	·	(200)	.,,.,			(=,=30)		·		·	

⁽a) Include premium amounts for preneed plans included in Line 10

⁽b) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

⁽c) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP LIFE INSURANCE (c)

ANALISIS OF OPERATIONS BY LINES OF BUSINESS - GROUP LIFE INSURANCE (*)											
			_				Variable Universal	Credit Life	Other Group Life	9 YRT Mortality	
		Total	Whole Life	Term Life	Universal Life	Variable Life	Life	(d)	(a)	Risk Only	
1.											
2. 3.	9	XXX				XXX	XXX	XXX	XXX	XXX	
4.	Amortization of Interest Maintenance Reserve (IMR)										
5.	Separate Accounts net gain from operations excluding unrealized gains or losses										
6.	Commissions and expense allowances on reinsurance ceded										
7.	Reserve adjustments on reinsurance ceded										
8.	Miscellaneous Income:										
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts										
	8.2 Charges and fees for deposit-type contracts										
	8.3 Aggregate write-ins for miscellaneous income										
9.	Totals (Lines 1 to 8.3)										
10.											
11.											
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13.	Disability benefits and benefits under accident and health contracts										
14.	Coupons, guaranteed annual pure endowments and similar benefits										
15.	Surrender benefits and withdrawals for life contracts										
16.	Group conversions										
17.	Interest and adjustments on contract or deposit-type contract funds										
18.	Payments on supplementary contracts with life contingencies										
19.	Increase in aggregate reserves for life and accident and health contracts	<u></u>									
20.	Totals (Lines 10 to 19)										
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct										
	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)									XXX	
22.	Commissions and expense allowances on reinsurance assumed										
				. <i> </i>	<u></u>						
24.											
25.											
26.	Net transfers to or (from) Separate Accounts net of reinsurance										
27.	Aggregate write-ins for deductions										
28.	Totals (Lines 20 to 27)										
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)										
30.	Dividends to policyholders and refunds to members										
31.											
	Federal income taxes incurred (excluding tax on capital gains)										
33.	Net gain from operations after dividends to policyholders, refunds to members and federal										
	income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)			1							
34.	Policies/certificates in force end of year			1	_						
00.001	DETAILS OF WRITE-INS										
08.301.				·	·						
				·	·						
08.303.					-		-				
	Summary of remaining write-ins for Line 8.3 from overflow page			·	·						
	(
				·	·						
2702.				·	·						
2703.				·	·		.				
				·	·						
2/99.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above) es the following amounts for FEGLI/SGLI: Line 1 Line 10 Line 10			1	1						
(a) Includ	es the following amounts for EEGLI/SGLI: Line 1	Lin	e 16	Line 23		Line 24					

(a) Includes the following amounts for FEGLI/SGLI: Line 1, Line 10, Line 16, Line 23, Line 24

⁽b) Include premium amounts for preneed plans included in Line 1

⁽c) Indicate if blocks of business in run-off that comprise less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

⁽d) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES (a)

		1		Defe			6	7
			2	3	4	5	Life Contingent	·
			=		Variable Annuities	Variable Annuities	Payout (Immediate	
		Total	Fixed Annuities	Indexed Annuities	with Guarantees	Without Guarantees	and Annuitizations)	Other Annuities
1	Premiums for individual annuity contracts	(3.668.487.431)	1,091,619	(3,677,576,700)				0
2.		11.674.846	XXX	XXX	XXX	XXX	11.674.846	XXX
3.		(40,895,525)	24,488,815	(90,047,231)	19.477.946	0	5, 184, 945	
4		499.603		0	183.042		, ,	٥
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(535.967.351)	0	(535.967.351)	0			٥٥
6	Commissions and expense allowances on reinsurance ceded.		0	59.140.125	14.295.119	• • • • • • • • • • • • • • • • • • • •		٥٥
7.	Reserve adjustments on reinsurance ceded	4.038.943.275		4.371.088.127	(332.144.852)		0	٥٥
8.	Niscellaneous Income:				(002, 144,002)			0
0.	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts		0	0		0	0	0
	8.2 Charges and fees for deposit-type contracts	0		0	00,291,090	0		٥٥
	8.3 Aggregate write-ins for miscellaneous income	23.588.527	357.853	1.165.700	22.095.419	0	(30.445)	٥٥
		11.082.886	26.198.501	127.802.670	(172.471.533)	•		0
	Totals (Lines 1 to 8.3)	, ,	, , , , , , , , , , , , , , , , , , , ,	, ,	, , , , , , , , , , , , , , , , , , , ,		,,	0
10.		0	0	0	0		0 .	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0
	Annuity benefits	82, 186, 037		24,143,601	12,849,836	0	11,422,579	0
13.	Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0
14.	ocapono, guarantoca annual paro oriaconnonio ana orinna porione	0	0	0	0	0	0 .	0
15.		306,249,433	133,624,335	163,954,669	8,681,622	0		0
16.		0	0	0	0	0	0	0
17.		387,244	(37,375)	2,066	32,377	0		0
18.	Payments on supplementary contracts with life contingencies	6,453,209	0	0	(1,640)	0	6,454,849	0
19.	Increase in aggregate reserves for life and accident and health contracts	(757,032,472)	(143,398,971)	(618,620,500)	(338,711)	0	5,325,710	0
20.		(361,756,549)	23,958,010	(430,520,164)	21,223,484	0		0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	73.072.605		48 . 194 . 797	23.580.788	0	624.869	0
22.		0	0	0	0	0		0
23.	General insurance expenses	.47 .492 .940	2.272.308	29.661.527	15.035.768	0	523.337	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1.718.243				0	29.246	0
25.		0	0	0	0	0	0	0
26.	The same of the same state of	269.545.975	0	530 . 262 . 269	(261.245.997)	0		0
27.	Aggregate write-ins for deductions	1.932.558	(253,518)	2.601.207	(350.203)	0	(64.928)	0
28.	Totals (Lines 20 to 27)	32.005.772	27,093,058	180.696.409	(201,008,043)	0	(, - ,	0
	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(20,922,886)	(894,557)	(52,893,739)	28,536,510	0	20,22.,0.0	0
30.	Dividends to policyholders and refunds to members	(20,922,000)		(52,033,739)	20,000,010	0		٠٠٠٠
	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(20,922,886)	(894,557)	(52,893,739)	28,536,510	0		<u>U</u>
								٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠
32.	Federal income taxes incurred (excluding tax on capital gains)	(9,712,468)	16,608,703	(78,860,775)	49,417,147	0	3,122,457	0
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital	(11,210,418)	(17,503,260)	25,967,036	(20,880,637)	0	1,206,443	۸
0.4	gains or (losses) (Line 31 minus Line 32)	, , , ,	7.563	, ,	. , , ,		, ,	0
34.	Policies/certificates in force end of year	63,788	7,563	28,093	26,128	0	2,004	0
	DETAILS OF WRITE-INS	01 001 005	•	_	01 010 010		1 555	•
08.301.	Management and service fee income	21,321,395	0	0	21,319,840	0	1,555	0
	Miscellaneous	2,267,132	357,853	1,165,700	775,579	0	(32,000)	0
08.303.		0	0	0	0	0	0	0
	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0
	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	23,588,527	357,853	1,165,700	22,095,419	0	(30,445)	0
-	Interest credited to reinsurers	0	0	0	0	0		0
2702.	Derivative loss on deferred premium	3,409,208	0	3,409,208	0	0		0
2703.		(668,649)	(253,518)	0	(350,203)	0	(64,928)	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	(808,001)	0	(808,001)	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	1.932.558	(253,518)	2.601.207	(350.203)	0	(64.928)	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which which columns are affected.

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Brighthouse Life Insurance Company of NY ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES (a)

	ANALYSIS OF OPERATIONS BY LINES OF	Deferred 6								
		2	3	erred	5	Life Contingent	7			
		2	3	Variable Annuities	Variable Annuities	Payout (Immediate				
	Total	Fixed Annuities	Indexed Annuities	with Guarantees	Without Guarantees	and Annuitizations)	Other Annuities			
1.	Premiums for group annuity contracts									
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX		XXX			
3.	Net investment income									
4.	Amortization of Interest Maintenance Reserve (IMR)									
5.	Separate Accounts net gain from operations excluding unrealized gains or losses									
6.	Commissions and expense allowances on reinsurance ceded									
7.	Reserve adjustments on reinsurance ceded									
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts									
	8.2 Charges and fees for deposit-type contracts									
	8.3 Aggregate write-ins for miscellaneous income									
9.	Totals (Lines 1 to 8.3)									
10.	Death benefits									
11.	Matured endowments (excluding guaranteed annual pure endowments)									
12.	Annuity benefits									
13.	Disability benefits and benefits under accident and health contracts									
14. 15.	Coupons, guaranteed annual pure endowments and similar benefits									
_										
16. 17.	Group conversions									
17.	Payments on supplementary contracts with life contingencies									
19.	rayments on supplementary contracts with the contingencies									
20.	Table (1 in eq. (1 to 1.0)									
_	10tals (Lines 10 to 19)									
21.	Increase in aggregate reserves for life and accident and health contracts Totals (Lines 10 to 19) Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) Commissions and expense allowances on reinsurance assumed General insurance expenses									
22. 23.	Commissions and expense allowances on reinsurance assumed									
24.	Insurance taxes, licenses and fees, excluding federal income taxes									
2 4 . 25.	Increase in loading on deferred and uncollected premiums									
26.	Net transfers to or (from) Separate Accounts net of reinsurance									
27.	Aggregate write-ins for deductions									
28.	Totals (Lines 20 to 27)									
20. 29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)									
_										
30.	Dividends to policyholders and refunds to members									
32.	Federal income taxes incurred (excluding tax on capital gains)									
33.	gains or (losses) (Line 31 minus Line 32)									
34.	Policies/certificates in force end of year									
54.	DETAILS OF WRITE-INS									
08 301	DETAILS OF WRITE-INS									
	Summary of remaining write-ins for Line 8.3 from overflow page									
	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)									
2701.	Totals (Lines 00.00) full 00.000 plus 00.000 (Line 0.0 above)									
2701.										
2702.										
2709	Summary of remaining write-ins for Line 27 from overflow page									
2700	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)									
	te if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and v	which columns are offered	1							

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - ACCIDENT AND HEALTH (a)

		1 1	C	- L2				7			10	11	12	13
		1		rehensive I & Medical)	4	5	ь	′	8	9	10	11	12	13
			2	3				Federal						
			_		Medicare			Employees Health	Title XVIII	Title XIX		Disability	Long-Term	
		Total	Individual	Group	Supplement	Vision Only	Dental Only	Benefits Plan	Medicare	Medicaid	Credit A&H	Income	Care	Other Health
1.	Premiums for accident and health contracts	107,420)	0	0		00	0	0		0	107,420	0
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	xxx	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	0	()	00	0		0	0	0		o	0	0
4.	Amortization of Interest Maintenance Reserve (IMR)	0	()	00	0		00	0	0		0	00	0
5.	Separate Accounts net gain from operations excluding unrealized gains or													
	losses	0	()	0 0	0		0 0	0	0		0 0	00	0
6.	Commissions and expense allowances on reinsurance ceded	0	()	0 0	0		0 0	0	0		0 0	00	0
7.	Reserve adjustments on reinsurance ceded	0)	0 0	0		0 0	0	0		0	00	0
8.	Miscellaneous Income:													
	8.1 Income from fees associated with investment management,	0	,	,	0	0			0	0				0
	administration and contract guarantees from Separate Accounts 8.2 Charges and fees for deposit-type contracts	XXX	XXX	,xxx	XXX	XXX	XXX		XXX	XXX	XXX	xxx	,	XXX
	8.3 Aggregate write-ins for miscellaneous income								0					
9.	Totals (Lines 1 to 8.3)	107,420	1	,	0 0	0		0 0	·	Ū		0	0 107.420	0
9. 10.	Death benefits	XXX	XXX		XXX	XXX	XXX		XXX	XXX	XXX	XXX	XXX	XXX
	Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX		XXX	XXX	XXX		XXX	XXX	XXX			XXX
	Annuity benefits	XXX	XXX		XXX	XXX	XXX		XXX	XXX	XXX		XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	0)	0	0		0	0	0		0)	0
	Coupons, quaranteed annual pure endowments and similar benefits	0		l	0	n		0				D)	n
	Surrender benefits and withdrawals for life contracts	XXX	XXX	xxx	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX
	Group conversions	0	()	00	0		0	0	0		0)0	0
17.	Interest and adjustments on contract or deposit-type contract funds	0)	00	0		0	0	0		0	0	0
	Payments on supplementary contracts with life contingencies	XXX	XXX	xxx	XXX	XXX	XXX	xxx	XXX	XXX	XXX	xxx	XXX	XXX
19.	Increase in aggregate reserves for life and accident and health contracts	2,663	()	0	0		0 0	0	0		0	2,663	0
20.	Totals (Lines 10 to 19)	2,663)	00	0		00	0	0		00	2.663	0
	Commissions on premiums, annuity considerations and deposit-type	,												
	contract funds (direct business only)	0	()	00	0		00	0	0		0 0	00	0
22.	Commissions and expense allowances on reinsurance assumed	0)	00	0		0 0	0	0		0	00	0
23.	General insurance expenses	0)	0 0	0		00	0	0		0	0	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	0)	0 0	0		00	0	0		0	0	0
25.	Increase in loading on deferred and uncollected premiums	0	()	0 0	0		00	0	0		0	00	0
	Net transfers to or (from) Separate Accounts net of reinsurance	0	()	0 0	0		0 0	0	0		0 0	00	0
	Aggregate write-ins for deductions	0	()	0 0	0		0 0	0			0	0	0
	Totals (Lines 20 to 27)	2,663	()	0 0	0		0 0	0	0		0	2,663	0
29.	Net gain from operations before dividends to policyholders, and refunds to	104 757	,		0									
20	members and federal income taxes (Line 9 minus Line 28)	104,757			0 0	0		٥٠	0	0		ر	104,/5/	0
	Dividends to policyholders and refunds to members		(,	0	0		0	U	0		U U	U	U
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	104,757	(1	0 0	0		0 0	0	0		n n	104,757	0
32.	Federal income taxes incurred (excluding tax on capital gains)	17,363	(<u> </u>	0 0	0		0	0	n		D	17.363	0
	Net gain from operations after dividends to policyholders, refunds to	17,300	<u> </u>	1	-	<u> </u>		·		<u> </u>		·	17,000	
55.	members and federal income taxes and before realized capital gains or	1										1		
	(losses) (Line 31 minus Line 32)	87,394	()	0 0	0		0 0	0			0 0	87,394	0
34.	Policies/certificates in force end of year	0	()	0 0	0		0 0	0	0		0 0	0	0
	DETAILS OF WRITE-INS													
08.301.														
08.302.														
08.303.														
	Summary of remaining write-ins for Line 8.3 from overflow page	0)	0 0	0		00	0	0		0	00	0
	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	0	()	0 0	0		0 0	0	0		0	0	0
2701.														
2702.														
2703.														
2798.	Summary of remaining write-ins for Line 27 from overflow page	0)	0 0	0		0 0	0	0		O) 0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)] 0	(´ 1	0 0	0		0 0	0	0		0 0	0	0
	o if blocks of business in run off that comprise less than 5% of promiums and													

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

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ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Brighthouse Life Insurance Company of NY

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL LIFE INSURANCE (a)

ANALI	SIS OI IIV	SINEASE III	4 IVESEIV	E9 DOKING	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		IDOAL LII		NCL ·			
	1	2	3	4	5	6	7	8	9	10	11	12
							Universal Life					YRT
							With Secondary		Variable	Credit Life (b)	Other Individual	Mortality
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Guarantees	Variable Life	Universal Life	(N/A Fratermal)	Life	Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
Reserve December 31 of prior year	125,053,427	0	2,126,598	116,964,076	0	0	5,962,753	0	0	0	0	0
2. Tabular net premiums or considerations	19,273,577	0	596,315	15 , 427 , 485	3,077,785	0	171,991	0	0	0	0	0
Present value of disability claims incurred	881,092	0	447,274	433,819	0	0	0	0	0	0	0	0
4. Tabular interest	5,299,140	0	81,121	4,861,484	84,089	0	272,446	0	0	0	0	0
5. Tabular less actual reserve released	0	0	0	0	0	0	0	0	0	0	0	0
6. Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0	0	0	0	0
Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	2,181,885	XXX	0	0	2 , 181 , 885	0	0	0	0	XXX	0	0
7. Other increases (net)	605	0	11	(10,618)	0	0	11,212	0	0	0	0	0
8. Totals (Lines 1 to 7)	152,689,725	0	3,251,319	137,676,246	5,343,759	0	6,418,402	0	0	0	0	0
9. Tabular cost	17,682,555	0	(239,942)	17,396,590	229,204	0	296,703	0	0	0	0	0
10. Reserves released by death	180,067	0	1,589	178,478	0	0	0	0	0	0	0	0
11. Reserves released by other terminations (net)	3,072,409	0	27,046	3,045,362	0	0	0	0	0	0	0	0
12. Annuity, supplementary contract and disability payments involving life contingencies	493,559	0	283,226	210,333	0	0	0	0	0	0	0	0
13. Net transfers to or (from) Separate Accounts	0	0	0	0	0	0	0	0	0	0	0	0
14. Total Deductions (Lines 9 to 13)	21,428,591	0	71,920	20,830,764	229,204	0	296,703	0	0	0	0	0
15. Reserve December 31 of current year	131,261,135	0	3,179,398	116,845,482	5,114,555	0	6,121,699	0	0	0	0	0
Cash Surrender Value and Policy Loans	, , , , , ,		, -,	, -,	, ,,,,,,,		, , , , ,					
16. CSV Ending balance December 31, current year	4, 196, 752	0	827,880	0	2,920,932	0	447,940	0	0	0	0	0
17. Amount Available for Policy Loans Based upon Line 16 CSV	3,777,077	0	745,092	0	2,628,839	0	403,146	0	0	0	0	0

⁽a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

⁽b) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

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ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Brighthouse Life Insurance Company of NY

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE (a)

(N/A Fraternal)

			(IVA I I atcili	ui <i>j</i>					
	1	2	3	4	5	6 Variable	7	8 Other	9 YRT
						Universal	Credit	Group	Mortality
	Total	Whole Life	Term Life	Universal Life	Variable Life	Life	Life (b)	Life	Risk Only
	Involving Life or Disability Contingencies (Reserves)								
	(Net of Reinsurance Ceded)								
1	. Reserve December 31 of prior year								
2	. Tabular net premiums or considerations								
3	. Present value of disability claims incurred								
4	. Tabular interest								
5	. Tabular less actual reserve released								
6	. Increase in reserve on account of change in valuation basis								
7	Other increases (net)								
8	Totals (Lines 1 to 7)			<u>.</u>					
9	. Tabular cost								
10	. Reserves released by death								
11	. Reserves released by other terminations (net)								
12	. Annuity, supplementary contract and disability payments involving life contingencies								
13	. Net transfers to or (from) Separate Accounts								
14	. Total Deductions (Lines 9 to 13)								
15	. Reserve December 31 of current year								
	Cash Surrender Value and Policy Loans								
16	. CSV Ending balance December 31, current year								
17	. Amount Available for Policy Loans Based upon Line 16 CSV								

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Brighthouse Life Insurance Company of NY ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL ANNUITIES (a)

	1		Defe	erred		6	7
		2	3	4	5	Life Contingent	
				Variable Annuities	Variable Annuities	Payout (Immediate	
	Total	Fixed Annuities	Indexed Annuities	with Guarantees	without Guarantees	and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves)							
(Net of Reinsurance Ceded)							
Reserve December 31 of prior year	1,556,422,723		638,863,229	6,225,235			(
2. Tabular net premiums or considerations	861, 153, 315	1,091,619	833,055,249	3,021,669	0	23,984,777	(
Present value of disability claims incurred	XXX	XXX	XXX		XXX	XXX	XXX
4. Tabular interest	38,932,068			118, 178			(
5. Tabular less actual reserve released	(57,815,457)	(12,076,901)	(76,352,326)	38, 173, 048	0	(7,559,278)	(
6. Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	(
7. Other increases (net)	(426, 116, 877)	0	(426,110,501)	(6,376)	0	0	(
8. Totals (Lines 1 to 7)	1,972,575,772	782,825,776	966, 136, 500	47,531,754	0	176,081,742	(
9. Tabular cost	0	0	0	0	0	0	(
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	318,517,454	133,624,335	176,222,690	8,681,622	0	(11, 193)	
12. Annuity, supplementary contract and disability payments involving life contingencies	88,790,031	33,770,020	24,292,747	12,849,836	0	17,877,428	
13. Net transfers to or (from) Separate Accounts	765,878,036	0	745,378,335	20,113,771	0	385,930	
14. Total Deductions (Lines 9 to 13)	1,173,185,522	167,394,355	945,893,772	41,645,230	0	18,252,165	
15. Reserve December 31 of current year	799,390,251	615,431,421	20,242,728	5,886,525	0	157,829,577	
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	9,611,093,772	613,919,895	4,908,047,593	4,089,126,283	0	0	
17. Amount Available for Policy Loans Based upon Line 16 CSV	2,555,593,909	613,919,895	0	1,941,674,014	0	0	

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP ANNUITIES (a)

(N/A Fraternal)

	(IVA I IdleII	iaij					
	1		Def	erred		6	7
		2	3	4	5	Life Contingent	
				Variable Annuities	Variable Annuities	Payout (Immediate	
	Total	Fixed Annuities	Indexed Annuities	with Guarantees	without Guarantees	and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves)							
(Net of Reinsurance Ceded)							
1. Reserve December 31 of prior year							
Tabular net premiums or considerations							
Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest							
Tabular less actual reserve released Increase in reserve on account of change in valuation basis							
6. Increase in reserve on account of change in valuation basis							
7. Other increases (net)							
8. Totals (Lines 1 to 7)							
7. Other increases (net)		\					
10. Reserves released by death	XX		XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)							
12. Annuity, supplementary contract and disability payments involving life contingencies							
13. Net transfers to or (from) Separate Accounts							
14. Total Deductions (Lines 9 to 13)							
15. Reserve December 31 of current year							
Cash Surrender Value and Policy Loans							·
16. CSV Ending balance December 31, current year							
17. Amount Available for Policy Loans Based upon Line 16 CSV							

⁽a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

EXHIBIT OF NET INVESTMENT INCOME

		1	2
		Collected During Year	
1.	U.S. Government bonds		
1.1	Bonds exempt from U.S. tax	(a) 0	0
1.2	Other bonds (unaffiliated)	(a)63,351,256	64 , 133 , 188
1.3	Bonds of affiliates	(a) 0	0
2.1	Preferred stocks (unaffiliated)	(b) 0	0
2.11	Preferred stocks of affiliates	(b) 0	0
2.2	Common stocks (unaffiliated)		0
2.21	Common stocks of affiliates		0
3.	Mortgage loans		8,922,729
4.	Real estate	(d)0	0
5	Contract loans	9,239	9,239
6	Cash, cash equivalents and short-term investments	(e)21,653,395	21,653,395
7	Derivative instruments	(f) (88,015,557)	(89,011,308)
8.	Other invested assets	4,101,451	4, 133, 631
9.	Aggregate write-ins for investment income	853	853
10.	Total gross investment income	14,503,080	14,528,236
11.	Investment expenses		(g) 6,250,218
12.	Investment taxes, licenses and fees, excluding federal income taxes		
13.	Interest expense		
14.	Depreciation on real estate and other invested assets		(i)0
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		
17.	Net investment income (Line 10 minus Line 16)		(6,218,516)
	DETAILS OF WRITE-INS		(1,211,011)
0901.	Miscellaneous investment income	853	853
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	0.50	853
1501.	Derivatives collateral rebate expense		
1501.	DOTTALTION OFFICE CAPAGES CAPA		
1502.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		11,591,817
1555.	Totals (Lines 1001 tillu 1000 plus 1000) (Line 10, above)		11,551,617
		••	
(a) Inclu	des \$4,777,954 accrual of discount less \$2,921,202 amortization of premium and less \$1,289,3	36 paid for accrued int	erest on purchases.

(a) Includes \$	4,777,954	accrual of discount less \$ 2,921,202	amortization of premium and less \$1,289,336	paid for accrued interest on purchases.
(b) Includes \$	0	accrual of discount less \$0	amortization of premium and less \$	paid for accrued dividends on purchases
(c) Includes \$	878	accrual of discount less \$891,315	amortization of premium and less \$	paid for accrued interest on purchases.
(d) Includes \$	0	for company's occupancy of its own building	s; and excludes \$ 0 interest on enco	umbrances.
(e) Includes \$	39,884	accrual of discount less \$0	amortization of premium and less \$	paid for accrued interest on purchases.
(f) Includes \$	612,594	accrual of discount less \$4,021,793	amortization of premium.	
	0 and Separate Acco		. 0 investment taxes, licenses and fees, excluding fee	eral income taxes, attributable to
(h) Includes \$	2,904,717	interest on surplus notes and \$	0 interest on capital notes.	
(i) Includes \$	٥	depreciation on real estate and \$	depreciation on other invested assets	

EXHIBIT OF CAPITAL GAINS (LOSSES)

	<u> </u>		· ·	0 (2002	/	
		1	2	3	4	5
				Total Realized	Change in	Change in Unrealized
		Realized Gain (Loss)	Other Realized	Capital Gain (Loss)	Unrealized	Foreign Exchange
		On Sales or Maturity	Adjustments	(Columns 1 + 2)	Capital Gain (Loss)	Capital Gain (Loss)
1.	U.S. Government bonds	,		0	0	0
1.1	Bonds exempt from U.S. tax	0	0	0	0	0
1.2	Other bonds (unaffiliated)	(1 652 663)	(1 150 832)	(2 803 495)	0	3 920 507
1.3	Bonds of affiliates				0	
2.1	Preferred stocks (unaffiliated)					
2.11	Preferred stocks of affiliates	0		0	0	0
2.2	Common stocks (unaffiliated)				0	0
2.21	Common stocks of affiliates				0	0
3.	Mortgage loans			0	0	230.080
4.	Real estate			0	0	
5.	Contract loans				0	
6.	Cash, cash equivalents and short-term investments			2	0	
7.	Derivative instruments					
8.	Other invested assets					
9.	Aggregate write-ins for capital gains (losses)	(1.568)	N/8	(764)	200,000	
9. 10.		532.581.373	(1,150,028)			
10.	Total capital gains (losses)	332,301,373	(1,150,020)	301,401,043	(193,002,337)	1,202,011
0004	DETAILS OF WRITE-INS Other realized capital gain (loss)	(4 500)	004	(704)		0
0901.					U	0
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page	^	^	^	^	^
0000		0	0		U	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(1.568)	804	(764)	n	n
	above)	(1,500)	004	(704)	U	U

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ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Brighthouse Life Insurance Company of NY

EXHIBIT - 1 PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

Profession Pro		EXHIBIT - 1 PART 1 - PREMIUMS	AND ANNOTH TOOKS	2	3	AND ACCIDE!	5	6	7	8
			'	2	ა	4 Individual	5	0	,	
1. Uncelled 1,000			Total	Individual Life	Group Life		Group Annuities	Accident & Health	Fraternal	
2 Defined and accorded of uncollected:		FIRST YEAR (other than single)			·					
3 Defended accounted and concloseded		Uncollected			0	(10,984,784)	0	0	0	0
3 1 Direct	2.	Deferred and accrued	53,559	53,559	0	0	0	0	0	0
3.2 Remissioned 10.20 10	3.	Deferred , accrued and uncollected:								
3.3 Reinsurance ceded				0	0	0	0	0	0	0
Section Sect		3.2 Reinsurance assumed			0	0	0	0	0	0
4. Advance					0		0	0	0	0
5. Collected clump year: Collected year: Collect		3.4 Net (Line 1 + Line 2)	(10,937,424)		0	(10,984,784)	0	0	0	0
6. Collected during year: 6. 1 Direct 6. 1 Direct 7. 1 Miles 1 + 1	4.				0		0	0	0	0
6 - 10 Peter			(10,937,424)	47,360	0	(10,984,784)	0	0	0	0
0 0 0 0 0 0 0 0 0 0	6.	Collected during year:								
8 Seminumno codod				4,513,994	0	71,307,589	0	107,420	0	0
6 A Net			0	0	0		0	0	0	0
7. Line 6 + Line 6 4					0		• • • • • • • • • • • • • • • • • • • •		0	0
8. Prior year (uncollected - deferred and accrued - advance) 9. First year premiums and considerations: 9. Time year premiums and considerations: 9. Time year premiums and considerations: 9. A bear year year year year year year year y					0		•••••••••••••••••••••••••••••••••••••••		0	0
9. First year premiums and considerations: 9.1 Direct 9.2 Rensurance assumed 9.1 Direct 10. Single premiums and considerations: 10. 10. S					0		0	107,420	0	0
9 - 10 fired			(13,531,149)	37,619	0	(13,568,768)	0	0	0	0
9.2 Reinsurance assumed	9.									
9 A Reinsurance coded					0		0	107,420	0	0
9.3 Reinsurance ceded					0		0	0	0	0
Single premiums and considerations: 10.1 Direct		9.3 Reinsurance ceded			0		0	0	0	0
10. Single premiums and considerations:			5,681,275	4,523,735	0	1,050,120	0	107,420	0	0
10.1 Direct										
10.2 Reinsurance assumed	10.	Single premiums and considerations:								
10.3 Reinsurance ceded 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		10.1 Direct	845,733,258	10,454	0	845,722,804	0	0	0	0
10.4 Net		10.2 Reinsurance assumed	0	0	0	0	0	0	0	0
National Collected (4,510,475,860) 2,277,371 0 (4,512,683,231) 0 0 0 0 0 0 0 0 0		10.3 Reinsurance ceded	0	0	0	0	0	0	0	0
Name		10.4 Net		10,454	0	845,722,804	0	0	0	0
12 Deferred and accrued 1,614,805 1,614,805 0 0 0 0 0 0 0 0 0		RENEWAL								
13. Deferred, accrued and uncollected: 13.1 Direct	11.	Uncollected	(4,510,475,860)	2,207,371	0	(4,512,683,231)	0	0	0	0
13.1 Direct				1,614,805	0	0	0	0	0	0
13.1 Direct	13.	Deferred, accrued and uncollected:								
13.3 Reinsurance ceded		13.1 Direct		20,250,250	0	0	0	0	0	0
13.4 Net (Line 11 + Line 12)		13.2 Reinsurance assumed	0	0	0	0	0	0	0	0
14. Advance		13.3 Reinsurance ceded	4,529,111,305	16,428,074	0	4,512,683,231	0	0	0	0
14. Advance 91,426 91,426 0 0 0 0 0 0 0 0 0		13.4 Net (Line 11 + Line 12)	(4,508,861,055)	3,822,176	0	(4,512,683,231)	0	0	0	0
16. Collected during year: 16. 10 lirect 16. 10 lirect 16. 2 Reinsurance assumed 16. 2 Reinsurance ceded 16. 3 Reinsurance ceded 16. 4 Net 16. 4 Net 17. Line 15 + Line 16.4 18. Prior year (uncollected + deferred and accrued - advance) 19. Renewal premiums and considerations: 19. 10 lirect 19. 2 Reinsurance eded 19. 3 Reinsurance eded 19. 4 Reinsurance assumed 19. 1 Direct 19. 1 Direct 19. 2 Reinsurance assumed 10. 0	14.	Advance	91,426	91,426	0		0	0	0	0
16. Collected during year: 16. 10 lirect 16. 10 lirect 16. 2 Reinsurance assumed 16. 2 Reinsurance ceded 16. 3 Reinsurance ceded 16. 4 Net 16. 4 Net 17. Line 15 + Line 16.4 18. Prior year (uncollected + deferred and accrued - advance) 19. Renewal premiums and considerations: 19. 10 lirect 19. 2 Reinsurance eded 19. 3 Reinsurance eded 19. 4 Reinsurance assumed 19. 1 Direct 19. 1 Direct 19. 2 Reinsurance assumed 10. 0	15.	Line 13.4 - Line 14	(4,508,952,481)	3,730,750	0	(4,512,683,231)	0	0	0	0
16.1 Direct	16.	Collected during year:								
16.3 Reinsurance ceded 59,908,470 47,984,503 0 11,923,967 0 0 0 0 0 0 16.4 Net 0 6,899,966 11,001,074 0 0 (4,101,108) 0 0 0 0 0 0 0 0 0		16.1 Direct		58,985,577	0	7,822,859	0	0	0	0
16.4 Net		16.2 Reinsurance assumed			0		0	0	0	0
17. Line 15 + Line 16.4		16.3 Reinsurance ceded			0		0	0	0	0
18. Prior year (uncollected + deferred and accrued - advance)					0		0	0	0	0
19. Renewal premiums and considerations: 19.1 Direct	17.	Line 15 + Line 16.4			0		0	0	0	0
19. Renewal premiums and considerations: 19.1 Direct	18.	Prior year (uncollected + deferred and accrued - advance)	(1,479,918)	44,066	0	(1,523,984)	0	0	0	0
19.2 Reinsurance assumed 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	19.	Renewal premiums and considerations:								
19.3 Reinsurance ceded				57, 129, 146	0		0	0	0	0
19.4 Net (Line 17 - Line 18)				0	0	• • • • • • • • • • • • • • • • • • • •	0	0	0	0
TOTAL 20. Total premiums and annuity considerations: 20.1 Direct	1				0		0	0	0	0
TOTAL 20. Total premiums and annuity considerations: 20.1 Direct			(4,500,572,597)	14,687,758	0	(4,515,260,355)	0	0	0	0
20.1 Direct	1									
20.1 Direct	20.	Total premiums and annuity considerations:								
20.3 Reinsurance ceded		20.1 Direct	986,630,728	61,670,056	0	924,853,252	0	107,420	0	0
	1	20.2 Reinsurance assumed	0	0	0	0	0	0	0	0
20.4 Net (Lines 9.4 + 10.4 + 19.4) 0 (3.649.158.064) 19.221.947 0 (3.668.487.431) 0 107.420 0		20.3 Reinsurance ceded	4,635,788,792	42,448,109	0	4,593,340,683	0	0	0	0
=		20.4 Net (Lines 9.4 + 10.4 + 19.4)	(3,649,158,064)	19,221,947	0	(3,668,487,431)	0	107,420	0	0

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ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Brighthouse Life Insurance Company of NY

EXHIBIT - 1 PART 2 - POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)

EXPENSE ALLOW	ANCES AND CO		INCURRED	(Direct pusit	iess Only)			
	1	2	3	4 Individual	5	6	7	8 Other Lines of
	Total	Individual Life	Group Life	Annuities	Group Annuities	Accident & Health	Fraternal	Business
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)					·			
21. To pay renewal premiums	0	0	0	0	0	0	0	C
22. All other	10,454	10,454	0	0	0	0	0	C
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED								
23. First year (other than single):								
23.1 Reinsurance ceded	5,673,165	0	0	5,673,165	0	0	0	C
23.2 Reinsurance assumed	0	0	0	0	0	0	0	C
23.3 Net ceded less assumed	5,673,165	0	0	5,673,165	0		0	C
24. Single:								
24.1 Reinsurance ceded	0	0	0	0	0	0	0	C
24.2 Reinsurance assumed			0	0	0	0	0	C
24.3 Net ceded less assumed	0	0	0	0	0	0	0	C
25. Renewal:								
25.1 Reinsurance ceded	79,474,664	11,712,585	0	67,762,079	0	0	0	(
25.2 Reinsurance assumed	0	0	0	0	0	0	0	
25.3 Net ceded less assumed	79,474,664	11,712,585	0	67,762,079	0	0	0	(
26. Totals:								
26.1 Reinsurance ceded (Page 6, Line 6)	85 , 147 , 829	11,712,585	0	73,435,244	0	0	0	(
26.2 Reinsurance assumed (Page 6, Line 22)	0	0	0	0	0	0	0	(
26.3 Net ceded less assumed	85,147,829	11,712,585	0	73,435,244	0	0	0	
COMMISSIONS INCURRED (direct business only)								
27. First year (other than single)	46,620,010	420,340	0		0	0	0	
28. Single		0	0		0	0	0	c
29. Renewal	· ·	146, 129	0	26,804,579	0	0	0	
30. Deposit-type contract funds	, ,	0	0	0	0	0	0	(
31. Totals (to agree with Page 6, Line 21)	73.639.074	566.469	0	73.072.605	0	0	0	(

EXHIBIT 2 - GENERAL EXPENSES

						T.		
				ance		5	6	7
		1	Accident a	ind Health	4			
			2	3	All Other Lines of			
		Life	Cost Containment	All Other	Business	Investment	Fraternal	Total
1.	Rent	792.737	0	0	0	19.739	0	812.476
2.	Salaries and wages		0	0	0	882,790	0	22, 173, 532
	Contributions for benefit plans for employees		0		0	106.581	0	3,233,282
	Contributions for benefit plans for employees			0	0			
		16,8/6	0	0	0	0	0	16,876
3.21	Payments to employees under non-funded benefit	•	•				•	•
	plans	0	0	0	0	0	0	0
3.22	Payments to agents under non-funded benefit							
	plans		0	0	0	0	0	0
	Other employee welfare		0	0	0	0	0	90,044
3.32	Other agent welfare	22 , 184	0	0	0	0	0	22, 184
4.1	Legal fees and expenses	950 825	0	0	0	0	0	950.825
	Medical examination fees		0	0	0	0	0	6.040
				• • • • • • • • • • • • • • • • • • • •				,
	Inspection report fees	0	0	0	0	0	0	0
4.4	Fees of public accountants and consulting				l .			
		663,291	0	0	0	0	0	663,291
4.5	Expense of investigation and settlement of policy							
	claims	4,663,560	0	0	0	0	0	4,663,560
5.1	Traveling expenses	990,909	0	0	0	0	0	990,909
5.2	Advertising	2 266 168	0	0	0	0	0	
		139.525	0	0	0	0	0	139.525
			•••••••				• • • • • • • • • • • • • • • • • • • •	,.
		388,248	0	0	0	0	0	388,248
5.5	Cost or depreciation of furniture and equipment	108,622	0	0	0	0	0	108,622
5.6	Rental of equipment	0	0	0	0	0	0	0
5.7	Cost or depreciation of EDP equipment and							
0	software	171.991	0	0	0	0	0	171.991
6.1	Books and periodicals	206 036	0	0	0	215 756	0	421.792
					0		0	694 . 450
	Bureau and association fees		0	0		0		. , .
		10,857	0	0	0	0	0	10,857
6.4	Miscellaneous losses	(259,810)	0	0	0	0	0	(259,810)
6.5	Collection and bank service charges		0	0	0	0	0	88.981
	Sundry general expenses		٥	0	0	814.224	0	2.199.309
	Group service and administration fees						0	,,.
			0	0	0	0		0
		0	0	0	0	0	0	0
7.1	Agency expense allowance	4,636,076	0	0	0	0	0	4,636,076
7.2	Agents' balances charged off (less \$							
	\$0 recovered)	0	0	0	0	0	0	0
73		846.576			Λ	Δ	٥	046 676
		840,3/0	0	0	0	0	0	840,3/6
8.1	Official publication (Fraternal Benefit Societies						•	
		XXX	XXX	XXX	XXX	XXX	0	0
8.2	Expense of supreme lodge meetings (Fraternal							
		XXX	XXX	XXX	XXX	XXX	0	0
9.1	Real estate expenses	0	0	0	0	0	0	0
9.2	Investment expenses not included elsewhere	0	0	0	0	4.211.128	0	4.211.128
	Aggregate write-ins for expenses	15.468.985	0	n	0	0	0	15,468,985
	General expenses incurred		0	0	0	6.250.218	·	-, ,
			•••••••	••••••••••			(b)0	(-)
	General expenses unpaid Dec. 31, prior year		0	0	0	0	0	1, 150, 063
12.	General expenses unpaid Dec. 31, current year	1,341,294	0	0	0	0	0	1,341,294
13.	Amounts receivable relating to uninsured plans,							
	prior year	0	0	0	0	0	0	0
14.	Amounts receivable relating to uninsured plans,							
	current year	0	0	0	0	0	0	0
15.	General expenses paid during year (Lines 10+11-							
10.	12-13+14)	58.574.468	0	0	0	6.250.218	0	64.824.686
	DETAILS OF WRITE-INS	00,011,100	•	•	·	0,200,210		01,021,000
00.004		0 005 070	0	_	0	0	0	0 005 070
	Consultant/contracted services		0	0	0	0	0	9,325,073
	Third party administration	6, 143, 912	0	0	0	0	0	6, 143, 912
09.303.								
	Summary of remaining write-ins for Line 9.3 from	***************************************		***************************************				
,	overflow page	0	0	0	0	0		o
09 399	Totals (Lines 09.301 thru 09.303 plus 09.398)							
30.300.	(Line 9.3 above)	15,468,985	0	0	0	0	0	15,468,985
- ا ماییا-		51,071 to affiliates		0 to n				.5, 155,550

EXHIBIT 3 - TAXES LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

	EARIDII 3 - IAAES, LICEN	SES AND F	EE9 (EVC	LUDING FE	DERAL IN	COME IA	(E3)
			Insurance		4	5	6
		1	2	3			
			Accident and	All Other Lines			
		Life	Health	of Business	Investment	Fraternal	Total
1.	Real estate taxes	0	0	0	0	0	0
2.	State insurance department licenses and fees	1,012,901	0	0	0	0	1,012,901
3.	State taxes on premiums	(1,070,263)	0	0	0	0	(1,070,263)
4.	Other state taxes, including \$						
	for employee benefits	180,835	0	0	0	0	180,835
5.	U.S. Social Security taxes	1,094,207	0	0	0	0	1,094,207
6.	All other taxes	2,335	0	0	0	0	2,335
7.	Taxes, licenses and fees incurred	1,220,015	0	0	0	0	1,220,015
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	777,289	0	0	0	0	777,289
9.	Taxes, licenses and fees unpaid Dec. 31, current year	750, 101	0	0	0	0	750, 101
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	1 247 203	0	0	0	0	1 247 203

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums	0	
2.	Applied to shorten the endowment or premium-paying period	0	
3.	Applied to shorten the endowment or premium-paying period	10,454	
4.	Applied to provide paid-up annuities	0	
5.	Total Lines 1 through 4	10.454	
6.	Paid in cash	(10.924)	
7.	Left on deposit	0	
8.	Aggregate write-ins for dividend or refund options	470	
9.	Total Lines 5 through 8	0	
10.	Amount due and unpaid	l 0	
11.	Provision for dividends or refunds payable in the following calendar year	0	
12.	Terminal dividends	0	
13.	Provision for deferred dividend contracts	0	
14.	Amount provisionally held for deferred dividend contracts not included in Line 13	0	
15.	Total Lines 10 through 14	0	
16.	Total Lines 10 through 14	0	
17.	Total dividends or refunds (Lines 9 + 15 - 16)	0	
	DETAILS OF WRITE-INS		
0801.	Aggregate write-ins for dividend or refund options	470	
0802.	2 2		
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)	470	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
				Credit	
Valuation Standard	Total (a)	Industrial	Ordinary	(Group and Individual)	Group
0100001. 58 CS0 4.50% NLP ALB CRF 1982 - 1985		0		0	0
0100002. 2001 CS0 3.50% CRVM 2013 - 2019	,	0		0	0
	905,707,467	0	905,707,467	0	0
0100004. 2001 CSO 4.50% CRVM 2004 - 2005		0	52,551,945	0	0
0100005. 2017 CS0 3.50% CRVM 2018 - 2019		0	508 , 197	0	0
0100006. 2017 CS0 3.00% VM-20 NPR 2021 - 2023	3,368,064	0	3,368,064	0	0
0100007. 2017 CS0 3.50% VM-20 NPR 2020		0		0	0
0100008. NY Reg213 Excess 2023		0	216,353	0	0
0100009. VM-20 DET/STO 2023	1,965,532	0	1,965,532	0	0
0199997. Totals (Gross)	1,080,807,953	0	1,080,807,953	0	0
0199998. Reinsurance ceded	964,694,004	0	- , - ,	0	0
0199999. Life Insurance: Totals (Net)	116,113,948	0	116,113,948	0	0
0200001. 83a 5.25% CARVM 1994 - 1997	2,274,614	XXX		XXX	0
0200002. 83a 5.50% CARVM 1993 - 1995		XXX	586,078	XXX	0
0200003. 83a 5.75% CARVM 1986	128,619	XXX	128,619	XXX	0
0200004. 83a 6.25% CARVM 1984 - 1985				XXX	0
0200005. 83a 8.75% CARVM 1986		XXX			0
0200006. 83a 10.75% CARVM 1984					
0200007. 83a 11.25% CARVM 1984					
0200008. a-2000 4.00% CARVM 2012	1,222,688		1,222,688		0
0200009. a-2000 4.25% CARVM 2009	541,045				0
0200010. a-2000 4.50% CARVM 2014	180 , 197	XXX	180 , 197		0
0200011. a-2000 4.75% CARVM 2003 - 2011	4,765,495		4,765,495		0
0200012. a-2000 5.00% CARVM 2005 - 2010			276,793,495	XXX	0
0200013. a-2000 5.25% CARVM 2000 - 2009			309,949,979		0
0200014. a-2000 5.50% CARVM 2007 - 2009	3,214,545	XXX	3,214,545		
0200015. a-2000 6.00% CARVM 2009		XXX		XXX	0
0200016. a-2000 Proj AA 2.75% CARVM 2012		XXX		XXX	0
0200017. a-2000 Proj AA 3.00% CARVM 2012				XXX	0
0200018. a-2000 Proj AA 3.25% CARVM 2010 - 2014 0200019. a-2000 Proj AA 3.50% CARVM 2012 - 2014		XXXXXX		XXXXXX	0
0200019. a-2000 Proj AA 3.50% CARVM 2012 - 2014					0
0200020. a-2000 Proj AA 3.75% CARVM 2010 - 2014		XXX			
0200021. a-2000 Proj AA 4.00% CARVM 2010 - 2014		XXX			0
0200022. a-2000 Proj AA 4.25% CARVM 2011		XXX		XXXXXX	0
0200023. a-2000 Proj AA 4.50% CARVM 2010 - 2011		XXX		XXX	0
0200025. 2012 IAR 4.00% CARVM 2017 - 2019	, , ,	XXX	40,199,318	XXX	0
0200026. NY Reg 213 Variable Annuity Base Reserve 1998			40, 133, 310		
- 2023	207 860 714	XXX	297 860 714	XXX	0
0200027. 2012 IAR 2.00% VM-22 2022			37, 143		0
	183,326	XXX	183.326	XXX	0
0200029. 2012 IAR 3.00% VM-22 2018 - 2022					0
		XXX	186, 150	XXX	0
0200031. 2012 IAR 3.50% VM-22 2018 - 2022		XXX			0
0200032. 2012 IAR 3.75% VM-22 2018 - 2019			765.236		0
0200033. 2012 IAR 4.00% VM-22 2019		XXX			0
0200034. 2012 IAR 4.50% VM-22 2023			834,597	XXX	0
0200035. 2012 IAR 4.75% VM-22 2023	10.381.591	XXX	10,381,591	XXX	0
0200036. 2012 IAR 5.00% VM-22 2023			1,548,345	XXX	0
0299997. Totals (Gross)	1,028,171,023	XXX	1,028,171,023	XXX	0
0299998. Reinsurance ceded	284,913,825	XXX	284,913,825	XXX	0
0299999. Annuities: Totals (Net)	743,257,197	XXX	743, 257, 197	XXX	0
0300001. a-2000 5.25% CARVM 2005 - 2006	, -	0	262,361	0	0
0300002. a-2000 5.50% CARVM 2004 - 2008		0	520,830	0	0
0300003. a-2000 6.00% CARVM 2009		0	126, 116	0	0
0300004. a-2000 6.50% CARVM 2002		0	29,834	0	0
0300005. a-2000 Proj AA 3.50% CARVM 2012	835,860	0	835,860	0	0
0300006. a-2000 Proj AA 3.75% CARVM 2013		0	1,114,865	0	0
0300007. a-2000 Proj AA 4.00% CARVM 2014	411,515	0	411,515	0 0	0
0300008. a-2000 Proj AA 4.50% CARVM 2010 - 2014	1,050,784	0			0
0300009. 2012 TAR 3.75% CARVM 2017		0	5,897,872	0 0	0
0300010. 2012 1AH 4.00% CAHVM 2015 - 2016		0	4,233,687	0	0
0300011. 2012 IAR 1.50% VM-22 2020 - 2021		0	1,887,852	0	0
0300013. 2012 IAR 2.00% VM-22 2020 - 2022		0	2,906,352	0	0
0300014. 2012 IAR 2.25% VM-22 2019 - 2022		0	4,834,734	0	0
0300015. 2012 IAR 2.50% VM-22 2019 - 2022		0	4,337,483	0	0
0300016. 2012 IAR 2.75% VM-22 2018 - 2022		0	4,008,461	0	0
0300017. 2012 IAR 3.00% VM-22 2018 - 2022		0	3,434,543	0	0
0300018. 2012 IAR 3.25% VM-22 2018 - 2019	1,832,926	0	1,832,926	0	0
0300019. 2012 IAR 3.50% VM-22 2018 - 2019		0	3,244,007	0	0
0300020. 2012 IAR 3.75% VM-22 2018 - 2022		0	3,542,910	0	0
0300021. 2012 IAR 4.00% VM-22 2019 - 2022		0	3,696,618	0	0
0300022. 2012 IAR 4.25% VM-22 2022		0	5,085,807	0	0
0300023. 2012 IAR 4.50% VM-22 2023		0	4,984,420	0	0
0300024. 2012 IAR 4.75% VM-22 2023		0	3,269,216	0	0
0300025. 2012 IAR 5.00% VM-22 2023		0	11,107,972	0	0
0399997. Totals (Gross)	77,954,292	0	77,954,292	0	0
0399998. Reinsurance ceded	33,305,726	0	33,305,726	0	0
0399999. SCWLC: Totals (Net)	44,648,566	0	44,648,566	0	0
0400001. 59 ADB 58 CS0 3.00% 1982 - 1985		0	94	0	0
0499997. Totals (Gross)	94	0	94	0	0
0499998. Reinsurance ceded	94	0	94	0	0
0499999. Accidental Death Benefits: Totals (Net)	275	0	0	0	0
0500001. 52 INTERCO DISA 58 CS0 3.00% 1982 - 1985		0	275	0	0
0500002. 52 INTERCO DISA Period 2* 2001 CSO 3.50% 2013	4 000 000	_	1,009,026	_	0
- 2019	1,009,026	0	1,009,026	0	0
- 2012		n	7,337,248	0	0
0500004. 52 INTERCO DISA Period 2* 2001 CS0 4.50% 2004					
			216,058	0	۸
- 2005	216,058	0	210,008		U

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
				Credit (Group and	
Valuation Standard	Total (a)	Industrial	Ordinary	Individual)	Group
0599997. Totals (Gross)	8.562.606	0	8.562.606	0	0.000
0599998. Reinsurance ceded	288	0	288	0	0
0599999. Disability-Active Lives: Totals (Net)	8,562,318	0	8,562,318	0	0
0600001. 52 INTERCO DISA Period 2* 2001 CSO 3.50% 2013	293,596	0	293,596	0	0
0600002. 52 INTERCO DISA Period 2* 2001 CSO 4.00% 2006 - 2012	3 650 814			0	0
0600003. 52 INTERCO DISA Period 2* 2001 CSO 4.50% 2004			285,474		
- 2005 0600004. 52 INTERCO DISA Period 2* 2017 CSO 3.00% 2021					
- 2023	655,995	0	655,995	0	0
- 2020	857,568	0	857,568	0	0
0699997. Totals (Gross)	5,743,447	0	5,743,447	0	0
0699998. Reinsurance ceded	0	0	0	0	0
0699999. Disability-Disabled Lives: Totals (Net)	5,743,447	0	5,743,447	0	0
0700001. AAT Reserves	530,000,000	0	530,000,000	0	0
0700002. For excess of valuation net premiums over corresponding gross premiums	848 , 187			0	0
0700003. For non deduction of deferred fractional premiums or return of premiums at the death of					
the insured	ŕ		,	0	0
otherwise required and carried	141	0	141	0	0
0700005. Immediate Payment of Claims	10,923	0	10,923	0	0
0700006. Reg 213 Rider Excess Reserve	1,228,270,057	0	1,228,270,057	0	0
0799997. Totals (Gross)	1,759,130,383	0	1,759,130,383	0	0
0799998. Reinsurance ceded	1,746,804,475	0	1,746,804,475	0	0
0799999. Miscellaneous Reserves: Totals (Net)	12,325,908	0	12,325,908	0	0
9999999. Totals (Net) - Page 3, Line 1	930,651,385	0	930,651,385	0	0

EXHIBIT 5 - INTERROGATORIES

If no	the reporting entity ever issued both participating and non-participating t, state which kind is issued.			Yes [X]] No []
Doe If no	s the reporting entity at present issue both participating and non-particip t, state which kind is issued.	ating contracts?		Yes [] No [X]
Doe If so	n-participating	tain non-guaranteed elements?		Yes [X]] No []
Has If so	instructions. the reporting entity any assessment or stipulated premium contracts in t state: Amount of insurance?		e] No [X]
4.2 <i>l</i> 4.3 l	Amount of reserve? Sasis of reserve:		\$		
4.4	Basis of regular assessments:				
4.5 E	Basis of special assessments:				
	Assessments collected during the year				(
cor	contract loan interest rate guaranteed in any one or more of its currently tract loan rate guarantees on any such contracts.				
Doe	s the reporting entity hold reserves for any annuity contracts that are les: f so, state the amount of reserve on such contracts on the basis actually	s than the reserves that would be he	eld on a standard basis?		
	That would have been held (on an exact or approximate basis) using the the same mortality basis used by the reporting entity for the valuation of reporting entity has no comparable annuity benefits for standard lives to approved by the state of domicile for valuing individual annuity benefits:	comparable annuity benefits issued be valued, the mortality basis shall	I to standard lives. If the be the table most recently		(
Doe 7.1 I	ch statement of methods employed in their valuation. Is the reporting entity have any Synthetic GIC contracts or agreements in If yes, state the total dollar amount of assets covered by these contracts Specify the basis (fair value, amortized cost, etc.) for determining the am	or agreements			
	State the amount of reserves established for this business:				
7.4 I	dentify where the reserves are reported in the blank:				
Doe 8.1 I	s the reporting entity have any Contingent Deferred Annuity contracts or f yes, state the total dollar amount of account value covered by these co	agreements in effect as of Decemb entracts or agreements:	er 31 of the current year? \$		(
8.3 I	State the amount of reserves established for this business:dentify where the reserves are reported in the blank:				
Doe cur	s the reporting entity have any Guaranteed Lifetime Income Benefit cont rent year?	racts, agreements or riders in effec	t as of December 31 of the] No [X]
9.2	State the amount of reserves established for this business:dentify where the reserves are reported in the blank:				
H	BIT 5A - CHANGES IN BASES	S OF VALUATION	ON DURING 1	THE Y	YEAR
	1		n Basis		4
	Description of Valuation Class	2 Changed From	3 Changed To	Res	se in Actuarial erve Due to Change
	·	Ĭ	 		-

1	Valuation	on Basis	4
	2	3	Increase in Actuarial
			Reserve Due to
Description of Valuation Class	Changed From	Changed To	Change
9999999 - Total (Column 4, only)			0

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS (a)

		710011	-0/11		· · · · ·	011710		/ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \		00111				
		1	Compre	hensive	4	5	6	7	8	9	10	11	12	13
			2	3				Federal						
								Employees						
				_	Medicare	\" · O ·	5	Health Benefits		Title XIX		Disability	Long-Term	
		Total	Individual	Group	Supplement	Vision Only	Dental Only	Plan	Medicare	Medicaid	Credit A&H	Income	Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves	1,352	0	0	0	0	0	0	0	0	0	0	1,352	0
2.	Additional contract reserves (b)	1,311	0	0	0	0	0	0	0	0	0	0	1,311	0
3.	Additional actuarial reserves-Asset/Liability analysis	0	0	0	0	0	0	0	0	0	0	0	0	0
4.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
5.	Reserve for rate credits	0	0	0	0	0	0	0	0	0	0	0	0	0
6.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
7.	Totals (Gross)	2,663	0	0	0	0	0	0	0	0	0	0	2,663	0
8.	Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0	0
9.	Totals (Net)	2,663	0	0	0	0	0	0	0	0	0	0	2,663	0
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	0	0	0	0	0	0	0	0	0	0	0	0	0
11.	Additional actuarial reserves-Asset/Liability analysis	0	0	0	0	0	0	0	0	0	0	0	0	0
12.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
13.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
14.	Totals (Gross)	0	0	0	0	0	0	0	0	0	0	0	0	0
15.	Reinsurance ceded	0	0	0	0	0	0	0	0	0	l0	0	0	0
16.	Totals (Net)	0	0	0	0	0	0	0	0	0	0	0	0	0
17.	TOTAL (Net)	2,663	0	0	0	0	0	0	0	0	0	0	2,663	0
18.	TABULAR FUND INTEREST	0	0	0	0	0	0	0	0	0	0	0	0	0
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
0698.	Summary of remaining write-ins for Line 6 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)	0	0	0	0	0	0	0	0	0	0	0	0	0
1301.	, , , , , , , , , , , , , , , , , , , ,						İ	İ					_	
1302.														
1303.														
1398.	Summary of remaining write-ins for Line 13 from overflow page	0	n	n	0	0	n	n	0	n	n	n	n	n
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0	0	0	0	0	0	0	0	0
1000.	101/120 (Elliot 1001 tilla 1000 plas 1000) (Ellio 10 above)	ı	U	U	1 0				· ·	0		•		U

⁽a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

⁽b) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
Balance at the beginning of the year before reinsurance		0	2,772,902	17,392,781		0
Deposits received during the year	3,574,899	0	2,094,875	1,480,024	0	0
Investment earnings credited to the account	527,175	0	132,628	394,547	0	0
Other net change in reserves	0	0	0	0	0	0
Fees and other charges assessed	0	0	0	0	0	0
6. Surrender charges	0	0	0	0	0	0
7. Net surrender or withdrawal payments	5,395,965	0	847,518	4,548,447	0	0
Other net transfers to or (from) Separate Accounts	(120,889)	0	0	(120,889)	0	0
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a)	19,001,501	0	4,152,887	14,839,794	8,820	0
10. Reinsurance balance at the beginning of the year	(6,312,797)	0	0	(6,312,797)	0	0
11. Net change in reinsurance assumed	0	0	0	0	0	0
12. Net change in reinsurance ceded	(1,084,043)	0	0	(1,084,043)	0	0
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(5,228,754)	0	0	(5,228,754)	0	0
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	13,772,747	0	4,152,887	9,611,040	8,820	0

(a) FHLB Funding Agreements:

1.	Reported as GICs (captured in column 2)	\$.	0
2.	Reported as Annuities Certain (captured in column 3)	\$.	0
3.	Reported as Supplemental Contracts (captured in column 4)	\$.	0
4.	Reported as Dividend Accumulations or Refunds (captured in column 5)	\$.	0
5.	Reported as Premium or Other Deposit Funds (captured in column 6)	\$.	0
6.	Total Reported as Deposit-Type Contracts (captured in column 1): (Sum of Lines 1 through 5) .	\$.	0

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

PART 1 - Liability End of Current Year									
		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
Due and unpaid:		Total	ilidividual Lile	Oroup Life	Ailluites	Group Armailles	Accident & Health	Hatemai	Dusiness
		0	0	0	0		0	0	
							0		
	ssumed			0			0		
	eded			0		0		0	
		0	0	0	0	0	0	0	
2. In course of settlement:									
2.1 Resisted 2.11 Direct		· ·	- / -		0			0	
2.12 Reinsurance	assumed			0	0			0	
2.13 Reinsurance	ceded				0		0	0	
2.14 Net		68,750	(b)68,750	(b)0	(b)0	0	0	0	
2.2 Other 2.21 Direct		12,551,123	12,551,123	0	0	0	0	0	
2.22 Reinsurance	assumed	0	0	0	0	0	0	0	
2.23 Reinsurance	ceded	11,740,000	11,740,000	0	0	0	0	0	
2.24 Net		811, 123	(b)811,123	(b)0	(b)0	0	(b)0	0	
3. Incurred but unreported:		·		,					
3.1 Direct		2,075,303	2,075,303	0	0	0	0	0	
3.2 Reinsurance a	ssumed	0	0	0	0	0	0	0	
3.3 Reinsurance of	eded	1,794,435	1,794,435	0		0	0	0	
3.4 Net		280,868	(b)280,868	(b)0	(b)0	0	(b) 0	0	
4. TOTALS 4.1 Direct		14,938,926	14,938,926	0	0	0	0	0	
4.2 Reinsurance a	ssumed	0	0	0	0	0	0	0	
4.3 Reinsurance o	eded			0	0		0	0	
4.4 Net		1,160,741				0	0	0	

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

DADT	2	Incurred	During	the Vest	
PARI	Z -	Incurrea	Durina	tne real	Γ.

	1 7411	z - incurred During	tile ieui					
	1	2	3	4	5	6	7	8
				Individual				Other Lines of
	Total	Individual Life (a)	Group Life (b)	Annuities	Group Annuities	Accident & Health	Fraternal	Business
Settlements During the Year:								
1.1 Direct	207,732,227	41,399,536	0	166,332,691	0	0	0	0
1.2 Reinsurance assumed	0	0	0	0	0	0	0	0
1.3 Reinsurance ceded	106, 167, 483		0	63,014,521	0	0	0	0
1.4 Net	(c) 101,564,744	(1,753,426)	0	103,318,170	0	0	0	0
2. Liability December 31, current year from Part 1:								
2.1 Direct	14,938,926	14,938,926	0	0	0	0	0	0
2.2 Reinsurance assumed	0	0	0	0	0	0	0	0
2.3 Reinsurance ceded	13,778,185	13,778,185	0	0	0	0	0	0
2.4 Net	1,160,741	1,160,741	0	0	0	0	0	0
Amounts recoverable from reinsurers December 31, current year	23,979,203	3,004,706	0	20,974,497	0	0	0	0
4. Liability December 31, prior year:								
4.1 Direct	9,746,060	9,484,514	0	261,546	0	0	0	0
4.2 Reinsurance assumed	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded		9,004,009	0	0	0	0	0	0
4.4 Net	742,051		0	261,546	0	0	0	0
5. Amounts recoverable from reinsurers December 31, prior year	14,902,354	8,345,235	0	6,557,119	0	0	0	0
6. Incurred Benefits								
6.1 Direct	212,925,093	46,853,948	0	166,071,145	0	0	0	0
6.2 Reinsurance assumed	0	0	0	0	0	0	0	0
6.3 Reinsurance ceded	120,018,508	42,586,609	0	77,431,899	0	0	0	0
6.4 Net	92,906,585	4,267,339	0	88,639,246	0	0	0	0

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$	0	in Line 1.1, \$0	in Line 1.4.
	\$0	in Line 6.1, and \$0	in Line 6.4.
(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$	0	in Line 1.1, \$0	in Line 1.4.
	0 2	in Line 6.1 and \$	in Line 6.4

⁽c) Includes \$527,278 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

	EXHIBIT OF NON-ADMITTE	1 Current Year Total	2 Prior Year Total	3 Change in Total Nonadmitted Assets
		Nonadmitted Assets	Nonadmitted Assets	(Col. 2 - Col. 1)
1.	Bonds (Schedule D)	0	0	0
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks	0	0	0
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens	0	0	0
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income	0	0	0
	4.3 Properties held for sale	0	0	0
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)	0	0	0
6.	Contract loans	0	0	0
7.	Derivatives (Schedule DB)	0	0	0
8.	Other invested assets (Schedule BA)	0	0	0
9.	Receivables for securities	0	0	0
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)			
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued			
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	207 693	206 011	(1.682)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due.			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
10.	16.1 Amounts recoverable from reinsurers	0	0	0
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
4-				
	Amounts receivable relating to uninsured plans			
	Current federal and foreign income tax recoverable and interest thereon			
	Net deferred tax asset			
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software			
21.	Furniture and equipment, including health care delivery assets			
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable			
25.	Aggregate write-ins for other than invested assets	504,993	0	(504,993)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)			
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28.	Total (Lines 26 and 27)	103,781,628	218,828,853	115,047,225
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0
2501.	Receivable from reinsurer in liquidation	415,320	0	(415,320)
2502.	Miscellaneous		0	(89,673)
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	504,993		
_000.	10 Miles Enrice 200 Miles 2000 Pide 2000 Little 20 discreti	007,000	<u> </u>	(507,530)

1. Summary of Significant Accounting Policies

A. Accounting Practices

Brighthouse Life Insurance Company of NY (the "Company") presents the accompanying financial statements on the basis of accounting practices prescribed or permitted ("NY SAP") by the State of New York ("New York") Department of Financial Services (the "Department").

The Department recognizes only the statutory accounting practices prescribed or permitted by New York in determining and reporting the financial condition and results of operations of an insurance company, in determining its solvency under the New York Insurance Law. In 2001, the National Association of Insurance Commissioners ("NAIC") *Accounting Practices and Procedures Manual* ("NAIC SAP") was adopted as a component of NY SAP.

New York has adopted certain prescribed accounting practices that differ from those found in NAIC SAP, some of which affect the financial statements of the Company. A reconciliation of the Company's net income (loss) and capital and surplus between NY SAP and NAIC SAP is as follows:

	SSAP Number	Financial Statement Page	Financial Statement Line Number	For the Year Ended December 31, 2023			the Year Ended cember 31, 2022
Net income (loss), NY SAP				\$	539,414,184	\$	(151,925,453)
State prescribed practices:							
Deferred annuities using continuous Commissioners' Annuity Reserve Valuation Method ("CARVM") Variable Annuities Excess of NY Reg 213	51	3	1		376,561		(437,460)
Standard Scenario over VM 21 Stochastic Reserves	51	3	1		3,597,047		(143,341,448)
NYDFS Circular Letter No. 11 (2010) impact on deferred premiums	61	2	15.2		(2,439,800)		(104,739)
NYDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium	61	2	15.2		10,474,410		(37,287)
State permitted practices: NONE							
Net income (loss), NAIC SAP				\$	551,422,402	\$	(295,846,387)
					ember 31, 2023	De	cember 31, 2022
Statutory capital and surplus, NY SAP				\$	818,853,046	\$	222,868,228
State prescribed practices:							
Deferred annuities using continuous CARVM	51	3	1		844,715		468,154
Variable Annuities Excess of NY Reg 213 Standard Scenario over VM 21 Stochastic Reserves	51	3	1		3,499,699		(97,348)
NYDFS Circular Letter No. 11 (2010) impact on deferred premiums	61	2	15.2		(2,124,019)		315,781
NYDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium	61	2	15.2		9,150,711		(1,323,699)
State permitted practices: NONE							<u> </u>
Statutory capital and surplus, NAIC SAP				\$	830,224,152	\$	222,231,116
(1) Statement of Statutory Accounting Principles ("SSAP")							

The Company's risk-based capital ("RBC") would not have triggered a regulatory event without the use of the state prescribed practices.

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with statutory accounting principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the reporting period. Actual results could differ from those estimates.

All references to realized and unrealized net capital gains (losses), including other than temporary impairments ("OTTI") and impairments, are pre-tax unless otherwise noted.

C. Accounting Policy

Life premiums are recognized as revenue when due from policyholders under the terms of the insurance contract. Annuity considerations are recognized as revenue when received. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred. Deposits on deposit-type agreements are entered directly as a liability when received. Reserves for losses and unearned premiums ceded to reinsurers have been reported as reductions of related reserves.

Policyholder dividends are determined annually by the Company's Board of Directors. The aggregate amount of policyholder dividends is related to actual interest, mortality, morbidity and expense experience for the year as well as management's judgment as to the appropriate level of statutory surplus to be retained by the Company.

In addition, the Company uses the following accounting policies:

- (1) Short-term investments are stated in the same manner as comparable longer-term investments described below.
- (2) Bonds not backed by other loans are generally stated at amortized cost unless they have a NAIC rating designation of 6, which are stated at the lower of amortized cost or fair value. Bonds not backed by other loans are amortized using the constant yield method.
- (3) Common stocks of nonaffiliates are stated at fair value.
- (4) Redeemable preferred stocks are generally stated at cost or amortized cost unless they have a NAIC rating designation of 4, 5 or 6, in which case such stocks are stated at the lower of cost, amortized cost or fair value.
- (5) Mortgage loans on real estate are principally stated at amortized cost, net of valuation allowances.
- (6) Mortgage-backed bonds, included in bonds, are generally stated at amortized cost using the constant yield method unless they have a NAIC rating designation of 6, which are stated at the lower of amortized cost or fair value. Amortization of premium and accretion of discount of these securities considers the estimated timing and amount of prepayments of the underlying mortgage loans. Actual prepayment experience is periodically reviewed and effective yields are recalculated when differences arise between the originally anticipated prepayments and the actual prepayments received and currently anticipated. For credit-sensitive mortgage-backed and asset-backed bonds and certain prepayment-sensitive bonds (e.g., interest-only securities), the effective yield is recalculated on a prospective basis. For all other mortgage-backed and asset-backed bonds, the effective yield is recalculated on a retrospective basis.

For legacy residential mortgage-backed securities ("RMBS") and commercial mortgage-backed securities ("CMBS") that closed prior to January 1, 2013, both an initial and final NAIC designation is determined on a security-by-security basis based on a range of values published by the NAIC. The initial designation is used to determine the carrying value of the RMBS or CMBS. RMBS and CMBS with initial designations of 1 to 5 are stated at amortized cost, while RMBS and CMBS with initial designations of 6 are stated at the lower of amortized cost or fair value. The final designation calculation compares this carrying value with a range of values, resulting in a final NAIC designation reported herein, which is used for all other accounting and reporting purposes.

The NAIC designation for a given modeled non-legacy security RMBS or CMBS that closed on or after January 1, 2013, is assigned by the Structured Securities Group of the NAIC and does not depend on the book/adjusted carrying value of each RMBS or CMBS. The NAIC designation assigned will be determined by applying the intrinsic price to the NAIC designation intrinsic price mapping.

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

- (7) The Company does not have investments in subsidiary, controlled and affiliated ("SCA") companies.
- (8) Investments in joint ventures, partnerships and limited liability companies ("LLC") are carried at the underlying audited Generally Accepted Accounting Principles ("GAAP") equity of the respective entity's financial statements. Undistributed earnings of these entities are recognized in unrealized gains and losses. Such investments are nonadmitted if they do not have financial statement audits.
- (9) See Note 8 for the derivative accounting policy.
- (10) The Company does not have business which requires a premium deficiency reserve calculation.
- (11) The Company does not hold a liability for loss/claim adjustment expense.
- (12) The Company did not modify its capitalization policy from the prior period.
- (13) The Company does not have pharmaceutical rebate receivables.

D. Going Concern

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

2. Accounting Changes and Corrections of Errors

Accounting Changes

On August 13, 2023, the Company adopted Interpretation 23-01, which SSAP No. 7, *Interest Maintenance Reserve* ("IMR") and Asset Valuation Reserve, to allow a negative IMR to be a recognized asset in certain limited circumstances. The Company's capital and surplus increased by \$6,928,161 as a result of this adoption.

Correction of Errors

The Company had no correction of errors during 2023.

3. Business Combinations and Goodwill

A. Statutory Purchase Method

The Company had no transactions that were accounted for as a statutory purchase during 2023 and 2022.

B. Statutory Merger

The Company had no statutory mergers during 2023 and 2022.

C. Assumption Reinsurance

The Company had no goodwill resulting from assumption reinsurance during 2023 and 2022.

D. Impairment Loss

The Company had no recognized impairment losses from goodwill during 2023 and 2022.

E. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill

The Company had no admitted goodwill during 2023 and 2022.

4. Discontinued Operations

The Company had no discontinued operations during 2023 and 2022.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum interest rates for mortgage loans funded or acquired during 2023 were:

	Maximum	Minimum
Farm loans	N/A	N/A
Commercial loans	N/A	N/A

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

The maximum percentage of any one loan to the value of the underlying real estate at the time of the origination and originated during the period covering the year ended December 31,2023 was: N/A

(3) During 2023 and 2022, all applicable taxes, assessments and advances were included in the mortgage loan total.

(4) The Company's age analysis of mortgage loans, aggregated by type, was as follows:

			Residential			Commercial							
		Farm	Iı	sured	Al	l Other	Iı	sured		All Other	N	1ezzanine	Total
a. _I	December 31, 2023												
	1. Recorded Investment (All)												
	(a) Current	\$ 46,216,034	\$	_	\$	_	\$	_	\$	182,012,977	\$	_	\$ 228,229,011
	(b) 30-59 days past due	\$ _	\$	_	\$	_	\$	_	\$	_	\$	_	\$ _
	(c) 60-89 days past due	\$ _	\$	_	\$	_	\$	_	\$	_	\$	_	\$ _
	(d) 90-179 days past due	\$ _	\$	_	\$	_	\$	_	\$	_	\$	_	\$ _
	(e) 180+ days past due	\$ _	\$	_	\$	_	\$	_	\$	_	\$	_	\$ _
	Accruing Interest 90-179 Days Past Due												
	(a) Recorded investment	\$ _	\$	_	\$	_	\$	_	\$	_	\$	_	\$ _
	(b) Interest accrued	\$ _	\$	_	\$	-	\$	_	\$	_	\$	_	\$ _
	3. Accruing Interest 180+ Days Past Due												
	(a) Recorded investment	\$ _	\$	_	s	_	s	_	\$	_	\$	_	\$ _
	(b) Interest accrued	\$ _	\$	_	\$	_	\$	_	\$	_	\$	_	\$ _
	4. Interest Reduced												
	(a) Recorded investment	\$ _	\$	_	\$	_	\$	_	\$	_	\$	_	\$ _
	(b) Number of loans	_		_		_		_		_		_	_
	(c) Percent reduced	— %		— %		— %		— %		— %		— %	- %
	Participant or Co-lender in a Mortgage Loan Agreement												
	(a) Recorded Investment	\$ 32,684,861	\$	_	\$	_	\$	_	\$	182,012,977	\$	_	\$ 214,697,838
b. т	December 31, 2022												
	1. Recorded Investment (All)												
	(a) Current	\$ 48,555,049	\$	_	\$	_	\$	_	\$	193,920,261	\$	_	\$ 242,475,310
	(b) 30-59 days past due	\$ _	\$	_	\$	_	\$	_	\$	_	\$	_	\$ _
	(c) 60-89 days past due	\$ _	\$	_	\$	_	\$	_	\$	_	\$	_	\$ _
	(d) 90-179 days past due	\$ _	\$	_	\$	_	\$	_	\$	_	\$	_	\$ _
	(e) 180+ days past due	\$ _	\$	_	\$	_	\$	_	\$	_	\$	_	\$ _
	2. Accruing Interest 90-179 Days Past Due												
	(a) Recorded investment	\$ _	\$	_	\$	_	\$	_	\$	_	\$	_	\$ _
	(b) Interest accrued	\$ _	\$	_	\$	_	\$	_	\$	_	\$	_	\$ _
	Days Past Due												
	(a) Recorded investment	\$ _	\$	_	\$	_	\$	_	\$	_	\$	_	\$ _
	(b) Interest accrued	\$ _	\$	_	\$	_	\$	_	\$	_	\$	_	\$ _
	4. Interest Reduced												
	(a) Recorded investment	\$ _	\$	_	\$	_	\$	_	\$	_	\$	_	\$ _
	(b) Number of loans	_		_		_		_		_		_	_
	(c) Percent reduced	- %		— %		— %		— %		— %		— %	— %
	Participant or Co-lender in a Mortgage Loan Agreement												
	(a) Recorded Investment	\$ 42,330,466	\$	_	\$	_	\$	_	\$	193,920,261	\$	_	\$ 236,250,727

⁽⁵⁾ The Company had no investment in impaired loans with or without allowance for credit losses for the years ended 2023 and 2022.

(6) The Company's investment in impaired and nonaccrual loans was as follows:

			Residential				Commercial							
		Farm	In	sured		All Other	In	sured	All Ot	her	Mez	zanine		Total
Dec	eember 31, 2023													
1.	Average recorded investment	\$ _	\$	_	\$	_	\$	_	\$	_	\$	_	\$	_
2.	Interest income recognized	\$ _	\$	_	\$	_	\$	_	\$	_	\$	_	\$	_
3.	Recorded investment on nonaccrual status	\$ _	\$	_	\$	_	\$	_	\$	_	\$	_	\$	_
4.	Amount of interest income recognized using a cash-basis method of accounting	\$ _	\$	_	\$	_	\$	_	\$	_	\$	_	\$	_
	eember 31, 2022													
1.	Average recorded investment	\$ 423,543	\$	_	\$	_	\$	_	\$3,629,	100	\$	_	\$ 4	1,052,643
2.	Interest income recognized	\$ _	\$	_	\$	_	\$	_	\$	_	\$	_	\$	_
3.	Recorded investment on nonaccrual status	\$ _	\$	_	\$	_	\$	_	\$	_	\$	_	\$	_
4.	Amount of interest income recognized using a cash-basis method of accounting	\$ _	\$	_	\$	_	\$	_	\$	_	\$	_	\$	_

- (7) The Company had no allowance for credit losses for the years ended 2023 and 2022.
- (8) The Company had no derecognized mortgage loans as a result of foreclosure for the years ended 2023 and 2022.
- (9) The Company accrues interest income on impaired loans to the extent it is deemed collectible and the loan continues to perform under its original or restructured contractual terms. As part of the reserve process, management assesses whether loans need to be placed on a non-accrual status at which time the Company recognizes income on the cash basis.

B. Debt Restructuring

The Company did not have any restructured debt in which the Company was a creditor in 2023 and 2022.

C. Reverse Mortgages

The Company did not have any reverse mortgages in 2023 and 2022.

D. Loan-backed Securities

- (1) Prepayment assumptions were obtained from published broker dealer values and internal estimates.
- (2) a. The Company did not recognize any OTTI on the basis of the intent to sell during the year ended December 31, 2023.
 - b. The Company did not recognize any OTTI on the basis of the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis during the year ended December 31, 2023.
 - c. Impairments where the present value of cash flows expected to be collected is less than the amortized cost basis of the security are shown in Note 5D(3).
- (3) The loan-backed securities for which an OTTI has been recognized during the year ended December 31, 2023, measured as the difference between amortized cost and estimated present value of projected future cash flows to be collected, were as follows:

CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI		0	esent Value f Projected Cash Flows	R	ecognized OTTI	nortized Cost after OTTI	 stimated Fair lue at Time of OTTI	Date of Financial Statement Where Reported		
12648WAE2	\$	2,543,559	\$	1,939,162	\$	604,397	\$ 1,939,162	\$ 1,623,877	9/30/2023		
23332UEL4	\$	119,098	\$	118,692		405	\$ 118,692	\$ 104,473	9/30/2023		
Total					\$	604,802					

The recognized OTTI shown above is all noninterest related.

- (4) At December 31, 2023, the estimated fair value and gross unrealized losses for loan-backed securities, aggregated by length of time the securities have been in a continuous loss position were as follows:
 - a. The aggregate amount of unrealized losses:

 1. Less than 12 Months
 \$ 860,399

 2. 12 Months or Longer
 \$ 27,711,622

b. The aggregate related fair value of securities

with unrealized losses:

 1. Less than 12 Months
 \$ 35,542,443

 2. 12 Months or Longer
 \$ 248,614,121

(5) The Company performs a regular evaluation, on a security-by-security basis, of its securities holdings in accordance with its OTTI policy in order to evaluate whether such investments are other than temporarily impaired. Management considers a wide range of factors about the security issuer and uses its best judgment in evaluating the cause of the decline in the estimated fair value of the security and in assessing the prospects for near-term recovery. Factors considered include fundamentals of the industry and geographic area in which the security issuer operates, as well as overall macroeconomic conditions.

Projected future cash flows are estimated using assumptions derived from management's best estimates of likely scenario-based outcomes after giving consideration to a variety of variables that include, but are not limited to:

- a. general payment terms of the security;
- b. the likelihood that the issuer can service the scheduled interest and principal payments;
- c. the quality and amount of any credit enhancements;
- d. the security's position within the capital structure of the issuer;
- e. possible corporate restructurings or asset sales by the issuer; and
- f. changes to the rating of the security or the issuer by rating agencies.

Additional considerations are made when assessing the unique features that apply to certain loan-backed and structured securities including, but are not limited to:

- a. the quality of underlying collateral;
- b. expected prepayment speeds;
- c. current and forecasted loss severity;
- d. consideration of the payment terms of the underlying assets backing the security; and
- e. the payment priority within the tranche structure of the security.

For loan-backed or structured securities in an unrealized loss position as summarized in the immediately preceding table, the Company does not have the intent to sell the securities, believes it has the intent and ability to retain the security for a period of time sufficient to recover the carrying value of the security and based on the cash flow modeling and other considerations as described above, believes these securities are not other than temporarily impaired.

E-I. Dollar Repurchase, Securities Lending, Repurchase and Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing and as a Sale

The Company did not have any dollar repurchase, securities lending, repurchase or reverse repurchase agreements transactions accounted for as secured borrowing or as a sale as of December 31, 2023.

J. Real Estate

The Company did not have real estate investments or real estate held for sale in 2023 and 2022.

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

The Company did not have investments in LIHTC in 2023 and 2022.

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

Information on the Company's investment in restricted assets as of December 31, was as follows:

				Gross Restric	ted						
			2023			_				Perce	ntage
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)
Restricted Asset Category	Total General Account	General Account Supporting Separate Account Activity ^(a)	Account Total Supporting Separate Separate Account Account Restricted		December 31, 2023 (1 plus 3)	December 31, 2022	Increase/ (Decrease) (5 minus 6)	Total Non Admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Subject to contractual obligation for which liability is not shown	s –	s –	s –	s —	s —	s –	s –	s –	s —	- %	- %
Collateral held under security lending agreements	_	_	_	_	_	_	_	_	_	_	_
Subject to repurchase agreements	_	_	_	_	_	_	_	_	_	_	_
Subject to reverse repurchase agreements	_	_	_	_	_	_	_	_	_	_	_
Subject to dollar repurchase agreements	_	_	_	_	_	_	_	_	_	_	_
Subject to dollar reverse repurchase agreements	_	_	_	_	_	_	_	_	_	_	_
Placed under option contracts	_	_	_	_	_	_	_	_	_	_	_
Letter stock or securities restricted as to sale	_	_	_	_	_	_	_	_	_	_	_
Federal Home Loan Bank ("FHLB") capital stock	_	_	_	_	_	_	_	_	_	_	_
On deposit with states	1,348,472	_	_	_	1,348,472	1,357,660	(9,188)	_	1,348,472	0.01	0.01
On deposit with other regulatory bodies	_	_	_	_	_	_	_	_	_	_	_
Pledged collateral to FHLB (including assets backing funding agreements											
Pledged as collateral not captured in other categories	-	-	_	_	-		-	_	-	_	_
Other restricted assets	586,215	586,215	_	_	586,215	282,022,446	(281,436,231)	_	586,215	_	_
Total restricted assets											
	\$ 1,934,687	\$ 586,215	<u>s</u> –	<u>s</u> –	\$ 1,934,687	\$283,380,106	\$ (281,445,419)	<u>s</u> —	\$ 1,934,687	0.01 %	0.01 %

⁽a) Subset of column 1.

(2) Details on the Company's assets pledged as collateral, not captured in other categories, as of December 31, were as follows:

							(Gross Re	stricte	d				_			
		2023														Perce	ntage
	(1)			(2)	(3)		(4)		(5)		(6)	(7)		(8)	(9)	(10)
Restricted Asset Category	Total Genera Accoun		Ac Supj Sep Ac	eneral count porting parate count ivity ^(a)	Sep Acc Rest	otal arate ount ricted sets	Ac As Supp Ge Ac	parate count ssets porting neral count ivity ^(b)	3	ecember 11, 2023 1 plus 3)		ecember 1, 2022	Increase/ (Decrease) (5 minus 6)	A	Total dmitted estricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivatives Collateral	\$ 586,	215	\$	586,215	\$		\$		\$	586,215	\$ 2	282,022,446	\$ (281,436,231)	\$	586,215	%	_ %
Total	\$ 586,	215	\$	586,215	\$		\$		\$	586,215	\$ 2	282,022,446	\$ (281,436,231)	\$	586,215	_ %	%

⁽a) Subset of column 1.

(3) The Company did not have any other restricted assets in 2023 and 2022.

⁽b) Subset of column 3.

⁽b) Subset of column 3.

(4) The Company's collateral received and reflected as assets at December 31, 2023, were as follows:

Collateral Assets	Ca	ok/Adjusted rrying Value ("BACV")	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)*	% of BACV to Total Admitted Assets**
Cash ***	\$	43,594,000	\$ 43,594,000	1.3 %	1.3 %
Schedule D, Part 1		_	_	_	_
Schedule D, Part 2, Section 1		_	_	_	_
Schedule D, Part 2, Section 2		_	_	_	_
Schedule B		_	_	_	_
Schedule A		_	_	_	_
Schedule BA, Part 1		_	_	_	_
Schedule DL, Part 1		_	_	_	_
Other					
Total Collateral Assets	\$	43,594,000	\$ 43,594,000	1.3 %	1.3 %

^{*} Column 1 divided by Asset Page, Line 26 (Column 1)

^{***} Includes cash equivalents and short-term investments

	Amount	% of Liability to total Liabilities*			
Recognized Obligation to Return Collateral Asset	\$ 43,594,000	1.8 %			

^{*} Column 1 divided by Liability Page, Line 26 (Column 1)

M. Working Capital Finance Investments

The Company had no working capital finance investments as of December 31, 2023.

N. Offsetting and Netting of Assets and Liabilities

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

O. 5GI Securities

The Company's 5GI Securities, as of December 31, were as follows:

	Num	ber of 5	GI S	ecurities	Aggrega	te B	ACV	Aggregate Fair Value			
Investment	20	23		2022	2023		2022		2023		2022
Bonds - AC (1)	\$	1	\$	_	\$ 324,000	\$	_	\$	311,939	\$	_
LB&SS - AC		_		_	_		_		_		_
Preferred Stock - AC		2		1	3,276,084		3,000,000		3,276,084		3,000,000
Preferred Stock - FV (2)		_					_				
Total	\$	3	\$	1	\$ 3,600,084	\$	3,000,000	\$	3,588,023	\$	3,000,000

⁽¹⁾ AC - Amortized Cost

P. Short Sales

The Company did not have any unsettled short sale transactions outstanding as of December 31, 2023.

The Company did not have any settled short sale transactions during the year ended December 31, 2023.

Q. Prepayment Penalty and Acceleration Fees

During the year ended December 31, 2023, the Company had securities sold, redeemed or otherwise disposed of as a result of a callable feature. The number of securities sold, disposed or otherwise redeemed and the aggregate amount of investment income generated as a result of a prepayment penalty and/or acceleration fee is as follows:

	Gener	ral Account	Sepa	arate Account
Number of CUSIPs		2		1
Aggregate Amount of Investment Income	\$	32.359	\$	(2.139)

R. Reporting Entity's Share of Cash Pool by Asset Type

The Company did not participate in a cash pool during the year ended December 31, 2023.

^{**} Column 1 divided by Asset Page, Line 26 (Column 3)

⁽²⁾ FV - Fair Value

- S. Reporting Net Negative (Disallowed) IMR
 - (1) Net negative (disallowed) IMR

	Total	General Account	Sej	ulated parate count	Insulated Separate Account
Net negative (disallowed) IMR	\$ (9,005,472)	\$ 450,328	\$	_	\$ (9,455,799)

(2) Negative (disallowed) IMR admitted

	Total	General Account	Sep	ulated parate count	Insulated Separate Account
Net negative (disallowed) IMR admitted	\$ 9.005.472	\$ _	\$	_	\$ 9,005,472

(3) Calculated adjusted capital and surplus

	Total	
Prior Period General Account Capital & Surplus From Prior Period SAP Financials:	\$390,091,614	
Net Positive Goodwill (admitted)	s —	
EDP Equipment & Operating System Software (admitted)	s —	
Net DTAs (admitted)	\$ 23,274,895	
Net Negative (disallowed) IMR (admitted)	\$ 6,928,161	
Adjusted Capital & Surplus	\$359,888,558	

(4) Percentage of adjusted capital and surplus

	Total
Percentage of Total Net Negative (disallowed) IMR admitted in General Account or recognized in Separate Account to adjusted capital and surplus	2.50 %

(5) The Company did not report any allocated gains/losses to IMR from derivatives as of December 31, 2023.

6. Joint Ventures, Partnerships and Limited Liability Companies

- A. The Company has no investments in joint ventures, partnerships or LLCs which exceed 10% of its admitted assets.
- B. The Company did not recognize write-downs or recorded adjustments on investments in joint ventures during the years ended December 31, 2023 and December 31, 2022. Impairments are recognized when a investment's net asset value or management's estimate of value, based on available information, is less than the carrying amount or if, in management's judgment, the investment will not be able to absorb prior losses classified as unrealized losses. These losses are deemed to be other than temporary and the value of these impairments was recorded as a realized loss.

7. Investment Income

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

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

- B. The total amount excluded from surplus: None.
- C. The gross, nonadmitted amounts for interest income due and accrued as of December 31, 2023 were as follows:

Interest Income Due and Accrued:

1 Gross	\$ 15,023,963
2 Nonadmitted	\$ <u> </u>
3 Admitted	\$ 15,023,963

- D. As of December 31, 2023, the Company had aggregate deferred interest of \$0.
- E. As of December 31, 2023, the Company had cumulative amounts of paid-in-kind ("PIK") interest included in the current principal balance of \$2,842,501.

8. Derivative Instruments

Overview

The Company may be exposed to various risks relating to its ongoing business operations, including interest rate risk, foreign currency exchange rate risk, credit risk and equity market risk. The Company uses a variety of strategies to manage these risks, including the use of derivatives.

Derivatives are financial instruments whose values are derived from interest rates, foreign currency exchange rates, credit spreads or other financial indices. Derivatives may be exchange-traded or contracted in the over-the-counter ("OTC") market. All of the Company's derivatives are bilateral contracts between two counterparties. The Company uses swaps, options, and caps to manage risks that may include interest rate risk, foreign currency exchange rate risk, credit risk and equity market risk. Derivative hedges are designed to reduce risk on an economic basis while considering their impact on accounting results and statutory capital.

NY SAP restricts the Company's use of derivatives to: (i) hedging activities intended to offset changes in the estimated fair value of assets held, obligations and anticipated transactions; (ii) income generation transactions to generate additional income or return on covering assets; and (iii) replication synthetic asset transactions to reproduce the investment characteristics of otherwise permissible investments. The Company is prohibited from using derivatives for speculation. OTC derivatives are carried on the Company's Statutory Statements of Assets, Liabilities, Surplus and Other Funds either as derivative assets or derivative liabilities.

The Company does not offset the values recognized for derivatives executed with the same counterparty under the same master netting agreement. This policy applies to the recognition of derivative assets and derivative liabilities in the Statutory Statements of Assets, Liabilities, Surplus and Other Funds.

To qualify for hedge accounting under SSAP No. 86, *Derivatives* ("SSAP 86"), at the inception of the hedging relationship, the Company formally documents its risk management objective and strategy for undertaking the hedging transaction, as well as its designation of the hedge as either: (i) a hedge of the estimated fair value of a recognized asset or liability ("fair value hedge"); or (ii) a hedge of the variability of cash flows to be received or paid related to a forecasted transaction or a recognized asset or liability ("cash flow hedge"). In its hedge documentation, the Company sets forth how the hedging instrument is expected to hedge the designated risks related to the hedged item and sets forth the method that will be used to retrospectively and prospectively assess the hedging instrument's effectiveness. A derivative designated as a hedging instrument must be assessed as being highly effective in offsetting the designated risk of the hedged item. Hedge effectiveness is formally assessed at inception and at least quarterly throughout the life of the designated hedging relationship.

The Company may hold cash flow and fair value derivatives that hedge various assets and liabilities including bonds, mortgage loans and liability portfolios; the derivatives that hedge those assets and liabilities are valued in a manner consistent with the underlying hedged item, if the derivatives meet the criteria for highly effective hedges. Bonds that have an NAIC designation of 1 through 5 are carried at amortized cost; therefore, the derivatives hedging such bonds are also carried at amortized cost. Bonds that have an NAIC designation of 6 are carried at the lower of amortized cost or estimated fair value; therefore, the derivatives hedging such bonds are also carried at the lower of amortized cost or estimated fair value. Mortgage loans are carried at amortized cost; therefore, the derivatives hedging mortgage loans are also carried at amortized cost. Any hedged liabilities of the Company are carried at amortized cost; therefore, the derivatives hedging liabilities are also carried at amortized cost. Effective foreign currency swaps have a foreign currency adjustment reported in change in net unrealized foreign exchange capital gain (loss) pursuant to SSAP 86 by using the same procedures as used to translate the hedged item.

The Company discontinues hedge accounting prospectively when: (i) it is determined that the derivative is no longer highly effective in offsetting changes in the estimated fair value or cash flows of a hedged item; (ii) the derivative expires or is sold, terminated or exercised; (iii) it is no longer probable that the hedged forecasted transaction will occur; or (iv) the Company removes the designation of the hedge.

When hedge accounting is discontinued because it is determined that the derivative is not highly effective in offsetting changes in the estimated fair value or cash flows of a hedged item, the derivative is carried at its estimated fair value with changes in estimated fair value, excluding changes in foreign exchange rates, reported in change in net unrealized capital gains (losses) and estimated fair value changes attributable to changes in foreign exchange rates are reported in change in net unrealized foreign exchange capital gain (loss).

Upon termination of a derivative that qualified for hedge accounting, the gain or loss is reflected as an adjustment to the basis of the hedged item and is recognized in income consistent with the hedged item. If the hedged item is sold, the gain or loss on the derivative is realized but is subject to the IMR.

To the extent the Company does not designate a derivative for hedge accounting, the derivative is carried at estimated fair value with changes in estimated fair value, excluding changes in foreign exchange rates, reported in change in net unrealized capital gains (losses) and any changes in estimated fair value attributable to changes in foreign exchange rates are reported in change in net unrealized foreign exchange capital gain (loss).

Types of Derivatives

Foreign Currency Exchange Rate Derivatives

The Company uses foreign currency exchange rate derivatives, including foreign currency swaps to reduce the risk from fluctuations in foreign currency exchange rates associated with its assets denominated in foreign currencies.

In a foreign currency swap transaction, the Company agrees with another party to exchange, at specified intervals, the difference between one currency and another at a fixed exchange rate, generally set at inception, calculated by reference to an agreed upon notional amount. The notional amount of each currency is exchanged at the inception and termination of the currency swap by each party. See Schedule DB, Part A.

Equity Market Derivatives

The Company uses equity derivatives to reduce its exposure to equity market risk, including equity index options and total rate of return swaps.

Equity index options are used by the Company to hedge index-linked annuity products against adverse changes in equity markets. In an equity index option transaction, the Company enters into contracts to buy or sell the equity index within a limited time at a contracted price. The contracts will be net settled in cash, based on differentials in the indices at the time of exercise and the strike price. Certain of these contracts may also contain settlement provisions linked to interest rates. In certain instances, the Company may enter into a combination of transactions to hedge adverse changes in equity indices within a pre-determined range through the purchase and sale of options. See Schedule DB, Part A

Total rate of return swaps are swaps whereby the Company agrees with another party to exchange, at specified intervals, the difference between the economic risk and reward of an asset or a market index and a floating rate, most commonly Fed Funds, calculated by reference to an agreed notional amount. No cash is exchanged at the outset of the contract. Cash is paid and received over the life of the contract based on the terms of the swap. These transactions are entered into pursuant to master agreements that provide for a single net payment to be made by the counterparty at each due date. Total rate of return swaps are used by the Company to hedge index-linked annuity products against adverse changes in equity markets. See Schedule DB, Part A.

Interest Rate Derivatives

The Company uses interest rate derivatives to reduce its exposure to changes in interest rates, including interest rate caps.

Interest rate caps are purchased by the Company primarily to protect against interest rate exposure arising from duration mismatches between assets and liabilities. At the outset of the contract, the Company pays a premium for the right to receive the cash payments equal to the excess of the market rate over the strike price multiplied by the notional amount, if the observed reference interest rate is above the strike level of the cap on the applicable reset date. In certain instances, the Company may lock in the economic impact of existing purchased caps by entering into offsetting written caps. See Schedule DB, Part A.

Cash Flow Hedges

The Company designates and accounts for foreign currency swaps to hedge the foreign currency cash flow exposure of foreign currency denominated assets as cash flow hedges when they have met the effectiveness requirements of SSAP 86.

All components of each derivative's gain or loss were included in the assessment of hedge effectiveness.

For the years ended December 31, 2023 and 2022, there were no gains (losses) related to cash flow derivatives that no longer qualify for hedge accounting or for which the Company removed the hedge designation.

In certain instances, the Company may discontinue cash flow hedge accounting because it is no longer probable that the forecasted transaction will occur by the end of the originally specified time period or within two months of the anticipated date. For the years ended December 31, 2023 and 2022, there were no gains (losses) related to such discontinued cash flow hedges.

There were no hedged forecasted transactions for the years ended December 31, 2023 and 2022.

Non-qualifying Derivatives

The Company enters into the following derivatives that do not qualify for hedge accounting under SSAP 86: (i) interest rate caps to economically hedge its exposure to interest rates; (ii) foreign currency swaps to economically hedge its exposure to adverse movements in exchange rates; and (iii) equity index options and total rate of return swaps to hedge index-linked annuity products against adverse changes in equity markets.

Derivatives for Other than Hedging Purposes

The Company held no derivatives for other than hedging purposes during the years ended December 31, 2023 and 2022.

Credit Risk

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

The table below summarizes the collateral pledged by the Company in connection with its OTC derivatives as of December 31:

	Securities (1)							
	2023			2022				
Initial Margin:								
OTC-bilateral	\$	_	\$	225,191,687				
Variation Margin:								
OTC-bilateral		586,215		56,830,759				
Total OTC	\$	586,215	\$	282,022,446				

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

The table below summarizes the collateral received by the Company in connection with its OTC derivatives as of December 31:

	Cas	sh (1)	Secur	ities ⁽²⁾	Tot		otal	
	2023	2022		2023	2022	2023		2022	
Initial Margin:									
OTC-bilateral	\$ _	\$	_	\$ 460,283	\$ 151,119,088	\$	460,283	\$151,119,088	
Variation Margin:									
OTC-bilateral	43,594,000		194,297,000	2,489,792	5,634,769	4	6,083,792	199,931,769	
Total OTC	\$ 43,594,000	\$	194,297,000	\$ 2,950,075	\$ 156,753,857	\$ 4	6,544,075	\$351,050,857	

- (1) Cash collateral received is reported in cash, cash equivalents and short-term investments and the obligation to return the collateral is reported in aggregate write-ins for liabilities as cash collateral received on derivatives.
- (2) Securities collateral received is held in separate custodial accounts and is not reflected in the financial statements. These amounts are also reported in Note 16 because the securities are held off-balance sheet.

Certain of the Company's derivative contracts require premiums to be paid at a series of specified future dates over the life of the contract or at maturity. The discounted value of these future settled premiums is accounted for separately from the estimated fair value of each derivative.

The table below summarizes the net amount of undiscounted future settled premium payments (receipts), by year, as of December 31, 2023:

Fiscal Year	Net Undiscounted Future Settled Premium Payments (Receipts)				
2024	\$	11,329,355			
2025		19,996,297			
2026		22,831,787			
2027		13,724,086			
Thereafter		32,451,125			
Total	\$	100,332,650			

The following table summarizes the estimated fair value of the Company's derivatives with future settled premiums and the estimated fair value impact thereof as of December 31:

	2023	2022
Net undiscounted future premium payments (receipts)	\$ 100,332,650	\$ 91,972,399
Estimated fair value of derivative net assets (liabilities), including discounted future premiums	\$ 26,494,866	\$ 164,262,449
Estimated fair value of derivative net assets (liabilities), excluding discounted future premiums	\$ 116,321,067	\$ 247,168,947

9. Income Taxes

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

	December 31, 2023							
	Ordinary Ca			Capital		Total		
Gross DTA	\$	203,041,827	\$	6,435,132	\$	209,476,959		
Statutory valuation allowance adjustments		<u> </u>		_				
Adjusted gross DTA		203,041,827		6,435,132		209,476,959		
DTA nonadmitted		96,651,793		6,417,149		103,068,942		
Subtotal net admitted DTA		106,390,034		17,983		106,408,017		
DTL		73,389,135		17,983		73,407,118		
Net admitted DTA/(Net DTL)	\$	33,000,899	\$		\$	33,000,899		
			Dece	mber 31, 2022				
		Ordinary		Capital		Total		
Gross DTA	\$	297,620,119	\$	4,686,991	\$	302,307,110		
Statutory valuation allowance adjustments		775,229				775,229		
Adjusted gross DTA		296,844,890		4,686,991		301,531,881		
DTA nonadmitted		213,953,834		4,669,008		218,622,842		
Subtotal net admitted DTA		82,891,056		17,983		82,909,039		
DTL		66,795,005		17,983		66,812,988		
Net admitted DTA/(Net DTL)	\$	16,096,051	\$	_	\$	16,096,051		
				Change				
		Ordinary		Capital		Total		
Gross DTA	\$	(94,578,292)	\$	1,748,141	\$	(92,830,151)		
Statutory valuation allowance adjustments		(775,229)				(775,229)		
Adjusted gross DTA		(93,803,063)		1,748,141		(92,054,922)		
DTA nonadmitted		(117,302,041)		1,748,141		(115,553,900)		
Subtotal net admitted DTA		23,498,978		_		23,498,978		
DTL		6,594,130		<u> </u>		6,594,130		
Net admitted DTA/(Net DTL)	\$	16,904,848	\$	_	\$	16,904,848		

Admission calculation components – SSAP No. 101, Income Taxes, ("SSAP 101"):

			Decen	nber 31, 2023		
		Ordinary		Capital		Total
Federal income taxes paid in prior years recoverable through loss carrybacks	\$	_	\$	_	\$	_
Adjusted gross DTA expected to be realized (excluding the amount of DTA from above) after application of the threshold limitation (the lesser of 1 and 2 below)		33,000,899		_		33,000,899
Adjusted gross DTA expected to be realized following the balance sheet date		33,000,899		_		33,000,899
2. Adjusted gross DTA allowed per limitation threshold		XXX		XXX		117,877,828
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL		73,389,135		17,983		73,407,118
DTA admitted as the result of application of SSAP 101 total	\$	106,390,034	\$	17,983	\$	106,408,017
			Decen	nber 31, 2022		
		Ordinary		Capital		Total
Federal income taxes paid in prior years recoverable through loss carrybacks	\$	_	\$	_	\$	_
Adjusted gross DTA expected to be realized (excluding the amount of DTA from above) after application of the threshold limitation (the lesser of 1 and 2 below)		16,096,051		_		16,096,051
Adjusted gross DTA expected to be realized following the balance sheet date		16,096,051		_		16,096,051
2. Adjusted gross DTA allowed per limitation threshold		XXX		XXX		31,015,827
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL		66,795,005		17,983		66,812,988
DTA admitted as the result of application of SSAP 101 total	\$	82,891,056	\$	17,983	\$	82,909,039
				Change		
		Ordinary		Capital		Total
Federal income taxes paid in prior years recoverable through loss carrybacks Adjusted gross DTA expected to be realized (excluding the amount of DTA	\$	_	\$	_	\$	_
from above) after application of the threshold limitation (the lesser of 1 and 2 below)		16,904,848		_		16,904,848
 Adjusted gross DTA expected to be realized following the balance sheet date 		16,904,848		_		16,904,848
2. Adjusted gross DTA allowed per limitation threshold		XXX		XXX		86,862,001
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL		6,594,130		_		6,594,130
DTA admitted as the result of application of SSAP 101 total	\$	23,498,978	\$		\$	23,498,978
		December	31, 202		emb	er 31, 2022
RBC percentage used to determine recovery period and threshold limitation			-			, -
amount	. ,,			3999 %		615 %
Amount of total adjusted capital used to determine recovery period and thresh limitation	nold	\$	831,136	5,270 \$		252,185,014

	Decembe	er 31, 2023	Dece	mber 31, 2022
RBC percentage used to determine recovery period and threshold limitation amount		3999 %		615 %
Amount of total adjusted capital used to determine recovery period and threshold limitation	\$	831,136,270	\$	252,185,014

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

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

- B. All DTL were recognized as of December 31, 2023 and December 31, 2022.
- C. Current income taxes incurred consisted of the following major components:

		Dece	mber 31, 2023	Dec	ember 31, 2022	Change		
1. Cu	rrent Income Tax							
(a)	Federal	\$	1,854,481	\$	92,491,080	\$	(90,636,599)	
(b)	Foreign				5,901		(5,901)	
(c)	Subtotal (1a+1b)	' <u>'</u>	1,854,481		92,496,981		(90,642,500)	
(d)	Federal income tax on net capital gains		(755,794)		(1,646,087)		890,293	
(e)	Utilization of capital loss carry-forwards		_		_		_	
(f)	Other		_		_		_	
(g)	Federal and foreign income taxes incurred (1c+1d+1e+1f)	\$	1,098,687	\$	90,850,894	\$	(89,752,207)	

	Dec	ember 31, 2023	Dece	ember 31, 2022	Change
2. Deferred Tax Assets					
(a) Ordinary:					
(1) Discounting of unpaid losses	\$	_	\$	_	\$ _
(2) Unearned premium reserve		_		_	_
(3) Policyholder reserves		11,115,608		112,132,497	(101,016,889)
(4) Investments		52,489,797		78,785,681	(26,295,884)
(5) Deferred acquisition costs		3,809,487		8,875,529	(5,066,042)
(6) Policyholder dividends accrual		_		_	_
(7) Fixed assets		_		_	_
(8) Compensation and benefits accrual		_		_	_
(9) Pension accrual		_		_	_
(10) Receivables - nonadmitted		_		_	_
(11) Net operating loss carryforward		99,449,604		60,823,300	38,626,304
(12) Tax credit carryforwards		8,273,079		7,999,460	273,619
(13) Other		27,904,252		29,003,652	(1,099,400)
Subtotal		203,041,827		297,620,119	(94,578,292)
(b) Statutory valuation allowance adjustment		_		775,229	(775,229)
(c) Nonadmitted		96,651,793		213,953,834	(117,302,041)
(d) Admitted ordinary DTA (2a99-2b-2c)		106,390,034		82,891,056	23,498,978
(e) Capital:					
(1) Investments		6,435,132		4,686,991	1,748,141
(2) Net capital loss carryforward		_		_	_
(3) Real estate		_		_	_
(4) Other		_		_	_
(99) Subtotal (2e1+2e2+2e3+2e4)		6,435,132		4,686,991	1,748,141
(f) Statutory valuation allowance adjustment		_		_	_
(g) Nonadmitted		6,417,149		4,669,008	1,748,141
(h) Admitted capital DTA (2e99-2f-2g)		17,983		17,983	
(i) Admitted DTA (2d+2h)	\$	106,408,017	\$	82,909,039	\$ 23,498,978
(,		,		, , , , , , , ,	- , ,
3. Deferred Tax Liabilities					
(a) Ordinary:					
(1) Investments	\$	63,091,642	\$	50,233,268	\$ 12,858,374
(2) Fixed assets		_		_	_
(3) Deferred and uncollected premiums		671,116		678,128	(7,012)
(4) Policyholder reserves		9,626,377		15,883,609	(6,257,232)
(5) Other					
(99) Subtotal (3a1+3a2+3a3+3a4+3a5)		73,389,135		66,795,005	6,594,130
(b) Capital:					
(1) Investments		17,983		17,983	_
(2) Real estate		_		_	_
(3) Other		_			
(99) Subtotal (3b1+3b2+3b3)		17,983		17,983	
(c) Deferred tax liabilities (3a99+3b2+3b3)	\$	73,407,118	\$	66,812,988	\$ 6,594,130
4. Net deferred tax assets/liabilities (2i-3c)	\$	33,000,899	\$	16,096,051	\$ 16,904,848
				n nonadmitted DTA	(115,553,900)
		Tax effec	et of unrea	alized gains (losses)	(40,840,727)
		Addition	al minim	um pension liability	
			1	Change in net DTA	\$ (139,489,779)

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

	Dece	ember 31, 2023
Net gain (loss) from operations after dividends to policyholders and before Federal income tax @ 21%	\$	1,543,750
Net realized capital gains (losses) @ 21%		111,600,582
Tax effect of:		
Separate Account dividend received deduction		(1,487,649)
Valuation allowance		(775,229)
Other		(257,263)
Tax credits		(144,255)
Change in nonadmitted assets		(106,402)
Tax exempt income		(5,357)
Prior years adjustments and accruals		90,576
Interest maintenance reserve		641,853
Reinsurance Ceding Commission		29,487,860
Prior period adjustment in surplus		
Total statutory income taxes (benefit)	\$	140,588,466
Federal and foreign income taxes incurred including tax on realized capital gains	\$	1,098,687
Change in net DTA		139,489,779
Prior years adjustments in surplus		
Total statutory income taxes (benefit)	\$	140,588,466

E. (1) As of December 31, 2023, the Company had the following net operating loss carryforwards:

Year of expiration	t operating loss arryforwards
Indefinite	\$ 473,569,543
	\$ 473,569,543

As of December 31, 2023, the Company had no capital loss carryforward.

As of December 31, 2023 the Company had tax credit carryforwards which will expire as follows:

Year of expiration	Tax cred	lit carryforwards
2027-2031	\$	5,945,271
2032-2033		2,327,808
	\$	8,273,079

- (2) The Company had no Federal income taxes available at December 31, 2023 for recoupment in the event of future net losses.
- (3) The Company had no deposits under Section 6603 of the Internal Revenue Code of 1986, as amended ("IRC") during 2023.
- F. (1) The Company's Federal income tax return will be consolidated with the following entities:

Brighthouse Financial Inc
Brighthouse Holdings LLC
Brighthouse Securities LLC
Brighthouse Services LLC
Brighthouse Assignment Company
Brighthouse Life Insurance Company

Brighthouse Reinsurance Company of Delaware

New England Life Insurance Company

- (2) The Consolidating Companies expect to join in a tax sharing agreement (and related supplements) which allocates tax liability in accordance with the Internal Revenue Code, pursuant to which members shall receive reimbursement to the extent that their tax attributes result in a reduction of the tax liability of the consolidated group.
- G. As of December 31, 2023, the Company had a liability for unrecognized tax benefits of \$47,862. An estimate of the amount of any increase in the Company's liability for unrecognized tax benefits during the twelve month period ending December 31, 2024 cannot be made.

H. Repatriation Transition Tax ("RTT").

As of December 31, 2023, the Company did not owe any RTT.

I. Alternative Minimum Tax ("AMT") Credit

The Company does not recognize AMT Credit as a recoverable or DTA.

J. Corporate Alternative Minimum Tax ("CAMT")

As of December 31, 2023, the Company is a nonapplicable reporting entity.

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

A-C. On February 16, 2023, the Company replaced a short-term intercompany loan of \$125,000,000 from Brighthouse Holdings, LLC with a new short-term intercompany loan of \$125,000,000 from Brighthouse Holdings, LLC. The new short-term loan had a maturity date of May 16, 2023.

On March 28, 2023, the Company repaid \$50,000,000 to Brighthouse Holdings, LLC, as a partial repayment of the short-term loan. The remaining balance of the short-term intercompany loan of \$75,000,000 was replaced with a new short-term intercompany loan of \$75,000,000 from Brighthouse Holdings, LLC. The new short-term loan had a maturity date of August 16, 2023. On June 30, 2023, the Company repaid \$75,000,000, plus interest of \$181,953, to Brighthouse Holdings, LLC, as a full repayment of the short-term loan.

On March 31, 2023, the Company received a capital contribution of \$100,000,000 in the form of invested assets from its parent, Brighthouse Life Insurance Company ("BLIC").

Effective October 1, 2023, the Company entered into a reinsurance agreement with BLIC to cede 90% of Shield annuity policies written by the Company. In connection with this reinsurance agreement, the Company novated derivative assets and liabilities to BLIC with an estimated fair value of \$193,649,964, accrued investment income (expense) of (\$15,106,161), deferred premium receivable of \$89,836,284 and deferred premium payable of (\$176,714,167). The Company recognized net realized capital gains and a corresponding decrease in net unrealized capital gains (losses) of \$198,441,468 related to the novation. The Company received cash of \$91,665,920 to settle this novation.

- D. The company had \$2,603,104 receivable and \$117,245,662 payable with affiliates as of December 31, 2023. The company had \$2,600,861 receivable and \$57,146,007 payable with affiliates as of December 31, 2022. Amounts receivable and payable are expected to be settled within 90 days.
- E. The Company did not have guarantees or undertakings for the benefit of an affiliate that would result in a material contingent exposure of the Company's or any affiliate's assets or liabilities, except as noted in 14A.
- F. The Company is a party to a service agreement with its affiliate, Brighthouse Services, LLC, pursuant to which Brighthouse Services, LLC agrees to provide a broad range of services and make available its personnel and facilities upon the request of the Company as deemed necessary for its operations. This agreement involves cost allocation arrangements under which the Company pays for all expenses, direct and indirect, reasonably and equitably determined to be attributable to the services provided.

The Company is also a party to various other service agreements with affiliates.

- G. The Company is a wholly-owned subsidiary of BLIC, which is a wholly-owned subsidiary of Brighthouse Holdings, LLC, which is a wholly-owned subsidiary of Brighthouse Financial, Inc. ("Brighthouse"). Allocated operating expenses are not necessarily indicative of the total cost that would be incurred if the company operated on a stand alone basis.
- H. The Company did not own shares of another upstream or intermediate parent, either directly or indirectly, via a downstream SCA company.
- I-O. The Company does not have any investments in any SCA.

11. Debt

- A. The Company did not have any debt, including capital notes, outstanding as of December 31, 2023. Interest paid on debt in 2023 was \$3,775,267.
- B. The Company has not issued any debt to the Federal Home Loan Bank.

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

As of December 31, 2023, the Company did not sponsor any retirement plans, deferred compensation plans, postemployment benefit plans or other postretirement plans.

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

- (A) The Company's capital is comprised of 200,000 shares of common stock authorized, of which 200,000 shares are issued and outstanding, at \$10 per share par value.
- (B) The Company has no preferred capital stock.
- (C) Under New York State Insurance Law, the Company, without prior insurance regulatory clearance, to pay stockholder dividends to Brighthouse Insurance in any calendar year based on either of two standards. Under one standard, the Company is permitted, without prior insurance regulatory clearance, to pay dividends out of earned surplus (defined as positive unassigned funds (surplus), excluding 85% of the change in net unrealized capital gains or losses (less capital gains tax), for the immediately preceding calendar year), in an amount up to the greater of: (i) 10% of its surplus to policyholders as of the end of the immediately preceding calendar year, or (ii) its statutory net gain from operations for the immediately preceding calendar year (excluding realized capital gains), not to exceed 30% of surplus to policyholders as of the end of the immediately preceding calendar year. In addition, under this standard, the Company may not, without prior insurance regulatory clearance, pay any dividends in any calendar year immediately following a calendar year for which its net gain from operations, excluding realized capital gains, was negative. Under the second standard, if dividends are paid out of other than earned surplus, the Company may, without prior insurance regulatory clearance, pay an amount up to the lesser of: (i) 10% of its surplus to policyholders as of the end of the immediately preceding calendar year, or (ii) its statutory net gain from operations for the immediately preceding calendar year (excluding realized capital gains). In addition, the Company will be permitted to pay a dividend to Brighthouse Insurance in excess of the amounts allowed under both standards only if it files notice of its intention to declare such a dividend and the amount thereof with the New York Superintendent of Financial Services (the "Superintendent") and the Superintendent either approves the distribution of the dividend or does not disapprove the dividend within 30 days of its filing. Under New York State Insurance Law, the Superintendent has broad discretion in determining whether the financial condition of a stock life insurance company would support the payment of such dividends to its stockholders. Based on amounts at December 31, 2023, the Company could pay its parent a stockholder dividend in 2024 of \$81,685,304 without required prior approval of the Superintendent.
- (D) The Company paid no dividends in 2023.
- (E) Within the limitation of (3) above, there are no restrictions placed on the portion of the Company profits that may be paid as ordinary dividends to stockholders.
- (F) There were no restrictions on unassigned funds (surplus).
- (G) There were no advances on surplus.
- (H) The Company did not hold any of its own stock or SCA companies for special purposes.
- (I) Special surplus funds increased from zero as of December 31, 2022 to \$9,005,972 as of December 31, 2023 due to the reclassification from unassigned funds of amounts related to a net negative IMR.
- (J) The portion of unassigned funds (surplus) represented by cumulative unrealized gains (losses) was \$12,566,347 at December 31, 2023.
- (K) The Company did not issue any surplus debentures or similar obligations.
- (L) There were no restatements due to prior quasi reorganizations.
- (M) There have been no quasi reorganizations in the prior 10 years.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

- (1) At December 31, 2023, the Company did not have any contingent commitments.
- (2) At December 31, 2023, the Company was obligor under the following guarantees, indemnities and support obligations:

(1)	(2)	(3)	(4)	(5)
Nature and circumstances of guarantee and key attributes, including date and duration of agreement	Liability recognition of guarantee. (Include amount recognized at inception. If no initial recognition, document exception allowed under SSAP 5R.) ⁽¹⁾	Ultimate financial statement impact if action under the guarantee is required.	Maximum potential amount of future payments (undiscounted) the guarantor could be required to make under the guarantee. If unable to develop an estimate, this should be specifically noted.	Current status of payment or performance risk of guarantee. Also provide additional discussion as warranted.
The Company is obligated to indemnify the proprietary mutual fund, offered by the Separate Accounts, and the fund's directors and officers as provided in certain Participation Agreements.	Intercompany and related party guarantees that are considered "unlimited" and as such are excluded from recognition.	Expense	Since this obligation is not subject to limitations, the Company does not believe that it is possible to determine the maximum potential amount that could become due under these guarantees in the future.	The Company has made no payments on the guarantee since inception.
The Company has provided certain indemnities, guarantees and/or commitments to affiliates and third parties in the ordinary course of its business. In the context of acquisitions, dispositions, investments and other transactions, the Company has provided indemnities and guarantees that are triggered by, among other things, breaches of representations, warranties or covenants provided by the Company.	No liability has been established as the indemnification is for future events for which neither a probability of occurrence nor a reasonable estimate can be established at this time.	Expense	Since this obligation is not subject to limitations, the Company does not believe that it is possible to determine the maximum potential amount that could become due under these guarantees in the future.	The Company has made no payments on the guarantee since inception.
The Company indemnifies its directors and officers as provided in its charters and by-laws.	No liability has been established as the indemnification is for future events for which neither a probability of occurrence nor a reasonable estimate can be established at this time.	Expense	Since this obligation is not subject to limitations, the Company does not believe that it is possible to determine the maximum potential amount that could become due under these guarantees in the future.	The Company has made no payments on the guarantee since inception.
The Company indemnifies its agents for liabilities incurred as a result of their representation of the Company's interests.	No liability has been established as the indemnification is for future events for which neither a probability of occurrence nor a reasonable estimate can be established at this time.	Expense	Since this obligation is not subject to limitations, the Company does not believe that it is possible to determine the maximum potential amount that could become due under these guarantees in the future.	The Company has made no payments on the guarantee since inception.
Total	\$		\$	

⁽¹⁾ SSAP No. 5R, Liabilities, Contingencies and Impairments of Assets ("SSAP 5R")

(3) At December 31, 2023, the Company's aggregate compilation of guarantee obligations was \$0.

B. Assessments

As of December 31, 2023, the Company had a \$400,000 liability for retrospective premium-based guaranty fund assessments and a \$300,000 asset for the related premium tax offset. As of December 31, 2022, the Company had a \$400,000 liability for retrospective premium-based guaranty fund assessments and a \$300,000 asset for the related premium tax offset. The total estimated guaranty assessment liability for Executive Life of New York was paid during 2013 and 2014. The related premium tax offsets began to be realized in 2015 and will continue to be extended over a number of years.

The change in the guaranty asset balance summarized below reflects 2023 premium tax offsets accrued and revised estimated premium tax offsets for accrued liabilities.

Assets Recognized from Paid and Accrued Premium Tax Offsets

a. Balance as of December 31, 2022	\$ 300,000
b. Decreases current year:	
c. Increases current year:	
d. Balance as of December 31, 2023	\$ 300,000

e. Discount Rate Applied 0%

C. Gain Contingencies

The Company did not recognize any gain contingencies during 2023 and 2022.

D. Claims Related Extra Contractual Obligations and Bad Faith Losses Stemming From Lawsuits

The Company's exposure to extra contractual obligations and bad faith losses is immaterial.

E. Joint and Several Liability Arrangements

The Company did not have any joint and several liability arrangements accounted for under SSAP 5R.

F. All Other Contingencies

Uncollectible Premium Receivables

The Company had admitted assets of \$245,243 and \$312,563 at December 31, 2023 and December 31, 2022, respectively, in uncollected premiums and agents' balances in the course of collection. The Company routinely assesses the ability to collect these receivables. Based upon Company experience, the amount of premiums and other accounts receivable that may become uncollectible and result in a potential loss is not material to the Company's financial condition.

Litigation

Sales Practice Claims and Regulatory Matters. Over the past several years, the Company has faced claims and regulatory inquiries and investigations alleging improper marketing or sales of individual life insurance policies, annuities, or other products issued by the Company. The Company vigorously defends against the claims in these matters

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

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

Other Contingencies

As with litigation and regulatory loss contingencies, the Company considers establishing liabilities for certain non-litigation loss contingencies when assertions are made involving disputes or other matters with counterparties to contractual arrangements entered into by the Company, including with third-party vendors. The Company establishes liabilities for such non-litigation loss contingencies when it is probable that a loss will be incurred and the amount of the loss can be reasonably estimated. In matters where it is not probable, but is reasonably possible that a loss will be incurred and the amount of loss can be reasonably estimated, such losses or range of losses are disclosed, and no accrual is made. In the absence of sufficient information to support an assessment of the reasonably possible loss or range of loss, no accrual is made and no loss or range of loss is disclosed.

15. Leases

A. Lease Expense and Commitments

(1) Lessee leasing arrangements

The Company did not participate in lessee leasing arrangements during 2023 and 2022.

(2) Leases having initial or remaining noncancelable lease terms in excess of one year

The Company did not have any leases having initial or remaining noncancelable lease terms in excess of one year during 2023 and 2022.

(3) Sale-leaseback transactions

The Company did not participate in any sale-leaseback transactions during 2023 and 2022.

B. Lease Income

(1) Operating leases

The Company did not participate in lessor arrangements that provide a significant portion of the Company's business income or assets during 2023 and 2022.

(2) Leveraged leases

The Company did not participate in leveraged leases during 2023 and 2022.

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

(1) The table below summarizes the notional amount of the Company's financial instruments (derivatives that are designated as effective hedging instruments) with off-balance sheet credit risk at December 31:

	 Ass	sets		Liabi	ilities		
	2023		2022	2023		2022	
Foreign Currency Swaps	\$ 52,316,151	\$	55,217,875	\$ 	\$		

- (2) See Note 8 for a description of the nature and terms of the Company's derivatives, including market risks, cash requirements and related accounting policy.
- (3) The Company may be exposed to credit-related losses in the event of nonperformance by counterparties to derivatives. Generally, the current credit exposure of the Company's derivatives is limited to the net positive estimated fair value of derivatives at the reporting date after taking into consideration the existence of master netting or similar agreements and any collateral received pursuant to such agreements.

The Company manages its credit risk related to derivatives by entering into transactions with creditworthy counterparties and establishing and monitoring exposure limits. The Company's OTC derivative transactions are governed by International Swaps and Derivatives Association, Inc. ("ISDA") Master Agreements which provide for legally enforceable set-off and close-out netting of exposures to specific counterparties in the event of early termination of a transaction, which includes, but is not limited to, events of default and bankruptcy. In the event of an early termination, the Company is permitted to set-off receivables from the counterparty against payables to the same counterparty arising out of all included transactions. All of the Company's ISDA Master Agreements also include Credit Support Annex provisions which may require both the pledging and accepting of collateral in connection with its OTC derivatives.

Off-balance sheet credit exposure is the excess of positive estimated fair value over positive book/adjusted carrying value for the Company's highly effective hedges at the reporting date. All collateral received from counterparties to mitigate credit-related losses is deemed worthless for the purpose of calculating the Company's off-balance sheet credit exposure. The off-balance sheet credit exposure of the Company's foreign currency swaps was \$3,027,612 and \$4,653,580 at December 31, 2023 and December 31, 2022, respectively.

(4) At December 31, 2023 and December 31, 2022, the estimated fair value of collateral consisting of various securities received by the Company on its OTC-bilateral derivatives as variation margin was \$2,489,792 and \$5,634,769, respectively. The Company also received, as initial margin on its OTC-bilateral derivatives, various securities with an estimated fair value of \$460,283 and \$151,119,088 at December 31, 2023 and December 31, 2022, respectively.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables Reported as Sales

The Company did not have any transfer of receivables reported as sales during 2023 and 2022.

B. Transfer and Servicing of Financial Assets

The Company did not participate in the transfer or servicing of financial assets during 2023 and 2022.

- C. Wash Sales
 - (1) In the course of the Company's asset management, securities are not sold and reacquired within 30 days of the sale date to enhance the Company's yield on its investment portfolio. There may be occasional isolated incidents where wash sales occur.
 - (2) The Company had no wash sales with an NAIC designation 3 or below or unrated securities during the year ended December 31, 2023.

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

The Company does not serve as an Administrative Services Only or Administrative Service Contract administrator for any uninsured accident and health plan or uninsured portions of a partially insured plan.

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

At December 31, 2023, there were no direct premiums written by managing general agents or third party administrators.

20. Fair Value Information

A. (1) Assets and Liabilities Measured and Reported at Estimated Fair Value at Reporting Date

Hierarchy Table

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

		December 31, 2023									
		Fair Value Measurements at Reporting Date Using									
]	Level 1		Level 2		Level 3		Total			
Assets											
Derivative assets (1)											
Interest rate	\$	_	\$	602,839	\$	_	\$	602,839			
Foreign currency exchange rate		_		3,066,346		_		3,066,346			
Equity market				126,619,575				126,619,575			
Total derivative assets				130,288,760				130,288,760			
Separate Account assets (2)				4,126,176,315				4,126,176,315			
Total assets	\$		\$	4,256,465,075	\$		\$	4,256,465,075			
Liabilities								_			
Derivative liabilities (1)											
Equity market	\$	_	\$	10,298,506	\$	_	\$	10,298,506			
Total liabilities	\$		\$	10,298,506	\$		\$	10,298,506			

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

(2) Assets and Liabilities Measured and Reported at Estimated Fair Value at Reporting Date

Rollforward Table – Level 3 Assets and Liabilities

There were no assets and liabilities measured and reported at estimated fair value using significant unobservable (Level 3) inputs for the year ended December 31, 2023.

Transfers into or out of Level 3

During the year ended December 31, 2023, there were no transfers into or out of Level 3.

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

When developing estimated fair values, the Company considers three broad valuation techniques: (i) the market approach, (ii) the income approach, and (iii) the cost approach. The Company determines the most appropriate valuation technique to use, given what is being measured and the availability of sufficient inputs, giving priority to observable inputs. The Company categorizes its assets and liabilities measured at estimated fair value into a three-level hierarchy, based on the significant input with the lowest level in its valuation. The input levels are as follows:

- Level 1 Unadjusted quoted prices in active markets for identical assets or liabilities. The Company defines active markets based on average trading volume for equity securities. The size of the bid/ask spread is used as an indicator of market activity for fixed maturity securities.
- Level 2 Quoted prices in markets that are not active or inputs that are observable either directly or indirectly. These inputs can include quoted prices for similar assets or liabilities other than quoted prices in Level 1, quoted prices in markets that are not active, or other significant inputs that are observable or can be derived principally from or corroborated by observable market data for substantially the full term of the assets or liabilities.
- Level 3 Unobservable inputs that are supported by little or no market activity and are significant to the determination of estimated fair value of the assets or liabilities. Unobservable inputs reflect the reporting entity's own assumptions about the assumptions that market participants would use in pricing the asset or liability.

⁽²⁾ Separate Account assets are subject to General Account claims only to the extent that the value of such assets exceeds the Separate Account liabilities. Investments (stated generally at estimated fair value) and liabilities of the Separate Accounts are reported separately as assets and liabilities.

Determination of Fair Value

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

Separate Account Assets: For separate account assets classified as Level 2 assets, estimated fair values are determined using either a market or income approach. The estimated fair value is determined using third-party commercial pricing services, with the primary input being quoted securitization market price determined principally by independent pricing services using observable inputs or quoted prices or reported net asset value ("NAV") provided by the fund managers.

Derivatives: For OTC-bilateral derivatives classified as Level 2 assets or liabilities, estimated fair values are determined using the income approach. Valuations of non-option-based derivatives utilize present value techniques.

The significant inputs to the pricing models for most OTC-bilateral derivatives are inputs that are observable in the market or can be derived principally from, or corroborated by, observable market data.

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

The credit risk of both the counterparty and the Company are considered in determining the estimated fair value for all OTC-bilateral derivatives, and any potential credit adjustment is based on the net exposure by counterparty after taking into account the effects of netting agreements and collateral arrangements. The Company values its OTC-bilateral derivatives using standard swap curves which may include a spread to the risk-free rate, depending upon specific collateral arrangements. This credit spread is appropriate for those parties that execute trades at pricing levels consistent with similar collateral arrangements. As the Company and its significant derivative counterparties generally execute trades at such pricing levels and hold sufficient collateral, additional credit risk adjustments are not currently required in the valuation process. The Company's ability to consistently execute at such pricing levels is in part due to the netting agreements and collateral arrangements that are in place with all of its significant derivative counterparties. An evaluation of the requirement to make additional credit risk adjustments is performed by the Company each reporting period.

- B. The Company provides additional fair value information in Notes 5, 8, 10,16, 21, 32 and 35.
- C. Estimated Fair Value of All Financial Instruments

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

Aggregate (C	Not acticable arrying Value)
Bonds \$ 1,644,758,925 \$ 1,796,057,595 \$ 116,010,624 \$ 1,527,526,801 \$ 1,221,500 \$ Preferred stocks Preferred stocks 3,276,084 3,276,084 — — — 3,276,084 Mortgage loans 210,419,784 228,229,011 — — — 210,419,784	_
Preferred stocks 3,276,084 3,276,084 — — 3,276,084 Mortgage loans 210,419,784 228,229,011 — — 210,419,784	_
Mortgage loans 210,419,784 228,229,011 — — 210,419,784	
	_
Cash, cash equivalents and short-term investments 241,501,243 241,501,243 — —	_
	_
Contract loans 108,848 108,848 — — 108,848	_
Derivative assets (1) 139,693,910 137,228,982 — 139,693,910 —	_
Other invested assets 15,380,271 19,487,890 — 15,380,271 —	_
Investment income due and accrued 15,023,963 15,023,963 — 15,023,963 —	_
Separate Account assets 8,429,026,263 8,808,013,230 147,797,621 7,375,354,943 905,873,699	_
Total assets \$ 10,699,189,291 \$ 11,248,926,846 \$ 505,309,488 \$ 9,072,979,888 \$ 1,120,899,915 \$	_
Liabilities	
Investment contracts included in:	
Liability for deposit-type contracts \$ 13,772,747 \$ 13,772,747 \$ - \$ - \$ 13,772,747 \$	_
Derivative liabilities (1) 10,368,698 10,335,412 — 10,368,698 —	_
Borrowed money (including interest thereon) – – – – – –	_
Payable for collateral received 43,594,000 43,594,000 — 43,594,000 —	_
Separate Account liabilities 1,572,321 1,702,985 — 1,572,321 —	_
Total liabilities \$ 69,307,766 \$ 69,405,144 \$ — \$ 55,535,019 \$ 13,772,747 \$	

Dogombor 21 2022

	December 31, 2022									
		Aggregate Fair Value		Admitted Value		Level 1		Level 2	Level 3	Not racticable Carrying Value)
Assets										
Bonds	\$	1,519,535,994	\$	1,721,781,304	\$	114,011,777	\$	1,402,793,604	\$ 2,730,613	\$ _
Preferred stocks		3,000,000		3,000,000		_		_	3,000,000	_
Mortgage loans		222,053,489		242,475,310		_		_	222,053,489	_
Cash, cash equivalents and short-term investments		317,201,883		317,201,883		317,201,883		_	_	_
Contract loans		114,456		114,456		_		_	114,456	_
Derivative assets (1)		373,043,219		368,653,680		_		373,043,219	_	_
Other invested assets		14,783,252		19,510,112		_		14,783,252	_	_
Investment income due and accrued		14,998,817		14,998,817		_		14,998,817	_	_
Separate Account assets		7,492,019,520		7,971,322,148		257,710,653		6,341,007,049	893,301,818	
Total assets	\$	9,956,750,630	\$	10,659,057,710	\$	688,924,313	\$	8,146,625,941	\$ 1,121,200,376	\$ _
Liabilities										,
Investment contracts included in:										
Liability for deposit-type contracts	\$	13,861,706	\$	13,861,706	\$	_	\$	_	\$ 13,861,706	\$ _
Derivative liabilities (1)		136,001,419		136,001,419		_		136,001,419	_	_
Borrowed money (including interest thereon)		125,870,550		125,870,550		_		125,870,550	_	_
Payable for collateral received		194,297,000		194,297,000		_		194,297,000	_	_
Separate Account liabilities		(341,091)		126,800				(341,091)		
Total liabilities	\$	469,689,584	\$	470,157,475	\$		\$	455,827,878	\$ 13,861,706	\$

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

Assets and Liabilities

See "A(4) - Assets and Liabilities Measured and Reported at Estimated Fair Value at Reporting Date" above for a description of the valuation technique(s) and the inputs used in the fair value measurement for Level 2 assets and liabilities measured and reported at fair value. Incrementally, assets and liabilities not carried at estimated fair value at the reporting period are described below.

Bonds, Cash, Cash Equivalents and Short-term Investments

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

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

For bonds, cash equivalents and short-term investments classified as Level 2 assets, estimated fair values are determined using an income approach. The estimated fair value is determined using third-party commercial pricing services, with the primary inputs being quoted prices in markets that are not active, benchmark yields, spreads off benchmark yields, new issuances, issuer rating, trades of identical or comparable securities, duration for Level 2 assets. Privately-placed securities are valued using the additional key inputs: market yield curve, call provisions, observable prices and spreads for similar public or private securities that incorporate the credit quality and industry sector of the issuer, and delta spread adjustments to reflect specific credit-related issues.

The estimated fair value for preferred stock is determined using third-party commercial pricing services, with the primary input being quoted prices in markets that are not active. Generally, these investments are classified in Level 2 or Level 3. Preferred stock valued using significant observable inputs are classified in Level 2 and those valued using significant unobservable inputs are classified in Level 3.

For bonds classified as Level 3 assets, estimated fair values are determined using a market approach. The estimated fair value is determined using matrix pricing or consensus pricing, with the primary inputs being quoted and offered prices.

Mortgage Loans

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

Contract Loans

The estimated fair value for contract loans with variable interest rates approximates carrying value due to the absence of borrower credit risk and the short time period between interest rate resets, using observable inputs and is classified as Level 2. For contract loans with fixed interest rates, estimated fair values are determined using a discounted cash flow model applied to groups of similar contract loans determined based on the nature of the underlying insurance liabilities, using unobservable inputs and is classified in Level 3.

Other Invested Assets

The estimated fair value of other invested assets is determined using the methodologies as described in the above sections titled "Bonds, Stocks, Cash, Cash Equivalents and Short-term Investments", based on the nature of the investment. Excluded from the disclosure are those other invested assets that are not considered to be financial instruments subject to this disclosure including investments carried on the equity method.

Investment Income Due and Accrued

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

Investment Contracts Included in Reserves for Life and Health Insurance and Annuities and Liability for Deposit-Type Contracts

The fair value of investment contracts included in reserves for life and health insurance and annuities and in the liability for deposit-type contracts is estimated by discounting best estimate future cash flows based on assumptions that market participants would use in pricing such liabilities, with consideration of the Company's non-performance risk (own-credit risk) not reflected in the fair value calculation. The assumptions used in estimating these fair values are based in part on unobservable inputs classified in Level 3.

Borrowed Money

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

Payable for Collateral Received

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

Separate Accounts

Separate Account assets are generally carried at estimated fair value on the Statutory Statements of Assets, Liabilities, Surplus and Other Funds. Level 1 assets are comprised of common stock, derivative assets, U.S. Treasury and agency securities, cash and cash equivalents and short-term investments. Common stock securities are valued based upon unadjusted quoted prices in active markets that are readily and regularly available. Derivative assets are comprised of exchange- traded interest rate derivatives (options-based). U.S. Treasury and agency securities are valued based upon unadjusted quoted prices in active markets that are readily and regularly available. The estimated fair value of cash equivalents and short-term investments approximates carrying value due to the short-term maturities of these instruments.

Level 2 and Level 3 assets not carried at estimated fair value at the reporting period consist of bonds. The estimated fair value of is determined using the methodologies described in the above section titled "Bonds, Cash, Cash Equivalents and Short-term Investments".

For Separate Account assets classified as Level 3, estimated fair values are determined using either a market or income approach. The estimated fair value is determined using third-party commercial pricing services, with the primary input being quoted prices in markets that are not active or priced using expected future cash flows and discounting them using current interest rates for similar investments with similar credit risk.

The difference between the estimated fair value of Separate Account assets in the table above and the total recognized in the Statutory Statements of Assets, Liabilities, Surplus and Other Funds represents amounts that are considered non-financial instruments.

D. At December 31, 2023, the Company had no investments where it was not practicable to estimate fair value.

21. Other Items

A. Unusual or Infrequent Items

The Company did not have any unusual or infrequent items during 2023 and 2022.

B. Troubled Debt Restructuring

The Company did not have troubled debt restructuring during 2023 and 2022.

C. Other Disclosures

On August 9, 2023, Scottish Re (U.S.) was declared insolvent and was ordered to liquidate by the Court of Chancery of the State of Delaware. All reinsurance agreements were terminated as of September 30, 2023. The Company's exposure to Scottish Re net of impairments is \$415,320 as of December 31, 2023 reported in Assets line 25 which was non-admitted at December 31, 2023.

Effective October 1, 2023, the Company entered into a reinsurance agreement with BLIC to cede 90% of Shield annuity policies written by the Company. The reinsurance agreement is on a coinsurance basis for general account liabilities and a modified coinsurance basis for Separate Account liabilities. In connection with this reinsurance agreement, the Company novated derivative assets and liabilities to BLIC. See Note 10.

Rounding and Truncating - Truncating has generally been used in the investment schedules and rounding (including forced rounding to add to relevant totals) has been used elsewhere in this statement.

The amounts in this statement pertain to the entire Company's business.

D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries during 2023 and 2022.

E. State Transferable Tax Credits and Non-transferable Tax Credits

The Company did not have any state transferable and non-transferable tax credits during 2023 and 2022.

- F. Subprime Mortgage Related Risk Exposure
 - (1) While there is no market standard definition, the Company defines subprime mortgage lending as the origination of residential mortgage loans to borrowers with weak credit profiles. The Company's exposure to subprime mortgage loans exists through investments in subprime RMBS. The subprime RMBS portfolio is performing within expectations. The Company continues to closely monitor the performance of the subprime RMBS portfolio and the credit quality of the underlying assets.
 - (2) The Company had no direct exposure through investments in subprime loans during 2023 and 2022.
 - (3) At December 31, 2023, the Company had direct exposure to subprime mortgage risk through other investments as follows:

	A	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value			OTTI Losses Recognized		
RMBS	\$	12,617,293	\$ 13,098,360	\$	13,086,122	\$	604,397		
CMBS		_	_		_		_		
Collateralized debt obligations		_	_		_		_		
Structured securities		_	_		_		_		
Equity investment in SCA		_	_		_		_		
Other assets		_		_	_	_			
Total	\$	12,617,293	\$ 13,098,360	\$	13,086,122	\$	604,397		

(4) The Company had no underwriting exposure to subprime mortgage risk through mortgage guaranty or financial guaranty insurance coverage during 2023 and 2022.

G. Retained Assets

(1) The Company's retained asset account, known as the Total Control Account ("TCA"), was a settlement option or method of payment that was used for amounts due under life insurance and annuity contracts prior to March 6, 2017. TCAs are no longer offered as a settlement option and only existing TCAs remain. The TCA Customer Agreement provided to each accountholder is a contract that is supplementary to the insurance or annuity contract. TCAs are reported in the Annual Statement as amounts on deposit for ordinary supplementary contracts not involving life contingencies.

Each TCA has a guaranteed minimum annual effective interest rate. Guaranteed minimum interest rates for TCAs that remained open during calendar year 2023 were 3.0%, 1.5% or 0.5% depending on the age and origin of the account. In addition to the guaranteed minimum interest rate, the Company also agrees in the TCA Customer Agreement to credit interest at rates that will always be the greater of the guaranteed rate or the rate established by one of two market indices. During calendar year 2023, all TCAs received interest of at least the account's guaranteed minimum annual effective interest rate.

Administrative and recordkeeping services for TCAs are provided by MetLife Services and Solutions, LLC.

There are no fees or charges made to TCA account balances for basic account services. The following special service fees apply:

Draft Copy: \$2.00Stop Payment: \$10.00

· Overdrawn TCA: \$15.00

In addition, any information requested to be sent via overnight delivery services may incur a fee of \$25.00.

The Company's TCA business is fully reinsured with Metropolitan Life Insurance Company.

(2) At December 31, the Company's retained asset accounts in force, categorized by age, were as follows:

			In For	·ce			
	20	23		2022			
	Number		Balance	Number		Balance	
Up to and including 12 Months	_	\$	_	_	\$	_	
13 to 24 Months	_		_	_		_	
25 to 36 Months	_		_	_		_	
37 to 48 Months	_		_	_		_	
49 to 60 Months	_		_	_		_	
Over 60 Months	42		5,178,997	47		6,217,805	
Total	42	\$	5,178,997	47	\$	6,217,805	

(3) A rollforward of the Company's retained asset accounts for the year ended December 31, 2023 is as follows:

_	Individual			Group			
_	Number		Balance/ Amount	Number		Balance/ Amount	
Retained asset accounts at the beginning of the year	47	\$	6,217,805	_	\$	_	
Retained asset accounts issued/added during the year	_		_	_		_	
Investment earnings credited to retained asset accounts during the year	N/A		118,380	N/A		_	
Fees and other charges assessed to retained asset accounts during the year*	N/A		_	N/A		_	
Retained asset accounts transferred to state unclaimed property funds during the year	_		_	_		_	
Retained asset accounts closed/withdrawn during the year	5		1,157,188				
Retained asset accounts at the end of the year	42	\$	5,178,997		\$		

^{*}Fees and other charges assessed may also include other account adjustments.

H. Insurance-Linked Securities

The Company did not engage in any transactions involving insurance-linked securities during 2023.

I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or has Otherwise Obtained Rights to Control the Policy.

The Company is not the owner and beneficiary nor has it obtained the right to control any life insurance policies.

22. Events Subsequent

The Company has evaluated events subsequent to December 31, 2023 through February 27, 2024, which is the date these financial statements were available to be issued, and has determined there are no material subsequent events requiring adjustment to or disclosure in the financial statements.

23. Reinsurance

A. Ceded Reinsurance Report

Section 1- General Interrogatories

- (1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee or director of the Company? Yes () No (X)
- (2) Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business?

Yes () No (X)

Section 2 - Ceded Reinsurance Report - Part A

- (1) Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits? Yes () No (X)
- (2) Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

 Yes () No (X)

Section 3 - Ceded Reinsurance Report - Part B

- (1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of all reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate. \$375,147,170
- (2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the Company as of the effective date of the agreement?

 Yes (X) No ()

If yes, what is the amount of reinsurance credits, whether an asset or a reduction of a liability, taken for such new agreements or amendments? \$322,801,711

B. Uncollectible Reinsurance

(1) Describe uncollectible reinsurance written off during the year reported in the following annual statement classifications, including the name or names of the reinsurer(s):

a. Claims inc	urred \$	
b. Claims adj	ustment expenses incurred	_
c. Premiums	earned	5,336
d. Other		172,658
Company:	SCOTTISH RE (US) INC \$	177,994

C. Commutation of Ceded Reinsurance

(1) Describe commutation of ceded reinsurance during the year reported in the following annual statement classifications, including the name or names of the reinsurer(s):

a.	Claims incurred	\$
b.	Claims adjustment expenses incurred	_
c.	Premiums earned	12,451
d.	Other	402,869
	Company: SCOTTISH RE (US) INC	\$ 415,320

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

The Company did not have any certified reinsurer's rating downgraded or status subject to revocation during 2023.

- E-F. The Company did not have any reinsurance of variable annuity contracts with an affiliated captive reinsurer during 2023.
 - G. Ceded Reinsurance of XXX/AXXX with an Affiliated Captive Reinsurer

The Company did not have any RBC shortfall for ceded XXX/AXXX reinsurance with an affiliated captive reinsurer subject to the XXX/AXXX captive framework during 2023.

H. Reinsurance Credit

- (1) The Company had no reinsurance contracts subject to A-791 that includes a provision, which limits the reinsurer's assumption of significant risks identified as in A-791.
- (2) The Company had no reinsurance contracts that are not subject to A-791, for which reinsurance accounting was applied and includes a provision that limits the reinsurer's assumption of risk.
- (3) The Company had no reinsurance contracts that contain features described below which result in delays in payment in form or in fact:

- Provisions which permit the reporting of losses, or settlements are made, less frequently than quarterly or payments due from the reinsurer are not made in cash within ninety (90) days of the settlement date (unless there is no activity during the period).
- Payment schedule, accumulating retentions from multiple years or any features inherently designed to delay timing of the reimbursement to the ceding entity.
- (4) The Company had no reinsurance contracts that are not subject to A-791 and not yearly renewable term, which meet the risk transfer requirements of SSAP No. 61R.
- (5) The Company did not cede any risk which is not subject to A-791 and not yearly renewable term reinsurance, under any reinsurance contract during the period covered by the financial statement, and either:

Accounted for that contract as reinsurance under statutory accounting principles ("SAP") and as a deposit under GAAP; or

Accounted for that contract as reinsurance under GAAP and as a deposit under SAP.

(6) If affirmative disclosure is required for Paragraph 23H(5) above, explain why the contract(s) is treated differently for GAAP and SAP. None

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

The Company had no retrospectively rated contracts nor contracts subject to redetermination as of December 31, 2023. In addition, the Company has no paid or payable medical loss ratio rebates and is not subject to the risk sharing provision of the Affordable Care Act ("ACA").

25. Change in Incurred Losses and Loss Adjustment Expenses

The Company had no change in incurred losses and no loss adjustment expenses in 2023 and 2022.

26. Intercompany Pooling Arrangements

The Company did not participate in any intercompany pooling arrangements during 2023 and 2022.

27. Structured Settlements

- A. The Company had no loss reserves eliminated by annuities, nor was the Company contingently liable for such amounts.
- B. The aggregate value of annuities due from any life insurer for which the Company has not obtained a release of liability from the claimant as a result of the purchase of an annuity does not equal or exceed 1% of policyholders' surplus.

28. Health Care Receivables

The Company had no health care receivables during the years 2023, 2022 and 2021.

29. Participating Policies

The Company had no participating policies as of December 31, 2023 and 2022.

30. Premium Deficiency Reserves

As of December 31, 2023, the Company did not have any accident and health contracts that would require premium deficiency reserves.

31. Reserves for Life Contracts and Deposit-Type Contracts

- (1) The Company waives the deduction for deferred fractional premiums upon death of insured and returns a portion of the final premium beyond the date of death. Where surrender values are promised in excess of the legally computed reserves, the liability for such excess is included in Exhibit 5 under Miscellaneous Reserves in the amount of \$141.
- (2) Reserves for substandard policies are based on special mortality tables according to the underwriting classification, and use the same interest rate and reserve method as for standard lives.
- (3) As of December 31, 2023, the Company had \$53,732,283 insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of New York. Reserves to cover the above insurance totaled the gross amount of \$848,187 at December 31, 2023 and are reported in Exhibit 5, Miscellaneous Reserves.
- (4) Tabular interest is determined by formula as described in the instructions for all traditional product types. For universal life, variable universal life and the flexible premium annuity products accrued interest credited to the fund balances was used in the calculations of tabular interest.

Tabular less actual reserve released and the tabular cost is determined by formula as described in the instructions.

- (5) The tabular interest for funds not involving life contingencies for each valuation rate and contractual guaranteed rate was determined as the statutory amount required to support the required statutory reserve based on the commissioner's annuity reserve valuation method. Generally it is the product of such valuation rate of interest times the mean funds at the beginning and end of the valuation period.
- (6) The general nature of other reserve changes (Page 7, line 7) is newer items that were not anticipated when the Analysis of Increase in Reserves During the Year exhibit was created. These items include reserves established as a result of asset adequacy analysis, reserves for secondary guarantees on universal life policies and General Account reserves held for variable annuity guaranteed minimum death benefits and guaranteed living benefits.

The details for other changes are as follows:

Α

B.

			Ordinary				Gro	up
Item	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities
AG43 standard scenario excess	\$ —	\$ —	\$	\$ —	\$ —	\$ —	\$ —	\$ —
AG43 Stochastic Excess	_	_	_	_	_	_	_	_
Increase in Reg 213 Standard Scenario Excess	_	_	_	_	_	_	_	_
Increase in Reg 213 Stochastic Reserves	667,087,565	_	_	667,087,565	_	_	_	_
Increase in Miscellanous Annuity Reserves	(210,000,000)	_	_	(210,000,000)	_	_	_	_
For excess of valuation net premiums over corresponding gross premiums on respective policies	(5,948)	_	(5,948)	_	_	_	_	_
Earnings enhancement benefits	654	_	654	_	_	_	_	_
Reinsurance ceded	(883,198,554)	_	5,888	(883,204,442)	_	_	_	_
YRT Reinsurance utilization of 2001 CSO Mortality table ultimate rates	_	_	_	_	_	_	_	_
Change from select and ultimate to ultimate mortality in YRT calculation	<u> </u>		<u> </u>	<u> </u>	<u> </u>			
Total	\$ (426,116,272)	<u>\$</u>	\$ 605	\$ (426,116,877)	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>

32. Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics

٩.	Ind	ividual Annuities	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
	1.	Subject to discretionary withdrawal:					
		With market value adjustment	\$ 338,632,345	\$ —	\$ —	\$ 338,632,345	3.4 %
		At book value less current surrender charge of 5% or more	152,868,097	2,701,543,373	_	2,854,411,470	28.3
		At fair value	_	_	4,086,739,457	4,086,739,457	40.4
		Total with market value adjustment or at fair value	491,500,442	2,701,543,373	4,086,739,457	7,279,783,272	72.1
		At book value without adjustment (minimal or no charge adjustment)	421,791,692	2,199,488,698	_	2,621,280,390	26.0
	2.	Not subject to discretionary withdrawal	192,833,181	_	3,083,497	195,916,678	1.9
	3.	Total (gross: direct + assumed)	1,106,125,315	4,901,032,071	4,089,822,954	10,096,980,340	100.0 %
	4.	Reinsurance ceded	(318,219,551)	_	_	(318,219,551)	
	5.	Total* (net)	\$ 787,905,764	\$4,901,032,071	\$ 4,089,822,954	\$9,778,760,789	
	6.	Amount included in A1b above that will move to A1e for the first time within the year after the statement date	\$ 57,140,063	\$ 931,184,629	\$ —	\$ 988,324,692	
			Conoral	Separate	Separate Account		% of

3.	Group Annuities	General Account	Accoi	parate unt with rantees	Ac	oarate count aranteed	Total	% of Total
	Subject to discretionary withdrawal:	 						
	With market value adjustment	\$ _	\$	_	\$	_	\$ _	— %
	At book value less current surrender charge of 5% or more	_		_		_	_	_
	At fair value	_		_		_	_	_
	Total with market value adjustment or at fair value					_	_	
	At book value without adjustment (minimal or no charge adjustment)	_		_		_	_	_
	2. Not subject to discretionary withdrawal	_		_		_	_	_
	3. Total (gross: direct + assumed)					_	_	— %
	4. Reinsurance ceded	_		_		_	_ '	
	5. Total* (net)	\$ _	\$	_	\$	_	\$ _	
	Amount included in B1b above that will move to B1e for the first time within the year after the statement date	\$ 	\$		\$		\$ _	

C.	Dej	posit-Type Contracts	General Account	Acco	parate unt with trantees	Separate Account guaranteed	Total	% of Total
	1.	Subject to discretionary withdrawal:						
		With market value adjustment	\$ _	\$	_	\$ _	\$ _	— %
		At book value less current surrender charge of 5% or more	_		_	_	_	_
		At fair value						
		Total with market value adjustment or at fair value						
		At book value without adjustment (minimal or no charge adjustment)	5,187,817		_	_	5,187,817	26.5
	2.	Not subject to discretionary withdrawal	13,813,685			608,754	14,422,439	73.5
	3.	Total (gross: direct + assumed)	19,001,502			608,754	19,610,256	100.0 %
	4.	Reinsurance ceded	(5,228,755)				(5,228,755)	
	5.	Total* (net)	\$ 13,772,747	\$	_	\$ 608,754	\$ 14,381,501	
	6.	Amount included in C1b above that will move to C1e for the first time within the year after the statement date	\$ 	\$		\$ _	\$ 	

^{*} Reconciliation of total annuity actuarial reserves and deposits fund liabilities.

D. Life & Accident & Health Annual Statement:	Amount
Exhibit 5, Annuities Section, Total (net) Exhibit 5, Supplementary Contract with Life	\$ 743,257,197
Contingencies Section Total	44,648,566
Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	13,772,747
Subtotal	801,678,510
Separate Accounts Annual Statement:	
Exhibit 3, Line 0299999, Column 2	8,987,771,527
Exhibit 3, Line 0399999, Column 2	3,083,497
Policyholder dividend and coupon accumulations	_
Policyholder premiums	_
Guaranteed interest contracts	_
Other contract deposit funds	608,756
Subtotal	8,991,463,780
Total annuity actuarial reserves and deposit liabilities	\$9,793,142,290

These amounts reflect prescribed or permitted practices that depart from the NAIC SAP, see Note 1.

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

		General Account								
A.		Account Value	Cash Value	Reserve						
(1)	Subject to discretionary withdrawal:									
a.	Term policies with cash value	\$	\$ —	\$ —						
b.	Universal life	4,288,823	4,288,823	4,292,477						
c.	Universal life with secondary guarantees	476,200	447,940	5,637,674						
d.	Indexed universal life	2,813,534	2,920,932	5,114,556						
e.	Indexed universal life with secondary guarantees	_	-	_						
f.	Indexed life		<u> </u>	_						
g.	Other permanent cash value life		873,320	2,223,531						
h.	Variable life		_	_						
i.	Variable universal life		_	_						
j.	Miscellaneous reserves	<u> </u>	<u> </u>							
(2)	Not subject to discretionary withdrawal:									
a.	Term policies without cash value	XXX	XXX	1,063,539,714						
b.	Accidental death benefits	XXX	XXX	94						
c.	Disability - active lives	XXX	XXX	8,562,606						
d.	Disability - disabled lives	XXX	XXX	5,743,447						
e.	Miscellaneous reserves	XXX	XXX	860,325						
(3)	Total (gross: direct + assumed)	7,578,557	8,531,015	1,095,974,424						
(4)	Reinsurance ceded	4,257,264	4,288,823	964,713,291						
(5)	Total (Net) (C) - (D)	\$ 3,321,293	\$ 4,242,192	\$ 131,261,133						

^{*} Reconciliation of total life actuarial reserves.

B-C. The Company had no Life actuarial reserves with or without guarantees in Separate Accounts.

D. Life & Accident & Health Annual Statement:		Amount
(1)	Exhibit 5, Life insurance Section, Total (net)	\$ 116,113,948
(2)	Exhibit 5, Accidental Death Benefits Section, Total (net)	_
(3)	Exhibit 5, Disability - Active Lives Section, Total (net)	8,562,318
(4)	Exhibit 5, Disability - Disabled Lives Section, Total (net)	5,743,447
(5)	Exhibit 5, Miscellaneous Reserves Section, Total (net)	 841,420
(6)	Subtotal	131,261,133
	Separate Accounts Annual Statement:	
(7)	Exhibit 3, Line 0199999, Column 2	_
(8)	Exhibit 3, Line 0499999, Column 2	_
(9)	Exhibit 3, Line 0599999, Column 2	
(10)	Subtotal	_
(11)	Total life actuarial reserves	\$ 131,261,133

34. Premiums and Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2023 were as follows:

Туре	Gross			Net of Loading			
Industrial	\$	_	\$	_			
Ordinary new business		54,759		10,401			
Ordinary renewal		1,937,588		1,791,082			
Credit life		_		_			
Group life		_		_			
Group annuity		_		_			
Total	\$	1,992,347	\$	1,801,483			

35. Separate Accounts

A. Separate Accounts Activity

- (1) The Company utilizes Separate Accounts to record assets and liabilities related to products in the table below. The liabilities consist of reserves established to meet withdrawal and future benefit payment contractual provisions. Investment risk associated with market value changes are generally borne by the clients, except to the extent of the minimum guarantees made by the Company with respect to certain Separate Accounts.
- (2) As of December 31, 2023 and 2022, the Company's Separate Account Annual Statement included legally insulated assets of \$4,126,176,315 and \$3,922,175,595, respectively. The assets legally insulated from the General Account as of December 31, 2023, are attributable to the following products/transactions.

		Separate Ac	count A	Assets
Product/Transaction		gally Insulated	Not	Legally Insulated
Indexed Annuities	\$	_	\$	4,726,240,585
Individual Variable Annuities		4,126,176,315		<u> </u>
Total	\$	4,126,176,315	\$	4,726,240,585

- (3) The Company does not have Separate Account products that have guarantees backed by the General Account.
- (4) The Company does not engage or participate in securities lending transactions within any Separate Account.
- B. General Nature and Characteristics of Separate Accounts Business

Information regarding the Separate Accounts of the Company is as follows:

		Inde	exed	G	Nonindexed uarantee Less in/Equal to 4%	G	onindexed luarantee re than 4%	N	onguaranteed Separate Accounts		Total
(1)	Premiums, considerations or deposits for year ended 12/31/2023	\$	_	\$	815,279,895	\$		\$	77,540,185	\$	892,820,080
(2)	Reserves at 12/31/2023 For accounts with assets at: a Fair value	¢		¢		¢		e	4 000 421 709	¢	4 000 421 709
	b. Amortized cost	\$	<u> </u>	\$	4,901,032,070	\$		\$	4,090,431,708	\$	4,090,431,708 4,901,032,070
	c. Total reserves	\$		\$	4,901,032,070	\$		\$	4,090,431,708	\$	8,991,463,778
(3)	By withdrawal characteristics: a. Subject to discretionary withdrawal										
	With market value adjustment At book value without market value adjustment and with current	\$	-	\$	_	\$	_	\$	_	\$	_
	surrender charge of 5% or more		_		2,701,543,372		_		_		2,701,543,372
	At fair value At book value without market value adjustment and with current		_		_		_		4,086,739,457		4,086,739,457
	surrender charge less than 5%				2,199,488,698		_	_		_	2,199,488,698
	5. Subtotal		_		4,901,032,070		_		4,086,739,457		8,987,771,527
	b. Not subject to discretionary withdrawal								3,692,251		3,692,251
	c. Total reserves	\$		\$	4,901,032,070	\$		\$	4,090,431,708	\$	8,991,463,778
(4)	Reserves for Asset Default Risk in lieu of asset valuation reserve	\$	_	\$		\$		\$		\$	

C. Reconciliation of Net Transfers to or (from) Separate Accounts:

(1)	Transfers as reported in the Summary of Operations of the	
	Separate Accounts Annual Statement:	
	a. Transfers to Separate Accounts (Page 4, Line 1.4)	\$ 892,820,080
	b. Transfers from Separate Accounts (Page 4, Line 10)	 623,274,105
	c. Net transfers to or (from) Separate Accounts (a) - (b)	269,545,975
(2)	Reconciling Adjustments	
(3)	Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement $(1c) + (2) = (Page 4, Line 26)$	\$ 269,545,975

36. Loss/Claim Adjustment Expenses

The Company had no expected recoveries from salvage and subrogation deducted from unpaid claims liability.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES GENERAL

1.1	Is the reporting entity a member of an Insurance Holding Company Sys is an insurer?	tem consisting of two or more affiliated persons, one or more of which	. Yes [X] No []
1.2	If yes, complete Schedule Y, Parts 1, 1A, 2 and 3. If yes, did the reporting entity register and file with its domiciliary State I such regulatory official of the state of domicile of the principal insurer in providing disclosure substantially similar to the standards adopted by the	the Holding Company System, a registration statement	
	its Model Insurance Holding Company System Regulatory Act and mod subject to standards and disclosure requirements substantially similar t	el regulations pertaining thereto, or is the reporting entity	[X] No [] N/A []
1.3	State Regulating?		New York
1.4	Is the reporting entity publicly traded or a member of a publicly traded g	roup?	. Yes [X] No []
1.5	If the response to 1.4 is yes, provide the CIK (Central Index Key) code is	ssued by the SEC for the entity/group	0001685040
2.1	Has any change been made during the year of this statement in the charge porting entity?		. Yes [] No [X]
2.2	If yes, date of change:		
3.1	State as of what date the latest financial examination of the reporting en	ntity was made or is being made	12/31/2022
3.2	State the as of date that the latest financial examination report became entity. This date should be the date of the examined balance sheet and		12/31/2018
3.3	State as of what date the latest financial examination report became av domicile or the reporting entity. This is the release date or completion d examination (balance sheet date).	ate of the examination report and not the date of the	10/06/2021
3.4	By what department or departments? New York State Department of Financial Services		
3.5	Have all financial statement adjustments within the latest financial exan statement filed with Departments?		[] No [] N/A [X]
3.6	Have all of the recommendations within the latest financial examination	report been complied with?	[X] No [] N/A []
4.1	During the period covered by this statement, did any agent, broker, sale combination thereof under common control (other than salaried employ a substantial part (more than 20 percent of any major line of business n 4.11 sales	ees of the reporting entity), receive credit or commissions for or contro	
4.2	4.12 rene During the period covered by this statement, did any sales/service orga	wals?	Yes [] No [X]
	receive credit or commissions for or control a substantial part (more that premiums) of:	n 20 percent of any major line of business measured on direct	
		s of new business?wals?	
5.1	Has the reporting entity been a party to a merger or consolidation during lf yes, complete and file the merger history data file with the NAIC.	g the period covered by this statement?	. Yes [] No [X]
5.2	If yes, provide the name of the entity, NAIC Company Code, and state of ceased to exist as a result of the merger or consolidation.	of domicile (use two letter state abbreviation) for any entity that has	
	1 Name of Entity	2 3 NAIC Company Code State of Domicile	
6.1	Has the reporting entity had any Certificates of Authority, licenses or received by any governmental entity during the reporting period?		
6.2	If yes, give full information:		
7.1	Does any foreign (non-United States) person or entity directly or indirect		
7.2	If yes,		0.0
	7.21 State the percentage of foreign control;7.22 State the nationality(s) of the foreign person(s) or entity(s); or if the attorney-in-fact and identify the type of entity(s) (e.g., individual, control or entity(s)).	entity is a mutual or reciprocal, the nationality of its manager or	%
	1 Nationality	2 Type of Entity	

8.1 8.2	Is the company a subsidiary of a depository institution holding compa. If the response to 8.1 is yes, please identify the name of the DIHC.					Yes []	No [Х]
0.0		<i>5</i> 0				v r v	,		,
8.3 8.4	Is the company affiliated with one or more banks, thrifts or securities of response to 8.3 is yes, please provide below the names and location regulatory services agency [i.e. the Federal Reserve Board (FRB), the Insurance Corporation (FDIC) and the Securities Exchange Commission.	on (city and state of the main office) of any affiliates re e Office of the Comptroller of the Currency (OCC), the	egulated e Feder	d by a fed ral Depo	deral	Yes [X	.]	No [1
	1	2	3	4	5	6	1		
	Affiliate Name Brighthouse Investment Advisers, LLC	Location (City, State)	FRB	occ	FDIC	SEC			
	Brighthouse Investment Advisers, LLC	Boston, MA				YES			
	Brighthouse Securities, LLC	Charlotte, NC				YES	-		
8.5	Is the reporting entity a depository institution holding company with signederal Reserve System or a subsidiary of the depository institution h					Yes []	No [Х]
8.6	If response to 8.5 is no, is the reporting entity a company or subsidiar Federal Reserve Board's capital rule?			١١	es [] No [Х]	N/A	[]
9.	What is the name and address of the independent certified public acc	<u> </u>							
10.1	Deloitte & Touche, LLP, 30 Rockefeller Plaza, New York, NY 10112-0 Has the insurer been granted any exemptions to the prohibited non-a requirements as allowed in Section 7H of the Annual Financial Repor law or regulation? If the response to 10.1 is yes, provide information related to this exem	udit services provided by the certified independent p rting Model Regulation (Model Audit Rule), or substa nption:	ublic ac ntially si	countant milar sta	te	Yes []	No [Х]
10.3	Has the insurer been granted any exemptions related to the other req allowed for in Section 18A of the Model Regulation, or substantially si	quirements of the Annual Financial Reporting Model I	Regulati	on as		Yes []	No [Х]
10.4	If the response to 10.3 is yes, provide information related to this exem	nption:				-			-
10.5	Has the reporting entity established an Audit Committee in compliance	ce with the domiciliary state insurance laws?		٠١	es [X] No []	N/A	[]
10.6	If the response to 10.5 is no or n/a, please explain.						Ī		
11.	What is the name, address and affiliation (officer/employee of the rep firm) of the individual providing the statement of actuarial opinion/cert	tification?	actuari	al consu	lting				
	Tyler Gates - Leader - Actuarial Projections and Appointed Actuary,	•				.,			
12.1	Does the reporting entity own any securities of a real estate holding c					Yes [X]	No [J
		estate holding company See Explanation in 12.				0.4			
		arcels involved						00 74	10 000
12.2		djusted carrying value			4	·		80,71	19,025
	If yes, provide explanation The company owns 33 securities of miscellaneous REIT investments Account. The company has 1 partnership interest in entity which own See General Account Schedule BA, Part 1 Real Estate and Tax Cred	real estate directly or owns units and shares in real dits for listing of investments and total book value	estate c	ompanie					
13.	FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTIT			•					
13.1	What changes have been made during the year in the United States i	- · · · · · · · · · · · · · · · · · · ·							
13.2	Does this statement contain all business transacted for the reporting					Yes []	No []
13.3	Have there been any changes made to any of the trust indentures dur					Yes [-	_]
13.4	If answer to (13.3) is yes, has the domiciliary or entry state approved	the changes?		٠١	es [] No []	N/A	[]
	Are the senior officers (principal executive officer, principal financial of similar functions) of the reporting entity subject to a code of ethics, what a. Honest and ethical conduct, including the ethical handling of actual	officer, principal accounting officer or controller, or pehich includes the following standards?	rsons p	erformin	a c	Yes [X			
	relationships; b. Full, fair, accurate, timely and understandable disclosure in the per		•						
	c. Compliance with applicable governmental laws, rules and regulation								
	d. The prompt internal reporting of violations to an appropriate persor	n or persons identified in the code; and							
14.11	e. Accountability for adherence to the code. If the response to 14.1 is No, please explain:								
14.2	Has the code of ethics for senior managers been amended?					Yes [1	No ſ	X 1
	If the response to 14.2 is yes, provide information related to amendment	ent(s).					•		
14.3	Have any provisions of the code of ethics been waived for any of the					Yes [1	No [X 1
	If the response to 14.3 is yes, provide the nature of any waiver(s).					100 [1	10 [v, 1
	the reception to 1 he to 300, provide the nature of any native (c).								

1	2		3	4	Į.
American Bankers Association					
(ABA) Routing Number	Issuing or Confirming Bank Name	Circumstances	That Can Trigger the Letter of Credit	Amo	ount
	2042		•		
	or sale of all investments of the reporting entity passed		of directors or a subordinate committee	Yes [X] No [
	ing entity keep a complete permanent record of the pro			Yes [X] No [
Has the reportir part of any of its	ng entity an established procedure for disclosure to its be officers, directors, trustees or responsible employees t	oard of directors or trustee that is in conflict or is likely	s of any material interest or affiliation on the to conflict with the official duties of such		1 No [
person?				ies į k] NO [
		FINANCIAL			
Has this statem	ent been prepared using a basis of accounting other that is inciples)?	an Statutory Accounting Pr	inciples (e.g., Generally Accepted	Yes [1 No [
Total amount lo	aned during the year (inclusive of Separate Accounts, e	exclusive of policy loans):	20.11 To directors or other officers	\$	
			20.12 To stockholders not officers	\$	
			20.13 Trustees, supreme or grand (Fraternal Only)	\$	
	loans outstanding at the end of year (inclusive of Sepa	arate Accounts, exclusive o	f		
policy loans):			20.21 To directors or other officers		
			20.22 To stockholders not officers	•	
Were any asset obligation being	s reported in this statement subject to a contractual obly reported in the statement?	ligation to transfer to anoth	er party without the liability for such		
If yes, state the	amount thereof at December 31 of the current year:		21.21 Rented from others		
			21.22 Borrowed from others		
			21.23 Leased from others		
5			21.24 Other	\$	
Does this stater	ment include payments for assessments as described in ation assessments?	n the Annual Statement Ins	tructions other than guaranty fund or	Yes [1 No I
If answer is yes		2	2.21 Amount paid as losses or risk adjustmen	nt \$	
		2:	2.22 Amount paid as expenses	\$	
			2.23 Other amounts paid		
Does the report	ing entity report any amounts due from parent, subsidia	aries or affiliates on Page 2	of this statement?	Yes [X] No
	any amounts receivable from parent included in the Pager utilize third parties to pay agent commissions in which			\$	
90 days?				Yes [] No
ii the response	to 24.1 is yes, identify the third-party that pays the agen	its and whether they are a	elated party.		
		Is the Third-Party Ago a Related Par			
	Name of Third-Party	(Yes/No)			

25.02	If no, give full and complete information, relating thereto See Note 5L						
25.03	whether collateral is carried on or off-balance sheet. (an alternat	ogram including value for collateral and amount of loaned securities, and tive is to reference Note 17 where this information is also provided)					
25.04		unt of collateral for conforming programs as outlined in the Risk-Based Capital					0
25.05	For the reporting entity's securities lending program, report amount	unt of collateral for other programs.	\$				0
25.06	Does your securities lending program require 102% (domestic s outset of the contract?	ecurities) and 105% (foreign securities) from the counterparty at the]] N	lo []	N/A	[]
25.07	Does the reporting entity non-admit when the collateral received	from the counterparty falls below 100%? Yes [] N	io []	N/A	[]
25.08		ng agent utilize the Master Securities lending Agreement (MSLA) to Yes [] N	lo []	N/A	[]
25.09	For the reporting entity's securities lending program state the an	nount of the following as of December 31 of the current year:					
	25.092 Total book/adjusted carrying value of re	issets reported on Schedule DL, Parts 1 and 2invested collateral assets reported on Schedule DL, Parts 1 and 2	\$				0
26.1	control of the reporting entity or has the reporting entity sold or to	entity owned at December 31 of the current year not exclusively under the ransferred any assets subject to a put option contract that is currently in 03).	Yes	[X]	No []
26.2	If yes, state the amount thereof at December 31 of the current ye	26.22 Subject to reverse repurchase agreements	\$ \$ \$ \$ \$ \$. 1,34	0 0 0 0 48,472
		an FHLB	\$				0
		20.02 Outcl	ψ				
26.3	For category (26.26) provide the following:	2002 0110	ψ				
26.3	1 Nature of Restriction	2 Description		3 Amo	3 ount		
26.3	1 Nature of Restriction	2 Description		Amo	3 ount		
26.3 27.1 27.2	Nature of Restriction Does the reporting entity have any hedging transactions reporter lif yes, has a comprehensive description of the hedging program	2 Description	Yes	Amo	3 ount	 No []
27.1 27.2	Nature of Restriction Does the reporting entity have any hedging transactions reporter lf yes, has a comprehensive description of the hedging program lf no, attach a description with this statement.	Description d on Schedule DB? been made available to the domiciliary state?	Yes	Amo	3 ount	 No []
27.1 27.2 INES 2	Nature of Restriction Does the reporting entity have any hedging transactions reported lf yes, has a comprehensive description of the hedging program If no, attach a description with this statement. T.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES.	Description d on Schedule DB? been made available to the domiciliary state?	Yes	Amo	3 Dount	 No [N/A]
27.1 27.2	Nature of Restriction Does the reporting entity have any hedging transactions reported lf yes, has a comprehensive description of the hedging program If no, attach a description with this statement. T.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES.	Description d on Schedule DB? been made available to the domiciliary state?	Yes	Amo	3 Dount	 No []
27.1 27.2 INES 2 27.3	Nature of Restriction Does the reporting entity have any hedging transactions reporter If yes, has a comprehensive description of the hedging program If no, attach a description with this statement. 27.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIED Does the reporting entity utilize derivatives to hedge variable and If the response to 27.3 is YES, does the reporting entity utilize:	Description d on Schedule DB? been made available to the domiciliary state?	Yes X] N Yes Yes	Amo	33 pount	 No [N/A] [] X] X]
27.1 27.2 INES 2 27.3	Nature of Restriction Nature of Restriction Does the reporting entity have any hedging transactions reporter of the season of the hedging program of the hedging program of the hedging program of the hedging program of the hedging program of the hedging program of the hedging program of the hedging program of the hedging program of the hedging entity utilize derivatives to hedge variable and of the reporting entity utilize of the reporting entity utilizes. Page 18 of	Description d on Schedule DB?	Yes X] N Yes Yes Yes Yes	Amo [X] : [X] : [[[[[[[[[[[[[[[[[[3 bount]]]]	No [N/A No [] [] X] X] X]
27.1 27.2 INES 2 27.3 27.4	Nature of Restriction Nature of Restriction Does the reporting entity have any hedging transactions reported If yes, has a comprehensive description of the hedging program If no, attach a description with this statement. 7.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIED Does the reporting entity utilize derivatives to hedge variable and If the response to 27.3 is YES, does the reporting entity utilize: 27 27 By responding YES to 27.41 regarding utilizing the special accordiolowing: • The reporting entity has obtained explicit approval from ended the Hedging strategy subject to the special accounting provent actual certification has been obtained which indicate reserves and provides the impact of the hedging strategy ending strategy within VM-21 and that the Clearly Defits actual day-to-day risk mitigation efforts. Were any preferred stocks or bonds owned as of December 31.	Description d on Schedule DB? been made available to the domiciliary state?	Yes Yes Yes Yes Yes Yes	Amo	3 Dount	No [N/A No [N/O] [] X] X] X]
27.1 27.2 INES 2 27.3 27.4	Nature of Restriction Nature of Restriction Does the reporting entity have any hedging transactions reported If yes, has a comprehensive description of the hedging program If no, attach a description with this statement. Pr.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIED Does the reporting entity utilize derivatives to hedge variable and If the response to 27.3 is YES, does the reporting entity utilize: 27 27 27 By responding YES to 27.41 regarding utilizing the special accordiolowing: • The reporting entity has obtained explicit approval from explicit approval from the Hedging strategy subject to the special accounting proven the special account	Description d on Schedule DB?	Yes X] N Yes Yes Yes Yes	Amo : [X : [X]]]]]]]]]]]]]]]]]]]	NO [N/A NO [NO [NO [NO [NO [NO [X] X] X]
27.1 27.2 INES 2 27.3 27.4 27.5	Nature of Restriction Nature of Restriction Does the reporting entity have any hedging transactions reported if yes, has a comprehensive description of the hedging program if no, attach a description with this statement. 7.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIED Does the reporting entity utilize derivatives to hedge variable and if the response to 27.3 is YES, does the reporting entity utilize: 27 27 28 By responding YES to 27.41 regarding utilizing the special accordiollowing: • The reporting entity has obtained explicit approval from entity and certification has been obtained which indicate reserves and provides the impact of the hedging strategeness. Financial Officer Certification has been obtained which Hedging Strategy within VM-21 and that the Clearly Defits actual day-to-day risk mitigation efforts. Were any preferred stocks or bonds owned as of December 31 issuer, convertible into equity? If yes, state the amount thereof at December 31 of the current years of the state of the state of the current years of the state of the state of the current years of the state of the state of the current years of the state of the state of the current years of the state of the current years of the state of the current years of the curr	Description d on Schedule DB?	Yes X] N Yes Yes Yes Yes Yes	Amo]]]]]]]]]]]]]]]]]]]	NO [N/A NO [NO [NO [NO [NO [NO [] X] X] X]
27.1 27.2 INES 2 27.3 27.4 27.5	Nature of Restriction Nature of Restriction Does the reporting entity have any hedging transactions reported if yes, has a comprehensive description of the hedging program if no, attach a description with this statement. Pr. 3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIED Does the reporting entity utilize derivatives to hedge variable and if the response to 27.3 is YES, does the reporting entity utilize: 27 27 28 By responding YES to 27.41 regarding utilizing the special accordiollowing: The reporting entity has obtained explicit approval from Hedging strategy subject to the special accounting prov Actuarial certification has been obtained which indicate reserves and provides the impact of the hedging strategy Financial Officer Certification has been obtained which Hedging Strategy within VM-21 and that the Clearly Derits actual day-to-day risk mitigation efforts. Were any preferred stocks or bonds owned as of December 31 issuer, convertible into equity? If yes, state the amount thereof at December 31 of the current years, valuts or safety deposit boxes, were all stocks, bonds are custodial agreement with a qualified bank or trust company in accounting of Critical Functions, Custodial or Safekeeping Agricults.	Description d on Schedule DB?	Yes X] N Yes Yes Yes Yes Yes	Amo]]]]]]]]]]]]]]]]]]]	NO [N/A NO [NO [NO [NO [NO [NO [X] X]
27.1 27.2 INES 2 27.3 27.4 27.5	Nature of Restriction Does the reporting entity have any hedging transactions reported if yes, has a comprehensive description of the hedging program if no, attach a description with this statement. 27.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITION Does the reporting entity utilize derivatives to hedge variable and if the response to 27.3 is YES, does the reporting entity utilize: 27 27 By responding YES to 27.41 regarding utilizing the special accordiolowing: • The reporting entity has obtained explicit approval from explicit approval from the Hedging strategy subject to the special accounting provers and provides the impact of the hedging strategy explication has been obtained which Hedging Strategy within VM-21 and that the Clearly Defits actual day-to-day risk mitigation efforts. Were any preferred stocks or bonds owned as of December 31 issuer, convertible into equity? If yes, state the amount thereof at December 31 of the current years, state the amount thereof at December 31 of the current years, state the amount thereof at December 31 of the current years, state the amount thereof at December 31 of the current years, state the amount thereof at December 31 of the current years, state the amount thereof at December 31 of the current years, state the amount thereof at December 31 of the current years, state the amount thereof at December 31 of the current years, state the amount thereof at December 31 of the current years, state the amount thereof at December 31 of the current years, state the amount thereof at December 31 of the current years, state the amount thereof at December 31 of the current years, state the amount thereof at December 31 of the current years, state the amount thereof at December 31 of the current years.	Description d on Schedule DB?	Yes X] N Yes Yes Yes Yes Yes Yes	Amo]]]]]]]]]]]]]]]]]]]	No [N/A No [N/O	X] X] X] X]

GENERAL INTERROGATORIES

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

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

29.04 If yes, give full and complete information relating thereto:

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

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

1	2
Name of Firm or Individual	Affiliation
Barings, LLC	U
BlackRock Financial Management, Inc.	U
Brighthouse Services, LLC	
Goldman Sachs Asset Management, L.P.	U
Macquarie Private Debt Asset Management LLC	U
MetLife Investment Management, LLC	U
Pacific Investment Management Company LLC	
Voya Investment Management Co. LLC	
	1

29.0597 For those firms/individuals listed in the table for Question 29.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?.....

Yes [X] No []

29.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 29.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?.....

Yes [X] No []

29.06 For those firms or individuals listed in the table for 29.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1	2	3	4	5
				Investment
				Management
Central Registration				Agreement
Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	(IMA) Filed
106006	Barings, LLC	ANDKRHQKPRRG4Q2KLR05	SEC	NO
107105	BlackRock Financial Management, Inc	549300LVXY1VJKE13M84	SEC	NO
			Not a Registered Investment	
	Brighthouse Services, LLC	254900GBF9DJWMLK4141	Advisor	DS
107738	Goldman Sachs Asset Management, L.P.	CF5M58QA35CFPUX70H17	SEC	NO
284788	Macquarie Private Debt Asset Management LLC	254900HCRX50626MW546	SEC	NO
142463	MetLife Investment Management, LLC	EAU072Q8FCR1S0XGYJ21	SEC	NO
104559	Pacific Investment Management Company LLC	549300KGPYQZXGMYYN38	SEC	NO
106494	Voya Investment Management Co. LLC	L1XJE5NM4QE6WXS12J24	SEC	NO

Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)]]?

Yes [] No [X]

30.2 If yes, complete the following schedule:

1	2	3
CUSIP#	Name of Mutual Fund	Book/Adjusted Carrying Value
30.2999 - Total	Name of widual fund	0

30.3 For each mutual fund listed in the table above, complete the following schedule:

1	2	3	4
		Amount of Mutual	
		Fund's Book/Adjusted	
		Carrying Value	
	Name of Significant Holding of the	Attributable to the	Date of
Name of Mutual Fund (from above table)	Mutual Fund	Holding	Valuation

GENERAL INTERROGATORIES

31. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1	2	3
			Excess of Statement
			over Fair Value (-), or
	Statement (Admitted)		Fair Value over
	Value	Fair Value	Statement (+)
31.1 Bonds	1,800,043,599	1,648,744,928	(151,298,671)
31.2 Preferred stocks	3,276,084	3,276,084	0
31.3 Totals	1,803,319,683	1,652,021,012	(151,298,671)

32.1 If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? 32.3 If the answer to 32.1 is yes, does the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D: 33.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? 33.2 If no, list exceptions: 34. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security: 35. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security: 36. Do unamentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL society; is not available. 36. It is necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL society is not available. 37. The security was purchased prior to January 1, 2018. 38. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security: 39. The security was purchased prior to January 1, 2018. 39. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security. 39. The security had a public credit rating bett by the insurer and available for examination by state insurance regulators. 39. The reporting entity is floesignated PLGI securities? 39. The security had a public credit rating by the insurer and available for examination by state insurance regulators. 39. The reporting entity is floesignated by the insurer and available for examination by state insurance regulators. 39. The reporting entity is floesignated by the insurer and available for examination by state insurance regulators. 39	31.4	Describe the sources or methods utilized in determining the fair values: Per Part 5, Section 1 of the Purposes and Procedures Manual of the NAIC Investment Analysis Office, Insurance companies can elect to not use prices provided by the NAIC. They can select any of 5 price sources, as defined in this section, and identify them in their appropriate schedule. Brighthouse and its affiliate insurance companies have chosen to not use market prices obtained from the NAIC. See Note 20 - Determination of Fair Value					
all brokers or custodians used as a pricing source?	32.1	Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D?	Υ	es []	No [X]
33.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed?	32.2		Υ	es []	No []
33.2 If no, list exceptions: 34. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security: a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available. b. Issuer or boligor is current on all contracted interest and principal payments. c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal. Has the reporting entity self-designated 5GI securities? 35. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security: a. The security was purchased prior to January 1, 2018. b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security. c. The NAIC Designation was derived from the credit trating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators. d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO. Has the reporting entity self-designated PLGI securities? Yes [] No [36. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund: a. The shares were purchased prior to January 1, 2019. b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security. c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019. d. The fund only or predominantly holds bonds in its portfolio. e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NAIC RP in its legal capacity as an NAIC wi	32.3	value for Schedule D:					
a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available. b. Issuer or obligor is current on all contracted interest and principal payments. c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal. Has the reporting entity self-designated GSI securities? Yes [X] No [35. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security: a. The security was purchased prior to January 1, 2018. b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security. c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators. d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO. Has the reporting entity is ord. Has the reporting entity is ord. The shares were purchased prior to January 1, 2019. b. The reporting entity is capital commensurate with the NAIC Designation reported for the security. c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019. d. The fund only or predominantly holds bonds in its portfolio. e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed. Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No [37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:		Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed?	Υ	'es [Х]	No []
35. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security: a. The security was purchased prior to January 1, 2018. b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security. c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators. d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO. Has the reporting entity self-designated PLGI securities? Yes [] No [36. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund: a. The shares were purchased prior to January 1, 2019. b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security. c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019. d. The fund only or predominantly holds bonds in its portfolio. e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO. It has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No [37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following: a. The investment is with a related party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties. c. If the investment is with a related par	34.	 a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available. b. Issuer or obligor is current on all contracted interest and principal payments. c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal. 	Y	′es [X 1	No [1
FE fund: a. The shares were purchased prior to January 1, 2019. b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security. c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019. d. The fund only or predominantly holds bonds in its portfolio. e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO. f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed. Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?	35.	 a. The security was purchased prior to January 1, 2018. b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security. c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators. d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO. 	Y	'es []	No [X	
 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following: a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date. b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties. c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review. d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments. 	36.	 FÉ fund: a. The shares were purchased prior to January 1, 2019. b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security. c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019. d. The fund only or predominantly holds bonds in its portfolio. e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO. f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed. 	Y	es [1	No [X	:]
	37.	 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following: a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date. b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties. c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review. d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments. 	1	No [[X]	N/A	[]

38.1	Does the reporting entity directly hold cryptocurrencies?			Yes [] No	[X]
38.2	If the response to 38.1 is yes, on what schedule are they reported?					
39.1	Does the reporting entity directly or indirectly accept cryptocurrencies as payments for	premiums on policies?		Yes [] No	[X]
39.2	·	liately converted to U.S. dollars?] No] No	
39.3	If the response to 38.1 or 39.1 is yes, list all cryptocurrencies accepted for payments of	of premiums or that are held directly	<i>I</i> .			
	1 Name of Cryptocurrency	2 Immediately Converted to USD, Directly Held, or Both	3 Accepted for Payment of Premiums			
	ivaine of Cryptocurrency		Fieliliulis			
40.1 40.2	Amount of payments to trade associations, service organizations and statistical or rational List the name of the organization and the amount paid if any such payment represente service organizations and statistical or rating bureaus during the period covered by this	ng bureaus, if any?ed 25% or more of the total paymer				0
	1		2			
	Name		nt Paid			
41.1	Amount of payments for legal expenses, if any?	•		\$		0
41.2	List the name of the firm and the amount paid if any such payment represented 25% of during the period covered by this statement.	or more of the total payments for le	gal expenses			
	1 Name		2 nt Paid			
	Name					
42.1	Amount of payments for expenditures in connection with matters before legislative boo	dies, officers or departments of gov	ernment, if any?	\$		0
42.2	List the name of the firm and the amount paid if any such payment represented 25% connection with matters before legislative bodies, officers, or departments of governments.					
	1 Name	Amou	2 nt Paid 			

GENERAL INTERROGATORIES

PART 2 - LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

3 W	es, indicate premium earned on U.S. business only			\$
	hat portion of Item (1.2) is not reported on the Medicare Supplement Insur	ance Evnerience Evhibit?		\$
	31 Reason for excluding:			
l In	dicate amount of earned premium attributable to Canadian and/or Other Al	lien not included in Item (1.2) above		\$
5 In	dicate total incurred claims on all Medicare Supplement insurance			\$
S In	dividual policies:	Most current th	ree veare:	
	arriada policido.		•	\$
				\$
			o most current three yea	
				\$
				\$
		1.66 Number o	f covered lives	
Gı	oup policies:	Most current th	ree vears:	
0			•	\$
				\$
		All years prior t	o most current three yea	ars
		1.74 Total pren	nium earned	\$
		1.75 Total incu	rred claims	\$
		1.76 Number o	f covered lives	
Н	ealth Test:			
110	raitii i est.	1	2	
		Current Year	Prior Year	
2.				
2.				
2.	,			
2.				
2.				
2.	Reserve Ratio (2.4/2.5)	0.000	0.000	
Do	nes this reporting entity have Separate Accounts?			Yes [X] No [
lf	ves, has a Separate Accounts Statement been filed with this Department?		Ye	s [X] No [] N/A [
W di:	hat portion of capital and surplus funds of the reporting entity covered by a stributable from the Separate Accounts to the general account for use by the	ssets in the Separate Accounts statence general account?	ment, is not currently	\$
	ate the authority under which Separate Accounts are maintained:			
	w York Chapter 26 Secion 4240			
Ne	as any of the reporting entity's Separate Accounts business reinsured as o	of December 31?		Yes [X] No [
W	as any of the reporting entity's Separate Accounts business reinsured as one as the reporting entity assumed by reinsurance any Separate Accounts bus			
W	as any of the reporting entity's Separate Accounts business reinsured as one state reporting entity assumed by reinsurance any Separate Accounts business.			
Ne W Ha		if any, reinsurance assumed receivate liability for "Transfers to Separate A	ole for reinsurance of Se	Yes [] No [X
W Ha If t Ac (n	he reporting entity assumed by reinsurance any Separate Accounts business, how much, counts reserve expense allowances is included as a negative amount in the or reporting entities having sold annuities to another insurer where the insurant (payee) as the result of the purchase of an annuity from the reporting	if any, reinsurance assumed receival reliability for "Transfers to Separate Are purchasing the annuities has obtaing entity only:	ole for reinsurance of Se occounts due or accrued	Yes [] No [X parate
Hall Hall Hall Hall Hall Hall Hall Hall	he reporting entity assumed by reinsurance any Separate Accounts bushes reporting entity has assumed Separate Accounts business, how much, accounts reserve expense allowances is included as a negative amount in the original control of the control	if any, reinsurance assumed receivate liability for "Transfers to Separate Arreinstrange annuities has obtaing entity only:	ole for reinsurance of Se occounts due or accrued ned a release of liability	Yes [] No [X parate
Hall Hall Hall Hall Hall Hall Hall Hall	he reporting entity assumed by reinsurance any Separate Accounts business, how much, counts reserve expense allowances is included as a negative amount in the et)"? or reporting entities having sold annuities to another insurer where the insurant (payee) as the result of the purchase of an annuity from the reporting out of loss reserves established by these annuities during the current years.	if any, reinsurance assumed receivate liability for "Transfers to Separate Arreinstrange annuities has obtaing entity only:	ole for reinsurance of Se accounts due or accrued ned a release of liability chase date of the annuit	Yes [] No [X parate
Me W Ha If t Ac (n Fc cla Ar	he reporting entity assumed by reinsurance any Separate Accounts business, how much, accounts reserve expense allowances is included as a negative amount in the oty."? In reporting entities having sold annuities to another insurer where the insurant (payee) as the result of the purchase of an annuity from the reporting annuity of loss reserves established by these annuities during the current years the name and location of the insurance company purchasing the annuities.	if any, reinsurance assumed receivate liability for "Transfers to Separate Arreinstrange annuities has obtaing entity only:	ole for reinsurance of Se Accounts due or accrued ned a release of liability chase date of the annuit	parate from the ties.

GENERAL INTERROGATORIES

PART 2 - LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

	•								
5.1	Do you act as a custodian for health savings account	nts?						Yes [] No [X]	
5.2	If yes, please provide the amount of custodial funds	s held as of the re	eporting date					\$.0
5.3	Do you act as an administrator for health savings a	ccounts?						Yes [] No [X]	
5.4	If yes, please provide the balance of funds administ	tered as of the re	porting date					\$.0
6.1 6.2	Are any of the captive affiliates reported on Schedu If the answer to 6.1 is yes, please provide the follow		norized reinsurers?				Yes [] No [X] N/A []
	1	2	3	4		Assets S	Supporting Reserv	e Credit	
	Company Name	NAIC Company Code	Domiciliary Jurisdiction	Rese Cred		rs of	6 Trust Agreements	7 Other	
7.	Provide the following for individual ordinary life insu ceded):	7.1 Direct Pre	emium Written					.\$61,670,05 \$46,853,94 49,15	48
		*Ordii	nary Life Insurance	Includes					
	Term (whether full un Whole Life (whether						_		
	Variable Life (with or			j,jet issue,	short form app)				
	Universal Life (with o			.1					
	Variable Universal Li	ife (with or withou	ut secondary gurara	intee)					
8.	Is the reporting entity licensed or chartered, register	red, qualified, eliç	gible or writing busi	ness in at	least two states?			Yes [] No [X]	
8.1	If no, does the reporting entity assume reinsurance								
	the reporting entity?							Yes [] No [X]	
ife, Ac	cident and Health Companies Only:								
9.1	Are personnel or facilities of this reporting entity use by this reporting entity (except for activities such as studies)?	administration of	f jointly underwritte	n group co	ntracts and joint m	nortality or	morbidity		
9.2	Net reimbursement of such expenses between repo	orting entities:			0.21 Doid			\$	83
								\$	
10.1	Does the reporting entity write any guaranteed inter-	est contracts?						Yes [] No [X]	
10.2	If yes, what amount pertaining to these lines is inclu	uded in:							
								\$	
					10.22 Page 4, Li	ne 1		\$. 0
11.	For stock reporting entities only:								
11.1	Total amount paid in by stockholders as surplus fur	nds since organiz	ation of the reporting	ng entity:				\$670,327,94	49
12	Total dividende paid steekholdere since organization	n of the reporting	ontitus						
12.	Total dividends paid stockholders since organizatio	in or the reporting	g enuty.		12 11 Cash			\$	0
								\$	
13.1	Does the reporting entity reinsure any Workers' Con Reinsurance (including retrocessional reinsurance) benefits of the occupational illness and accident ex- written as workers' compensation insurance.	assumed by life	and health insurers	of medica	al, wage loss and d	death		Yes [] No [X]	
13.2	If yes, has the reporting entity completed the Worke	ers' Compensatio	on Carve-Out Suppl	ement to t	the Annual Stateme	ent?		Yes [] No []	
13.3	If 13.1 is yes, the amounts of earned premiums and	d claims incurred	in this statement a	re:					
	, , ,		1		_ 2		3		
			Reinsurar Assume		Reinsurance Ceded		Net Retained		
	13.31 Earned premium					.0			
	13.32 Paid claims								
	13.33 Claim liability and reserve (beginning of year								
	13.34 Claim liability and reserve (end of year)			0		.0	0		
	13.35 Incurred claims			0		.0	0		

GENERAL INTERROGATORIES

PART 2 - LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

13.4	If reinsurance assumed included amounts with attachment points below \$1,000,000, the distribution 13.34 for Column (1) are:	on of the amounts repo	orted in Lines 13.31 and	i			
	Attachment	1 Earned	2 Claim Liability				
	Point	Premium	and Reserve				
	13.41 <\$25,000	0	0				
	13.42 \$25,000 - 99,999	0	0				
	13.43 \$100,000 - 249,999	0	0				
	13.44 \$250,000 - 999,999	0	0				
	13.45 \$1,000,000 or more	0	0				
13.5	What portion of earned premium reported in 13.31, Column 1 was assumed from pools?			\$			0
raterna	al Benefit Societies Only:						
14.	Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work an	and representative form	of government?	Yes [1 1	l old	1
15.	How often are meetings of the subordinate branches required to be held?		3		•		,
16.	How are the subordinate branches represented in the supreme or governing body?						
17.	What is the basis of representation in the governing body?						
18.1	How often are regular meetings of the governing body held?						
18.2	When was the last regular meeting of the governing body held?						
18.3	When and where will the next regular or special meeting of the governing body be held?						
18.4	How many members of the governing body attended the last regular meeting?					0	
18.5	How many of the same were delegates of the subordinate branches?					0	
19.	How are the expenses of the governing body defrayed?						
20.	When and by whom are the officers and directors elected?						
21.	What are the qualifications for membership?						
22.	What are the limiting ages for admission?						
23.	What is the minimum and maximum insurance that may be issued on any one life?						
24.	Is a medical examination required before issuing a benefit certificate to applicants?			-] [No []
25.	Are applicants admitted to membership without filing an application with and becoming a member	of a local branch by ba	allot and initiation?	Yes [] [No []
26.1	Are notices of the payments required sent to the members?] No []	N/A []
26.2	If yes, do the notices state the purpose for which the money is to be used?			Yes [] [No []
27.	What proportion of first and subsequent year's payments may be used for management expenses			,			
	27.11 First Year 27.12 Subsequent Years		_		0.0 0.0		%
28.1	Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or paymer					No I	% 1
28.2	If so, what amount and for what purpose?		•	-	-	-	-
00 1	Donath and the second of the s				, .	NI. F	1
29.1	Does the reporting entity pay an old age disability benefit?			-] [No [J
29.2	If yes, at what age does the benefit commence?					U N. r	1
30.1	Has the constitution or have the laws of the reporting entity been amended during the year?			_] [NO [1
31.	Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution force at the present time?	on and all of the laws,	rules and regulations] [No []
32.1	State whether all or a portion of the regular insurance contributions were waived during the current account of meeting attained age or membership requirements?	t year under premium-	paying certificates on	Yes [] [No []
32.2	If so, was an additional reserve included in Exhibit 5?		Yes [] No []]
32.3	If yes, explain						
33.1	Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or			 Yes [] !	No []
33.2	If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, be director, trustee, or any other person, or firm, corporation, society or association, received or is to remolument, or compensation of any nature whatsoever in connection with, on an account of such	receive any fee, comm	nission,	-			
	absorption, or transfer of membership or funds?		Yes [] No []	N/A []
34.	Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, claims of any nature whatsoever against this reporting entity, which is not included in the liabilities			Yes [ו ן	No [1
35.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits			Yes [Ξ.	No []
35.2	If yes, what is the date of the original lien and the total outstanding balance of liens that remain in s	surplus?					

	Outstanding
Date	Lien Amount

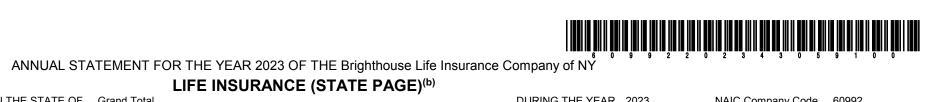
FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.

		6000 omitted for am	2	3	4	5
		2023	2022	2021	2020	2019
	Life Insurance in Force (Exhibit of Life Insurance)					
1	Ordinary - whole life and endowment (Line 34, Col.					
١.	4)	82,900	39,793	60,222	62,105	55,116
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col.					
0	4)	35,046,055	37,172,073	39,511,465	41,644,674	44,268,542
3. 4.	0					0
4.	Lines 43 & 44, Col. 4)	0	0	0	0	0
5.	Industrial (Line 21, Col. 2)	0	0	0		0
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)	0	0	0	0	0
7.		35,128,955	37,211,866	39,571,687	41,706,779	44,323,658
7.1	Total in force for which VM-20	0			0	
	deterministic/stochastic reserves are calculated	0	0	0	0	0
	New Business Issued (Exhibit of Life Insurance)					
8	Ordinary - whole life and endowment (Line 34, Col.					
0.	2)	17,761	5,285	3,016	9,575	6,014
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	0	0	0	0	238,669
10.	Credit life (Line 2, Col. 6)	0	0	0	0	0
11.	Group (Line 2, Col. 9)	0	0	0	0	0
12.	Industrial (Line 2, Col. 2)	0	0	0 010	0 575	044.000
13.		17,761	5,285	3,016	9,5/5	244,683
	Premium Income - Lines of Business (Exhibit 1 - Part 1)					
14.	Individual life (Line 20.4, Col. 2)	19 221 947	n	0	0	n
15.	Group life (Line 20.4, Col. 3)	0	0	0	0	0
16.	Individual annuities (Line 20.4, Col. 4)	(3,668,487,431)	926,923,625	955,583,290	641,004,168	619,552,390
17.	Group annuities (Line 20.4, Col. 5)	0	0	0	0	0
18.	Accident & Health (Line 20.4, Col. 6)	107,420	0	0	0	0
19.	Other lines of business (Line 20.4, Col. 8)	0	0	0	0	0
20.		(3,649,158,064)	926,923,625	955,583,290	641,004,168	619,552,390
0.4	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	3 294 632 905	2 892 597 243	3 236 213 863	2 651 660 741	2 680 638 606
22.	Total liabilities excluding Separate Accounts					
	business (Page 3, Line 26)	2,475,798,948	3,036,280,165	2,880,122,647	2,361,531,608	2,102,000,814
23.	Aggregate life reserves (Page 3, Line 1)	930,651,385	1,681,476,149	1,446,154,847	1,503,645,341	1,220,489,243
23.1	Excess VM-20 deterministic/stochastic reserve over					
0.4	NPR related to Line 7.1	0	0	0	0	
24. 25.	Deposit-type contract funds (Page 3, Line 2)	13 772 747	13 861 706	15 251 533	16 788 101	0 16 921 771
26.	Asset valuation reserve (Page 3, Line 24.01)	45 284 124	45 412 837	35 175 196	25 948 199	16,429,710
27.	Capital (Page 3, Lines 29 and 30)	2.000.000	2.000.000	2,000,000	2.000.000	
28.	Surplus (Page 3, Line 37)	816,853,046	220,868,228			
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	(332,242,373)	(320,309,055)	(225,064,291)	(307, 112, 797)	(42,419,960)
	Risk-Based Capital Analysis					
30.	Total adjusted capital			, ,		595,329,457
31.	Authorized control level risk - based capital	20,782,415	41,012,459	37,697,509	32,810,704	28,402,983
	Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3)					
	x 100.0					
32.	Bonds (Line 1)	73.1	62.0	60.8	66.9	74.4
33.	Stocks (Lines 2.1 and 2.2)	0.1	0.1	0.1		
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	9.3	8.7			14.9
35. 36.	Real estate (Lines 4.1, 4.2 and 4.3)				0.0	
50.	(Line 5)	9.8	11.4	13.7	8.8	6.2
37.	Contract loans (Line 6)	0.0	0.0	0.0	0.0	0.0
38.	Derivatives (Page 2, Line 7)	5.6	13.3			4.2
39.	Other invested assets (Line 8)	1.5	1.3			0.3
40.	Receivables for securities (Line 9)	0.6	3.2	1.4	0.1	0.0
41.	Securities lending reinvested collateral assets (Line	0.0	0.0	0.0	0.0	0.0
42.	10) Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.1	0.0	0.0
42. 43.	Cash, cash equivalents and invested assets	0.0	0.0	U. I	0.0	0.0
70.	(Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and					
	Affiliates					
44.			_	0		^
45.	· ·	∪	u	U	∪	0
40.	Line 18, Col. 1)	0	0	0	0	0
46.	Affiliated common stocks (Schedule D Summary					
	Line 24, Col. 1),	0	0	0	0	0
47.	Affiliated short-term investments (subtotal included					-
40	in Schedule DA Verification, Col. 5, Line 10)	0	0	0		0
48. 40	Affiliated mortgage loans on real estate	6,938,807	0	0	0	0 0
49. 50.	All other affiliated Total of above Lines 44 to 49			0	-	0
50. 51.	Total Investment in Parent included in Lines 44 to	0,00,001	v	u	u	0
51.	49 above	0	0	0	0	0

FIVE-YEAR HISTORICAL DATA

		•	onunueu)			
		1 2023	2 2022	3 2021	4 2020	5 2019
	Total Nonadmitted and Admitted Assets					
52. 53.	Total nonadmitted assets (Page 2, Line 28, Col. 2) Total admitted assets (Page 2, Line 28, Col. 3)			102,660,355	76,097,373 9,819,863,189	
55.	Investment Data	12, 147,049,000	10,009,745,470	11,001,000,710	9,019,000,109	0,009,900,291
54.	Net investment income (Exhibit of Net Investment	(0.040.540)	0.4 5.45 700	7. 500 070	77 040 400	
55.	Income)					
33.	Column 1)	533,917,470	(308,024,108).	307,629,316	36,282,155	30,632,454
56.	Unrealized capital gains (losses) (Page 4, Line 38,	(154,841,810)	(54 443 341)	50,554,925	125,088,237	51,886,076
57.	Column 1) Total of above Lines 54, 55 and 56		(330,921,717).	429,773,319	239,313,580	168,616,074
	Benefits and Reserve Increases (Page 6)					
58.	Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14					
	and 15, Cols. 6, 7 and 8)	392,716,216	216,023,916	196,933,881	128,331,776	205, 133, 115
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	0	0	0	0	
60.	In any and the U.S. and a many and the same and a same and					
	annuities (Line 19, Col. 2)	6,207,708	2,437,838	5,587,729	(1, 184, 942)	(803,762,807)
61. 62.	Increase in A & H reserves (Line 19, Col. 6)					
02.	(Line 30, Col. 1)	0	0	0	0	0
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus					ı
	Exhibit 7, Col. 2, Line 2) x 100.0	(1.3)	12.0	12.1	15.4	(12.0)
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life					
ĺ	Insurance, Col. 4, Lines 1 & 21)] x 100.0	5.9	6.2	5.5	6.2	5.8
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)					
66.	A 9 H cost containment percent (Schodule H Dt 1					
	Line 4, Col. 2)					
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	0.0	0.0	0.0	0.0	0.0
Ì	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 3)	=	_		1001	1004
69.	group health (Sch. H, Part 3, Line 3.1 Col. 3)					
	group health (Sch. H, Part 3, Line 3.2 Col. 3)	0	0	XXX	XXX	XXX
70.	Incurred losses on prior years' claims-health other than					
	comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 1 less Col. 3)		0	XXX	XXX	XXX
71.	Prior years' claim liability and reserve-health other than					
	comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 1 less Col. 3)	0	0	YYY	XXX	XXX
	Net Gains From Operations After Dividends to					
	Policyholders, Refunds to Members, Federal					ı
	Income Taxes and Before Realized Capital Gains or (Losses) by Lines of Business (Page 6.x, Line					
	33)					
72. 73.	Individual industrial life (Page 6.1, Col. 2)		(543, 685)	0	0	0
74.	Individual term life (Page 6.1, Col. 4)		7,587,475	0	0	0
75.	Individual indexed life (Page 6.1, Col. 5)	(1,271,790)	0	0	0	0
76. 77.	Individual universal life (Page 6.1, Col. 6)					
,,,	(Page 6.1, Col. 7)	(387,909)	(291,797).	0	0	0
78.	Individual variable life (Page 6.1, Col. 8)	0	0	0	0	0
79. 80.	Individual variable universal life (Page 6.1, Col. 9)	0	0	0	0	0
81.	Individual other life (Page 6.1, Col. 11)	0	0	0	0	0
82.	Individual YRT mortality risk only (Page 6.1, Col. 12)					
83. 84.	Group whole life (Page 6.2, Col. 2)	0	0	0	0	0
85.	Group universal life (Page 6.2, Col. 4)	0	0	0	0	0
86.	Group variable life (Page 6.2, Col. 5)	0	0	0	0	0
87. 88.	Group variable universal life (Page 6.2, Col. 6)	0	0	0	0	0
89.	Group other life (Page 6.2, Col. 7)	0		0	0	
90.	Group YRT mortality risk only (Page 6.2, Col. 9)	0	l 0 l.	0	0	0
91. 92.	Individual deferred fixed annuities (Page 6.3, Col. 2) Individual deferred indexed annuities (Page 6.3, Col. 3)	(17,503,260)	(22,616,779).	0	0	0
93.	Individual deferred variable annuities with guarantees					
	(Page 6.3, Col. 4)	(20,880,637)	14,812,316	0	0	0
94.	Individual deferred variable annuities without guarantees (Page 6.3, Col. 5)	n	n	n	n l	n
95.	In all of devel life and the manufacture of Common all after and					
06	annuitization) (Page 6.3, Col. 6)		(2,332,839)	0	0	
96. 97.	Group deferred fixed annuities (Page 6.3, Col. 7)	0	0	0	0	0
98.	Group deferred indexed annuities (Page 6.4, Col. 3)	0	0	0	0	0
99.	Group deferred variable annuities with guarantees (Page 6.4, Col. 4)					
100.	0 16 1 11 11 11 11 11 1					
	(Page 6.4, Col. 5)	0	0 .	0	0	0
101.	Group life contingent payout (immediate and annuitization) (Page 6.4, Col. 6)	n	٥	n	٨	^
102.	Group other annuities (Page 6.4, Col. 7)	0	l 0 l.	0	0	0
103.	A & H-comprehensive individual (Page 6.5, Col. 2)	0	0	0	0	0
104. 105.	A & H-comprehensive group (Page 6.5, Col. 3) A & H-Medicare supplement (Page 6.5, Col. 4)					
106.	A & H-vision only (Page 6.5, Col. 5)	0	l 0 l.	0	0	0
107.	A & H-dental only (Page 6.5, Col. 6)	0	0	0	0	0
108.	A & H-Federal employees health benefits plan (Page 6.5, Col. 7)	n	_	Λ.	٨	^
109.	A & H-Title XVIII Medicare (Page 6.5, Col. 8)	0	l 0 l.	0	0	0
110.	A & H-Title XIX Medicaid (Page 6.5, Col. 9)	0	0	0	0	0
111. 112.	A & H-credit (Page 6.5, Col. 10)					
112.	A & H-long-term care (Page 6.5, Col. 11)					
114.	A & H-other (Page 6.5, Col. 13)	0	0	0	0	0
115.	Aggregate of all other lines of business (Page 6, Col. 8)	0		0	0	0
116. 117.	Fraternal (Page 6, Col. 7)	0 5.496.714		0	0	0
	If a party to a merger, have the two most recent years					U



	NAIC Group Code 4932 BUSINESS I	N THE STATE O	F Grand Tota			- (01)(121	,	DUI	RING THE YEAR			pany Code 6	0992
		1	2		Dividends to	Policyholders/Refund	ds to Members			(Claims and Benefits Pa	aid	
		Premiums and Annuities		3 Paid in Cash or	4 Applied to Pay Renewal	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying	6	7 Total	8 Death and	9 Matured	10 Surrender Values and Withdrawals	11 All Other	12 Total (Sum Columns 8
	Line of Business	Considerations	Considerations	Left on Deposit	Premiums	Period	Other	(Col. 3+4+5+6)	Annuity Benefits	Endowments	for Life Contracts	Benefits	through 11)
Individ													
1.	Industrial	0	0	0	0	0	0	0	0	0	0	0	
2.	Whole	918,909	0	573	0	10,454	470	11,497	150,000	0	13,407	283,226	446,633
3.	Term		0	0	0	0	0	0	46,176,671	0	0	210,333	46,387,004
4.	Indexed		0	0	0	0	0	0	0	0	0	0	
5. 6.	Universal Universal with secondary quarantees		0	0		0	0	0	0		282,482	33,719	316,20
0.	Variable	144,024	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	0		٥		٥			0		
8.	Variable universal		٠٥			0		0	0		0	n	
9.	Credit	n	n						n			n	
10.	Other(f)	0	0	0	0	0	0	0	0	0	0	0	
11.	Total Individual Life	62,972,293	0	573	0	10,454	470	11,497	46,326,671	0	295,889	527,278	47,149,838
Group													
12.	Whole	0	0	0	0	0	0	0	0	0	0	0	(
13.	Term	0	0	0	0	0	0	0	0	0	0	0	
14.	Universal		0	0	0	0	0	0	0	0	0	0	
15.	Variable	0	0	0	0	0	0	0	0	0	0	0	
16.	Variable universal		0	0	0	0	0	0	0	0	0	0	
17.	Credit	0	0	0	0	0	0	0	0	0	0	J	
18. 19.	Other(f) Total Group Life	0	0	0	0	0	0	0	0		0		
	ual Annuities	U	U	U	U	U	U	U	U	U	U	U	
20.	Fixed	1,091,619	0	0	0	0	0	0	33,770,020	n		1	167,433,652
21.	Indexed	832,288,908		0		0	0	0	34,432,460		253.980.468	0	
22.	Variable with guarantees	78,038,829	0	0	0	0	0	0	75,736,139	0		0	
	Variable without guarantees		0	0	0	0	0	0	0	0	0	0	
24.	Life contingent payout	12,667,555	0	0	0	0	0	0	11,422,579	0	(11, 193)	0	11,411,386
25.	Other(f)	0	0	0	0	0	0	0	0	0	0	0	
26.	Total Individual Annuities	924,086,911	0	0	0	0	0	0	155, 361, 198	0	668,208,612	0	823,569,810
Group	Annuities												
27.	Fixed	0	0	0	0	0	0	0	0	0	0	0	
28.	Indexed	. 0	0	0	0	0	0	0	0	0	0	0	
29. 30.	Variable with guarantees	0	0	0		0	0	0	0		0	J0	
30.	Variable without guarantees		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	0		٥					0		
31.	Other(f)		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰			٥					0	n	
	Total Group Annuities	0	n	0	0	0	0	0	0		0	n	
	nt and Health										_		
34.	Comprehensive individual(d)	0	0	0	L 0	0	0	0	XXX	XXX	XXX	ļ o	ļ
35.	Comprehensive group(d)		0	0	0	0	0	0	XXX	XXX	XXX	0	(
36.	Medicare Supplement(d)		0	0	0	0	0	0	XXX	XXX	XXX	0	
37.	Vision only(d)		0	0	0	0	0	0	XXX	XXX	XXX	0	
38.	Dental only(d)		<u>0</u>	0	0	0	0	0	XXX	XXX	XXX	<u>0</u>	ļ
39.	Federal Employees Health Benefits Plan(d)		0	0	ļ0	0	₀	0	XXX	XXX	XXX	······································	<u>(</u>
40.	Title XVIII Medicare		0	ļ0	0	0		0	XXX	XXX	XXX	10	······
41. 42.	Title XIX Medicaid(d) Credit A&H	0	0	0	0	0	0	0	XXXXXX	XXXXXX	XXXXXX	J	
42.	Disability income(d)	u	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰						XXX	XXX	XXXXXX	۰۰۰۰	
44.	Long-term care (d)			n	u	n	n	n	XXX	XXX	XXX	n	
45.	Other health(d)		n	n		n	n	n	XXX	XXX	XXX	n	
46.	Total Accident and Health	107,420	0	0	0	0	0	0	XXX	XXX	XXX	0	(
47.	Total	987,166,624 (c)	0	573	0	10,454	470	11,497			668,504,501	527,278	870,719,648

LIFE INSURANCE (STATE PAGE) (Continued)(b) Grand Total

Line of Business idual Life Industrial Whole Term Indexed Universal Universal Variable Variable Total Individual Life Up Life Whole Term Universal Variable Universal Other Total Individual Life Up Life Whole Term Universal Variable Variable Variable Variable Variable Universal Variable Variable Variable Universal Variable Variable Variable Total Group Life idual Annutities Fixed Indexed Variable		14 Number of Pols/ Certs	Totals Paid 15 Amount	16 Number of Pols/ Certs	Claims Settled Doon by Compromise 17 Amount		Year unt Rejected 19 Amount		Settled During urrent Year 21	Unpaid	23 Number	d During Year 24	Other Change 25 Number	ges to In Force (Net) 26	27 Number	rent Year (b) 28
idual Life Industrial Whole Term Indexed Universal Universal with secondary guarantees Variable Other Total Individual Life Up Life Whole Term Universal Universal Otredit Other Total Individual Life Up Life Whole Term Universal Variable Variable Variable Variable Total Other Total Group Life idual Annuities Fixed Indexed	Current Year 150,0	14 Number of Pols/ Certs	Amount	16 Number of Pols/ Certs	17	18 Number of Pols/	19	20 Number	ırrent Year				Number		Number	
idual Life Industrial Whole Term Indexed Universal Universal with secondary guarantees Variable Other Total Individual Life Up Life Whole Term Universal Universal Otredit Other Total Individual Life Up Life Whole Term Universal Variable Variable Variable Variable Total Other Total Group Life idual Annuities Fixed Indexed	Current Year 150,0	Number of Pols/ Certs 00 001	Amount	Number of Pols/ Certs		Number of Pols/		Number	21]	Number		Number	
idual Life Industrial Whole Term Indexed Universal Universal with secondary guarantees Variable Other Total Individual Life Up Life Whole Term Universal Universal Otredit Other Total Individual Life Up Life Whole Term Universal Variable Variable Variable Variable Total Other Total Group Life idual Annuities Fixed Indexed	Current Year 150,0	O	0	Certs0	Amount		Amount			December 31,	of Pols/	i	of Pols/		of Pols/	
Industrial Whole Term Indexed Universal Universal Variable Variable universal Credit Other Total Individual Life Universal Variable Variable Variable Variable Total Individual Life Uhiversal Variable Term Universal Variable				0	,		AHIOUHL	Certs	Amount	Current Year	Certs	Amount	Certs	Amount	Certs	Amount
Whole Term Indexed Universal with secondary guarantees Variable Variable universal Other Total Individual Life p Life Whole Term Universal Variable Variable Variable Total Group Life idual Annuities Fixed Indexed				0			•		0					2		
Term					.	00	 0	1	150,000		16	10,810,000	0(2)	(580,651))164	38,130,
Universal Universal with secondary guarantees Variable Variable universal Credit Other Total Individual Life P Life Whole Term Universal Variable universal Variable Variable universal Total Group Life idual Annuities Fixed Indexed	(f)	00 00 00			,	0	1,068,000	98	47,244,671	12,862,500	0		0(3,079)	(2,099,477,160)		35,045,639
Universal with secondary guarantees . Variable	(f)	00	J	0		00	0	0	0	0	56	6,950,901	10	0	56 .	6,950
Variable Variable universal Credit Other Total Individual Life pt Life Whole Term Universal Variable Variable Variable Variable Tedit Credit Other Total Group Life idual Annuities Fixed Indexed	(f)	00	0	0	,	00	0	0	0	0	0	0	/(1)	(614,420)	/32	23,557
Variable universal	(f)	-	0	0		0 0	0	0	0	0	0		J	0	0	14,073
Other	(f)	0	0	0		00	0	0	0	0	0	0	J0	0	0 .	
Total Individual Life p Life Whole Term Universal Variable Variable universal Credit Other Total Group Life idual Annuities Fixed Indexed		00	0	0	r	00	0	0	0	0	0	0	<i>)</i> 0	0	0 .	
p Life Whole Term Universal Variable Variable universal Credit Other Total Group Life idual Annuities Fixed Indexed	30,013,0	71	46,326,671	0	,	0 0	1,068,000	0	0 47,394,671	0 12,863,622	72	0	1 (3,082)	0 (2,100,672,231)		35, 128, 954
Whole		71 30	40,320,071	1	+	0 3	1,000,000	33	47,094,071	12,000,022	12	17,700,301	(3,002)	(2,100,072,201)	43, 130	33, 120, 934
Universal Variable Variable universal Credit Other Total Group Life idual Annuities Fixed Indexed		00	0	0	,·	00	0	0	0	0	0	,0	Jο	0	0 .	
Variable		0	0	0	J1	00	0	0	0	0	0	0	<i>)</i> 0	0	0 .	
Variable universal		00	0	0	,	00	0	0	0		0	0	,0	0	0	
CreditOther		00	0	0	,	0 0	0	0	0	0	0		J	0	0	
Total Group Life idual Annuities Fixed		00	0	0	,	00	0	0	0	0	0	,0	J 0	0	0	
idual Annuities . Fixed . Indexed	(f)	00	0	0	·	00	0	0	0	0	0	0	<i>)</i> 0	0	0	
Fixed		0 0	0	0		0 0	0	0	0	0	0	0	, 0	0	0	
. Indexed		20 753	33.770.020	0		0 0	0	753	33.770.020	0	0		0	0	7,563	622.791
Variable with quarantees					,	00	0	318	34,432,460	0	4,987	918,414,357		230,939,457		
			75,736,139			00	0	831	75,736,139	0		73,389,991		166,751,304		4, 125, 030,
. Variable without guarantees					,	00	0	1,093	0	0		0	00 084	0	1,832	
. Life contingent payout Other			11,422,379	0		0	0 0	1,093	11,422,379				032		219	
. Total Individual Annuities	155,361,1	98 2,995	155,361,198	0		0 0	0	2,995	155, 361, 198	0	5,533	991,804,348		397,690,761		9,983,691,
p Annuities												1				
Fixed		0	0	0	, (0 0	0	0	0	0		0	/ 0	0	0	
. Variable with quarantees		00	0	0		0 0		0	0	0	0		J	0	0	
. Variable without guarantees		00	0	0	,	00	0	0	0	0	0	,0	J 0	0	0	
. Life contingent payout		00	0	0		00	0	0	0	0	0	0	<i>)</i> 0	0	0	
. Other Total Group Annuities	(f)	00	0	0	,	0 0	0	0	0	0		0	/ 0	0	0	
dent and Health		0 0		U	+	0 0	U	U	U	U	-		+		-	
. Comprehensive individual	(d)XXX	xxx	XXX	xxx	xxx	xxx	XXX	XXX	XXX	XXX		, C	ا ا	0	0	
. Comprehensive group		XXX	XXX	XXX	XXX	xxx	XXX	XXX	XXX	XXX	0	0) 0	0	0 .	
. Medicare Supplement		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		0	0	0	0	
. Vision only Dental only		XXX	XXXXXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	o		, n	0 n	n	
. Federal Employees Health Benefits Pla		XXX	XXX	XXX	XXX	xxx	XXX	xxx	XXX	XXX		,	J	0	0	
. Title XVIII Medicare		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0) 0	0	0 .	
. Title XIX Medicaid		XXX	XXXXXX	XXX	XXXXXX	XXX	XXX	XXX	XXX	XXX	0	0	/ 0		0	
. Credit A&H Disability income		XXX	XXX	XXX		XXX	XXX	XXX	XXXXXX	XXX	n		, n	0 n	u	
Long-term care		xxx	XXX	XXX		XXX	XXX	XXX	XXX	XXX		107,420)i	0	56	107
. Other health	(d)XXX	XXX	XXX	xxx	XXX	XXX	XXX	XXX	XXX	XXX	0	0	و	0	0	
. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	56	107,420		0 (4 700 004 470)	56	107
. TOTAL udes Group Credit Life Insurance Loans le	208,880,8	69 3,091	201,687,869	Urrent vear \$		0 Joans are	1,068,000	3,094	202,755,869	12,863,622	5,661	1,009,672,669	9 49	(1,702,981,470)) 113,089	45,112,753
porate Owned Life Insurance/BOLI: 1) Nun							Jacon Chair OU HIUHILI					L)				
posit-Type Contract Considerations NOT in		, Jordaniy Hullik		Λ				10 at 100ac DC	I NOI GREATER I	HAN 120 MONTHS F	piloi yeal \$.		, current year	Γֆ	0	

Individual Life - Other includes the following amounts related to Separate Account policies:	Column 1) \$
Group Life - Other includes the following amounts related to Separate Account policies:	Column 1) \$
3. Individual Annuities - Other includes the following amounts related to Separate Account policies:	Column 1) \$
4. Group Annuities - Other includes the following amounts related to Separate Account policies:	Column 1) \$

EXHIBIT OF LIFE INSURANCE

(\$000 Omitted for Amounts of Life Insurance)

				(\$000 Offlitted for Amounts of Life							
			ustrial		dinary	Credit Life (Grou	up and Individual)	Group Number of			10
		1	2	3	4	5 Number of Individual	6	Numi 7	per of 8	9	
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1.	In force end of prior year	0	0	52,208	37,211,866	0	0	0	0	0	37,211,86
2.	*	0	0	72		0	0	0	0	0	17,76
3.	· ·	0	0	0	0	0	0	0	0	0	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
4.	Revived during year	0	0	115	101,310	0	0	0	0	0	101,3
5.	Increased during year (net)	0	0	0	3	0	0	0	0	0	, , , , , , , , , , , , , , , , , , ,
6.	Subtotals, Lines 2 to 5	0	0	187		0	0	0	0	0	119,0
7.	Additions by dividends during year	XXX	0	XXX	20	XXX	0	XXX	XXX	0	
8.	Aggregate write-ins for increases	0	0	0	0	0	0	0	0	0	
9.	88 8	0	0	52,395	37,330,960	0	0	0	0	0	37,330,96
	Deductions during year:				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						,,.
10.	9,7	0	0	95	45,450	0	0	XXX	0	0	45 . 45
11.		0	0	0	,	0	0	XXX	0	0	, , ,
12.		0	0	0	0	0	0	XXX	0	0	
13.	,	0	0	18	5,017	0	0	0	0	0	5.0 ⁻¹
14.	1. 3	0	0	26		0	0	0	0	0	17.12
15.		0	0	3.058		0	0	0	0	0	2,123,39
16.		0		0	, .,	0	0	XXX	XXX	XXX	
17.		0		0	11.018	0	0	0	0	0	11.0
18.	` '	0		0	,	0	0	0	0	0	
19.		0	0	0	0	0	0	0	0	0	
	Totals (Lines 10 to 19)	0	0	3,197	2,202,005	0	0	0	0	0	2,202,00
	In force end of year (b) (Line 9 minus Line 20)	0				0	0	0	0	0	35,128,95
22	Reinsurance ceded end of year	XXX	0	XXX	34,593,747	XXX	0	XXX	XXX	0	
	Line 21 minus Line 22	XXX	0	XXX	535,208		(a) 0	XXX	XXX	0	535.20
	DETAILS OF WRITE-INS	7001		7001	300,200	7000	(α)	7001	7000		000,2
0801.											
0802.											
0803.											
0898.	page	0	0	0	0	0	0	0	0	0	
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)	0	0	0	0	0	0	0	0	0	
1901.											
1902.											
1903.											
	Summary of remaining write-ins for Line 19 from overflow page.	0	0	0	0	0	0	0	0	0	
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)	0	0	0	0	0	0	0	0	0	
Life, Ada a) Gro Fraterr b) Pai Ado	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19	0 g additions to certificat	es) number of certificate	s	0 , Amount \$	0	, ,		V	J	

EXHIBIT OF LIFE INSURANCE

(\$000 Omitted for Amounts of Life Insurance) (Continued)
ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Indu	strial	Ordinary		
		1	2	3	4	
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	
24.	Additions by dividends	XXX	0	XXX	414	
25.	Other paid-up insurance	0	0	11	92	
26	Debit ordinary insurance	xxx	xxx	0	0	

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

			uring Year in Line 2)	In Force End of Year (Included in Line 21)		
		1	2	3	4	
	Term Insurance Excluding Extended Term Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	
27.	Term policies - decreasing	0	0	0	0	
28.	Term policies - other	0	0	48,933	35,045,640	
29.	Other term insurance - decreasing	XXX	0	XXX	0	
30.	Other term insurance	XXX	0	XXX	0	
31.	Totals (Lines 27 to 30)	0	0	48,933	35,045,640	
	Reconciliation to Lines 2 and 21:					
32.	Term additions	XXX	0	XXX	6	
33.	Totals, extended term insurance	XXX	XXX	2	408	
34.	Totals, whole life and endowment	72	17,761	263	82,900	
35.	Totals (Lines 31 to 34)	72	17.761	49.198	35.128.954	

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued Du (Included	ıring Year in Line 2)	In Force End of Year (Included in Line 21)		
		1	2	3	4	
		Non-Participating	Participating	Non-Participating	Participating	
36	Industrial	0	0	0	0	
37.	Ordinary	17,761	0	35 , 128 , 134	820	
38.	Credit Life (Group and Individual)	0	0	0	0	
39.	Group	0	0	0	0	
40.	Totals (Lines 36 to 39)	17,761	0	35, 128, 134	820	

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	ADDITIONAL IN ORMATION OR	OILDII LII L AIID	011001 111001174110	-	
		Credi	it Life	Gro	oup
		1	2	3	4
		Number of Individual			
		Policies and Group			
		Certificates	Amount of Insurance	Number of Certificates	Amount of Insurance
41.	Amount of insurance included in Line 2 ceded to other companies	XXX	0	XXX	C
42.	Number in force end of year if the number under shared groups is counted				
	on a pro-rata basis	0	XXX	0	XXX
43.	Federal Employees' Group Life Insurance included in Line 21	0	0	0	l
44.	Servicemen's Group Life Insurance included in Line 21	0	0	0	l
45.	Group Permanent Insurance included in Line 21	0	0	0	(

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of	f additional accidental death benefits in force end of year under ordinary policies	50

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

	27.0.0 0. 0.12002.0.000 0. 0.000000.0.12
47.	State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on
	wife and children under Family, Parent and Children, etc., policies and riders included above.
	47.1
	47.2

POLICIES WITH DISABILITY PROVISIONS

	TO DESCRIPTION OF THE PROPERTY													
			Industrial		Ordinary		Credit		Group					
		1	2	3	4	5	6	7	8					
								Number of						
		Number of		Number of		Number of		Certifi-	Amount of Ins					
	Disability Provisions	Policies	Amount of Insurance	Policies	Amount of Insurance	Policies	Amount of Insurance	cates	rance					
48.	Waiver of Premium	0	0	7,355	4,284,172,668	0	0	0	0					
49.	Disability Income	0	0	0	0	0	0	0	0					
50.	Extended Benefits	0	0	XXX	XXX	0	0	0	0					
51.	Other	. 0	0	0	0	0	0	0	0					
52.	Total	0	(a) 0	7,355	(a) 4,284,172,668	0	(a) 0	0	(a) 0					

⁽a) See the Annual Audited Financial Reports section of the annual statement instructions

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

SUPPLEMEN	ITARY	CONT	TRACTS	3

		Ordi	nary	Group		
		1	2	3	4	
		Involving Life	Not Involving Life	Involving Life	Not Involving Life	
		Contingencies	Contingencies	Contingencies	Contingencies	
1.	In force end of prior year	745	229	0	0	
2.	Issued during year	155	21	0	0	
3.	Reinsurance assumed	0	0	0	0	
4.	Increased during year (net)	(5)	(23)	0	0	
5.	Total (Lines 1 to 4)	895	227	0	0	
	Deductions during year:					
6.	Decreased (net)	37	23	0	0	
7.	Reinsurance ceded	0	0	0	0	
8.	Totals (Lines 6 and 7)		23	0	0	
9.	In force end of year (line 5 minus line 8)	858	204	0	0	
10.	Amount on deposit	0		0	(a)0	
11.	Income now payable	0	0	0	0	
12.	Amount of income payable	(a) 8,952,648	(a) 2,728,069	(a) 0	(a) 0	

ANNUITIES

	ANNUTTES												
		Ordi	nary	Gr	oup								
		1	2	3	4								
		Immediate	Deferred	Contracts	Certificates								
1.	In force end of prior year	1,022	60,896	0	0								
2.	Issued during year	45	5,312	0	0								
3.	Reinsurance assumed	0	0	0	0								
4.	Increased during year (net)	. 3	(3)	0	0								
5.	Totals (Lines 1 to 4)		66,205	0	0								
	Deductions during year:												
6.	Decreased (net)	61	4,399	0	0								
7.	Reinsurance ceded		0	0	0								
8.	Totals (Lines 6 and 7)		4,399	0	0								
9.	In force end of year (line 5 minus line 8)		61,806	0	0								
	Income now payable:	,	,										
10.	Amount of income payable	(a) 12,101,587	XXX	XXX	(a) 0								
	Deferred fully paid:	, , ,			(-7								
11.	Account balance	XXX	(a) 594,382,003	XXX	(a) 0								
	Deferred not fully paid:				3-7								
12.	Account balance	XXX	(a) 9,391,205,660	XXX	(a) 0								

ACCIDENT AND HEALTH INSURANCE

		Gro	oup	Cre	edit	Ot	her
		1	2	3	4	5	6
		Certificates	Premiums in Force	Policies	Premiums in Force	Policies	Premiums in Force
1.	In force end of prior year	0	0	0	0	0	0
2.	Issued during year	0	0	0	0	0	0
3.	Reinsurance assumed	0	0	0	0	0	0
4.	Increased during year (net)	0	XXX	0	XXX	0	XXX
5.	Totals (Lines 1 to 4)	0	XXX	0	XXX	0	XXX
	Deductions during year:						
6.	Conversions	0	XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	0	XXX	0	XXX	0	XXX
8.	Reinsurance ceded	0	XXX	0	XXX	0	XXX
9.	Totals (Lines 6 to 8)	0	XXX	0	XXX	0	XXX
10.	In force end of year (line 5						
	minus line 9)	0	(a) 0	0	(a) 0	0	(a) 0

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1	2
			Dividend
		Deposit Funds	Accumulations
		Contracts	Contracts
1.	In force end of prior year	0	0
2.	Issued during year	0	0
3.	Reinsurance assumed	0	0
4.	Increased during year (net)	0	0
5.	Totals (Lines 1 to 4)	0	0
	Deductions During Year:		
6.	Decreased (net)	0	0
7.	Reinsurance ceded	0	0
8.	Totals (Lines 6 and 7)	0	0
9.	In force end of year (line 5 minus line 8)	. 0	0
10.	Amount of account balance	(a) 0	(a) 0

⁽a) See the Annual Audited Financial Reports section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	3,650,414
2.	Current year's realized pre-tax capital gains/(losses) of \$	(1,730,331)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	(875,782)
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	1,044,301
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	593,976
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	450,325

AMORTIZATION

	-	1	2	3	4
	Year of Amortization	Reserve as of December 31, Prior Year	Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2023	1,161,209	(481,092)	(86,141)	593,976
2.	2024	796,429	(252,851)	(323,211)	220,367
3.	2025	431,761	(232,804)	(168,867)	30,090
4.	2026	203,913	(180,875)	(71,764)	(48,726)
5.	2027	73, 151	(127,993)	(13,950)	(68,792)
6.	2028	22,532	(72,337)	6,864	(42,941)
7.	2029	(34,998)	(41,065)	26,805	(49,258)
8.	2030	(110,540)	(35,641)	56,141	(90,040)
9.	2031	(100, 181)	(30,079)	51,647	(78,613)
10.	2032	(14,018)	(23,924)	17,221	(20,721)
11.	2033	33,361	(17,648)	(2,273)	13,440
12.	2034	28,048	(14,644)	(479)	12,925
13.	2035	18,932	(15,343)	3,605	7,194
14.	2036	19,116	(16,061)	3,600	6,655
15.	2037	45,211	(16,422)	(6,482)	22,307
16.	2038	88,259	(17,483)	(23,370)	47,406
17.	2039	132,271	(17,836)	(41,070)	73,365
18.	2040	179, 186	(18,518)	(59,912)	100,756
19.	2041	205,734	(19,554)	(72, 139)	114,041
20.	2042	184,087	(20,240)	(66,026)	97,821
21.	2043	149,537	(20,920)	(54,950)	73,667
22.	2044	120,453	(19,177)	(45,344)	55,932
23.	2045	78,888	(15,706)	(30,810)	32,372
24.	2046	35,212	(11, 181)	(14,403)	9,628
25.	2047	5,452	(7,019)	(2,148)	(3,715)
26.	2048	(14,627)	(2,843)	6,057	(11,413)
27.	2049	(29,656)	(379)	12,032	(18,003)
28.	2050	(31,784)	(301)	12,833	(19,252)
29.	2051	(20,344)	(217)	8,215	(12,346)
30.	2052	(6, 181)	(132)	2,522	(3,791)
31.	2053 and Later	0	(46)	15	(31)
32.	Total (Lines 1 to 31)	3,650,413	(1,730,331)	(875,782)	1,044,300

ASSET VALUATION RESERVE

			Default Component			Equity Component		
		1	2	3	4	5 Real Estate and	6	7
		Other Than Mortgage Loans	Mortgage Loans	Total (Cols. 1 + 2)	Common Stock	Other Invested Assets	Total (Cols. 4 + 5)	Total Amount (Cols. 3 + 6)
1.	Reserve as of December 31, prior year	32,039,827	12,551,916	44,591,743	22,760	798,334	821,094	45,412,837
2.	Realized capital gains/(losses) net of taxes - General Account	(105,207)	0	(105,207)	0	0	0	(105,207)
3.	Realized capital gains/(losses) net of taxes - Separate Accounts	(4,115,849)	0	(4,115,849)	0	0	0	(4,115,849)
4.	Unrealized capital gains/(losses) net of deferred taxes - General Account	(9,466,645)	181,763	(9,284,882)	0	227,589	227,589	(9,057,293)
5.	Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	26,277	0	26,277	0	0	0	26,277
6.	Capital gains credited/(losses charged) to contract benefits, payments or reserves	0	0	0	0	0	0	0
7.	Basic contribution	9,795,167	3,992,411	13,787,578	0	12,666	12,666	13,800,244
8.	Accumulated balances (Lines 1 through 5 - 6 + 7)	28,173,570	16,726,090	44,899,660	22,760	1,038,589	1,061,349	45,961,009
9.	Maximum reserve	47,960,027	16,127,272	64,087,299	113,801	2,256,599	2,370,400	66,457,698
10.	Reserve objective	27,868,653	12,380,595	40,249,248	113,801	2,213,534	2,327,335	42,576,583
11.	20% of (Line 10 - Line 8)	(60,983)	(869,099)	(930,083)	18,208	234,989	253, 197	(676,885)
12.	Balance before transfers (Lines 8 + 11)	28 , 112 , 587	15,856,991	43,969,578	40,968	1,273,578	1,314,546	45,284,124
13.	Transfers	0	0	0	0	0	0	0
14.	Voluntary contribution	0	0	0	0	0	0	0
15.	Adjustment down to maximum/up to zero	. 0	0	0	0	0	0	0
16.	Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	28,112,587	15,856,991	43,969,578	40,968	1,273,578	1,314,546	45,284,124

ASSET VALUATION RESERVE BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS DEFAULT COMPONENT

	DELAGEL CONFONENT											
			1	2	3	4	Basic (Contribution	Reserv	e Objective	Maximu	um Reserve
						Balance for	5	6	7	8	9	10
Line	NAIC			Reclassify		AVR Reserve						
Num-	Desig-	5	Book/Adjusted	Related Party	Add Third Party	Calculations		Amount		Amount		Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	186, 108, 535	XXX	XXX	186, 108, 535	0.0000	0	0.0000	0	0.0000	0
2.1	1	NAIC Designation Category 1.A	366,452,725	XXX	XXX	366,452,725	0.0002	73,291	0.0007	256,517	0.0013	476,389
2.2	1	NAIC Designation Category 1.B	36,208,938	XXX	XXX		0.0004	14,484	0.0011	39,830	0.0023	83,281
2.3	1	NAIC Designation Category 1.C	48,316,206	XXX	XXX	48,316,206	0.0006	28,990	0.0018	86,969	0.0035	169, 107
2.4	1	NAIC Designation Category 1.D		XXX	XXX	70,011,434	0.0007	49,008	0.0022	154,025	0.0044	308,050
2.5	1		74,580,120	XXX	XXX	74,580,120	0.0009	67 , 122	0.0027	201,366	0.0055	410, 191
2.6	1	NAIC Designation Category 1.F	218,367,217	XXX	XXX	218,367,217	0.0011	240,204	0.0034	742,449	0.0068	1,484,897
2.7	1	NAIC Designation Category 1.G	245,277,298	XXX	XXX	245,277,298	0.0014	343,388	0.0042	1,030,165	0.0085	2,084,857
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	1,059,213,938	XXX	XXX	1,059,213,938	XXX	816,486	XXX	2,511,321	XXX	5,016,771
3.1	2	NAIC Designation Category 2.A	208,471,199	XXX	XXX	208,471,199	0.0021	437,790	0.0063	1,313,369	0.0105	2,188,948
3.2	2	NAIC Designation Category 2.B	256,250,118	XXX	XXX	256,250,118	0.0025	640,625	0.0076	1,947,501	0.0127	3,254,376
3.3	2	NAIC Designation Category 2.C		XXX	XXX	52,844,975	0.0036	190,242	0.0108	570,726	0.0180	951,210
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	517,566,292	XXX	XXX	517,566,292	XXX	1,268,657	XXX	3,831,595	XXX	6,394,534
4.1	3	NAIC Designation Category 3.A	5,959,136	XXX	XXX	5,959,136	0.0069	41,118	0.0183	109,052	0.0262	156, 129
4.2	3	· · · · · ·		XXX	XXX	4.860.277	0.0099	48 . 117	0.0264	128,311	0.0377	183,232
4.3	3	NAIC Designation Category 3.C	7,834,729	XXX	XXX	7,834,729	0.0131	102,635	0.0350	274,216	0.0500	391,736
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	18.654.142	XXX	XXX	18.654.142	XXX	191.870	XXX	511,579	XXX	731,098
5.1	4	NAIC Designation Category 4.A	6,148,298	XXX	XXX	6,148,298	0.0184	113,129	0.0430	264,377	0.0615	378, 120
5.2	4	NAIC Designation Category 4.B		XXX	XXX	5,301,459	0.0238	126,175	0.0555	294,231	0.0793	
5.3	4	NAIC Designation Category 4.C	40.000	XXX	XXX	40.000	0.0310	1.240	0.0724	2.896	0.1034	4 . 136
5.4	•	Subtotal NAIC 4 (5.1+5.2+5.3)	11,489,757	XXX	XXX	11,489,757	XXX	240,543	XXX	561,504	XXX	802,662
6.1	5	NAIC Designation Category 5.A	0	XXX	XXX	0	0.0472	0	0.0846	001,001	0.1410	002,002
6.2	5	NAIC Designation Category 5.B		XXX	XXX	324,000	0.0663	21,481	0.1188		0.1980	64.152
6.3	5	NAIC Designation Category 5.C	2,700,931	XXX	XXX	2,700,931	0.0836		0.1498	404.599	0.2496	674, 152
6.4	0	Subtotal NAIC 5 (6.1+6.2+6.3)	3.024.931	XXX	XXX	3.024.931	XXX	247.279	XXX	443.091	XXX	738.304
7.	6	NAIC 6	0	XXX	XXX	0,024,301	0.0000	247,273	0.2370	140,001 0	0.2370	700,004
8.	U	Total Unrated Multi-class Securities Acquired by Conversion .	0	XXX	XXX	Λ	XXX	n	XXX		XXX	۱ ۱
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	1,796,057,595	XXX	XXX	1,796,057,595	XXX	2,764,835	XXX	7.859.089	XXX	13,683,369
9.			1,780,007,080	XXX	***	1,730,007,030	^^^	2,704,000	***	1,009,009	^^^	13,003,309
40	4	PREFERRED STOCKS	0	VVV	XXX	0	0.005	0	0.0016	٥	0.0033	0
10. 11.	1 2	Highest Quality		XXX	XXX		0.003	u	0.0016	U	0.0106	
	2	Medium Quality	0	XXX	XXX	0	0.0021	0	0.0064		0.0376	
12.	3	,	U	XXX	XXXXXX		0.0245	0	0.0263		0.0376	
13.	4	Low Quality	3.276.084			3,276,084	0.0245	206,393	0.0572	369,542	0.0817	615,904
14.	5	Lower Quality	-, ,	XXX	XXX	3,2/0,084	0.0630	200,393				013,904
15.	6	In or Near Default	0	XXX	XXX	0		0	0.2370	0	0.2370	0
16.		Affiliated Life with AVR	0	XXX	XXX	0 070 001	0.0000	0	0.0000	0	0.0000	0
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	3,276,084	XXX	XXX	3,276,084	XXX	206,393	XXX	369,542	XXX	615,904

ASSET VALUATION RESERVE (Continued) BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS DEFAULT COMPONENT

			1	2	3	4	Basic (Contribution	Reserv	re Objective	Maximu	ım Reserve
	NAIC Desig- nation	Description	Book/Adjusted Carrying Value	Reclassify Related Party	Add Third Party	Balance for AVR Reserve Calculations	5	6 Amount	7	8 Amount	9	10 Amount
ber	nation	SHORT-TERM BONDS	Carrying value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
40			0	2007	2007	0	0.000	0	0.0000	0	0.000	0
18.		Exempt Obligations	0	XXX	XXXXXX		0.000		0.0007	0	0.0013	 0
19.1		NAIC Designation Category 1.A	0 0	XXX	XXX		0.0002		0.0007	0	0.0013	 0
19.2 19.3		NAIC Designation Category 1.B		XXX	XXX		0.004		0.0011	0	0.0025	٥٥
19.3		NAIC Designation Category 1.D	0	XXX	XXX	Λ	0.0007		0.0018	0	0.0033	٥٠
19.4		NAIC Designation Category 1.E		XXX	XXX	Λ	0.0007	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	0.0022	0 n	0.0055	0۰۰۰
19.5		NAIC Designation Category 1.F		XXX	XXX	Λ	0.0003	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	0.0027	0 n	0.0068	0۰۰۰
19.0				XXX	XXX	Λ	0.0014		0.0042		0.0085	0
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	Λ	XXX	XXX	Λ	XXX	Λ	XXX		XXX	<u>۰۰۰۰۰۰</u>
20.1		NAIC Designation Category 2.A	0	XXX	XXX	0	0.0021	0	0.0063	0	0.0105	0
20.1			0 [XXX	XXX	Λ	0.0021	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	0.0076	0 n	0.0103	0۰۰۰
20.2			0	XXX	XXX	Λ	0.0025		0.0108		0.0180	0
20.3		Subtotal NAIC 2 (20.1+20.2+20.3)	0 .	XXX	XXX	Λ	XXX	Λ	XXX	0	XXX	<u>۰۰۰۰۰۰</u>
21.1			0 .	XXX	XXX	0	0.0069	0	0.0183	0	0.0262	0
21.1		NAIC Designation Category 3.B	0	XXX	XXX	Λ	0.0099	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	0.0264	0 n	0.0202	0۰۰۰
21.2			0	XXX	XXX	n	0.0131		0.0350		0.0500	۰۱ ۱
21.3		Subtotal NAIC 3 (21.1+21.2+21.3)	Λ	XXX	XXX	0	XXX		XXX		XXX	٥
21.4			0 .	XXX	XXX	0	0.0184	0	0.0430	0	0.0615	0
22.1			0 .	XXX	XXX	Λ	0.0238		0.0430	0	0.0793	٥٠
22.2				XXX	XXX	Λ	0.0238	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	0.0724	0 n	0.1034	0۰۰۰
22.3		Subtotal NAIC 4 (22.1+22.2+22.3)	0	XXX	XXX	Λ	XXX	0	XXX	0	XXX	٥٥
		` '		XXX	XXX	0	0.0472	0	0.0846	0	0.1410	0
23.1 23.2				XXX	XXX		0.0472		0.1188	0	0.1410	٠٠
_		NAIC Designation Category 5.B	0 .	XXX	XXXXXX		0.0836		0.1188	0	0.1980	٠٠
23.3						0		0		0		
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)	0	XXX	XXX	0	XXX 0.0000	0	XXX 0.2370	0	XXX 0.2370	0
24.		NAIC 6	0 .	XXX	XXX	0		0		0		0
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	U	XXX	XXX	U	XXX	0	XXX	U	XXX	U
		DERIVATIVE INSTRUMENTS	0				0.0005	•	0.0040		0.0000	•
26.			0 .	XXX	XXX		0.0005	0	0.0016	0	0.0033	
27.		Highest Quality	139,687	XXX	XXX	139,687	0.0005		0.0016	223	0.0033	461
28.		High Quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
29.	-		0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
30.		Low Quality	0	XXX	XXX	0	0.0245	0	0.0572 0.1128	0	0.0817 0.1880	0
31.		Lower Quality	0	XXX	XXX	0		0		0		0
32.	-	In or Near Default	100 007	XXX	XXX	100 007	0.0000	0	0.2370	0	0.2370	0
33.		Total Derivative Instruments	139,687	XXX	XXX	139,687	XXX	70	XXX	223	XXX	461
34.		Total (Lines 9 + 17 + 25 + 33)	1,799,473,366	XXX	XXX	1,799,473,366	XXX	2,971,298	XXX	8,228,855	XXX	14,299,734

ASSET VALUATION RESERVE (Continued) BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS DEFAULT COMPONENT

	DEI AGET COMPONENT												
			1	2	3	4	Basic (Contribution	Reserve	Objective	Maximu	m Reserve	
Line Num-	NAIC Desig-		Book/Adjusted	Reclassify Related Party	Add Third Party	Balance for AVR Reserve Calculations	5	6 Amount	7	8 Amount	9	10 Amount	
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)	
DCI	nation	MORTGAGE LOANS	Oditying value	Liteambrances	Litearibrances	(COIS. 1 + 2 + 3)	i actoi	(0015.4 x 3)	i actor	(COIS. 4 X I)	i actoi	(COIS. 4 X 9)	
		In Good Standing:											
35.		Farm Mortgages - CM1 - Highest Quality	44 .853 .241	0	XXX	44.853.241	0.0011	49.339	0.0057	255.663	0.0074	331.914	
36.		Farm Mortgages - CM2 - High Quality	1.362.793			1.362.793	0.0040	5.451	0.0114	15.536	0.0149	20.306	
37.		Farm Mortgages - CM3 - Medium Quality	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0	
38.		Farm Mortgages - CM4 - Low Medium Quality	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0	
39.		Farm Mortgages - CM5 - Low Quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0	
40.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0	
41.		Residential Mortgages - All Other	0	0	XXX	0	0.0015	0	0.0034	0	0.0046	0	
42.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	104,949,032	0	XXX		0.0011	115,444	0.0057	598,209	0.0074	776,623	
44.		Commercial Mortgages - All Other - CM2 - High Quality	62,649,543	0	XXX	62,649,543	0.0040	250,598	0.0114	714,205	0.0149	933,478	
45.		Commercial Mortgages - All Other - CM3 - Medium Quality .	14,414,402	0	XXX	14,414,402	0.0069	99,459	0.0200	288 ,288	0.0257	370,450	
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	0	0	XXX	0	0.0120	0	0.0343	0	.0.0428	0	
47.		Commercial Mortgages - All Other - CM5 - Low Quality	0	٥٠	XXX	0	0.0120	0	0.0486		0 0628	۰	
47.		Overdue, Not in Process:		0			0.0103	0	0.0400		0.0020		
48.		Farm Mortgages	0	0	VVV	0	0 0480	0	0.0868	0	0 1371	0	
49.		Residential Mortgages - Insured or Guaranteed	0	٥		0	0.0006		0.0014	0	0.0023	0	
50.		Residential Mortgages - All Other	0		YYY	0	0.0029		0.0066	0	0.0103	0	
51.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0026	0	0.0014	0	0.0023	0	
52.		Commercial Mortgages - All Other	0	0	XXX	0	0.0480	0	0 0868	0	0.1371	0	
02.		In Process of Foreclosure:											
53.		Farm Mortgages	0	0	XXX	0	0.000	0	0.1942	0	0.1942	0	
54.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0	
55.		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0149	0	0.0149	0	
56.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0	
57.		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	228,229,011	0		228,229,011	XXX	520,291	XXX	1,871,902	XXX	2,432,771	
59.		Schedule DA Mortgages	0	0	XXX	0	0.0034	0	0.0114	0	0.0149	0	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	228,229,011	0	XXX	228,229,011	XXX	520,291	XXX	1,871,902	XXX	2,432,771	

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS EQUITY AND OTHER INVESTED ASSET COMPONENT

_			LGOIII			1 = 2 / 100						
			1	2	3	4		Contribution	Reserve	Objective	Maximu	ım Reserve
						Balance for	5	6	7	8	9	10
Line	NAIC			Reclassify		AVR Reserve						
Num-			Book/Adjusted	Related Party	Add Third Party	Calculations		Amount		Amount		Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public		XXX	XXX	0	0.0000	0		0	0.1580 (a)	0
2.		Unaffiliated - Private	0	XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
3.		Federal Home Loan Bank		XXX	XXX	0	0.000	0	0.0061	0	0.0097	0
4.		Affiliated - Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations	0	0	0	0	XXX	0		0	XXX	0
6.		Fixed Income - Highest Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
7.		Fixed Income - High Quality	0	0	0	0	XXX	0		0	XXX	0
8.		Fixed Income - Medium Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
9.		Fixed Income - Low Quality	0	0	0	0	XXX	0		0		0
10.		Fixed Income - Lower Quality	0	0	0	0	XXX	0		0		0
11.		Fixed Income - In/Near Default	0	0	0	0	XXX	0		0	XXX	0
12.		Unaffiliated Common Stock - Public			0	0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
13.		Unaffiliated Common Stock - Private	0		0	0	0.0000	0	0.1945	0	0.1945	0
14.		Real Estate	0	0	0	0	0.0000 (b)	0		0		0
15.		Affiliated - Certain Other (See SVO Purposes and Procedures		0			(D)	0	0.0000 (b)		0.0000 (b)	
13.		Manual)	0	XXX	XXX	0	0.000	0	0 . 1580	0	0.1580	0
16.		Affiliated - All Other	0	XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
17.		Total Common Stock (Sum of Lines 1 through 16)	0	0		0	XXX	0	XXX	0		0
17.		REAL ESTATE	•	· ·	0	0	, , , , , , , , , , , , , , , , , , ,	V	XXX		XXX	•
18.		Home Office Property (General Account only)	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
19.		Investment Properties	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	0	۰	Λ	0.000		0.0912	٥	0.0912	۰
_			0				0.0000	0	0.1337		0.1337	
20.		· ·	0	0	0	0		0		0		0
21.		Total Real Estate (Sum of Lines 18 through 20)	U	Ü	U	U	XXX	U	XXX	0	XXX	U
		OTHER INVESTED ASSETS										
		INVESTMENTS WITH THE UNDERLYING										
		CHARACTERISTICS OF BONDS					2 2222		0.0000	•	0.0000	
22.		Exempt Obligations	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
23.	1	Highest Quality			XXX	0	0.0005	0	0.0016	0	0.0033	0
24.	2	High Quality			XXX	0 .	0.0021	0	0.0064	0	0.0106	0
25.	3	Medium Quality				0 .	0.0099	0	0.0263	0	0.0376	0
26.	4	Low Quality			XXX	0 .	0.0245	0	0.0572	0	0.0817	0
27.	5	Lower Quality	0	XXX	XXX	0 .	0.0630	0	0.1128	0	0.1880	0
28.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0

ASSET VALUATION RESERVE (Continued) BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS EQUITY AND OTHER INVESTED ASSET COMPONENT

			LQUIII	AND OIL		ILD ASS							
			1	2	3	4	Basic (Contribution	Reserv	re Objective	Maximu	m Reserve	
						Balance for	5	6	7	8	9	10	
Line				Reclassify		AVR Reserve							
Num-	Desig-		Book/Adjusted	Related Party	Add Third Party	Calculations		Amount		Amount		Amount	
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)	
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS											
		OF PREFERRED STOCKS	40, 407, 000			40 407 000	2 2225	0.744	0 0040	04 404	0.0000	04.040	
30.	1	Highest Quality	19,487,890	XXX	XXX	19,487,890	0.0005	9,744	0.0016	31,181	0.0033	64,310	
31.	2	High Quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0	
32.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0	
33.	4		0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0	
34.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0	
35.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0	
36.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30	19,487,890	VAA/	2007	19,487,890	2007	9,744	V0.07	01 101	2007	64,310	
		through 36) INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS	19,467,690	XXX	XXX	19,467,690	XXX	9,744	XXX	31,181	XXX	04,310	
		OF MORTGAGE LOANS											
		In Good Standing Affiliated:	0	0	2004	0	0.0044	0	0.0057	0	0.0074	0	
38.		Mortgages - CM1 - Highest Quality		0	XXX	0	0.0011	0		0		0	
39.		Mortgages - CM2 - High Quality	0	0	XXX	0	0.0040	0	0.0114 0.0200	0	0.0149 . 0.0257	0	
40.		Mortgages - CM3 - Medium Quality			XXX	0	0.0120	0	0.0200			0	
41.		Mortgages - CM4 - Low Medium Quality			XXX	0	0.0120	0	0.0343		0.0428	0	
42.		Mortgages - CM5 - Low Quality	0	0	XXX	0		0		0	0.0628	0	
43.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007		0.0011 .	0	
44.		Residential Mortgages - All Other		XXX	XXX	0	0.0015	0	0.0034			0	
45.		Commercial Mortgages - Insured or Guaranteed		0	XXX		0.0003		0.0007		0.0011	0	
40		Overdue, Not in Process Affiliated: Farm Mortgages	0	0	xxx	0	0.0480	٥	0.0868	0	0.1371	0	
46. 47.		Residential Mortgages - Insured or Guaranteed	0	0	XXXXXX		0.0480		0.0014		0.0023		
			0	0	XXX		0.0029		0.0014		0.0103		
48. 49.		Residential Mortgages - All Other		٥	XXXXXX		0.0029		0.0014		0.0023		
50.		Commercial Mortgages - All Other		٥	XXX		0.0480		0.0868		0.1371		
50.		In Process of Foreclosure Affiliated:					0.0400		0.000				
51.		Farm Mortgages	0	0	XXX	٥	0.0000	٥	0 . 1942	0	0.1942	0	
52.		Residential Mortgages - Insured or Guaranteed		٥	XXX	o	0.0000	o	0.0046		0.0046	0 n	
53.		Residential Mortgages - All Other		٥	XXX		0.0000	Λ	0.0149		0.0149	۸	
54.		Commercial Mortgages - Insured or Guaranteed		٥	XXX	n	0.0000	n	0.0046	0	0.0046		
55.		Commercial Mortgages - All Other		٥	XXX	n	0.0000	0	0.1942		0.1942		
56.		Total Affiliated (Sum of Lines 38 through 55)		<u> </u>	XXX	0	XXX	0	XXX	0	XXX	0	
57.		Unaffiliated - In Good Standing With Covenants	0	0	XXX	0	0.0000 (c)	0	0.0000 (c)	0	0.0000 (c) .	0	
58.		Unaffiliated - In Good Standing Defeased With Government	u	0			0.0000 (C)		0.0000 (C)		0.0000 (C)		
56.		Securities	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0	
59.		Unaffiliated - In Good Standing Primarily Senior		٥	XXX	0	0.0040	n	0.0114	n	0.0149	0	
60.		Unaffiliated - In Good Standing All Other			XXX	n	0.0040	n	0.0200		0.0143	n	
61.		Unaffiliated - Overdue. Not in Process		٥	XXX	0	0.0480	n	0.0268	n	0.1371	n	
62.		Unaffiliated - In Process of Foreclosure	0	Λ	XXX	0	0.0000	n	0.1942	0	0.1942	n	
63.		Total Unaffiliated (Sum of Lines 57 through 62)	0	0	XXX	0	XXX	0	XXX	0	XXX	0	
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	0	<u> </u>	XXX	0	XXX	0	XXX	0	XXX	0	
04.		Trotal with Mortgage Loan Characteristics (Lines 56 + 65)	U	U		U	^^^	U	^^^	U	^^^	U	

ASSET VALUATION RESERVE (Continued) BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS EQUITY AND OTHER INVESTED ASSET COMPONENT

				· · · · · · · · · · · · · · · · · · ·		/ 100.		·· • · · · · · · · · ·				
			1	2	3	4		Contribution	Reserv	ve Objective		um Reserve
1				5		Balance for	5	6	7	8	9	10
Line	NAIC		Deat (A.P. atad	Reclassify	AddTicalDed	AVR Reserve		A		A		A
Num-	Desig-	Description	Book/Adjusted	Related Party	Add Third Party	Calculations	Footor	Amount	Factor	Amount	Footor	Amount
ber	nation	Description INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		OF COMMON STOCK										
05		Unaffiliated Public	•	2007	2004		0.0000	0	0.4500 ()		0.4500 ()	
65.			0	XXX	XXX	0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
66.		Unaffiliated Private	0	XXX	XXX	0	0.0000	0	0.1945	0	0.1945 0.0000	0
67. 68.		Affiliated Certain Other (See SVO Purposes & Procedures	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	U
68.		l a a company and a company and a company and a company and a company and a company and a company and a company	٥	XXX	XXX	0	0.0000	0	0 . 1580	0	0 . 1580	
69.		Manual) Affiliated Other - All Other	0	XXX	XXX	Λ	0.0000		0. 1945		0. 1945	٠٠٠٠
70.		Total with Common Stock Characteristics (Sum of Lines 65	U	***	^^^	0	0.0000	U	0.1843	U	0.1843	
70.		through 69)	0	XXX	XXX	0	xxx	0	XXX	0	XXX	0
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS	•	///X	XXX	0	////	Ů	7///	•	XXX	
		OF REAL ESTATE										•
71.		Home Office Property (General Account only)	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
71. 72.		Investment Properties	0	0	0	6,938,807	0.0000		0.0912	632.819	0.0912	632.819
72. 73		Properties Acquired in Satisfaction of Debt		0	0		0.0000		0.1337		0.1337	032,819
-		Total with Real Estate Characteristics (Sum of Lines 71 through	U	U	U	U	0.0000	U	0.1337	U	0.1337	<u> </u>
74.		73)	6.938.807	0	0	6,938,807	xxx	0	XXX	632.819	XXX	632.819
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS	0,300,007	0	U	0,900,007	^^^	U	***	002,010		002,010
75.		Guaranteed Federal Low Income Housing Tax Credit	0	0	0	0	0.0003	0	0.006	0	0.0010	Λ.
76.		Non-guaranteed Federal Low Income Housing Tax Credit	0	0	0	0	0.0063		0.0120		0.0190	٠٠
77.		Guaranteed State Low Income Housing Tax Credit	0	٥	Λ	0	0.0003	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	0.0006	0	0.0190	٠٠
78.		Non-quaranteed State Low Income Housing Tax Credit	0	0	Λ	0	0.0063	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	0.0120	0	0.010	٥
70. 79.		All Other Low Income Housing Tax Credit	0	0		0	0.0273	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	0.0600	0	0.0975	۰۰۰
80.		Total LIHTC (Sum of Lines 75 through 79)	0	0	0	0	XXX	0	XXX	0	XXX	0
00.		RESIDUAL TRANCHES OR INTERESTS	U	U	U	U	***	U		U		
81.		Fixed Income Instruments - Unaffiliated	0	XXX	XXX	0	0.0000	0	0 . 1580	0	0 . 1580	
82.		Fixed Income Instruments - Affiliated		XXX	XXX	0	0.0000		0. 1580	0	0. 1580	
83.		Common Stock - Unaffiliated	0	XXX	XXX		0.0000		0. 1580	0	0. 1580	
84.		Common Stock - Affiliated	0	XXX	XXX	0	0.0000		0. 1580		0. 1580	٠٠٠٠
85.		Preferred Stock - Unaffiliated	0	XXX	XXX		0.000		0. 1580	0	0. 1580	
86.		Preferred Stock - Affiliated	0	XXX	XXX	0	0.000		0. 1580		0. 1580	٠٠٠٠
87.		Real Estate - Unaffiliated	0	0		0	0.000		0. 1580		0. 1580	٠٠٠٠
88.		Real Estate - Affiliated		0	0	0	0.000		0. 1580		0. 1580	٠٠
89.		Mortgage Loans - Unaffiliated		XXX	XXX		0.0000	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	0. 1580	0	0. 1580	٠٠
90.		Mortgage Loans - Offiliated		XXX	XXX	0	0.000		0. 1580	0	0. 1580	٠٠
91.		Other - Unaffiliated	9.748.003	XXX	XXX	9.748.003	0.000		0. 1580	1.540.184	0. 1580	1.540.184
92.		Other - Affiliated	9,740,003	XXX	XXX	9,740,003	0.0000		0.1580	1,540,164	0.1580	1,040,104
93.		Total Residual Tranches or Interests (Sum of Lines 81 through	U	***		U	0.0000	U	0.1360	U	0.1360	
95.		92)	9.748.003	0	0	9,748,003	xxx	0	XXX	1,540,184	XXX	1.540.184
		ALL OTHER INVESTMENTS	0,7.10,000			0,1.10,000	7001		7001	1,010,101	7001	.,0.0,101
94.			0	XXX	0	0	0.0000	0	0.0042	0	0.0042	0
95.		NAIC 2 Working Capital Finance Investments		XXX	0	0	0.0000	0	0.0137	0	0.0137	0
96.		Other Invested Assets - Schedule BA		XXX	0	0	0.0000	0	0 . 1580	0	0 . 1580	0
97.		Other Short-Term Invested Assets - Schedule DA	0	XXX	0	0	0.0000	0	0.1580	0	0.1580	0
98.		Total All Other (Sum of Lines 94, 95, 96 and 97)	0		0		XXX	0	XXX	0	XXX	0
99.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines	•	7001		<u> </u>	7001		7001		,,,,,	
]		29, 37, 64, 70, 74, 80, 93 and 98)	36, 174, 700	0	0	36, 174, 700	XXX	9,744	XXX	2,204,184	XXX	2,237,314
		manu's weighted everage partfelie hete (Minimum, 1015, Mavim				,,		-,		_,,,		=,=3:,0::

⁽a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).

⁽b) Determined using the same factors and breakdowns used for directly owned real estate.

⁽c) This will be the factor associated with the risk category determined in the company generated worksheet.

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1	2	3	4	5	6	7	8	9
				NAIC Designation or Other Description of Asset		AVR	AVR	AVR
RSAT Number	Type	CUSIP	Description of Asset(s)	Other Description of Asset	Value of Asset	Basic Contribution	Reserve Objective	Maximum Reserve
					• • • • • • • • • • • • • • • • • • • •			
0599999 - Total								

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

	all claims for	<u>death loss</u>	es and all other cont		December 31 of curr	
1 2	3	4	5	6	7	8
	State of	Year of				
	Residence	Claim for			Amount Resisted	
Contract Clair	n of	Death or		Amount Paid	Dec. 31 of	
Numbers Numb	ers Claimant	Disability	Amount Claimed	During the Year	Current Year	Why Compromised or Resisted
0599999. Death Claims - Dis	sposed Of		0	0	0	XXX
1099999. Additional Accider		nime _				7000
Disposed Of	itai Death Dehenis Cia	- 611118	0	0	0	XXX
			-			
1599999. Disability Benefits			0	0	0	XXX
2099999. Matured Endowme	ents Claims - Dispose	d Of	0	0	0	XXX
2599999. Annuities with Life	Contingency Claims -	- Disposed				
Of	• •	·	0	0	0	XXX
2699999. Claims Disposed	of During Current Year	r	0	0	0	XXX
206205432FM 11111			250,000	0	68,000	Other-Life
		-	250,000			
213222103FM 99999		2023	250,000	0	250,000	Misrepresentation
210267404FM 99999	NY	2021	750,000	0	750,000	Coverage Not Inforce
2799999. Death Claims - Or	dinary		1,250,000	0	1,068,000	XXX
3199999. Death Claims - Re			1,250,000	0	1,068,000	XXX
3699999. Additional Accider		nime	1,200,000	U	1,000,000	
	itai Death Benefits Cla	- 611112	0	0	0	
Resisted						XXX
4199999. Disability Benefits	Claims - Resisted		0	0	0	XXX
4699999. Matured Endowme	ents Claims - Resister	d	0	0	0	XXX
5199999. Annuities with Life			0	0	0	XXX
5299999. Claims Resisted D		. 100.0104	1,250,000	0	1,068,000	XXX
5299999. Claims Resisted L	uning Current real		1,230,000	0	1,000,000	
				•••••		
				•••••		
<u> </u>						
					1	
5399999 - Totals			1,250,000	0	1,068,000	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS

				Comprehensive (Comprehensive (Medica						Federal Employ	
		Total		Medical) Ind	dividual	Medical) (Group	Suppler	nent	Vision	Only	Dental (Benefits	
		1	2	3	4	5	6	7	8	9	10	11	12	13	14
		Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%
1.	Premiums written	107,420	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX
2.	Premiums earned	106,068	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX
3.	Incurred claims	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
4.	Cost containment expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5.	Incurred claims and cost containment expenses														
	(Lines 3 and 4)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
6.	Increase in contract reserves	1,311	1.2	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
7.	Commissions (a)			0	0.0	0	0.0	0	0.0		0.0	0	0.0	0	0.0
8.	Other general insurance expenses			0	0.0	0	0.0	0	0.0	a	0.0	0	0.0	0	0.0
9.	Taxes, licenses and fees		0.0	0	0.0	0	0.0	0	0.0	lo	0.0	0	0.0	0	0.0
10.			0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
11.	Aggregate write-ins for deductions	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
	Gain from underwriting before dividends or refunds .	104,757	98.8	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
	Dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
14.	Gain from underwriting after dividends or refunds	104,757	98.8	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
	DETAILS OF WRITE-INS	•													
1101.															
1102.															
1103															
1198.	Summary of remaining write-ins for Line 11 from														
. 100.	overflow page	0	0.0	0	0.0	0	0.0	0	0.0	lo	0.0	0	0.0	l0	0.0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11	•		•		•		•				•		•	
	above)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

		Medicare Title XVIII Medicaid Title XIX			itle XIX	Credit A	.&H	Disability In	ncome	Long-Term	n Care	Other He	ealth
		15	16	17	18	19	20	21	22	23	24	25	26
		Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%
1.	Premiums written	0	XXX	0	XXX	0	XXX	0	XXX	107,420	XXX	0	XXX
2.	Premiums earned	0	XXX	0	XXX	0	XXX	0	XXX	106,068	XXX	0	XXX
3.	Incurred claims	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
4.	Cost containment expenses	0	0.0	0		0	0.0	0	0.0		0.0	0	0.0
5.	Incurred claims and cost containment expenses												
	(Lines 3 and 4)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
6.	Increase in contract reserves	0	0.0	0	0.0	0	0.0	0	0.0	1,311	1.2	0	0.0
7.	Commissions (a)		0.0			0	0.0	0	0.0	0	0.0	0	0.0
8.	Other general insurance expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
9.	Taxes, licenses and fees	0	0.0	0	0.0		0.0	0	0.0	0	0.0	0	0.0
10.	Total other expenses incurred	0	0.0		0.0		0.0	0	0.0	0	0.0	0	0.0
11.	Aggregate write-ins for deductions	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
12.	Gain from underwriting before dividends or refunds .	0		0	0.0	0	0.0	0	0.0		98.8	0	0.0
13.	Dividends or refunds	0					0.0	0		0			0.0
14.	Gain from underwriting after dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	104,757	98.8	0	0.0
	DETAILS OF WRITE-INS									,			
1101.													
1102.													
1103.													
1198.	Summary of remaining write-ins for Line 11 from												
		0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11												
	above)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued) PART 2. - RESERVES AND LIABILITIES

		0	_		-		-		^	10	1 44	40	40
	1	2	3	4	5	6	/	8	9	10	11	12	13
		Comprehensive	Comprehensive				Federal						
		(Hospital and	(Hospital and				Employees						
		Medical)	Medical)	Medicare			Health Benefits	Medicare	Medicaid		Disability	Long-Term	
	Total	Individual	Group	Supplement	Vision Only	Dental Only	Plan	Title XVIII	Title XIX	Credit A&H	Income	Care	Other Health
A. Premium Reserves:													
Unearned premiums	1,352	0	0	0	0	0	0	0	0	0	0	1,352	0
2. Advance premiums	0	0	0	0	0	0	0	0	0	0	0	00	0
Reserve for rate credits	0	0	0	0	0	0	0	0	0	0	0	00	0
4. Total premium reserves, current year	1,352	0	0	0	0	0	0	0	0	0	0	1,352	0
5. Total premium reserves, prior year	0	0	0	0	0	0	0	0	0	0	0	00	0
Increase in total premium reserves	1,352	0	0	0	0	0	0	0	0	0	0	1,352	0
B. Contract Reserves:													
Additional reserves (a)	1,311	0	0	0	0	0	0	0	0	0	0	1,311	0
Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Total contract reserves, current year	1,311	0	0	0	0	0	0	0	0	0	0	1,311	0
4. Total contract reserves, prior year	0	0	0	0	0	0	0	0	0	0	0	0	0
Increase in contract reserves	1,311	0	0	0	0	0	0	0	0	0	0	1,311	0
C. Claim Reserves and Liabilities:													
1. Total current year	0	0	0	0	0	0	0	0	0	0	0	00	0
2. Total prior year	0	0	0	0	0	0	0	0	0	0	0	00	0
3. Increase	0	0	0	0	0	0	0	0	0	0	0	0	0

PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES

		1	2	3	4	5	6	7	8	9	10	11	12	13
			Comprehensive	Comprehensive				Federal						
			(Hospital and	(Hospital and				Employees						
			Medical)	Medical)	Medicare			Health Benefits	Medicare	Medicaid		Disability	Long-Term	
		Total	Individual	Group	Supplement	Vision Only	Dental Only	Plan	Title XVIII	Title XIX	Credit A&H	Income	Care	Other Health
1.	Claims paid during the year:													
	1.1 On claims incurred prior to current year	0	0	0	0	0	0	0	0	0	0	0	0	0
	1.2 On claims incurred during current year	0	0	0	0	0	0	0	0	0	0	0	0	0
2.	Claim reserves and liabilities, December 31, current year:													
	2.1 On claims incurred prior to current year	0	0	0	0	0	0	0	0	0	0	0	0	0
	2.2 On claims incurred during current year	0	0	0	0	0	0	0	0	0	0	0	0	0
3.	Test:													
	3.1 Lines 1.1 and 2.1	0	0	0	0	0	0	0	0	0	0	0	0	0
	3.2 Claim reserves and liabilities, December 31, prior year	0	0	0	0	0	0	0	0	0	0	0	0	0
	3.3 Line 3.1 minus Line 3.2	0	0	0	0	0	0	0	0	0	0	0	0	0

PART 4. - REINSURANCE

1	2	3	4	5	6	7	8	9	10	11	12	13
		Comprehensive				Federal						
	(Hospital and	(Hospital and				Employees						
	Medical)	Medical)	Medicare			Health Benefits		Medicaid		Disability	Long-Term	
Total	Individual	Group	Supplement	Vision Only	Dental Only	Plan	Title XVIII	Title XIX	Credit A&H	Income	Care	Other Health
A. Reinsurance Assumed:												
1. Premiums written0	0	0	0	0	0	0	0	0	0	(0	0
2. Premiums earned0	0	0	0	0	0	0	0	0	0	(0	0
3. Incurred claims	0	0	0	0	0	0	0	0	0	(0	0
4. Commissions 0	0	0	0	0	0	0	0	0	0	(0	0
B. Reinsurance Ceded:												
1. Premiums written	0	0	0	0	0	0	0	0	0	(0	0
2. Premiums earned0	0	0	0	0	0	0	0	0	0		0	0
3. Incurred claims	0	0	0	0	0	0	0	0	0		0	0
4. Commissions 0	0	0	0	0	0	0	0	0	0	(0	0

(a) includes \$	prem	ium deficiency reserve.
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SCHEDULE H - PART 5 - HEALTH CLAIMS

OTHERSEE IT TAKE OTHERETH SEAMO													
	1 Comprehensive (Hospital and Medical) Individual	2 Comprehensive (Hospital and Medical) Group	3 Medicare Supplement	4 Vision Only	5 Dental Only	6 Federal Employees Health Benefits Plan	7 Medicare Title XVIII	8 Medicaid Title XIX	9 Credit A&H	10 Disability Income	11 Long-Term Care	12 Other Health	13 Total
A. Direct:				,									
Incurred claims	0	0	0	0	0	0	0	0	0	0	0	0	0
Beginning claim reserves and liabilities	0	0	0			0	0	0	0	0	0	0	0
Ending claim reserves and liabilities	0	0	0			0	0	0	0	0	0	0	0
4. Claims paid			0	0	0	0	0	0	0	0	0	0	0
B. Assumed Reinsurance:													
Incurred claims	0	0	0	0	0	0	0	0	0	0	0	0	0
Beginning claim reserves and liabilities	0	0	0	0	0	0	0	0	0	0	0	0	0
Ending claim reserves and liabilities	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Claims paid	0	0	0	0	0	0	0	0	0	0	0	0	0
C. Ceded Reinsurance:													
1. Incurred claims	0	0	0	0	0	0	0	0	0	0	0	0	0
Beginning claim reserves and liabilities	0	0	0	0	0	0	0	0	0	0	0	0	0
Ending claim reserves and liabilities	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Claims paid	0	0	0	0	0	0	0	0	0	0	0	0	0
D. Net:													
Incurred claims	0	0	0	0	0	0	0	0	0	0	0	0	0
Beginning claim reserves and liabilities	0	0	0	0	0	0	0	0	0	0	0	0	0
Ending claim reserves and liabilities	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Claims paid	0	0	0	0	0	0	0	0	0	0	0	0	0
E. Net Incurred Claims and Cost Containment Expenses:													
Incurred claims and cost containment expenses	0	0	0	0	0	0	0	0	0	0	0	0	0
Beginning reserves and liabilities	0	0	0	0	0	0	0	0	0	0	0	0	0
Ending reserves and liabilities	0	0	0	0	0	0	0	0	0	0	0	0	0
Paid claims and cost containment expenses	0	0	0	0	0	0	0	0	0	0	0	0	0

Schedule S - Part 1 - Section 1 **NONE**

Schedule S - Part 1 - Section 2 **N O N E**

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

Number Date Date Date Number Date Dat				verable on Paid and Unpaid Losses Listed by Reinsuring Compa	/	· · · · · · · · · · · · · · · · · · ·	
Condex Number Discription Code Number Discription Paid Losses Unpaid Losses S7726 G-956900 1/201/2004 SilicintusE LIFE INSANCE CODEN E. 98,703 0.0	1	2	3	4	5	6	7
Code Number Date Name of Company							
ST726 06-096999 1/2017/2004 Bill-PHILSE LIFE INSPANCE CORPAN E.E. 198,703 0.0						5	
187726 16-1698909 10-10-122 Billion-House Life INSPANCE CORPAN D. F. 19.88 19.55 185 19.55 19.55 185 19.55 185 19.55 185 19.55 185 19.55							
1.0							······································
0.29999 Life and Annuity - U.S. Affiliates - Other 21,778,855 10,555,182 0.99999 Total Life and Annuity - U.S. Affiliates 21,778,855 10,555,182 0.99999 Total Life and Annuity - Vis. Affiliates 21,778,855 10,555,183 0.99999 Total Life and Annuity - Vis. Affiliates 21,778,855 10,555,183 0.99999 Total Life and Annuity - Affiliates 21,778,855 10,555,183 0.99999 Total Life and Annuity - Affiliates 21,778,855 10,555,183 0.99999 Total Life and Annuity - Affiliates 21,778,855 10,555,183 0.999999 Total Life and Annuity - Affiliates 21,778,855 10,555,183 0.999999 Total Life and Annuity - Affiliates 21,778,855 10,555,183 0.999999 Total Life and Annuity - Affiliates 21,778,855 10,555,183 0.999999 Total Life and Annuity - Affiliates 21,778,855 10,555,183 0.99999 Total Life and Annuity - Affiliates 21,778,855 10,555,183 0.99999 Total Life and Annuity - Affiliates 21,778,855 10,555,183 0.99999 Total Life and Annuity - Affiliates 21,778,855 10,555,183 0.99999 Total Life and Annuity - Affiliates 21,778,855 10,555,183 0.99999 Total Life and Annuity - Affiliates 21,778,855 10,555,183 0.99999 Total Life and Annuity - Affiliates 21,778,855 10,555,183 0.99999 Total Life and Annuity - Affiliates 21,778,855 10,555,183 0.99999 Total Life and Annuity - Affiliates 21,778,855 10,555,183 0.99999 Total Life and Annuity - Affiliates 21,778,855 10,555,183 0.99999 Total Life and Annuity - Affiliates 21,778,855 10,555,183 0.99999 Total Life and Annuity - Affiliates 21,778,855 10,555,183 0.99999 Total Life and Annuity - Affiliates 21,778,855 10,555,183 0.99999 Total Life and Annuity - Affiliates 21,778,855 10,555,183 0.99999 Total Life and Annuity - Affiliates 21,778,855 10,555,183 10,555,183 10,555,183 10,555,183 10,555,183 10,555,183 10,555,183 10,555,183 10,555,183 10,555,183 10,555,183 10,555,183 10,555,183 10,555,183 10,555,183 10,555,183				BRIGHTHOUSE LIFE INSURANCE COMPANY			
Commonstration Comm					DE		
0 0 0.099999. Total Life and Annuity - Nort-U.S. Affiliates	0299999. Li	ife and Annuity	y - U.S. Affiliat	es - Other		21,778,895	10,505,183
07999999, Total Life and Annuity - Affiliales 21,758,85 10,555,183 88269 m. 13-672284 m. 040/17/09 m. declarate life CORP 0 T. 0 2,258 88404 m. 59-2659797 m. 07/19/200 m. MANOR LIFE RESISTANCE OF MERICA m. F. L. 0 m. 14,222 88404 m. 59-2659797 m. 07/19/201 m. MANOR LIFE RESISTANCE OF MERICA m. F. L. 0 m. 14,222 88404 m. 59-2659797 m. 06/19/201 m. MANOR MERICA LIFE RESISTANCE OF MERICA m. F. L. 0 m. 13,230 86404 m. 59-2659797 m. 06/19/201 m. MANOR MERICA LIFE RESISTANCE OF MERICA m. F. L. 0 m. 0 6644 m. 59-2659797 m. 06/19/205 m. MANOR MERICA RESISTANCE OF MERICA m. G. M. 0 0 m. 0 6644 m. 59-2652824 m. 07/19/205 m. MANOR MERICA RESISTANCE OF MERICA m. 64 m. 0 0 m. 0 6644 m. 59-2652824 m. 07/19/201 m. MANOR MERICA RESISTANCE OF MERICA M. 64 m. 0 0 m. 0 6644 m. 59-2652824 m. 07/19/201 m. MANOR MERICA RESISTANCE OF M. 64 m. 0 0 m. 0 6644 m. 59-2652824 m. 07/19/201 m. MANOR MERICA RESISTANCE OF M. 64 m. 0 0 m. 0 6644 m. 59-2652824 m. 07/19/201 m. MANOR MERICA RESISTANCE OF M. 64 m. 0 0 m. 0 6644 m. 59-2652824 m. 07/19/201 m. MANOR MERICA RESISTANCE OF M. 64 m. 0 0 m. 0 6644 m. 59-2652824 m. 07/19/201 m. MANOR MERICA RESISTANCE OF M. 64 m. 0 0 m. 0 6644 m. 59-2652824 m. 07/19/201 m. MANOR MERICA RESISTANCE OF M. 64 m. 0	0399999. T	otal Life and A	Annuity - U.S. A	Affiliates		21,778,895	10,505,183
BRECE 11-2672999 0.0701/2006 BANNET EFFESTANCE OF MERICA F. L. 0 0.3.020	0699999. T	otal Life and A	Annuity - Non-U	J.S. Affiliates		0	0
BRECE 11-2672999 0.0701/2006 BANNET EFFESTANCE OF MERICA F. L. 0 0.3.020	0799999. T	otal Life and A	Annuity - Affilia	es		21.778.895	10.505.183
					CT		, ,
88840 59-268797 00107/2012 MNNOVER LIFE REASRANCE OF AMERICA FL 0 3.350 66346 58-0628824 0.0179/2005 MNICH AREPORT RESSEANCE OF GA 0 21.156 66346 58-0628824 0.0170/2012 MNICH AREPORT RESSEANCE OF GA 0 21.576 66346 58-0628824 0.017/2014 MNICH AREPORT RESSEANCE OF GA 0 21.576 66346 58-0628824 0.017/2014 MNICH AREPORT RESSEANCE OF GA 0 95.664 66346 58-0628824 0.0470/2014 MNICH AREPORT RESSEANCE OF GA 0 25.000 12.286 66346 58-0628824 0.0470/2011 MNICH AREPORT RESSEANCE OF GA 0 22.175 66346 58-0628824 0.0470/2011 MNICH AREPORT RESSEANCE OF GA 0 2.275 66346 58-0628824 0.0470/2012 MNICH AREPORT RESSEANCE OF GA 0 2.275 880999 .75-1608507 0.0170/2002 MNICH AREPORT RESSEANCE OF TX <t< td=""><td></td><td></td><td></td><td></td><td>FI</td><td></td><td></td></t<>					FI		
B8540 59-286777 09/10/2014 HANDRED LIFE PERSISTANCE OD OF MERICO F. 0 0 3.390							
66346 58-068884 0.017/2016 MAIDO AERICAN RESSERANCE O 64 0 0 21.576 66346 58-068884 0.0017/2014 MAIDO AERICAN RESSERANCE O 64 0 9.05 66346 58-068884 0.0017/2014 MAIDO AERICAN RESSERANCE O 64 0 9.05 66346 58-068884 0.0017/2014 MAIDO AERICAN RESSERANCE O 64 20.000 12.284 66346 58-068884 0.0017/2014 MAIDO AERICAN RESSERANCE O 64 20.000 12.284 66346 58-068884 0.0017/2014 MAIDO AERICAN RESSERANCE O 64 20.000 12.284 66346 58-068884 0.0017/2004 MAIDO AERICAN RESSERANCE O 64 0 0 3.391 66346 58-068884 0.0017/2004 MAIDO AERICAN RESSERANCE O 64 0 0 3.391 66346 58-068884 0.0017/2004 MAIDO AERICAN RESSERANCE O 64 0 0 2.866 88099 .75-106807 0.0119/2005 O.0017/2004 MAIDO AERICAN RESSERANCE O TX 0 0 4.967 88099 .75-106807 0.0119/2005 O.0017/2004 MAIDO AERICAN RESSERANCE O TX 0 0 4.967 893572 .43-125888 0.0119/2005 68A REINSHANCE O MD 0 0.000 890572 .43-125888 0.0119/2005 68A REINSHANCE O MD 0 0.000 890572 .43-125888 0.0101/2007 68A REINSHANCE O MD 0 0.000 890707 .43-125888 0.0101/2007 68A REINSHANCE O MD 0 0.000 890707 .43-125888 0.0101/2007 68A REINSHANCE O MD 0 0.000 890707 .43-125889 0.0101/2007 68A REINSHANCE O DE 0 0 0.664 890707 .43-125898 0.0101/2007 68A REINSHANCE O DE 0 0 0.000 890707 .43-125898 0.0101/2007 68A REINSHANCE O DE 0 0 0.000 890707 .43-125898 0.0101/2007 68A REINSHANCE O DE 0 0 0.000 890707 .43-125899 0.0101/2007 58CR COLQUL IFE REINSHANCE O DE 0 0 0 0 890707 .43-125899 0.0101/2007 58CR COLQUL IFE REINSHANCE O DE 0 0 0 0 890707 .43-125899 0.0101/2007 58CR COLQUL IFE REINSHANCE O DE 0 0 0 890707 .43-125899 0.0101/2007 58CR COLQUL IFE REINSHANCE O DE 0 0 0 890707 .43-125899 0.0101/2007 88A REINSHANCE O DE 0 0 0 890707 .43-1							
66346 58-068884 01/17/2011 MAINO AMERICAN REASSPANCE CO G. G. 0 2.1 5.76							
66346 58-082824 0.970/2014 MAINCH AREFICAN RESSERANCE 01 GA							
66346 58-068824 0.2701/2004 MAINCH AREFICAN REASSEMANCE 00 6.4 0 4.5 (086 6.8346 58-068824 0.0701/2014 MAINCH AREFICAN REASSEMANCE 00 6.4 0 2.7 (17.6 6.8346 58-068824 0.0701/2014 MAINCH AREFICAN REASSEMANCE 00 6.4 0 2.7 (17.6 6.8346 58-068824 0.0701/2014 MAINCH AREFICAN REASSEMANCE 00 6.4 0 0 2.9 (17.6 6.8346 58-068824 0.0701/2014 MAINCH AREFICAN REASSEMANCE 00 6.4 0 0 2.9 (17.6 6.8346 58-068824 0.0701/2012 MAINCH AREFICAN REASSEMANCE 00 6.4 0 0 2.9 (18.6 6.8 6.9 (17.6							
					GA		
58-96886 59-968884 04/01/2011 MINICH ARERICAN REASSIRANCE CO GA 0 3.991					GA		
58-9082824 05/09/2022 MINICH ARERICAN PEASSPRINCE O 0 2,286							
1.5							
9.9372							2,866
9.9572	88099	75-1608507	01/19/2005	OPTIMUM RE INSURANCE CO		0	4,967
9.93572	93572	43-1235868	02/01/2004	RGA REINSURANCE CO	MO		68
9.93572	93572	43-1235868	01/19/2005	RGA REINSURANCE CO	MO	900,000	36,417
9.9572 43-1258688 .01701/2012 RGA REINSJRANCE O MO .00,000 .20,654 .64688 .75-6020049 .01701/2007 SCOR GLOBAL LIFE MERICAS REINSJRANCE O DE .00 .4,020 .64688 .75-6020049 .01701/2007 SCOR GLOBAL LIFE MERICAS REINSJRANCE O DE .00 .4,020 .677017 .75-6020048 .01701/2012 SCOR GLOBAL LIFE USA REINSJRANCE O DE .00 .4429 .69713 .33-3126819 .01701/2012 SCOR GLOBAL LIFE USA REINSJRANCE O DE .00 .4449 .68713 .840-499703 .02701/2004 .5COR GLOBAL LIFE USA REINSJRANCE O DE .00 .00 .00 .1,001,762 .68713 .840-499703 .02701/2004 .5ECURITY LIFE OF DENIER INSJRANCE O .00 .00 .00 .1,001,762 .62627 .06-0839705 .02701/2004 .5ECURITY LIFE OF DENIER INSJRANCE O .00 .00 .00 .00 .00 .00 .00 .00 .6,023 .62627 .06-0839705 .01701/2007 .58115S RE LIFE AND HEALTH AMERICA INC MO .00 .00 .6,023 .62627 .06-0839705 .01701/2007 .58115S RE LIFE AND HEALTH AMERICA INC MO .00 .00 .6,023 .62627 .06-0839705 .01701/2007 .58115S RE LIFE AND HEALTH AMERICA INC MO .00 .00 .6,023 .62627 .06-0839705 .09701/2012 .58115S RE LIFE AND HEALTH AMERICA INC MO .00 .00 .6,023 .6,0247 .06-0839705 .09701/2012 .58115S RE LIFE AND HEALTH AMERICA INC MO .00 .00 .2,044 .6,024 .6,024 .6,024 .6,024 .6,024 .0,004 .0,004 .6,024 .6,024 .0,004	93572	43-1235868	01/01/2009	RGA REINSURANCE CO	MO	0	43, 124
1.75-6020048 .01/01/2007 .0207	93572	43-1235868	01/01/2012	RGA REINSURANCE CO		100.000	20.654
87017 62-1003368 01/01/2009 SCOR GLOBAL LIFE REINSURANCE OO OF DELAWARE DE							
97071							
97071 1.13-3126819 0.69(71/2014 SCOR GLOBAL LIFE USA REINSURANCE CO DE. D. 4,428 668713 .84-0499703 .02/01/2004 SEURITY LIFE OF DENVER INSURANCE OO CO 0.00 8.2627 .06-0839705 .02/01/2004 SRIISS RE LIFE AND HEALTH AMERICA INC MO 0.00 8.2627 .06-0839705 .01/01/2005 SRIISS RE LIFE AND HEALTH AMERICA INC MO 0.00 8.2627 .06-0839705 .01/01/2007 SRIISS RE LIFE AND HEALTH AMERICA INC MO 0.00 8.2627 .06-0839705 .01/01/2007 SRIISS RE LIFE AND HEALTH AMERICA INC MO 0.00 8.2627 .06-0839705 .01/01/2009 SRIISS RE LIFE AND HEALTH AMERICA INC MO 0.00 8.2627 .06-0839705 .01/01/2012 SRIISS RE LIFE AND HEALTH AMERICA INC MO 0.00 8.2627 .06-0839705 .06/01/2014 SRIISS RE LIFE AND HEALTH AMERICA INC MO 0.00 8.2627 .06-0839705 .06/01/2014 SRIISS RE LIFE AND HEALTH AMERICA INC MO 0.00 8.2627 .06-0839705 .06/01/2014 SRIISS RE LIFE AND HEALTH AMERICA INC MO 0.00 8.2627 .06-0839705 .06/01/2014 SRIISS RE LIFE AND HEALTH AMERICA INC MO 0.00 8.2627 .06-0839705 .06/01/2019 SRIISS RE LIFE AND HEALTH AMERICA INC MO 0.00 8.2627 .06-0839705 .06/01/2009 SRIISS RE LIFE AND HEALTH AMERICA INC MO 0.00 8.2627 .06-0839705 .06/01/2009 TRANSAMERICA FINANCE ON MO 0.00 8.26287 .06-0839705 .06/01/2009 US BUSINESS OF CANDA LIFE ASSURANCE COMPANY MI 0.00 8.26287 .06-0839705 .06/01/2008 US BUSINESS OF CANDA LIFE ASSURANCE COMPANY MI 0.00 8.26287 .06-0839705 .06/01/2008 US BUSINESS OF CANDA LIFE ASSURANCE COMPANY MI 0.00 8.26287 .06-0839705 .06/01/2008 US BUSINESS O							• , • • , • • , • • , • • , • • , • • , • • , • • , • • , • • • , • • • , • • • , • • • , • • • , • • • , • • • , • • • , • • • • , • • • , • • • , • • • , • • • , • • • , • • • , • • • , • • • • , • • • • , •
SECRITY							
82627							
82627 06-0839705 01/19/2005 SWISS RE LIFE AND HEALTH AIRERICA INC M0 0 0 0.81,838 82627 06-0839705 01/10/12009 SWISS RE LIFE AND HEALTH AIRERICA INC M0 0 300,000 45,6897 82627 06-0839705 01/10/12012 SWISS RE LIFE AND HEALTH AIRERICA INC M0 0 0 0 23,084 82627 06-0839705 06/10/12014 SWISS RE LIFE AND HEALTH AIRERICA INC M0 0 0 0 8,659 82627 06-0839705 06/10/12014 SWISS RE LIFE AND HEALTH AIRERICA INC M0 0 0 0 8,659 826267 06-0839705 06/10/12014 SWISS RE LIFE AND HEALTH AIRERICA INC M0 0 637,807 1,846,250 82627 06-0839705 06/10/12014 SWISS RE LIFE AND HEALTH AIRERICA INC M0 0 637,807 1,846,250 82627 06-0839705 06/10/12012 SWISS RE LIFE AND HEALTH AIRERICA INC M0 0 0 0 1,446 70688 36-6071399 01/10/12009 TRANSAMERICA FINANCIAL LIFE INSURANCE CO NY 0 0 9,750 70688 36-6071399 01/10/12007 TRANSAMERICA FINANCIAL LIFE INSURANCE CO NY 0 0 5,50,999 80659 82-4533188 08/10/2014 US BUSINESS OF CANADA LIFE ASSURANCE COMPANY MI 0 0 489 80659 82-4533188 08/10/2014 US BUSINESS OF CANADA LIFE ASSURANCE COMPANY MI 0 0 837 11999999. Total Life and Annuity - Non-Affiliates 2,200,307 3,273,003 11999999. Total Life and Annuity - Non-Affiliates 2,200,307 3,273,003 11999999. Total Accident and Health - Von-U.S. Affiliates 0 0 0 1899999. Total Accident and Health - Non-U.S. Affiliates 0 0 0 2199999. Total Accident and Health - Non-U.S. Affiliates 0 0 0 2199999. Total Accident and Health - Non-Affiliates 0 0 0 2199999. Total Accident and Health - Non-Affiliates 0 0 0 2199999. Total Accident and Health - Non-Affiliates 0 0 0 2199999. Total Accident and Health - Non-Affiliates 0 0 0 2199999. Total Accident and Health - Non-Affiliates 0 0 0 2199999. Total Non-U.S. (Sum of 0399999, 0999999, 1799999 and 2099999)							
82627							
82627 .06-0839705 .01/01/2009 SWISS RE LIFE AND HEALTH AMERICA INC M0 .00 .23,084					MU		
82627 .06-0839705 .01/01/2012 SWISS RE LIFE AND HEALTH AIRERICA INC M0 .0 .83, 639					MO		
82627 06-0839705 08/01/2014 SWISS RE LIFE AND HEALTH AMERICA INC M0 0 637,807 1,846,250 06-0839705 10/01/2019 SWISS RE LIFE AND HEALTH AMERICA INC M0 637,807 1,846,250 06-0839705 06/01/2022 SWISS RE LIFE AND HEALTH AMERICA INC M0 0 0 1,446 0 0 0 0 0 0 0 0 0					MO		
R82627 06-0839705 10/01/2019 SINISS RE LIFE AND HEALTH AMERICA INC M0 637,807 1,846,250 82627 06-0839705 0.66/01/2022 SINISS RE LIFE AND HEALTH AMERICA INC M0 0 1,446 70688 36-6071399 0.101/2009 TRANSAMERICA FINANCIAL LIFE INSURANCE CO NY 0 0 50,999 80659 82-4533188 08/01/2014 US BUSINESS OF CANADA LIFE ASSURANCE COMPANY M1 0 0 489 80659 82-4533188 05/01/2008 US BUSINESS OF CANADA LIFE ASSURANCE COMPANY M1 0 0 337 0899999. Total Life and Annuity - U.S. Non-Affiliates 2,200,307 3,273,003 11999999. Total Life and Annuity - Non-Affiliates 2,200,307 3,778,103 1199999. Total Accident and Health - Non-U.S. Affiliates 0 0 0 0 2199999. Total Accident and Health - Affiliates 0 0 0 0 0 2299999. Total Accident and Health - Mon-Affiliates 0 0 0 0 0 2399999. Total Accident and Health - Mon-Affiliates 0 0 0 0 0 0 0 0 2399999. Total Accident and Health - Mon-Affiliates 0 0 0 0 0 0 0 0 0					MO		
Record Color Col							
					MO		
					MO		
R0659			01/01/2009	TRANSAMERICA FINANCIAL LIFE INSURANCE CO	NY		9,750
R0659	70688	36-6071399		TRANSAMERICA FINANCIAL LIFE INSURANCE CO			50,999
80659 82-4533188 .05/01/2008 US BUSINESS OF CANADA LIFE ASSURANCE COMPANY MI 0 837 0899999. Life and Annuity - U.S. Non-Affiliates 2,200,307 3,273,003 1099999. Total Life and Annuity - Non-Affiliates 2,200,307 3,273,003 1199999. Total Life and Annuity 23,979,202 13,778,186 1499999. Total Accident and Health - U.S. Affiliates 0 0 1899999. Total Accident and Health - Non-U.S. Affiliates 0 0 2199999. Total Accident and Health - Non-Affiliates 0 0 2199999. Total Accident and Health - Non-Affiliates 0 0 2299999. Total Accident and Health - Non-Affiliates 0 0 2299999. Total Accident and Health - Non-Offiliates 0 0 2299999. Total Accident and Health - Non-Offiliates 0 0 2299999. Total U.S. (Sum of 039999, 0899999, 1499999 and 199999) 23,979,202 13,778,186 2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999) 0 0	80659	82-4533188	08/01/2014	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY		o l	489
0899999. Life and Annuity - U.S. Non-Affiliates 2,200,307 3,273,003 1099999. Total Life and Annuity - Non-Affiliates 2,200,307 3,273,003 1199999. Total Life and Annuity 23,979,202 13,778,186 1499999. Total Accident and Health - U.S. Affiliates 0 0 1799999. Total Accident and Health - Affiliates 0 0 2199999. Total Accident and Health - Non-U.S. Affiliates 0 0 2199999. Total Accident and Health - Non-Affiliates 0 0 2299999. Total Accident and Health 0 0 239999. Total Accident and Health 0 0 239999. Total U.S. (Sum of 039999, 0899999, 1499999 and 199999) 23,979,202 13,778,186 2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999) 0 0							
1099999. Total Life and Annuity - Non-Affiliates 2,200,307 3,273,003 1199999. Total Life and Annuity 23,979,202 13,778,186 1499999. Total Accident and Health - U.S. Affiliates 0 0 1799999. Total Accident and Health - Affiliates 0 0 1899999. Total Accident and Health - Affiliates 0 0 2199999. Total Accident and Health - Non-Affiliates 0 0 2299999. Total Accident and Health 0 0 2399999. Total Accident and Health 0 0 2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999) 23,979,202 13,778,186 2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999) 0 0					,		
1199999. Total Life and Annuity 23,979,202 13,778,186 1499999. Total Accident and Health - U.S. Affiliates 0 0 1799999. Total Accident and Health - Non-U.S. Affiliates 0 0 1899999. Total Accident and Health - Affiliates 0 0 2199999. Total Accident and Health - Non-Affiliates 0 0 2299999. Total Accident and Health 0 0 2399999. Total Accident and Health 0 0 2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999) 23,979,202 13,778,186 2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999) 0 0							
1499999. Total Accident and Health - U.S. Affiliates 0 0 1799999. Total Accident and Health - Non-U.S. Affiliates 0 0 1899999. Total Accident and Health - Affiliates 0 0 2199999. Total Accident and Health - Non-Affiliates 0 0 2299999. Total Accident and Health 0 0 2399999. Total Los. (Sum of 0399999, 0899999, 1499999 and 199999) 23,979,202 13,778,186 2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999) 0 0				Milliates		1 1	
1799999. Total Accident and Health - Non-U.S. Affiliates 0 0 1899999. Total Accident and Health - Affiliates 0 0 2199999. Total Accident and Health - Non-Affiliates 0 0 2299999. Total Accident and Health 0 0 2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 199999) 23,979,202 13,778,186 2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999) 0 0 0				0. 4600		-,,	-, ,
1899999. Total Accident and Health - Affiliates 0 0 2199999. Total Accident and Health - Non-Affiliates 0 0 2299999. Total Accident and Health 0 0 2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999) 23,979,202 13,778,186 2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999) 0 0							
2199999. Total Accident and Health - Non-Affiliates 0 0 2299999. Total Accident and Health 0 0 2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999) 23,979,202 13,778,186 2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999) 0 0							
2299999. Total Accident and Health 0 0 2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999) 23,979,202 13,778,186 2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999) 0 0	1899999. T	otal Accident	and Health - A	ffiliates		0	0
2299999. Total Accident and Health 0 0 2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999) 23,979,202 13,778,186 2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999) 0 0	2199999. T	otal Accident a	and Health - N	on-Affiliates		0	0
239999. Total U.S. (Sum of 039999, 0899999, 1499999 and 1999999) 23,979,202 13,778,186 2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999) 0 0						0	0
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999) 0 0				0800000 1400000 and 1000000)		•	•
						, ,	
9999999 Totals - Life, Annuity and Accident and Health 23,979,202 13,778,186							
	9999999 To	otais - Life, An	nuity and Acci	dent and Health		23,979,202	13,7/8,186

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and	Other Lia		Life or Disabili	ty Contingencies,						Year	
1	2	3	4	5	6	7	8	Reserve Cr	edit Taken	11	Outstanding S	Surplus Relief	14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
				diction	Ceded	Ceded	at Life of Teal	Ourrent rear	1 HOLLEGI	1 16111101113	Ourient real	1 HOI Teal	11636176	Combutance
			uthorized U.S. Affiliates				U	U	U	0	0	0	U	U
			uthorized Non-U.S. Affiliates				0	0	0	0	0	0	0	0
			uthorized Affiliates				0	0	0	0	0	0	0	0
86258	13-2572994		GENERAL RE LIFE CORP	CT	YRT/I	XXXL0	47,050,001	154,261	155,952	197,652	0	0	0	0
88340	59-2859797		HANNOVER LIFE REASSURANCE CO OF AMERICA	FL	YRT/I	0L	817,835	17,235	18,296	45,701	0	0	0	0
88340	59-2859797	01/19/2005 .	HANNOVER LIFE REASSURANCE CO OF AMERICA	FL	YRT/I	XXXL0	50, 163, 621	105,308	120,765	159, 194	0	0	0	0
88340	59-2859797	01/01/2012 .	HANNOVER LIFE REASSURANCE CO OF AMERICA	FL	YRT/I	XXXL0	237 . 773 . 192	344 . 487	521, 120	368.475	0	0	0	0
88340	59-2859797		HANNOVER LIFE REASSURANCE CO OF AMERICA	FL	YRT/I	OL	1.254.980	2 530	2.700	15.398	0	0	0	0
88340			HANNOVER LIFE REASSURANCE CO OF AMERICA	FI	YRT/I	XXXL0	55,517,556	48,832	54,831	35,414	0	0	0	0
65978			METROPOLITAN LIFE INSURANCE COMPANY	NY		OA	0	5. 178.997	6.217.805	0	0	0	0	0
66346	58-0828824		MUNICH AMERICAN REASSURANCE CO	GA		XXXL	280.000	3.581	4.707	868	0	0	0	0
66346	58-0828824		MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	OL	2,997,011			119,334	0	0	0	0
66346			MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	XXXL0	357.570.593	1.190.307	1.152.361	1.066.723		٥	٥	Λ
66346	58-0828824		MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	XXXL0	15,000,000	207 . 107	236,243	211,346		٥	0	
			MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	XXXL0		2.101.690	1.970.947	1,561,634	0		0	0
66346	58-0828824			GA			751,834,852				0	0	0	0
66346	58-0828824			GA	YRT/I	XXXL0	244,537,268	271,582	266,797	231,864	0	0	0	0
66346			MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	XXXL0	361,297,191	958,997	1,221,374	717,714	0	0	0	0
66346			MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	0L	941,235	2,984	2,704	10,241	0	0	0	0
66346	58-0828824		MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	XXXL0	66, 138, 167	74,136	70,766	41,652	0	0	0	0
66346	58-0828824		MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	XXXL0	47,500,000	115,456	105,216	101,954	0	0	0	0
66869	31-4156830		NATIONWIDE LIFE INSURANCE CO	0H	00/1	OA	0	1,697,876	1,651,105	0	0	0	0	0
66869	31-4156830	12/31/1992 .	NATIONWIDE LIFE INSURANCE CO	0H	00/I	0L	979,496	509,488	478, 175	15,938	0	0	0	0
93572	43-1235868	02/01/2004 .	RGA REINSURANCE CO	MO		XXXL	1, 120,000	14,325	18,827	3,470	0	0	0	0
93572	43-1235868	07/01/2004 .	RGA REINSURANCE CO	MO	YRT/I	0L	62,512	433	398	337	0	0	0	0
93572			RGA REINSURANCE CO	MO	YRT/I	OL	3.970.870	121,439	107.078	168.938	0	0	0	0
93572	43-1235868	01/19/2005 .	RGA REINSURANCE CO	MO	YRT/I	XXXL0		1,977,061	1,954,292	1,760,230	0	0	0	0
93572			RGA REINSURANCE CO	MO	YRT/1	XXXL0	724,287,967	2.278.254	2.125.174	1,973,043	0	0	0	0
93572			RGA REINSURANCE CO	MO	YRT/I	XXXL0	354.064.542	920.736	1.077.766	876.538	0	0	0	0
87017			SCOR GLOBAL LIFE REINSURANCE CO OF DELAWARE	DE	YRT/I	XXXL0		456.006	440,201	370,576	0	0	0	0
97071			SCOR GLOBAL LIFE USA REINSURANCE CO	DE	YRT/I	XXXL0	75,580,800	177.483	226,236	88,815		٥	٥	Λ
97071			SCOR GLOBAL LIFE USA REINSURANCE CO	DE	YRT/I	OL	2,470,060	20.855	20, 250	20.745		٥	0	
97071			SCOR GLOBAL LIFE USA REINSURANCE CO	DE	YRT/I	XXXLO	73.396.944	101.048	95.521				0	
				DE		XXXLU		101,048			0	0	0	0
87572			SCOTTISH RE (US) INC						584,788	5,248	0	0	0	0
68713	84-0499703		OLOGITITI ETTE OF BETTER THOOFFINE OF	CO	00/1	XXXL	29, 192, 611	1,398,043	1,456,478	51,331	0	0	0	0
82627	06-0839705		SWIGO HE ETTE AND HEALTH AMENTON THO	MO	00/1	XXXL	280,000	1,841	3,706	868	0	0	0	0
82627			SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	OL	20,837	74	105	180	0	0	0	0
82627			SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	OL	1,908,282	33,249	44,892	133,890	0	0	0	0
82627			SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	XXXL0	99,815,115	172,857	254,300	309,502	0	0	0	0
82627			SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	XXXL0	312, 190, 741	494,729	747,924	800,234	0	0	0	0
82627			SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	XXXL0	761,684,852	1,296,517	1,838,613	2,016,978	0	0	0	0
82627	06-0839705	01/01/2012 .	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	XXXL0	388,460,697	506,423	929,111	899,826	0	0	0	0
82627		08/01/2014 .	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	0L	2,083,515	3,111	4,770	14,439	0	0	0	0
82627	06-0839705	08/01/2014 .	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	XXXL0	143,498,320	138, 152	192,067	137,075	0	0	0	0
82627	06-0839705		SWISS RE LIFE AND HEALTH AMERICA INC	MO	COFW/I	XXXL	4,269,146,671			(21, 168, 166)	271,210,151	281,742,584	0	418, 222, 232
82627	06-0839705		SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/1	XXXL0		130.824	117,575	87,000	0	0	0	0
70688			TRANSAMERICA FINANCIAL LIFE INSURANCE CO	NY	YRT/I	XXXL0		467.295	474.423		0	n	n	n
70688			TRANSAMERICA FINANCIAL LIFE INSURANCE CO	NY	YRT/I	XXXL0	851.735.902	2.550.330	2.454.215	1.792.836	n	n	n	n
80659	82-4533188			MI	YRT/I	XXXL0		32,218	2,434,213	41,348				n
80659	82-4533188		US BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	YRT/I	OL	313,745	995	901	3,206		٥		
	uz=4000 100	00/01/2014 .	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	YRT/I	XXXLO		19,334	18,309			0	0	ļū
80659				M1	YKI/I					10,053	0	0	0	0
			zed U.S. Non-Affiliates				11,299,671,613	901,970,524	917,550,630	(4,234,047)	271,210,151	281,742,584	0	418,222,232
			uthorized Non-Affiliates				11,299,671,613	901,970,524	917,550,630	(4,234,047)	271,210,151	281,742,584	0	,,
1199999.	Total General	Account Aut	thorized			<u> </u>	11,299,671,613	901,970,524	917,550,630	(4,234,047)	271,210,151	281,742,584	0	418,222,232
87726	06-0566090		BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	00/I	OA	0	25,677,630	15,671,811	0	0	0	0	0
87726	06-0566090			DE		VA	0	165,989,297	655, 188, 080	4,759,691	0	0	0	0
87726			BRIGHTHOUSE LIFE INSURANCE COMPANY	DF		OA	0	7.677.854	2.276.163	Λ	n	n	n	n
01120		01/01/2011 .	DOMESTIC CONTRACT CONTRACT CONTRACT			VA							V	

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

The company The company			Reinsu	urance Ceded Life Insurance, Annuities, Deposit Funds and	Other Lia	ıbilities Without	: Life or Disabili	ty Contingencies,	, and Related Ben	efits Listed by F	Reinsuring Compa	iny as of Decem	ber 31, Current	Year	
Control Cont	1	2	3	4	5	6	7	8	Reserve Cre	edit Taken	11	Outstanding S	Surplus Relief	14	15
Company 10					Domi-		1		9						
Company Comp	NAIC				ciliary	Type of	Type of						-	Modified	Funds Withheld
Section Sect	Company	ID	Effective				71	Amount in Force							Under
1979 1978	' '	Number		Name of Company					Current Year	Prior Year	Premiums	Current Year	Prior Year		Coinsurance
677 678 69-0950 690-0971 191-091-001 191-001 191-001 191-001 191-001 191-001 191-001 191-001 191-001														0	0
1972 - 1												0	0	0	0
1972 1972 1973												0	0	0	0
379 37-2009 1-0000 1-0000 1-0000 1-0000 1-0000 1-0000 1-0000 1-0000 1-0000 1-0000 1-0000 1-0000												0	0	0	0
1999996 Test General Account - Unauthorized U.S. Affiliates - Other 1,000										0			0	0	0
149999 Test Series Account - Unanthorized Vs. Affiliates							1		, , , -	1 001 843 591	, ,		137 805 904	0	0
1799999 Total General Account - Unauthorized North S. Affiliates 2,145,96 22,22,98 10,145,91 33,53,0 33,148 37,86,98 0 0 0 0 0 0 0 0 0								-, ,,	, . , . , .	, , .,	. , ., .	-, ,	. , .,.	0	0
								0	0	0	, ,	0	0	0	0
1989 71980								23 144 594 932	2 132 506 587	1 001 843 591	381 875 563	283 014 808	137 805 904	0	0
1,000 1,7-1000 1					TY	VDT/I	Ι 0					0 200,014,000	107,000,004	0	0
Tright T												0 N	٥	۰	
1989999 Centeral Account Unauthorized U.S. Non-Affiliates 194.97, 977 490.64 485,484 489,294 0 0 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0													٥		
2199999 Total Centreal Account - Unsubtricated Non-Affinites					DE							Λ	Λ	Λ	0
2298999 Total General Account - Certified U.S Rifflietes 0 0 0 0 0 0 0 0 0													<u> </u>	0	0
2599999 Total Central Account - Certified U.S. Affiliates								-, -,-			, -		107 DOE 004	0	0
2899999 Total General Account - Certified Nor-U.S. Affiliales								-, -, , , -, -	, , , , ,	1,002,307,083	. ,. , .	- , ,	137,800,904	0	0
2999999 Total General Account - Certified Annihilates 0									· ·	0	· ·	•	0	0	0
229999 Total General Account - Certified Non-Affiliates 0 0 0 0 0 0 0 0 0								v		0		v	0	0	0
3399999, Total General Account - Reciprocal Jurisdiction U.S. Affiliates 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0											•		0	Ů	· ·
3699999 Total General Account - Reciprocal Jurisdiction Nor-US. Affiliates 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0								0	-	0			0	0	0
3999999 Total General Account - Reciprocal Jurisdiction Non-J. S. Affiliates 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0								0		0	v	•	0	0	0
4099999, Total General Account - Reciprocal Jurisdiction Milliates								0	, ,	0	•		0	0	0
4399999, Total General Account Reciprocal Jurisdiction Non-Affiliates 0 0 0 0 0 0 0 0 0								0	0	0	0	0	0	0	0
4499999 Total General Account Reciprocal Jurisdiction 0 0 0 0 0 0 0 0 0								0	•	0	·	•	0	0	0
4599999 Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified 34,593,746,516 3,034,947,1765 1,919,87,715 378,080,810 554,224,959 419,544,848 0 418,222,224 4899999 Total Separate Accounts - Authorized Althorized Non-U.S. Affiliates 0 0 0 0 0 0 0 0 0								0	0	0	0	0	0	0	0
AB99999 Total Separate Accounts - Authorized U.S. Affiliates 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	4499999.	Fotal General	Account Re	eciprocal Jurisdiction				0	0	0	0	0	0	0	0
Stignosport Total Separate Accounts - Authorized Milates 0 0 0 0 0 0 0 0 0	4599999.	Total General	Account Au	thorized, Unauthorized, Reciprocal Jurisdiction and Certified				34,593,746,516	3,034,947,165	1,919,857,715	378,080,810	554,224,959	419,548,488	0	418,222,232
S299999. Total Separate Accounts - Authorized Non-Affiliates 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	4899999.	Total Separat	e Accounts -	- Authorized U.S. Affiliates				0	0	0	0	0	0	0	0
5599999. Total Separate Accounts - Authorized Authorized Authorized Counts - Authori	5199999.	Total Separat	e Accounts -	- Authorized Non-U.S. Affiliates				0	0	0	0	0	0	0	0
5699999. Total Separate Accounts - Unauthorized U.S. Affiliates 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	5299999.	Total Separat	e Accounts -	- Authorized Affiliates				0	0	0	0	0	0	0	0
5699999. Total Separate Accounts - Unauthorized U.S. Affiliates 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	5599999.	Fotal Separat	e Accounts -	- Authorized Non-Affiliates				0	0	0	0	0	0	0	0
S7776								0	0	0	0	0	0	0	0
8778					DF	MCO/I	VA	0	0	0	74 677 120	0	0	3 489 877 586	0
5899999. Separate Accounts - Unauthorized U.S. Affiliates - Other 0 0 4,257,707,983 0 0 7,909,806,450 0 5999999. Total Separate Accounts - Unauthorized U.S. Affiliates 0 0 0 4,257,707,983 0 0 7,909,806,450 0 6399999. Total Separate Accounts - Unauthorized Miliates 0								0	0	0		0	0		0
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates 0 0 4,257,707,983 0 0 7,900,806,450 0 6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates 0								0		0	, ., . , .	0	0	, , , ,	0
Capagage Total Separate Accounts - Unauthorized Non-U.S. Affiliates 0 0 0 0 0 0 0 0 0								0	0	0		0	0		0
639999. Total Separate Accounts - Unauthorized Affiliates 0 0 0 0 0 0 0 0 0								0	•		, , , , , , ,	0	0	1,000,000,100	0
6699999. Total Separate Accounts - Unauthorized Non-Affiliates 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0								0	•		-		<u> </u>	7 900 906 450	0
6799999. Total Separate Accounts - Certified U.S. Affiliates 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0								0	•	0	7,231,101,303	•	0	1,300,000,400	0
7099999. Total Separate Accounts - Certified U.S. Affiliates 0								•	•	0	4 257 707 002	•	0	7 000 906 450	0
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates 0 <								v	•		.,,,	· ·		1,500,000,400	0
7499999. Total Separate Accounts - Certified Affiliates 0								v		0	•			0	0
7799999. Total Separate Accounts - Certified Non-Affiliates 0<								·		0			0	0	0
7899999. Total Separate Accounts Certified 0<								·	•	0	•		0	0	0
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates 0 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>0</td> <td></td> <td></td> <td>0</td> <td>0</td> <td>0</td>										0			0	0	0
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates 0								0	•	0	•	•	0	0	0
859999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates 0 <td< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>0</td><td>•</td><td>0</td><td>·</td><td></td><td>0</td><td>0</td><td>0</td></td<>								0	•	0	·		0	0	0
889999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates 0								·					0	0	0
8999999. Total Separate Accounts Reciprocal Jurisdiction 0 0 0 0 0 0 0 0 0 0 0								·						0	0
						·	·	· ·		•		•	•	0	0
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified 0 0 4,257,707,983 0 0 7,900,806,450 0	8999999.	Total Separat	e Accounts I	Reciprocal Jurisdiction				0	0	0	0	0	0	0	0
	9099999.	Total Separat	e Accounts	Authorized, Unauthorized, Reciprocal Jurisdiction and Certified				0	0	0	4,257,707,983	0	0	7,900,806,450	0

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

		i toniou	rance ocaca Ene insurance, randatics, Bepesit i ands an	a Ctrior Lie	Dilitioo TTICIOUC	Life of Bicabili	ty containgonolog,	and reduced Bor	ionio Liotoa by i	contraining continpo	ing ac of Boodin	bor or, ourrone	1 Oui	
1	2	3	4	5	6	7	8	Reserve Cr	edit Taken	11	Outstanding S	Surplus Relief	14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
9199999.	Total U.S. (Su	ım of 039999	9, 089999, 1499999, 1999999, 2599999, 3099999, 3699999, 419	9999, 48999	99, 5399999, 599	9999, 6499999,								
	7099999, 75	99999, 8199	999 and 8699999)				34,593,746,516	3,034,947,165	1,919,857,715	4,635,788,793	554,224,959	419,548,488	7,900,806,450	418,222,232
9299999.	Total Non-U.S	6. (Sum of 06	99999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999	, 4299999, 5	199999, 5499999	, 6299999,								
	6599999, 73	99999, 7699	999, 8499999 and 8799999)				0	0	0	0	0	0	0	0
9999999 -	Totals	•		•	•		34,593,746,516	3,034,947,165	1,919,857,715	4,635,788,793	554,224,959	419,548,488	7,900,806,450	418,222,232

SCHEDULE S - PART 3 - SECTION 2

			Reinsuranc	e Ceded Accid	dent and Healt	h Insurance Lis	sted by Reinsuring Co	ompany as of Dece	mber 31, Current Ye	ar			
1	2	3	4	5	6	7	8	9	10	Outstanding S	urplus Relief	13	14
				Domi-					Reserve Credit	11	12		
NAIC				ciliary	Type of	Type of		Unearned	Taken Other			Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business		Premiums	than for Unearned			Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	Premiums	(Estimated)	Premiums	Current Year	Prior Year	Reserve	Coinsurance
0399999.	Total Genera	I Account - A	authorized U.S. Affiliates	·			0	0	0	0	0	0	0
0699999.	Total Genera	l Account - A	authorized Non-U.S. Affiliates				0	0	0	0	0	0	0
0799999.	Total Genera	I Account - A	authorized Affiliates				0	0	0	0	0	0	0
1099999.	Total Genera	I Account - A	uthorized Non-Affiliates				0	0	0	0	0	0	0
1199999.	Total Genera	I Account Au	thorized				0	0	0	0	0	0	0
1499999.	Total Genera	I Account - U	Inauthorized U.S. Affiliates				0	0	0	0	0	0	0
			Inauthorized Non-U.S. Affiliates				0	0	0	0	0	0	0
			Inauthorized Affiliates				0	0	0	0	0	0	0
			Inauthorized Non-Affiliates				0	0	0	0	0	0	0
	Total Genera						0	0	0	0	0	0	0
			Certified U.S. Affiliates				0	0	0	0	0	0	0
			Certified Non-U.S. Affiliates				0	0	0	0	0		n
			Certified Affiliates				0	0	0	0	0		n
			Certified Non-Affiliates				0	0	0	0	0		0
	Total Genera						0	0	0	0	0	· ·	0
			Reciprocal Jurisdiction U.S. Affiliates				0	0	0	0	0		0
			Reciprocal Jurisdiction Non-U.S. Affiliates				0	0	0	0	0		0
			Reciprocal Jurisdiction Affiliates				0	0	0	0	0		0
			Reciprocal Jurisdiction Non-Affiliates				0	0	0	0	0		0
			eciprocal Jurisdiction				0	0	0	0	0		0
			thorized, Unauthorized, Reciprocal Jurisdiction and Certified				0	0	0	0	0		0
			- Authorized U.S. Affiliates				0	0	0	0	0		0
			- Authorized O.S. Affiliates - Authorized Non-U.S. Affiliates				0	0	0	0	0	·	0
			- Authorized Non-o.S. Anniales - Authorized Affiliates				0	0	0	0	0		0
			- Authorized Anniates - Authorized Non-Affiliates				0	0	0	0	0		0
	Total Separa						0	0	0	0	0	_	0
			- Unauthorized U.S. Affiliates				0	0	0	•	0		0
			- Unauthorized U.S. Affiliates - Unauthorized Non-U.S. Affiliates				0	0	0	0	0		0
			- Unauthorized Affiliates				0	0	0	0	0		0
			- Unauthorized Animates - Unauthorized Non-Affiliates				0	0	0	0	0	_	0
							0	0	0	0	0		0
	Total Separat						0	0	0	0	0		0
			- Certified U.S. Affiliates				0	0	0	0	0		0
			- Certified Non-U.S. Affiliates - Certified Affiliates				0	0	0	0	0	1	0
							0	0	0	0	0		0
			- Certified Non-Affiliates				0	0	0	0	0		0
	Total Separa						U	0	0	0	0	· ·	0
			- Reciprocal Jurisdiction U.S. Affiliates				0	0	· ·	0			0
			- Reciprocal Jurisdiction Non-U.S. Affiliates				0	0	0	0	0	1	0
			- Reciprocal Jurisdiction Affiliates				0	0	0	0	0		0
			- Reciprocal Jurisdiction Non-Affiliates				0	0	0	0	0		0
			Reciprocal Jurisdiction				0	0	0	0	0		0
			Authorized, Unauthorized, Reciprocal Jurisdiction and Certific				0	0	0	0	0	0	0
9199999.			99, 0899999, 1499999, 1999999, 2599999, 3099999, 369999	99, 4199999, 48	99999, 5399999	5999999,	.	•			•	_	_
0000000			1999, 8199999 and 8699999)	200000 400000	5.5400000 5.00	2000 000000	0	0	0	0	0	0	0
9299999.			699999, 0999999, 1799999, 2099999, 2899999, 3199999, 39	99999, 429999	9, 5199999, 5499	9999, 6299999,	.	•	_	_	•	_	_
0000000		99999, 7699	999, 8499999 and 8799999)				0	0	0	0	0	0	0
9999999	- iotais						0	0	0	0	0	0	1 0

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

			torriourarioo oo	aca to Chaatho	ized Companie	· .						
1 2 3	4	5	6	7	8	9	10	11	12	13	14	15
							Issuing or		Funds			Sum of Cols.
			Paid and				Confirming		Deposited by			9+11+12+13
NAIC			Unpaid Losses				Bank		and Withheld		Miscellaneous	+14 but not in
Company ID Effective		Reserve	Recoverable		Total	Letters of	Reference	Trust	from		Balances	Excess of
Code Number Date	Name of Reinsurer	Credit Taken	(Debit)	Other Debits	(Cols.5+6+7)	Credit	Number (a)	Agreements	Reinsurers	Other	(Credit)	Col. 8
8772606-0566090 12/01/2004		191,666,927	198,703	0	191,865,630	0		220,963,850	0	0	391, 176	191,865,630
8772606-0566090 01/01/2017		446,825,866	10,486,935	74,833,799	532, 146, 600	0		515,067,312	0	0	105,486,370	532, 146,600
8772606-0566090 05/01/2017		4,220,676	4,398	14,841	4,239,915	0		4,865,821	0	0	5,449	4,239,915
8772606-0566090 05/01/2017		64,928,909	11,305,183	10,594,597	86,828,689	0		84,853,507	0	0	7,540,404	86,828,689
8772606-0566090 10/01/2023	BRIGHTHOUSE LIFE INSURANCE COMPANY	1,424,864,209	10,288,859	4,672,216,709	6, 107, 369, 777	0		1,632,659,411	0	0	4,510,631,949	6, 107, 369, 777
0299999. General Account - Life a	and Annuity U.S. Affiliates - Other	2, 132, 506, 587	32,284,078	4,757,659,946	6,922,450,611	0	XXX	2,458,409,901	0	0	4,624,055,348	6,922,450,611
0399999. Total General Account -	Life and Annuity U.S. Affiliates	2,132,506,587	32,284,078	4,757,659,946	6,922,450,611	0	XXX	2,458,409,901	0	0	4,624,055,348	6,922,450,611
0699999. Total General Account -	Life and Annuity Non-U.S. Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
0799999. Total General Account -	Life and Annuity Affiliates	2,132,506,587	32,284,078	4,757,659,946	6,922,450,611	0	XXX	2,458,409,901	0	0	4,624,055,348	6,922,450,611
8809975-1608507 01/19/2005		266,695	4,967	26,493	298, 155	0		0	0	0	15,668	15,668
6468875-6020048 01/01/2007	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	203,358	4,020	38,347	245,725	268,535		0	0	0	63,869	245,725
0899999. General Account - Life a	and Annuity U.S. Non-Affiliates	470,053	8,987	64,840	543,880	268,535	XXX	0	0	0	79,537	261,393
1099999. Total General Account -	Life and Annuity Non-Affiliates	470,053	8,987	64,840	543,880	268,535	XXX	0	0	0	79,537	261,393
1199999. Total General Account L	ife and Annuity	2,132,976,640	32,293,065	4,757,724,786	6,922,994,491	268,535	XXX	2,458,409,901	0	0	4,624,134,885	6,922,712,004
1499999. Total General Account -	Accident and Health U.S. Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
1799999. Total General Account -	Accident and Health Non-U.S. Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
1899999. Total General Account -	Accident and Health Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
2199999. Total General Account -	Accident and Health Non-Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
2299999. Total General Account A	Accident and Health	0	0	0	0	0	XXX	0	0	0	0	0
2399999. Total General Account		2,132,976,640	32,293,065	4,757,724,786	6,922,994,491	268,535	XXX	2,458,409,901	0	0	4,624,134,885	6,922,712,004
2699999. Total Separate Accounts	s - U.S. Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
2999999. Total Separate Accounts	s - Non-U.S. Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
3099999. Total Separate Accounts	s - Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
3399999. Total Separate Accounts	s - Non-Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
3499999. Total Separate Accounts	S	0	0	0	0	0	XXX	0	0	0	0	0
3599999. Total U.S. (Sum of 0399	999, 0899999, 1499999, 1999999, 2699999 and 3199999)	2,132,976,640	32,293,065	4,757,724,786	6,922,994,491	268,535	XXX	2,458,409,901	0	0	4,624,134,885	6,922,712,004
3699999. Total Non-U.S. (Sum of	0699999, 0999999, 1799999, 20999999, 2999999 and 3299999)	0	0	0	0	0	XXX	0	0	0	0	0
9999999 - Totals	· · · · · · · · · · · · · · · · · · ·	2,132,976,640	32,293,065	4,757,724,786	6,922,994,491	268,535	XXX	2,458,409,901	0	0	4,624,134,885	6,922,712,004

(a)	Issuing or Confirming Bank	Letters of			
	Reference	Credit	American Bankers Association		Letters of
	Number	Code	(ABA) Routing Number	Issuing or Confirming Bank Name	Credit Amount
	0001	1	21000021	JPMORGAN CHASE BANK, N.A.	268,535
					·

SCHEDULE S - PART 5

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year (\$000 Omitted)

								Nemsu	ance ceu	eu lo Cell	ified Reinsi	וו כוס מס טו	Decembe	i 31, Cuile	iii i c ai (φ	OOO OIIIIII	z u)								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	,		•	Collateral				23	24	25	26
															16	17	18	19	20	21	22	1	Percent		
																							Credit		
																						Percent	Allowed		Liability for
																						of	on Net		Reins-
														Dollar										Amount of	
							D				T-4-1											Collateral		Amount of	urance
							Percent				Total			Amount of								Provided		Credit	with
					Certified		Collat-				Recover-		Net	Collateral								for Net	Subject to	Allowed for	Certified
					Rein-		eral		Paid and		_able/		Obligation	Required			Issuing or		Funds		Total	Obli-	Collateral		Reinsurers
					surer		Required		Unpaid		Reserve		Subject	for Full			Confirming		Deposited		Collateral	gation	(Col. 23 /		Due to
NAIC				Domi-	Rating	Date of	for Full		Losses		Credit	Miscellan-	to	Credit			Bank		by and		Provided	Subject to	Col. 8,	Subject to	Collateral
Com-				ciliary	(1	Certified	Credit	Reserve	Recover-		Taken	eous	Collateral	(Col. 14	Multiple		Reference	Trust	Withheld		(Col. 16 +	Collateral	not to	Collateral	Deficiency
pany	ID	Effective		Juris-	through	Reinsurer	(0% -	Credit	able	Other	(Col. 9 +	Balances	(Col. 12 -		Beneficiary	Letters	Number	Agree-	from		17 + 19 +	(Col. 22 /	Exceed	(Col. 14 x	(Col. 14 -
Code	Number	Date	Name of Reinsurer	diction	6)	Rating	100%)	Taken	(Debit)	Debits	10 + 11)	(Credit)	13)	Col. 8)	Trust	of Credit	(a)	ments	Reinsurers	Other	20 + 21)	Col. 14)	100%)	Col. 24)	Col. 25)
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(a)	Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	ers of Amount

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business (\$000 Omitted)

			Omitted)			
		1 2023	2 2022	3 2021	4 2020	5 2019
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	4,635,789	180,298	264,667	242,634	1,005,422
2.	Commissions and reinsurance expense allowances	85,148	27,867	30,997	29,339	103,094
3.	Contract claims	120,019	104,083	105,776	123,246	59,759
4.	Surrender benefits and withdrawals for life contracts	362,224	254,820	384,947	308,295	383,969
5.	Dividends to policyholders and refunds to members	11	11	10	10	10
6.	Reserve adjustments on reinsurance ceded	4,038,943	(291,049)	(351,376)	(262,326)	(412,333)
7.	Increase in aggregate reserve for life and accident and health contracts	1,116,173	365,229	(217,887)	388,453	750,479
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	4,540,118	37,072	73,849	68,636	48,320
9.	Aggregate reserves for life and accident and health contracts	3,029,718	1,913,545	1,343,313	1,561,200	1, 172, 747
10.	Liability for deposit-type contracts	5,229	6,313	6,598	7,858	9,848
11.	Contract claims unpaid	13,778	9,004	8,499	7,952	5,781
12.	Amounts recoverable on reinsurance	23,979	14,902	15 , 191	29,263	22,182
13.	Experience rating refunds due or unpaid	5,001	1,335	2,999	1 , 137	1,228
14.	Policyholders' dividends and refunds to members (not included in Line 10)	0	0	0	0	0
15.	Commissions and reinsurance expense allowances due	212,277	2,239	3,679	3,325	3,048
16.	Unauthorized reinsurance offset	282	546	260	239	192
17.	Offset for reinsurance with Certified Reinsurers	0	0	0	0	0
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	0	0	0	0	0
19.	Letters of credit (L)	269	269	269	269	269
20.	Trust agreements (T)	2,458,410	1,166,365	957 , 134	963,885	396 , 122
21.	Other (O)	0	0	0	0	0
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust	0	0	0	0	0
23.	Funds deposited by and withheld from (F)	0	0	0	0	0
24.	Letters of credit (L)	0	0	0	0	0
25.	Trust agreements (T)	0	0	0	0	0
26.	Other (O)	0	0	0	0	0

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify	/ Net Credit for Ceded Reinsurance
restatement of balance offeet to identify	INCLUIEUR IOI CEUEU REINSULAIRE

		As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	2,457,814,415	65,284	2,457,879,699
2.	Reinsurance (Line 16)		(778,380,569)	0
3.	Premiums and considerations (Line 15)		16,698,307	18,499,790
4.	Net credit for ceded reinsurance	xxx	2,759,861,977	2,759,861,977
5.	All other admitted assets (balance)	56,636,438	0	56,636,438
6.	Total assets excluding Separate Accounts (Line 26)		1,998,244,999	5,292,877,904
7.	Separate Account assets (Line 27)	8,852,416,900	0	8,852,416,900
8.	Total assets (Line 28)	12,147,049,805	1,998,244,999	14,145,294,804
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	930 . 654 . 048	3.029.718.411	3.960.372.459
10.	Liability for deposit-type contracts (Line 3)			
11.	Claim reserves (Line 4)			
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)			
13.	Premium & annuity considerations received in advance (Line 8)			
14.	Other contract liabilities (Line 9)			
	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
15. 16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)		(418, 159, 595)	478,419,450
20.	Total liabilities excluding Separate Accounts (Line 26)			
	Separate Account liabilities (Line 27)		0	8,852,397,81
21.	Total liabilities (Line 28)			
22.				
23.	Capital & surplus (Line 38)		XXX	818,853,046
24.	Total liabilities, capital & surplus (Line 39)	12,147,049,805	1,998,244,999	14, 145, 294, 804
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves			
26.	Claim reserves			
27.	Policyholder dividends/reserves	0		
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts			
30.	Other contract liabilities	(632,808,126)		
31.	Reinsurance ceded assets	778,380,569		
32.	Other ceded reinsurance recoverables	(65,284)		
33.	Total ceded reinsurance recoverables	3,195,002,366		
34.	Premiums and considerations			
35.	Reinsurance in unauthorized companies			
36.	Funds held under reinsurance treaties with unauthorized reinsurers	0		
37.	Reinsurance with Certified Reinsurers	0		
38.	Funds held under reinsurance treaties with Certified Reinsurers	0		
39.	Other ceded reinsurance payables/offsets	418, 159, 595		
40.	Total ceded reinsurance payable/offsets	435,140,389		

41. Total net credit for ceded reinsurance

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b) Allocated by States and Territories

				Allocated by States and Territories Direct Business Only								
1			1	Life Co		4	5	6	7			
				2	3	A						
						Accident and Health Insurance Premiums,		Total				
			Active			Including Policy,		Columns				
			Status	Life Insurance	Annuity	Membership	Other	2 through 5	Deposit-Type			
	States, Etc.		(a)	Premiums	Considerations	and Other Fees	Considerations	(b)	Contracts			
	-		N	15,811	0	0	0	15,811	0			
	-		N	0	0	0	0	0	0			
	-		N	90,470	701,800	0	0	792,270	0			
4.	Arkansas	AR	N	5,520	0	0	0	5,520	0			
5.	California (CA	N	481,202	7,200	0	0	488,402	0			
6.	Colorado	co	N	61,601	0	0	0	61,601	0			
7.	Connecticut	ст	N	850.892	813.185	0	0	1.664.077	0			
8.	Delaware)F	N	61,072	0	0	0	61,072	0			
	-		N	15,081	0	0	0	15,081	0			
			N	1,848,600	1,978,500	0	0	3,827,100				
I		_	N	186,494		0	0	100 101	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰			
					0			, -	0			
12.	Hawaii		N N	25,729	0	0	0	25,729	0			
13.		D		6,166	0	0	0	6,166	0			
	Illinois	_	N	94,344	0	0	0	94,344	0			
	-	N	N	26,899	0	0	0	26,899	0			
16.			N	11,337	0	0	0	11,337	0			
			N	7,492	0	0	0	7,492	0			
			N	17,446	0	0	0	17,446	0			
	Louisiana L		N	8,236	0	0	0	8,236	0			
20.	Maine		N	24, 124	0	0	0	24, 124	0			
21.	Maryland		N	119,803	0	0	0	119,803	0			
	Massachusetts		N	200, 150	3,000	0	0	203 , 150	0			
	•		N	259,363	0	0	0	259,363	n			
	Minnesota		N	22.251	3.000	0	0	25,251	n			
	Mississippi		N	7.475		0	0	7.475	0 n			
I	Missouri		N		0	0	0		0			
I									0			
I			N	1,870	0	0	0	1,870	0			
			N	0	0	0	0	0	0			
I	-	۱V	N	56,545	6,087	0	0	62,632	0			
	New Hampshire		N	31,423	0	0	0	31,423	0			
	New Jersey		N	1,603,100	1,245,904	0	0	2,849,004	0			
32.	New Mexico	MV	N	54 , 187	75,049	0	0	129,236	0			
33.	New York	NY	L	54,666,605	917,727,211	107,420	0	972,501,236	2,094,875			
34.	North Carolina	۷C	N	436,794	612,273	0	0	1,049,067	0			
35.	North Dakota		N	0	0	0	0	0	0			
36.			N	74,353	0	0	0	74.353	0			
			N	13,138	0	0	0	13, 138	0			
	•	OR	N	28,876	0	0	0	28,876	0			
	•	οA	N	328,784	372,630	0	0	701.414				
I			N			0	0	54,278	0			
				46,778	7,500				0			
	· · · · · · · · · · · · · · · · · · ·		N	246,726	132,500	0	0	379,226	0			
42.	· · · · · · · · · · · · · · · · · · ·	SD	N	2,411	0	0	0	2,411	0			
-	Tennessee		N	72,411	66 , 132	0	0	138,543	0			
44.	Texas	ГХ	N	298,571	0	0	0	298,571	0			
45.	Utah [JT	N	16,551	0	0	0	16,551	0			
46.	Vermont	/T	N	48,000	0	0	0	48,000	0			
47.	Virginia		N	143 , 125	299,466	0	0		0			
	Washington		N	58,317	35,474	0	0		0			
	West Virginia		N	6,824	0	0			0			
	Wisconsin		N	15,264	0	0		,				
	Wyoming		N	7,881		0	0		0			
									0			
	American Samoa		N	0	0				0			
	Guam		N	0		0			0			
	Puerto Rico		N	5,448	0	0	0		0			
	U.S. Virgin Islands		N	831	0	0	0	831	0			
	Northern Mariana Islands		N	0	0	0	0	0	0			
	Canada (N	15, 161	0	0	0		0			
58.	Aggregate Other Alien (XXX	227,830	0		0	227,830	0			
59.	Subtotal		XXX	62,972,293		107,420		987, 166, 624	2,094,875			
90.	Reporting entity contributions for employee ber	nefits						, ,				
	plans		XXX	0	0	0	0	0	0			
91.	Dividends or refunds applied to purchase paid-				_				_			
	additions and annuities		XXX	10,454	0	0	0	10,454	0			
92.	Dividends or refunds applied to shorten endown		xxx	0	^	0	0	_	0			
02	or premium paying period		۸۸۸	0	0	0	0	l	0			
93.	Premium or annuity considerations waived und disability or other contract provisions	CI	XXX	527,278	n	0	0	527 27Q	0			
94.	Aggregate or other amounts not allocable by Si			0		0			0			
	Totals (Direct Business)		^^^	63,510,025	924,853,252	107.420		988,470,697	2.094.875			
I	Plus reinsurance assumed		XXX			0	0	, ,	, . ,			
			XXX	0	0				0			
	Totals (All Business)				924,853,252	107,420	0		2,094,875			
I	Less reinsurance ceded			47,984,503	84,765,420	0		132,749,923	0			
99.	Totals (All Business) less Reinsurance Ceded		XXX	15,525,522	840,087,832	(c) 107,420	0	855,720,774	2,094,875			
	DETAILS OF WRITE-INS			·				<u> </u>				
58001.	Other Alien		XXX	227,830	0	0	0	227,830	0			
58002.			XXX									
58003.			XXX									
	Summary of remaining write-ins for Line 58 from											
	overflow page		XXX	0	0	0	0	0	0			
58999.	Totals (Lines 58001 through 58003 plus											
<u>L</u>	58998)(Line 58 above)		XXX	227,830	0	0	0		0			
9401.	Internal policy exchanges		XXX	0	766,341	0	0	766,341	0			
9402.			XXX									
9403.			XXX									
I	Summary of remaining write-ins for Line 94 from											
	overflow page		XXX	0	0	0	0	0	0			
9499.	Totals (Lines 9401 through 9403 plus 9498)(Lir											
	94 above)		XXX	0	766,341	0	0	766,341	0			
/-\ A -4!	Status Counts:				,			*				

^{| 94} above | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 | 105 |

SCHEDULE T - PART 2

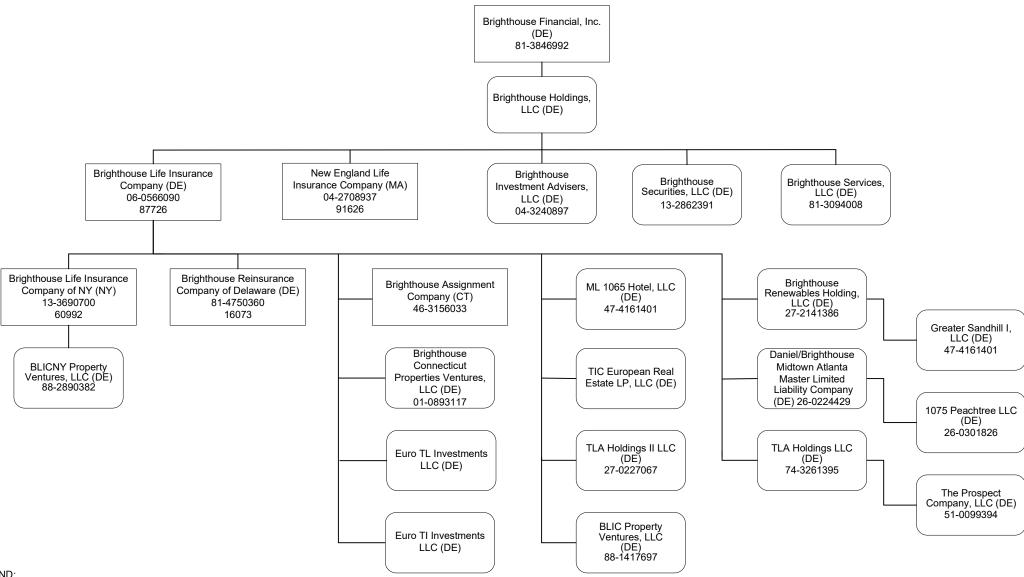
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

			, o o a to a o o	States and Territ	Direct Bus	iness Only		
			1	2	3 Disability	4 Lona-Term	5	6
			Life	Annuities	Income	Care		
	States. Etc.		(Group and Individual)	(Group and Individual)	(Group and Individual)	(Group and Individual)	Deposit-Type Contracts	Totals
4	,	AL	15.811	0	0	0	0	15.811
1.		AK AK	0	0	0		0	۱۵,6۱۱
2.			90,470	701.800	0	0	0	700.070
3.		AZ	•	,		0	0	792,270
4.		AR	5,520	0	0	0	0	5,520
5.		CA	481,202	7,200	0	0	0	488,402
6.	Colorado	СО	61,601	0	0	0	0	61,601
7.	Connecticut	CT	850,892	813, 185	0	0	0	1,664,077
8.	Delaware	DE	61,072	0	0	0	0	61,072
9.	District of Columbia	DC	15,081	0	0	0	0	15,081
10.	Florida	FL	1,848,600	1,978,500	0	0	0	3,827,100
11.	Georgia	GA	186,494	0	0	0	0	186,494
12.	Hawaii	HI .	25,729	0	0	0	0	25,729
13.	ldaho	ID .	6 , 166	0	0	0	0	6 , 166
14.	Illinois	IL .	94,344	0	0	0	0	94,344
15.	Indiana	IN	26.899	0	0	0	0	26.899
16.		IA	11,337	0	0	0	0	11,337
17.		KS	7.492	0	0	0	0	7.492
		KY	17,446		0	0	0	17.446
18.	· · · · · · · ·	KY LA	8 . 236	0	0	0	0	8 . 236
19.	Louisiana		, -	•		0	0	, -
20.		ME	24, 124	0	0	0	0	24, 124
21.		MD	119,803	0	0	0	0	119,803
22.		MA	200 , 150	3,000	0	0	0	203, 150
23.	Michigan	MI	259,363	0	0	0	0	259,363
24.	Minnesota	MN	22,251	3,000	0	0	0	25,251
25.	Mississippi	MS	7,475	0	0	0	0	7,475
26.	Missouri	МО	16,931	0	0	0	0	16,931
27.	Montana	MT	1,870	0	0	0	0	1,870
28.	Nebraska	NE	0	0	0	0	0	0
29.	Nevada	NV	56,545	6,087	0	0	0	62,632
30.	New Hampshire	NH	31,423	0	0	0	0	31,423
31.	New Jersey	NJ	1,603,100	1,245,904			0	2,849,004
32.	New Mexico		54 , 187	75,049		0	0	129,236
33.	New York			917.727.211	0		2,094,875	974.596.111
34.	North Carolina			612,273		0	0	1,049,067
35.	North Dakota	_	,	0			0	0
		OH	74,353	0			0	74,353
36.			13, 138	0	0		0	13, 138
37.		OK	*					,
38.	Oregon		28,876		0		0	28,876
39.	Pennsylvania		328,784	372,630		0		701,414
40.	Rhode Island		46,778	7,500				54,278
41.	South Carolina		246,726	132,500		0	0	379,226
42.	South Dakota		2,411	0		0		2,411
43.	Tennessee		72,411	66, 132		0		138,543
44.	Texas			0			0	298,571
45.	Utah	UT	16,551	0			0	16,551
46.	Vermont	VT	48,000	0	0	0	0	48,000
47.	Virginia	VA	143 , 125	299,466	0	0	0	442,591
48.	Washington	WA	58,317	35,474	0	0	0	93,791
49.	West Virginia	WV	6,824	0	0	0	0	6,824
50.	Wisconsin	wı	15,264	0		0	0	15,264
51.	Wyoming		7,881	0	0		0	7,881
52.	American Samoa		0		0		0	0
53.	Guam		0	0		0	0	0
	Puerto Rico		5,448	0	0		0	5,448
54.	U.S. Virgin Islands		831			0		
55.					0		0	
56.	Northern Mariana Islands		0	0				0
57.	Canada		15,161	0	0		0	15, 161
58.	Aggregate Other Alien	OT	227,830	0			0	227,830
59.	Total		62,972,293	924,086,911	0	107,420	2,094,875	989,261,499

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

PART 1 - ORGANIZATIONAL CHART



LEGEND:

Square edges: Corporation

Round edges: Limited Liability Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
1	_		-			•		-		• •	Type	If			
											of Control	Control			
											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board.	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent. Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence.	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
. 4932	Brighthouse Holding Group	87726	06-0566090	1546103	OIIX	international)	Brighthouse Life Insurance Company	DE	,	Brighthouse Holdings, LLC	Ownership	5	Brighthouse Financial Inc.	NO	
	Brighthouse Holding Group	00000	13-2862391				Brighthouse Securities, LLC	DE		Brighthouse Holdings, LLC	Ownership		Brighthouse Financial, Inc.	NO	
. 4932	3									3	Ownership			NO	
. 4932	Brighthouse Holding Group	91626	04-2708937	4288440			New England Life Insurance Company	MA		Brighthouse Holdings, LLC	• •		Brighthouse Financial, Inc.	NO	
	Brighthouse Holding Group	00000	04-3240897	4288440			Brighthouse Investment Advisers, LLC	DE			Ownership		Brighthouse Financial, Inc.	NO	
	Brighthouse Holding Group		81-3094008				Brighthouse Services, LLC	DE		Brighthouse Holdings, LLC	Ownership		Brighthouse Financial, Inc.	NO	
	Brighthouse Holding Group		47-4161401				ML 1065 Hotel, LLC	DE		Brighthouse Life Insurance Company	Ownership		Brighthouse Financial, Inc.	NO	
	Brighthouse Holding Group		27-2141386				Brighthouse Renewables Holding, LLC	DE			Ownership		Brighthouse Financial, Inc.	NO	
. 4932	Brighthouse Holding Group	00000					Greater Sandhill I, LLC	DE	NI A	Brighthouse Renewables Holding, LLC	Ownership	100.000	Brighthouse Financial, Inc	NO	
4000	D : 144	00000	04 0000447				Brighthouse Connecticut Properties Ventures,	DF	NII 4	D: 144 1:7 0	0 1:	400 000	B · · · · · · · ·		
	Brighthouse Holding Group		01-0893117				LLC	DE		g	Ownership		Brighthouse Financial, Inc.	NO	
. 4932	Brighthouse Holding Group	00000					Euro TI Investments LLC	DE		Brighthouse Life Insurance Company	Ownership		Brighthouse Financial, Inc.	NO	
. 4932	Brighthouse Holding Group	00000	46-3156033				Brighthouse Assignment Company	CT	NI A	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc	YES	
4000	Dai ah Ahaaraa Haddinaa Oo aara	00000	00 0004400				Daniel/Brighthouse Midtown Atlanta Master	DE	NII A	Brighthouse Life Insurance Company	0hi	100 000	Dalahahanan Firanasia I. Ira	NO	
. 4932	Brighthouse Holding Group	00000	26-0224429				Limited Liability Company	DE		Daniel/Brighthouse Midtown Limited	Ownership	100.000	Brighthouse Financial, Inc	NO	
4022	Brighthouse Holding Group	00000	26-0301826				1075 Peachtree LLC	DE	NI A	Liability Company	Ownership	100 000	Brighthouse Financial, Inc.	NO	
	Brighthouse Holding Group		27-0227067				TLA Holdings II LLC	DE		Brighthouse Life Insurance Company	Ownership		Brighthouse Financial, Inc.	NO	
	Brighthouse Holding Group	00000					TIC European Real Estate LP, LLC	DE		Brighthouse Life Insurance Company	Ownership		Brighthouse Financial, Inc.	NO	
	Brighthouse Holding Group	00000	74-3261395				TLA Holdings LLC	DE			Ownership		Brighthouse Financial, Inc.	NO	
	3		74-3261395 51-0099394				The Prospect Company, LLC	DE	NIA		Ownership		Brighthouse Financial, Inc	NO	
	Brighthouse Holding Group		81-4750360					DE		Brighthouse Life Insurance Company	Ownership		Brighthouse Financial, Inc.	NO	
	Brighthouse Holding Group	-	01-4/30300				Brighthouse Reinsurance Company of Delaware			9	******				
	Brighthouse Holding Group	00000	40.0000700	0000470			Euro TL Investments LLC	DE		Brighthouse Life Insurance Company	Ownership		Brighthouse Financial, Inc.	NO	
	Brighthouse Holding Group			3302479			Brighthouse Life Insurance Company of NY	NY			Ownership		Brighthouse Financial, Inc.	NO	
	Brighthouse Holding Group		81-3846992		0001685040	NASDAQ	Brighthouse Financial, Inc.	DE			Board of Directors		Board of Directors	YES	
	Brighthouse Holding Group	00000					Brighthouse Holdings, LLC	DE		birginenous i manerar, mer minimi	Ownership		Brighthouse Financial, Inc.	NO	
	Brighthouse Holding Group		88-1417697				BLIC Property Ventures, LLC	DE		g	Ownership		Brighthouse Financial, Inc	NO	
. 4932	Brighthouse Holding Group	00000	88-2890382				BLICNY Property Ventures, LLC	DE	DS	Brighthouse Life Insurance Company of NY .	Ownership	100.000	Brighthouse Financial, Inc	NO	

Asterisk	Explanation	

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

St-3846992 Brighthouse Financial, Inc. 0 0 0 0 0 9,821,301 0 0 9,821,301 0 0 9,821,301 0 0 9,821,301 0 0 9,821,301 0 0 9,821,301 0 0 0 0 0 0 0 0 0	PART 2 - SUMMART OF INSURER S TRANSACTIONS WITH ANT AFFILIATES													
NAIC Company ID Names of Insurers and Parent, Subsidiaries or Affiliates Shareholder Contributions Capital Contributions Contributions Capital Contributions Cap	13	12	11	10	9	8	7	6	5	4	3	2	1	
NAIC Company Code Number Names of Insurers and Parent, Subsidiaries or Affiliates Shareholder Dividends Capital Contributions Capital Cont							Income/							
NAIC Company Code Number Subsidiaries or Affiliates Shareholder Contributions Capital Company Code Number Subsidiaries or Affiliates Shareholder Dividends Contributions Capital Con	!						(Disbursements)							
NAIC Company Day Names of Insurers and Parent, Code Number Shareholder Dividends Capital C	Reinsurance													
NAIC Company ID Names of Insurers and Parent, Code Number Subsidiaries or Affiliates Shareholder Dividends Contributions Contrib	Recoverable/							or Exchanges of						
Company Code Number Subsidiaries or Affiliates Dividends Dividends Capital Mortgage Loans or Other Investments Affiliate(s) Agreements and Reinsurance Agreements Business Totals	(Payable) on				(
Code Number Subsidiaries or Affiliates Dividends Contributions Other Investments Affiliate(s) Service Contacts Agreements * Business Totals	Losses and/or									<u>.</u>				
Straight Straight	Reserve Credit			_				Mortgage Loans or						
Strighthouse Holdings, LLC Strighthouse Investment Advisers, LLC Strighthouse Infe Insurance Company (266,000,000) Strighthouse Infe Insurance Company NY Strighthouse Investment Advisers, LLC Strighthouse Reinsurance Company NY Strighthouse Reinsurance Company NY Strighthouse Reinsurance Company of Delaware Strighthouse Reinsurance Reins	Taken/(Liability)		Business	*			Affiliate(s)							
Marcological Company Marcological Company	0		0				0	0	0	0	Brighthouse Financial, Inc.			
R7726 06-0566090 Brighthouse Life Insurance Company (266,000,000) (84,202,654) (122,203,412) 0 (458,770,899) (150,695,944) 165,406,571 (916,466,338) 16073 81-4750360 Brighthouse Reinsurance Company of Delaware 0 0	0 '		0		0	972,590,055	0	0	0	350,000,000	Brighthouse Holdings, LLC			
Second Company No. Second	0	(189,966,190)	(189,966,190)		0	0	0	0	0	0	Brighthouse Investment Advisers, LLC	. 04–3240897		
Section Sect	23,280,106,398	(916,466,338)			(150,695,944)	(458,770,899)	0	(122,203,412)	(84,202,654)	(266,000,000)	Brighthouse Life Insurance Company	. 06-0566090		
Delaware Delaware	2, 164, 790, 666	99,994,145	9,857,969		73,429,604	(183,777,288)	0	100,143,701	100,340,159	0			60992	
Delaware Delaware											Brighthouse Reinsurance Company of	. 81-4750360	16073	
Control Cont	(24,065,637,790)	503,990,375	0		56,581,352	425,349,312	0	22,059,711	0	0	Delaware			
13-2862391 Brighthouse Securities, LLC 0 0 0 (60,880) 0 0 (60,880) 0 (60,880) 0 (60,880) 0 (753,868,290) 0 (753,	0	(5,902,007)	0		0		0	0	(5,902,007)	0	Brighthouse Renewables Holding, LLC	. 27-2141386		
New England Life Insurance Company	0 '	(60.880)	0		0	(60.880)	0	0	0	0	Brighthouse Securities, LLC	. 13-2862391		
91626 04-2708937 New England Life Insurance Company (84,000,000) 0 0 (11,283,311) 20,684,988 14,701,650 (59,896,673) 14,701,650 (59,896,673) 14,701,650 (18,145,000)	0 '	(753.868.290)	0		0	(753.868.290)	0	0	0	0	Brighthouse Services, LLC	81-3094008		
	689 , 120 , 116				20.684.988	(11,283,311)	0	0	0	(84.000.000)	New England Life Insurance Company	. 04-2708937	91626	
	0		0					0	(18 145 000)	0	TLA Holdings IIC	. 74–3261395		
88-2890382 BLICNY Property Ventures, LLC	0		0				•••••••••••••••••••••••••••••••••••••••							
	0		0		0	0	0	0	(340, 159)	0	BLICNY Property Ventures IIC	88-2890382		
		(040, 100)							(040, 100)		BETOWN Property Ventures, ELO	. 00 2000002		
					•					• • • • • • • • • • • • • • • • • • • •				
9999999 Control Totals 0 0 0 0 0 XXX 0 0 0	2,068,379,390	0	0	XXX	0	0	0	0	0	0		ontrol Totals	9999999 Co	

SCHEDULE Y

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

PART 3 - ULTIMATE CONTROL	LLING PARTT AND LISTING OF O	TITER U.S. INSU	JRANCI	E GROUPS OR ENTITIES UNDER	INAI ULIIMAIE CONTROLLING F	ARITS CON	IRUL
1	2	3	4	5	6	7	8
			Granted			1 '	Granted
			Disclaimer			1	Disclaimer
			of Control\			1 '	of Control\
			Affiliation of			1	Affiliation of
		Ownership	Column 2			Ownership	Column 5
		Percentage	Over			Percentage	Over
		Column 2 of	Column 1		U.S. Insurance Groups or Entities Controlled	(Column 5 of	Column 6
Insurers in Holding Company	Owners with Greater Than 10% Ownership	Column 1	(Yes/No)	Ultimate Controlling Party	by Column 5	Column 6)	(Yes/No)
Brighthouse Life Insurance Company	Brighthouse Holdings, LLC	100.000 .	NO	Brighthouse Financial, Inc.	Brighthouse Holding Group	100.000	NO
Brighthouse Life Insurance Company of NY	Brighthouse Life Insurance Company	100.000	NO	Brighthouse Financial, Inc.	Brighthouse Holding Group	100.000	NO
New England Life Insurance Company	Brighthouse Holdings, LLC	100.000	NO	Brighthouse Financial, Inc.	Brighthouse Holding Group	100.000	NO
	Brighthouse Life Insurance Company				Brighthouse Holding Group	100.000	NO
Brighthouse hermourance company or seramare (SE)	Brighthodo Erro modrano company			Dirigitation i manorar, mo.	Dirigitation for the state of t		
		.				[
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SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

question	ns.	Responses
	MARCH FILING	Responses
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
		V/50
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
-	APRIL FILING	YES
5.	Will Management's Discussion and Analysis be filed by April 1?	ILO
6.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 17 (Not applicable to fraternal benefit societies)	YES
	April 1: (Not applicable to fratefral benefit societies)	120
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
8.	Will an audited financial report be filed by June 1?	YES
9.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
	AUDDI EMENTAL EU NIGO	
	SUPPLEMENTAL FILINGS owing supplemental reports are required to be filed as part of your annual statement filing if your company is engaged in the type of business	
	nent. However, in the event that your company does not transact the type of business for which the special report must be filed, your resport interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your compart	
	whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.	., 24t 10 1.0t 2011.g
	MARCH FILING	NO
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
40	Will the Tourished Complex Obstances the filed with the state of describing and the NAIO to March 40	NO
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	INO
13.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
14.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically	
	with the NAIC by March 1?	YES
		\/F0
15.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the	
	NAIC by March 1?	YES
47	Will the actuaried animina and Combination Comments and Instruments Combined to the filed with the state of description and all other size II. with the NAIC but	
17.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and	NO
	electronically with the NAIC by March 1?	NO NO
20.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filled with the	
	state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be	
۷۱.	filed with the state of domicile and electronically with the NAIC by March 1?	NO
22.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
24	Will the C.3 PRC Cortifications required under C.3 Phase II be filed with the state of demisile and electropically with the NAIC by March 42	YES
24.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	IEO

Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?

YES

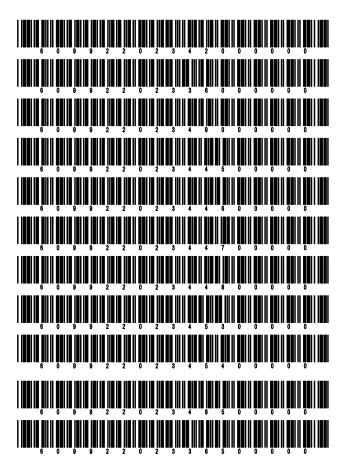
SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

20.	NAIC by March 1?	NO
27.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
32.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
33.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
35.	Will the Health Supplement be filed with the state of domicile and the NAIC by March 1?	NO
36.	Will the Market Conduct Annual Statement (MCAS) Premium Exhibit for Year be filed with appropriate jurisdictions and with the NAIC by March 1? APRIL FILING	NO
37.		YES
38.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
39.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
40.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	NO
41.	Will the Supplemental Health Care Exhibit (Parts 1 and 2) be filed with the state of domicile and the NAIC by April 1?	NO
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
	AUGUST FILING	
48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES
10.	Explanations.	
11.		
12.		
18. 19.		
20.		
21.		
26. 27.		
28.		
30.		
31. 32.		
32. 33.		
35.		
36.		
38. 39.		
40.		

Bar Codes:

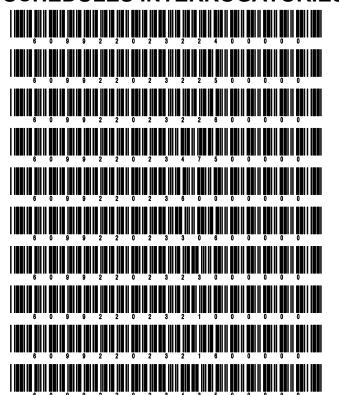
41.

- 10. SIS Stockholder Information Supplement [Document Identifier 420]
- 11. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]
- 12. Trusteed Surplus Statement [Document Identifier 490]
- Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
- Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
- 26. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]
- Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities [Document Identifier 454]
- 28. Workers' Compensation Carve-Out Supplement [Document Identifier 495]
- 30. Medicare Part D Coverage Supplement [Document Identifier 365]



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

- 31. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]
- 32. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]
- 33. Relief from the Requirements for Audit Committees [Document Identifier 226]
- 35. Health Care Receivables Supplement [Document Identifier 475]
- Market Conduct Annual Statement (MCAS) Premium Exhibit [Document Identifier 600]
- 38. Long-Term Care Experience Reporting Forms [Document Identifier 306]
- 39. Credit Insurance Experience Exhibit [Document Identifier 230]
- 40. Accident and Health Policy Experience Exhibit [Document Identifier 210]
- 41. Supplemental Health Care Exhibit (Parts 1 and 2) [Document Identifier 216]
- 42. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

/ laditioi	Idi Wille Ilia idi 7.0300 Elile 20							
			Current Year					
		1	2	3	4			
				Net Admitted Assets	Net Admitted			
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Assets			
2504.	Receivable from reinsurer in liquidation	415,320	415,320	0	0			
2597.	Summary of remaining write-ins for Line 25 from overflow page	415,320	415,320	0	0			

Additional Write-ins for Summary of Operations Line 27

		1	2
		Current Year	Prior Year
2704.	Miscellaneous	(808,001)	808,000
2797.	Summary of remaining write-ins for Line 27 from overflow page	(808,001)	808,000

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Brighthouse Life Insurance Company of NY **OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Analysis of Operations - Summary Line 27									
	1	2	3	4	5	6	7	8	9
								Other Lines of	YRT Mortality
	Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Business	Risk Only
2704. Miscellaneous	(808,000)	0		0(808,000)	0	0	0	0	0
2797. Summary of remaining write-ins for Line 27 from overflow page	(808.000)	0		0 (808.000)	0	0	0	0	0

Additio	nal Write-ins for Analysis of Operations - Individual Life Insurance Lin	ie 27											
		1	2	3	4	5	6	7	8	9	10	11	12
								Universal Life					
								With Secondary		Variable	Credit Life	Other Individual	YRT Mortality
		Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Guarantees	Variable Life	Universal Life	(c)	Life	Risk Only
2704.	Miscellaneous	0	0	0	0	0	0	0	0	0	0	0	0
2797.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0

Additional Write-ins for Analysis of Operations - Individual Annuities Line 27							
	1		Defe	6	7		
		2	3	4	5	Life Contingent	
				Variable Annuities	Variable Annuities	Payout (Immediate	
	Total	Fixed Annuities	Indexed Annuities	with Guarantees	Without Guarantees	and Annuitizations)	Other Annuities
2704. Miscellaneous	(808,001)	0	(808,001)	0	0	0	0
2797. Summary of remaining write-ins for Line 27 from overflow page	(808,001)	0	(808,001)	0	0	0	0

SUMMARY INVESTMENT SCHEDULE

		Gross Investm	ent Holdings		in the Annua	ts as Reported Il Statement		
		1	2 Percentage of Column 1	3	4 Securities Lending Reinvested Collateral	5 Total (Col. 3 + 4)	6 Percentage of Column 5	
	Investment Categories	Amount	Line 13	Amount	Amount	Amount	Line 13	
1.	Long-Term Bonds (Schedule D, Part 1):							
	1.01 U.S. governments					186, 108, 533		
	1.02 All other governments							
	1.03 U.S. states, territories and possessions, etc. guaranteed	6,554,363	0.267	6,554,363	0	6,554,363	0.267	
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	4,500,000	0 . 183	4,500,000	0	4,500,000	0 . 183	
	1.05 U.S. special revenue and special assessment obligations, etc. non- guaranteed	218.763.310	8.901	218.763.310	0	218.763.310	8.901	
	1.06 Industrial and miscellaneous					1,373,210,873		
	1.07 Hybrid securities					999,997	0.041	
	1.08 Parent, subsidiaries and affiliates					0	0.000	
	1.09 SVO identified funds					0		
	1.10 Unaffiliated bank loans					0		
	1.11 Unaffiliated certificates of deposit				0			
	1.12 Total long-term bonds					1,796,057,595		
2.	Preferred stocks (Schedule D, Part 2, Section 1):	1,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,		
	2.01 Industrial and miscellaneous (Unaffiliated)	3 276 084	0 133	3 276 084	0	3 276 084	0 133	
	2.02 Parent, subsidiaries and affiliates							
	2.03 Total preferred stocks							
3.	Common stocks (Schedule D, Part 2, Section 2):			0,270,001		0,2,0,001		
0.	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	0	0 000	0	0	0	0.000	
	3.02 Industrial and miscellaneous Other (Unaffiliated)							
	3.03 Parent, subsidiaries and affiliates Publicly traded							
	3.04 Parent, subsidiaries and affiliates Other					0		
	3.05 Mutual funds					0		
	3.06 Unit investment trusts					0		
	3.07 Closed-end funds					0		
	3.08 Exchange traded funds					0		
	3.09 Total common stocks					0		
4			0.000	0		0	0.000	
4.	Mortgage loans (Schedule B): 4.01 Farm mortgages	46 216 024	1 000	46 216 024	0	46 216 024	1 000	
			0.000			0		
	4.02 Residential mortgages					182,012,977		
	4.04 Mezzanine real estate loans					02,012,977		
	4.05 Total valuation allowance					0		
	4.06 Total valuation allowance					228,229,011		
_		228,229,011	9.200	228,229,011		228,229,011	9.200	
5.	Real estate (Schedule A): 5.01 Properties occupied by company	0	0.000	0	0	0	0.000	
	5.02 Properties held for production of income					0		
	5.03 Properties held for production of income					0		
	5.04 Total real estate					0		
_		0	0.000	0	0	0	0.000	
6.	Cash, cash equivalents and short-term investments:	007 545 040	0.004	007 545 040		007 545 040	0.00	
	6.01 Cash (Schedule E, Part 1)					237,515,240		
	6.02 Cash equivalents (Schedule E, Part 2)							
	6.03 Short-term investments (Schedule DA)					0		
_	6.04 Total cash, cash equivalents and short-term investments					241,501,243		
7.	Contract loans					108,848		
8.	Derivatives (Schedule DB)					137,228,982		
9.	Other invested assets (Schedule BA)					36, 174, 700		
10.	Receivables for securities					15,225,484		
11.	Securities Lending (Schedule DL, Part 1)				XXX	XXX	XXX	
12.	Other invested assets (Page 2, Line 11)		0.001	12,468	0	,	0.001	
13.	Total invested assets	2,457,814,415	100.000	2,457,814,415	0	2,457,814,415	100.000	

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		242,475,310
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	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		878
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 9		
	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		13,585,942
8.	Deduct amortization of premium and mortgage interest points and commitment fees		891,315
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0,080	
	9.2 Totals, Part 3, Column 13	0	230,080
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	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)		228,229,011
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus 12)		228,229,011
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		228,229,011

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		36,049,664
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		217
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	288,088	
	5.2 Totals, Part 3, Column 9	0	288,088
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		140,830
8.	Deduct amortization of premium and depreciation		22,439
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

	Back/adinated against union December 24 of adinates	1 704 701 204
1.	Book/adjusted carrying value, December 31 of prior year	
2.	Cost of bonds and stocks acquired, Part 3, Column 7	
3.	Accrual of discount	4,777,954
4.	Unrealized valuation increase/(decrease):	
	4.1. Part 1, Column 120	
	4.2. Part 2, Section 1, Column 150	
	4.3. Part 2, Section 2, Column 130	
	4.4. Part 4, Column 110	0
5.	Total gain (loss) on disposals, Part 4, Column 19	(2,198,692)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	
7.	Deduct amortization of premium	2,921,202
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1. Part 1, Column 15	
	8.2. Part 2, Section 1, Column 190	
	8.3. Part 2, Section 2, Column 16	
	8.4. Part 4, Column 15	3,920,507
9.	Deduct current year's other than temporary impairment recognized:	
	9.1. Part 1, Column 14	
	9.2. Part 2, Section 1, Column 170	
	9.3. Part 2, Section 2, Column 140	
	9.4. Part 4, Column 13	604,803
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	32,359
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,799,333,679
12.	Deduct total nonadmitted amounts	0
13.	Statement value at end of current period (Line 11 minus Line 12)	1,799,333,679

SCHEDULE D - SUMMARY BY COUNTRY

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

Γ		Long-Term Bonds and Stocks	S OWNED December 3		1	
			1 Book/Adjusted	2	3	4
D	escription	on	Carrying Value	Fair Value	Actual Cost	Par Value of Bonds
BONDS	1.	United States			168,824,359	236,043,110
Governments	2.	Canada		0	0	0
(Including all obligations guaranteed	3.	Other Countries	5,920,519	5,280,494	5,985,342	5,749,000
by governments)	4.	Totals	192,029,052	180,938,117	174,809,701	241,792,110
U.S. States, Territories and Possessions						
(Direct and guaranteed)	5.	Totals	6,554,363	6,887,112	6,392,944	6,835,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	4,500,000	3,460,005	4,500,000	4,500,000
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	218,763,310	207,305,092	217,236,212	219,851,034
Industrial and Miscellaneous, SVO	8.	United States		1,062,181,410		1, 174, 584, 506
Identified Funds, Unaffiliated Bank	9.	Canada			27,815,649	27,126,614
Loans, Unaffiliated Certificates of	10.	Other Countries	168,939,714	158,868,669	176,981,777	168,590,487
Deposit and Hybrid Securities (unaffiliated)	11.	Totals	1,374,210,870	1,246,168,599	1,387,344,700	1,370,301,607
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
, , , , , , , , , , , , , , , , , , , ,	13.	Total Bonds	1,796,057,595	1,644,758,925	1,790,283,557	1,843,279,751
PREFERRED STOCKS	14.	United States	3,276,084	3,276,084	3,276,084	, , , , ,
Industrial and Miscellaneous	15.	Canada		0	0	
(unaffiliated)	16.	Other Countries	0	0	0	
	17.	Totals	3,276,084	3,276,084	3,276,084	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	3,276,084	3,276,084	3,276,084	
COMMON STOCKS	20.	United States	0	0	0	
Industrial and Miscellaneous	21.	Canada		0	0	
(unaffiliated), Mutual Funds, Unit	22.	Other Countries	0	0	0	
Investment Trusts, Closed-End Funds and Exchange Traded Funds	23.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24.	Totals	0	0	0	
	25.	Total Common Stocks	0	0	0	
	26.	Total Stocks	3,276,084	3,276,084	3,276,084	
	27.	Total Bonds and Stocks	1,799,333,679	1,648,035,009	1,793,559,641	

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 1 2 3 4 5 6 7 8 9 10 11 12												
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	· ·	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1. U.S. Governments		·····ougi. o ··ouio	Timough to Touro	rinoagn zo roaro	010. 20 . 00.0	5410	Total Gallone Total	20 .2	1 1101 1 001		110000	. 14004 (4)
1.1 NAIC 1	4, 196,071	102,903,535	3,937,011	53,529,529	25,528,390	XXX	190,094,536	10.6	175,795,426	10.2	190,094,537	(1
1.2 NAIC 2	, ,	0	0		0	XXX	0	0.0	-,,	0.0	- , - ,	(
1.3 NAIC 3	0		•••••••••••••••••••••••••••••••••••••••		0	XXX				0.0		
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0		
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0		
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0		
1.7 Totals	4.196.071		3.937.011	53.529.529	25.528.390	XXX	190.094.536					(1
2. All Other Governments	4,100,071	102,300,303	0,307,011	00,020,020	20,020,030	***	130,034,300	10.0	173,733,420	10.2	100,004,001	1
2.1 NAIC 1	0	176 . 857	2,712,423	499,721	2,099,689	xxx	5,488,690	0.3	5,506,805	0.3	0	5,488,690
2.2 NAIC 2		154.696	2,712,420	433,721 0	2,033,003	XXX	431.829	0.0		0.0		431.829
2.3 NAIC 3	0		0		۱۱۵ , ۲۱۲	XXX	431,029	0.0		0.0		431,023
2.4 NAIC 4		0	0	0	٠	XXX		0.0		0.0		
2.5 NAIC 5		U	۰۰۰۰	0		XXX	.	0.0		0.0		
		0	0	0				0.0				
2.6 NAIC 6	0	331.553	0.710.400	U	0.070.000	XXX	T 000 F10			0.0		E 000 E40
2.7 Totals	0	331,553	2,712,423	499,721	2,376,822	XXX	5,920,519	0.3	5,939,694	0.3	0	5,920,519
U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	244,016	1,314,975	2,589,280	2,406,092	0		6,554,363	0.4			, ,	
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.2		
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0		
3.4 NAIC 4	0	0	0	0	0	XXX	0			0.0	0	
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	(
3.7 Totals	244,016	1,314,975	2,589,280	2,406,092	0	XXX	6,554,363	0.4	4,120,462	0.2	6,554,363	(
4. U.S. Political Subdivisions of States, Territories and												
Possessions , Guaranteed												
4.1 NAIC 1			0	4,500,000	0	XXX	4,500,000					
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0		
4.4 NAIC 4	0		0	0	0	XXX	0	0.0		0.0		
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	(
4.7 Totals	0	0	0	4,500,000	0	XXX	4,500,000	0.2	4,500,000	0.3	4,500,000	(
U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	10,618,292	46,694,687	53,435,544	87,859,724	14,324,083	XXX		11.8	169,491,575	9.8	212,932,330	ļ
5.2 NAIC 2		315,768	483 , 183		3,600,027	XXX	5,830,980	0.3				
5.3 NAIC 3	0	,	0	, - ,	0	XXX					-, -,	l
5.4 NAIC 4	0	0	0	0	0	XXX		0.0	0	0.0		
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0		
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0		(
5.7 Totals	10.688.799	47.010.455	53,918,727	89.221.219	17.924.110	XXX	218.763.310					1

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

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations												
	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)	I Teal Of Less	Tillough 5 Teals	THROUGH TO TEARS	Through 20 fears	Over 20 rears	Date	Total Current Tear	Lille 12.1	FIIOI Teal	FIIUI Teal	rraueu	Flaceu (a)
6.1 NAIC 1	23,405,089	325,812,799	141,226,744	103,912,259	235,381,672	xxx		46.1	777,773,398	45.1	522,917,002	306,821,561
6.2 NAIC 2		146,465,495	126,865,840	70.517.362	146.997.099	XXX	510.303.483	28.3		31.0		200,397,288
6.3 NAIC 3		9,584,605	8,272,405		140,997,099	XXX	18,654,140	1.0		1.6		13,814,233
			7.155.848	0	0			0.6		0.9		
6.4 NAIC 4		4,331,842		0	0	XXX	11,489,756		-, -,		, -,	9,740,695
6.5 NAIC 5	266,480	1,195,910	1,562,541	0		XXX	3,024,931	0.2		0.2		2,700,931
6.6 NAIC 6	0	0	· ·	0	0	XXX	0	0.0		0.0		500 171 700
6.7 Totals	43,928,452	487,390,651	285,083,378	174,429,621	382,378,771	XXX	1,373,210,873	76.3	1,359,217,625	78.8	839,736,165	533,474,708
7. Hybrid Securities												
7.1 NAIC 1		0	0	0	0	XXX		0.0		0.0		C
7.2 NAIC 2		0	0	0	999,997	XXX	999,997	0.1	1,000,000	0.1	999,997	C
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0		C
7.4 NAIC 4		0	0	0	0	XXX	0	0.0		0.0		C
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0		C
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0		C
7.7 Totals	0	0	0	0	999,997	XXX	999,997	0.1	1,000,000	0.1	999,997	C
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
8.3 NAIC 3	0	0	0	l0	0	xxx	0	0.0	0	0.0	0	lc
8.4 NAIC 4	0	0	0	l0	0	XXX	0	0.0		0.0		lc
8.5 NAIC 5	0	0	0	l0	0	XXX	0	0.0	0	0.0	0	lc
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	
8.7 Totals	0	0	0	0	0		0			0.0		0
9. SVO Identified Funds						7000		0.0				
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0		
9.4 NAIC 4		XXX	XXX	XXX	XXX		n	0.0	n	0.0		
9.5 NAIC 5		XXX	XXX	XXX	XXX		n	0.0	n	0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		n	0.0		0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0					
	***	XXX	***	***	XXX	U	U	0.0	U	0.0	U	· ·
10. Unaffiliated Bank Loans			^	_		V/V/	_	0.0	_	0.0	_	
10.1 NAIC 1		0	0	J	0	XXXXXX	. 0	0.0		0.0		J
10.2 NAIC 2		0	0	J	0							J
10.3 NAIC 3		0	0	0	0	XXX	. 0	0.0		0.0		ļ
10.4 NAIC 4		0	0	0	0	XXX	ļ0	0.0		0.0		ļ
10.5 NAIC 5	0	0		J0		XXX	0	0.0		0.0		J
10.6 NAIC 6		0	0	0	0	XXX	0	0.0		0.0		1 0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	1 0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1		0	0	0	0	XXX	0	0.0		0.0		C
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0		C
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0		C
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0		
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	(

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

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations												
	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	4. Vana and a : :	Over 1 Year	Over 5 Years	Over 10 Years	Over 20 Years	No Maturity	Total Current Year	Col. 7 as a % of	Total from Col. 7	% From Col. 8	Total Publicly	Total Privately
	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Date	Total Current Year	Line 12.7	Prior Year	Prior Year	Traded	Placed (a)
12. Total Bonds Current Year	00 400 100	470 000 000	000 004 000	050 707 005	077 000 001		1 040 000 :55				000 000 000	040 040 050
12.1 NAIC 1	(d)38,463,468	476,902,853	203,901,002	252,707,325	277,333,834	0	1,249,308,482	69.4	XXX	XXX	936,998,232	312,310,250
12.2 NAIC 2	(d) 19,528,194	146,935,959	127,349,023	71,878,857	151,874,256	0	517,566,289	28.8	XXX	XXX	316,737,171	200,829,118
12.3 NAIC 3	(d)797,130	9,584,605	8,272,405	0 .	0	0	18,654,140	1.0	XXX	XXX	4,839,907	13,814,233
12.4 NAIC 4	(d)2,066	4,331,842	7, 155, 848	0	0	0	11,489,756	0.6	XXX	XXX	1,749,061	9,740,695
12.5 NAIC 5	(d)266,480	1, 195, 910	1,562,541	0	0	0	(c) 3,024,931	0.2	XXX	XXX	324,000	2,700,931
12.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.7 Totals	59,057,338	638,951,169	348,240,819	324,586,182	429,208,090	0	(b) 1,800,043,598	100.0	XXX	XXX	1,260,648,371	539,395,227
12.8 Line 12.7 as a % of Col. 7	3.3	35.5	19.3	18.0	23.8	0.0	100.0	XXX	XXX	XXX	70.0	30.0
13. Total Bonds Prior Year												
13.1 NAIC 1		380.903.993	254.706.039	175.946.876	291.678.200	l0	XXX	XXX	1.133.067.204	65.6	810 . 185 . 377	322.881.827
13.2 NAIC 2	26.126.919	125.111.064	137.065.584	76,333,737		0	XXX	XXX	546.637.236	31.7	321.636.924	225,000,312
13.3 NAIC 3	774,406	10,977,523	13,782,005	0	2.368.370	0	XXX	XXX	27,902,304	1.6	10,054,949	17,847,355
13.4 NAIC 4	5.008.122	2,559,133	7,871,206	0	0	0	XXX	XXX	15.438.461	0.9		8,708,315
13.5 NAIC 5	247 . 159	1. 125 . 335	1,559,808	0	0	0	XXX	XXX	(c)2,932,302	0.2	0	2,932,302
13.6 NAIC 6	217,100	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	61,988,702	520,677,048	414,984,642	252,280,613	476,046,502	0	XXX	XXX	(b) 1,725,977,507	100.0		577,370,111
13.8 Line 13.7 as a % of Col. 9	3.6	30.2	24.0	14.6	27.6	0.0		XXX	100.0	XXX	66.5	33.5
14. Total Publicly Traded Bonds	0.0	00.2	27.0	14.0	21.0	0.0	7000	////	100.0	/V/	00.0	00.0
14.1 NAIC 1	30.247.010	327.711.444	133 . 138 . 620	224,262,325	221.638.833	0	936.998.232	52.1		46.9	936.998.232	xxx
	9.100.936	527,711,444	77.357.010	44.259.651		0			321.636.924	18.6	316.737.171	XXX
_			3.468.552	44,259,651	133,416,598	0	4.839.907			0.6		
	2 066	1,370,231			0	0						XXX
14.4 NAIC 4		1,743,192	3,803	0	0	0	1,749,061	0.1	6,730,146	0.4	1,749,061	XXX
14.5 NAIC 5	0	0	324,000	0	0	0	324,000	0.0	0	0.0	324,000	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0		XXX
14.7 Totals		, ,		268,521,976	355,055,431	0	1,260,648,371	70.0		66.5		XXX
14.8 Line 14.7 as a % of Col. 7	3.1	30.4	17.0	21.3	28.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7,		,										
Section 12	2.2	21.3	11.9	14.9	19.7	0.0	70.0	XXX	XXX	XXX	70.0	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1		149, 191, 409	70,762,382	28,445,000	55,695,001	0	312,310,250	17.4	322,881,827	18.7	XXX	312,310,250
15.2 NAIC 2		94,332,983	49,992,013	27,619,206	18,457,658	0	200,829,118		225,000,312	13.0		200,829,118
15.3 NAIC 3	796,006	8,214,374	4,803,853	0	0	0	13,814,233	0.8	17,847,355	1.0	XXX	13,814,233
15.4 NAIC 4	0	2,588,650	7, 152, 045	0	0	0	9,740,695	0.5	8,708,315	0.5	XXX	9,740,695
15.5 NAIC 5	266,480	1,195,910	1,238,541	0	0	0	2,700,931	0.2	2,932,302	0.2	XXX	2,700,931
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0		0
15.7 Totals	19,706,202	255,523,326	133,948,834	56,064,206	74, 152, 659	0	539,395,227	30.0	577,370,111	33.5		539,395,227
15.8 Line 15.7 as a % of Col. 7	3.7	47.4	24.8	10.4	13.7	0.0	, ,	XXX	XXX	XXX	XXX	
15.9 Line 15.7 as a % of Line 12.7. Col. 7.												
Section 12	1.1	14.2	7.4	3.1	4.1	0.0	30.0	XXX	XXX	XXX	XXX	30.0

SCHEDULE D - PART 1A - SECTION 2

2.02 Residential Mortgage-Backed Securities 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0							- SECTION						
U.S. Government Desirbution by Type		Matur	ity Distribution of	All Bonds Owner	d December 31, a		Carrying Values b	y Major Type and	Subtype of Issu		,	T	
Distribution by Type 1 Year or Less Through 10 Years Total Current Year Line 12 20 Prior Year Prior Year Traid or Placed		1	2	3	4	5	6	7	8	· ·			
Fund Fund	5	437				0 001/		T					
1.01 Issuer Obligations		1 Year or Less	Inrough 5 Years	Inrough 10 Years	Through 20 Years	Over 20 Years	Date	Total Current Year	Line 12.09	Prior Year	Prior Year	Traded	Placed
1.02 Residential Mortgage-Barked Securities		0.000.004	100 004 000		47 050 000	00 007 000	1001	470 700 000	0.7	474 004 000	40.0	470 700 007	(4)
1.03 Commercial Mortgage-Recked Securities 0 0 0 0 0 0 0 0 0									• • • • • • • • • • • • • • • • • • • •				(1)
1.04 Other Loan-Backed and Shructured Securities 0 0 0 0 0 0 0 0 0			, -, -	3,937,011		, ,		16,358,510		3,993,433		16,358,510	0
1.05 Totals		0		0	0			0		0		0	0
2.Al Other Governments	<u> </u>	4 400 074	U	Ü	50 500 500	•		100 004 500		U		100 004 507	0
2.01 Issuer Obligations		4,196,0/1	102,903,535	3,937,011	53,529,529	25,528,390	XXX	190,094,536	10.6	1/5, /95, 426	10.2	190,094,537	(1)
2.02 Residential Mortgage-Backed Securities 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0													
2.03 Commercial Mortgage-Backed Securities 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2.01 Issuer Obligations	0	331,553	, ,		, ,		5,920,519		5,939,694		0	5,920,519
2.04 Other Loan-Backed and Structured Securities 0 0 0 0 0 0 XXX 0 0 0.0 0 0 0 0 0 0		0	0	0	0	0		0		0		0	0
2.05 Totals 0.031.553		0	0	0	0	0		0		0		0	0
3. U.S. States, Territories and Prossessions, Guaranteed 3.01 Issuer Obligations 3.02 Residential Mortgage-Backed Securities 0.0.0.0.0.0.0.0.0.0.0.0.0.0.0.0.0.0.0.		0	U	0	0	0		0		0		0	0
3.01 Issuer Ohligations		0	331,553	2,712,423	499,721	2,376,822	XXX	5,920,519	0.3	5,939,694	0.3	0	5,920,519
3.02 Residential Mortgage-Backed Securities 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	3. U.S. States, Territories and Possessions, Guaranteed												
3.03 Commercial Mortgage-Backed Securities 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		244,016	1,314,975	2,589,280	2,406,092	0	XXX	6,554,363	0.4	4, 120, 462	0.2	6,554,363	0
3.03 Commercial Mortgage-Backed Securities 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
## A. U. Spellical Subdivisions of States, Territories and Possessions, Guaranteed ## A.01 Issuer Obligations ## A.02 Commercial Mortgage-Backed Securities ## D.02 Commercial Mortgage-Backed Securities ## D.03 Commercial Mortgage-Backed Securities ## D.03 Commercial Mortgage-Backed Securities ## D.04 Commercial Mortgage-Backed Securities ## D.05	3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
## A. U. Spellical Subdivisions of States, Territories and Possessions, Guaranteed ## A.01 Issuer Obligations ## A.02 Commercial Mortgage-Backed Securities ## D.02 Commercial Mortgage-Backed Securities ## D.03 Commercial Mortgage-Backed Securities ## D.03 Commercial Mortgage-Backed Securities ## D.04 Commercial Mortgage-Backed Securities ## D.05	3.05 Totals	244.016	1.314.975	2.589.280	2.406.092	0	XXX	6.554.363	0.4	4.120.462	0.2	6.554.363	0
Possessions, Guaranteed 4.01 Issuer Obligations 0 0 0 0 4,500,000 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	4. U.S. Political Subdivisions of States. Territories and	,	.,,		_,,	_	7001	2,000,000		.,,		2,000,000	-
4.01 Issuer Obligations													
4.03 Commercial Mortgage-Backed Securities 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0	0	0	4,500,000	0	XXX	4,500,000	0.2	4,500,000	0.3	4,500,000	0
4.03 Commercial Mortgage-Backed Securities 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	4.02 Residential Mortgage-Backed Securities	0	0	0	0	l 0	XXX	0	0.0	l0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities 0 0 0 0 0 4,500,000 0 0 XXX 0 0 0.0 0 0 0 0 0 0 0 0 0 0	4.03 Commercial Mortgage-Backed Securities	0	0	0	0	l 0	XXX	0	0.0	l0	0.0	0	0
4.05 Totals 0 0 0 0 4,500,000 0 0 XXX 4,500,000 0 .2 4,500,000 0 .3 4,500,000 0 .2 4,500,000 0 .3 4,500,000 0 .3 4,500,000 5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed	4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed 5. Di Issuer Obligations	4.05 Totals	0	0	0	4.500.000	0	XXX	4.500.000	0.2	4.500.000	0.3	4.500.000	0
etc., Non-Guaranteed 5.01 Issuer Obligations 5.02 Residential Mortgage-Backed Securities 10,571,511 37,206,430 39,154,830 37,054,753 6,071,551 5.02 Residential Mortgage-Backed Securities 10,571,511 37,206,430 39,154,830 37,054,753 6,071,551 5.03 Commercial Mortgage-Backed Securities 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	5. U.S. Special Revenue & Special Assessment Obligations	_	-		.,,,	-		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		1,011,111	-
S.01 Issuer Obligations													
5.03 Commercial Mortgage-Backed Securities 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		117,288	9,804,023	14,763,895	45,687,809	7,555,673	XXX	77,928,688	4.3	73,570,443	4.3	77,928,688	0
5.03 Commercial Mortgage-Backed Securities 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	5.02 Residential Mortgage-Backed Securities	10,571,511	37,206,430	39, 154, 830	37,054,753	6,071,551	XXX	130,059,075	7.2	91,051,134	5.3	130,059,074	1
5.05 Totals 10,688,799 47,010,455 53,918,727 89,221,219 17,924,110 XXX 218,763,310 12.2 175,404,300 10.2 218,763,309 6. Industrial and Miscellaneous 34,401,029 327,381,992 232,064,716 143,781,863 378,195,508 XXX 1,115,825,108 62.0 1,086,390,993 62.9 714,819,804 401,005, 6.02 Residential Mortgage-Backed Securities 4,172,567 16,155,557 14,015,866 12,605,958 1,587,970 XXXX 48,537,918 2.7 53,991,367 3.1 20,688,894 27,849, 6.03 Commercial Mortgage-Backed Securities 797,694 119,176,764 27,276,829 6,789,164 0 XXX 154,040,451 8.6 163,371,337 9.5 96, 157,799 57,882, 6.04 Other Loan-Backed and Structured Securities 4,557,162 24,676,338 11,725,967 11,252,636 2,595,293 XXX 54,807,396 3.0 55,463,928 3.2 8,069,668 46,737, 6.05 Totals 43,928,452 487,390,651 285,083,378 174,429,621 382,378,771 XXX 999,997 0.1 1,000,000 0.1 999,997	5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6. Industrial and Miscellaneous 6.01 Issuer Obligations	5.04 Other Loan-Backed and Structured Securities	0	2	2	6,478,657	4,296,886	XXX	10,775,547	0.6	10,782,723	0.6	10,775,547	0
6.01 Issuer Obligations 34,401,029 327,381,992 232,064,716 143,781,863 378,195,508 XXX 1,115,825,108 62.0 1,086,390,993 62.9 714,819,804 401,005,602 Residential Mortgage-Backed Securities 4,172,567 16,155,557 14,015,866 12,605,958 1,587,970 XXX 48,537,918 2.7 53,991,367 3.1 20,688,894 27,849,603 Commercial Mortgage-Backed Securities 797,694 119,176,764 27,276,829 6,789,164 0 XXX 154,040,451 8.6 163,371,337 9.5 96,157,799 57,882,604 Other Loan-Backed and Structured Securities 4,557,162 24,676,338 11,725,967 11,252,636 2,595,293 XXX 54,807,396 3.0 55,463,928 3.2 8,069,668 46,737,605 Totals 43,928,452 487,390,651 285,083,378 174,429,621 382,378,771 XXX 1,373,210,873 76.3 1,359,217,625 78.8 839,736,165 533,474,701 Issuer Obligations 0 0 0 0 0 999,997 XXX 999,997 0.1 1,000,000 0.1 999,997	5.05 Totals	10.688.799	47.010.455	53.918.727	89,221,219	17.924.110	XXX	218.763.310	12.2	175,404,300	10.2	218.763.309	1
6.01 Issuer Obligations 34,401,029 327,381,992 232,064,716 143,781,863 378,195,508 XXX 1,115,825,108 62.0 1,086,390,993 62.9 714,819,804 401,005,602 Residential Mortgage-Backed Securities 4,172,567 16,155,557 14,015,866 12,605,958 1,587,970 XXX 48,537,918 2.7 53,991,367 3.1 20,688,894 27,849,603 Commercial Mortgage-Backed Securities 797,694 119,176,764 27,276,829 6,789,164 0 XXX 154,040,451 8.6 163,371,337 9.5 96,157,799 57,882,604 Other Loan-Backed and Structured Securities 4,557,162 24,676,338 11,725,967 11,252,636 2,595,293 XXX 54,807,396 3.0 55,463,928 3.2 8,069,668 46,737,605 Totals 43,928,452 487,390,651 285,083,378 174,429,621 382,378,771 XXX 1,373,210,873 76.3 1,359,217,625 78.8 839,736,165 533,474,701 Issuer Obligations 0 0 0 0 0 999,997 XXX 999,997 0.1 1,000,000 0.1 999,997	6. Industrial and Miscellaneous	, ,		, ,	, ,	, ,		, ,		, ,		, ,	
6.02 Residential Mortgage-Backed Securities 4,172,567 16,155,557 14,015,866 12,605,958 1,587,970 XXX 48,537,918 2.7 53,991,367 3.1 20,688,894 27,849,603 Commercial Mortgage-Backed Securities 797,694 119,176,764 27,276,829 6,789,164 0 XXX 154,040,451 8.6 163,371,337 9.5 96,157,799 57,882,604 Other Loan-Backed and Structured Securities 4,557,162 24,676,338 11,725,967 11,252,636 2,595,293 XXX 54,807,396 3.0 55,463,928 3.2 8,069,668 46,737,605 Totals 43,928,452 487,390,651 285,083,378 174,429,621 382,378,771 XXX 1,373,210,873 76.3 1,359,217,625 78.8 839,736,165 533,474,70 Issuer Obligations 0 0 0 0 0 999,997 XXX 999,997 0.1 1,000,000 0.1 999,997		34 401 029	327 381 992	232 064 716	143 781 863	378 195 508	XXX	1 115 825 108	62.0	1 086 390 993	62.9	714 819 804	401,005,304
6.03 Commercial Mortgage-Backed Securities													27,849,024
6.04 Other Loan-Backed and Structured Securities 4,557,162 24,676,338 11,725,967 11,252,636 2,595,293 XXX 54,807,396 3.0 55,463,928 3.2 8,069,668 46,737,6.05 Totals 43,928,452 487,390,651 285,083,378 174,429,621 382,378,771 XXX 1,373,210,873 76.3 1,359,217,625 78.8 839,736,165 533,474,77. Hybrid Securities 7.01 Issuer Obligations 0 0 0 0 999,997 XXX 999,997 0.1 1,000,000 0.1 999,997						1,007,070							57,882,652
6.05 Totals 43,928,452 487,390,651 285,083,378 174,429,621 382,378,771 XXX 1,373,210,873 76.3 1,359,217,625 78.8 839,736,165 533,474, 7. Hybrid Securities 7.01 Issuer Obligations 0 0 0 0 999,997 XXX 999,997 0.1 1,000,000 0.1 999,997						2 595 293							46.737.728
7. Hybrid Securities 7.01 Issuer Obligations			, , , , , ,	, .,.	, , , ,	, ,		. , ,				, ,	533,474,708
7.01 Issuer Obligations		70,320,432	100,000,001	200,000,070	114,423,021	002,010,111	^^^	1,010,210,010	10.3	1,000,211,020	10.0	000,100,100	300,414,700
	,	^	•	_	_	000 007	VVV	000 007		4 000 000		000 007	_
1. UZ RESIDENTIA INDITIQUE - DAUNEU DECUNIUES			0	0	0	999,997		999,997		1,000,000		999,997	0
		0	0	0	0]ū		0		0		0	0
		0	0	0	0]ū		0		0		0	0
		•				_		000 007		4 000 000		000 007	0
7.05 Totals 0 0 0 0 999,997 XXX 999,997 0.1 1,000,000 0.1 999,997		0	0	0	0	999,997	XXX	999,997	0.1	1,000,000	0.1	999,997	0
8. Parent, Subsidiaries and Affiliates	· ·												
8.01 Issuer Obligations			0	0	0	J 0		0		0		0	J 0
8.02 Residential Mortgage-Backed Securities 0		0	0		0	J 0		0		0		0	J 0
8.03 Commercial Mortgage-Backed Securities 0		0	0		0	J 0		0		0		0	J 0
8.04 Other Loan-Backed and Structured Securities		0	0	•••••••••••••••••••••••••••••••••••••••	0			0		0		0	0
8.05 Affiliated Bank Loans - Issued		0	0		0			0		0		0	0
8.06 Affiliated Bank Loans - Acquired	· · · · · · · · · · · · · · · · · · ·	0	·	-	·			ů		•		•	0
8.07 Totals 0 0 0 0 0 0 XXX 0 0 0.0 0 0.0 0	8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

Section 12

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Brighthouse Life Insurance Company of NY

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

		" D' ' " "			T 1A - SEC								
Distribution by Type	1 Year or Less				Over 20 Years		Total Current Year					Placed	
SVO Identified Funds 9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	xxx	XXX	XXX	0	0	0.0	0	0.0	0	0	
10. Unaffiliated Bank Loans													
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0	
10.02 Unaffiliated Bank Loans - Acquired 10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0	
11. Unaffiliated Certificates of Deposit	U	0	U	0	U	^^^	U	0.0	U	0.0	U	U	
11.01 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0	
12. Total Bonds Current Year													
12.01 Issuer Obligations		438,916,803	252, 130, 314	243,934,165	411,735,082	XXX	1,385,464,701	77.0	XXX	XXX	978,538,879	406,925,822	
12.02 Residential Mortgage-Backed Securities	14,954,145	56, 181, 262	57, 107, 707 27, 276, 829		10,580,829	XXX	194,955,503	10.8	XXXXXX	XXX			
12.04 Other Loan-Backed and Structured Securities	4,557,162		11,725,969		6,892,179	XXX		3.6	XXX	XXX			
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0	
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0	
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX XXX	0	0.0	XXX	XXX	0	0	
12.09 Totals	59,057,338		348,240,819	324,586,182	429,208,090	0	1,800,043,598	100.0	XXXXXX	XXX	1,260,648,371	539,395,227	
12.10 Line 12.09 as a % of Col. 7	3.3		19.3	18.0	23.8	0.0	100.0	XXX	XXX	XXX	70.0	30.0	
13. Total Bonds Prior Year													
13.01 Issuer Obligations	39,099,832		303,748,662	182,342,300	458,211,492	XXX	XXX	XXX		78.1	911,554,892	435,768,693	
13.02 Residential Mortgage-Backed Securities	12,623,571	41,664,701	40,057,592		9,831,667	XXX	XXX	XXX	149,035,934	8.6	118,451,030		
13.03 Commercial Mortgage-Backed Securities 13.04 Other Loan-Backed and Structured Securities .	6,629,548 3,635,751	90,709,677	58,800,091	7,232,021 17.847.889		XXXXX	XXX	XXX	163,371,337	9.5	101,895,428		
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	00,240,031	0.0	10,700,040	49,340,003	
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0	
13.07 Unaffiliated Bank Loans	0		0	0	0	XXX	XXX	XXX	0	0.0	0	0	
13.08 Unaffiliated Certificates of Deposit	61.988.702	0	0	252,280,613	0 476,046,502	XXX	XXX XXX	XXX	1 705 077 507	0.0	1 140 007 000	577,370,111	
13.10 Line 13.09 as a % of Col. 9	3.6			252,280,613	27.6	0.0	XXX	XXX	1,725,977,507 100.0			33.5	
14. Total Publicly Traded Bonds			2		2	0.0	7001	7001			55.5	00.0	
14.01 Issuer Obligations	24,580,739			210, 108, 488	341,400,599	XXX	978,538,879	54.4	911,554,892		978,538,879	XXX	
14.02 Residential Mortgage-Backed Securities	13, 135, 630			49, 150, 535	9,357,946	XXX	167, 106, 478	9.3	118,451,030	6.9	167, 106, 478	XXX	
14.03 Commercial Mortgage-Backed Securities 14.04 Other Loan-Backed and Structured Securities .	797,689			2,262	0	XXXXXX		5.3 1.0		5.9		XXXXXX	
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX	
14.06 Affiliated Bank Loans	0		0	0	0	XXX	0	0.0	0	0.0	0	XXX	
14.07 Unaffiliated Bank Loans	0		0	0	0	XXX	0	0.0	0	0.0	0	XXX	
14.08 Unaffiliated Certificates of Deposit	0 39,351,136	383,427,843	214.291.985	000 501 076	0	XXX	1.260.648.371	0.0	0 1, 148,607,396	0.0	1.260.648.371	XXX	
14.10 Line 14.09 as a % of Col. 7	39,351,136	383,427,843		268,521,976 21.3	355,055,431	0.0	1,260,648,371	XXX		XXX	1,260,648,371	XXXXXX	
14.11 Line 14.09 as a % of Line 12.09, Col. 7,				21.0	20.2								
Section 12	2.2	21.3	11.9	14.9	19.7	0.0	70.0	XXX	XXX	XXX	70.0	XXX	
15. Total Privately Placed Bonds	44 407 500	400 757 707				2007	400 005 000		405 700 000		2007	400 005 000	
15.01 Issuer Obligations	14,167,598 1,818,515					XXXXXX		22.6		25.2	XXXXXX		
15.03 Commercial Mortgage-Backed Securities	5	37.904.624	13.191.121	6.786.902	1,222,000	XXX	57,882,652	3.2		3.6	XXX	57,882,652	
15.04 Other Loan-Backed and Structured Securities .	3,720,084		10, 131,846	8,470,602	2,595,293	XXX		2.6			XXX		
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0	
15.06 Affiliated Bank Loans	0		0	0	0	XXXXX	ļ0	0.0	ļ0	0.0	XXX	0	
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0 n	0.0	n	0.0	XXXXXX	0 n	
15.09 Totals	19,706,202	•	133,948,834	56,064,206	74,152,659	0	539,395,227	30.0	577,370,111	33.5		539,395,227	
15.10 Line 15.09 as a % of Col. 7	3.7	47.4	24.8	10.4	13.7	0.0	100.0	XXX	XXX	XXX	XXX	100.0	
15.11 Line 15.09 as a % of Line 12.09, Col. 7,	1.1	14.0	7.4	2.1	,,,	0.0	20.0	VVV	VVV		VVV	20.0	

3.1

4.1

XXX

XXX

XXX

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

Snort-1erm Investm	ents				
	1	2	3	4	5
				Other Short-term	Investments in Parent.
	Total	Bonds	Mortgage Loans	Investment Assets (a)	Subsidiaries and Affiliates
	Total	Donas	Wortgage Loans	investment / tosets (a)	Cabbidianes and 7 tilliates
Book/adjusted carrying value, December 31 of prior year					
2. Cost of short term investments assured					
Cost of short-term investments acquired	•				
Accrual of discount					
4. Unrealized valuation increase/(decrease)					
5 Total gain (loss) on disposals					
4. Unrealized valuation increase/(decrease) 5. Total gain (loss) on disposals 6. Deduct consideration received on disposals					
6. Deduct consideration received on disposals	•••••				
	T				
7. Deduct amortization of premium					
7. Deduct amonazation of premium					
Total foreign exchange change in book/adjusted carrying value					
O Deduct constant and other than to a constant and					
9. Deduct current year's other than temporary impairment recognized					
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)					
11. Deduct total nonadmitted amounts	-				
12. Statement value at end of current period (Line 10 minus Line 11)					
12. Customent value at end of current period (Ente 10 minus Ente 11)	1			1	1

⁽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 10, prior year)	232,652,261
2.	Cost paid/(consideration received) on additions:	
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14(99, 198, 345)	(9,372,144)
3.	Unrealized valuation increase/(decrease):	
	3.1 Section 1, Column 17	(105 070 604)
,	3.2 Section 2, Column 19	
4. 5.	Total gain (loss) on termination recognized, Section 2, Column 22	
6.	Considerations received/(paid) on terminations, Section 2, Column 15	
7.	Amortization:	
	7.1 Section 1, Column 19	
	7.2 Section 2, Column 21	(3,409,199)
8.	Adjustment to the book/adjusted carrying value of hedged item:	
	8.1 Section 1, Column 20	
	8.2 Section 2, Column 23	0
9.	Total foreign exchange change in book/adjusted carrying value:	
	9.1 Section 1, Column 18	
	9.2 Section 2, Column 20(416, 243)	(2,947,710)
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	126,893,570
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	126,893,570
1	Futures Contracts Real/Adjusted coming value December 24 of prior year (Line 6 prior year)	
1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	
3.1	Add:	
	Change in variation margin on open contracts - Highly effective hedges	
	3.11 Section 1, Column 15, current year minus	
	3.12 Section 1, Column 15, prior year	
	Change in variation margin on open contracts - All other	
	3.13 Section 1, Column 18, current year minus	
	3.14 Section 1, Column 18, prior year	
3.2	Add:	
	Change in adjustment to basis of hedged item	
	3.21 Section 1, Column 17, current year to date minus	
	3.22 Section 1, Column 17, prior year	
	Change in amount recognized	
	3.23 Section 1, Column 19, current year to date rous	
	3.24 Section 1, Column 19, prior year plus	
	3.25 SSAP No. 108 Adjustments	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)	
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17).	
	4.22 Amount recognized (Section 2, Column 16)	
	4.23 SSAP No. 108 Adjustments	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
	5.1 Total gain (loss) recognized for terminations in prior year	
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open ${f N} \ {f O} \ {f N} \ {f E}$

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open ${f N} \ {f O} \ {f N} \ {f E}$

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carr	ying Value Check
1.	Part A, Section 1, Column 14	126,893,570	
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)		126,893,570
4.	Part D, Section 1, Column 6	137,228,982	
5.	Part D, Section 1, Column 7	(10,335,412)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value	e Check
7.	Part A, Section 1, Column 16	129,325,213	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		129,325,213
10.	Part D, Section 1, Column 9	139,693,910	
11.	Part D, Section 1, Column 10	(10,368,697)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Expo	osure Check
13.	Part A, Section 1, Column 21	6,036,686	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 12	6,036,686	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents) 2 Money Market Total Other (a) Bonds Mutual funds 1. Book/adjusted carrying value, December 31 of prior year .4,196,203 4,196,203 .0 . 22,949,916 22.949.916 2. Cost of cash equivalents acquired 39,884 . 39,884 3. Accrual of discount Unrealized valuation increase/(decrease) ..0 .0 .0 0 0 0 0 0 5. Total gain (loss) on disposals 23,200,000 23,200,000 6. Deduct consideration received on disposals .0 0 Deduct amortization of premium . 8. Total foreign exchange change in book/adjusted carrying value .0 0 .0 .0 ..0 .0 Deduct current year's other than temporary impairment recognized 9. 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-.3,986,003 3,986,003 .0 .0 7+8-9) ..0 .0 .0 Deduct total nonadmitted amounts 3,986,003 3,986,003 0 Statement value at end of current period (Line 10 minus Line 11)

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

Schedule A - Part 1 - Real Estate Owned **NONE**

Schedule A - Part 2 - Real Estate Acquired and Additions Made **NONE**

Schedule A - Part 3 - Real Estate Disposed **N O N E**

SCHEDULE B - PART 1

			Showi	ng All Morto	rtgage Loans OWNED December 31 of Current Year									
1	2	Loca	tion	5	6	7	8		Change in B	ook Value/Recorde		-	14	15
		3	4				Book	9	10	11	12	13		1
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
					D.1.	D. L f	Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
I am a Name and a second	0.4	0.0	<u> </u>	Loan	Date	Rate of	Accrued	Increase/	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code		State	Туре	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
193766		SUTTERFRESNO	CA		03/15/2010	5.050	129,287	0	(1,625)	0	0		4,047,440	
194344		CASS	CA		03/22/2011	3.250	1,847,066	0	(5,500)	0	0		3,381,100 4,454,629	
194419		MONTEREY	NE		04/01/2011	6.030	1,333,286 341,990	0	(5,500)	0	0		4,454,629	
195388		STANI SLAUS	CA		03/12/2011	5.600	1,032,553	۰۰	(10.645)	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰			4,436,478	
195620		FRESNO	CA		08/30/2012	5.660	1.036.087	0	(743)	0	0		3,290,209	
195867		FRESNO	CA		04/08/2013	5.800		0	14	0	0		839,742	
196242		STANISLAUS	CA.		06/27/2013	4.500	450,000	0	0	0	0		734,760	
196606		CHELAN	WA		11/22/2013	4.980	344,594	0	(3,651)	0	0		610,038	
197204		SCOTT	MS		12/19/2014	5.080	380,541	0	(5,451)	0	0		1,351,001	10/12/2022
197211		BATES	MO		11/12/2014	4.700	2,955,049	0	(7,302)	0	0		6,215,728	12/02/2019
197235		DESOTO	FL		12/03/2014		2,309,479	0	(4,992)	0	0	0	11,674,315	
197283		ANTELOPE	NE		12/05/2014	4.500	184,978	0	(9,087)	0	0	0	2,271,220	
197290		FORD	IL		01/12/2015	4.000	658,789	0	(688)	0	0		1,806,600	
197366		NODAWAY	MO		02/03/2015	4.210	634,343	0	(522)	0	0		1,728,200	
197426		0'BRIEN	IA		02/24/2015	3.900	235, 153	0	0	0	0		1,079,520	
197431		JACKSON	MN		02/10/2015	3.680	304,529	0	(812)	0	0		2,254,500	
197445		HAMILTON	MN		02/12/2015	4.440	456,368	0		0	0		1,111,340	
197475		WHITE	NE		03/05/2015	2.700		0	(2.020)	0	0		4,013,930 7,942,607	
197503		VERMILION	II.		02/27/2015	2.900	922,151	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰			3.324.320	
197508		CLINTON	14		03/31/2015	4.050	271.424		(803)	0	0		554, 185	
197555		LEWIS	WA		03/12/2015	4.350	2,631,627	0	(21, 139)	0	0		9,328,136	
197572		WHITE	IN		04/08/2015	4.000		0	0	0	0		2,162,290	
197602		COLUSA	CA		07/17/2015	4.300	1,786,848	0	(5,757)	0	0		6, 164, 500	
197821		CUSTER	NE		08/25/2015	4 . 450	1, 189, 946	0	0	0	0		3,535,890	05/24/2022
198473		CHAMPA I GN	IL		08/29/2016	4.000	616,934	0	66	0	0		1,458,772	06/03/2021
198517		MORRILL	NE		08/22/2016	3.350	853,223	0	0	0	0	0	1,636,434	
198552		JASPER	IN		10/19/2016	3.250	1,529,747	0	22	0	0	0	3,256,852	
198781		HENDRY	FL		02/02/2017	4.500	532,252	0	0	0	0		3,100,010	
198806		CLAY	NE		02/24/2017		1,203,884	0	66	0	0		9,616,990	
198813		STORY	IA		01/18/2017	4.990	1, 181, 275	0	33	0	0		5,043,500	
199019 199092		CUSTER	NE		07/17/2017	4.450		0	0	0	0			
199469		DEFTANCE	INE		09/21/2017			۰۰۰۰		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰				
202017		AUTAUGA	ΔI		11/01/2021	5.250	2,006,788	U	2/U	U				
202022		AUTAUGA	AL		11/01/2021	3.040	5.000.000	n	n	n	n		15,871,255	
0199999. Mortgages in	good sta	anding - Farm Mortgages	1	.,			46,216,034	0	(81,655)	0	0	(158,977,076	
510064		LONDON	GBR.		12/05/2013	6.460	4,079,360	0	0	0	0	230 . 080		
520102		TIJUANA	MEX		05/27/2015	4.610	3,276,575	0	(30,481)	0	0		7,514,184	
701806		ATLANTA	GA		10/06/2005	5.300	1,644,685	0	(29,313)	0	0		2,425,828	
701812		TAMPA	FL		09/30/2005	5.320	72,893	0	(2,735)	0	0		696 , 135	
702181		FREMONT	CA		10/30/2009	6.900	2,061,941	0	(46, 124)	0	0		9,748,025	06/02/2023
702182		SAN MATEO	CA		10/30/2009	6.900	914,695	0	(21, 166)	0	0	0	4,302,326	06/01/2023
702183		SAN MATEO	CA		10/30/2009	6.900	1,596,365	0	(35,449)	0	0	0	7,555,111	
702184		SANTA CLARA	CA		10/30/2009	6.900	404,691	0	(7,409)	0	0	0	1,964,488	
702185		SANTA CLARA	CA		10/30/2009	6.900	600,691	0	(10,998)	0	0	0	2,915,926	
702204		ASHBURN	VA		12/17/2009	7.300	660,722	0	6	0	0	0	2,263,952	
702521		SAN RAMON	CA	.	04/29/2013	4 . 210	5,624,578	0	(20, 160)	0	0		7,686,877	
/02522		SAN RAMON	CA	· · · · · · · · · · · · · · · · · · · ·	04/29/2013	4.210	3,415,036	0	(12,254)	0	0	J	4,667,032	
702535		BELLEVUE	WA		01/21/2014	4.150		0	(60,589)	0	0			04/01/2023
702549	1	NEW YORK (MANHATTAN)	I NY		09/10/2013	4 . 480	17.505.919	. 0	(107.834)	1	. 0	1 (21,910,038	11/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

	_						VNED December 31 of Current Year 8 Change in Book Value/Recorded Investment						44	45
1	2		ocation	5	б	7	8 Book	9	Change in B			10	14	15
		3	4				Воок Value/Recorded	9	10	11 Current Year's	12	13		Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
								Valuation	Current Year's		Conitalizad	Exchange	Value of	
				Loon	Data	Rate of	Excluding			Temporary	Capitalized Deferred Interest		Land and	Appraisal
Loan Number	Code	0.1	01-1-	Loan	Date	Interest	Accrued Interest	Increase/	(Amortization)/ Accretion	Impairment	and Other	Change in Book Value		or Valuation
	Code	City	State	Туре	Acquired			(Decrease)		Recognized	and Other	Book value	Buildings	
702568		SAN MATEO	CA		11/01/2013	5.640	2,704,880	0	(41,365)		0		13,427,505	
/02596		LOS ANGELES	CA		01/31/2014	4.410	11,642,833	0	(120,318)		0		19,358,597	12/31/2023
702597		CHICAGO			01/24/2014	4.390	19,522,060	0	(206, 140)	0	0		28,995,705	
702611		HUNTERSVILLE	NC		03/27/2014	4.300	1,747,526	0	0	0	0		5,079,646	
702669		HOUSTON	TX		12/16/2014	3.850	2,771,568	0	(1,506)	0	0		2,831,618	12/01/2023
702680		SAN ANTONIO	TX		04/06/2015	3.600	3,500,000	0	0	0	0		5,751,849	05/01/2023
702689		IRVINE	CA		03/13/2015	3.650	2,082,144	0	0	0	0	0	3,240,770	
702690		NEWPORT COAST	CA		03/13/2015	4.180	4,668,913	0	0	0	0		7,563,442	
702694		EAST PALO ALTO	CA		05/28/2015	4.100	4,391,932	0	21	0	0		9,755,647	
702698		NEW YORK	NY		05/05/2015	3.730	5,092,000	0	0	0	0	0	7,041,903	
702724		ORLANDO	FL		06/30/2015	3.650	15,709,535	0	(38,480)	0	0	0	69,335,337	08/15/2023
702727		SEATTLE	WA		08/06/2015	4.100	1,000,000	0	0	0	0	0	1,230,012	
702730		WAILEA	HI		08/12/2015	3.800	684,000	0	0	0	0	0	957,983	
702732		NEW YORK	NY		11/10/2015	3.670	600,000	0	0	0	0		1,273,074	05/01/2023
702734		OVERLAND PARK			10/01/2015	3.970	1,210,960	0	4	0	0		1,051,792	
702739		NEW YORK	NY		09/24/2015	3.640	4,500,000	0	0	0	0		8,223,684	06/01/2023
702752		CHICAGO	IL		10/08/2015	3.700	960,572	0	0	0	0		1,224,370	07/01/2023
702758		GLENDALE	AZ		01/06/2016	4.050	967,445	0	0	0	0		1,214,957	08/01/2023
702762		MOUNT LAUREL	NJ		11/10/2015	3.810	1,000,000	0	0	0	0	0	1,601,281	09/30/2023
702769		WILMINGTON	NC		12/10/2015	3.960	400,000	0	0	0	0	0	706,464	09/30/2023
702795		FORT WORTH	TX		02/25/2016	4.060	950,322	0	0	0	0		1,404,430	05/01/2023
702806		DENVER	00		05/06/2016	3.850	3,000,000	0	0	0	0	0	3,881,485	06/07/2023
702825		EL SEGUNDO	CA		07/27/2016	3.800	1,613,571	0	(2,746)	0	0		3,325,786	06/01/2023
702967		MOUNT LAUREL			11/07/2017	3.730	6,666,667	0	0	0	0		10,916,435	09/30/2023
702974		FORT LAUDERDALE	FL		10/25/2017	4.105	6,657,240	0	0	0	0		8,361,554	08/01/2023
702975		MIAMI	FL		11/02/2017	4.070	6,293,377	0	0	0	0		12,539,261	09/30/2023
703010		BOULDER	0		03/01/2018	3.960	13,460,346	0	0	0	0		18,648,303	04/01/2023
0599999. Mortgages in	good sta	nding - Commercial mortgages-all	other				182,012,977	0	(795,036)	0	0	230,080		XXX
0899999. Total Mortgag							228,229,011	0	(876,691)	0	0	230.080		XXX
1699999. Total - Restru							0	0	0.0,001	0	0	250,000) 010,701,000	XXX
		overdue interest over 90 days					n	0	0	n	0	,)	XXX
		e process of foreclosure					0	0	0	0	0) 0	XXX
3399999 - Totals	ges iii lii	e process or interiosure					228, 229, 011	0	(876,691)	0	0	230.080	545,781,896	
339999 - 10tais							228,229,011	0	(8/6,691)	U	0	230,080	545,781,896	

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
			Loan			Actual Cost at	Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings

		\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \				***************************************		
3399999 - Totals								

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	, , , , , ,		in Book Value				14	15	16	17	18
	2	3	1			Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase/	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
199906	CHRISTIAN	IL		12/10/2018	03/22/2023	115,000	0	0	0	0	0	0	115,000	115,000	0	0	0
702292	HOUSTON	TX		12/09/2010	04/01/2023	2,521,288	0	(8,056)	0	0	(8,056)	0	2,513,232	2,513,232	0	0	0
702557	RALEIGH	NC		07/31/2013	04/01/2023	592,962	0	(5,690)	0	0	(5,690)	0	587,272	587,272	0	0	0
702588	FT. LAUDERDALE	FL		12/10/2013	12/15/2023	4,000,001	0	0	0	0	0	0	4,000,000	4,000,000	0	0	0
702817	VARIOUS	CA		05/24/2016	12/01/2023	1,000,000	0	0	0	0	0	0	1,000,000	1,000,000	0	0	0
703163	RALEIGH	NC		04/17/2019	04/01/2023	92,875	0	0	0	0	0	0	92,875	92,875	0	0	0
0199999. Mortgages clos	sed by repayment					8,322,126	0	(13,746)	0	0	(13,746)	0	8,308,379	8,308,379	0	0	0
FARM MORTGAGES	VARIOUS					0	0	0	0	0	0	0	2, 142, 357	2,142,357	0	0	0
COMMERCIAL MORT	VARIOUS					0	0	0	0	0	0	0	3, 135, 206	3, 135, 206	0	0	0
0299999. Mortgages with	h partial repayments					0	0	0	0	0	0	0	5,277,563	5,277,563	0	0	0
0599999 - Totals	<u> </u>		•			8,322,126	0	(13,746)	0	0	(13,746)	0	13,585,942	13,585,942	0	0	0

SCHEDULE BA - PART 1

Showing Other Long-Term	Invested Assets OWNE	D December 31	of Current Year
SHOWING OTHER LONG-TERM	IIIVESIEU ASSEIS OVVINL	D Decelline 31	OI GUITEIIL I CAI

					Showing Other Long-Te	erm invested <i>F</i>	Assets Ovvi	ved nec	ember 31 of	Current Ye	ar								
1	2	3	Location		6	7	8	9	10	11	12	Cha	ange in Bool	k/Adjusted C	Carrying Val	ue	18	19	20
			4	5		NAIC						13	14	15	16	17		1	
						Designation,								Current				1	
						NAIC							Current	Year's		Total		1	
						Designation					Book/		Year's	Other-		Foreign		1	
						Modifier					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
						and					Carrying		ciation)	Temporary	ized	Change in		ment	
						SVO					Value	Unrealized	or ´	Impair-	Deferred	Book/		for	Percen-
CUSIP						Admini-	Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-					Name of Vendor	strative	Originally	and	Actual	Fair	Encum-	Increase/	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	Citv	State	or General Partner	Symbol	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nizeď	Other	Value	Income	ment	ship
000000-00-0 .	BLIC-NY PROPERTY VENTURES LLC		WILMINGTON	DE	BH LIFE INS CO OF NY		12/16/2022		5.931.617	6.938.807	6.938.807		0	0	0	0	0	0	100.000
2299999. Jo	int Venture Interests - Real Estate -	Affiliated		I.		,			5.931.617	6,938,807	6.938.807	288,088	0	0	0	0	0	0	XXX
638671-AN-7 I	NATIONWIDE MUTUAL INSURANCE COMPANY		COLUMBUS	OH	AMHERST PIERPONT SECURITIES LLC	1.G FE	08/27/2021		1.311.176	912,591	1.302.147	0	(3.965)	0	0	0	49.329	0	0.000
64952G-AT-5 I	NEW YORK LIFE INSURANCE COMPANY		NEW YORK	NY	JEFFRIES & CO. INC.	1.0 FE	09/14/2020		3,473,640	2,421,729	3,438,164	0	(11, 169)	0	0	0	112,500	0	0.000
668138-AE-0 . I	NORTHWESTERN MUTUAL LIFE INSURANCE		MILWAUKEE	WI	JEFFRIES & CO. INC	1.0 FE	03/26/2021		4,992,800	3,765,005	4,993,084	0	164	0	0	0	172,500	0	0.000
707567-AE-3 I	PENN MUTUAL LIFE INSURANCE		PHILADELPHIA	PA	J.P. MORGAN SECURITIES INC	1.F FE	04/22/2021		1,245,000	839,241	1,245,000	0	0	0	0	0	47,310	0	0.000
	FEACHERS INSURANCE & ANNUITY ASSOCIATION OF																	İ	
	AMERICA		NEW YORK	NY	WELLS FARGO SECURITIES	1.D FE	06/24/2019		1,509,872	1,217,461	1,498,637	0	(2,665)	0	0	0	59,780	0	0.000
878091-BD-8	TEACHERS INSURANCE & ANNUITY ASSOCIATION OF		NEW YORK	NY	CANTOR FITZGERALD & CO	1 0 55	09/29/2014		6.100.905	5,587,035	6.065.215	0	(4.640)		0		289.100		0.000
	WESTERN AND SOUTHERN LIFE INSURANCE		WAYNE		J.P. MORGAN SECURITIES INC	1.F FE	09/29/2014		945.507	637 . 210	945.643		(4,040)	0			35.625		0.000
	urplus Debentures. etc - Unaffiliated		WATNE	га	J.F. MUNUAN SECONTITES INC	1.F FE	04/21/2021		19.578.900	15.380.272	19.487.890		(22 222)	0	0	0	766.144		XXX
2199999. 31	arpius Debeniures, etc - Orianiliateu	1			BLACKROCK CAPITAL INVESTMENT ADVISORS	П		1	19,578,900	10,380,272	19,487,890	U	(22,222)	U	U	U	700,144		
09261C-AR-9	DLF-IX 21		WILMINGTON	DE	BENGRIOOR ON TTAL THE COMENT ADVIOURS	, -	04/19/2021		9.748.003	9,815,596	9.748.003	0	0	0	0	0	3, 158, 200	0	31.496
	esidual Tranches or Interests with Ur	nderlying		stics of Comm	on Stock - Unaffiliated				9.748.003	9.815.596	9.748.003	0	0	0	0	0	3, 158, 200	0	XXX
	otal - Unaffiliated		, rice etc. : iarmig emanacioni	3.00 0. 00	on otook onamiatou				29.326.903	25. 195. 868	29.235.893	0	(22,222)	0	0	0	3,924,344	0	XXX
	otal - Affiliated								5.931.617	6.938.807	6.938.807		(,,	0	0	0	0,021,011	0	XXX
			1						0,001,011	0,000,001	0,000,00.	200,000						Ī	
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		I															l	L	
																		L	
I		I						L	L								l	L	
																		L	
																		L	
6299999 - T	otals		<u>'</u>			,			35,258,520	32,134,675	36,174,700	288,088	(22,222)	0	0	0	3.924.344	0	XXX

1.							
Line	Book/Adjusted Carrying	Value by NAIC Designation	on Category Footnote:				
Number	, , ,		• •				
1A	1A\$0	1B\$0	1C\$8,431,248	1D\$	1E\$0 1F	\$2,190,643	1G\$ 1,302,147
1B	2A\$0	2B\$0	2C\$0				
1C	3A\$0	3B\$0	3C\$0				
1D	4A\$0	4B\$0	4C\$0				
1E	5A\$0	5B\$0	5C\$0				
1⊏	6 9 0						

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
					Date	Type	Actual Cost	Additional		
CUSIP				Name of Vendor or General Partner	Originally	and	at Time of	Investment Made	_ Amount of	Percentage of
Identification	Name or Description	City	State	or General Partner	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Ownership
						.				
						.				
						.				
						.				
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						.				
0000000 T.I.	1.									
6299999 - Tota	ais									XXX

SCHEDULE BA - PART 3

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

	1			onowing other Long-Term in			· · · · · · · · · · · · · · · · · · ·									1			
1	2	Location		5	6	7	8		Change i	in Book/Adj	usted Carry	ing Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other-		Change in		Carrying					
							Value		Year's	Than-	Capital-	Book/	Exchange			Foreign			
							Less	Unrealized		Temporary		Adjusted	Change in	Less		Exchange	D	T. (.)	
					- ·		Encum-	Valuation			Deferred	Carrying		Encum-		Gain	Realized	Total	
					Date		brances,	Increase/	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally		Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification		City	State	Nature of Disposal	Acquired		Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
000000-00-0	BLIC-NY PROPERTY VENTURES LLC	WILMINGTON	DE	CAPITAL DISTRIBUTION	. 12/16/2022	. 12/20/2023	340 , 159	0	0	0	0	0	0	340, 159	140,830	0	0	0	199,329
2299999. Joir	nt Venture Interests - Real Estate - A	ffiliated					340, 159	0	0	0	0	0	0	340,159	140,830	0	0	0	199,329
6099999. Tota	al - Unaffiliated						0	0	0	0	0	0	0	0	0	0	0	0	0
6199999. Tota	al - Affiliated						340,159	0	0	0	0	0	0	340, 159	140,830	0	0	0	199,329
							1												
6299999 - To	tolo	1		1	1		340 . 159							340.159	140.830		_		199.329

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carrvin	g Value			1	nterest		Da	ates
·	-	3	4	5	Ť	•	8	9		• •	12	13	14	15	16	17	18	19	20	21	22
		"			NAIC		Ŭ				12	10	1-7	10	10	.,,	10	10	20		
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							1
			r		and		Rate					Current	Other-	in							1
		С	e		SVO		Used to	\		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	ï		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		_		Dond	-	Astual			Dor			, -			Doto		\//han				
	Description	d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received	A	Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
912803-DM-2	UNITED STATES TREASURY SENIOR GOVT_BND	0			1.A	8,020,711	52.2270		26,300,000	13,649,539	0	535,986	0	0	0.000	4.046	N/A	0	0	09/22/2010	05/15/2040
912803-EA-7	UNITED STATES TREASURY SENIOR GOVT_BND	@			1.A	21,341,163	44.7660	30,574,922	68,300,000	32,060,669	0	1,243,119	0	0	0.000	3.994	N/A	0	0	09/24/2013	02/15/2043
912810-PT-9	UNITED STATES TREASURY SENIOR GOVT_BND	SD			1.A	387,063	. 109.6880	438,750	400,000	392,020	0	423	0	0	4.750	4.959	FA	7,177	19,000	05/21/2007	02/15/2037
912810-PX-0	UNITED STATES TREASURY SENIOR GOVT BND	SD	l		1.A	1,036,175	. 106.5310	798.984	750.000	917 . 110	0	(9.453)	0	0	4.500	2.628	MN	4.358	33,750	12/23/2008	05/15/2038
912810-RD-2	UNITED STATES TREASURY SENIOR GOVT BND	SD			1.A		93.7030	32,796	35,000	39.341	0	(159)	0	0	3.750	2.923	MN	169	1,313	07/24/2015	11/15/2043
912810-RN-0	UNITED STATES TREASURY SENIOR GOVT BND		1		1.A			18,200,391	22,500,000	22,607,084	0	(3,543)	n	n	2.875	2.845	FΔ		646,875	10/27/2015	08/15/2045
912828-4F-4	UNITED STATES TREASURY SENIOR GOVT BND				1.A			9.861.703		10.157.296		(44.853)			2.625	2.161	MS			03/18/2022	03/31/2025
912828-4M-9		· · · · · · ·			1.A	, , , , ,			' '	5.032.667					2.875		MO				
	UNITED STATES TREASURY SENIOR GOVT_BND	·				5,074,618		4,890,625	5,000,000	., . ,	0	(23,891)	0	0			A0	24,485	143,750	03/23/2022	04/30/2025
912828-4Z-0	UNITED STATES TREASURY SENIOR GOVT_BND	.			1.A	10,439,402		9,977,734	10,250,000	10,343,285	0	(54,440)	0	0	2.750	2. 189	FA	95,249	281,875	03/18/2022	08/31/2025
912828-6L-9	UNITED STATES TREASURY SENIOR GOVT_BND	.			1.A	10,119,742		9,689,688	10,100,000	10, 111, 245	0	(4,827)	0	0	2.250	2. 199	MS	57,744	227,250	03/18/2022	03/31/2026
912828-M5-6	UNITED STATES TREASURY SENIOR GOVT_BND	.			1.A	10,117,376	96.3130	9,727,563	10,100,000	10, 109, 147	0	(4,736)	0	0	2.250	2.200	MN	29,343	227,250	03/18/2022	11/15/2025
912828-XB-1	UNITED STATES TREASURY SENIOR GOVT_BND	.			1.A	4,961,335	96.7970	4,839,844	5,000,000	4,982,821	0	12, 181	0	0	2. 125	2.381	MN	13,719	106,250	03/23/2022	05/15/2025
912828-XZ-8	UNITED STATES TREASURY SENIOR GOVT_BND	.			1.A	10,279,529	97.5630	9,853,813	10,100,000	10, 183, 718	0	(54,417)	0	0	2.750	2. 184	JD	763	277,750	03/18/2022	06/30/2025
91282C-AT-8	UNITED STATES TREASURY SENIOR GOVT_BND	.			1.A	9,422,607	92.8910	9,381,953	10,100,000	9,749,918	0	185,402	0	0	0.250	2. 194	AO	4,301	25,250	03/18/2022	10/31/2025
91282C-BQ-3	UNITED STATES TREASURY SENIOR GOVT BND				1.A	9,454,564	92.4060	9,333,031	10,100,000	9,739,055	0	160 . 998	0	0	0.500	2.202	FA	17.065	50,500	03/18/2022	02/28/2026
91282C-CF-6	UNITED STATES TREASURY SENIOR GOVT BND				1.A	9,516,900		9,326,719		9,758,009	0	136,506	0	0	0.750	2. 199	MN	6.623	75,750	03/18/2022	05/31/2026
91282C-DZ-1	UNITED STATES TREASURY SENIOR GOVT BND	· · · · · · ·			1.A	4.880.087		4.825.781	5.000.000	4.952.625	0	41. 194	0	0	1.500	2.361		28.329	75,000	03/23/2022	02/15/2025
91282C-ED-9	UNITED STATES TREASURY SENIOR GOVT BND	· · · · · · ·			1.A	4.913.876		4,823,761	5.000,000	4,952,023		28.743			1.750	-	MS	25,962		03/23/2022	03/15/2025
				-4!	1.#	152.874.991									XXX	XXX		- 7.			
	Subtotal - Bonds - U.S. Governments - I	ssuer	Obliga	ations	1	- ' ' ' ' '		160,321,133	219,235,000	169,750,023	0	2,144,233	0	0			XXX	626,991	2,544,188	XXX	XXX
38374C-CC-3	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG			4	1.A	3,023,926			3,270,269	3,202,344	0	4,575	0	0	5.500	6.026		14,989	134,899	11/09/2005	09/20/2033
38374M-MC-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG			4	1.A	2,087,134		2,385,319	2,350,665	2,262,863	0	4,537	0	0	5.500		MON	10,774	96,965	04/25/2006	12/20/2035
38381A-BG-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG				1.A	2,588,140	82.7090	1,912,868	2,312,775		0	(10,489)	0	0	3.500	2.736	MON	6,746	80,947	09/28/2021	09/20/2048
38381A-FV-3	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG			4	1.A	6,845,213	94.0830	6,762,103	7, 187, 401	6,898,892	0	8,259	0	0	3.500	3.874	MON	20,963	185,947	12/01/2023	10/20/2048
38382X-JX-4	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG				1.A	1,404,955	57.6940	973,299	1,687,000	1,430,416	0	11,467	0	0	1.500	2.595	MON	2, 109	25,305	09/28/2021	08/20/2051
0029999999	Subtotal - Bonds - U.S. Governments - F	Reside	ential I	Mortgage	e-Backed																1
Securities						15,949,368	XXX	15,336,490	16,808,110	16,358,510	0	18,349	0	۱ ،	XXX	XXX	XXX	55,581	524,063	XXX	XXX
	Total - U.S. Government Bonds					168,824,359		175,657,623	236,043,110	186, 108, 533	0	2,162,582	0	0	XXX	XXX	XXX	682,572	3,068,251	XXX	XXX
			I.		4 5 55						0		0	0	3.717						
085209-AD-6	BERMUDA GOVERNMENT OF SENIOR CORP_BND 1		υ		1.F FE		97.0280	174,651		176,857	0	939	0	J0			JJ	2,899	6,691	03/27/2020	01/25/2027
29135L-AH-3	ABU DHABI EMIRATE OF SENIOR CORP_BND 14	·	υ		1.C FE		94.1150	1,270,551	1,350,000	1,472,777	0	(18,392)	0	J0	3. 125	1.599	AU	8,789	42, 188	08/11/2020	04/16/2030
59284M-AA-2	MEXICO CITY AIRPORT TRUST SECURED CORP_B	.	D	1	2.C FE	159,750		144,375	150,000	154,696	0	(1,723)	0	0	4.250		AO	1,080	6,375	12/17/2020	10/31/2026
59284M-AD-6	MEXICO CITY AIRPORT TRUST SECURED CORP_B	.	D	1	2.C FE		85.7500	273,543	319,000	277, 133	0	663	0	0	5.500	6.583	JJ	7,359	17,545	02/05/2021	07/31/2047
716743-AP-4	PETRONAS CAPITAL LTD SENIOR CORP_BND 144		D	2	1.G FE	246,840	93.6490	234, 123	250,000	247,878	0	294	0	0	3.500	3.652	AO	1,701	8,750	04/14/2020	04/21/2030
716743-AR-0	PETRONAS CAPITAL LTD SENIOR CORP_BND 144		D	2	1.G FE	1,000,000	91.2490	912,490	1,000,000	1,000,000	0	0	0	0	4.550	4.550	AO	8,847	45,500	04/14/2020	04/21/2050
74730D-AC-7	QATAR ENERGY SENIOR CORP_BND 144A		D	2	1.D FE	989.370	85.1160	851, 156	1,000,000	991,768	0	988	0	0	2.250	2.370	JJ	10,563	22,500	06/30/2021	07/12/2031
80413T-AL-3	SAUDI ARABIA KINGDOM OF SENIOR CORP BND		D	l	1.E FE			975,240	1,000,000	1.099.689	n	(1,957)	n	n	5.250		JJ	24.063	52,500	04/09/2019	01/16/2050
80414L-2E-4	SAUDI ARABIAN OIL CO SENIOR CORP BND 144		D		1.E FE		88.8730	444,365	500,000	499,721	n		n	n	4.250	4.255		4,427	21,250	04/09/2019	04/16/2039
	Subtotal - Bonds - All Other Governmen	to lo	Liner C	hligation		5,985,342		5,280,494	5,749,000	5,920,519		(19,175)	0	^	XXX	XXX	XXX	69,728	223,299	XXX	XXX
		ເວ - IS	suel (วมแนสแด้เ	ıo						0			0							
	Total - All Other Government Bonds	_				5,985,342	+	5,280,494	5,749,000	5,920,519	0	(19, 175)	0	0	XXX	XXX	XXX	69,728	223,299	XXX	XXX
452151-LF-8	ILLINOIS STATE OF SENIOR MUNITAX_BND GO				1.G FE	3,987,504			4,335,000	4,148,271	0	27,810	0	0	5.100		JD	18,424	221,085	03/03/2017	06/01/2033
882724-X2-8	TEXAS PUBLIC FINANCE AUTHORITY MUNITAX_B			2	1.A FE	506,460	. 107.9540	539,770	500,000	506,318	0	(142)	0	0	6.401	6 . 169	AO	4,090	0	10/27/2023	10/01/2043
93974C-RE-2	WASHINGTON STATE OF MUNITAX_BND GO				1.B FE	1,898,980	. 102.9060	2,058,120	2,000,000	1,899,774	0	794	0	0	5.140	5.671	FA	42,833	0	11/06/2023	08/01/2040
	Subtotal - Bonds - U.S. States, Territorie	es and	Poss	essions		,												, ,			1
Obligations				. ,		6.392.944	XXX	6.887.112	6.835.000	6.554.363	n	28.462	n	n	XXX	XXX	XXX	65.347	221.085	XXX	XXX
J	Total - U.S. States, Territories and Poss	- Accio	ne Po	nde		6.392.944		6,887,112	6.835.000	6,554,363	0	28,462	0	,	XXX	XXX	XXX	65.347	, .	XXX	XXX
0003333399.	Total - U.S. States, Territories and POSS	5000	IIO DUI	iuo		6,392,944	^^^	6,887,112	ნ, გვე, 000	6,554,363	0	28,462	0	1 0	^^^	^^^	$\wedge \wedge \wedge$	65,34/	221,085	^^^	^^^

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7		Fair Value	10	11			usted Carryin	g Value			l l	nterest		Da	ites
'	_	3	4	5	_	· .	8	9		l	12	13	14	15	16	17	18	19	20	21	22
		ľ	•	Ŭ	NAIC			Ŭ						10			.0	10			
					Desig-																
					nation,									-							
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	ė		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Danamintian	e	g	Char			-													A = = ! = = =	,
	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
953107-AR-0	WEST HARTFORD CONN MUNITAX_BND GO			2	1.B FE	4,500,00		3,460,005	4,500,000	4,500,000	0	0	0	0	2.764		JJ	62, 190	124,380	06/25/2021	07/01/2041 .
0619999999.	Subtotal - Bonds - U.S. Political Subdi	livisions -	· Issue	er Obliga	tions	4,500,00	0 XXX	3,460,005	4,500,000	4,500,000	0	0	0	0	XXX	XXX	XXX	62, 190	124,380	XXX	XXX
0709999999.	Total - U.S. Political Subdivisions Bon	nds				4,500,00	0 XXX	3,460,005	4,500,000	4,500,000	0	0	0	0	XXX	XXX	XXX	62,190	124,380	XXX	XXX
010268-CX-6	ALABAMA FEDERAL AID HIGHWAY FI MUNITAX B			2	1.C FE		078.9800	469,931	595,000	595,000	0	0	0	0	2.650	2.650	MS	5,256	15,768	10/07/2021	09/01/2037
051595-CF-1	AURORA COLO SENIOR MUNITAX_BND REV	[]		2	1.B FE	3,959,44		3,015,416	4,040,000	3,966,519	n	3,209	n	n	2.626	2.757	FA	44,204	106,090	09/29/2021	08/01/2041
052414-NR-6	AUSTIN TX CITY OF SENIOR MUNITAX_BND RE			2	1.D FE			4,823,950	5,000,000	5,000,000	n	0	n	n	3. 156	3. 156	MN		157,800	12/05/2012	11/15/2027
115117-MP-5	BROWARD CNTY FLA MUNITAX BND REV			2	1.B FE	4, 145, 00			4.145.000	4.145.000		0		^	3. 138	3. 130	۸۸			11/06/2019	10/01/2037
	-			4				.,,	, .,	, .,							MN	. ,			
13033W-3Y-7	CALIFORNIA INFRASTRUCTURE & EC SENIOR MU			1	1.D FE			1,488,664	1,325,000	1,496,182	0	(7,673)	0	0	6.486	0.211	MIN	10,981	85,940	03/15/2012	05/15/2049
20281P-NE-8	COMMONWEALTH FINANCING AUTHORI MUNITAX_B				1.E FE			2,031,359	2,630,000	2,630,000	0	0	0	0	2.991	2.991	JD	6,555		06/17/2021	06/01/2042
48542R-SV-7	KANSAS STATE DEVELOPMENT FINAN MUNITAX_B				1.D FE		671.1130	1,848,938	2,600,000	2,575,769	0	860	0	0	2.774	2.834	MN	12,021	72, 124	10/04/2021	05/01/2051
544712-2H-4	LOS ANGELES CNTY CALIF MET TRA SENIOR MU			1	1.B FE	494,49		527,235	500,000	494,561	0	71	0	0	5.735	5.890	JD	2,390	14,338	11/01/2023	06/01/2039
54627R-AM-2	LOUISIANA LOCAL GOVERNMENT ENV MUNITAX_B				1.A FE	3,375,00		3,322,013	3,375,000	3,375,000	0	0	0	0	4. 145	4 . 142	FA	58,289	167,873	05/12/2022	02/01/2033
546589-QY-1	LOUISVILLE & JEFFERSON CNTY KY SENIOR MU			1	1.D FE	2,000,00	0 . 113.9660	2,279,320	2,000,000	2,000,000	0	0	0	0	6.250	6.250	MN	15,972	125,000	11/17/2010	05/15/2043
57421C-AW-4	MARYLAND HEALTH AND HIGHER EDU MUNITAX B				1.F FE	206,92	072.4470	148,516	205,000	206,793	0	(47)	0	0	3.197	3. 145	JJ	3,277	6,554	03/02/2021	07/01/2050
576000-ZW-6	MASSACHUSETTS SCHOOL BUILDING SENIOR MUN			1	1.B FE	1, 173, 12	273.4510	833,669	1,135,000	1, 161, 815	0	(3,833)	0	0	2.950	2.546	MN	4,278		12/16/2020	05/15/2043
592041-WJ-2	MET GOVT NASHVILLE & DAVIDSON SENIOR MUN			1	1.F FE	740,00		726,340	740,000	740.000	0	0	0	0	4.053	4.053	.1.1	14,996		03/18/2016	07/01/2026
592098-Z4-2	MET GOVT NASHVILLE & DAVIDSON MUNITAX BN			2	1.0 FE		0 71.6660	318,914	445,000	445,000		0		0	2.942		.LI	6.546		10/05/2021	07/01/2020
59333P-2S-6	MIAMI-DADE CNTY FLA MUNITAX BND REV			٥	1.6 FE				2.500.000	2.500.000		0			3.982	3.982	۸۵			08/11/2017	10/01/2043
				2	1.E FE				, . ,			6.058					AU				
59333P-3U-0	MIAMI-DADE CNTY FLA MUNITAX_BND REV			2			094.4970	3,779,880	4,000,000		0	, ,	0	0	4.112	4.340	AU	,	164,480	10/10/2018	10/01/2032
594615-HY-5	MICHIGAN ST BLDG AUTH MUNITAX_BND REV			1	1.C FE	3,853,81		2,881,672	3,785,000	3,834,112	0	(6,562)	0	0	2.705	2.496	AO	21,614	102,384	12/16/2020	10/15/2040
626207-YS-7	MUNICIPAL ELEC AUTH GA SENIOR MUNITAX_BN			1	2.A FE		9 . 111.6980	5,568,145	4,985,000	5,830,979	0	(14,902)	0	0	7.055	5.589	AO	87,923	351,692	05/08/2018	04/01/2057
64972F-T6-3	NEW YORK CITY MUNICIPAL WATER MUNITAX_BN			1	1.B FE	942,89		1,057,810	1,000,000	943,217	0	327	0	0	5.440	0.000	JD	2,418	27,200	11/01/2023	06/15/2043
677561-JU-7	OHIO ST HOSP FAC REV ACTING BY MUNITAX_B			1	1.C FE	3,000,00	086.0890	2,582,670	3,000,000	3,000,000	0	0	0	0	3.700	3.700	JJ	55,500	111,000	08/09/2017	01/01/2043
79765R-TK-5	SAN FRANCISCO CALIF CITY & CNT MUNITAX_B			1	1.D FE	5,006,15	0 . 107 . 1380	5,356,900	5,000,000	5,002,936	0	(255)	0	0	6.000	5.991	MN	50,000	300,000	08/10/2010	11/01/2040
798111-HL-7	SAN JOAQUIN HILLS CALIF TRANSN SENIOR MU			1	1.E FE	778, 18	084.2010	842,010	1,000,000	780,083	0	1,903	0	0	3.321	5.898	JJ	15,314	0	11/06/2023	01/15/2036
798170-AN-6	SAN JOSE CALIF REDEV AGY SUCC SENIOR MUN	[]		2	1.0 FE	4,396,68		4,042,755	4,500,000	4,434,116	0	6.810			3.375	3.583	FA	63,281	151,875	12/08/2017	08/01/2034
837151-LA-5	SOUTH CAROLINA PUBLIC SERVICE SENIOR MUN			1	1.6 FE	1,473,75		1,456,320	1,500,000	1,493,238	n	3.348	n	n	3.406	3.652	.ID	4.258	51,090	08/10/2017	12/01/2025
873547-HP-1	TACOMA WA WTR REV MUNITAX BND REV			1	1.0 FE		0 . 105.2730	5.263.650	5.000.000	5.000.000	n	0	n	n	5.621	5.618	.ID	23.421		08/11/2010	12/01/2020
880591-EP-3	TENNESSEE VALLEY AUTHORITY SENIOR AGENCY				1.A			5.522.322	6.500.000	6.377.930	^	4.408	^	^	3.500	3.638	ID	10, 111		12/18/2012	12/01/2040
					1.A				, . ,						5.102		UD				
88258M-AA-3	TEXAS NATURAL GAS SECURITIZATI MUNITAX_B						0 . 101.9140	652,250	640,000	,	0	0	0	0	-	5. 102		10,884	14,331	03/10/2023	04/01/2035
88258M-AB-1	TEXAS NATURAL GAS SECURITIZATI MUNITAX_B				1.A FE	925,75		1,033,390	1,000,000	926,402	0	652	0	0	5.169		MS	17,230	0	10/30/2023	04/01/2041
91412G-E9-2	UNIVERSITY OF CALIFORNIA SENIOR MUNITAX				1.C FE	248,63		280,066	325,000	249,227	0	589	0	0	3.552	6 . 129	MN	1,475	5,772	10/31/2023	05/15/2039
91412H-KE-2	UNIVERSITY OF CALIFORNIA MUNITAX_BND REV			1	1.C FE	680,00		488,988	680,000	680,000	0	0	0	0	3.071	3.071	MN	2,668	20,883	02/24/2021	05/15/2051
915183-M5-3	UNIVERSITY OF UTAH MUNITAX_BND REV			2	1.B FE	399,52		447,592	535,000	400,585	0	1,057	0	0	3.351	6.095	FA	7,470	0	10/31/2023	08/01/2039
956708-AA-9	WEST VIRGINIA UNITED HEALTH SY SENIOR MU			1	1.F FE	71, 15	889.8570	49,421	55,000	70,020	0	(409)	0	0	4.924	3.269	JD	226	2,708	02/17/2021	06/01/2048
958697-HP-2	WESTERN MINN MUN PWR AGY MINN MUNITAX_BN			1	1.D FE	3,000,00	0 . 119.8310	3,594,930	3,000,000	3,000,000	0	0	0	0	6.770	6.768	JJ	101,550	203, 100	11/17/2010	01/01/2046
	Subtotal - Bonds - U.S. Special Rever	nues - Iss	suer (Obligation		77,981,45		72,389,369	77,740,000	77.928.688	n	(4.389)	0	n	XXX	XXX	XXX	780,869	3, 159, 692	XXX	XXX
3132AC-S7-6	FEDERAL HOME LOAN MORTGAGE COR POOL# ZTO			4	1.A	552,41		483,585	500,699	549, 130	0	(1,112)	0	0	4.000	2.560	MON	1,669	20,028	10/05/2020	07/01/2048
3132DN-2W-2	FEDERAL HOME LOAN MORTGAGE COR POOL# 210			7	1.A				1,667,241	1,686,020		(1,112)		^	5.500	5.308	MON	7,642		10/05/2020	10/01/2046
3132DN-S7-9	FEDERAL HOME LOAN MORTGAGE COR POOL# SD1				1.A	16,265,91			16,746,681	16,275,094	0	(1,256)	0	0	4.000	4.408			693,564	09/13/2022	08/01/2052
3132DN-XL-2	FEDERAL HOME LOAN MORTGAGE COR POOL# SD1				1.A	13,362,60		13,538,739	13,373,047	13,362,600	0	0	0	0	5.000		MON	55,721	668,652	09/29/2022	09/01/2052
3132DV-7C-3	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8			4	1.A	1,510,76		1,232,700	1,437,115	1,505,418	0	(1,827)	0	0	2.500		MON	2,994	35,928	08/12/2020	09/01/2050
3133A6-TL-5	FEDERAL HOME LOAN MORTGAGE COR POOL# QBO			4	1.A	1,511,67			1,389,049		0	(2,557)	0	0	3.000		MON	3,473	41,672	10/20/2020	06/01/2050
3133A7-PJ-2	FEDERAL HOME LOAN MORTGAGE COR POOL# QB1			4	1.A	1,858,28	390.2770	1,541,516	1,707,540	1,849,724	0	(2,988)	0	0	3.000	1.876	MON	4,269	51,226	10/20/2020	07/01/2050
3133B0-RW-5	FEDERAL HOME LOAN MORTGAGE COR POOL# QD3				1.A	1,751,55	389.3710	1,494,954	1,672,751	1,748,858	0	(1,130)	0	0	3.000	2.318	MON	4, 182	50, 182	01/06/2022	12/01/2051
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SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

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Course C	nount Con	Amount	Amount		Effective		Adjusted	emporary	- T	(Amor-	Valuation	Adjusted			Obtain		Admini-		i	О		
	ceived Ma	Received	Due and	When	Rate	Rate		pairment	ı)/ In	tization)/	Increase/	Carrying	Par	Fair	Fair	Actual	strative	Bond	q	d		CUSIP
STATE STAT	ng Year Acquired [During Year	Accrued	Paid	of	of	Value	ecognized	n R	Accretion	(Decrease)		Value	Value	Value	Cost	Symbol	Char		е	Description	Identification
SISSEP-NE-0 FAMIL VIEW PAN 3-94 SENIOR AREDO 0. 4 1.4 7.445,08 5.95 SENIOR AREDO 0. 4 1.4 4.76,58 5.95 SENIOR AREDO 0. 4.95,58 SENIOR ARED 0. 4.95,58 SENI	7,31311/01/201606/3						0	0			0							4				
31389-4-0-5 PAUL 5-98 SSHIOK ARDY, COD 15-98 4 1.4 4.78 FST 89-500 4.898, 777 5.546, 312 4.975, 183 0 4.67 FST 0 0 0 3.000 4.000 4.000 4.58 FST 3.300, 184 1.308, 525 0 3.300, 184 1.308, 525 0 3.300, 184 1.308, 525 0 3.300, 184 1.308, 525 0 3.300, 184 1.308, 525 0 3.300, 184 1.308, 525 0 3.300, 184 1.308, 525 0 3.300, 184 1.308, 525 0 3.300, 184 1.308, 525 0 3.300, 184 1.308, 525 0 3.300, 184 1.308, 525 0 3.300, 184 1.308, 525 0 3.300, 184 1.308, 525 0 3.300, 184 1.308, 525 0 3.300, 184 1.308, 525 0 3.300, 184 1.308, 525 0 3.300, 184 1.308, 525 0 3.300, 184 1.308, 525 0 3.300, 184 1.308, 525 0 3.300, 184 0 0 0 0 0 0 0 0 0	277,02411/18/201408/3						0	n	,		0							4				
31378-4-4-4 PREDIE INC FILE, \$78 SENIOR AREPO*** O.0 4 1.A 1.2 28 48 1.28 1.28 48	163,92907/14/201508/3																	4				
\$13767-4-6-5 FHUI, 62-95 SRHUR ABENCY (DI)	416,97112/08/201011/							······· h··										4	1			
31392-76-0 FEDIC INC PHUC OF SNIND ARENCY ON 4	416,97112/08/201011/			-				······· h··					.,,					4	1	· ··· ···		
ST300-70-0 Hulb STRICTIED PASS FROICE SENTING AREA SENTING AREA 4				-				······· h·										4		·		
31398-P-0 - FREDIE W. C. HUZ, 284 SINIFA (FEBC) (200 4 1.4 45,043 99,780 489,072 50,044 471,15 0 397 0 0 5,050 5,856 M/N 2,044 13394-F8-9 FANIE WE FINA, 68-2 SERVIN ASSENCY (200 4 1.4 1,988,024 102,6150 1,982,699 1,902,939 1,907,619 0 (684) 0 0 5,000 5,856 M/N 9,515 31393-PE-6 FREDIE W. C. FILLE, 2849 SERVIN ASSENCY (200 4 1.4 1,988,687 101,750 1,969,572 1,987,810 1,987,819 0 5,577 0 0 5,500 5,856 M/N 9,515 31393-PE-6 FREDIE W. C. FILLE, 2849 SERVIN ASSENCY (200 4 1.4 1,988,687 101,750 1,969,572 1,987,810 1,987,819 0 5,577 0 0 0 5,500 5,874 M/N 4,224 4,243,742	522,352 05/04/2018 08/										0		., . , .	, , , , , , , , , , , , , , , , , , , ,				4		·[··· ···]		
31390-E4-B FAMILE WE FINAL QG-5 SENIGR AGENCY (200 4 1. A .4193.79 01.6600 4.388.851 4.382.106 4.783.742 0 5.59 0.0 0.5.500 5.585 WM 9.810	41,07211/01/201609/3		., .					u			0							4		·		
3138F-F-6 FANIE ME FAMI, Go- 2 SENICR AGENCY (DID 4 1.1 1.908 (OA) 102.6150 1.99.679 1.902.698 1.907.619 0 .6849 0 0 0 .6.000 5.549 MN 9.515 3138F-F-6 FREDDIE MAC FRENCE (2MS SENIOR AGENCY (DID 4 1.1 1.908 (APS SENIOR AGENCY (DID 5 4 1.908 (APS SENIOR AGENCY (DID 5 4 1.908	18,752 10/26/2005 07/					_		0			0	, .						4	· · · · · ·	·		
313987-97-6 FREDDIE MIC PHUS 2948 SENIOR MEDICY (200 4 1.1 1.938,675 10.17810 1.666,972	178,287 10/05/2006 06/3							0			0							4	· ······	· []	_	
313867-237-4 FREDIE IMC FHUIC 3949 SENIOR ASSENCY (JUD 4 1.1 1.503,857 101.7810 1.686,972 1.687,810 1.618,800 0 3.56 0 0 0 5.500 5.547 M/M 7.7507 313867-31-4 FREDIE IMC FEDIE I	85,63201/15/200802/3							0			0							4				
31386-37-4 FREDIE IMC FHUR, 3078 SENIGR AGENCY (JOB) 4 1.A 2.12,010 99.8870 2.288,801 2.230,320 2.242,592 0.0 3.134 0.0 0.5,500 6.047 NON 10,557 31386-16-3 FREDIE IMC FHUR, 3078 SENIGR AGENCY (JOB) 4 1.A 2.269,903 10,8730 11,8730 11,4720 3.340,119 3.380,371 3.337,285 0.0 2.016 0.0 0.5,500 5.507 INN 15,493 31396-62-0 FREDIE IMC FHUR, 3078 SENIGR AGENCY (JOB) 4 1.A 4.46,133 102,090 4.669,103 4.655,575 4.508,154 0.0 5.577 0.0 0.5,500 5.502 INN 2.9916 31396-42-3 FREDIE IMC FHUR, 5807S SENIGR AGENCY (JOB) 4 1.A 4.46,133 102,090 4.669,103 4.655,575 4.508,154 0.0 5.577 0.0 0.5,500 5.502 INN 2.9916 31396-43-3 FREDIE IMC FHUR, 5807S SENIGR AGENCY (JOB) 4 1.A 7.8189 103,400 8.586,494 8.286,238 8.114,918 0.0 8.387 0.0 0.5,500 5.502 INN 2.7979 31396-47-3 FANNIE IME FINIA 09-111 SENIGR AGENCY (JOB) 4 1.A 7.8189 103,400 8.586,494 8.286,238 8.114,918 0.0 8.387 0.0 0.5,500 5.623 INN 2.7979 31340,9-40-9 FEEDRAL INTIONAL MOTIGAGE ASSD POLLE BIT 4 1.A 4.47197 56,340 4.2,000 4.5,665 4.5989 0.0 (88) 0.0 0.0 4.000 2.726 INN 9.944 1.4 1.A 4.46,5733 5.5916 8.469,333 4.465,7	128,646 11/08/2005 03/			MON				0			0							4		.	FREDDIE MAC FHLMC_2948 SENIOR AGENCY_CMO	
\$1386C-IG-3 FREDIE MAC PHUL; 2064 SENIOR AGENCY CMD	67,560 10/26/2005 03/	67,560	7,507	MON	5.847			0	356	356	0	1,618,890	1,637,810	1,666,972	. 101.7810	1,593,857	1.A	4			FREDDIE MAC FHLMC_2949 SENIOR AGENCY_CMO	31395R-2E-7
\$13886-G2-0 FREDIE MAC PHUR, 2082 SENIGR AGENCY (200 4 1.A 3.261,797 101,4720 3.430,119 3.380,371 3.337,285 0.0 2.016 0 0 5.500 5.771 MON 15,483 3.1386F-G2-0 FREDIE MAC PHUR, 5 SENIGR AGENCY (200 4 1.A 4.466,133 102,0930 4.669,103 4.569,575 4.506,144 0.0 5.777 0 0 0 5.500 5.577 MON 15,483 3.1386F-G2-0 FREDIE MAC PHUR, 5 SENIGR AGENCY (200 5.500 5.502 MON 2.786 MON	95,012 06/04/2007 10/	95,012	10,557	MON	6.047	5.500	0	0	134	3, 134	0		2,303,320	2,293,801	99.5870	2, 132, 010	1.A	4			. FREDDIE MAC REFERENCE REMIC -T SENIOR AG	31396C-3Y-4
\$1398F-GZ-0 FREDIE IMC FHLINC_3073 SENIOR AGENCY_CMD 4	96,227 10/26/2005 10/	96,227	10,692	MON	5.837	5.500	0	0	322	322	0	2,306,732	2,332,779	2,376,472	. 101.8730	2,269,903	1.A	4		.	. FREDDIE MAC FHLMC_3054 SENIOR AGENCY_CMO	31396C-LG-3
31396H-AL-3 FREDIE MAC FHLMC, 5 SENIOR AGENCY CMO	139,44001/15/200811/	139,440	15,493	MON	5.771	5.500	0	0	016	2,016	0	3,337,285	3,380,371	3,430,119	. 101.4720	3,261,797	1.A	4			. FREDDIE MAC FHLMC_3062 SENIOR AGENCY_CMO	31396E-Z5-8
313896-0R-3 FANNIE MAE FINMA 09-111 SENIOR AGENCY_GMO	188,247 11/08/2005 11/	188,247	20,916	MON	5.852	5.500	0	0	577	577	0	4,508,154	4,563,575	4,659,103	. 102.0930	4,426,133	1.A	4		.	. FREDDIE MAC FHLMC 3073 SENIOR AGENCY CMO	31396F-GZ-0
31388G-QR-3 FANNIE MÆ FNMA QP-111 SENIOR AGENCY_GMO	341,80701/15/200802/	341.807	37.979	MON	5.923	5.500	0	0	387	8.387	0	8.114.918	8.286.238		. 103.4060	7.819.848	1.A	4		.	FREDDIE MAC FHLMC 5 SENIOR AGENCY CMO 5	31396H-AL-3
3140,5-40-9 FEDERAL NATIONAL MORTGAGE ASSO POOLE BM1 4 1.A 308,206 .96,5300 .273,417 .283,245 .306,707 .0 .601) .0 .0 .4.000 .2.726 M/N .9441.0 .4.7,197 .96,3430 .4.2,030 .4.3,626 .4.6,899 .0 .689 .0 .0 .689 .0 .0 .4.000 .2.884 M/N .145	41,37604/01/201001/3		5.206	MON	5.623	4.500	0	0	858	3.858	0	1.288.664		1.367.047	98.4720	1, 199, 110	1.A	4		.		31398G-0R-3
314009-FU-0 FEDERAL NATIONAL MORTGAGE ASSO POOL# BM4 4 1.A 47, 197 96.3430 42,030 43,626 46,989 0 688 0 0 0 0 4.000 2.884 MON 145 31400P-50-0 FEDERAL NATIONAL MORTGAGE ASSO POOL# BV9 1.A 8.465,733 95.9160 8,469,933 8,229,969 8,471,274 0 0 4.054 0 0 0 4.000 4.0641 MON 29,433 91.000 1.000	11,330 10/22/2020 09/0			-				0			0	' '	** *				1 A	4				
3140NP-50-0 FEDERAL NATIONAL MORTGAGE ASSO POOL# BV9	1,74510/22/202011/0			-				0			0	. ,						4				
3140X7-RU-5 FEDERAL NATIONAL MORTGAGE ASSO POOL# FIN4 4 1.A 468,907 96,3230 414,016 429,821 466,571 0 (856) 0 0 4.000 2.780 MON 1,433 1,400X7-VR-4 FEDERAL NATIONAL MORTGAGE ASSO POOL# FIN4 4 1.A 1,719,299 90,0630 1,436,662 1,595,175 1,711,761 0 (2,467) 0 0 0 3.000 2.021 MON 3,998 3,988 3,948	353,19909/22/202205/0			-				0			0							·				
3140X7-YR-4 FEDERAL NATIONAL MORTGAGE ASSO POOL# FIN4	17, 193 10/05/2020 10/0							0			0							4				
3140X8-JJ-7 FEDERAL NATIONAL MORTGAGE ASSO POOL# FIM4 4 1.A 2,775, 121 83,2750 2,215,773 2,660,790 2,768,194 0 (2,210) 0 0 0 2,000 1.471 MON 4,435 1.4180-SH-6 FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4 4 1.A 2,503,244 82,2730 1,994,818 2,424,633 2,497,526 0 (1,888) 0 0 0 2,200 1.648 MON 4,041 1.A 1,485,636 85.7590 1,214,301 1,415,945 1,480,702 0 0 (1,720) 0 0 0 2,200 1.961 MON 2,95	47,855 10/05/2020 09/0										0	, · ·						4				
31418D-SH-6 FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4	53.216 10/30/2020 11/0																	4				
314180-SJ-2 FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4	48,49309/01/202009/0																	4				
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage- Backed Securities 128,466,839 XXX 126,534,108 131,286,034 130,059,075 0 (36,803) 0 0 XXX XXX XXX XXX 471,589 35669P-JG-5 SEASONED CREDIT RISK TRANSFER SENIOR AGE 4 1.A 3,845,384 82,5790 3,903,154 4,000,000 3,867,362 0 4,550 0 0 0 3,500 3,770 MON 11,667 594654-MT-9 MICHIGAN STATE HOUSING DEVELOP MUNITAX_B 2 1.1.C FE 3,929,423 78,7310 3,011,461 3,825,000 3,889,257 0 (10,301) 0 0 0 3,365 3,031 JD 10,726 2,2812V-Y5-9 VIRGINIA ST HSG DEV AUTH MUNITAX_BND REV 2 1.B FE 3,013,110 68,9000 2,067,000 3,000,000 3,000,928 0 (1,426) 0 0 0 3,079 3,020 A0 23,093				-				······································					, , ,					4		·[··· ···]		
Backed Securities 128, 466,839 XXX 126,534,108 131,286,034 130,059,075 0 (36,803) 0 0 XXX XXX XXX XXX 471,589 35659P-JG-5 SEASONED CREDIT RISK TRANSFER SENIOR AGE 4 1.A 3,845,384 82.5790 3,903,154 4,000,000 3,867,362 0 4,550 0 0 0 3,500 3,770 MON 11,667 594654-MT-9 MICHIGAN STATE HOUSING DEVELOP MUNITAX_B 2 1.C FE 3,929,423 78,7310 3,011,461 3,825,000 3,898,257 0 (10,301) 0 0 3,365 3,031 JD 10,726 3,000 3,000,000 3,000,000 3,000,000 3,000,000	35,39908/27/202009/0	35,399	2,950	MUN	1.961	2.500	U		120)	(1,720	0	1,480,702	1,415,945	1,214,301	65./590	1,485,636		ntial * 4:	000:-1	.		***************************************
3568P-JG-5 SEASONED CREDIT RISK TRANSFER SENIOR AGE 41.A3,845,38482,5790 3.903,154 4.000,000 3.867,3620 4.550003.500 3.770 MON 11,667594654-MIT-9 MICHIGAN STATE HOUSING DEVELOP MUNITAX_B 21.C FE3,929,42378,7310 3.011,461 3.825,000 3.898,257010,301)003.365 3.031 JD10,72692812V-Y5-9 VIRGINIA ST HSG DEV AUTH MUNITAX_BND REV 21.B FE3,013,11068,9000 2.2,067,000 3.3,000,0003,009,928001,465003.079 3.020 AO23,093	5 070 404	5 070 :	474	V////	V///	V///	, l		000	(00		400 050	404 000	400 504 155	\/\/\	400 405	igage-	nual ivior	kesiae	es - K		
594654-MT-9 MICHIGAN STATE HOUSING DEVELOP MUNITAX_B DEVELOP MUNITAX_BND REV 21.C FE3,929,42378,73103,011,4613,825,0003,898,257	5,076,124 XXX X							0	_		0							1.		, ,		
92812V-Y5-9 VIRGINIA ST HSG DEV AUTH MUNITAX_BND REV	132,90705/01/202307/3			-				0		,	0							4		.		
	128,711 11/06/2020 12/0			-				0			0							2	.	.		
LONGOCCOCO O LIGIT DO LE LLO O CATALDA CA CATALDA CA CATALDA CA CATALD	92,37010/07/202104/0	92,370	23,093	A0	3.020	3.079	0	0	426)	(1,426	0	3,009,928	3,000,000	2,067,000	68.9000	3,013,110		2	.	.		
084999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and]						ked and	oan-Bac	Other L	es - Of		
Structured Securities 10,787,917 XXX 8,381,615 10,825,000 10,775,547 0 (7,177) 0 0 XXX XXX XXX 45,486	353,988 XXX	353,988	45,486					0	177)	(7, 177	0	10,775,547	10,825,000	8,381,615	XXX	10,787,917					Securities	Structured S
0909999999. Total - U.S. Special Revenues Bonds 217,236,212 XXX 207,305,092 219,851,034 218,763,310 0 (48,369) 0 0 XXX XXX XXX 1,297,944	8,589,804 XXX X	8,589,804	1,297,944	XXX	XXX	XXX	0 2	0	369)	(48,369	0	218,763,310	219,851,034	207,305,092							9. Total - U.S. Special Revenues Bonds	0909999999
00003+AD-5 A&E TELEVISION NETWORKS LLC SENIOR CORP	79,60008/22/201208/3			FA	3.980	3.980			-		n						1.G YE					
001055-AY-8 AFLAC INCOPPORATED SENIOR CORP BND 1 1 1.6 FE 1.1913, 122 94, 2190 1.601,723 1.700,000 1.893,687 0 (4.574) 0 0 0 4.750 4.015 JJ 37,235	80,750 06/06/2019 01/			JJ								' '						1		.[]		
00114*-AS-2 AEP TRANSMISSION COMPANY LLC SENIOR CORP 1.F 1.000,000 96,5410 965,415 1.000,000 1.000,000 0 0 0 3.810 3.810 MN 4.974	38,10010/24/201411/			MN				0	. ,		n	,						1		[]	=	
00114*-AT-0 AEP TRANSMISSIO COMPANY LLC SENIOR CORP 1.F 1,000,000 97,1340 971,339 1,000,000 1,000,000 0 0 0 0 4,010 4,010 JU 1,782	40,10006/15/201506/			.ID				u			n								1			
00115 ² -AA-0 AES ILUMINA ILC SECURED CORP BND 5.C 2.598,757 90.7450 2.595,419 2.860,116 2.700,931 0 15,788 0 1 .6.000 1 .7.555 MuSD 1.430	173,514 11/01/2016 03/3			05							n								1			
001877-AA-7 API GROUP DE INC SENIOR CORP BND 144A 2 2 4.B FE 1,750,000 90.6250 1,585,938 1,750,000 1,750,000 1,750,000 0 0 0 0 0 4.125 4.125 4.125 4.125 33,286	72 .188 06/15/2021 07/							٠٠٠٠٠٠٠٠٠٠٠ ا٠٠										2	1	· [··· ···]	_	
002819-AC-4 ABBOTT LABORATORIES SENIOR CORP_BND 1.0 FE 1.0 FE	30,75009/01/202211/3							······· h··										4	1	· ··· ···		
								······································			0							L'		· · · · · ·		
	127,72803/29/202111/3								. ,		0	., . ,	, , ,			.,,		Ľ		······		
002824-BH-2 ABBOTT LABORATORIES SENIOR CORP_BND	245,00005/22/201911/3							0			0					., . , .		[]		··· ···		
00287Y-MM-1 ABBVIE INC SENIOR CORP_BND	440,00001/07/201511/0						0	0	818)	(16,818	0	, , , , , ,						1	· ······	· [··· ···]		
03309-B*-7 ABERDEEN ASIA PACIFIC INCOME F SECURED C	72,52007/28/201708/	72,520		FA	3.700	3.700	0	0	0	J0	0	1,960,000	1,960,000	1,802,947	91.9870	1,960,000	1.A FE		.	. []	. ABEHDEEN ASTA PACTETC INCOME F SECURED C	003009-B*-7

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7		air Value	10	11		e in Book/Adj	usted Carryin	g Value			l	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
00440E-AQ-0	CHUBB INA HOLDINGS INC SENIOR CORP_BND			1	1.F FE	9,975,35		9,004,890	10,000,000	9,980,941	0	637	0	0	4.150	4 . 165	MS	124,500	415,000	11/06/2014	03/13/2043
007903-BG-1	ADVANCED MICRO DEVICES INC SENIOR CORP_B			2	1.G FE	1,495,00		1,416,886	1,495,000	1,495,000	0	0	0	0	4.393	4.393	JD	5,473	65,675	06/07/2022	06/01/2052
00846U-AN-1	AGILENT TECHNOLOGIES INC SENIOR CORP_BND			2	2.A FE	2,910,83		2,589,828	2,987,000	2,930,013	0	7, 106	0	0	2.300		MS	20,801	68,701	03/29/2021	03/12/2031
009158-BA-3	AIR PRODUCTS AND CHEMICALS INC SENIOR CO	.		1	1.F FE		471.3850	246,279	345,000	343,850	0	29	0	0	2.800	2.818	MN	1,234	9,660	04/27/2020	05/15/2050
01029#-AD-3	SPIRE ALABAMA INC SENIOR CORP_BND	·	-		1.G		088.2870	1,765,747	2,000,000	2,000,000	0	0	0	0	4.310	4.310	JD	7, 183		12/01/2015	12/01/2045
015271-AS-8	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO	·	-	1	2.A FE		079.3030		2,000,000	2,113,023	0	(2,633)		0	4.000	3.658	FA	33,333		03/29/2021	02/01/2050
015271-AV-1	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO			1	2.A FE		078.0380	2,341,137	3,000,000	2,765,753	0	22,290	0	0	1.875	2.857	FA	23,438	56,250	03/29/2021	02/01/2033
015271-BA-6	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO			1	2.A FE		797.1250	169,969	175,000	174,591	0	44	0	0		4.777	AO	1,755	5,519	02/02/2023	04/15/2035
020002-BG-5	ALLSTATE CORPORATION THE SENIOR CORP_BN	.		1	2.A FE		580.1560	3,090,022	3,855,000	4,376,426	0	(14,348)	0	0	3.850	3.057	FA	58, 130	148,418	09/24/2020	08/10/2049
02209S-BD-4	ALTRIA GROUP INC SENIOR CORP_BND			1	2.B FE		099.6520 698.3510	3,487,817	3,500,000	3,571,115 4.522.851	0	(12,827)	0	0	4.800	4.334	JAJO	63,933	168,000	05/29/2019	02/14/2029
02401@-AB-5	AMERICAN ASSETS TRUST LP SENIOR CORP_BND				2.B FE							. , .,			4.450	3.980			200,250	11/01/2016	02/02/2025
02401@-AC-3 025816-BK-4	AMERICAN ASSETS TRUST LP SENIOR CORP_BND			1	2.8 FE		098.3040 098.3870		5,500,000	5,534,345		(26,203)		0	4.500	4.006	JAJU	41,938	247,500	11/01/2016	04/01/2025
026874-DP-9	AMERICAN INTERNATIONAL GROUP I SENIOR CO			4	1.6 FE		089.1920		2,500,000	2,794,570		(6,687)			4.375	3.668	JD	31,417		03/29/2021	06/30/2050
03076C-AM-8	AMERIPRISE FINANCIAL INC SENIOR CORP BND			1	1.G FE	3,077,50		3,177,510	3,085,000	3,078,434				0	5. 150	5. 179				03/29/2021	05/15/2033
031162-CD-0	AMGEN INC SENIOR CORP BND			1	2.A FE		089.7550		5,000,000	5,076,434		(807)		0	4.563	4.514		10.140		05/15/2019	06/15/2048
031162-CF-5	AMGEN INC SENIOR CORP BND			1	2.A FE		091.1380			518,614		(807)			4.663	3.043	JD			09/25/2020	06/15/2051
032095-AL-5	AMPHENOL CORPORATION SENIOR CORP BND			2	2.A FE		284.1960	1.713.380	2.035.000	2.029.121					2.200	2.241	MC	13.182		09/07/2021	09/15/2031
032654-AK-1	ANALOG DEVICES INC SENIOR CORP BND			1	1.G FE		5 . 100 . 6820	795,388		899.084		(3.044)		0	5.300	4.307	ID	1.861	41,870	07/01/2019	12/15/2045
032654-AV-7	ANALOG DEVICES INC SENIOR CORP BND			2	1.6 FE		285.2040	1.376.046	1.615.000	1.607.664	0			0	2.100	2. 164	۵۵	8.479		09/28/2021	10/01/2031
035240-AN-0	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO			1	1.G FE		094.4700	1.889.394	2.000.000	2,174,960	0	(4.320)	0	n	4.600	4.025		19.422	92,000	07/31/2019	04/15/2048
036752-AH-6	ELEVANCE HEALTH INC SENIOR CORP BND			2	2.B FE		690.9680	1.091.615	1,200,000	1.292.903	0	(2.306)	0	0	4.550	4.039		18,200	54.600	08/01/2019	03/01/2048
036752-AK-9	ELEVANCE HEALTH INC SENIOR CORP BND			1	2.B FE		479.2660	475.595	600,000	635.392	0	(881)	0	0	3.700		MS	6.537		02/24/2021	09/15/2049
037389-BC-6	AON CORP SENIOR CORP BND			1	2.A FE		095.7700	957.697	1.000.000	1,025,414	0	(4.524)	0	0	3.750	3.205	MN	6,146	37,500	06/28/2019	05/02/2029
037411-BA-2	APACHE CORPORATION SENIOR CORP BND	. l	.	1	2.C FE		079.0000	1.975.000	2.500.000	2.372.160	0		0	0	4.750	5. 172		25.069	118,750	05/29/2019	04/15/2043
037833-BH-2	APPLE INC SENIOR CORP BND			1	1.B FE		195.4290		1,700,000	1,815,967	0	(3,423)	0	0	4.375	3.901	MN	9,917	74,375	05/29/2019	05/13/2045
037833-DD-9	APPLE INC SENIOR CORP BND			1	1.B FE		985.1450	1,106,884	1,300,000	1,279,930	0	511	0	0	3.750	3.850	MS	14,760	48,750	05/29/2019	09/12/2047
038222-AM-7	APPLIED MATERIALS INC SENIOR CORP BND			1	1.F FE		694.5890	4,729,430	5,000,000	5,203,119	0	(5,336)	0	0	4.350	4.074	AO	54,375	217,500	05/23/2019	04/01/2047
039483-BH-4	ARCHER DANIELS MIDLAND CO SENIOR CORP_BN	.		1	1.F FE		885.8800	1,889,358	2,200,000	2,041,462	0	5,024	0	0	4.016	4.583	A0	18,407	88,352	05/13/2022	04/16/2043
039483-BM-3	ARCHER DANIELS MIDLAND CO SENIOR CORP_BN	.		2	1.F FE	794,69	082.5250	825,251	1,000,000	795,008	0	318	0	0	3.750	5.275	MS	11,042	0	12/05/2023	09/15/2047
04352E-AB-1	ASCENSION HEALTH SENIOR CORP_BND	. 		1	1.B FE	1,710,00	079.1120	1,352,817	1,710,000	1,710,000	0	0	0	0	3.106	3.106	MN	6,787	53, 113	10/16/2019	11/15/2039
048303-CH-2	ATLANTIC CITY ELECTRIC CO SECURED CORP_B	.		1	1.F FE	3,996,08	097.6550	3,906,212	4,000,000	3,997,927	0	385	0	0	4.000	4.012	A0	33,778	160,000	10/09/2018	10/15/2028
049560-BA-2	ATMOS ENERGY CORPORATION SENIOR CORP_BND			1	1.G FE		0 . 117.6490	1, 176, 489	1,000,000	1,066,268	0	(42)	0	0	6.200	5.730	MN	13,950	0	11/28/2023	11/15/2053
052769-AH-9	AUTODESK INC SENIOR CORP_BND			2	2.A FE	4,765,66	085.4750	4,085,691	4,780,000	4,768,654	0	1,278	0	0	2.400	2.433	JD	5,099	114,720	10/05/2021	12/15/2031
05348E-AZ-2	AVALONBAY COMMUNITIES INC SENIOR CORP_BN			1	1.G FE	4,984,55	081.2180	4,060,880	5,000,000	4,986,289	0	367	0	0	3.900	3.918	AO	41, 167	195,000	05/22/2019	10/15/2046
05379B-AQ-0	AVISTA CORPORATION SECURED CORP_BND	.		2	1.G FE		084.3120	1,264,686	1,500,000	1, 197, 554	0	444	0	0	4.350	5.921	JD	5,438	21,750	12/07/2023	06/01/2048
05523U-AL-4	BAE SYSTEMS HOLDINGS INC SENIOR CORP_BND	.		1	2.A FE		792.0440	2,205,372	2,396,000	2,405,452	0	(263)	0	0	4.750	4.720	A0	26,556	113,810	10/01/2014	10/07/2044
057224-AZ-0	BAKER HUGHES HOLDINGS LLC SENIOR CORP_BN	.		1	1.G FE	3,312,03		3,042,078	3,000,000	3,267,512	0	(10,677)	0	0	5. 125	4.367	MS	45,271	153,750	06/27/2019	09/15/2040
05723K-AF-7	BAKER HUGHES HOLDINGS LLC SENIOR CORP_BN	.		1	1.G FE		085.4360	5,480,694	6,415,000	5,683,947	0	5,480	0	0	4.080	4.890	JD	11,633	122,400	12/20/2023	12/15/2047
06051G-FX-2	BANK OF AMERICA CORP SENIOR CORP_BND	.		1	1.G FE		097.3650	5,841,912	6,000,000	5,907,536	0	37,537	0	0	3.500	4.211	A0	42,000	210,000	10/10/2018	04/19/2026
071813-AX-7	BAXTER INTERNATIONAL INC SENIOR CORP_BND	·		1	2.B FE	1,761,18		2, 106, 534	2,000,000	1,828,346	0	6,970	0	0	6.250	7.239	JD	10,417	125,000	10/30/2008	12/01/2037
071813-CS-6	BAXTER INTERNATIONAL INC SENIOR CORP_BND	.		2	2.B FE		083.5140	3,340,552	4,000,000	3,426,513	0	57, 145	0	0	2.539	4.691	FA	42,317	101,560	06/27/2022	02/01/2032
07274N-BF-9	BAYER US FINANCE II LLC SENIOR CORP_BND	·	-	1	2.B FE		778.4900	863,389	1,100,000	901, 163	0	4,861	0	0	4.400	5.934	JJ	22,318		06/13/2022	07/15/2044
075887-CK-3	BECTON DICKINSON AND COMPANY SENIOR CORP	·	-	1	2.B FE		081.3570	707,807	870,000	870,000	0	0	0	0	3.794	3.794		3,759	33,008	05/11/2020	05/20/2050
084423-AW-2	WR BERKLEY CORPORATION SENIOR CORP_BND			1	2.A FE	396,21	263.5840	254,336	400,000	396,328	0	50	0	0	3.150	3. 192	MS	3, 185	12,600	09/08/2021	09/30/2061

SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7		Fair Value	10	11			usted Carrvin	n Value			- 1	nterest		Da	ates
	<u>-</u>	3	4	5	Ĭ	'	8	9	١٠	• • •	12	13	14	15	16	17	18	19	20	21	22
		"	-	3	NAIC		U	3			12	13	17	13	10	17	10	13	20	21	22
					Desig-																
					nation,									T. (.)							
					NAIC									Total							
			_		Desig-								_	Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to)		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
084659-AD-3	BERKSHIRE HATHAWAY ENERGY CO SENIOR CORP	_		1	1.G FE	9,397,838	98.3530		9,400,000	9,399,839	0	143	0	0	3.500	3.502	FA G.G	137,083	329,000	01/26/2015	02/01/2025
09256B-AG-2	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO			1	1.E FE	3, 187, 497	91.9300	2,570,366	2,796,000			(10,807)	0	0	5.000	4.090	ID	6,213		03/30/2020	06/15/2044
09256B-AM-9	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO			1	1.E FE	1, 115, 734		1.019.269	1.400.000	1.113.954		(10,807)			3.500		MS		14,000	12/04/2023	09/10/2049
09261B-AB-6				4	1.E FE	3,045,936			3,100,000						2.800	2.889	M9			08/25/2021	
09261H-AK-3	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO			0	1.E FE				2.910.000						3.250	6.882	M9	21,941		08/25/2021	09/30/2050
	BLACKSTONE PRIVATE CREDIT FUND SENIOR CO	.		2		,,		, .,	, , ,		0		0				MS				03/15/2027
09261X-AG-7	BLACKSTONE SECURED LENDING FUN SENIOR CO	.		1	2.C FE	1,500,206	86.4130		1,875,000	1,576,858	0	51,560	0	0	2.850	6.832	MS	13,508	53,438	06/30/2022	09/30/2028
099724-AH-9	BORGWARNER INC SENIOR CORP_BND	.		2	2.A FE	3,564,407		2,452,108	2,975,000	3,507,468	0	(17,899)	0	0	4.375	3. 187	MS	38,324	130 , 156	09/15/2020	03/15/2045
10112R-BF-0	BOSTON PROPERTIES LP SENIOR CORP_BND			2	2.B FE	784,678		601,164	785,000	784,732	0	24	0	0	2.450		AO	4,808	19,233	09/15/2021	10/01/2033
103304-BV-2	BOYD GAMING CORPORATION SENIOR CORP_BND			2	4.A FE	1,424,625		1,326,750	1,450,000	1,428,903	0	2,267	0	0	4.750	4.985	MS	20,280	68,875	02/08/2022	06/15/2031
110122-CP-1	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND			1	1.F FE	3,949,056		3,912,551	4, 137, 000	3,981,150	0	24,437	0	0	3.400	4.165	JJ	60,561	140,658	09/02/2022	07/26/2029
110122-DK-1	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND			2	1.F FE	1,451,798	87.8500	1,273,821	1,450,000	1,451,758	0	(37)	0	0	4.350	4.342	MN	8,060	63,075	04/25/2022	11/15/2047
110122-EB-0	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND			2	1.F FE		. 114.6830		1,000,000	1,077,037	0	(83)	0	0	6.250	5.706	MN	8,333	0	11/28/2023	11/15/2053
11120V-AC-7	BRIXMOR OPERATING PARTNERSHIP SENIOR COR	.		1	2.B FE		96.8390		2,700,000	2,694,831	0	1,960	0	0	4. 125	4.208	JD	4,950	111,375	06/02/2016	06/15/2026
11271#-AB-1	CENTRIO ENERGY FINANCE LLC SECURED CORP				2.B PL		97.9470		2,200,000	2,200,000	0	0	0	0	4.020	4.020	MN	11,792	88,440	11/13/2014	11/13/2026
117043-AT-6	BRUNSWICK CORP SENIOR CORP BND			2	2.B FE	5,762,580	79.0040	4,740,216	6,000,000	5,810,532	0	21.923	0	0	2.400	2.864	FA	53.200	144,000	10/07/2021	08/18/2031
1248EP-BT-9	CCO HOLDINGS LLC SENIOR CORP BND 144A			1	3.C FE			181,890		188, 193	0	(136)	0	0	5. 125	5.044	MN	1.606	9,635	03/30/2017	05/01/2027
12519@-AA-5	CED ALAMO 7 LLC SECURED CORP BND				2.B YE		87.5800	474.782	542 . 113	542 113	0	0	0	0	4.210		.ID	63	22,823	02/18/2016	06/30/2041
125523-AH-3	CIGNA GROUP SENIOR CORP BND			1	2.A FE	5,560,550		4,952,410	5,000,000	5.304.182	0	(61.868)	0	0	4.375	2.930	40	46.181	218,750	08/28/2019	10/15/2028
125896-BN-9	CMS ENERGY CORPORATION SENIOR CORP BND			2	2.B FE	3,189,472		3,239,833	3,400,000	3,198,055	0	5.451	0	0	4.875	5.360	MC	55,250		06/14/2022	03/01/2044
126408-GY-3	CSX CORP SENIOR CORP BND			1	1.G FE			877.568	1.000.000	1.002.076		(67)			4.100		MS	12.072	41,000	11/19/2012	03/15/2044
12656*-AD-4	CSLB HOLDINGS INC SENIOR CORP BND			1	1.G	5,000,000		4.924.175	5,000,000	5.000.000		0			4.100		MN		213,000	11/19/2012	
	=			4	3.A FE		98.4830			632.434		1.345			5.250	5.501	MIV	2.783			11/08/2026
131347-CK-0 13342B-AM-7	CALPINE CORP SECURED CORP_BND 144A			1	3.A FE		98.6250	2.390.908					0		5.250	3.709	JD	5.922		07/18/2017	06/01/2026
	CAMERON INTERNATIONAL CORP SENIOR CORP_B			2		., ,		7		., ,	0	. , ,	0				JD	- / -		08/24/2021	12/15/2043
133434-AB-6	CAMERON LNG LLC SECURED CORP_BND 144A			2	1.F FE	2,148,420		1,707,330	2,000,000	2, 123, 839	0	(9,885)	0	0	3.302	2.634	JJ	30,452	66,040	06/15/2021	01/15/2035
133434-AD-2	CAMERON LNG LLC SECURED CORP_BND 144A	.		1	1.F FE		85. 1870	362,044	425,000	425,000	0	0	0	0	3.701	-	JJ	7,253	15,729	12/05/2019	01/15/2039
13466*-AA-8	CAMPUSPARC LP SECURED CORP_BND				2.B PL		98.7720	1,843,735	1,866,667	1,866,667	0	0	0	0	5.138	5. 170	MJSD	266	95,909	12/18/2013	12/31/2043
141781-BR-4	CARGILL INC SENIOR CORP_BND 144A			1	1.F FE	2,338,157	72.9240	1,724,655	2,365,000	2,339,613	0	573	0	0	3. 125	3. 184	MN	7,391	73,906	05/21/2021	05/25/2051
141781-BZ-6	CARGILL INC SENIOR CORP_BND 144A			1	1.F FE	1,053,692		1,078,368	1,055,000	1,053,819	0	104	0	0	5. 125	5. 141	A0	12,015	54,069	10/05/2022	10/11/2032
142339-AL-4	CARLISLE COMPANIES INCORPORATE SENIOR CO			1	2.B FE	2,149,632		1,761,193	2,160,000	2, 151,666	0	918	0	0	2.200		MS	15,840	47,520	09/14/2021	03/01/2032
14913R-2Z-9	CATERPILLAR FINANCIAL SERVICES SENIOR CO			1	1.F FE	2, 158, 952	98.3920	2,164,615	2,200,000	2,171,678	0	12,726	0	0	3.650	4.486	FA	31,005	40 , 150	03/28/2023	08/12/2025
161175-BL-7	CHARTER COMMUNICATIONS OPERATI SECURED C			1	2.C FE	3,983,040	84.9360		4,000,000	3,984,525	0	325	0	0	5.375	5.404	MN	35,833	215,000	05/15/2019	05/01/2047
166764-CA-6	CHEVRON CORP SENIOR CORP_BND			1	1.D FE	735,000	75.5620	555,380	735,000	735,000	0	0	0	0	3.078	3.078	MN	3, 142	22,623	05/07/2020	05/11/2050
16876A-AA-2	CINCINNATI CHILDRENS HOSPITAL SENIOR COR			1	1.0 FE	3,374,682	92.1180		3,090,000	3,325,842	0	(7,615)	0	0	4.268	3.730	MN	16,851	131,881	11/01/2016	05/15/2044
171239-AH-9	CHUBB INA HOLDINGS INC SENIOR CORP BND			1	1.F FE		72.6450	704,658	970,000	969,257	0	17	0	0	2.850	2.854	JD	1.229	27,645	11/15/2021	12/15/2051
172967-ME-8	CITIGROUP INC SENIOR CORP BND			1	1.G FE	3,579,380		3,324,591	3.500.000		0	(7.896)	0	0	3.980	3.702	MS	39.081	139,300	05/22/2019	03/20/2030
184692-D0-7	CLEARBRIDGE MLP AND MIDSTREAM SECURED CO			1	1.A FE	376,745		339,876	354.420	366, 188	0	(1,621)	0	0	3.760	3. 186	.ID	740		11/01/2016	06/11/2030
185512-AA-8	CLECO SECURITIZATION I LLC SENIOR CORP B				1.A FE	1,093,205		1,046,979	1,093,318	1,093,243	0		0	0	4.016		MS	14.636	52,323	06/09/2022	03/01/2033
19123#-AA-6	COCA-COLA SOUTHWEST BEVERAGES SENIOR COR	· [· · · · ·			1.F FE	2.400.000		2.282.077	2.400.000	2.400.000	n	n	n	n	3.490	-	.ID	698		03/01/2018	12/28/2029
19123#-AB-4	COCA-COLA SOUTHWEST BEVERAGES SENTOR COR				1.F FE			2,282,077	2,400,000	2,400,000		0			3.490	3.490	ID	728		03/01/2018	12/28/2032
195869-AQ-5		· · · · · · ·	l	4	1.F FE		84.6660			827,543		(3,551)			4.250	3. 155	۸۸	6.281			
195869-AQ-5 20268J-AC-7	COLONIAL PIPELINE CO SENIOR CORP_BND 144				1.G FE							(3,551)	0	0	4.250	4.001	MU			09/10/2021	04/15/2048
	COMMONSPIRIT HEALTH SECURED CORP_BND					4,261,941		., , ,	4,130,000	, , , ,	0	. , . ,	0	0			-		172,923	09/27/2019	10/01/2049
207651-F*-6	CONNECTICUT NATURAL GAS CORPOR SENIOR CO	· ·			1.F	4,600,000			4,600,000	4,600,000	0	0	0	0	4.520		JJ	95,874	207,920	01/15/2019	01/15/2049
20826F-BH-8	CUNUCUPHILLIPS CO SENIOR CORP_BND	··· ···		2	1.F FE		. 108.5590	1,085,592	1,000,000	1,016,130	0	0	0	0	5.700		MS	21,217	0	12/01/2023	09/15/2063
210518-DE-3	CONSUMERS ENERGY COMPANY SECURED CORP_BN	.		1	1.E FE	2,460,967	82.9060	2,064,367	2,490,000	2,463,379	0	586	0	0	3.750	3.815		35,275	93,375	05/22/2019	02/15/2050
210518-DJ-2	CONSUMERS ENERGY COMPANY SECURED CORP_BN			1	1.E FE	1,553,876	61.7440	1,002,107	1,623,000	1,557,243	0	1,060	0	0	2.500	2.675	MN	6,763	40,575	09/28/2020	05/01/2060

SCHEDULE D - PART 1

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CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate V	Vhen	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of F	Paid	Accrued	During Year	Acquired	Date
21688A-AE-2	COOPERATIEVE RABOBANK UA NEW SRP CORP B				1.D FE	6,949,461	98.0790	6,713,473	6,845,000	6,864,176	0	(13,311)	0	0	3.375	3.167 MN		25,669	231,019	12/14/2016	05/21/2025
219350-BK-0	CORNING INC SENIOR CORP BND		1	1	2.A FE	1,314,542	99.3190	958,424	965,000	1,288,330	0	(8,488)	0	0	5.350	3.331 MN		6,597	51,628	10/15/2020	11/15/2048
223611-A#-1	COWBOYS STADIUM LP SECURED CORP BND				2.A PL	6,795,312	92.6170	6,293,620	6,795,312	6,795,312	0	0	0	0	3.950	3.951 MS		67,849	268,415	03/09/2017	03/31/2034
223611-A@-3	COWBOYS STADIUM LP SECURED CORP_BND				2.A PL	3, 157, 966			3, 157, 966	3, 157, 966	0	0	0	0	3.460			27,620	109,266	06/30/2015	03/31/2034
224044-CK-1	COX COMMUNICATIONS INC SENIOR CORP_BND 1		1	1	2.B FE	5,372,482	83.6530	4,289,721	5, 128,000	5,349,857	0	(5,526)	0	0	4.600	4.303 FA		89, 113	235,888	08/02/2019	08/15/2047
224044-CL-9	COX COMMUNICATIONS INC SENIOR CORP_BND 1		1	1	2.B FE	1,854,420	81.0180		2,000,000	1,892,888	0	14,284	0	0	1.800	2.673 AO		9,000	36,000	03/29/2021	10/01/2030
224044-CM-7	COX COMMUNICATIONS INC SENIOR CORP_BND 1		1	اا	2.B FE	857,994	63.7900	551,781	865,000	858,500	0	157	0	0	2.950	2.991 AO		6,379	25,518	09/10/2020	10/01/2050
23334B-AA-2	DTE ENERGY CENTER LLC SECURED CORP_BND 1		1	اا	2.B FE	101,006	99.5640	91,927	92,330	93,065	0	(1,124)	0	0	7.458	4.947 AO		1,167	6,886	11/01/2016	04/30/2024
23745Q-AA-2	DARTMOUTH-HITCHCOCK HEALTH SECURED CORP		2	2	1.F FE	1,594,558	80.2930		1,435,000	1,584,268	0	(3,879)	0	0	4.178	3.533 FA		24,981	59,954	03/30/2021	08/01/2048
23918K-AS-7	DAVITA INC SENIOR CORP_BND 144A		2	2	4.A FE	686,813	87.2500	588,938	675,000	683,702	0	(1,151)	0	0	4.625	4.392 JD		2,602	31,219	02/24/2021	06/01/2030
24617#-AA-9	DELAWARE NORTH COMPANIES INC B SECURED C				2.B PL		91.6380		1,261,665	1,261,665	0	0	0	0	3.820	3.819 MN		6,292	48, 196	11/14/2014	11/14/2034
25434*-AF-0	DIMENSIONAL FUND ADVISORS LP SENIOR CORP		1	1	1.E PL	748,770	92.6980	614,396	662,790	662,790	0	0	0	22,440	1.420	1.420 FA		3,556	9,208	02/15/2018	02/15/2028
25470D-BC-2	DISCOVERY COMMUNICATIONS LLC SENIOR CORP		1	1	2.C FE	6,068,796	98.6830	5,921,004	6,000,000	6,008,911	0	(13,531)	0	0	3.900	3.663 MN		29,900	234,000	04/03/2019	11/15/2024
25763#-AG-5	DONALDSON COMPANY INC SENIOR CORP_BND				1.G	4,801,488	92.7000	4,542,315	4,900,000	4,847,531	0	7, 116	0	0	3.180	3.365 JD		6,925	155,820	11/01/2016	06/17/2030
26138E-AT-6	KEURIG DR PEPPER INC SENIOR CORP_BND		1	1	2.B FE	5,475,799	90.4240	4,299,666	4,755,000	5,402,350	0	(20, 190)	0	0	4.500	3.577 MN		27,341	213,975	07/09/2020	11/15/2045
26442C-AE-4	DUKE ENERGY CAROLINAS LLC SECURED CORP_B		1	1	1.F FE	10,009,600	. 108.9930	10,899,340	10,000,000	10,006,640	0	(220)	0	0	6.050	6.043 AO		127,722	605,000	04/10/2008	04/15/2038
267475-AD-3	DYCOM INDUSTRIES INC SENIOR CORP_BND 144		2	2	3.C FE	1,000,000	92.5000	925,000	1,000,000	1,000,000	0	0	0	0	4.500	4.500 AO		9,500	45,000	03/25/2021	04/15/2029
26875P-AQ-4	EOG RESOURCES INC SENIOR CORP_BND		2	2	1.G FE	3,001,846	99.1140	2,502,618	2,525,000	2,927,158	0	(28,007)	0	0	5.100	3.418 JJ		59,380	128,775	03/30/2021	01/15/2036
26875P-AT-8	EOG RESOURCES INC SENIOR CORP_BND		1	1	1.G FE		98.4510		1,650,000	1,613,104	0	103	0	0	4.950	5.105 A0		17,243	32, 175	12/13/2023	04/15/2050
26882P-AR-3	ERAC USA FINANCE LLC SENIOR CORP_BND 144		1	1	2.A FE	1, 144, 143	. 112.3840	1,011,452	900,000	1,093,531	0	(14,593)	0	0	6.700	4. 138 JD		5,025	60,300	04/30/2020	06/01/2034
26884T-AN-2	ERAC USA FINANCE LLC SENIOR CORP_BND 144		2	2	2.A FE	2,021,838	90.4840	1,560,851	1,725,000	1,999,044	0	(9,026)	0	0	4.500	3.420 FA		29,325	77,625	05/20/2021	02/15/2045
26884T-AS-1	ERAC USA FINANCE LLC SENIOR CORP_BND 144		1	1	2.A FE	2,245,361	86.6870	1,582,034	1,825,000	2,209,422	0	(12,067)	0	0	4.200	2.911 MN		12,775	76,650	12/04/2020	11/01/2046
26928*-AD-6	EY GLOBAL FINANCE INC SENIOR CORP_BND				1.E PL	1,500,000	96.8120		1,500,000	1,500,000	0	0	0	0	3.530	3.530 AO		9,266	52,950	04/28/2016	04/28/2027
26928*-AE-4	EY GLOBAL FINANCE INC SENIOR CORP_BND				1.E PL	700,000		673,413	700,000	700,000	0	0	0	0	3.580	3.580 AO		4,386	25,060	04/28/2016	04/28/2028
26928*-AF-1	EY GLOBAL FINANCE INC SENIOR CORP_BND				1.E PL		93.9420	751,535	800,000	800,000	0	0	0	0	3.730	3.730 AO		5,222	29,840	04/28/2016	04/28/2031
277432-AL-4	EASTMAN CHEMICAL COMPANY SENIOR CORP_BND		1	1	2.B FE	3,147,622	91.1040	2,733,114	3,000,000	3,128,828	0	(4,522)	0	0	4.800	4.453 MS		48,000	144,000	06/21/2019	09/01/2042
28470R-AH-5	CAESARS ENTERTAINMENT INC SECURED CORP_B		2	2	4.A FE	1,000,000	. 100.2500	1,002,500	1,000,000	1,000,000	0	0	0	0	6.250	6.250 JJ		31,250	62,500	06/19/2020	07/01/2025
29248H-AC-7	EMPOWER FINANCE 2020 LP SENIOR CORP_BND		1	اا	1.F FE	5,819,700	69.2860	3,935,428	5,680,000	5,809,851	0	(3,118)	0	0	3.075	2.951 MS		50,457	174,660	09/24/2020	09/17/2051
29272W-AD-1	ENERGIZER HOLDINGS INC SENIOR CORP_BND 1		1	اا	4.B FE	1,985,000		1,795,000	2,000,000	1,989,440	0	1,747	0	0	4.375	4.489 MS		22,118	87,500	06/09/2021	03/31/2029
29364G-AK-9	ENTERGY CORPORATION SENIOR CORP_BND		1	اا	2.B FE		76.0030	437,020	575,000	566,450	0	184	0	0	3.750	3.840 J D		958	21,563	05/13/2020	06/15/2050
29364W-AW-8	ENTERGY LOUISIANA LLC SECURED CORP_BND		1	اا	1.F FE	999,900	93.9520	939,522	1,000,000	999,962	0	8	0	0	3.250	3.251 A0		8, 125		03/17/2016	04/01/2028
29364W-BA-5	ENTERGY LOUISIANA LLC SECURED CORP_BND		1	اا	1.F FE	4,640,825	93.4560	4,672,795	5,000,000	4,662,654	0	21,829	0	0	4.000	4.921 MS		58,889	100,000	03/28/2023	03/15/2033
29717P-AU-1	ESSEX PORTFOLIO LP SENIOR CORP_BND		2	2	2.A FE	3,587,920		3,138,041	3,500,000	3,562,022	0	(9,763)	0	0	3.000	2.668 JJ		48,417	105,000	03/29/2021	01/15/2030
30303M-8J-4	META PLATFORMS INC SENIOR CORP_BND		1	اا	1.E FE		91.8760	918,756	1,000,000	845,265	0	225	0	0	4.450	5.533 FA		16,811	0	11/28/2023	08/15/2052
31428X-BQ-8	FEDEX CORP SENIOR CORP_BND		1	اا	2.B FE	4,472,500	83.3800	4,168,990	5,000,000	4,517,723	0	10,556	0	0	4.050	4.724 FA		76,500	202,500	05/15/2019	02/15/2048
31620M-BU-9	FIDELITY NATIONAL INFORMATION SENIOR COR		1	١	2.B FE		74.3420	107,796	145,000	144,216	0	34	0	0	3.100	3.141 MS		1,498	4,495	02/23/2021	03/01/2041
31620M-BY-1	FIDELITY NATIONAL INFORMATION SENIOR COR		1	1	2.B FE		. 102.2780	536,958	525,000	524,714	0	26	0	0	5.100	5.108 JJ		12,346	26,924	07/06/2022	07/15/2032
316773-DG-2	FIFTH THIRD BANCORP SENIOR CORP_BND		2	2	2.A FE	1,571,000		1,543,811	1,571,000	1,571,000	0	0	0	0	4.772	4.772 JJ		31,861	74,968	07/25/2022	07/28/2030
31677A-AB-0	FIFTH THIRD BANK OHIO SUB CORP_BND		2	2	2.A FE	1,258,753		1,207,283	1,260,000	1,259,683	0	135	0	0	3.850	3.862 MS		14,284	48,510	03/10/2016	03/15/2026
337120-AA-7	FIRST STUDENT BIDCO INC SECURED CORP_BND		2	2	4.A FE	1,000,000	87.0000	870,000	1,000,000	1,000,000	0	0	0	0	4.000	4.000 JJ		16,778	40,000	07/13/2021	07/31/2029
337738-AR-9	FISERV INC SENIOR CORP_BND		1	1	2.B FE	5,217,500		4,892,660	5,000,000	5, 115, 992	0	(23,444)	0	0	4.200	3.633 AO		52,500	210,000	05/16/2019	10/01/2028
340711-BA-7	FLORIDA GAS TRANSMISSION COMPA SENIOR CO		2	2	2.B FE		82.1390	644,791	785,000	784,502	0	58	0	0	2.300	2.309 AO		4,514	18,055	09/15/2021	10/01/2031
	FLOWERS FOODS INC SENIOR CORP_BND		1	1	2.B FE	5,215,761		4,348,282	5,210,000	5,214,484	0	(631)	0	0	2.400	2.386 MS		36,817	125,040	09/28/2021	03/15/2031
	NATIONAL FOOTBALL LEAGUE TRUST SECURED C				1.F FE	1,400,000		1,362,782	1,400,000	1,400,000	0	0	0	0	3.970	3.930 007		13,586	56,352	10/20/2014	10/20/2029
34502*-AB-8	NATIONAL FOOTBALL LEAGUE TRUST SECURED C				1.F FE	1,700,000	96.2000		1,700,000	1,700,000	0	0	0	0	3.310	3.310 001	Γ	13,755	57,052	08/04/2017	10/05/2027

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																					
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Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
34502*-AD-4	NATIONAL FOOTBALL LEAGUE TRUST SECURED C				1.F FE	2,900,000		2,683,779	2,900,000	2,900,000	0	0	0	0	3.560	3.560	OCT	25,236	104,674	08/04/2017	10/05/2032
35086@-AC-5	FOUR CORNERS OPERATING PARTNER SENIOR CO				2.B FE	1,850,000		1,797,400	1,850,000	1,850,000	0	0	0	0	4.630	4.630	J D	2,617	85,655	12/20/2018	12/20/2026
35086@-AD-3	FOUR CORNERS OPERATING PARTNER SENIOR CO				2.B FE	1,400,000		1,338,270	1,400,000	1,400,000	0	0	0	0	4.760	4.760	J D	2,036	66,640	12/20/2018	12/20/2028
351837-AA-7	FRANCISCAN MISSIONARIES OF OUR SECURED C			1	1.F FE		75.7100	242,272	320,000	374,033	0	(1,444)	0	0	3.914	2.004	JJ	6,262	12,525	12/17/2020	07/01/2049
35877#-AA-0	FRISCO HQ OPERATIONS LLC SECURED CORP_BN	.			2.C PL		88.3340	2, 138, 233	2,420,631	2,420,631	0	0	0	0	4 . 130	4 . 127	JD	4,443	99,972	08/03/2017	12/15/2037
361448-BC-6	GATX CORPORATION SENIOR CORP_BND	.		2	2.B FE		98.9310	3,462,575	3,500,000	3,588,868	0	(17,255)	0	0	4.550	3.942	MN	23,888	159,250	05/22/2019	11/07/2028
361841-AH-2	GLP CAPITAL LP SENIOR CORP_BND			1	2.C FE		99.1470	256,792	259,000	259,000	0	0	0	0	5.375	5.375	A0	2,939	13,921	04/11/2016	04/15/2026
363576-AB-5	ARTHUR J GALLAGHER & CO SENIOR CORP_BND			2	2.B FE		73.9250	986,901	1,335,000	1,319,904	0	321	0	0		3.565	MN	5,321	46,725	05/13/2021	05/20/2051
375558-AX-1	GILEAD SCIENCES INC SENIOR CORP_BND			1	2.A FE	5,494,950		4,839,330	5,000,000	5,396,450	0	(12,662)	0	0	4.800	4.205	A0	60,000	240,000	10/28/2014	04/01/2044
375558-BA-0	GILEAD SCIENCES INC SENIOR CORP_BND			1	2.A FE	8,947,170		8,349,660	9,000,000	8,957,516	0	1, 184	0	0	4.500	4.535	FA	168,750	405,000	11/12/2014	02/01/2045
38141E-C3-1	GOLDMAN SACHS GROUP INC/THE SENIOR CORP			1	2.A FE	3,290,600		2,364,083	2,500,000	3,209,569	0	(25,780)	0	0	4.800	2.918	JJ	57,667	120,000	09/29/2020	07/08/2044
391382-AB-4	GREAT-WEST LIFECO FINANCE DELA SENIOR CO			1	1.F FE		85.0160	850,156	1,000,000	796,591	0	311	0	0		5.740	J D	3,228	0	12/01/2023	06/03/2047
404119-BX-6	HCA INC SENIOR CORP_BND			1	2.C FE	., ,	95.6250	3,466,406	3,625,000	3,652,150	0	(4,675)	0	0	4. 125	3.963	J D	6,646	149,531	06/27/2019	06/15/2029
404119-BZ-1	HCA INC SENIOR CORP_BND			1	2.C FE		93.6250	1, 170, 313	1,250,000	1,298,388	0	(963)	0	0	5.250			2,917	65,625	06/24/2019	06/15/2049
404121-AH-8	HCA INC SENIOR CORP_BND			1	2.C FE	405,000		406,013	405,000	405,000	0	0	0	0	5.375		MS	7,256	21,769	08/09/2018	09/01/2026
404530-AD-9	HACKENSACK MERIDIAN HEALTH SENIOR CORP_B			1	1.D FE		69.3390	693,390	1,000,000	947,513	0	1,236	0	0	2.875	3. 168		9,583	28,750	03/12/2021	09/01/2050
410345-AL-6	HANESBRANDS INC SENIOR CORP_BND 144A			1	4.C FE		95.7500	38,300	40,000	40,000	0	0	0	0	4.875	4.874	MN	249	1,950	05/03/2016	05/15/2026
416515-BE-3	HARTFORD FINANCIAL SERVICES GR SENIOR CO			1	2.A FE		90.8950	636,262	700,000	634,948	0	9,875	0	0	2.800	4.697	FA	7,187	19,600	06/29/2022	08/19/2029
42250P-AE-3	HEALTHPEAK PROPERTIES INC SENIOR CORP_BN			1	2.A FE		. 101.1200	369,087	365,000	364,589	0	16	0	0	5.250	5.266	J D	852	17,459	01/09/2023	12/15/2032
42251#-AU-8	H. E. BUTT GROCERY CO SENIOR CORP_BND				1.G		93.3130	559,881	600,000	600,000	0	0	0	0	3.540	3.540		5,369	21,240	03/30/2016	03/30/2031
42251#-AV-6	H. E. BUTT GROCERY CO SENIOR CORP_BND				1.G		92.2960	1,384,440	1,500,000	1,500,000	0	0	0	0	3.670	3.670		13,915	55,050	03/30/2016	03/30/2033
42307#-AA-6	HEITMAN AMERICA REAL ESTATE HO SENIOR CO			1	2.A	, , ,	96.9560	1,900,341	1,960,000	1,960,000	0	0	0	0	3.770	3.770		3,284	73,892	02/15/2018	02/15/2027
42307#-AB-4	HEITMAN AMERICA REAL ESTATE HO SENIOR CO				2.A	1,960,000		1,900,402	1,960,000	1,960,000	0	0	0	0	3.770		MON	3,284	73,892	01/09/2018	02/15/2027
437076-BW-1	HOME DEPOT INC SENIOR CORP_BND			1	1.F FE		98.3000	4,915,005	5,000,000	5, 172, 026	0	(33,623)	0	0	3.900	3. 105	JD	13,542	195,000	05/16/2019	12/06/2028
438516-CA-2	HONEYWELL INTERNATIONAL INC SENIOR CORP			1	1.F FE		76.1330	951,658	1,250,000	1,241,678	0	209	0	0	2.800	2.000	JD	2,917	35,000	05/14/2020	06/01/2050
444097-A@-8	HUDSON PACIFIC PROPERTIES LP SENIOR CORP				2.C FE		98.3880	8,854,954	9,000,000	9, 128, 718	0	(62, 112)	0	0	4.690	3.923	JD	17,588		11/01/2016	12/16/2025
450319-B#-4	ITC MIDWEST LLC SECURED CORP_BND				1.F	2,000,000			2,000,000	2,000,000	0	0	0	0	3.830	3.830	A0	17,873	76,600	04/07/2015	04/07/2055
45167R-AH-7	IDEX CORPORATION SENIOR CORP_BND			2	2.B FE		85.1930	937 , 127	1,100,000	1,098,962	0	124	0	0	2.625	2.639	JD	1,283	28,875	05/17/2021	06/15/2031
457187-AD-4	INGREDION INC SENIOR CORP_BND	-		1	2.B FE		74.1200		5,857,000	6,070,208	0	(5,228)	0	0	3.900	0.070	JD	19,035		03/29/2021	06/01/2050
458140-AP-5	INTEL CORPORATION SENIOR CORP_BND	-		1	1.F FE		90.1840	1,803,682	2,000,000	2, 187, 249	0	(6,814)	0	0	4.250		JD	3,778	85,000	06/20/2019	12/15/2042
458140-AY-6	INTEL CORPORATION SENIOR CORP_BND	-		1	1.F FE		87.0010	356,702	410,000	431,512	0	(585)	0	0	4.100	0.700	MN	2,335	16,810	06/06/2019	05/11/2047
458140-BG-4	INTEL CORPORATION SENIOR CORP_BND	-		1	1.F FE		81.6600	653,277	800,000	799,201	0	20	0	0	3.734	3.740	JD	1,908	29,872	06/06/2019	12/08/2047
458140-CE-8	INTEL CORPORATION SENIOR CORP_BND			1	1.F FE		. 101.6240	4,573,098	4,500,000	4,470,581	0	4,869	0	0	4.875	5.053	FA	85,922	109,688	02/28/2023	02/10/2028
45866F-AH-7	INTERCONTINENTAL EXCHANGE INC SENIOR COR			1	1.G FE	1,342,632		1,075,840	1,200,000	1,333,492	0	(3,422)	0	0	4.250	3.561	MS	14, 167	51,000	03/30/2021	09/21/2048
459200-KV-2	INTERNATIONAL BUSINESS MACHINE SENIOR CO			2	1.G FE		95.9970	959,974	1,000,000	896,839	0	169	0	0	4.900	5.630	JJ	20,961	0	11/28/2023	07/27/2052
46051M-A@-1	INIERNATIONAL TRANSMISSION COM SECURED C				1.F		83.4850		3,500,000	3,500,000	0	0	0	0	4.000	4.000	MS	35,389	140,000	03/29/2018	03/30/2053
460690-BP-4	INTERPUBLIC GROUP OF COMPANIES SENIOR CO	·		1	2.B FE		98.6520		2,000,000	2,103,373	0	(20,954)	0	0	4.650		A0	23,250	93,000	06/28/2019	10/01/2028
460690-BQ-2	INTERPUBLIC GROUP OF COMPANIES SENIOR CO	-		1	2.B FE	.,,	94.2490	4,806,684	5,100,000	5,343,168	0	(5,070)	0	0	5.400	5.056	AO	68,850	275,400	09/02/2020	10/01/2048
460690-BS-8	INTERPUBLIC GROUP OF COMPANIES SENIOR CO	-		1	2.B FE	404, 121		309,793	405,000	404,215	0	33	0	0	3.375	0.000	MS	4,556	13,669	02/23/2021	03/01/2041
46625H-JZ-4	JPMORGAN CHASE & CO SUB CORP_BND	-			1.G FE	11,470,790		11,276,049	11,500,000	11,491,458	0	2,665	0	0	4. 125	4. 152	JD	21,083	474,375	12/04/2014	12/15/2026
46659*-AB-3	JM FAMILY ENTERPRISES INC SENIOR CORP_BN	-			2.B		96.4180	4,820,885	5,000,000	5,000,000	0		0	0	3.540	3.540	MN	29,500	177,000	11/01/2017	11/01/2027
470320-AG-6	JAMES CAMPBELL COMPANY LLC SENIOR CORP_B				2.A		98.7730	493,864	500,000	500,000	0	0	0	0	4.480	4.482	JD	62		09/26/2014	09/30/2024
478165-AH-6	SC JOHNSON & SON INC SENIOR CORP_BND 144	-		1	2.A FE	747 , 138		647,054	700,000	745, 176	0	(1,189)	0	0	4.750	4.297	AU	7,019		04/25/2022	10/15/2046
481210-AD-3	JRD HOLDINGS LLC SENIOR CORP_BND			1	2.B PL		99.3920	141,136	142,000	142,334	0	(708)	0	0	4.130	3. 105		1,531	5,865	11/01/2016	03/27/2024
482480-AG-5	KLA CORP SENIOR CORP_BND			1	1.F FE	1,937,544	99.6340		1,900,000		0	(3,830)	0	0	4.100	3.849	MS	22,937	77,900	05/29/2019	03/15/2029

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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																							
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		0	-		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual		
CUSIP		d	'	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity		
Identification	Description	e	g	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Agguired	Date		
		е	l II	Char							(Decrease)			value	_				U	Acquired			
482480-AH-3	KLA CORP SENIOR CORP_BND			1	1.F FE	3,740,300			3,500,000	3,716,715	0	(5,591)		0	5.000		MS	51,528	125,000	12/05/2023	03/15/2049		
482480-AJ-9	KLA CORP SENIOR CORP_BND			1	1.F FE		76.6720		2,693,000	2,836,271	0	(3,732)	0	0	3.300	=	MS	29,623		03/30/2021	03/01/2050		
48255B-AA-4	KKR GROUP FINANCE CO X LLC SENIOR CORP_B	· [2	1.F FE		68.9470	224,078	325,000	323,993	0	22	0	0	3.250		JD	469	10,563	12/01/2021	12/15/2051		
48268@-AM-6	KPMG LLP SENIOR CORP_BND	·[···			1.E	4,020,668		3,856,350	4,000,000	4,005,990	0	(2,270)	0	0	3.240		JD	360	129,600	11/01/2016	06/30/2026		
48268@-AP-9	KPMG LLP SENIOR CORP_BND	-			1.E	2,150,000		2,097,232	2,150,000	2,150,000	0	0	0	0	3.480	3.479	JD	208	74,820	10/30/2017	10/30/2025		
48305Q-AC-7	KAISER FOUNDATION HOSPITALS SENIOR CORP	·		[]	1.D FE	2,828,496		2,877,033	3,000,000	2,858,026	0	29,530	0	0	3.150	4.701	MN	15,750	94,500	03/28/2023	05/01/2027		
49177J-AK-8	KENVUE INC SENIOR CORP_BND			1	1.F FE	3,057,983		3,362,371	3,270,000	3,061,536	0	3,553	0	0	4.900	5.802	MS	44,063	0	10/19/2023	03/22/2033		
494368-BV-4	KIMBERLY-CLARK CORPORATION SENIOR CORP_B			2	1.F FE	734,200		762,887	1,000,000	734,644	0	444	0	0	3.200	5.213		13,422	0	12/05/2023	07/30/2046		
49446R-AY-5	KIMCO REALTY OP LLC SENIOR CORP_BND			2	2.A FE		81.9670	278,686	340,000	338,753	0	142	0	0	2.250		J D	638	7,650	09/13/2021	12/01/2031		
49456B-AT-8	KINDER MORGAN INC SENIOR CORP_BND			1	2.B FE	369,053		266,051	370,000	369, 108	0	19	0	0	3.600	3.614	FA	5,032	13,320	02/08/2021	02/15/2051		
512807-AS-7	LAM RESEARCH CORPORATION SENIOR CORP_BND			1	1.G FE	3,446,079		3,439,625	3,504,000	3,466,568	0	15,859	0	0	3.750	4.263	MS	38,690	131,400	09/13/2022	03/15/2026		
512807-AT-5	LAM RESEARCH CORPORATION SENIOR CORP_BND			1	1.G FE	3,314,040		3,000,117	3,000,000	3,287,039	0	(6,467)	0	0	4.875	4.246	MS	43,063	146,250	06/21/2019	03/15/2049		
512807-AX-6	LAM RESEARCH CORPORATION SENIOR CORP_BND			1	1.G FE		68.7180	347,028	505,000	503,579	0	21	0	0	3. 125	3. 138	JD	701	15,781	04/30/2020	06/15/2060		
521865-AZ-8	LEAR CORPORATION SENIOR CORP_BND			1	2.B FE	6,883,199			5,861,000	6,827,760	0	(23,005)		0	5.250	4.160		39,318	307,703	09/24/2021	05/15/2049		
521865-BA-2	LEAR CORPORATION SENIOR CORP_BND			1	2.B FE	2, 119, 698	95.4340	2,004,110	2,100,000	2,111,566	0	(1,974)	0	0	4.250	4.130		11,404	89,250	06/27/2019	05/15/2029		
521865-BD-6	LEAR CORPORATION SENIOR CORP_BND			1	2.B FE	224, 287		160,003	230,000	224,536	0	110	0	0	3.550		JJ	3,765	8, 165	11/17/2021	01/15/2052		
524901-AR-6	LEGG MASON INC SENIOR CORP_BND			1	1.F FE	2,844,364		2,051,604	2,000,000	2,777,743	0	(27,914)	0	0	5.625	3.022	JJ	51,875	112,500	09/13/2021	01/15/2044		
53154*-AG-8	LIBERTY UTILITIES FINANCE GP1 SENIOR COR				2.A FE		78.8960	473,378	600,000	600,000	0	0	0	0	4 . 130	4.130		10,394	25, 180	04/30/2015	04/30/2045		
53154*-AH-6	LIBERTY UTILITIES FINANCE GP1 SENIOR COR				2.A FE		78.5560	314,222	400,000	400,000	0	0	0	0	4.130	4.129		6,929	17,120	07/15/2015	07/15/2045		
532457-BR-8	ELI LILLY AND COMPANY SENIOR CORP_BND			1	1.E FE	5, 120, 000		4,501,540	5,000,000	5,107,525	0	(2,904)	0	0	3.950	3.808		25,236	197,500	05/22/2019	05/15/2047		
53621@-AF-3	LION INDUSTRIAL PROPERTIES LP SENIOR COR				2.A		97.4390	584,633	600,000	600,000	0	0	0	0	3.990		MN	2,993	23,940	05/16/2016	05/16/2026		
536210-AG-1	LION INDUSTRIAL PROPERTIES LP SENIOR COR				2.A		97.6240	488,118	500,000	500,000	0	0	0	0	4 . 140	4.140		6,900	20,700	09/01/2016	09/01/2026		
55336V-AJ-9	MPLX LP SENIOR CORP_BND			1	2.B FE	609,678		611,485	615,000	613,978	0	681	0	0	4.875		JD	2,498	29,981	09/29/2016	06/01/2025		
55342U-AM-6	MPT OPERATING PARTNERSHIP LP SENIOR CORP			1	3.C FE	1,000,000		621,250	1,000,000	1,000,000	0	0	0	0	3.500	3.500		10,306	35,000	11/19/2020	03/15/2031		
559080-AP-1	MAGELLAN MIDSTREAM PARTNERS LP SENIOR CO			1	2.B FE	257,743		179,456	235,000	256,250	0	(510)	0	0	3.950		MS	3,094	9,283	12/02/2020	03/01/2050		
570535-AP-9	MARKEL GROUP INC SENIOR CORP_BND			1	2.B FE	3,936,230		3,614,052	4,000,000	3,949,401	0	1,517	0	0	5.000	5. 104	MS	50,556	200,000	03/08/2013	03/30/2043		
57164P-AF-3	MARRIOTT OWNERSHIP RESORTS INC SENIOR CO			1	4.A FE	, , ,	91.6250		1,800,000	1,735,692	0	13,667	0	0	4.750	5.749	MS	25, 175	85,500	08/07/2020	01/15/2028		
571748-AK-8	MARSH & MCLENNAN COMPANIES INC SENIOR CO				1.G FE	3,932,490			3,000,000	3,752,086	0	(67,301)	0	0	5.875	2.865		73,438		03/29/2021	08/01/2033		
571748-BD-3	MARSH & MCLENNAN COMPANIES INC SENIOR CO	·		[]	1.G FE	250,660		173,867	200,000	246,802	0	(1,370)		0	4.200		MS	2,800	8,400	02/10/2021	03/01/2048		
571748-BJ-0	MARSH & MCLENNAN COMPANIES INC SENIOR CO			1	1.G FE	5,528,250		4,828,240	5,000,000	5,482,497	0	(10,842)	0	0	4.900		MS	72, 139	245,000	05/15/2019	03/15/2049		
571903-BH-5	MARRIOTT INTERNATIONAL INC SENIOR CORP_B			2	2.B FE			687,534	835,000	834,360	0	56	0	0	2.750		A0	4,848	22,963	09/08/2021	10/15/2033		
574599-BR-6	MASCO CORPORATION SENIOR CORP_BND			1	2.B FE		70.7740	233,553	330,000	329,941	0	0	0	0	3. 125	3.126		3,896	10,313	02/18/2021	02/15/2051		
579780-AQ-0	MCCORMICK & COMPANY INCORPORAT SENIOR CO			1	2.B FE	3,260,560		3,509,632	4,000,000	3,357,638	0	83,228	0	0	2.500		A0	21, 111	100,000	10/27/2022	04/15/2030		
579780-AS-6	MCCORMICK & COMPANY INCORPORAT SENIOR CO			1	2.B FE	4,098,694			4,344,000	4, 161, 152	0	23, 182	0	0	1.850	2.499		30,360	80,364	03/29/2021	02/15/2031		
58013M-EZ-3	MCDONALDS CORPORATION SENIOR CORP_BND			[1	2.A FE	1,216,350		986,794	1,000,000	1, 181, 451	0	(13,259)		0	4.700		JD	2,872	47,000	04/19/2021	12/09/2035		
58013M-FH-2	MCDONALDS CORPORATION SENIOR CORP_BND			1	2.A FE			915,463	1,000,000	1,104,017	0	(2,590)	0	0	4.450	3.789		14,833	44,500	07/02/2019	09/01/2048		
58528#-FR-3	MEIJER INC SENIOR CORP_BND				1.F	4,000,000		3,771,098	4,000,000	4,000,000	0	0	0	0	3.760		MS	50 , 133	150,400	09/01/2015	09/01/2035		
58528#-FS-1	MEIJER INC SENIOR CORP_BND				1.F	' '		939,409	1,000,000	1,000,000	0	0	0	0	3.820	3.820	JD	1,698		12/15/2015	12/15/2035		
590730-AA-4	MESQUITE POWER LLC SECURED CORP_BND				2.A PL	1,984,035		1,761,117	1,984,035	1,984,035	0	0	0	0	4.640		MJSD	256	92,059	04/09/2015	12/31/2039		
594918-AJ-3	MICROSOFT CORPORATION SENIOR CORP_BND	·		ļ	1.A FE	1,978,220		2,044,704	2,000,000		0	607	0	0	4.500	4.567	A0	22,500	90,000	09/22/2010	10/01/2040		
615369-AE-5	MOODYS CORPORATION SENIOR CORP_BND	·		1	2.A FE	1,069,600		1,013,818	1,000,000	1,066,562	0	(1,884)	0	0	5.250	4.739		24,208	52,500	04/25/2022	07/15/2044		
615369-AQ-8	MOODYS CORPORATION SENIOR CORP_BND	·		1	2.A FE	1,604,274		1,322,159	1,400,000	1,591,757	0	(4,865)		0	4.875	3.974		2,654	68,250	04/25/2022	12/17/2048		
615369-AT-2	MOODYS CORPORATION SENIOR CORP_BND	·		1	2.A FE		72.8070	342, 193	470,000	464,005	0	140		0	3.250	3.323		1,740	15,275	05/12/2020	05/20/2050		
615369-AU-9	MOODYS CORPORATION SENIOR CORP_BND	.		1	2.A FE		57.2620	114,525	200,000	162,369	0	505	0	0	2.550	3.460		1,884	5, 100	03/22/2021	08/18/2060		
620076-BT-5	MOTOROLA SOLUTIONS INC SENIOR CORP_BND	.	.	1	2.C FE	779,205	84.3580	690,890	819,000	789,516	0	3,826	0	0	2.300	2.881	MN	2,407	18,837	03/25/2021	11/15/2030		

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																				
1	2		Cod	es	6	7	Fair Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			Dates				
		3	4	5	1		8 9			12	13	14	15	16	17	18	19	20	21	22
					NAIC															
					Desig-															
					nation,															
					NAIC								Total							
					Desig-								Foreign							
			F		nation							Current	Exchange							
			О		Modifier							Year's	Change							
			r		and	l F	Rate				Current	Other-	in							
		С	е		SVO		sed to		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	l i		Admini-	0	btain		Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative		Fair Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	l n	Char	Symbol	Cost V	alue Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
62927#-AE-6	NFL VENTURES LP SENIOR CORP BND				1.E FE	198,3179	5.4270	249198,317	198,317	0	0	0	0	3.400	3.400	AO	1,423	6,743	08/31/2015	04/15/2030
62927#-AF-3	NFL VENTURES LP SENIOR CORP BND	`L			1.E FE		5.3150107,			0	0	0	0		3.480	AO	829	3,928	08/31/2015	04/15/2031
62927#-AG-1	NFL VENTURES LP SENIOR CORP BND				1.E FE	189,2109				0	0	0	0	3.570	3.570	AO	1,426	6,755	08/31/2015	04/15/2032
62927@-AA-6	NHL US FUNDING LP SECURED CORP BND		.1		2.B PL	2,300,0009				0	0		0		4.201	MJSD	5,074	96,140	09/29/2014	09/29/2024
62952E-AC-1	NYU LANGONE HOSPITALS SECURED CORP BND		.1	1	1.F FE	4,800,0009				0	0	0		4.784	4.784	JJ	114.816		11/20/2014	07/01/2044
63111X-AB-7	NASDAQ INC SENIOR CORP BND	. [.1	1	2.B FE	6.668.4547				0	5.140		0	3.250	3.443	AO	39.346		09/24/2021	04/28/2050
63111X-AD-3	NASDAQ INC SENIOR CORP BND		.1	1	2.B FE	, , ,	1.3310			0	10 . 593	0	0	1.650	2.694	JJ	9.510		03/30/2021	01/15/2031
637417-AR-7	NNN REIT INC SENIOR CORP BND			2	2.A FE					0	415		0		3.118	AO	5,478		09/15/2021	04/15/2052
641062-AF-1	NESTLE HOLDINGS INC SENIOR CORP BND 144A	`L		1	1.D FE		7.2520			0	949	0	0	3.625	3.683	MS		72,500	09/17/2018	09/24/2028
651639-AV-8	NEWMONT CORPORATION SENIOR CORP BND		.	1	2.A FE		2.5890	069		0	(14,026)	0	0	5.450	3.853	JD	6.441	105,403	08/09/2019	06/09/2044
651639-AY-2	NEWMONT CORPORATION SENIOR CORP BND		.	2	2.A FE		6.2440			0	2.081	0	l0	2.250	2.478	AO	6.188	24,750	12/14/2021	10/01/2030
65473Q-BB-8	NISOURCE INC SENIOR CORP BND			1	2.B FE		7.2100874,	393 900,000	1,091,748	0	(7,078)	0	0	5.250	3.662	FA	17,850	47,250	05/14/2020	02/15/2043
662352-AB-9	NORTHWELL HEALTHCARE INC SECURED CORP BN		.	1	1.G FE			3991,000,000		0	60	0	0	6. 150	6.171		10,250	61,500	09/10/2013	11/01/2043
666807-BJ-0	NORTHROP GRUMMAN CORP SENIOR CORP_BND			2	2.A FE	4, 195, 9688	4.1310	9464,695,000	4,279,820	0	11,435	0	0	3.850	4.500	AO	38, 160	180,758	06/16/2015	04/15/2045
66815L-2D-0	NORTHWESTERN MUTUAL GLOBAL FUN SECURED C				1.A FE	4, 107, 8508	7.9450	2705,000,000	4,272,763	0	142,038	0	0	1.700	5.452	JD	7,083	85,000	11/01/2022	06/01/2028
66989H-AH-1	NOVARTIS CAPITAL CORP SENIOR CORP_BND			1	1.D FE	4,246,7209	5.7990	9524,000,000	4,200,166	0	(6,244)	0	0	4.400	4.037	MN	26,889	176,000	05/06/2015	05/06/2044
67066G-AF-1	NVIDIA CORPORATION SENIOR CORP_BND			1	1.E FE	4,528,8509	2.6980	3905,000,000	4,600,500	0	54,534	0	0	2.850	4.323	AO	35,625	142,500	09/02/2022	04/01/2030
674003-B*-8	OAKTREE CAPITAL MANAGEMENT LP SENIOR COR				1.G FE		0.9060	775	1,300,000	0	0	0	0	3.690	3.688	MS	15,724	47,970	07/12/2016	07/12/2031
67777J-AL-2	OHIOHEALTH CORP SECURED CORP_BND			2	1.B FE	1,800,9088	4.5700	529	1,826,795	0	25,887	0	0	2.297	4.621	MN	6,322	49,477	03/28/2023	11/15/2031
68233J-CK-8	ONCOR ELECTRIC DELIVERY COMPAN SECURED C			1	1.F FE	1,714,0129				0	(2,339)	0	0	4.550	4.325	MS	22,574	78, 158	01/20/2023	09/15/2032
68233J-CP-7	ONCOR ELECTRIC DELIVERY COMPAN SECURED C	.		2	1.F FE	942,3409				0	79	0	0	4.950	5.344	MS	14,575	0	12/05/2023	09/15/2052
68235P-AG-3	ONE GAS INC SENIOR CORP_BND			2	1.G FE	862, 1208		,,		0	130	0	0	4.500	5.526	MN	7,500	0	12/13/2023	11/01/2048
68622T-AB-7	ORGANON & CO SENIOR CORP_BND 144A			2	4.A FE	300,0008				0	0	0	0	5. 125	5. 125	AO	2,605	15,375	04/08/2021	04/30/2031
694476-AE-2	PACIFIC LIFECORP SENIOR CORP_BND 144A			1	1.G FE	4,845,4727				0	(1,807)	0	0	3.350	3.262	MS	47,051	159,795	06/28/2021	09/15/2050
701094-AN-4	PARKER HANNIFIN CORPORATION SENIOR CORP			1	2.A FE	1,256,0569				0	381	0	0	3.250	3.287	JD	1,934	40,950	06/05/2019	06/14/2029
70213H-B*-8	MASS GENERAL BRIGHAM INC SENIOR CORP_BND				1.D					0	0	0	0	4.600	4.600	JD	7,769	147,200	12/12/2018	12/21/2049
70450Y-AJ-2	PAYPAL HOLDINGS INC SENIOR CORP_BND			1	1.G FE	1,654,4137			, . , .	0	(1,478)	0	0		3.047	JD	4,320	51,838	12/03/2021	06/01/2050
709599-BS-2	PENSKE TRUCK LEASING CO LP SENIOR CORP_B	.		1	2.B FE					0	311	0	0	5.700	5.747	FA	18,810	24,955	01/05/2023	02/01/2028
717081-EW-9	PFIZER INC SENIOR CORP_BND	.	-	1	1.F FE	4,521,3509				0	55,771		0	2.625	4.110	AO			09/02/2022	04/01/2030
718172-CJ-6	PHILIP MORRIS INTERNATIONAL IN SENIOR CO	.		1	1.F FE	4,965,9009				0	3,213	0	0	3.375	3.455	FA			05/16/2019	08/15/2029
718546-AK-0	PHILLIPS 66 SENIOR CORP_BND			1	2.A FE	3,949,7609				0	2,271	0	0		4.748	MN	23,767	186,000	11/12/2014	11/15/2034
72014T-AE-9	PIEDMONT HEALTHCARE INC SECURED CORP_BND	.		1	1.E FE					0	1,911	0	0	2.864	3.010	JJ	44,249		09/29/2021	01/01/2052
737446-AQ-7	POST HOLDINGS INC SENIOR CORP_BND 144A			1		1,582,5009				0	(10,483)	0	0	4.625	3.783		14,646		08/11/2020	04/15/2030
739370-AA-1	POWERSOUTH ENERGY COOP SECURED CORP_BND				1.G		, ,	, ,						4.050	4.049	AU			04/04/2018	04/04/2039
73937@-AB-9 741503-BC-9	POWERSOUTH ENERGY COOP SECURED CORP_BND			4	1.G						38.711		0	4.180	4.180	MS			01/25/2018	04/04/2038
741503-BC-9 74164M-AB-4	BOOKING HOLDINGS INC SENIOR CORP_BND	· · · · ·			1.6 FE				, , ,		540		0		2.852				09/13/2022	
74164M-AB-4 74170*-AK-5	PRIMERICA INC SENIOR CORP_BND	· · · · ·	1	٠٠٠٠٠٠٠	1.6 FE	1,319,0388 2,425,8399	4.8470							3.850	3.731	min	4,328		11/16/2021	11/19/2031
74264*-AC-0	PRISA LHC LLC SENIOR CORP_BND		1		1.6		7.6020976,		, , , , , , , , , , , , , , , , , , , ,	n	(2,398)	o	0		3.750	40	9,375		06/01/2016	04/01/2026
74264*-AD-8	PRISA LHC LLC SENIOR CORP BND	· · · · ·			1.F					n	n	n		3.750	3.750	40	9,625		06/01/2016	04/01/2028
743315-AV-5	PROGRESSIVE CORPORATION THE SENIOR CORP	· · · · ·		l ₁	1.F FE					n	(51.906)	n	0		3. 115	MS			05/29/2019	03/01/2029
743315-BA-0	PROGRESSIVE CORPORATION THE SENIOR CORP			1	1 F FF					n		n	n	3.700	5.498	MS		n	11/28/2023	03/15/2052
74340X-BP-5	PROLOGIS LP SENIOR CORP BND	. [1	1.G FE	4,756,3507					5.433	0	0	3.000	3.450	AO			03/29/2021	04/15/2050
743756-AB-4	PROVIDENCE HEALTH AND SERVICES SENIOR CO			l ₁	1.F FE	4,729,7009				0	28,982		n	2.746	3.399	AO			12/09/2016	10/01/2026
744320-AY-8	PRUDENTIAL FINANCIAL INC SENIOR CORP BND	. l	.1	1	1.G FE	5,409,850 8				0	(10.481)	0	l0	3.905	3.428	JD	13.017		03/26/2021	12/07/2047

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			lı lı	nterest		Da	ntes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC										-				-		
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	:		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	g n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
		е	- "	Ullai							(Declease)			value							
744320-00-7	PRUDENTIAL FINANCIAL INC SENIOR CORP_BND			1	1.G FE	2,406,934			2,272,000	2,339,321	0	(15,606)			3.878		MS	23,006		05/29/2019	03/27/2028
747525-AV-5	QUALCOMM INCORPORATED SENIOR CORP_BND			2	1.F FE	1,321,200			1,500,000	1,321,479	0	279	0	0	4.300	5. 184	MN	7,346	0	12/05/2023	05/20/2047
747525-BJ-1	QUALCOMM INCORPORATED SENIOR CORP_BND			1	1.F FE	2,265,774		1,796,364	2,284,000	2,267,178	0	395	0	0	3.250	3.292		8,454	74,230	05/06/2020	05/20/2050
74986@-AT-8	RREEF AMERICA II LOWER REIT LL SENIOR CO				1.G	2,501,210		2,345,019	2,400,000	2,424,779	0	(11,747)	0		3.730		JJ	43,765		11/01/2016	01/05/2026
74986@-AW-1	RREEF AMERICA II LOWER REIT LL SENIOR CO				1.G			3,404,212	3,500,000	3,547,305	0	(10,820)	0	0	3.950	3.584	JJ	67,589		11/01/2016	01/05/2028
75458J-AB-3	RAYBURN COUNTRY SECURITIZATION SENIOR CO				1.A FE			881,087	1,078,000	1,078,000	0	0	0		3.025	3.024	JD	2,717	32,610	02/04/2022	12/01/2043
754730-AH-2	RAYMOND JAMES FINANCIAL INC SENIOR CORP			1	1.G FE	596,358		453,078	600,000	596,548	0	71	0	0	3.750	3.784	AU	5,625	22,500	03/18/2021	04/01/2051
76169#-AJ-2	REYES HOLDINGS LLC SECURED CORP_BND				1.G PL			7,660,433	8,000,000	8,000,000	0	0	0		3.710	3.709	FMAN	61,009	296,800	10/17/2017	10/17/2028
76289#-AG-3	RICH PRODUCTS CORP SENIOR CORP_BND				2.B	., .,		4,819,888	5,475,000	5,475,000	0	0	0	0	3.700				202,575	11/09/2017	11/26/2036
771196-BP-6	ROCHE HOLDINGS INC SENIOR CORP_BND 144A			1	1.0 FE	9,995,000		9,708,930	10,000,000	9,997,422	0	493	0		3.625		MS	104,722	362,500	09/10/2018	09/17/2028
771196-BY-7	ROCHE HOLDINGS INC SENIOR CORP_BND 144A			1	1.0 FE	650 , 170		674,275	1,000,000	650,512	0	342	0	0	2.607	4.922	JD	1,304	13,035	12/07/2023	12/13/2051
773903-AM-1	ROCKWELL AUTOMATION INC SENIOR CORP_BND			1	1.F FE	5,703,126 9.435.100			5,780,000	5,705,641 9,756,625		1,091			2.800	2.856	MS	61,140	161,840	09/24/2021	08/15/2061
774341-AK-7	ROCKWELL COLLINS INC SENIOR CORP_BND			1	2.A FE	9,435,100		.,,	, ,	9,756,625					3.500	5 .484		2.708	350,000	12/19/2018	03/15/2027
78409V-AQ-7 78409V-BF-0	S&P GLOBAL INC SENIOR CORP_BND			4	1.G FE			749,376	1,000,000	6,056,101		7,225			4.750	4.927	JU		16,250	11/28/2023	12/01/2049
78512*-AA-5	S&E REPLACEMENT POWER LLC SECURED CORP B			1	1.G PE	1,020,835				1.020.835		0			4.750	4.927	MON			03/01/2023	08/01/2028
78516F-AB-5	SABAL TRAIL TRANSMISSION LLC SECONED CONF_B			1	2.A FE	2,142,611		1,784,214	1,900,000	2,100,794		(10.935)			4.120	3 699	MON	14.826		12/12/2019	05/01/2038
785592-AM-8	SABINE PASS LIQUEFACTION LLC SECURED COR			1	2.A FE			2.002.500	2.000.000	2,100,794	0	(13,969)		n	5.625	0.000	MS		112,500	11/01/2016	03/01/2035
785592-AV-8	SABINE PASS LIQUEFACTION LLC SECURED COR			1	2.A FE	480,000		488,400			0	0	0	0	5.875	5.875	ID	78		05/11/2017	06/30/2026
79466L-AM-6	SALESFORCE INC SENIOR CORP_BND			2	1.F FE	1, 161, 249		821.473	1.165.000	1.161.374	0	51	0	0	3.050	3.064	.LI	16.384		06/29/2021	07/15/2061
806851-AH-4	SCHLUMBERGER HOLDINGS CORP SENIOR CORP B			1	2.A FE	1,963,194		1,883,386	1.900.000	1.936.322	0	(6.331)	0	0	4.300		MN	13.617		05/29/2019	05/01/2029
80808#-AK-8	SCHREIBER FOODS INC SENIOR CORP BND				2.C PL			1.302.268	1,400,000	1.400.000	0	0	0	0	4.060	3.809	MS	14.368	67.340	03/30/2015	03/30/2030
808513-BT-1	CHARLES SCHWAB CORPORATION TH SENIOR CO			2	1.F FE	1,225,155		1.200.614	1,500,000	1.261.517	0	24.749	0	0	1.950		JD	2.438	29,250	07/06/2022	12/01/2031
81105D-AA-3	SCRIPPS ESCROW II INC SECURED CORP BND 1			1	3.B FE			1.662.500	1.900.000	1.900.000	0	0	0	0	3.875	3.875	JJ		73,625	12/15/2020	01/15/2029
81728X-AA-6	SENTARA HEALTHCARE SENIOR CORP BND			2	1.C FE	4, 171, 000		2,859,100	4, 171, 000	4,171,000	0	0	0	0	2.927	2.927	MN	20,348	122,085	10/07/2021	11/01/2051
82088K-AJ-7	SHEA HOMES LIMITED PARTNERSHIP SENIOR CO			1	3.C FE	975,000	91.7500	1,101,000	1,200,000	1,007,466	0	28,050	0	0	4.750	8.616	AO	14,250	57,000	11/03/2022	04/01/2029
82088K-AK-4	SHEA HOMES LIMITED PARTNERSHIP SENIOR CO			2	3.C FE		94.0000	502,900	535,000	464,065	0	13,844	0	0	4.750	8.643	FA	9,600	25,413	11/03/2022	02/15/2028
82340*-AA-5	SHEPHERDS FLAT WIND LLC SECURED CORP_BND				2.C FE	1,000,000	. 103.6280	1,036,285	1,000,000	1,000,000	0	0	0	0	6.950	7.009	JAJ0	11,776	69,500	05/02/2011	04/30/2032
82340*-AB-3	SHEPHERDS FLAT WIND LLC SECURED CORP_BND				1.B FE	4,000,000	99.9760	3,999,045	4,000,000	4,000,000	0	0	0	0	4.480	4.504	JAJ0	30,364	179,200	05/02/2011	04/30/2032
828807-CT-2	SIMON PROPERTY GROUP LP SENIOR CORP_BND			1	1.G FE	1,646,475	84.2400	1,263,594	1,500,000	1,628,577	0	(4,225)	0	0	4.250	3.648	AO	15,938	63,750	06/20/2019	10/01/2044
829259-BA-7	SINCLAIR TELEVISION GROUP INC SECURED CO			2	3.C FE	1,200,000	70.5000	846,000	1,200,000	1,200,000	0	0	0	0	4. 125	4. 125	JD	4, 125	49,500	11/19/2020	12/01/2030
832696-AM-0	J M SMUCKER CO SENIOR CORP_BND			1	2.B FE	2,248,680	92.1480	1,842,964	2,000,000	2,207,814	0	(15,236)	0	0	4.250	3. 142	MS	25,028	85,000	03/29/2021	03/15/2035
832696-AT-5	J M SMUCKER CO SENIOR CORP_BND			1	2.B FE	1,858,899	73.7100	1,245,696	1,690,000	1,846,150	0	(3,961)	0	0	3.550	3.030	MS	17,665	59,995	09/01/2020	03/15/2050
833034-AM-3	SNAP-ON INCORPORATED SENIOR CORP_BND			1	1.F FE		75.9000	383,293	505,000	499,702	0	127	0	0	3.100	3. 159	MN	2,609	15,655	04/27/2020	05/01/2050
835495-AL-6	SONOCO PRODUCTS COMPANY SENIOR CORP_BND			1	2.B FE	1,055,270		901,744	1,000,000	1,042,330	0	(6,388)		0	3. 125	2.374	MN	5,208	31,250	12/09/2021	05/01/2030
842400-FZ-1	SOUTHERN CALIFORNIA EDISON COM SECURED C			1	1.G FE	1,479,313		1,141,624	1,250,000	1,453,729	0	(7,318)		0	4.650		AO	14,531	58, 125	05/01/2020	10/01/2043
842400-GG-2	SOUTHERN CALIFORNIA EDISON COM SECURED C			2	1.G FE	5,155,950		4,121,670	5,000,000	5, 145, 391	0	(3,956)	0	0	4.000		AO	50,000	200,000	03/26/2021	04/01/2047
842400-HF-3	SOUTHERN CALIFORNIA EDISON COM SECURED C	· ·		1	1.G FE		76.6640	233,826	305,000	304,318	0	14	0	0	3.650	3.663	JD	928	11,133	06/09/2021	06/01/2051
84334#-AA-5	SOUTHERN MARYLAND ELECTRIC COO SECURED C				2.A			361,820	446,653	446,653	0	0	0	0	4.000	4.000	A0	3,722	17,866	03/13/2018	04/16/2048
845011-AB-1	SOUTHWEST GAS CORP SENIOR CORP_BND			1	2.A FE	9,994,900		7,919,990	10,000,000	9,995,346	0	102	0	0	4.150	4. 153		34,583	415,000	05/28/2019	06/01/2049
84859D-AA-5	SPIRE MISSOURI INC SECURED CORP_BND			2	1.F FE	1,408,537		928,066	1,300,000	1,403,111	0	(2,509)		0	3.300	2.875		3,575	42,900	10/13/2021	06/01/2051
855244-AU-3	STARBUCKS CORPORATION SENIOR CORP_BND			1	2.A FE	5,473,700		4,539,610	5,000,000	5,431,661	0	(9,969)	0	0	4.450	0.307	FA	84,056	222,500	06/27/2019	08/15/2049
858119-BM-1	STEEL DYNAMICS INC SENIOR CORP_BND			1	2.B FE	108,856		99,550		109,200	0	99	0	0	3.250	0.007	JJ	1,648	3,575	06/03/2020	01/15/2031
85855C-AA-8	STELLANTIS FINANCE US INC SENIOR CORP_BN	··· ···		٠٠٠٠٠٠٠	2.A FE 2 B FF	1,355,000			1,355,000		0	0	0	0	1.711	1.711 3 840		9,789 9,661	23, 184	09/08/2021	01/29/2027
859152-E#-3	SIEDIO ONHLOKALION SENIOK COHL RUD				2.B FE	1,9/0,/3/	92.0340		2,000,000	1,984,298	0	2, 126	J0	0	3./00	პ. გ40	IVIIVI	9,661		11/01/2016	05/ 14/2030

SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

1 2 Codes 6 7 Fair Value 10 11 Change in Book/Adjusted Carrying Value Intervalue Interv	Admitted	Dates 22
State Curse Curs	Admitted Amount Due and Accrued ———————————————————————————————————	Stated Contractual Maturity Date03/03/201608/15/202603/30/202108/15/204012/15/202008/15/204003/13/201704/15/2027
NAIC Designation NAIC	Admitted Amount Due and Accrued During Year 16,540	Stated Contractual Maturity Acquired Date03/03/201608/15/202603/30/202108/15/204012/15/202008/15/204003/13/201704/15/2027
CUSIP CUSIP CUSIP Description Desc	Amount Due and Accrued During Year 16,540	Contractual Maturity Acquired Date03/03/201603/15/2026 03/30/202108/15/2048 12/15/202008/15/2040 03/13/201704/15/2027
Rate Book Unrealized Valuation Current Current Valuation Current Cur	Amount Due and Accrued During Year 16,540	Contractual Maturity Acquired Date03/03/201603/15/2026 03/30/202108/15/2048 12/15/202008/15/2040 03/13/201704/15/2027
NAIC Designation NAIC	Amount Due and Accrued During Year 16,540	Contractual Maturity Acquired Date03/03/201603/15/2026 03/30/202108/15/2048 12/15/202008/15/2040 03/13/201704/15/2027
F	Amount Due and Accrued During Year 16,540	Contractual Maturity Acquired Date03/03/201603/15/2026 03/30/202108/15/2048 12/15/202008/15/2040 03/13/201704/15/2027
F	Amount Due and Accrued During Year 16,540	Contractual Maturity Acquired Date03/03/201603/15/2026 03/30/202108/15/2048 12/15/202008/15/2040 03/13/201704/15/2027
Note Content	Amount Due and Accrued During Year 16,540	Contractual Maturity Acquired Date03/03/201603/15/2026 03/30/202108/15/2048 12/15/202008/15/2040 03/13/201704/15/2027
Rate SVO SVO Used to Used to SVO Used to Used to SVO Used to SVO Used to SVO Used to Used to SVO Used to Used	Amount Due and Accrued During Year 16,540	Contractual Maturity Acquired Date03/03/201603/15/2026 03/30/202108/15/2048 12/15/202008/15/2040 03/13/201704/15/2027
C e SVO Admini- Adjusted Valuation Currying Curryi	Amount Due and Accrued During Year 16,540	Contractual Maturity Acquired Date03/03/201603/15/2026 03/30/202108/15/2048 12/15/202008/15/2040 03/13/201704/15/2027
CUSIP Description Descript	Amount Due and Accrued During Year 16,540	Contractual Maturity Acquired Date03/03/201603/15/2026 03/30/202108/15/2048 12/15/202008/15/2040 03/13/201704/15/2027
CUSIP Identification Description d g Bond strative Plan Actual Fair Value Fair Value Par Value Carrying Value Increase/ (Decrease) tization)/ (Decrease) Impairment Recognized Carrying Value Rate of Pair Value When Value Value </td <td>Due and Accrued Received During Year </td> <td>Acquired Date03/03/201603/15/202603/30/202108/15/2048 12/15/202008/15/204003/13/201704/15/2027</td>	Due and Accrued Received During Year	Acquired Date03/03/201603/15/202603/30/202108/15/2048 12/15/202008/15/204003/13/201704/15/2027
Identification Description e n Char Symbol Cost Value Value Value Value Value Value Operase Accretion Recognized Value Of Of Paid	Accrued During Year	Acquired Date03/03/201603/15/202603/30/202108/15/204812/15/202008/15/204003/13/201704/15/2027
863667-AN-1 STRYKER CORPORATION SENIOR CORP_BND 1 . 2.A FE . 1,594,535 . 97.4830 1,564,602 1,605,000 1,602,372 . 0 1,126 . 0 . 0 . 3.500 3.578 MS		03/03/201603/15/2026 03/30/202108/15/2048 12/15/202008/15/2040 03/13/201704/15/2027
86944B-AE-3 SUTTER HEALTH SECURED CORP_BND		03/30/202108/15/2048 12/15/202008/15/2040 03/13/201704/15/2027
		12/15/202008/15/2040 03/13/201704/15/2027
186944B-AH-6 SUTTER HEALTH SENIOR CORP BND	3,30215,641 5,967143,200 1,9360	03/13/201704/15/2027
	5,967143,2000	
87264A-AT-2 T-M0BILE USA INC SENIOR CORP_BND		11/16/201/11/16/2028
87278*-AE-2 TRUMBULL PROPERTY FUND SENIOR CORP_BND		
875127-BE-1 TAMPA ELECTRIC COMPANY SENIOR CORP_BND		12/21/202306/15/2048
875127-BJ-0 TAMPA ELECTRIC COMPANY SENIOR CORP_BND		12/07/202303/15/2051
876128-BN-1 TARGA RESOURCES PARTNERS LP SENIOR CORP	2,5365,500	01/22/202001/15/2029
87612E-BA-3 TARGET CORPORATION SENIOR CORP_BND		05/29/201907/01/2042
87612E-BH-8 TARGET CORPORATION SENIOR CORP_BND		05/22/201904/15/2029
87901J-AJ-4 TEGNA INC SENIOR CORP_BND		03/15/202103/15/2028
88240T-AA-9 TEXAS ELECTRIC MARKET STABILIZ SECURED C		06/08/202208/01/2036
882508-BIII-5 TEXAS INSTRUIRENTS INC SENIOR CORP_BND		09/07/202109/15/2051
88579Y-BD-2 3M CO SENIOR CORP_BND		05/29/201909/14/2048
89147L-J*-2 TORTOISE ENERGY INFRASTRUCTURE SENIOR CO		06/14/201306/14/2025
89417E-AM-1 TRAVELERS COMPANIES INC SENIOR CORP_BND		11/28/202305/30/2047
896516-AA-9 TRINITY HEALTH CORP SECURED CORP_BND		09/30/201912/01/2045
902494-AZ-6 TYSON FOODS INC SENIOR CORP_BND		03/26/202108/15/2034
903638-AC-4 USTA NATIONAL TENNIS CENTER IN SECURED C		05/26/201607/08/2036
903638-AD-2 USTA NATIONAL TENNIS CENTER IN SECURED C		07/26/201806/06/2033
906548-CL-4 UNION ELECTRIC CO SECURED CORP_BND		12/13/202304/15/2045
907818-GB-8 UNION PACIFIC CORPORATION SENIOR CORP_BN		09/06/202201/20/2033
911312-BQ-8 UNITED PARCEL SERVICE INC SENIOR CORP_BN		05/29/201903/15/2049
91324P-EA-6 UNITEDHEALTH GROUP INC SENIOR CORP_END		05/13/202005/15/2060
92340L-AA-7 VEREIT OPERATING PARTNERSHIP L SENIOR CO	9,994	05/18/201606/01/2026
92345Y-AG-1 VERISK ANALYTICS INC SENIOR CORP_BND	5,396	05/08/202005/15/2050
92940P-AD-6 WRKCO INC SENIOR CORP_BND		05/29/201903/15/2029
931142-CK-7 WALMART INC SENIOR CORP_BND		10/30/200808/15/2037
31427-AB-4 WALGREENS BOOTS ALLIANCE INC SENIOR CORP	3,628	11/19/201411/18/2034
3888P-DW-7 WASHINGTON GAS LIGHT COMPANY SENIOR CORP		12/21/202309/15/2046
93884P-DY-3 WASHINGTON GAS LIGHT COMPANY SENIOR CORP		12/21/202309/15/2049
94106L-BC-2 WASTE MANAGEMENT INC SENIOR CORP_BND	9,567	05/22/201903/01/2045
94106L-BK-4 WASTE MANAGEMENT INC SENIOR CORP_BND		06/20/201907/15/2049
956708-AB-7 WEST VIRGINIA UNITED HEALTH SY SECURED C		03/30/202106/01/2050
95709T-AM-2 EVERGY KANSAS CENTRAL INC SECURED CORP B		11/05/201512/01/2045
96188#-AA-6 WETT HOLDINGS LLC SECURED CORP_BND		12/18/201412/18/2024
96949L-AE-5 WILLIAMS COMPANIES INC SENIOR CORP_BND		05/29/201903/01/2048
970648-AH-4 WILLIS NORTH AMERICA INC SENIOR CORP_BND		11/19/202109/15/2048
976826-BP-1 WISCONSIN POWER AND LIGHT COMP SENIOR CO	25,452	09/13/202109/16/2031
976826-BQ-9 WISCONSIN POWER AND LIGHT COMP SENIOR CO		03/28/202309/01/2032
97806*-AG-7 WOLVERINE POWER SUPPLY COOP IN SECURED C		09/10/201509/10/2045
98212B-AL-7 WPX ENERGY INC SENIOR CORP BND 1 5.8 GI 324,000 96,2780 311,939 324,000 0 0 0 0 4.500 4.500 JJ	6,723	01/07/202001/15/2030
98419M-AK-6 XYLEM INC SENIOR CORP BND 2 . 2.B FE	3,646	11/12/202011/01/2046
L2836*-AA-1		02/03/201502/05/2024
L2836*-AB-9		

SCHEDULE D - PART 1

The column Column									Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
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PST 945-6-1 TELE COMPANT DE EURO COPP BO	36168Q-AF-1	GFL ENVIRONMENTAL INC SECURED CORP_BND 1		. A	1							0		0	0	5. 125	5. 125	J D	2,506		12/09/2019	12/15/2026
1 1 1 1 1 1 1 1 1 1	775109-BB-6	ROGERS COMMUNICATIONS INC SENIOR CORP_BN		. A	1	2.C FE	2,916,92	593.7590		2,500,000	2,866,028	0	(12, 106)	0	0	5.000	3.926	MS	36,806	125,000	06/28/2019	03/15/2044
SERSING NO. TRANSPORD PRINTED DESIRO (1998)	87971M-BK-8	TELUS CORPORATION SENIOR CORP_BND		. A	1	2.B FE	2,971,44	83.4700	2,504,091	3,000,000	2,973,863	0	552	0	0	4.300	4.357	JD	5,733	129,000	05/22/2019	06/15/2049
	89115A-2E-1	TORONTO-DOMINION BANK/THE SENIOR CORP_BN		. A	1	1.E FE	1,295,00	97.1500	1,258,096	1,295,000	1,295,000	0	0	0	0	4.456	4.456	JD	3,687	57,705	06/01/2022	06/08/2032
	89352H-AW-9	TRANSCANADA PIPELINES LTD SENIOR CORP BN		. A	1	2.B FE	4.926.65	97.3820	4.869.075	5.000.000	4.962.841	0	7.542	0	0	4.250	4 . 439	MN	27 . 153	212.500	10/10/2018	05/15/2028
Decision - O	C4931*-BC-6	_			l							0	0	0				MS				
		PLENARY HEALTH NORTH BAY FINCO SECURED C				2 A FF			969 858	939 115	994 586	0	(3 102)	0	26 888		4 532	MON	2 491			
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DISSEM-14-0 WRO 207 JUNIT MOUNE IL SERBER B. 2 P 3,777 009 2,806 00 3,507 48 3,57				D						, ,		0	,,	0	0			AO	, .			
DOBSEN-4-9-4-9-1 PALE PRINCE (SEAL DE SAINS CORP 500 C. C. C. D. 1 2.4 FE 8.911.51) 10.6500 5.000.070 2.600.070 2.000.				B					.,,			0	. , ,	0				.ID	. , .			
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1,42,50 1,42,50				D	1							0		0	0			MS				
Septiment Sept		APTIV PLC SENIOR CORP BND		D	2						, , , ,	0		0	0							
		BHP BILLITON FINANCE USA LTD SENIOR CO		D								0		0	0							
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STATE STAT		_		D	4																	
11102-14-14-1 11102-14-14-1 11102-14-14-1 11102-14-14-1 11102-14-14-1 11102-14-14-14-14-14-14-14-14-14-14-14-14-14-				D	4					' '	, ,								, .			
213534-4-3 CORE IN W SENIOR CORP BO D 2 B 800,000 97,740 777,344 800,000 800,000 0 0 0 0 0 0 0 0 0 0 5.01		DRITICULTELECOMMUNICATIONS DIS CENTED CO		D														FA	,			
2529-4-6-7 CREDIT LARIOLE SA LURON BRA SPP CAPP C 1.0 FE .722 000 .102 2000 .800 660 .722 000 .0 .0 .0 .0 .0 .0 .		CODD LOW MY CENTOD CODD DND		D					, , ,	, .,	, , ,							MN	, .			
## STRPH-RD-2 ## STR				D														JD				
Second S											. ,	0			0			JJ				
0.0682-0X-8 MITSUBISHI UFJ FINANCIAL GRUP SENIOR CO D. 2 1.6 FE 1.126,000 101,6020 1.144,035 1.28,000 1.00,000 0.0 0				. D	2							0	/43	0	0			MS				
62582F-AA-8 MLEND-FIRE RLECKVERS ICHERINGS SLB CORP_B D. 2 1. F FE 1.000,000 1.002,715 1.000,000 1.000,000 0. 0 0. 0 0. 0 0. 0 0. 5.875 5.875 M 6.201 5.8750 0.578/2022 0.572/2042 0.572/2	*******	=		υ	2					,	, , , , , , , , , , , , , , , , , , ,	0	0	0	0			MN	.,			
S28584-A'-4 NUP BV SENIGR CORP_BND				. D	2					, ,	' '	0	0	0	0			JJ				
S32525-AY-7 NATIONAL ALSTRALIA BANK LTD SLB CORP_BND D. 2.A FE 1,515,000 8.3.5120 1,265,207 1,515,000 0. 0. 0. 0. 0. 0. 0.				. D	2					' '		0	0	0	0			MN				
68620Y-B*-2 ORIGIN ENERGY LTD SENIOR CORP_BND D. 2.8 5,000,000 0.98.3550 4,917,775 5,000,000 0.0				. D	1							0	1,066	0	0			MN				
B06213-AB-0 SCENTRE GROUP TRUST 1 SENIOR CORP_BND 14 D. 1 1.F FE 1.979,180 97.8590 1.957,186 2.000,000 1.997,340 0 2.300 0 0 0 3.500 3.623 FA 27,028 70,000 11/06/2014 0.2/12/2025 1.8180/18-E-0 SEAGATE HOD CAVMAN SENIOR CORP_BND D. 1 3.8 FE 1.451,250 7.6 2500 1.430,750 1.500,000 1.440,277 0 4.476 0 0 0 3.3 76 3.782 JU 23,344 50,625 12/06/2021 07/15/2031 0.82620K-AF-0 SIELENS FINANCIERINSSMATSCHAP SENIOR CO D. 1 1.E FE 7.472,730 94.3050 7.671,712 8.185,000 7.924,989 0 70.715 0 0 0 2.350 0 0 0 4.486 JU 22,452 48.690 0.6/25/2019 0.1/15/2030 0.902133-AG-2 TVO ELECTRONICS GROUP SA SENIOR CORP_BN D. 1 1.6 FE 3.847,437 95.1190 3.874,437 95.1190 3.974,437 95.1190 3.874,437 95.1190 3.874,437 95.1190 3.874,437 95.1190 3.874,437 95.1190 3.874,437 95.1190 3.874,437 95.1190 3.874,437 95.1190 3.874,437 95.1190 3.874,437 95.1190 3.874,437 95.1190 3.874,437				. D						, ,		0	0	0	0			MN				
81180W—BE-O SEAGATE HDD CAYMAN SENIOR CORP_BND D D 1 3.8 FE 1,451,250 76,250 1,43,750 1,500,000 1,460,277 0 4,476 0 0 0 3.375 3.782 JJ 23,344 50,625 12/08/2021 .07/15/2031 .08260K—AL-O SIEMENS FINANCIERINSSMATSCHAP SENIOR CO D D 1 1.E FE 2,909,864 94,2880 2,621,266 2,780,000 2,888,000 0 0 0 4,400 4 125 IMN 11,552 12,320 10/29/2015 .05/27/2025 .05/27/20		[··· · · · · · · · · · · · · · · · · ·		. D								0		0	0			JJ				
82620K-AL-7 SIEMENS FINANCIERINGSMAATSCHAP SENIOR CO D 1 1 1.E FE 2,909,854 .94.2880 2,621,206 2,780,000 2,888,000 0 0 .3,093) 0 0 0 .4.400 4.125 MN 11,552 12,320 10/29/2015 .05/27/2045 .82620K-AL-7 SIEMENS FINANCIERINGSMAATSCHAP SENIOR CORP_BNO 1 1 1.E FE 7,472,730 .94.3050 7,671,712 8,135,000 7,924,989 0 70,715 0 0 0 2.350 3.328 A0 40,359 1191,173 12/14/2016 .10/15/2026 .898339-AA-4 FIDEICOMISO FIBRA UND SENIOR CORP_BNO 1 4 D 1 1 .2.C FE 999,970 .89.8750 889,750 1,000,000 1,000,000 1,000,000 0 0 0 0 0 .4.869 4.869 JJ 22,452 48,690 06/25/2019 .01/15/2030 .902133-AG-2 TYCO ELECTRONICS GROUP SA SENIOR CORP_BN D D 1 1.6 FE .620,395 116,7380 .583,692 500,000 .612,850 0 .56,653 0 0 .0.7 .125 4.856 A0 .8,906 .35,625 .08/24/2022 .10/01/2037 .902133-AU-1 TYCO ELECTRONICS GROUP SA SENIOR CORP_BN D D 1 1.6 FE .3,847,437 .95.1190 3,874,185 4,073,000 .3,902,349 0 42,634 0 0 .0.3 .125 4.389 1FA .48,644 1327,201 .9013/2022 .09/13/2022 .09/13/2022 .90258FR.AB-6 VINED 02 UK FINANCINE] FINANCI BI IN OFF FINANCE 2010 SENIOR CORP_BN D D 1 3.C FE .705,250 .89,000 .623,000 .703,853 0 0 .59,000 .10 0 0 .0.4,609 .4090 FA .127,244 .327,201 .907/13/2021 .907/15/2031 .9936M-AE-7 WIPP FINANCE 2010 SENIOR CORP_BND D D 1 2.B FE .1,086,564 .83,6590 .752,921 .900,000 .1,070,825 0 .0.5 .0.5 .0.5 .0.5 .0.5 .0.5 .0.5				. D	1							0		0	0			FA				
82620K-AL-7 SIEMENS FINANCIERINGSMAATSCHAP SENIOR CO D 1 1.1.E FE 7,472,73094.30507,671,7128,135,0007,924,9890000000		SEAGATE HDD CAYMAN SENIOR CORP_BND		. D	1					, , ,	, ,	0		0	0		1	JJ				
89839-AA-4 FIDE ICOMISO FIBRA UND SENIOR CORP_BND 14 D. 1 .2.C FE .999.970 .89.8750 .898,750 .1,000,000 .1,000,000 .0 .0 .0 .0 .0 .0 .0 .0 .0 .0 .0 .4.869 .4.869 .J.J .22,452 .48,690 .06/25/2019 .01/15/2030 .902133-AG-2 .TYCO ELECTRONICS GROUP SA SENIOR CORP_BN D. 1 .1.6 FE .620,395 .116.7380 .583,692 .500,000 .612,850 .0 .0 .0 .5,653 .0 .0 .0 .7.125 .4.856 .AO .8.906 .35,625 .08/24/2022 .10/01/2037902133-AU-1 .TYCO ELECTRONICS GROUP SA SENIOR CORP_BN D. 1 .1.6 FE .3.847,437 .95,1190 .3.874,185 .4.073,000 .3.902,349 .0 .42,634 .0 .0 .0 .3.125 .4.389 .FA .4.889 .FA .4.889 .FA .4.889 .4.8		SIEMENS FINANCIERINGSMAATSCHAP SENIOR CO		. D	1							0		0	0			MN				
902133-AU-1 TYCO ELECTRONICS GROUP SA SENIOR CORP_BN		SIEMENS FINANCIERINGSMAATSCHAP SENIOR CO		. D	1					, ,	7 . 7	0	70,715	0	0			A0	,			
902133-AU-1 TYCO ELECTRONICS GROUP SA SENIOR CORP_BN	898339-AA-4	FIDEICOMISO FIBRA UNO SENIOR CORP_BND 14		. D	1			89.8750				0	0	0	0			JJ	22,452		06/25/2019	01/15/2030
910200-B#-3 UNITED ENERGY DISTRIBUTION PTY SENIOR CO D. 1 1.6 8.000,000 96.4830 7,718,647 8.000,000 8,000,000 0 0 0 0 0 0 0 4.090 4.090 FA 127,244 327,200 02/11/2019 02/11/2029 92858R-AB-6 VIMED 02 UK FINANCING I PLC SECURED CORP D. 1 3.C FE 705,250 89.0000 623,000 703,853 0 (597) 0 0 4.750 4.636 JJ 15,332 33,250 07/12/2021 07/15/2031 92936M-AE-7 WIPP FINANCE 2010 SENIOR CORP_BND D. 1 2.B FE 1,086,564 83.6580 752,921 900,000 1,070,825 0 0 0 0 0 0 0 5.625 4.199 NN 6,469 50,625 505/13/2021 11/15/2043 97786#-AN-2 WIGUSELEY CAPITAL INC SENIOR CORP_BND C 2.A FE 3,300,000 97.7020 3,224,153 3,300,000 3,300,000 0 0 0 0 0 0 0 0 0 3.440 NN 9,775 113,520 11/17/2017 11/30/2024	902133-AG-2	TYCO ELECTRONICS GROUP SA SENIOR CORP_BN		. D	1	1.G FE	620,39	. 116.7380	583,692	500,000	612,850	0		0	0	7.125		A0	8,906	35,625	08/24/2022	10/01/2037
92858R-AB-6 VMED 02 UK FINANCING I PLC SECURED CORP D 1 3.3 (FE 705,250 89,0000 703,853 0 (597) 0 4,636 JJ 15,332 33,250 07/15/2031 07/15/2031 97/86/=AN-2 97/86/=AN-2 WIPP FINANCE 2010 SENIOR CORP_BND 0 </td <td>902133-AU-1</td> <td>TYCO ELECTRONICS GROUP SA SENIOR CORP_BN</td> <td> </td> <td>. D</td> <td>1</td> <td> 1.G FE</td> <td>3,847,43</td> <td>795.1190</td> <td>3,874,185</td> <td>4,073,000</td> <td>3,902,349</td> <td>0</td> <td> 42,634</td> <td>0</td> <td>0</td> <td>3. 125</td> <td></td> <td>FA</td> <td>48,084</td> <td>127,281</td> <td>09/13/2022</td> <td>08/15/2027</td>	902133-AU-1	TYCO ELECTRONICS GROUP SA SENIOR CORP_BN		. D	1	1.G FE	3,847,43	795.1190	3,874,185	4,073,000	3,902,349	0	42,634	0	0	3. 125		FA	48,084	127,281	09/13/2022	08/15/2027
92936M-AE-7 WPP FINANCE 2010 SENIOR CORP_BND	91020Q-B#-3	UNITED ENERGY DISTRIBUTION PTY SENIOR CO		. D	1	1.G		96.4830	7,718,647	8,000,000	8,000,000	0	0	0	0	4.090	4.090	FA	127,244	327,200	02/11/2019	02/11/2029
92936M-AE-7	92858R-AB-6	VMED 02 UK FINANCING I PLC SECURED CORP		. D	1	3.C FE	705,25	89.0000	623,000	700,000	703,853	0	(597)	0	0	4.750		JJ	15,332		07/12/2021	07/15/2031
97786#-AN-2 WOLSELEY CAPITAL INC SENIOR CORP_BND	92936M-AE-7	WPP FINANCE 2010 SENIOR CORP BND		. D	1	2.B FE			752,921	900,000	1,070,825	0	(5,488)	0	0	5.625	4. 199	MN	6,469	50,625	05/13/2021	11/15/2043
	97786#-AN-2	WOLSELEY CAPITAL INC SENIOR CORP BND		. C		2.A FE				3,300,000	3,300,000	0	0	0	0		3.440	MN	9,775			
	G2735*-AA-9			. В		2.B			5,731,155	6,067,873	6,067,873	0	0	0	342,234	3.150	3. 143	MJSD	47,654			

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7		Fair Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			I	Interest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
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			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
G2956@-AA-9	ABP ACQUISITIONS UK LTD SECURED CORP_BND		B		2.B	4,028,29	. 100.0000	3, 187,000	3, 187,000	3, 187,000	0	0	0	179,750	5.186	8.743	JD	3,818	258,853	04/25/2012	04/25/2033
G3225*-AB-2	EVERSHOLT FUNDING PLC SECURED CORP_BND	.	В		2.B	6,441,63	. 100.0000	5,099,200	5,099,200	5,099,200	0	0	0	287,600	5.186	2.997	JD	14, 153	366,038	12/19/2012	12/19/2036
G4086#-AG-3	GREENCORE GROUP PLC SENIOR CORP_BND	.	D		3.B		96.1890	1,442,832	1,500,000	1,500,000	0	0	0	0	4.770	4.760	JD	3,379	71,550	06/14/2016	06/14/2026
G4378*-AC-3	HEATHROW AIRPORT LTD SECURED CORP_BND	.	В		2.A	11,905,74	82.0330	8,052,281	9,815,960	9,815,960	0	0	0	553,630	2.970	2.970	AO	61,546	281,083	10/15/2015	10/15/2035
G4989#-AC-0	JACKSON SQUARE AVIATION IRELAN SENIOR CO	.	D		2.A PL	2,800,00	94.3480	2,641,747	2,800,000	2,800,000	0	0	0	0	3.840	3.839	JD	3,285	107,520	09/28/2017	09/28/2027
G4989#-AD-8	JACKSON SQUARE AVIATION IRELAN SENIOR CO	.	D		2.A PL	4,980,00	94.0910	4,685,743	4,980,000	4,980,000	0	0	0	0	3.890	3.890	JD	5,919	193,722	12/20/2017	12/20/2027
G6970*-AD-8	PEEL PORTS PP FINANCE LIMITED SECURED CO	.	B		2.B PL	2,401,72	. 109.6490	2,096,705	1,912,200	1,912,200	0	0	0	107,850	6.550	6.603	MJSD	7,306	122, 103	12/10/2012	12/10/2037
G7315#-AA-2	QUEEN MARY UNIVERSITY OF LONDO SENIOR CO	.	В		1.E	5,763,15	74.9370	4,298,820	5,736,600	5,736,600	0	0	0	323,550	2.970	2.970	JJ	78,563	169,291	01/15/2019	01/15/2049
G7827#-AC-9	SAVILLS HOLDING COMPANY LTD SENIOR CORP		В		2.B	2,648,370	87.2060	2,234,510	2,562,348	2,562,348	0	0	0	144,519	3.260	3.260	JD	2,552	83,229	06/20/2018	06/20/2030
G7996#-AA-8	SEGRO PLC SENIOR CORP_BND	ļ	В		1.G PL	2,348,50	93.9620	2,075,907	2,209,300	2,209,300	0	0	0	74,800	1.770	1.770	FA	14,556		08/17/2017	08/17/2027
G8278*-AA-9	SOUTH WEST AIRPORTS LTD SECURED CORP_BND	.	В		2.C		792.3010	1,034,282	1,120,549	1, 120, 549	0	0	0	63,200	3.680	3.679	JD	115	41, 180	05/15/2015	05/15/2030
G9408#-AB-4	WADHAM COLLEGE SENIOR CORP_BND	.	В		1.D YE	2,010,30	69.2480		1,912,200	1,912,200	0	0	0	107,850	2.640	2.640	FA	21,034	49,880	06/08/2018	06/08/2048
K7802#-AY-5	ROYAL GREENLAND A / S SENIOR CORP_BND		D		2.A		96.0660	3,266,231	3,400,000	3,400,000	0	0	0	0	4.370	4.370	MN	17,334	148,580	11/19/2018	11/19/2028
K7802#-BC-2	ROYAL GREENLAND A / S SENIOR CORP_BND	.	D		2.A	1,700,00	92.1090	1,565,854	1,700,000	1,700,000	0	0	0	0	4.620	4.620	MN	9, 163	78,540	11/19/2018	11/19/2033
K8553*-AA-0	SCANDLINES APS SECURED CORP_BND		В		2.B FE	3,058,01	96.8160	2,867,838	2,962,149	2,962,149	0	0	0	100,289	2.550	2.549	JD	210	81,468	07/13/2017	09/30/2028
L8038*-AA-4	SBM BALEIA AZUL SARL SECURED CORP_BND	.	D		3.C		93.2160	1,221,500	1,310,400	1, 171, 152	0	31,072	0	0	5.500	11.931	MJSD	3,203	72,072	11/01/2016	09/15/2027
N9061@-AK-6	VTTI BV SENIOR CORP_BND	.	В		3.A	4,703,00	93.7590	4,142,835	4,418,600	4,418,600	0	0	0	149,600	2.030	2.030	JD	3,987	88,618	12/13/2017	12/15/2027
Q0697#-AF-3	AUSGRID FINANCE PTY LTD SECURED CORP_BND	.	B		2.A FE	4,954,110	92.3860	3,908,443	4,230,570	4,230,570	0	0	0	26,040	4.857	4.857	AO	51,370	200, 104	09/06/2017	10/01/2032
Q1798#-AC-6	BROADCAST AUSTRALIA FINANCE PT SECURED C	.	В		2.B FE	4,216,57	97.6780	3,665,778	3,752,925	3,752,925	0	0	0	23, 100	4.970	4.970	JD	8,808	184,921	12/14/2017	12/14/2027
Q1798#-AE-2	BROADCAST AUSTRALIA FINANCE PT SECURED C	.	B		2.B FE	1,073,310	97.0480	927,091	955,290	955,293	0	0	0	5,880	5.170	5. 170	JD	2,332	48,965	12/14/2017	12/14/2029
Q7794#-AF-0	QPH FINANCE CO PTY LTD SECURED CORP_BND	ļ	B		2.B FE		. 104.7810	357,486	341, 175	341, 175	0	0	0	2,100	6.280	6.280	FA	8, 154	21, 120	08/14/2014	08/14/2029
1019999999	. Subtotal - Bonds - Industrial and Miscella	aneo	us (Un	affiliated) - Issuer																
Obligations						1,127,831,05	XXX	1,009,562,963	1,107,623,856	1,115,825,108	0	(82,906)	0	3,220,237	XXX	XXX	XXX	10,119,251	42,314,268	XXX	XXX
04544Q-AD-9	ASSET BACKED SECURITIES CORP H SENIOR AB			4	1.A FM	74,69	263.3100	64,667	102,143	73,357	0	(1,299)	0	0	5.750	4.206	MON	98	2,909	07/21/2015	11/25/2036
04544T-AA-9	ASSET BACKED SECURITIES CORP H SENIOR AB	.		4	1.A FM		82.4630	1,272,467	1,543,077	1, 103, 137	0	2,503	0	0	5.870	8.292	MON	1,510	53, 110	11/01/2016	05/25/2037
07386R-AC-3	BEAR STEARNS ASSET BACKED SECU SENIOR AB	.		4	1.A FM	392, 26	493.0000	432,359	464,902	444,527	0	3,020	0	0	5.990	4.948	MON	464	15,018	09/09/2016	02/25/2037
073871-AC-9	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH			4	2.C FM	300, 13	388.5070	299,838	338,774	322,599	0	528	0	0	5.810	5.397	MON	328	12,919	07/27/2016	08/25/2036
07389R-AC-0	BEAR STEARNS ASSET BACKED SECU SENIOR AB	.		4	1.A FM	678,310	99.4630	835,759	840,276	815,696	0	6,033	0	0	5.262	7.045	MON	737	41,680	11/01/2016	12/25/2036
07401J-AA-6	BEAR STEARNS MORTGAGE FUNDING SUPSEN WHO	.		4	1.A FM		393.2100	323,846	347,437	304,618	0	3,436	0	0	5.890	6.336	MON	341	12,210	08/02/2016	12/25/2036
07401M-AG-6	BEAR STEARNS MORTGAGE FUNDING SUPSEN WHO	.		4	1.A FM	1,411,92	91.0020	1,559,463	1,713,662	1,640,517	0	10,039	0	0	5.870	4.599	MON	1,677	56,949	11/01/2016	02/25/2037
10568K-AA-6	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH	.			1.A FE			365,443	363,974	363,974	0	0	0	0	4.272	4.688	MON	1,296	15,549	05/25/2022	11/25/2061
10569F-AA-6	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH	.			1.A FE		193.9370	271,210	288,713	288,713	0	0	0	0	3.626	4.143	MON	872	10,469	03/15/2022	09/25/2061
12566U-AD-6	CITIMORTGAGE ALTERNATIVE LOAN SUPSEN WHO	.		4	2.C FM	6,940,63	88.8470	6,888,910	7,753,635	7,386,423	0	100,231	0	0	6.000	7.309	MON	38,768	461,051	11/01/2016	02/25/2037
12596M-AC-0	CREDIT SUISSE COMMERCIAL MORTG SENIOR WH	.		4	1.A	4,870,00	89.0480	4,452,384	5,000,000	4,920,218	0	11,475	0	0	3.650	3.964	MON	15,208	182,500	03/01/2019	07/25/2058
12648W-AE-2	CREDIT SUISSE MORTGAGE CAPITAL SENIOR WH	.		4	1.A FM	1,939,16	241.9720	1,651,516	3,934,829	1,939,162	0	(171)	604,397	0	3.000	7.676	MON	9,837	118,045	11/01/2016	03/29/2038
12659Y-AA-2	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO	.			1.A FE	2,452,51	92.8240	2,276,544	2,452,536	2,452,536	0	0	0	0	3.901	4. 167	MON	7,973	95,673	03/17/2022	02/01/2067
12660B-AM-3	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH	.			1.A FE		93.2870	345,433	370,291	370,291	0	0	0	0	2.870	3.186	MON	886	10,627	02/17/2022	01/25/2067
12663D-AC-8	CSMC TRUST CSMC_22-NQM5 SENIOR WHOLE_CMO	.			1.A FE	1,482,04	99.4310	1,481,067	1,489,543	1,484,427	0	2,382	0	0	5.169	5.351	MON	6,416	76,995	08/01/2022	06/25/2067
12665W-AC-4	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH	.			1.A FE		497.8470	938,471	959, 119	959, 119	0	0	0	0	4.547	4.944	MON	3,634	43,611	05/26/2022	05/25/2067
126673-J3-7	ENCORE CREDIT RECEIVABLES TRUS SUB ABS_A	.		4	1.A FM		98.0870	376,039	383,372	381,324	0	1,648	0	0	6.205	4.734	MON	397	15,250	11/01/2016	09/25/2035
12668A-X6-7	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	.		4	1.A FM		67.3630	2,331,876	3,461,663	2,498,182	0	(113,271)	0	0	5.500	5.933	MON	15,866	190,190	11/01/2016	01/25/2036
126694-M6-2	COUNTRYWIDE HOME LOANS CWHL_06 SUPSEN WH	.		4	1.A FM	52,85		56,558	65,938	56,516	0	341	0	0	5.870	7.915	MON	65	2,546	12/15/2015	04/25/2046
14453M-AD-6	CARRINGTON MORTGAGE LOAN TRUST SENIOR AB	.		4	1.A FM	1,266,25	81.8190	1,636,382	2,000,000	1,545,129	0	19, 192	0	0	5.710	6.396	MON	1,903	76,524	10/05/2016	10/25/2036
16165A-AD-6	CHASEFLEX TRUST CFLX_07-3 SUPSEN WHOLE_C	.		4	1.A FM		482.8830	727,634	877,909	697,585	0	5,969	0	0	3.988	7.711	MON	584	35,337	11/01/2016	07/25/2037
17311L-AB-7	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO	.		4	3.A FM		88.5640	4,645	5.245	5,233	0	140	0	l	4.522	4.738		20	219	10/15/2015	04/25/2037

SCHEDULE D - PART 1

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CUSIP		d	g	Bond	strative	Actual Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate		When	Due and	Received		Maturity
Identification	Description	e	n g	Char	Symbol	Cost Value	Value	Value	Value	(Decrease)	,	Recognized		of	of	Paid	Accrued	During Year	Acquired	Date
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17313B-AA-9	CITIGROUP MORTGAGE LOAN TRUST SENIOR ABS			4	1.A FM		160,732	165,381	156,649		1,217	0	0	5.820			160	7,564	10/21/2015	05/25/2037
19685E-AA-9	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO				1.A FE	2,529,05890.4780	2,288,241	2,529,069	2,529,069	0	0	0	0	2.994		MON	6,310		02/18/2022	02/25/2067
23332U-DB-7	DSLA MORTGAGE LOAN TRUST DSLA SENIOR WHO			4	1.A FM	253,74774.3140	239,348	322,079	253,747	J0	J0	0	0	5.710	7.256		664		07/22/2015	03/19/2045
23332U-EL-4	DSLA MORTGAGE LOAN TRUST DSLA SENIOR WHO			4	1.A FM	114,36470.0120	100,580	143,661	114,364	J0	504	391	0	5.990	6.561		311	5,730	07/31/2015	08/19/2045
24380X-AA-5	DEEPHAVEN RESIDENTIAL MORTGAGE SENIOR WH				1.A FE		383,561	403,445	403,420	0		0	J	4.300	4.369		1,446	17,348	03/25/2022	03/25/2067
362334-BQ-6	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB			4	1.A FM	4,20234.4440		6,927	2,585	0	(150)	0	0	5.630	5.300		7	100	08/20/2015	03/25/2036
36264E-AG-9	GS MORTGAGEBACKED SECURITIES T SENIOR WH				1.A		452,465	488,924	498,992	0	0	0	0	4.000		MON	1,630	19,557	03/03/2022	05/25/2062
41161P-ED-1	HVML_04-3 SENIOR WHOLE_CMO _04-3			4	1.A FM	505,20394.2170	477 , 438	506,743	521,385	0	4,895	0	0	4.545	5.461		1,919	21,484	11/01/2016	05/19/2034
41161P-LC-5	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH			4	1.A FM		95,557	186,818	104,248	0	(5,566)	0	0	6.110	7.112		412	7,948	08/25/2015	03/19/2035
41161P-MF-7	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH			4	1.A FM		110,758	201,503	113, 149	0	(5,239)	0	0	5.990	6.285		436	8,751	10/08/2015	06/19/2035
465976-AA-6	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH				1.A		269,907	316,015	310,273	0	0	0	0	3.250		MON	856	10,270	02/24/2022	07/25/2052
46629B-AC-3	JP MORGAN MORTGAGE ACQUISITION SENIOR AB			4	1.A FM		62,022	109,387	58, 173	0	(2,622)	0	0	6.277	8 . 639		572	2,881	07/28/2015	08/25/2036
46629Q-AC-0	JP MORGAN MORTGAGE ACQUISITION SENIOR AB			4	1.A FM		74,893	124,320	49,649	0	(13,635)	0	0	4.863	14.235		504	3,849	11/01/2016	10/25/2036
46630M-AF-9	JP MORGAN MORTGAGE ACQUISITION SENIOR AB			4	1.A FM	8,93052.0470	6,517	12,522	4, 156	0	(1,239)	0	0	5.910		MON	62	311	08/19/2015	01/25/2037
525221-HD-2	LEHMAN XS TRUST LXS_06-2N SENIOR WHOLE_C			4	1.A FM		135,709	158,312	127 , 127	0	(715)	0	0	7.032	6.230		928	4,874	07/22/2015	02/25/2036
525226-AN-6	LEHMAN XS TRUST LXS_06-12N SUPSEN WHOLE			4	1.A FM		155,571	169,767	155,025	0	1,529	0	0	5.820		MON	165	6,207	07/09/2015	08/25/2046
525227-AE-4	LEHMAN XS TRUST LXS_06-GP2 SUPSEN WHOLE			4	1.A FM		84,888	85,441	84,240	0	2,202	0	0	5.890	7.495		84	3,859	07/21/2015	06/25/2046
52522D-AQ-4	LEHMAN XS TRUST LXS_06-16N SENIOR WHOLE			4	1.A FM		322,785	365,057	329,335	0	2,839	0	0	5.870		MON	357	14, 112	07/31/2015	11/25/2046
54251P-AA-5	LONG BEACH MORTGAGE LOAN TRUST SENIOR AB			4	1.A FM	177,74793.9180	222,304	236,701	185,604	0	806	0	0	5.750	9.082		227	10,260	10/21/2015	06/25/2036
55283F-AA-6	MFRA TRUST MFRA_21-NQM1 WHOLE_CMO _21-NQ			4	1.A FE		169,536	186,689	186,689	0	0	0	0	1.153		MON	179	2, 153	04/09/2021	04/25/2065
61765N-AD-8	MORGAN STANLEY REREMIC TRUST M MEZZANIN			4	1.A FM		1,006,185	1,150,877	753, 172	0	(9,790)	0	0	5.829	15.582		1,305	66,007	06/01/2017	10/26/2046
64352V-MW-8	NEW CENTURY HOME EQUITY LOAN T MEZZANIN			4	1.A FM	9,293 . 100.6870	11,552	11,473	11,428	0	126	0	0	6.295	6.804		12	519	07/06/2015	09/25/2035
64831M-AA-0	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO				1.A	1,392,02786.8410	1,213,406	1,397,278	1,397,278	0	0	0	0	3.079	3.593	MON	3,585	43,022	03/03/2022	03/27/2062
65535V-DB-1	NOMURA ASSET ACCEPTANCE CORPOR SENIOR WH			4	1.A FM		245, 100	273,562	243,229	0	(1,646)	0	0	6.500	6 . 159	MON	1,482	14, 133	11/01/2016	07/25/2034
66988V-AA-6	NOVASTAR HOME EQUITY LOAN NHEL SENIOR AB			4	1.A FM		273,522	307,527	247,090	0	3, 176	0	0	5.750	7.207	MON	295	8,202	10/21/2015	06/25/2036
67117Y-AA-2	OBX TRUST OBX_22-NQM8 SENIOR WHOLE_CMO				1.A FE	516,144 . 100.3340	521,784	520,046	518,005	0	1,677	0	0	6.100	6.499	MON	2,644	31,723	09/26/2022	09/25/2062
751150-AA-1	RESIDENTIAL ACCREDIT LOANS IN SUPSEN WHO			4	1.A FM		379, 122	450,304	362,638	0	5,237	0	0	5.812	10.271	MON	2, 181	20,328	11/01/2016	09/25/2046
751150-AD-5	RESIDENTIAL ACCREDIT LOANS IN SUPSEN WHO			4	4.B FM	10,92682.3680	11,880	14,423	13,369	0	398	0	0	5.862	7.880	MON	70	658	08/19/2015	09/25/2046
75115H-AB-2	RESIDENTIAL ACCREDIT LOANS INC SENIOR WH			4	1.A FM		114,821	130,397	112,438	0	(259)	0	0	5.870	8.916	MON	128	7 , 131	07/31/2015	12/26/2036
76116R-AA-9	RESMAE MORTGAGE LOAN TRUST RSM SENIOR AB			4	1.A FM		451,590	840,991	320,468	0	(35,889)	0	0	5.870	14.879	MON	823		06/24/2017	02/25/2036
78433Q-AA-3	SG RESIDENTIAL MORTGAGE TRUST SENIOR WHO				1.A FE		657,075	728,758	728,758	0	0	0	0	3.166	3.664	MON	1,923	23,073	03/02/2022	03/27/2062
85573U-AA-9	STARWOOD MORTGAGE RESIDENTIAL SENIOR WHO				1.A FE		750,260	824,343	824,343	0	194	0	0	3.137	3.810	MON	2, 155	25,838	03/04/2022	02/25/2067
86359D-UT-2	LEHMAN XS TRUST LXS_05-5N SENIOR WHOLE_C			4	1.A FM	4,99888.5170	5,720	6,462	5,936	0	91	0	0	6. 190	5.722		7	227	08/19/2015	11/25/2035
86359L-QM-4	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH			4	1.A FM		16,737	18,650	13,723	0	(313)	0	0	7. 162	11.470		111		11/19/2015	03/25/2046
86362X-AP-3	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH			4	1.A FM	5,74183.7920	5.990	7.149	6.078	0	21	0	0	5.650	5.937		7	252	08/21/2015	01/25/2037
86363D-AA-9	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH			4	1.A FM			58.690	49.264	0	315	0	0	5.770	7.854		56	2.109	08/10/2015	02/25/2037
86363W-AG-4	STRUCTURED ASSET SECURITIES CO SENIOR AB			4	1.A FM		64.967	67,997	63,171	0	959	0	0	5.830	7.242		66	2,494	10/09/2015	05/25/2047
872635-AA-5	TOORAK MORTGAGE TRUST TRK 22-I SENIOR WH				1.A FE	1,196,71288.9840	1.067.232	1. 199. 349	1.196.714		(2)	0	0	2.577		MON	2.576		02/02/2022	02/25/2057
92258X-AA-1	VELOCITY COMMERCIAL CAPITAL LO SENIOR AB				1.A FE	4,169,57987.9910	3,689,930	4.193.511	4. 173.323	0	1. 191	0	0	3.380	3.451		11.812	141,741	02/22/2022	02/25/2052
92538F-AA-2	VERUS SECURITIZATION TRUST VER WHOLE CMO		1	4	1.A FE		341.431	395.371	395.369	0	(2)	n	n	1.031	1.017		340	4,076	04/13/2021	02/25/2066
92538W-AA-5	VERUS SECURITIZATION TRUST VER SENIOR WH				1.A FE		748, 171	834,711	834,715	n	n (2)	n	n	2.724	1	MON	1.895		02/04/2022	01/25/2067
93364E-AE-4	WAMU ASSET-BACKED CERTIFICATES SENIOR AB			4	1.A FM	8.46785.8980		12.637	9.197	n	85	o	n	5.760		MON			08/18/2015	05/25/2037
93364E-AF-1	WAMU ASSET-BACKED CERTIFICATES SENTOR AB			4	1.A FM		10,655	22.646		n	137	n	n	5.720	7.845		າາ		08/18/2015	05/25/2037
*****	. Subtotal - Bonds - Industrial and Miscel	llanoo	ue /l la	affiliates		10,07905.7030	13,409	22,040	17,000		10/			3.120	1.040	mVII	22		00/ 10/2010	00/ 20/ 200/
	Mortgage-Backed Securities	ııarıe0	us (UII	aiiiiaieC	1) -	47.858.595 XXX	46.067.838	54.942.951	48.537.918	0	2.728	604.788	0	XXX	xxx	XXX	159.616	2.229.568	xxx	xxx
Residential	Mortgage-Dacked Securities					47,000,000	40,007,838	34,942,951	48,537,918	U	2,728	004,788	U	^^^	^^^	^^^	139,661	2,229,568		^^^

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
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		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
05490R-AA-4	BANC OF AMERICA MERRILL LYNCH SENIOR SEN			4	1.A	3,601,542	87.3590	3,057,578	3,500,000	3,533,352	0	(9,971)	0	0	3.819	3.516	MON	11, 139	133,665	07/24/2015	07/14/2037
05525M-AA-4	BANC OF AMERICA MERRILL LYNCH SENIOR SEN			4	1.A	3,089,991	78.1120		3,000,000	3,066,127	0	(5, 166)	0	0	4. 185	4.018	MON	6,975	127,303	08/01/2014	08/16/2046
05552X-BG-2	BAIN CAPITAL CREDIT CLO LTD BC LCF SENIO				1.A		85.1200	170,240	200,000	204,764	0	(590)	0	0	2.689	2.342	MON	448	5,378	11/17/2021	11/15/2054
05609T-AC-4	BX TRUST BX_22-VAMF SUB SUB_CMBS _22-VAM				1.A		97.6160	654.025	670,000	670.000	0	0	0	0	6.502	5.460	MON	2.057	42,569	01/20/2022	01/15/2039
05609T-AE-0	BX TRUST BX_22-VAMF SUB SUB_CMBS _22-VAM				1.A	1,765,575		1.718.914	1,770,000	1.810.731	0	14.219	0	0	1.628	5.442	MON	1.361	117,841	01/20/2022	01/15/2039
05609T-AG-5	BX TRUST BX 22-VAMF SUB SUB CMBS 22-VAM				1.A	379.050		367,602	380.000	378.331	0	(4, 176)	0	0	7.218	6.672	MON	1.295	26 .458	01/20/2022	01/15/2039
06540Y-AV-1	BANK 20-BN28 SUB SUB CMBS 20-BN28			4	1.A	617.971	73.5610	441,366	600,000	612.208	0	(1,777)	0	0	2.344		MON	1.172	14,064	09/21/2020	03/15/2063
06541A-BU-3	BANK_21-BN31 SUB_SUB_CMBS_21-BN31			4	1.A	411,976		287,803			0	(1,195)	0	0	2.383	2.046	MON	794	9,532	01/28/2021	02/15/2054
08160B-AC-8	BENCHMARK MORTGAGE TRUST BMARK LCFCRUT S			4	1.A	9.587.689		8.937.837	9.450.000	9.507.795	0	(17.820)	0	0	3.944		MON		372,670	12/19/2018	07/15/2051
08162C-AF-7	BENCHMARK MORTGAGE TRUST BMARK AM SUB CM			4	1.A	1,287,474		1,152,246	1,250,000	1,268,358	0	(3,231)	0	0	4.441		MON	4.626	55,512	09/20/2018	10/10/2051
08162W-BG-0	BENCHMARK MORTGAGE TRUST BMARK SUB SUB C			4	1.A	1, 132, 922		734.201	1.100.000	1, 122, 563		(3,065)			2.351		MON	2.155	25,861	09/20/2010	09/15/2053
08163K-BG-5	BENCHMARK MORTGAGE TRUST BMARK LCF SENIO			*	1.A			2,179,784	2,600,000	2.661.915		(3,003)			2.576	2.233		5.581		10/29/2021	11/15/2054
12434G-AA-3	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO				1.A FE		. 100.0620		1.000.000	2,661,915					7 . 178	7 . 422	-	6. 181		12/07/2023	01/15/2026
12512J-AW-4					1.A FE	5,213,672		, , ,	' '	5, 103, 664		(23, 142)			4.279	3.744		17.829	213,950	12/19/2018	
	CD COMMERCIAL MORTGAGE TRUST C LCF SENIO			4				4,731,990	5,000,000		0	(23, 142)	0				MON	, .			08/15/2051
12515G-AD-9	CD COMMERCIAL MORTGAGE TRUST C LCF SENIO			4	1.A	5,546,437	92.8450	4,669,174	5,029,000	5,296,722	0	,,	0	0	3.631			15,217	182,603	03/29/2021	02/10/2050
12515H-AZ-8	CD COMMERCIAL MORTGAGE TRUST C LCF SENIO			4	1.A	9,812,891	93.2880	9,328,777	10,000,000	9,910,451	0	19,760	0	0	3.431	3.700	-	28,592	343, 100	12/19/2018	08/15/2050
12592T-AG-0	COMM MORTGAGE TRUST COMM_15-3B SUB SUB_C			4	1.A	7,333,676	93.0060	6,952,178	7,475,000	7,445,621	0	17,638	0	0	3.238		MON	20, 173	245,433	10/29/2015	02/10/2035
12593A-BD-6	COMM MORTGAGE TRUST COMM_15-CR SUB SUB_C			4	1.A	1,303,688		1,139,023	1,200,000	1,228,019	0	(22,319)	0	0	4.183	2. 153		4, 183	50 , 196	09/15/2020	05/12/2048
12594P-AV-3	CREDIT SUISSE MORTGAGE TRUST C LCF SENIO			4	1.A	1,029,992	94.9320	949,316	1,000,000	1,007,925	0	(3,239)	0	0	3.795	3.433		3, 162	37,948	12/14/2016	12/15/2049
12596W-AC-8	CSAIL COMMERCIAL MORTGAGE TRUS LCF SENIO			4	1.A	5, 149, 960		4,508,754	5,000,000	5,081,713	0	(6,750)	0	0	3.329	2.971	-	13,871	166,450	06/18/2019	06/17/2052
12635W-AA-5	COMM MORTGAGE TRUST COMM_16-78 LCF SENIO			4	1.A	1,029,922		932,929	1,000,000	1,006,727	0	(3,370)	0	0	3.545	3.223		2,954	35,450	02/19/2016	02/10/2036
12635W-AE-7	COMM MORTGAGE TRUST COMM_16-78 SUB SENIO			4	1.A	1,029,279		916,963	1,000,000	1,007,069	0	(3,603)	0	0	3.960	3.536		3, 193	38,851	02/19/2016	02/10/2036
12635W-AG-2	COMM MORTGAGE TRUST COMM_16-78 SUB SENIO			4	1.A	1,002,071	88.4120	884, 121	1,000,000	999,493	0	(234)	0	0	3.960		MON	3, 193	38,851	02/19/2016	02/10/2036
17291D-AD-5	CITIGROUP COMMERCIAL MORTGAGE LCF SENIOR			4	1.A	5, 191, 406		4,803,149	5,000,000	5,091,215	0	(21,245)	0	0	4.228	3.747		17,617	211,400	12/19/2018	06/10/2051
23307D-BA-0	DBGS MORTGAGE TRUST DBGS_18-C1 LCF SENIO			4	1.A	5,266,406		4,712,623	5,000,000	5,130,665	0	(28,668)	0	0	4.466	3.797	MON	18,608	223,300	12/19/2018	10/15/2051
36250P-AH-8	GS MORTGAGE SECURITIES TRUST G AM SUB_CM			4	1.A	1,029,978	95.5270	955,268	1,000,000	1,003,851	0	(3,522)	0	0	4.018	3.666	MON	3,348	40 , 180	07/16/2015	07/10/2048
36252C-AA-0	GS MORTGAGE SECURITIES CORP II SENIOR SE			4	1.A	8,480,078	89.3780	7,597,133	8,500,000	8,487,060	0	1,493	0	0	3.721	3.770	MON	26,357	316,285	12/20/2018	02/10/2037
36252H-AJ-0	GS MORTGAGE SECURITIES TRUST G SUB SUB_C			4	1.C	2,265,909		1,831,635	2,200,000	2,221,630	0	(7,458)	0	0	4.047	3.738		7,420	89,034	03/07/2017	03/10/2050
38406J-AA-6	GRACE_20-GR LCF SENIOR_CMBS _20-GRCE 144			4	1.A	1,750,888		1,374,834	1,700,000	1,735,945	0	(4,945)	0	0	2.347	2.021		3,325	39,899	11/10/2020	12/10/2040
38406J-AE-8	GRACECHURCH MORTGAGE FINANCE P SUB SUB_C			4	1.A	205,995	80.4780	160,955	200,000	204,254	0	(565)	0	0	2.600	2.272	MON	433	5,200	11/10/2020	12/10/2040
46591E-AT-4	JPMORGAN CHASE COMMERCIAL MORT LCF SENIO			4	1.A	2,716,101	90 . 1450	2,377,122	2,637,000	2,680,499	0	(6,717)	0	0	3.386	3.031	MON	7,441	89,291	06/12/2019	06/13/2052
46644U-BA-5	JPMBB COMMERCIAL MORTGAGE SECU LCF SENIO			4	1.A	2,574,988	95.6360	2,390,899	2,500,000	2,508,818	0	(8,438)	0	0	3.822	3.467	MON	7,962	95,545	07/17/2015	07/15/2048
46648K-AU-0	JPMDB COMMERCIAL MORTGAGE SECU LCF SENIO			4	1.A	3,269,999		3, 101, 243	3,345,000	3,309,300	0	8,263	0	0	3.409	3.729	MON	9,503	114,038	12/19/2018	10/15/2050
46655A-AJ-7	JP MORGAN CHASE COMMERCIAL MOR SUB SUB C				2.B		58.5000	286.650	490.000	464.956	0	(3.695)	0	0	3.450	1.593	MON	1.409	17 . 138	01/12/2022	01/05/2039
48268T-AA-0	KSL TRUST KSLCNT 23-HT LCF SENIOR CMBS				1.A FE	538,650		539,659	540.000	538.671	0	21	0	0	5.380	5.576	MON	2.402	0	12/04/2023	12/15/2036
55284D-AJ-1	ME1 MULTIFAMILY HOUSING MORTGA SUB SUB C	l	l	1	1.F FE	4,995,635		4.774.676	5.000.000	4.985.751	n	(59.348)	n	n	7.032	6.461		16.604		12/17/2021	12/15/2034
61691A-BL-6	MORGAN STANLEY CAPITAL I TRUST LCF SENIO		l	4	1.A	1,029,960		962,545	1,000,000	1.004.486	n	(3,476)	n	n	3.809	3.450	-	3.174		12/02/2015	12/15/2048
61691J-AV-6	MORGAN STANLEY CAPITAL I TRUST LOE SENIO	ľ		4	1.A	9.506.752		8.541.821	9.128.000		n	(67.556)	n	n	3.530	2.714				03/29/2021	06/15/2050
61765L-AU-4	MORGAN STANLEY BAML TRUST MSBA LCF SENIO			4	1.A	1,025,156		967,634	1,000,000	1,002,575	n	(3,065)	n	n	3.732	3.421		3.110		12/14/2015	05/15/2048
74332X-AA-9	PROGRESS RESIDENTIAL MASTER TR SENIOR SE			7	1.A FE	3.786.440		3.618.563	3.787.757			0			4 .438	4 . 454	-	14.008		04/20/2022	05/15/2046
78413M-AC-2	SFAVE COMMERCIAL MORTGAGE SECULICE SENIO			4	1.A FE	4, 159, 576			4,000,000	4.101.119		(7.460)		n	3.659	3.406			146,360	02/03/2015	01/05/2043
78449R-AE-5	SLGOT 21-0VA SUB SENIOR CMBS 21-0VA 144			4	1.A				1,000,000	4, 101, 119		(7,400)			2.707	2.373	-	2.256		06/15/2021	07/15/2043
78449R-AE-5 78449R-AJ-4	SLGOT 21-0VA SUB SUB SUB CMBS 21-0VA 144			4	1.A		78.0510	437,088				(2,811)			2.707	2.3/3				06/15/2021	07/15/2041
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865592-AJ-8	SUMIT2022BVUEMORTGAGETRUST SUB SUB_CMBS				1.A		69.1310		470,000	457,577	0	61	0	J0	2.892	2.777		1, 133	13,784	01/12/2022	02/12/2041
87332P-AA-8	TYSN_23-CRNR LCF SENIOR_CMBS _23-CRNR				I.A FE	655,918	. 104. 1770	677, 151	650,000	655,868	10	(49)	10	J0	6.799	6.680	MUN	3,683	J0	11/29/2023	12/10/2038

SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

								Showing All Lor	na-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
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		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
88581E-AD-3	3650R_21-PF1-A5 LCF SENIOR_CMBS _21-PF1				1.A	1,029,918	82.6750	826,751	1,000,000	1,023,592	0	(2,980)	0	0	2.522	2. 173	MON	2, 102	25,220	11/05/2021	11/15/2054
90353K-AY-5	UBS COMMERCIAL MORTGAGE TRUST LCF SENIOR			4	1.A	5,664,979	95.7680	5,267,241	5,500,000	5,578,486	0	(17,864)	0	0	4.334	3.970	MON	19,866	238,392	09/21/2018	10/15/2051
91831U-AD-9	VNO MORTGAGE TRUST VNDO_16-350 SUB SUB_C			4	1.A	2,048,779			2,000,000	2,013,949	0	(5, 184)	0	0	4.033	3.698	MON	6,721	79, 137	12/14/2016	01/10/2035
94989V-AF-6	WELLS FARGO COMMERCIAL MORTGAG AM SENIOR			4	1.A	1,029,930		954,370	1,000,000	1,003,631	0	(3,374)	0	0	3.972	3.640	MON	3,310	39,720	09/25/2015	09/15/2057
95000A-AU-1	WELLS FARGO COMMERCIAL MORTGAG LCF SENIO	.	.	4	1.A	1,029,968	96.4990	964,988	1,000,000	1,004,507	0	(3,565)	0	0	3.809	3.449	MON	3, 174	38,090	12/08/2015	12/15/2048
95001L-AU-6	WELLS FARGO COMMERCIAL MORTGAG LCF SENIO	.	.	4	1.A	2, 162, 813		1,906,996	2,000,000	2,077,204	0	(19,857)	0	0	4.012	2.908		6,687	80,240	06/12/2019	03/15/2051
95001N-AY-4	WELLS FARGO COMMERCIAL MORTGAG LCF SENIO	.	.	4	1.A	2,556,641	96.1600	2,403,993	2,500,000	2,525,596	0	(6,421)	0	0	4. 184	3.908	MON	8,717	104,600	09/21/2018	06/15/2051
95002D-BD-0	WELLS FARGO COMMERCIAL MORTGAG LCFCRUT S		.	4	1.A	4,962,991	96.6260	4,646,527	4,808,772	4,872,441	0	(15, 176)	0	0	4.175	3.727	MON	16,731	200,766	12/19/2018	09/15/2061
95003C-AS-9	WELLS FARGO COMMERCIAL MORTGAG SUB SUB C			4	1.A	710,654	75.2850	519,467	690,000	705,571	0	(1,801)	0	0	3.034	2.698	MON	1,745	20,935	04/22/2021	04/15/2054
98162J-AA-4	WORLDWIDE PLAZA TRUST WPT 17-W SENIOR SE			4	1.A	8,533,078	75.8160	6,603,581	8,710,000		0	7,013	0	0	3.526	3.788	MON	25,595	307, 141	12/20/2018	11/10/2036
1039999999	. Subtotal - Bonds - Industrial and Miscella	aneou	us (Un	affiliated) -																
Commercia	l Mortgage-Backed Securities		•		,	155.564.620	XXX	138.244.894	152.540.529	154.040.451	0	(441.532)	0	0	XXX	XXX	XXX	472.027	5.832.579	XXX	XXX
00037B-AC-6	ABB FINANCE USA INC SENIOR CORP BND			1	1.G FE	675 958	91.7560	639.539	697.000	677.032	0	680	0	0	4.375	4.608	MN	4.489		06/07/2022	05/08/2042
04248N-AA-1	ARMY HAWAII FAMILY HOUSING TRU SENIOR MU			1	1.D FE				4,499,804	5,053,346	0	(16.106)	0	0	5.524	4.415	.ID	11.048	248,569	03/16/2015	06/15/2050
054977-AB-9	BHGSECURITIZATIONTRUSTBHG 2 SUB ABS ABS	· · · · · · ·	1		1.0 FE	1,899,874		1.757.078	1.900.000	1.899.874	0	0	0	0	2.700	2.728	MON	1.995	51,300	01/25/2022	02/17/2035
054977-AC-7	BHGSECURITIZATIONTRUSTBHG 2 SUB ABS ABS		1		1.F FE	1,299,514		1.149.889	1,300,000	1,299,612	0	54	0	0	3.080	3. 105		1.557	40,040	01/25/2022	02/17/2035
054977-AD-5	BHGSECURITIZATIONTRUSTBHG 2 SUB ABS ABS				1.G FE	99,946		83.860	100,000	99,954	0	5	0	0	3.560	3.593			3,560	01/25/2022	02/17/2035
12672#-AA-6	CVS PASSTHROUGH TRUST CORP BND				2.B			1.186.606	1.228.778	1.228.778	0	0	0	0	4.704		MON	3.372	57,802	09/20/2012	09/10/2034
126740-AA-6	CVS PASSTHROUGH TRUST SECURED CORP BND				2.B		93.3060	297.392	318.728	318.728	0	0	0	0	4.016	4.049		747	12,800	07/11/2013	08/10/2035
12693#-AA-1	UNIVERSITY OF WISCONSIN SECURED CORP BND				1.B	1,605,926		1,323,620	1,590,026	1.602.636	0	(477)	0	0	3.880	-	AO	12.510	61,693	07/28/2016	04/18/2046
233046-AK-7	DB MASTER FINANCE LLC DNKN 19 SENIOR ABS			4	2.B FE	1,436,250		1.382.757	1,436,250	1,436,250	0	0	0	0	4.021	6. 115		6.577	57.752	03/20/2019	05/20/2049
233046-AL-5	DB MASTER FINANCE LLC DNKN 19 SENIOR ABS			4	2.B FE	1,915,000		1,846,207	1,915,000	1,915,000	0	0	0	0	4.352	5.082		9.492		03/20/2019	05/20/2049
28165A-AA-7	EDVESTINU PRIVATE EDUCATION LO SENIOR AB			*	1.A FE	111,871	98.2500	112,702	114.709	112.041	0	61	0	0	5.250	6.245		100	6,022	09/19/2022	11/26/2040
28628C-AA-4	ELFI GRADUATE LOAN PROGRAM ELF SENIOR AB				1.A FE	1, 110, 255		1,067,746	1,110,297	1,110,258	0	0	0	0	4.510	4.585			50,074	06/09/2022	08/26/2047
36268D-AA-0	GM FINANCIAL REVOLVING RECEIVA SENIOR AB				1.A FE		. 104.3020	855,273		819.856	0	0	0	0	5.770		MON	2 629	3,417	11/06/2023	08/11/2037
38150Y-AA-1	GOLDMAN HOME IMPROVEMENT TRUST SENIOR AB				1.A FE		97.3910	525,794	539,879	533,976	0	(62)	0	0	4.500	5. 107			24,295	07/15/2022	06/25/2052
38237J-AA-1	GOODLEAP SUSTAINABLE HOME SOLU SENIOR AB				1.F FE	1,778,661	79.1550	1,408,231	1,779,086	1.778.665	0	0	0	0	2.700	2.729		1.468		01/24/2022	01/20/2049
38237K-AA-8	GOODLEAP SUSTAINABLE HOME SOLU SENIOR AB				1.F FE		87.8370	249,760	284,344	281.333	0	491	0	0	4.000	4.444			11,374	04/13/2022	04/20/2049
53948Q-AA-4	LOANPAL SOLAR LOAN LTD LPSLT 2 ABS ABS			4	1.F FE	1,399,610		1.044.874	1,401,801	1,400,176	0	245		0	2.220		MON	951	31,120	03/30/2021	03/20/2048
56848M-AA-7	MARINER FINANCE ISSUANCE TRUST SENIOR AB			4	1.B FE		97.7360	684.070	699.917	702.213		(577)			2.190	1.819		468		11/17/2020	08/21/2034
61945L-AA-1	MOSAIC SOLAR LOANS LLC MSAIC 1 SENIOR AB			4	1.A FE		88.9300	410,704	461.828	484 . 491	0	(3,464)	0	0	2.880		MON	406	13,301	03/07/2022	09/20/2040
61946F-AA-3	MOSAIC SOLAR LOANS LLC MSAIC_1 SENIOR AB			4	1.F FE		92.6450	457 . 162	493, 454		0	(4.953)	0	0	4.010	1.774			19,744	03/29/2021	06/22/2043
61946Q-AA-9	MOSAIC SOLAR LOAN TRUST MSAIC SENIOR ABS			*	1.D FE	1.096.874		974.564	1.138.976	1.108.096					2.640		MON	919		03/10/2022	01/20/2053
68267H-AA-5	ONEMAIN FINANCIAL ISSUANCE TRU SENIOR AB				1.A FE	, , ,			1,722,000	1,721,708		2			4.130		MON	3.358	71.119	04/21/2022	03/14/2035
68269J-AE-1	ONEMAIN FINANCIAL ISSUANCE TRU SENIOR AB				1.A FE	729, 141	. 101.2790	759.593	750.000	729.599		459			5.500		MON	1.948	6,875	11/07/2023	06/14/2038
693342-AB-3	PG&E WILDFIRE RECOVERY FUNDING SENIOR AB				1.A FE		94.9200	862.823	909.000	908.974		0			4.263	4.262		3.229		05/03/2022	06/01/2038
694669-AA-0	PACIFIC NORTHWEST COMMUNITIES MUNITAX BN	· · · · · ·	1		1.A FE		. 101.7470					0			5.912		JD	2.286		05/03/2022	06/01/2038
71710T-AE-8	_	· · · · · ·			1.D FE	1,947,902			1,850,000			(4.771)			5.912	4.678				03/22/2014	01/15/2040
717 IU1-AE-8 75907D-AB-3	PG&E RECOVERY FUNDING LLC SENIOR ABS_ABS	· [· · · · ·			1.A FE		92.2580		279,000			(4,7/1)			3.710	3.740		44,837		02/09/2023	03/15/2040
75907U-AB-3 75907Q-AA-6	RMIT_22-1-A SUB ABS_ABS _22-1 144A	ļ		4	1.6 FE		92.2580					3			2.340	2.352				02/16/2022	10/15/2032
75907Q-AB-4	REGIONAL MANAGEMENT ISSUANCE T SENTOR AB	· · · · · ·		4	1.6 FE		94.4320								3.230	3.254		158		09/15/2020	10/15/2030
75907U-AB-4	REGIONAL MANAGEMENT ISSUANCE I SUB ABS_A REGIONAL MANAGEMENT ISSUANCE T SENIOR AB	· · · · · ·		4	1.0 FE		88.5110	727,563	822.000			3			1.900	1.909		694		09/15/2020	08/15/2030
78396Y-AA-1	SESAC INC SENIOR ABS ABS 19-1 144A	· · · · · ·		4	1.D FE	1,239,963				,		0			5.216	7.113				08/02/2019	
78433L-AE-6		ļ		4	2.0 FE		97.2180	1,205,461				(1)	0		5.216		JAJU	11,85/		08/02/2019	07/25/2049
	SCERFL_22-A ABS_ABS _22-A	ļ	1		1.A FE 1 A FF	,			,	,		(1)	0		6.076	2.943				02/08/2022	11/15/2044
78443C-BP-8	ISLM STUDENT LUAN THUST SLMA U4 SENTUH AB	.	.	14	1.A FE	3.377.432	97.6060	3.389.798	3.472.940	3.472.940	10	 0	10	0	6.0/6	4.532	MJSD	9.965	198.798	03/31/2021	09/15/2033

SCHEDULE D - PART 1

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		С	е		SVO		Used to)		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	q	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
78449C-AA-6	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB				1.A FE	1,890,348	97.0700		1,890,381	1,890,346	0	0	0	0	4.480	4.546	MON	3,529	84,689	08/02/2022	05/16/2050
78450F-AE-7	SMB PRIVATE EDUCATION LOAN TRU SUB ABS_A				1.G FE	376,841	90.9880	343,025	377,000	376,873	0	20	0	0	3.940	3.979	MON	660	14,854	03/08/2022	11/16/2054
83416W-AB-9	SOLAR STAR FUNDING LLC SECURED CORP_BND			1	2.B FE	1,412,318	90.0080	1,271,198	1,412,318	1,412,318	0	0	0	0	3.950	3.950	JD	155	55,787	03/04/2015	06/30/2035
85022W-AP-9	SPRINGCASTLE SPV SCFT_20-AA SENIOR ABS_A			4	1.A FE		92.2530		1,843,042	1,842,951	0	0	0	0	1.970	1.979	MON	605	36,308	09/16/2020	09/25/2037
85234#-AB-1	STADIUM FUNDING TRUST SECURED CORP_BND				2.C PL		93.4560		816,352	816,352	0	0	0	0	5.000	5.000	AO	10,204	40,818	06/19/2013	04/01/2039
	SUNNOVA HELIOS VIII ISSUER LLC SENIOR AB				1.D FE				1,383,494	1,383,492	0	10,684	0	0	2.790	3.870		1, 179	38,599	02/16/2022	02/20/2049
00901A-AJ-6	AIMCO AIMCO_19-10A SENIOR ABS_ABS _19-10		D	4	1.A FE		99.8510		3,000,000	3,000,000	0	0	0	0	6.734	4.912		39,279	183,970	07/29/2021	07/22/2032
01750N-AA-7	ALLEGRO CLO LTD ALLEG_18-3A SENIOR ABS_A		D	4	1.A FE	1,524,250			1,750,000	1,737,520	0	14,378		0	6.820	6.848		25,529	107,731	03/24/2020	10/16/2031
	CATSKILL PARK CLO LTD CATSK_17 SENIOR AB		D	4	1.B FE				2,750,000	2,750,000	0	0	0	0	7.377	6.692		41, 139	186,035	04/27/2017	04/20/2029
	ELENIA FINANCE OYJ SECURED CORP_BND		В		2.B FE	2,675,693	96.3430	2,128,504	2,209,300	2,209,300	0	0	0	74,800	3.601	3.601	JJ	33,370	78,884	07/30/2014	07/30/2034
	Subtotal - Bonds - Industrial and Miscella	aneou	s (Una	affiliated)) - Other		2001								1001	1001				2001	2001
	d and Structured Securities					55,090,435		51,344,180	54, 194, 271	54,807,396	0	2,683		74,800	XXX	XXX	XXX	297,363	2,273,029	XXX	XXX
	Total - Industrial and Miscellaneous (Una		/ -	onds		1,386,344,700		1,245,219,875	1,369,301,607	1,373,210,873	0	(519,027)		3,295,037	XXX	XXX	XXX	11,048,257	52,649,444	XXX	XXX
	METLIFE INC CAPSEC CORP_BND			2	2.B FE	1,000,000	94.8750		1,000,000	1,000,000	0	0	0	0	3.850		MS	11,336		09/08/2020	12/31/2079
000000-00-0	SUMMARY ADJUSTMENT				2.B Z	0	0.0000		0	(3)	0	4	0	0	0.000	0.000		(20)	(22)	12/31/2023	01/01/2024
	Subtotal - Bonds - Hybrid Securities - Iss	uer O	bligati	ions		1,000,000		948,724	1,000,000	999,997	0	4	Ū	0	XXX	XXX	XXX	11,316	38,478	XXX	XXX
	Total - Hybrid Securities					1,000,000		948,724	1,000,000	999,997	0	4	, ,	0	XXX	XXX	XXX	11,316	38,478	XXX	XXX
	Total - Parent, Subsidiaries and Affiliates		ds				XXX	0	0	0	0	0		0	XXX	XXX	XXX	0	0	XXX	XXX
	Subtotal - Bonds - Unaffiliated Bank Loan	ns					XXX	0	0	0	0	0	v	0	XXX	XXX	XXX	0	0	XXX	XXX
	Total - Issuer Obligations					1,376,565,783		1,258,849,800	1,422,682,856	1,381,478,698	0	2,066,229		3,220,237	XXX	XXX	XXX	11,735,692	48,625,390	XXX	XXX
	Total - Residential Mortgage-Backed Sec					192,274,802		187,938,436	203,037,095	194,955,503	0	(15,726)		0	XXX	XXX	XXX	686,786	7,829,755	XXX	XXX
	Total - Commercial Mortgage-Backed Se					155,564,620		138,244,894	152,540,529	154,040,451	0	(441,532)		0	XXX	XXX	XXX	472,027	5,832,579	XXX	XXX
	Total - Other Loan-Backed and Structure	ed Sec	curities	S		65,878,352		59,725,795	65,019,271	65,582,943	0	(4,494)		74,800	XXX	XXX	XXX	342,849	2,627,017	XXX	XXX
	Total - SVO Identified Funds					0	XXX	0	0	0	ů	0	·	0	XXX	XXX	XXX	0	0	XXX	XXX
	Total - Affiliated Bank Loans					0	XXX	0	0	0	·	0		0	XXX	XXX	XXX	0	, ,	XXX	XXX
	Total - Unaffiliated Bank Loans						XXX	0	0	0	0	0		0	XXX	XXX	XXX	0	0	XXX	XXX
	Total - Unaffiliated Certificates of Deposi	t					XXX	0	0	0	0	0		0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999	- Total Bonds					1,790,283,557	XXX	1,644,758,925	1,843,279,751	1,796,057,595	0	1,604,477	604,788	3,295,037	XXX	XXX	XXX	13,237,354	64,914,741	XXX	XXX

Line	Book/Adjusted Carrying	Value by NAIC Designati	on Category Footnote:				
Number							
1A	1A\$ 552,561,263	1B\$36,208,940	1C\$48,316,205	1D\$ 70,011,437	1E\$74,580,121	1F\$ 218,367,216	1G\$ 245,277,296
1B	2A\$ 208,471,195	2B\$ 256,250,117	2C\$52,844,976				
1C	3A\$5,959,136	3B\$	3C\$7,834,729				
1D	4A\$	4B\$5,301,459	4C\$40,000				
1E	5A\$0	5B\$324,000	5C\$2,700,931				
1F	6\$0						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

						Onowing An		RKED STOCK											
1	2	Codes	5	6	7	8	F	air Value	11		Dividends			Change in E	Book/Adjusted	d Carrying Value		20	21
		3 4					9	10		12	13	14	15	16	17	18	19	NAIC	
																		Desig-	
																		nation,	1
																		NAIC	1
																	T-4-1	Desig-	1
							- ·										Total		1
							Rate								_		Foreign	nation	1
							Per								Current		Exchange		1
							Share							Current	Year's	Total Change	Change in	and	1
				Par		Book/	Used to						Unrealized	Year's	Other-Than-	- in	Book/	SVO	1
CUSIP			Number	Value	Rate	Adjusted	Obtain				Amount	Nonadmitted	Valuation	(Amor-	Temporary	Book/Adjusted	Adjusted	Admini-	1
Identi-		For-	of	Per	Per	Carrying	Fair			Declared	Received	Declared But	Increase/	tization)/		Carrying Value		strative	Date
fication	Description	Code eign	Shares	Share	Share	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year		(Decrease)			(15 + 16 - 17)		Symbol	Acquired
	POLICYGENIUS INC PFD EQUITY		152,029.000			3,000,000	19.733		3,000,000	0	Daning 10an	0pa.a	(200.000)	11001011011	0	1 (10 10 11)	0	5.B GI	12/23/2021
	POLICYGENIUS INC PFD EQUITY		276.000	1.00		276.084	999.986	276.084	276.084	٥٥		0		0		0	0	5.B GI	04/26/2023
	9. Subtotal - Preferred Stock - Indu	etrial and Misc				270,004	333.300	270,004	270,004						0			J.D UI	04/20/2023
Preferred	9. Subtotal - I Teleffed Stock - Ilida	Strial aria misc	charicous (Orianniate	su) i eipetus	"	3,276,084	XXX	3,276,084	3,276,084	0		0	0	0	0			XXX	XXX
	9. Total - Preferred Stock - Industria	al and Missalls	nagua (Linaffiliated)			3,276,084	XXX	3,276,084	3,276,084	0	0	0	0	0	0	0	0	XXX	XXX
						3,2/6,084		3,2/6,084	3,2/6,084	0	0	0	0	0	0	0	0		
440999999	9. Total - Preferred Stock - Parent,	Subsidiaries a	ind Amiliates	1		0	XXX	U	0	0	0	0	0	0	0	0	0	XXX	XXX
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																· [·····			······
450000000																			
4509999999	9 - Total Preferred Stocks					3,276,084	XXX	3,276,084	3,276,084	0	0	0	0	0	0	0	. 0	XXX	XXX

1.	
Line	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
Number	
1A	1A\$
1B	2A\$
1C	3A\$
1D	4A\$
1E	5A\$
1F	6 \$ 0

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

	•							OCKS Owned L	ecember 31 or								
1	2	Cod	es	5	6	Fa	air Value	9		Dividends			ange in Book/Ad	ljusted Carrying Va		17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC
																	Desig-
																	nation,
																	NAIC
																	Desig-
						D . (.											nation
						Rate									T. (.) E		
						Per									Total Foreign		Modifier
						Share							Current Year's		Exchange		and
					Book/	Used to						Unrealized	Other-Than-	Total Change in			SVO
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted		Admini-
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Date	strative
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	Acquired	Symbol
5109999999	9. Total - Common Stock - Industrial and	Miscella	neous	(Unaffiliated)	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5409999999	9. Total - Common Stocks - Mutual Funds	;		,	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
	9. Total - Common Stocks - Unit Investme		ts		0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
	Total - Common Stocks - Closed-End F				0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5979999999	9. Total - Common Stocks - Parent, Subs	idiaries a	and Af	filiates	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
																	[
							[
	9 - Total Common Stocks				0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999	9 - Total Preferred and Common Stocks				3,276,084	XXX	3.276.084	3.276.084	0	0	0	0	0	0	0	XXX	XXX

1.							
Line	Book/Adjusted Carrying	Value by NAIC Designation	on Category Footnote:				
Number							
1A	1A\$0	1B\$0	1C\$0	1D\$0	1E\$0	1F \$0	1G\$0
1B	2A\$0	2B\$0	2C\$0				
1C	3A\$0	3B\$0	3C\$0				
1D	4A\$0	4B\$0	4C\$0				
1E	5A\$0	5B\$0	5C\$0				
1F	6\$						

SCHEDULE D - PART 3

		Sho	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
38374C-CC-3	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		03/29/2023	B7R1 PB				
38374M-MC-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		03/28/2023	B7SD PB		2.258.326		9.697
38381A-FV-3	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		12/01/2023	INTEREST CAPITALIZATION		185.947	185.947	0
38381A-FV-3	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		03/28/2023	B7SD PB		6.704.687	7.001.454	
	Subtotal - Bonds - U.S. Governments	1				12.346.730	12.808.335	41,566
	TEXAS PUBLIC FINANCE AUTHORITY MUNITAX B		10/27/2023	WELLS FARGO SECURITIES		506,460	500,000	0
	WASHINGTON STATE OF MUNITAX BND GO 5		11/06/2023	J.P. MORGAN SECURITIES INC		1.898.980	2.000.000	27.699
	Subtotal - Bonds - U.S. States. Territories and Possessions		11/00/2023	J.F. IIIUNUAN SECONTITES INC		2,405,440	2,500,000	27,699
3137A3-4X-4	FREDDIE MAC FILMC 3763 SENIOR AGENCY CNO		03/28/2023	D700 D0	+	=,+,	2,500,000	41.697
• . •				B7R2_PB		13,034,057		, .
31393W-BD-0	FREDDIE MAC FHLMC_2640 SENIOR AGENCY_CMO		03/28/2023	B7SD_PB		486,717	500,046	
31394D-E4-8	FANNIE MAE FNMA_05-53 SENIOR AGENCY_CMO		03/28/2023	B7SD_PB		4,263,182		17,829
31394V-E8-9	FANNIE MAE FINIA_06-2 SENIOR AGENCY_CMO		03/28/2023	B7SD_PB			1,902,936	8,563
31395P-PE-6	FREDDIE MAC FHLMC_2948 SENIOR AGENCY_CMO		03/28/2023	B7SD_PB		3,079,041	3,118,690	
31395R-2E-7	FREDDIE MAC FHLMC 2949 SENIOR AGENCY_CMO		03/28/2023	B7SD_PB		1,618,533		6,756
31396C-3Y-4	FREDDIE MAC REFERENCE REMIC -T SENIOR AG		03/28/2023	B7R1_PB		2,239,459		9,501
31396C-LG-3	FREDDIE MAC FHLMC_3054 SENIOR AGENCY_CMO		03/28/2023	B7SD_PB			2,332,779	9,623
31396E-Z5-8	FREDDIE MAC FHLMC_3062 SENIOR AGENCY_CMO		03/28/2023	B7SD_PB		3,335,269	3,380,371	13,944
31396F-GZ-0	FREDDIE MAC FHLMC_3073 SENIOR AGENCY_CMO		03/28/2023	B7SD_PB		4,507,576	4,563,575	18,825
31396H-AL-3	FREDDIE MAC FHLMC_5 SENIOR AGENCY_CMO _5		03/28/2023	B7SD_PB		8,106,531	8,286,238	34, 181
	FANNIE MAE FNMA_09-111 SENIOR AGENCY_CMO		03/28/2023	B7R1_PB		1,284,806	1,388,261	4,685
	LOS ANGELES CNTY CALIF MET TRA SENIOR MU		11/01/2023	J.P. MORGAN SECURITIES INC		494,490	500,000	12,107
64972F-T6-3	NEW YORK CITY MUNICIPAL WATER MUNITAX_BN		11/01/2023	J.P. MORGAN SECURITIES INC		942,890	1,000,000	
798111-HL-7	SAN JOAQUIN HILLS CALIF TRANSN SENIOR MU		11/06/2023	WELLS FARGO SECURITIES		778,180	1,000,000	10,424
88258M-AA-3	TEXAS NATURAL GAS SECURITIZATI MUNITAX_B		03/10/2023	JEFFRIES & CO. INC.		640,000	640,000	0
88258M-AB-1	TEXAS NATURAL GAS SECURITIZATI MUNITAX_B		10/30/2023	WELLS FARGO SECURITIES		925,750	1,000,000	8,615
91412G-E9-2	UNIVERSITY OF CALIFORNIA SENIOR MUNITAX		10/31/2023	J.P. MORGAN SECURITIES INC		248,638	325,000	5,355
915183-M5-3	UNIVERSITY OF UTAH MUNITAX_BND REV 3		10/31/2023	MIDWEST RESEARCH		399,527	535,000	4,532
09099999999. S	Subtotal - Bonds - U.S. Special Revenues					50,599,359	52,635,150	242,230
015271-BA-6	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO		02/02/2023	GOLDMAN SACHS & CO.		174,547	175,000	0
03076C-AM-8	AMERIPRISE FINANCIAL INC SENIOR CORP BND		03/06/2023	GOLDMAN SACHS & CO.		3,077,503	3.085.000	0
039483-BM-3	ARCHER DANIELS MIDLAND CO SENIOR CORP BN		12/05/2023	SUSQUEHANNA INTERNATIONAL SER		794,690	1,000,000	8.542
049560-BA-2	ATMOS ENERGY CORPORATION SENIOR CORP BND		11/28/2023	JANE STREET CAPITAL		1.066.310	1,000,000	8.611
05379B-AQ-0	AVISTA CORPORATION SECURED CORP BND 4		12/07/2023	VARIOUS		1.197.110	1.500.000	
05723K-AF-7	BAKER HUGHES HOLDINGS LLC SENIOR CORP_BN		12/20/2023	GOLDMAN SACHS & CO.		2.914.190	3,415,000	2,709
09256B-AM-9	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO		12/04/2023	JANE STREET CAPITAL			1.000.000	8.361
110122-EB-0	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND		11/28/2023	MERRILL LYNCH PIERCE FNNR & SM		1.077.120	1,000,000	2.951
12434G-AA-3	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO		12/07/2023	CITIGROUP GLOBAL MKT INC		997.500	1,000,000	
14913R-2Z-9	CATERPILLAR FINANCIAL SERVICES SENIOR CO		03/28/2023	B7R2 PB			2,200,000	10,261
20826F-BH-8	CONOCOPHILLIPS CO SENIOR CORP_BND 5.7		12/01/2023	TSICD			1,000,000	
26442C-AE-4	DUKE ENERGY CAROLINAS LLC SECURED CORP B		03/28/2023	B7R1 PB		10.006.860	10.000,000	
	EGG RESOURCES INC SENIOR CORP BND 4.9		12/13/2023	MORGAN STANLEY & CO. INC		966.660	1.000,000	
29364W-BA-5	ENTERGY LOUISIANA LLC SECURED CORP_BND 4.9		12/ 13/ 2023	BZSD PB		4.640.825	5.000,000	
30303M-8J-4			11/28/2023	B/SU_PB				
	META PLATFORMS INC SENIOR CORP_BND 4.						, ,	
36268D-AA-0	GM FINANCIAL REVOLVING RECEIVA SENIOR AB		11/06/2023	MERRILL LYNCH PIERCE FNNR & SM		819,856	820,000	0
391382-AB-4	GREAT-WEST LIFECO FINANCE DELA SENIOR CO		12/01/2023	GOLDMAN SACHS & CO.			1,000,000	231
42250P-AE-3	HEALTHPEAK PROPERTIES INC SENIOR CORP_BN		01/09/2023	WELLS FARGO SECURITIES		364,573	365,000	0
458140-CE-8	INTEL CORPORATION SENIOR CORP_BND 4.8		02/28/2023	B7R2_PB		4,465,712	4,500,000	
459200-KV-2	INTERNATIONAL BUSINESS MACHINE SENIOR CO		11/28/2023	MORGAN STANLEY & CO. INC		896,670	1,000,000	
482480-AH-3	KLA CORP SENIOR CORP_BND 5.000% 03/15		12/05/2023	JANE STREET CAPITAL			1,000,000	11,389
	KSL TRUST KSLCMT_23-HT LCF SENIOR_CMBS		12/04/2023	WELLS FARGO SECURITIES		538,650	540,000	0
	KAISER FOUNDATION HOSPITALS SENIOR CORP_		03/28/2023	B7R2_PB			3,000,000	
	KENVUE INC SENIOR CORP_BND 4.900% 03/		10/19/2023	TAX FREE EXCHANGE		3,057,983	3,270,000	12,017
494368-BV-4	KIMBERLY-CLARK CORPORATION SENIOR CORP_B		12/05/2023	BARCLAYS CAPITAL			1,000,000	11,289
67777J-AL-2	OHIOHEALTH CORP SECURED CORP_BND 2.29		03/28/2023	B7SD_PB				
68233J-CK-8	ONCOR ELECTRIC DELIVERY COMPAN SECURED C		01/20/2023	TAX FREE EXCHANGE		1,714,012	1,685,000	28,111

SCHEDULE D - PART 3

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

		Owing All Loi	ng-Term Bonds and Stocks ACQUIRED During Current Year	6	7	0	0
1 2	3	4	5	6	1	8	9 Paid for Accrued
CUSIP		Date		Number of Shares			Interest and
Identification Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
				OI Stock			
68233J-CP-7 ONCOR ELECTRIC DELIVERY COMPAN SECURED C		12/05/2023	JEFFRIES & CO. INC.			1,000,000 .	11,275
68235P-AG-3 ONE GAS INC SENIOR CORP_BND 4.500% 11		12/13/2023	MESIROW FINANCIAL INC		862,120	1,000,000 .	5,500
68269J-AE-1 ONEMAIN FINANCIAL ISSUANCE TRU SENIOR AB		11/07/2023	WELLS FARGO SECURITIES			750,000 .	2,865
709599-BS-2 PENSKE TRUCK LEASING CO LP SENIOR CORP_B		01/05/2023	WELLS FARGO SECURITIES			792,000	0
71710T-AE-8 PG&E RECOVERY FUNDING LLC SENIOR ABS_ABS		02/09/2023	CITIGROUP GLOBAL MKT INC				19,717
743315-BA-0 PROGRESSIVE CORPORATION THE SENIOR CORP		11/28/2023	MORGAN STANLEY & CO. INC		743,410	1,000,000	7,708
747525-AV-5 QUALCOMM INCORPORATED SENIOR CORP_BND		12/05/2023	JANE STREET CAPITAL			1,500,000	3,046
771196-BY-7 ROCHE HOLDINGS INC SENIOR CORP_BND 144A		12/07/2023	AMHERST PIERPONT SECUI			1,000,000	12,890
78409V-AQ-7 S&P GLOBAL INC SENIOR CORP_BND 3.250%		11/28/2023	MERRILL LYNCH PIERCE FNNR & SM			1,000,000	16, 160
78409V-BF-0 S&P GLOBAL INC SENIOR CORP_BND 4.750%		03/01/2023					24, 146
87332P-AA-8 TYSN_23-CRNR LCF SENIOR_CMBS _23-CRNR		11/29/2023	DEUTSCHE BANK AG			650,000	1,350
875127-BE-1 TAMPA ELECTRIC COMPANY SENIOR CORP_BND		12/21/2023	BARCLAYS CAPITAL		858,862 .	1,013,000	1,331
875127-BJ-0 TAMPA ELECTRIC COMPANY SENIOR CORP_BND		12/07/2023	JEFFRIES & CO. INC.		701,630 .	1,000,000	8,242
89417E-AM-1 TRAVELERS COMPANIES INC SENIOR CORP_BND		11/28/2023	DATWA			1,000,000	0
906548-CL-4 UNION ELECTRIC CO SECURED CORP_BND 3.		12/13/2023	MESIROW FINANCIAL INC		765,850 .	1,000,000	6,083
93884P-DW-7 WASHINGTON GAS LIGHT COMPANY SENIOR CORP		12/21/2023	JEFFRIES & CO. INC.			1,500,000	15,975
93884P-DY-3 WASHINGTON GAS LIGHT COMPANY SENIOR CORP		12/21/2023	JEFFRIES & CO. INC.		757,620 .	1,000,000	10,240
976826-BQ-9 WISCONSIN POWER AND LIGHT COMP SENIOR CO		03/28/2023					6,355
13648T-AF-4 CANADIAN PACIFIC RAILWAY COMPA SENIOR CO		04/19/2023	TAXABLE EXCHANGE		2,705,202	3,000,000	0
008685-AB-5 AHOLD FINANCE USA LLC SENIOR CORP_BND		03/28/2023	B7R2_PB				228,822
05581K-AG-6		11/28/2023	BNP PARIBAS CALYON SECURITIES INC				0
22534P-AC-7 CREDIT AGRICOLE SA LONDON BRA SPP CORP		01/05/2023	CALYON SECURITIES INC				
					00,101,002	91,952,000	930,751
2509999997. Total - Bonds - Part 3					151,089,111	159,895,485	1,242,246
2509999998. Total - Bonds - Part 5					10,069,025	10,215,664	47,090
2509999999. Total - Bonds					161, 158, 136	170, 111, 149	1,289,336
000000-00-0 POLICYGENIUS INC PFD_EQUITY		04/26/2023	DIRECT	276.000	276,084 .	0.00	0
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual	Preferred				276,084	XXX	0
450999997. Total - Preferred Stocks - Part 3					276,084	XXX	0
4509999998, Total - Preferred Stocks - Part 5					0	XXX	0
4509999999. Total - Preferred Stocks					276.084	XXX	0
5989999997. Total - Common Stocks - Part 3					0	XXX	n
5989999998. Total - Common Stocks - Part 5					0	XXX	0
5989999999. Total - Common Stocks					0	XXX	0
5999999999. Total - Preferred and Common Stocks					276.084	XXX	0
6009999999 - Totals					161,434,220	XXX	1,289,336

SCHEDULE D - PART 4

					Showing All L	ong-Term E	Sonds and Sto	cks SOLD, F	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current `	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15				_		
														Total						ļ
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on		(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
3132AC-S7-6	FEDERAL HOME LOAN MORTGAGE COR POOL# ZTO		12/01/2023	PAYDOWN		63,257	63,257		69,516	0	(6,259)	0	(6,259)	0	63,257	0	0	0	1,364	07/01/2048 .
3132DN-2W-2	. FEDERAL HOME LOAN MORTGAGE COR POOL# SD1		11/01/2023	PAYDOWN		174,764	174,764	176,785	176,759	0	(1,995)	0	(1,995)	0	174,764	0	0	0	3,721	
3132DN-S7-9	. FEDERAL HOME LOAN MORTGAGE COR POOL# SD1		12/01/2023	PAYDOWN		944,006	944,006	916,905	910,220	0	33,786	0	33,786	0	944,006	0	0	0	20,899	
3132DN-XL-2	. FEDERAL HOME LOAN MORTGAGE COR POOL# SD1		11/01/2023	. PAYDOWN		1,303,266	1,303,266	1,302,248	1,302,248	0	1,018	0	1,018	0	1,303,266	0	0	0		09/01/2052 .
3132DV-7C-3	. FEDERAL HOME LOAN MORTGAGE COR POOL# SD8		12/01/2023	PAYDOWN		109,716	109,716	115,339	115,070	0	(5,354)	0 0	(5,354)	0	109,716	0	0	0	1,491	09/01/2050 .
3133A6-TL-5	FEDERAL HOME LOAN MORTGAGE COR POOL# QBO		12/01/2023	PAYDOWN		104,098	104,098	113,288	112,937	0	(8,839)	0	(8,839)	0	104,098	0	0	0	2,376	06/01/2050 .
3133A7-PJ-2	. FEDERAL HOME LOAN MORTGAGE COR POOL# QB1		12/01/2023	PAYDOWN		149,907	149,907	163, 141	162,652	0	(12,745)	0	(12,745)	0	149,907	0	0	0	1,420	07/01/2050 .
3133B0-RW-5	FEDERAL HOME LOAN MORTGAGE COR POOL# QD3		12/01/2023	. PAYDOWN		214,726	214,726	224,841	224,640	0	(9,915)	0	(9,915)	0	214,726	0	0	0	3,512	12/01/2051 .
31359T-Z4-3	. FANNIE MAE FNMA_98-39 SENIOR AGENCY_CMO		12/01/2023	. PAYDOWN		38,086		43,225	40,797	0	(2,711)	0	(2,711)	0	38,086	0	0	0	1,446	06/20/2028 .
3136AP-VL-3	FNMA_15-59B SENIOR AGENCY_CMO _15-59B		12/01/2023	PAYDOWN		339,490		295,041	312, 129	0	27,361	0	27,361	0	339,490	0	0	0	5,647	
3137B5-4G-5	FHLMC_42-59 SENIOR AGENCY_CMO _42-59		12/01/2023	. PAYDOWN	.	193,781	193,781	188,422	190,869	0	2,912	0	2,912	0	193,781	0	0	0	3,911	
3137FE-SA-9	FREDDIE MAC FHLMC_47 SENIOR AGENCY_CMO		12/01/2023	. PAYDOWN		1,626,499	1,626,499	1,665,128	1,653,064	0	(26,565)	0	(26,565)	0	1,626,499	0	0	0	34, 101	
31392W-7B-0	FHLMC STRUCTURED PASS THROUGH SENIOR AGE		09/01/2023	PAYDOWN		32,601	32,601	37,561	37,665	0	(5,064)	00	(5,064)	0	32,601	0	0	0	671	09/25/2043 .
3140J5-4Q-9	. FEDERAL NATIONAL MORTGAGE ASSO POOL# BM1		12/01/2023	. PAYDOWN		19,885	19,885	21,638	21,574	0	(1,689)	00	(1,689)	0	19,885	0	0	0	313	09/01/2047 .
3140J9-FU-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM4		12/01/2023	. PAYDOWN		4,797	4,797	5, 190	5, 177	0	(380)	00	(380)	0	4,797	0	0	0	95	11/01/2048 .
3140MP-5Q-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# BV9		11/01/2023	. PAYDOWN		1,061,087	1,061,087	1,017,317	1,017,496	0	43,591	0	43,591	0	1,061,087	0	0	0	18,006	
3140X7-RU-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM4		12/01/2023	. PAYDOWN		47,470	47,470	51,787	51,624	0	(4, 153)	00	(4, 153)	0	47,470	0	0	0	1, 101	10/01/2049 .
3140X7-YR-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM4		12/01/2023	. PAYDOWN		214,623	214,623	231,323	230,640	0	(16,018)	00	(16,018)	0	214,623	0	0	0	3,210	
3140X8-JJ-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM4		12/01/2023	. PAYDOWN		208,745	208,745	217,714	217,344	0	(8,599)	00	(8,599)	0	208,745	0	0	0	2,211	
31418D-SH-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		12/01/2023	. PAYDOWN		159,831	159,831	165,013	164,757	0	(4,926)	00	(4,926)	0	159,831	0	0	0	1,767	
31418D-SJ-2	. FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		12/01/2023	. PAYDOWN		103, 123	103, 123	108, 199	107,965	0	(4,841)	00	(4,841)	0	103, 123	0	0	0	1,400	
35563P-JG-5	. SEASONED CREDIT RISK TRANSFER SENIOR AGE		08/01/2023	. PAYDOWN		6,807	0	0	0	0	6,807	0	6,807	0	6,807	0	0	0	286	
626207-YS-7	MUNICIPAL ELEC AUTH GA SENIOR MUNITAX_BN		04/01/2023	. CALL 100.0000		57,000	57,000	67,680	66,844	0	(64)	0	(64)	0	66,780	0	(9,780)	(9,780)	2,011	
09099999	99. Subtotal - Bonds - U.S. Special R	evenu	ues	DEDENDELON		7, 177, 565	7,170,759	7, 197, 575	7,191,987	0	(4,642)	0	(4,642)	0	7,187,345	0	(9,780)	(9,780)	147,637	XXX
00115*-AA-0	AES ILUMINA LLC SECURED CORP_BND 6.00		12/29/2023	REDEMPTION . 100.0000		263,265	263,265	239,208	247 , 159	0	16,106	0	16,106	0	263,265	0	0	0	9 763	03/26/2032 .
00164V-AD-5	AMC NETWORKS INC SENIOR CORP BND 5.00		01/26/2023	DIRECT		765, 155			796,000	n	n	n	n	n		n	(30.845)	(30,845)		604/01/2024 .
100.0.17.000	J.00 III		, 20, 2020	REDEMPTION			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				[[(00,040)	(00,040)		
04248N-AA-1	ARMY HAWAII FAMILY HOUSING TRU SENIOR MU		12/15/2023	. 100.0000		71,899	71,899	82,849	81,001	0	(9, 102)	0	(9, 102)	0	71,899	0	0	0	2,993	
04544Q-AD-9	. ASSET BACKED SECURITIES CORP H SENIOR AB		11/27/2023	. PAYDOWN	.	5,999	5,999	4,387	4,385	0	1,614	0	1,614	0	5,999	0	0	0	81	
04544T-AA-9	ASSET BACKED SECURITIES CORP H SENIOR AB		12/26/2023	. PAYDOWN	.	109,815	109,815	76,842	78,328	0	31,487	0	31,487	0	109,815	0	0	0	2,009	
07386R-AC-3	BEAR STEARNS ASSET BACKED SECU SENIOR AB		12/26/2023	. PAYDOWN		68,266	68,266	57,600	64,831	0		0		0	68,266	0	0	0	1,070	
073871-AC-9	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH		12/26/2023	. PAYDOWN		34,728	33,260	29,466	31,620	0	3, 108	0	3, 108	0	34,728	0	0	0	635	
07389R-AC-0	BEAR STEARNS ASSET BACKED SECU SENIOR AB		12/26/2023	. PAYDOWN		312,817	312,817	252,523		0	11,396	0	11,396	0	312,817	0	0	0	8, 112	
07401J-AA-6	BEAR STEARNS MORTGAGE FUNDING SUPSEN WHO		12/26/2023	. PAYDOWN		28 , 136		23,564	24,390	0	3,746	0	3,746	0	28,136	0	0	0	651	12/25/2036 .
07401M-AG-6	BEAR STEARNS MORTGAGE FUNDING SUPSEN WHO		12/26/2023	. PAYDOWN		121,405	121,405	100,028	115,512	0	5,893	0	5,893	0	121,405	0	0	0	2,418	
10568K-AA-6	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH		12/01/2023	. PAYDOWN			37,653	37,652	37,653	0	0	0	0	0	37,653	0	0	0	754	
10569F-AA-6	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH		12/01/2023	. PAYDOWN	·	31,935	31,935	31,911	31,935	J0	J0	0	J 0	0	31,935	J0	0	J0	661	09/25/2061 .
125190-AA-5	CED ALAMO 7 LLC SECURED CORP_BND 4.21		12/31/2023	. 100.0000		27,012	27,012	27,012	27,012	n	n	n	n	n	27,012	n	0	n	827	06/30/2041 .
12566U-AD-6	CITIMORTGAGE ALTERNATIVE LOAN SUPSEN WHO		12/01/2023	PAYDOWN		535,306		613, 156	643,683	n	(108,377)	n	(108,377)	n	535,306	n	n	n	25,690	
12659Y-AA-2	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO		12/01/2023	PAYDOWN		203,491	203,491			n	n	n	n		203,491	n	n	n	4,409	
12660B-AM-3	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH		12/01/2023	PAYDOWN		55,349	55,349		55,349	n	n	n	n	n	55,349	n	n	n	934	
12663D-AC-8	CSMC TRUST CSMC_22-NQM5 SENIOR WHOLE_CMO	l	12/01/2023	PAYDOWN		119,879		119,276	119,276	n	603	n	603		119,879	n	n	n	3,226	
12665W-AC-4	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH		12/01/2023	PAYDOWN		92,111			92,111	n	n	n	n	n	92, 111	n	n	n	2,349	
126673-J3-7	ENCORE CREDIT RECEIVABLES TRUS SUB ABS_A		12/26/2023	PAYDOWN		242,486		213,079	240,149		2,337		2,337		242,486	n			5,244	
12668A-X6-7	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	l	12/01/2023	PAYDOWN		220.386		234.397		0	23.982	0	23,982		220,386	0	0		7,324	
126694-M6-2	COUNTRYWIDE HOME LOANS CWHL 06 SUPSEN WH		12/26/2023	PAYDOWN		5.032	5.032	4.034	4,287		745		745		5.032					04/25/2046 .
					1						,			,v		ıv	1	,		

SCHEDULE D - PART 4

					Showing All I	Long-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ring Current	Year						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ook/Adjusted	Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
				REDEMPTION																
12672#-AA-6 .	CVS PASSTHROUGH TRUST CORP_BND 4.704%		12/10/2023	. 100.0000		86,692	86,692	86,692	86,692	0	0	0	0	0	86,692	0	0	0	2,225	09/10/2034 .
126740-AA-6	CVC DARCTUDOLICIA TOLICT CECLIDED CODD DND		12/10/2023	REDEMPTION . 100.0000		21,003	21,003	21,003	21,003						21,003	0	0	0	400	08/10/2035 .
120740-AA-0	CVS PASSTHROUGH TRUST SECURED CORP_BND		12/ 10/ 2023	REDEMPTION		21,003	21,003	21,003	21,003			0	0		21,003	0		0	400	00/10/2033 .
12693#-AA-1	UNIVERSITY OF WISCONSIN SECURED CORP BND		10/18/2023	. 100.0000		43.645	43.645	44.081	44.004	0	(359)	0 0	(359)	0	43.645	0	0	0	1.274	04/18/2046 .
				REDEMPTION				,	· ·				, , , , ,						*	' '
13466*-AA-8 .	CAMPUSPARC LP SECURED CORP_BND 5.138%		12/31/2023	. 100.0000		33,333	33,333	33,333	33,333	0	0	0	0	0	33,333	0	0	0	1,070	12/31/2043 .
16165A-AD-6 .	CHASEFLEX TRUST CFLX_07-3 SUPSEN WHOLE_C		12/26/2023	. PAYDOWN		48 , 185	48 , 185	37,783	37,960	0	10,225	0	10,225	0	48, 185	0	0	0	1,044	
16412X-AD-7	CHENIERE CORPUS CHRISTI HOLDIN SECURED C		01/05/2023	. CALL 101.6850		177,949	175,000	175,000	175,000	0	0	0	0	0	175,000	0	0	0	3, 119	
17311L-AB-7 .	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO		12/01/2023	. PAYDOWN		1,133	1, 193	1,020	1, 158	0	(26	0	(26)	0	1, 133	0	0	0	23	
17313B-AA-9	CITIGROUP MORTGAGE LOAN TRUST SENIOR ABS		12/26/2023	. PAYDOWN		39, 106	39, 106	34,633	36,753	0	2,352	0	2,352	0	39, 106	0	0	0	893	05/25/2037 .
405540 5	OLEON OF OLD TITATION IN THE OFFICE ASSET		00 (04 (000	REDEMPTION		20.555	20 5	22 2	00 0==	_	_	_	1 .	_	20 0	_	_			00/04/0005
185512-AA-8	CLECO SECURITIZATION I LLC SENIOR CORP_B		09/01/2023	. 100.0000		90,682	90,682			0	9	0	9	0	90,682	0	0	0	3,730	
19685E-AA-9	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO		12/01/2023	. PAYDOWN		258,535		258,534	258,535	0	0	0	0	0	258,535	0	0	0	4, 132	02/25/2067 .
223611-A#-1	COWBOYS STADIUM LP SECURED CORP BND 3		09/30/2023	. 100.0000		513,242	513.242	513,242	513,242	0	۱ ،	0	0	0	513,242	0	0	0	15 254	03/31/2034 .
ZZZOOTT NII T	CONDUCTOR OF SECURED COSTS _DIRECTOR COSTS			REDEMPTION																00/01/2001
223611-A@-3	COWBOYS STADIUM LP SECURED CORP_BND 3		09/30/2023	. 100.0000		245,601	245,601	245,601	245,601	0	0	0	0	0	245,601	0	0	0	6,392	03/31/2034 .
233046-AK-7	DB MASTER FINANCE LLC DNKN_19 SENIOR ABS		11/20/2023	. PAYDOWN		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	377	05/20/2049 .
233046-AL-5	DB MASTER FINANCE LLC DNKN_19 SENIOR ABS		11/20/2023	. PAYDOWN		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	544	05/20/2049 .
23332U-DB-7	. DSLA MORTGAGE LOAN TRUST DSLA SENIOR WHO		12/19/2023	. PAYDOWN		21,527	21,527	16,960	16,960	0	4,567	0	4,567	0	21,527	0	0	0	462	03/19/2045 .
23332U-EL-4	. DSLA MORTGAGE LOAN TRUST DSLA SENIOR WHO		12/19/2023	. PAYDOWN		17,946	17,947	14,321	14,336	0	3,625	15	3,610	0	17,946	0	0	0	326	08/19/2045 .
				REDEMPTION		.=						_						_		
23334B-AA-2	. DTE ENERGY CENTER LLC SECURED CORP_BND 1		10/31/2023	. 100.0000		179, 124	179, 124	195,957	182,731	0	(3,607	0	(3,607)	0	179, 124	0	0	0	10 , 123	
24380X-AA-5	DEEPHAVEN RESIDENTIAL MORTGAGE SENIOR WH		12/01/2023	. PAYDOWN		49,434	49,434	49,369	49,369	0	65	0	65	0	49,434	0	0	0	1, 181	03/25/2067 .
24617#-AA-9	DELAWARE NORTH COMPANIES INC B SECURED C		11/14/2023	. 100.0000		90,750	90,750	90,750	90,750	0	١ ،	0	0	0	90,750	0	0	0	2,608	3 11/14/2034 .
24618#-AS-9	DELAWARE NORTH COMPANIES INC SENIOR CORP		07/31/2023	MATURITY		2,000,000	2.000.000	2.022.504	2.004.535	0	(4.535)	0	(4.535)	0	2.000.000		0	0	78.600	
28165A-AA-7	EDVESTINU PRIVATE EDUCATION LO SENIOR AB		12/25/2023	PAYDOWN		17,984	17,984	17,539		0	428	,	428	0	17,984		0	0	501	
28628C-AA-4	ELFI GRADUATE LOAN PROGRAM ELF SENIOR AB		12/25/2023	PAYDOWN		143,212		143,207		0		0	5	0	143,212		0	0		308/26/2047 .
200200-AA-4	ELI VIINDONIE EONN I HOURANI ELI OLIVION AD	1	12/23/2023	REDEMPTION		140,212	140,212	140,207	140,207				1		140,212				,210	00/20/204/ .
35877#-AA-0 .	FRISCO HQ OPERATIONS LLC SECURED CORP_BN		12/15/2023	. 100.0000		125,536	125,536	125,536	125,536	0	0	0	0	0	125,536	0	0	0	3,902	12/15/2037 .
361841-AF-6 .	GLP CAPITAL LP SENIOR CORP_BND 5.375%		02/12/2023	. CALL 100.0000		500,000	500,000	495,000		0	73	0	73	0	499,542	0	458	458	7,540	11/01/2023 .
362334-BQ-6	. GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB		12/26/2023	. PAYDOWN		227	227	138	90	0	138	0	138	0	227	0	0	0	2	03/25/2036 .
36264E-AG-9	GS MORTGAGEBACKED SECURITIES T SENIOR WH		12/01/2023	. PAYDOWN		39,346	39,346	40 , 156	40 , 156	0	(810	0	(810)	0	39,346	0	0	0	869	05/25/2062 .
38150Y-AA-1 .	GOLDMAN HOME IMPROVEMENT TRUST SENIOR AB		12/25/2023	. PAYDOWN		531,595	531,595	525,783	525,844	0	5,751	0	5,751	0	531,595	0	0	0	10,622	06/25/2052 .
38237J-AA-1	GOODLEAP SUSTAINABLE HOME SOLU SENIOR AB		12/20/2023	. PAYDOWN		209,342	209,342	209,292	209,292	0	50	0	50	0	209,342	0	0	0	3,005	
38237K-AA-8	GOODLEAP SUSTAINABLE HOME SOLU SENIOR AB		12/20/2023	. PAYDOWN		23,478	23,478	23, 167	23, 189	0	289	0	289	0	23,478	0	0	0	512	04/20/2049 .
41161P-ED-1	HVML_04-3 SENIOR WHOLE_CMO _04-3 4.54		12/01/2023	. PAYDOWN		123,746	123,742	123,366	126, 122	0	(2,377	0	(2,377)	0	123,746	0	0	0	2,519	05/19/2034 .
41161P-LC-5	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH		12/19/2023	. PAYDOWN		10,547	10,543	7,651	6, 197	0	4,350	0	4,350	0	10,547	0	0	0	239	03/19/2035 .
41161P-MF-7 .	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH		12/19/2023	. PAYDOWN		14,782	14,676	9,733	8,622	0	6,160	0	6,160	0	14,782	0	0	0	353	06/19/2035 .
444097-A*-0	HUDSON PACIFIC PROPERTIES INC SENIOR COR		01/02/2023	. MATURITY		4, 100,000	4,100,000	4,287,224	4,100,069	0	(69	0	(69)	0	4, 100, 000	0	0	0	8,403	01/02/2023 .
465976-AA-6	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH		12/01/2023	. PAYDOWN		21,830	21,830	21,434	21,434	0	397	0	397	0	21,830	0	0	0	432	07/25/2052 .
46629B-AC-3	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		12/01/2023	. PAYDOWN		5, 180	5, 180	3,616	2,879	0	2,301	0	2,301	0	5, 180	0	0	0	92	08/25/2036 .
46629Q-AC-0	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		12/01/2023	. PAYDOWN		10,485	10,485	8,419	5,337	0	5,148	0	5, 148	0	10,485	0	0	0	187	10/25/2036 .
46630M-AF-9	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		12/01/2023	. PAYDOWN		713	713	509	307	0	406	0	406	0	713	0	0	0	8	01/25/2037 .
46639N-AU-5	. JPMBB COMMERCIAL MORTGAGE SECU AM SENIOR		06/01/2023	. PAYDOWN		2,000,000	2,000,000	2,059,998	1,999,204	0	797	0	797	0	2,000,000	0	0	0	34,611	07/15/2045 .
46639N-AV-3	JPMBB COMMERCIAL MORTGAGE SECU SUB SUB_C		07/01/2023	. PAYDOWN		3,500,000	3,500,000	3,491,324	3,494,835	0	5, 165	0	5, 165	0	3,500,000	0	0	0	73,044	07/15/2045 .
				REDEMPTION															_	
481210-AD-3	JRD HOLDINGS LLC SENIOR CORP_BND 4.13		03/27/2023	. 100.0000		143,000		148,901		J0	(1,049)		(1,049)	0	143,000	0	0	0		303/27/2024 .
485170-BB-9	KANSAS CITY SOUTHERN SENIOR CORP BND	1	04/19/2023	. TAXABLE EXCHANGE	1	2.708.202	3.000.000	3.161.820	3.150.608	. 0	(1.013	11 0	(1.013)	. 0	3 . 149 . 595	. 0	(441.393)	(441.393)	65.800)05/01/2048 .

SCHEDULE D - PART 4

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

					Showing All L	ong-renn b	onds and Sto	icks Suld, i	KEDEEMED	or Otherwis	se DISPUS	ED OF Dui	ing Current	rear						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ok/Adjusted	Carrying Value	е	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
525221-HD-2	LEHMAN XS TRUST LXS_06-2N SENIOR WHOLE_C		12/01/2023 .	. PAYDOWN		12,569	12,563	9, 195	10,145	0	2,424	0	2,424	0	12,569	0	0	0	183	
525226-AN-6	LEHMAN XS TRUST LXS_06-12N SUPSEN WHOLE		12/26/2023 .	. PAYDOWN		19,981	19,938	16,001	18,027	0	1,954	0	1,954	0	19,981	0	0	0	330	
525227-AE-4	LEHMAN XS TRUST LXS_06-GP2 SUPSEN WHOLE		12/26/2023 .	. PAYDOWN		10,786	10,786	8,406	10,356	0	430	0	430	0	10,786	0	0	0	208	
52522D-AQ-4	LEHMAN XS TRUST LXS_06-16N SENIOR WHOLE		12/26/2023 .	. PAYDOWN		24,907	24,907	19,832	22,276	0	2,631	0	2,631	0	24,907	0	0	0	579	11/25/2046 .
52524V-AQ-2	LEHMAN XS TRUST LXS_07-15N SUPSEN WHOLE		07/20/2023	. FNNR & SM		356 . 162		319.628		0	755	0	755	0	361.097	0	(4.935)	(4.935)		08/25/2047 .
52524V-AQ-2	LEHMAN XS TRUST LXS 07-15N SUPSEN WHOLE		06/26/2023	PAVDOWN			13.645	9.735		0		0	2.984	0	13.959	0	(4,300)	(4,300)		
536210-AD-8	LION INDUSTRIAL PROPERTIES LP SENIOR COR		03/31/2023	MATURITY		1,600,000		1,600,000	1,600,000	n	n	n	2,304	n	1.600.000	n	n	n		
53948Q-AA-4	LOANPAL SOLAR LOAN LTD LPSLT_2 ABS_ABS		12/20/2023	PAYDOWN		124.982		124.786		n	167		167		124.982	n		n	1.471	03/20/2048 .
54251P-AA-5	LONG BEACH MORTGAGE LOAN TRUST SENIOR AB		12/26/2023	. PAYDOWN		28,803		21,629		0	6,316	0		0	28,803	0	0	0	716	
55283F-AA-6	MFRA TRUST MFRA_21-NQM1 WHOLE_CMO _21-NQ	l	12/01/2023	. PAYDOWN				66,565		0	0	0	0	0	66,566	0	0	0	440	
552953-CC-3	MGM RESORTS INTERNATIONAL SENIOR CORP_BN		03/15/2023	. MATURITY		5,000,000	5,000,000	5,225,000	5,008,122	0	(8, 122)	0	(8, 122)	0	5,000,000	0	0	0	150,000	
56848M-AA-7	MARINER FINANCE ISSUANCE TRUST SENIOR AB		12/20/2023	. PAYDOWN		450,083	450,083	456, 131	451,930	0	(1,847)	0	(1,847)	0	450,083	0	0	0	8,549	
				REDEMPT I ON			·									1			, ,	
59073@-AA-4	MESQUITE POWER LLC SECURED CORP_BND 4		12/31/2023	. 100.0000		56,553	56,553	56,553	56,553	0	0	0	0	0	56,553	0	0	0	1,640	
61765N-AD-8	MORGAN STANLEY REREMIC TRUST M MEZZANIN		12/25/2023 .	. PAYDOWN		67,834	60,690	34,436	40,234	0	27,600	0	27,600	0	67,834	0	0	0	2,239	
61945L-AA-1	MOSAIC SOLAR LOANS LLC MSAIC_1 SENIOR AB		12/20/2023 .	. PAYDOWN		53,232	53,232	56,496	56,244	0	(3,012)	0	(3,012)	0	53,232	0	0	0	841	
61946F-AA-3	MOSAIC SOLAR LOANS LLC MSAIC_1 SENIOR AB		12/20/2023 .	. PAYDOWN		79,558	79,558	85,600		0	(5,259)	00	(5,259)	0	79,558	0	0	0	1,682	
61946Q-AA-9	MOSAIC SOLAR LOAN TRUST MSAIC SENIOR ABS		12/20/2023 .	. PAYDOWN		155,828	155,828	150,067	150,782	0	5,046	0	5,046	0	155,828	0	0	0	2, 118	01/20/2053 .
62927#-AE-6	NFL VENTURES LP SENIOR CORP_BND 3.400		10/15/2023	. 100.0000		26 . 834	26.834	26.834	26.834	0	0	0	0	0	26.834	0	0	0	686	04/15/2030 .
020277 712 0 11	12.110.120 2. 02.110.1 00.11 <u>_</u> 0.100 1.11		, 10, 2020	REDEMPTION		20,00			20,001											, 10, 2000 .
62927#-AF-3	NFL VENTURES LP SENIOR CORP_BND 3.480		10/15/2023 .	. 100.0000		12,961	12,961	12,961	12,961	0	0	0	0	0	12,961	0	0	0	339	04/15/2031 .
00007# 40 4	NEL VENTURES LA CENTAR CORR DND 2 570		10/15/2023	REDEMPTION 100.0000			18.746			0		0	0					١	503	04/15/2032 .
62927#-AG-1 63860H-AD-1	NFL VENTURES LP SENIOR CORP_BND 3.570		12/26/2023	. 100.0000		176.747					5.337		5.337		176.747				4.780	
64352V-MW-8	NATIONSTAR HOME EQUITY LOAN TR SENIOR AB NEW CENTURY HOME EQUITY LOAN T MEZZANIN		12/26/2023 .	DAVDOWN							757		757							
64831M-AA-0	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO		12/20/2023 .	PAYDOWN											123.976				2.247	
65535V-DB-1	NOMURA ASSET ACCEPTANCE CORPOR SENIOR WH		12/01/2023	PAYDOWN		33.088					3.470		3.470		33.088	0	0	0	1,033	
66988V-AA-6	NOVASTAR HOME EQUITY LOAN NHEL SENIOR AB		12/26/2023	PAYDOWN		19.481	19.481		15,451	0	4.030	0	4.030	0	19.481	0	0	0		
67117Y-AA-2	OBX TRUST OBX_22-NQM8 SENIOR WHOLE_CMO	l	12/01/2023	PAYDOWN		67.046	67,046			0	479	0	479	0	67.046	0		0		
68233J-CJ-1	ONCOR ELECTRIC DELIVERY COMPAN SECURED C		01/20/2023	. TAX FREE EXCHANGE		1.714.012	1.685.000	1.683.366	1,683,416	0	9	0	9	0	1.683.425		30.588	30.588		09/15/2032 .
694669-AA-0	PACIFIC NORTHWEST COMMUNITIES MUNITAX_BN	ļi	06/15/2023	. CALL 100.0000		80,000				0	0	0	0	0	80,000	0	0	0	2,365	
74273@-AB-9	PRIT CORE REALTY HOLDINGS LLC CORP_BND		02/14/2023	. MATURITY		2,000,000	2,000,000	2,054,503	2,001,141	0	(1,141)	0	(1, 141)	0	2,000,000	0	0	0		
74332X-AA-9	PROGRESS RESIDENTIAL MASTER TR SENIOR SE		12/01/2023	. PAYDOWN		9,380	9,380	9,377	9,377	0	3	0	3	0	9,380	0	0	0	204	
				MORGAN STANLEY & CO.												1				
747262-AZ-6	QVC INC SECURED CORP_BND 4.375% 09/01		12/06/2023 .	. INC	-	1,377,500	2,100,000	2,100,000	2,100,000	0	0	0	0	0	2,100,000	J0	(722,500)	(722,500)		
750236-AW-1	RADIAN GROUP INC SENIOR CORP_BND 4.87		08/21/2023 .	. GOLDMAN SACHS & CO	-	752,744	800,000	800,000	800,000	0	0	0	0	0	800,000	J0	(47,256)	(47,256)	36,617	
751150-AA-1	RESIDENTIAL ACCREDIT LOANS IN SUPSEN WHO		12/01/2023 .	. PAYDOWN		23,745	32,961	24,906	26,160	0	(2,415)	· 0	(2,415)	0	23,745	J0	J	0	693	, =0, =1
751150-AD-5	RESIDENTIAL ACCREDIT LOANS IN SUPSEN WHO		12/01/2023 .	. PAYDOWN	-	314	403	305	362	0	(48)	· 0	(48)	0	314	J0	J	0	88	09/25/2046 .
75115H-AB-2	RESIDENTIAL ACCREDIT LOANS INC SENIOR WH		12/26/2023 .	. PAYDOWN	-	9,533	8,514	6,269	7,359	0	2,175	0		0		J0	0	0	302	
75907Q-AA-6 76116R-AA-9	REGIONAL MANAGEMENT ISSUANCE T SENIOR AB RESMAE MORTGAGE LOAN TRUST RSM SENIOR AB		12/15/2023 12/26/2023	PAYDOWN	-	200,396	200,396	200,386	200,388	0		0		0	200,396	J0	0	0	4,305	
70110H-AA-9	NESHIAE HIUNIGAGE LUAN INUSI NSM SENIUK AB		12/20/2023 .	REDEMPTION			01, 100		23,890	0	35,210	0	35,210			J			689	02/23/2036 .
76289#-AG-3	RICH PRODUCTS CORP SENIOR CORP_BND 3		11/27/2023	. 100.0000		1,095,000	1,095,000	1,095,000	1,095,000	0	0	0	0	0	1,095,000	0	0	0	40,515	11/26/2036 .
78396Y-AA-1	SESAC INC SENIOR ABS_ABS _19-1 144A 5		10/25/2023	. PAYDOWN		12,950	12,950	12,950	12,950	0	0	0	0	0	12,950	0	0	0	422	
78409V-AY-0	S&P GLOBAL INC SENIOR CORP_BND 144A 4		03/01/2023	. TAX FREE EXCHANGE		4,958,095	5,000,000	5,042,400	5,040,633	0	(1,034)	0	(1,034)	0	5,039,600	0	(81,505)	(81,505)		08/01/2028 .
78433Q-AA-3	SG RESIDENTIAL MORTGAGE TRUST SENIOR WHO		12/01/2023	. PAYDOWN		47,742	47,742	47,742	47,742	0	0	0	0	0	47,742	0	0	0	906	03/27/2062 .
78443C-BP-8	SLM STUDENT LOAN TRUST SLMA_04 SENIOR AB		12/15/2023	. PAYDOWN		527,060	527,060	512,566	527,060	0	0	0	0	0	527,060	0	0	0	26,344	09/15/2033 .
78449C-AA-6	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB		12/16/2023	. PAYDOWN		424,463	424,463			0	7	0	7	0	424,463	0	0	0	9, 128	05/16/2050 .
78512*-AA-5	S&E REPLACEMENT POWER LLC SECURED CORP_B		12/29/2023 .	. VARIOUS		164,885	164,885	164,885	164,885	0	0	0	0	0	164,885	0	0	0	3.606	05/31/2029 .

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

					Showing All I	Long-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
	_						_			11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's			Book/				Interest/	
									Prior Year		Current		Change in	Exchange		Foreign			Stock	Stated
									Book/		Current	Other-	Book/	Change in	Adjusted	Foreign			Dividends	Con-
OLIOID					N					Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange		T. (.) O		
CUSIP			D	N	Number of	0			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	1	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
80689#-BB-1	SCHNEIDER NATIONAL LEASING INC SENIOR CO		09/25/2023 .	. MATURITY		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	35,500	09/25/2023 .
				REDEMPTION						_	_	_		_		_	_	_		
83416W-AB-9	SOLAR STAR FUNDING LLC SECURED CORP_BND		12/30/2023 .	. 100.0000		90,797	90,797	90,797	90,797	0	0	0	0	0	90,797	0	0	0	3, 100	06/30/2035 .
84334#-AA-5	SOUTHERN MARYLAND ELECTRIC COO SECURED C		10/16/2023	REDEMPTION 100.0000		10.583	10,583		10,583	0			0			0	0	0	210	04/16/2048 .
85022W-AP-9	SPRINGCASTLE SPV SCFT_20-AA SENIOR ABS_A		12/25/2023	. PAYDOWN		646,715		646.683	646,683		20		0		646,715					09/25/2037 .
03022II-AF-9	STRINGCASTLE STV SCFT_ZU-AA SENTON ABS_A		12/23/2023	REDEMPTION		040,713	040 , / 13	040,003	040,003						040,713				0,311	09/23/203/ .
85234#-AB-1	STADIUM FUNDING TRUST SECURED CORP BND	l	04/01/2023	. 100.0000		34.466	34 . 466	34.466	34,466	n	o		n		34.466	n			862	04/01/2039 .
85573U-AA-9	STARWOOD MORTGAGE RESIDENTIAL SENIOR WHO		12/01/2023	PAYDOWN						n	16	0	16	n	68.362	n	n	n	1. 134	
86359L-QM-4	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH		11/01/2023	PAYDOWN						n	3.926	n	3.926	n		n	n	n	343	03/25/2046 .
86362X-AP-3	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH	l	12/26/2023	PAYDOWN		832		668	700	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	122	n			832	n		n		03/25/2046 .
86363D-AA-9	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH	l	12/26/2023 .	DAVDOWN			3.381	2.671	2.820		561		561		3.381				14	02/25/2037 .
86363W-AG-4	STRUCTURED ASSET SECURITIES CO SENIOR AB		12/26/2023 .	PAYDOWN							1.415		1.415							
						,	,	, ,		0	1,410		735			0	0		••••	
86745A-AA-4	SUNNOVA HELIOS VIII ISSUER LLC SENIOR AB		12/20/2023 .	. PAYDOWN		95,200	95,200	93,726		0	/35	0		0	95,200	0	0	0		
872635-AA-5	TOORAK MORTGAGE TRUST TRK_22-I SENIOR WH		12/01/2023 .	. PAYDOWN		160,533	160,533	160, 181	160, 181	0	352	0	352	0	160,533	0	0	0	2,284	
87267H-AA-5	TPGI TRUST TPGI_21-DGWD LCF SENIOR_CMBS		12/15/2023 .	. PAYDOWN		5,050,000	5,050,000	5,031,063	5,050,000	0	0	0	0	0	5,050,000	0	0	0	249,967	06/15/2026 .
88240T-AA-9	TEXAS ELECTRIC MARKET STABILIZ SECURED C		08/01/2023	REDEMPTION 100.0000		117.314		117.312	117.314	0			0		117.314	0	0	0	4.600	08/01/2036 .
002401-88-9	TEXAS ELECTRIC MARKET STABILIZ SECORED C		00/01/2023	REDEMPTION		117,314	117,314	117,312	117,314				0		117,014				4,000	06/01/2030 .
903630-AC-4	USTA NATIONAL TENNIS CENTER IN SECURED C		07/08/2023	. 100.0000		43.417	43,417	43,417	43,417	0	0	0	0	0	43,417	0	0	0	1.074	07/08/2036 .
92258X-AA-1	VELOCITY COMMERCIAL CAPITAL LO SENIOR AB		12/01/2023	PAYDOWN		445.715				0	2 272	0		0	445.715	0	0	0	7.727	
92538F-AA-2	VERUS SECURITIZATION TRUST VER WHOLE_CMO		12/01/2023	PAYDOWN		76.171				0	0	0	0	0	76, 171	0	0	0	413	
92538W-AA-5	VERUS SECURITIZATION TRUST VER SENIOR WH		12/01/2023	. PAYDOWN		74.627		74,627			0	0	0		74.627	0		0	1. 132	
93364E-AE-4	WAMU ASSET-BACKED CERTIFICATES SENIOR AB		12/26/2023	DAVDOWN		595		399	429		166		166		595				1, 102	05/25/2007 .
93364E-AF-1	WAMU ASSET-BACKED CERTIFICATES SENIOR AB		12/26/2023	DAVDOWN		1,067	1,067	757	797		270		100		1,067				۱۵۵۱	05/25/2037 .
941848-D#-7			05/12/2023	. MATURITY		2.000.000	2.000.000	2.000.000	2,000,000		270		270		2.000.000	0				
95002D-BD-0	WATERS CORPORATION SENIOR CORP_BND 3			PAYDOWN		' '	, ,			0	(2.873)		(2.873)		, ,	0	0		5.548	
1	WELLS FARGO COMMERCIAL MORTGAG LCFCRUT S		12/01/2023 .			175,228	175,228	,	178, 101	0	(2,8/3)	0	(2,8/3)	0	175,228	0	0	0	- / -	
95003C-AW-0	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C		05/11/2023 .	. WELLS FARGO SECURITIES REDEMPTION		235, 170	350,000	349,972	349,905	0	(15)	······································	(15)	0	349,890	0	(114,721)	(114,721)	5,236	04/15/2054 .
96188#-AA-6	WETT HOLDINGS LLC SECURED CORP BND 4		12/31/2023	. 100.0000		22,222	22,222	22,222	22,222	0	0	0	0	0	22.222	0	0	0	599	12/18/2024 .
30 100# AA 0	THE THOUBING DECOMED COME DID 4		12/01/2020	REDEMPTION																12/ 10/ 2024 .
97806*-AG-7	WOLVERINE POWER SUPPLY COOP IN SECURED C		09/10/2023	. 100.0000		50.000	50.000	50.000	50.000	0	0	0	0	0	50.000	0	0	0	1.436	09/10/2045 .
		1		REDEMPTION				,	,						,,				, 100	
87277*-AA-1	TM1505 LLC SECURED CORP_BND 5.350% 04		04/05/2023 .	. 100.0000		64,017	64,017	70,036	64,268	0	(252)	0	(252)	0	64,017	0	0	0	715	04/05/2023 .
L				REDEMPTION		1					1						.[1
72908P-9A-6	PLENARY HEALTH NORTH BAY FINCO SECURED C		12/13/2023	. 100.0000		34,742	34,742	40,042	36,703	0	(2,304)	0	(2,304)	2,613	34,742	(2,271	·	(2,271)	1,010	03/13/2040 .
000000-00-0	SUMMARY ADJUSTMENT		12/31/2023	. VARIOUS		(3,464)	00	0	0	0	(9)	0	(9)	1	(3,464)	(3,462) 0	(3,462)	0	01/01/2024 .
004005 44.0	ANNO 2017 TOTAL HOLDING THE LOCALIDED C	L .	10 /01 /0000	REDEMPTION		040.050	040.050	050 000	204 450	_		_	_	04.744	040.050	(45.050	,	(4E 050)	0 470	0E /01 /0000
00183F-AA-3 25243Y-AU-3	ANNO 2017 JOINT HOLDING UK L SECURED C DIAGEO CAPITAL PLC SENIOR CORP BND 2	p	12/31/202304/29/2023	. 100.0000		343,350	343,350		324,458	0		0	4.426	34,741	343,350	(15,850	/ 0	(15,850)	8,1/9 45,938	05/31/2033 .
449786-AY-8	ING BANK NV SUB CORP BND 144A 5.800%	D	09/25/2023 .	. MATURITY		5,000,000	5,000,000	5,603,450	5,058,710		(58.710)	0	(58,710)	0	5,000,000					09/25/2023 .
110/00 /// 0	5.111 000 0011 _bit 177/1 0.000/1	J		REDEMPTION				0,000,400	0,000,710		(50,710)		(00,710)							
G2735*-AA-9	GREAT ROLLING STOCK COMPANY PL SECURED C	В	10/02/2023	. 100.0000		165,624	165,624	180, 102	161,606	0	0	0	0	18,496	165,624	(14,478) 0	(14,478)	3,264	11/30/2027 .
				REDEMPTION				,						, -		, ,		, , ,		
G4086#-AG-3	GREENCORE GROUP PLC SENIOR CORP_BND 4	D	06/14/2023 .	. 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0		06/14/2026 .
G8356*-AA-4	SPIRAX-SARCO ENGINEERING PLC SENIOR CORP	В	09/06/2023	. MATURITY		3,694,260	3,694,260	4,118,610	3,682,013	0	0	0	0	436,598	3,694,260	(424, 350) 0	(424,350)	38,737	09/06/2023 .
V05504 44 0	COLAIDI INEO ADO OFCUDED CODE DAD. C. 550	_	40 /04 /0000	REDEMPTION		4 000 400	4 000 100	0.070.707	4 040 705	_		_	_	400 001	4 000 400	(05.040	,	(05.040)	40.000	00 (00 (0000
K8553*-AA-0	SCANDLINES APS SECURED CORP_BND 2.550	g	12/31/2023	. 100.0000		1,988,169	1,988,169	2,073,787	1,940,765	0	l0	0	0	133,021	1,988,169	(85,618	/ 0	(85,618)	12,033	09/30/2028 .
L8038*-AA-4	SBM BALEIA AZUL SARL SECURED CORP BND	n	12/15/2023	. 100.0000		315,400		237 , 125	274,406	n	40,994	n	40,994	n	315,400	n	n	n	10,967	09/15/2027 .
Q8718#-AD-6	STAR ENTERTAINMENT GROUP LTD SENIOR CORP	D	10/06/2023	. CALL 100.9803		3,029,410	3.000.000	3,000,000	3.000.000	0	0,334	0	0	0	3.000.000	0	0			
	99. Subtotal - Bonds - Industrial and N	Miscel			1	72.710.711	74.182.670	75.322.730	73.915.548	n	95.477	15	95.462	625.470	74.090.461	(546.029	(1,412,109)	(1.958.138)	2.126.108	
	97. Total - Bonds - Part 4					79,888,276	,,	82.520.305	81, 107, 535	0	90.835		***,		,	(546,029	, (:,::=,::=,	(. , , ,	2,273,745	
20099999	or. rolai - Donus - Fall 4					13,000,2/0	01,000,429	02,020,000	01, 101, 333	U	90,633	10	90,020	020,470	01,211,000	(040,029	/ (1,421,009)	(1,907,918)	4,410,140	^^^

SCHEDULE D - PART 4

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

					Chowing All L															
1	2	3	4	5	6	7	8	9	10		Change In Bo	ok/Adjusted	Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	, ,	, ,	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
25099999	98. Total - Bonds - Part 5					9,999,692	10,215,664	10,069,025	0	0	161,440	0	161,440	0	10,230,466	0	(230,774)	(230,774)	242,219	XXX
	98. Total - Bonds - Part 5 99. Total - Bonds					9,999,692 89,887,968	10,215,664 91,569,093	10,069,025 92,589,330	81,107,535	0	161,440 252,275		161,440 252,260	0 625,470	10,230,466 91,508,272	(546,029)		, , , ,	242,219 2,515,964	
25099999									0 81,107,535 0	0 0	,		· · · · ·	0 625,470 0		0 (546,029) 0		, , , ,		
25099999 45099999	99. Total - Bonds						91,569,093		81,107,535 0	0 0 0	,		· · · · ·	0 625,470 0 0		0 (546,029) 0 0		, , , ,		XXX
25099999 45099999 45099999	99. Total - Bonds 97. Total - Preferred Stocks - Part 4						91,569,093 XXX		0 81,107,535 0 0	0 0 0	,		· · · · ·	0 625,470 0 0		0 (546,029) 0 0		, , , ,		XXX
25099999 45099999 45099999 45099999	99. Total - Bonds 97. Total - Preferred Stocks - Part 4 98. Total - Preferred Stocks - Part 5						91,569,093 XXX XXX		0 81,107,535 0 0 0	0 0 0 0	,		· · · · ·	0 625,470 0 0 0		0 (546,029) 0 0 0		, , , ,		XXX XXX XXX
25099999 45099999 45099999 45099999 59899999	99. Total - Bonds 97. Total - Preferred Stocks - Part 4 98. Total - Preferred Stocks - Part 5 99. Total - Preferred Stocks						91,569,093 XXX XXX XXX XXX		0 81,107,535 0 0 0	0 0 0 0 0	,		· · · · ·	0 625,470 0 0 0 0		0 (546,029) 0 0 0		, , , ,		XXX XXX XXX XXX
25099999 45099999 45099999 45099999 59899999	99. Total - Bonds 97. Total - Preferred Stocks - Part 4 98. Total - Preferred Stocks - Part 5 99. Total - Preferred Stocks 97. Total - Common Stocks - Part 4						91,569,093 XXX XXX XXX XXX XXX		0 81,107,535 0 0 0 0 0 0	0 0 0 0 0 0 0	,		· · · · ·	0 625,470 0 0 0 0 0		0 (546,029) 0 0 0 0		, , , ,		XXX XXX XXX XXX XXX
25099999 45099999 45099999 45099999 59899999 59899999	99. Total - Bonds 97. Total - Preferred Stocks - Part 4 98. Total - Preferred Stocks - Part 5 99. Total - Preferred Stocks 97. Total - Common Stocks - Part 4 98. Total - Common Stocks - Part 5	Stocks					91,569,093 XXX XXX XXX XXX XXX XXX		0 81,107,535 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	,		· · · · ·	0 625,470 0 0 0 0 0 0 0		0 (546,029) 0 0 0 0 0 0		, , , ,		XXX XXX XXX XXX XXX

SCHEDULE D - PART 5

				S	Showing A	I Long-Term Bond	ds and Stocks	ACQUIRED	During Yea	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11	С	hange in Bo	ok/Adjusted 0	Carrying Value	Э	17	18	19	20	21
											12	13	14	15	16	1				
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-			Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description		Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG																			
38374C-CC-3	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		01/01/2023 .	B7R1_PB	12/01/2023	. PAYDOWN	451,004	441,005	451,004	451,004	0	9,998	0		0	0	0	0	10,031	
38374M-MC-0	GOVERNMENT NATIONAL MORTGAGE A SENTOR AG		01/01/2023 .	B7SD PB	12/01/2023	DAVDOWN		237 .057	246,749	246,749	0	9,693	١ ,	9 693			,		5,260	1,018
	99. Subtotal - Bonds - U.S. Govern	nment		B/3U_FB	12/01/2023	. FATDOMN	697.753	678.062	697.753	697.753		19.691		19 691	0				15.291	2.878
01000000	FREDDIE MAC FHLMC 3763 SENIOR AGENCY CMO	IIIICIII			1		097,733	070,002	091,133	097,730	0	19,091	0	19,091	0	0		0	13,291	2,070
3137A3-4X-4			01/01/2023 .	B7R2 PB	12/01/2023	PAYDOWN		1,032,105	1 . 100 . 597	1.100.597	0		0		0	0	0	0	14 . 467	3.302
	FREDDIE MAC FHLMC_2640 SENIOR AGENCY_CMO			_																
31393W-BD-0			01/01/2023 .	B7SD_PB	12/01/2023	PAYDOWN		66,343	68,160	68 , 160	0	1,817	0	1,817	0	0	0	0	1,299	256
0.400.45 5.4.0	FANNIE MAE FNMA_05-53 SENIOR AGENCY_CMO		04/04/0000	0.700 00	10 (01 (0000	DAVEOUR	700 540	750 000	700 540	700 540		10 150		10 150					10.050	2 400
31394D-E4-8	FANNIE MAE FNMA 06-2 SENIOR AGENCY CMO		01/01/2023 .	B7SD_PB	12/01/2023	PAYDOWN		756,068	766,518	766,518	0	10,450	0	10,450	0	0	0	0	18,852	3, 162
31394V-E8-9	TARRETE HINE THIN OF 2 GENTON AGENCI ONC		01/01/2023 .	B7SD PB	12/01/2023	PAYDOWN		131.473	131, 103		0	(370)	0	(370)	0	0	0	0	3. 186	500
010047 L0 3	FREDDIE MAC FHLMC 2948 SENIOR AGENCY CMO		01/01/2020 .	0700_10	1. 12/01/2020	I A I DOMN						(070)		(0/0)						
31395P-PE-6			01/01/2023 .	B7SD_PB	12/01/2023	PAYDOWN		350,922	355,441	355,441	0	4,519	0	4,519	0	0	0	0	7,375	
	FREDDIE MAC FHLMC_2949 SENIOR AGENCY_CMO																			
31395R-2E-7			01/01/2023 .	B7SD_PB	12/01/2023	PAYDOWN	218,566	215,994	218,566	218,566	0	2,572	0	2,572	0	0	0	0	4,318	902
0.10000 00/ 4	FREDDIE MAC REFERENCE REMIC -T SENIOR AG		04/04/0000	0704 00	10 (01 (0000	PAYDOWN	204 252	070 074	204 252	004.050		7 001		7 881						4 470
31396C-3Y-4	FREDDIE MAC FHLMC 3054 SENIOR AGENCY CMO		01/01/2023 .	B7R1_PB	12/01/2023	PAYDOWN	284,256	276,374	284,256	284, 256	0	7,881	0	/,881	0	0	0	0	6,260	1, 173
31396C-LG-3	THEBBIE MAG THEMO_0004 GENTON AGENT ON		01/01/2023 .	B7SD PB	12/01/2023	PAYDOWN		297.052	300.448	300.448	0	3.396	0	3 396	0	0	0	0	6.338	
0.0000 20 0 1.	FREDDIE MAC FHLMC_3062 SENIOR AGENCY_CMO		, 0 ,, 2020 .	5.055	11 12, 0 1, 2020															
31396E-Z5-8			01/01/2023 .	B7SD_PB	12/01/2023	PAYDOWN		325,903	330,310	330,310	0	4,407	0	4,407	0	0	0	0	6,815	
	FREDDIE MAC FHLMC_3073 SENIOR AGENCY_CMO																			
31396F-GZ-0	EDEDDIE MAG EILMG E GEMOD AGENOV OMG. E		01/01/2023 .	B7SD_PB	12/01/2023	PAYDOWN		483,256	489,260	489,260	0	6,004	0	6,004	0	0	0	0	10,667	2,018
31396H-AL-3	FREDDIE MAC FHLMC_5 SENIOR AGENCY_CMO _5		01/01/2023 .	B7SD PB	12/01/2023	PAYDOWN	1.039.511	1.016.967	1.039.511	1.039.511	0	22 .544		22 544	,				23.328	4.288
3133011-AL-3	FANNIE MAE FNMA 09-111 SENIOR AGENCY CMO		01/01/2023 .	D/30_FD	12/01/2023	. FATDOMN	1,003,311	1,010,907	1,009,511	1,009,011		22,344		22,344					23,320	4,200
31398G-QR-3			01/01/2023 .	B7R1 PB	12/01/2023	PAYDOWN	63.741	58.991	69.005	69.005	0	10.014	0	10.014	0	0	0	0	1.412	215
090999999	99. Subtotal - Bonds - U.S. Specia	l Rev	enues	_			5, 147, 911	5,011,448	5, 153, 175	5, 153, 175	0	141.726	0	141,726	0	0	0	0	104.317	19.974
	KENVUE INC SENIOR CORP BND 144A 4.900								-,,			,		,					,	- , -
49177J-AJ-1			03/08/2023 .	GOLDMAN SACHS & CO	10/19/2023	. TAX FREE EXCHANGE	3,270,000	3,262,839	3,057,983	3,263,163	0	324	0	324	0	0	(205, 180)	(205, 180)	92, 132	0
	S&P GLOBAL INC SENIOR CORP_BND 144A 4																			
78409V-AY-0				TD SECURITIES (USA)	03/01/2023	. TAX FREE EXCHANGE	1, 100,000	1,116,676	1,090,781	1, 116, 375	0	(301)	0	(301)	0	0	(25,594)	(25,594)		24,238
	99. Subtotal - Bonds - Industrial ar	nd Mis	scellaneous	(Unaffiliated)			4,370,000	4,379,515	4,148,764	4,379,538	0	23	0	23	0	0	(230,774)			24,238
	98. Total - Bonds						10,215,664	10,069,025	9,999,692	10,230,466	0	161,440	0	,	0		(===,,			47,090
	98. Total - Preferred Stocks							0	0	0	0	0	0		0	Ū				0
	98. Total - Common Stocks	01.	I .					0	0	0	0	0	0	-	0	· ·	_	· ·	-	0
	99. Total - Preferred and Commor	Stoc	KS					0	0	0	0	0	0		0			•		0
600999999	99 - I Otals							10,069,025	9,999,692	10,230,466	0	161,440	0	161,440	0	0	(230,774)	(230,774)	242,219	47,090

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

NONE

Schedule D - Part 6 - Section 2 **NONE**

Schedule DA - Part 1 - Short-Term Investments Owned

NONE

Showing all Ontions	Cans Floors	Collars, Swaps and Forwards Open as of December 3	1 of Current Year
Onowing an Options	, Caps, i louis	Collais, Swaps and Folwards Open as of December 3	I OI Cullelle leal

					Showing all	Options,	Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as o	of Decemb	er 31 of Cu	ırrent Y	ear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												
										Prior												
	Description									Year(s)	Current											
	of Item(s)								Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
0079999999. Subt	total - Purchased Op	tions - Hedg	ing Effective	Excluding Variable Annuity Gua	rantees Under S	SAP No.10)8			0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
	total - Purchased Op	tions - Hedg	ing Effective	Variable Annuity Guarantees Ur	nder SSAP No.1	08				0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Interest Rate Swap																						
With DMGSW RCV SR10Y																						
PAY 5.00 02/05/2028	A A D AC 11	0.4	Interest	DELITORIE DANK AO ZI THEZVI ONOVODOO	41/00 00/04/0040	00/05/0000		050 000 000	0.05	0.047.500			405 400		405 400	(0.004.470)		0				0004
BME2HCYG5Interest Rate Swap	Asset Portfolio	υ ι	Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D62	1K86 . 02/01/2018	. 02/05/2028	0	250,000,000	0.05	3,317,500	0	0	165,462		165,462	(3,601,170)	0	0	0	0		0004
With JPMORGAN CHASE BK									I]				
RCV SR10Y PAY 5.00			Interest	JPMORGAN CHASE BANK					I]				
02/05/2028 BME2HCYJ9	Asset Portfolio	D 1	Rate	N. A	NE97 . 02/01/2018	. 02/05/2028	0	150,000,000	0.05	2, 160,000	0	0	105,411		105,411	(2, 154, 568)	0	0	0	0		0004
Interest Rate Swap]	. , ,	1						.,	. , . , . ,						
With PARSW RCV SR10Y									I]				
PAY 5.00 02/06/2028	_	L .	Interest						I							[]				
BME2HF2N8	Asset Portfolio	D 1	Rate	BNP PARIBAS ROMUWSFPU8MPRO8K	5P83 . 02/02/2018	. 02/06/2028	0	200,000,000	0.05	3, 111,000	0	0	119,675		119,675	(2,893,798)	0	0	0	0		0004
Interest Rate Swap																						
With PARSW RCV SR10Y PAY 5.00 02/08/2028																						
	Asset Portfolio	D 1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K	5P83 . 02/06/2018	. 02/08/2028	0	200,000,000	0.05	2,960,000	0	0	212,291		212,291	(2,804,053)	١ ,		0			0004
	total - Purchased Op				000 . 02/00/2010	. 02/00/2020		200,000,000	0.03	11.548.500		0		XXX	602.839			0	0	0	XXX	XXX
CALL OPTION	lotal - Purchaseu Op	Tions - neug	ing Other - C	Japs I		ı			1	11,348,300	U	U	602,839	^^^	602,839	(11,453,589)	U	U	U	U	^^^	^^^
OCT24SPXC@2781																						
10/18/2024 2781. CALL																						
BHF3WS6B3; CALL OPTION																						
0CT24SPXC@4953																						
10/18/2024 4953. CALL																						
BHF3WS6N7 Premium at				MORGAN STANLEY & CO																		
	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3Bi	. 10/02/2023	. 10/18/2024	1,700	6,573,900	2781 / 4953	0	2,652,870	0	3 , 135 , 257		3, 135, 257	528,506	0	(46,119))0	29,399		0001
CALL OPTION									I]				
APR24SPXC@4062 04/19/2024 4062. CALL									1													
BHF3WS6E7; CALL OPTION	ı								1													
APR24SPXC@5796	'								1													
04/19/2024 5796. CALL									1													
BHF3WS6D9 Premium at				MORGAN STANLEY & CO					1													
	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BI	. 10/02/2023	. 04/19/2024	383	1,887,807	4062 / 5796	0	159,279	0	297,371		297,371	140,317	0	(2,225))0	5, 182		0001
CALL OPTION									I]				
JAN25SPXC@4554									1													
01/17/2025 4554. CALL									I]				
BHF3WS6H0; CALL OPTION JAN25SPXC@6544	1								1													
01/17/2025 6544. CALL									I]				
BHF3WS797 Premium at				MORGAN STANLEY & CO					1													
	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BI	3653 . 10/02/2023	. 01/17/2025	343	1.903.307	4554 / 6544	0	110.891	n	190,601		190.601	81.883	0	(2, 173))0	9,748		0001
CALL OPTION			,					,,			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							(2, 110)				
JAN24SPXC@2714									I]				
01/19/2024 2714. CALL									1													
BHF3WS6J6; CALL OPTION	l								I]				
JAN24SPXC@4408									I]				
01/19/2024 4408. CALL				l					1													
BHF3WS6X5 Premium at	V		F :4 // :	MORGAN STANLEY & CO	40 (00 (000)	04 /40 /0004	4 640	4 000 000	0744 / 4400		0.005.000	_	0.000.000		0.000.000	000 704	_	(07,000)		F 470		0004
Maturity 2024-01-23 .	variable Annuities	⊏XN 5	⊏quity/Index	INIL. PLC 4PQUHN3JPFGFNF3Bb	. 10/02/2023	. 0 1/ 19/2024	1,348	4,800,228	2714 / 4408	J 0	2,035,666	0	2,269,006		2,269,006	260,724	J 0	(27,383)	<u> д 0</u>	5,476		0001

Showing all Options, Ca	aps. Floors. Collars	Swaps and Forwards C	pen as of December 31 of Current Year

				5	Showing all	Options, (Caps, Floo	rs, Collars,	Swaps and	d Forwards Open a	s of Decemb	er 31 of Cu	ırrent Y	ear							
1	2	3	4	5	6	7	8	9	10	11 12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative											
	5									Prior											
	Description								Strike	Year(s) Currer										Credit	Hadaa
	of Item(s) Hedged,								Price,	Initial Cost Year Initial Cost of Un-						Total	Current	Adjustment			Hedge Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted discount		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium Premiu		Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received) (Receive		Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a) ´	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
CALL OPTION																					
JUL24SPXC@4344 07/19/2024 4344. CALL																					
BHF3WS6L1; CALL OPTION																					
JUL24SPXC@6110																					
07/19/2024 6110. CALL																					
BHF3WS706 Premium at	V : 1.1 A :4:	F 1 F	F 14 (1 1	MORGAN STANLEY & CO	40 (00 (0000	07/40/0004	345	4 000 045	4044 / 0440	0104		000 400		000 400	00.000	0	(4.040)		0.004		0004
Maturity 2024-07-23 . CALL OPTION	variable Annuities	Exn 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB6	. 10/02/2023	. 07/19/2024	345	1,803,315	4344 / 6110	0104	312	202,468		202,468	99,269	0	(1,613))0	6,691		0001
APR24SPXC@4073																					
04/19/2024 4073. CALL																					
BHF3WS6M9; CALL OPTION	l																				
APR24SPXC@4558 04/19/2024 4558. CALL																					
BHF3WS722 Premium at				MORGAN STANLEY & CO																	
Maturity 2024-04-23 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB6	. 10/02/2023	. 04/19/2024		6,443,042	4073 / 4558		187	650,408		650,408	205,523	0	(6,302)	00	17,685		0001
CALL OPTION															·						
0CT24SPXC@4510																					
10/18/2024 4510. CALL BHF3WS6S6; CALL OPTION																					
OCT24SPX006316																					
10/18/2024 6316. CALL																					
BHF3WS7M8 Premium at				MORGAN STANLEY & CO																	
Maturity 2024-10-22 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB6	. 10/02/2023	. 10/18/2024	361	1,954,093	4510 / 6316	0 101	316	188,862		188,862	89,013	0	(1,767)	0	8,739		0001
CALL OPTION JUL24SPXC@2803																					
07/19/2024 2803. CALL																					
BHF3WS6Y3; CALL OPTION	l																				
JUL24SPX0@4913																	1	1			
07/19/2024 4913. CALL BHF3WS6P2 Premium at				MORGAN STANLEY & CO			1				1						1	1			
Maturity 2024-07-23.	Variable Annuities	Exh 5	Fauity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB6	53 10/02/2023	. 07/19/2024	1.254	4 837 932	2803 / 4913	0 1,940	354 (2,322,790		2,322,790	412,288	0	(29,852)	0	17,951		0001
CALL OPTION	741 74B 74 741 14 74 74 74 74 74 74 74 74 74 74 74 74 74	Z 0	Equity/ maox		10,02,2020	. 0.7 107 202 1		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,		, , , , , , , , , , , , , , , , , , , ,					(20,002)	,			
APR24SPXC@2689																	1	1			
04/19/2024 2689. CALL BHF3WS714; CALL OPTION							1				1						1	1			
APR24SPXC@4399	1						1				1						1	1			1
04/19/2024 4399. CALL																	1	1			1
BHF3WS7L0 Premium at				MORGAN STANLEY & CO													1	1			
Maturity 2024-04-23 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB6	. 10/02/2023	. 04/19/2024	1,235	4,376,840	2689 / 4399	0 1,831	131	2,030,016		2,030,016	224,460	0	(25,575)	00	12,014		0001
CALL OPTION JAN24SPXC@3980							1				1						1	1			
01/19/2024 3980. CALL							1				1						1	1			
BHF3WS730; CALL OPTION	ı																1	1			
JAN24SPX004576																	1	1			
01/19/2024 4576. CALL				MODOAN CTANEV & CC													1	1			
BHF3WS680 Premium at	Variable Annuities	Evh 5	Fauity/Indov	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB6	10/02/2022	. 01/19/2024	1 250	5,775,300	3080 / 4576	0497	137	793.412		793.412	302.962	0	(6.687)	_	6.588		0001
maturity 2024-01-23 .	variable Alliuities	LAII J	Lquity/ midex	THILL I LO 4F QUI INOUFFUF NEODDO	. 10/02/2023	. 0 1/ 13/ 2024			43/0	497	101	,		130,412		U	(0,007)	/U			0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

				Sno	owing all	Options, (Japs, ⊦loor	rs, Collars,	Swaps and	d Forwards	Open as o	t Decemb	er 31 of Cu	irrent Y	ear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												
										Prior												
	Description									Year(s)	Current											
	of Item(s)								Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,								Price.	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of			Rate or		discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	(Received)	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
CALL OPTION	or Replicated	identinei	(a)	or Central Cleaninghouse	Date	Expiration	Contracts	Amount	(Faiu)	Faiu	raiu	IIICOIIIE	value	Code	raii vaiue	(Decrease)	D./A.C.V.	Accretion	ILEIII	Exposure	Liluty	(b)
APR25SPXC@4260																						
04/17/2025 4260. CALL																						
BHF3WS748: CALL OPTIO																						
APR25SPXC@5832																						
04/17/2025 5832. CALL																						
BHF3WS763 Premium at				MORGAN STANLEY & CO																		
Maturity 2025-04-21 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 04/17/2025	585 .	2,951,910	4260 / 5832	0	315,349	0	461,742		461,742	153,287	0	(6,894)	0 .	16,802		0001
CALL OPTION											• • •											
APR25SPXC@2855																						
04/17/2025 2855. CALL																						
BHF3WS771; CALL OPTIO	ON .																					
APR25SPXC@5781																						
04/17/2025 5781. CALL	-																					
BHF3WS7N6 Premium at				MORGAN STANLEY & CO						_		_					_		_			
Maturity 2025-04-21 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 04/17/2025	2,632	11,364,976	2855 / 5781	0	4,277,847	0	5,249,352		5,249,352	1,065,027	0	(93,521)	0	64,688		0001
CALL OPTION																						
JUL24SPXC04439																						
07/19/2024 4439. CALL BHF3WS7H9; CALL OPTIO																						
JUL24SPXC04921	AN .																					
07/19/2024 4921. CALL																						
BHF3WS6C1 Premium at	•			MORGAN STANLEY & CO																		
Maturity 2024-07-23 .	Variable Annuities	Exh 5	Fauity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 07/19/2024	1,482	6,935,760	4439 / 4921	0	288,206	0	504,971		504,971	221,200	0	(4,434)	0	25,734		0001
CALL OPTION	741 745 7 711147 (1700 111	Z 0	Equ. cy/ maox		. 10, 02, 2020	, ,		,,,														
JAN24SPXC@3764																						
01/19/2024 3764. CALL																						
BHF3WS7J5; CALL OPTIO	ON .																					
JAN24SPXC@5520													1									
01/19/2024 5520. CALL																						
BHF3WS6F4 Premium at		L _	L	MORGAN STANLEY & CO																		
Maturity 2024-01-23 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 01/19/2024	402	1,866,084	3764 / 5520	0	240,434	0	408,885		408,885	171,686	0	(3,234)	0 -	2, 129		0001
CALL OPTION																						
JAN25SPXC02629																						
01/17/2025 2629. CALL													1									
BHF3WS7Q9; CALL OPTIO JAN25SPXC@4893	JN .												1									
01/17/2025 4893. CALL																						
BHF3WS755 Premium at	-			MORGAN STANLEY & CO									1									
Maturity 2025-01-22 .	Variable Annuities	Exh 5	Fauity/Index		10/02/2023	. 01/17/2025	1 967	7.397.887	2629 / 4893	n	3.268.343	n	3.743.004		3.743.004	538.697	n	(64.036)	n	37.891		0001
CALL OPTION	Tarrabio miliure 165	LAII 0	Equity/ Index	1112. 120 41 QUINOUT OF NE ODDOOD	. 10/02/2020	. 5 1/ 11/ 2025		1,001,001	2020 / 4030		0,200,040	0	0,740,004		0,740,004							
APR28SPXC@4251			1						l				I									
04/21/2028 4251. CALL	.		1						l				I									
BHF3WS7R7; CALL OPTIO																						
APR28SPXC@10064																						
04/21/2028 10064 CALL																						
BHF3WS7Z9 Premium at			1	MORGAN STANLEY & CO					l				I									
Maturity 2028-04-25 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 04/21/2028	3,899	27,907,093	4251 / 10064	0	4,241,921	0	5,060,161		5,060,161	1,040,626	0	(222,384)	0 .	289,669		0001
														_								

Showing all Options,	Caps, Floors	, Collars, Swaps and	d Forwards Open	n as of December 31	of Current Year

				S	showing all	Options, (Caps, Floo	rs, Collars,	Swaps and	d Forwards Open as	of Decemb	er 31 of Cu	irrent Y	ear							
1	2	3	4	5	6	7	8	9	10	11 12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative											
										Prior											
	Description									Year(s) Current											
	of Item(s)								Strike	Initial Cost Year Initial										Credit	Hedge
	Hedged,								Price,	of Un- Cost of Un-						_Total	Current	Adjustment			Effectiveness
	Used for	Cabadula/	Type(s)			Date of	Niversia		Rate or	discounted discounted	Cumant	Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income Generation	Schedule/ Exhibit	Risk(s)	Evolundo Counterparty	Trado	Maturity or	Number of	Notional	Index	Premium Premium	Current Year	Adjusted			Valuation Increase/	Exchange Change in	(Amorti- zation)/	Value of Hedged	Potential	Refer-	and at Year-end
Description	or Replicated	Identifier	(a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Expiration		Notional Amount	Received (Paid)	(Received) (Received) Paid Paid	Income	Carrying Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	ence Entity	(b)
CALL OPTION	or replicated	identillei	(a)	or Central Clearinghouse	Date	LAPITATION	Contracts	Amount	(i aiu)	i aiu i aiu	IIICOIIIC	value	Code	i ali value	(Decrease)	D./A.C.V.	Accietion	пеш	Lxposure	Litty	(b)
JAN26SPXC03974																					
01/16/2026 3974. CALI																					
BHF3WS7U0; CALL OPTI	ON																				
JAN26SPXC06262																					
01/16/2026 6262. CALI BHF3WS8N5 Premium at	L			MORGAN STANLEY & CO																	
Maturity 2026-01-21	Variable Annuities	Exh 5	Fauity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB65	3 10/02/2023	. 01/16/2026	362	1,852,716	3974 / 6262		0	409.646		409.646	103, 142	0	(9,309)	0	13,252		0001
CALL OPTION			qu , / 111001			. 5 ., .5, 2020		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, 5202		1	100,040			100, 142		(0,000)		10,202		
OCT28SPXC@3812																					
10/20/2028 3812. CALI																					
BHF3WS7W6; CALL OPTI	ON																				
0CT28SPXC@11967 10/20/2028 11967 CALI																					
BHF3WS7X4 Premium at	L			MORGAN STANLEY & CO																	
Maturity 2028-10-24	. Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB65	3 . 10/02/2023	. 10/20/2028	3.656	28,844,012	3812 / 11967	0 5,238,421	0	6.043.892		6,043,892	1, 106, 433	0	(300,951)	0	316,241		0001
CALL OPTION						,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			, , , , , , , , , , , , , , , , , , , ,					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		(,,		,,		
JUL26SPX003224																					
07/17/2026 3224. CALI																					
BHF3WS805; CALL OPTI	ON																				
JUL26SPXC@7893 07/17/2026 7893, CALI																					
BHF3WS8H8 Premium at	L			MORGAN STANLEY & CO																	
Maturity 2026-07-21	. Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB65	3 . 10/02/2023	. 07/17/2026	3,288	18,276,348	3224 / 7893		0	6,037,028		6,037,028	1,253,151	0	(171,517)	0	145,788		0001
CALL OPTION			,,.					, , , , ,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					,,		. , , ,				
OCT26SPXC@3458																					
10/16/2026 3458. CALI																					
BHF3WS839; CALL OPTIO OCT26SPXC08513	UN																				
10/16/2026 8513. CAL	1						1														
BHF3WS8B1 Premium at	-			MORGAN STANLEY & CO			1														
Maturity 2026-10-20	. Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB65	3 . 10/02/2023	. 10/16/2026	3, 186	19,069,803	3458 / 8513		0	5,326,782		5,326,782	1, 119,852	0	(162,480)	0	159,393		0001
CALL OPTION							1														
APR27SPXC04071							1														
04/16/2027 4071. CALI BHF3WS854; CALL OPTIO							I				1						1				
APR27SPXC08726	UN						1														
04/16/2027 8726. CAL	L						1														
BHF3WS9R5 Premium at				MORGAN STANLEY & CO			I				1						1				
Maturity 2027-04-20	. Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB65	3 . 10/02/2023	. 04/16/2027	4, 176	26,720,136	4071 / 8726		0	5,325,082		5,325,082	1,200,161	0	(181,796)	0	242,446		0001
CALL OPTION							I				1						1				
JUL27SPXC04338 07/16/2027 4338. CALI							1														
BHF3WS8A3; CALL OPTI							1														
JUL27SPXC08699							1														
07/16/2027 8699. CAL	L						1														
BHF3WS862 Premium at				MORGAN STANLEY & CO			1														
Maturity 2027-07-20	. Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB65	3 . 10/02/2023	. 07/16/2027	3,799	24,763,782	4338 / 8699	0 3,454,820	0	4,288,032		4,288,032	987,594	0	(154,381)	0	233,045		0001

Showing all Options,	Caps, Floors	, Collars, Swaps and	d Forwards Open	n as of December 31	of Current Year

				Sho	owing all	Options, (Caps, Floo	ors, Collars,	Swaps and	d Forwards	Open as o	of Decemb	er 31 of Cı	urrent Year	•							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												
										Prior												
	Description									Year(s)	Current											
	of Item(s)								Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying	1		Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fa	air Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
CALL OPTION OCT27SPXC@4507																						
10/15/2027 4507. CALL																						
BHF3WS8C9; CALL OPTION																						
OCT27SPXC@9675																						
10/15/2027 9675. CALL																						
BHF3WS8Y1 Premium at				MORGAN STANLEY & CO																		
	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 10/15/2027	3,296	23,371,936	4507 / 9675	0	2,831,696	0	3,512,811		.3,512,811	814,624	0	(133,508)	0	227,555		0001
CALL OPTION																						
APR26SPXC02734 04/17/2026 2734. CALL											1											
BHF3WS8F2; CALL OPTION	1																					
APR26SPXC@5827																						
04/17/2026 5827. CALL																						
BHF3WS7V8 Premium at				MORGAN STANLEY & CO																		
	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 04/17/2026	3,746	16,034,753	2734 / 5827	0	6,630,433	0	7,737,095		.7,737,095	1,318,959	0	(212,298)	0	121,481		0001
CALL OPTION																						
JUL25SPXC@2928																						
07/18/2025 2928. CALL																						
BHF3WS8J4; CALL OPTION JUL25SPXC@5832	l																					
07/18/2025 5832. CALL																						
BHF3WS920 Premium at				MORGAN STANLEY & CO																		
Maturity 2025-07-22 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 07/18/2025	2,892	12,666,960	2928 / 5832	0	4,581,303	0	5,592,370		. 5,592,370	1, 122,748	0	(111,679)	0	78,799		0001
CALL OPTION							,															
OCT25SPXC@3844																						
10/17/2025 3844. CALL																						
BHF3WS8P0; CALL OPTION																						
0CT25SPXC05738 10/17/2025 5738, CALL																						
BHF3WS979 Premium at				MORGAN STANLEY & CO							1											
	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 10/17/2025	461	2,208,651	3844 / 5738	0	406.977	0	520.955	l	520.955	124,932	0	(10,954)	0	14,805		0001
CALL OPTION			,=::,,:::::		1, 12, 2020	1		,,,	3,00							,002						
JAN26SPXC03247											1											
01/16/2026 3247. CALL							1				1	1]]		1			
BHF3WS8Q8; CALL OPTION	l										1											
JAN26SPXC06678											1											
01/16/2026 6678. CALL BHF3WS813 Premium at				MORGAN STANLEY & CO			1				1	1]]		1			
	Variable Annuities	Exh 5	Fauity/Index		10/02/2023	. 01/16/2026	2,528	12 545 200	3247 / 6678	0	3,570,270	n	4,435,817		. 4,435,817	970,788	n	(105,240)	n	89,735		0001
CALL OPTION	Tallable Alliulties	LAII 0	Equity/ Index	THE TEO THE GOI HOUT OF NEW SEEDOOS	. 10/02/2020	. 5 1/ 10/ 2020		12,040,200	0247 / 3070		0,570,270		4,400,017		, -, -, 011	570,700		(100,240)	1			0001
JUL26SPXC04426							1				1	1]]		1			
07/17/2026 4426. CALL							1				1	1]]		1			
BHF3WS8R6; CALL OPTION	I										1											
JUL26SPXC@6413											1											
07/17/2026 6413. CALL				11070111 0T111 5V 0 00																		
BHF3WS8D7 Premium at	Vaniabla Ameriki	F F	F: 4 /11	MORGAN STANLEY & CO	10 /00 /0000	07/17/0000	000	1 007 070	4400 / 0440	_	040 054	_	200 200		200 000	74 440	_	(0.440)		4E 000		0004
maturity 2026-07-21.	variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 0//1//2026	363	1,967,279	4426 / 6413	0	243,851	J 0	309,829		309,829	74,418	J 0	(8,440)	0	15,693		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

				Sno	owing all i	options, c	Japs, Floor	s, Collars,	Swaps and	d Forwards	Open as o	t Decemb	er 31 of Cu	irrent Y	ear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												
										Prior												
	Description									Year(s)	Current											
	of Item(s)								Strike	Initial Cost	Year Initial										Credit	Hedge
																	Tatal	C	A ali a tana a ant			
	Hedged,					D			Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of			Rate or		discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
CALL OPTION																						
JUL25SPXC@4007																						
07/18/2025 4007. CALL																						
BHF3WS8T2; CALL OPTION	V																					
JUL25SPX005503																						
07/18/2025 5503. CALL				MODOWN OTANIES A GO																		
BHF3WS8S4 Premium at	Vanishia Amerikia	F., L. F	F (1 - d	MORGAN STANLEY & CO	10 /00 /0000	07/10/0005	504	0.000 500	4007 / 5500	0	057 000	0	407 400		407 400	110 010	0	(0.704)		14 000		0001
Maturity 2025-07-22 . CALL OPTION	variable Annuities	EXII 2	Equity/index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 07/18/2025	504	2,396,520	4007 / 5503	0	357,068	0	467, 180		467 , 180	118,816	0	(8,704)	0 -	14,908		0001
JAN27SPXC03786																						
01/15/2027 3786. CALL																						
BHF3WS8U9: CALL OPTION	d .																					
JAN27SPXC@9289	`																					
01/15/2027 9289. CALL																						
BHF3WS896 Premium at				MORGAN STANLEY & CO																		
Maturity 2027-01-20 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 01/15/2027	3.505	22.913.938	3786 / 9289	0	4 . 143 . 906	0	5.077.882		5.077.882	1.098.664	0	(164.687)	0	199.885		0001
CALL OPTION					, ,						,,							,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				
JAN28SPXC@4554																						
01/21/2028 4554. CALL																						
BHF3WS8Z8; CALL OPTION	N																					
JAN28SPXC@10528																						
01/21/2028 10528 CALL																						
BHF3WS7S5 Premium at				MORGAN STANLEY & CO																		
Maturity 2028-01-25 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 01/21/2028	3,057	23,052,837	4554 / 10528	0	2,696,501	0	3,304,079		3,304,079	742,095	0	(134,515)	0 .	232,259		0001
CALL OPTION																						
OCT25SPXC@3020																						
10/17/2025 3020. CALL																						
BHF3WS946; CALL OPTION	V .																					
0CT25SPXC@5930 10/17/2025 5930. CALL																						l
10/1//2025 5930. CALL BHF3WS8E5 Premium at				MORGAN STANLEY & CO																		l
	Variable Annuities	Evh 5	Fauity/Indox		. 10/02/2023	. 10/17/2025	2,698	12,073,550	3020 / 5930	0	4 . 133 . 408	0	5,034,627		5,034,627	1.012.468	0	(111.248)		80,930		0001
CALL OPTION	variable Alliuities	LAII J	Equity/ Index	4FQUFINOUFFUFINF3BB003	. 10/02/2023	. 10/ 1// 2023	2,096	12,010,000	0020 / 0930		4, 100,408	0	3,034,027		5,004,02/	1,012,408		(111,248)]·····································	00, 930		0001
JUL29SPX004441													1									l
07/20/2029 4441. CALL																						l
BHF3WS953; CALL OPTION	1												1									l
JUL29SPX0013765													1									l
07/20/2029 13765 CALL													1									l
BHF3WS8X3 Premium at				MORGAN STANLEY & CO																		l
Maturity 2029-07-24 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 07/20/2029	3,610 .	32,861,830	4441 / 13765	0	4,301,443	0	4,949,213		4,949,213	926,524	0	(278,752)	0	387,302		0001
CALL OPTION																						l
APR29SPXC@4080																						l
04/20/2029 4080. CALL																						l
BHF3WS9A2; CALL OPTION	N .		1										I									l
APR29SPX0013743			1										I									l
04/20/2029 13743 CALL			1	MADOLIN OT IN EV A GO									I									l
BHF3WSA77 Premium at	W		F 14 // 1	MORGAN STANLEY & CO	40 /00 /0000	04 (00 (0000	0.700	00 040 040	4000 / 40740		F 040 000	•	F 750 105		F 7F0 10F	4 040 050		(040 705)		000 000		0004
Maturity 2029-04-24 .	variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 04/20/2029	3,/08	33,043,842	4080 / 13/43	0	5,013,623	0	5,750,185		5 , 750 , 185	1,049,359	0	(312,795)	ı 0 .	380,609		0001

				Sho	wing all (Options, 0	Caps, Floors	s, Collars,	Swaps and	d Forwards	Open as o	f Decemb	er 31 of Cu	rrent Year							
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 Reblicated	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 or Index Received (Paid)	Premium	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code Fair Va	Unrealized Valuation Increase/ ue (Decrease)	Exchange Change in	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CALL OPTION			(-/				00110000		(* 55)				1 3.1 0.1 0		(========)			.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			(=)
CALL OPTION APR26SPXC04061 04/17/2026 4061. CALL BHF3WS9F1; CALL OPTION APR26SPXC06105	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4POUHN3JPFGFNF38B653	. 10/02/2023	. 01/19/2029	2,918	24,533,085	3976 / 12839	0	4,005,578	0	4,614,421	4,61	421848,919	0	(240,074)	0	275,862		0001
04/17/2026 6105. CALL BHF3WS8GO Premium at Maturity 2026-04-21.	Variable Appuition	Evh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2022	04/17/2026	290	1 460 007	4061 / 6105	0	245 , 146	0	304,066	30	066	0	(7,849)	0	11, 129		0001
CALL OPTION MAY24RTYC@1626 05/17/2024 1626. CALL BHF3WS9H7; CALL OPTION MAY24RTYC@2781 05/17/2024 2781. CALL																					
BHF3WSCB6 Premium at	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC	. 10/02/2023	. 05/17/2024	2,003	4,413,611	1626 / 2781	0	456,769	0	874,566	87	566424,338	0	(6,541)	0	13,569		0001
07/21/2028 3984. CALL BHF3WS9S3; CALL OPTION JUL28SPXC010513 07/21/2028 10513 CALL BHF3WS9N4 Premium at Maturity 2028-07-25.		Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC	. 10/02/2023	. 07/21/2028	3,832	27,776,252	3984 / 10513	0	4,925,622	0	5,759,386	5,75	386 1,104,446	0	(270,680)	0	296,534		0001
CALL OPTION DEC24RTYC@1526 12/20/2024 1526. CALL BHF3NS9T1; CALL OPTION DEC24RTYC@592 12/20/2024 2592. CALL				NODOWN CTAM EV & CO																	
CALL OPTION MAY26RTYC01314 05/15/2026 1314. CALL BHF3WSA10; CALL OPTION MAY26RTYC02160 05/15/2026 2160. CALL		Exh 5	Equity/Index	MCRGAN STANLEY & CO INTL. PLC	. 10/02/2023	. 12/20/2024	1,845	3,798,855	1526 / 2592	0	674, 166	0	1,025,372	1,02	372363,934	0	(12,727)	0	18,732		0001
BHF3WSA28 Premium at Maturity 2026-05-19 .	Variable Annuities	Exh 5	Fauity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	05/15/2026	1 378	2 393 586	1314 / 2160	0	663,416	0	789,377	78	377147,733		(21 771)	0	18,435		0001

Chautina all Ontions	C Fl	Callana Curana ana	Famusanda Onan aa	of Donoughou 24 of Commont Vo.	
Showing all Options,	Caps, Floors,	Collars, Swaps and	i Forwards Open as	of December 31 of Current Year	aı

				S	howing all	Options, (Caps, Floor	s, Collars,	Swaps and	d Forwards	Open as of	Decemb	er 31 of Cu	rrent Y	ear							
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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted 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 (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CALL OPTION			(4)						()							(= 00.00.00)						(=)
JUN24RTYC@1844 06/21/2024 1844. CALL BHF9WSA44; CALL OPTION NOV27RTYC@2198 11/19/2027 2198. CALL BHF9WS9UB Periodical 2024-06-25	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	3 . 10/02/2023	. 06/21/2024	1,449 .	2,928,429	1844 / 2198	0	423,748 .	0	872,682		872,682	465,586	0	(16,652	0	10,080		0001
MAYZOHITUEZSIS 05/15/2026 2515. CALL BHF0NSC91 Premium at Maturity 2026-05-19. CALL OPTION NOV24RTYC82192 11/15/2024 2192. CALL BHF0NSAAO; CALL OPTION		Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHNSJPFGFNF3BB653	3 . 10/02/2023	. 05/15/2026	406 .	881,426	1827 / 2515	0	100,460 .	0	133, 449		133,449	36,286	0	(3,297	0	6,788		0001
NOV24RTYC@3036 11/15/2024 3036. CALL BHF3WS9Q7 Premium at Maturity 2024-11-19. CALL OPTION JUN24RTYC@2251 06/21/2024 2251. CALL BHF3WSAJT; CALL OPTION	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC	3 . 10/02/2023	. 11/15/2024	314 .	820 , 796	2192 / 3036	0	10,503 .	0	31,648		31,648	21,334	0	(189	0	3,843		0001
JUN24RTYC03148 06/21/2024 3148. CALL BHF3WS9X2 Premium at Maturity 2024-06-25. CALL OPTION NOV25RTYC01808 11/21/2025 1808. CALL BHF3WSAK8; CALL OPTION		Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC	. 10/02/2023	. 06/21/2024	324 .	874,638	2251 / 3148	0	2,342 .	0	12,352		12,352	10,045	0	(35)	0	3,011		0001
DHF3HSANO, CALL OPTION NOV25SHTY062664 11/21/2025 2664. CALL BHF3WS9L8 Premium at Maturity 2025-11-25. CALL OPTION JUN24RTYC82074 06/21/2024 2074. CALL BHF3WSAN2; CALL OPTION NOV27RTY063468	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC	3 . 10/02/2023	. 11/21/2025	371 .	829,556	1808 / 2664	0	91,609 .	0	137,300		137,300	48,247	0	(2,556	0	5,707		0001
11/19/2027 3468. CALL BHF3WSB76 Periodical 2024-06-25	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB65	3 . 10/02/2023	. 06/21/2024	1,449 .	4,015,179	2074 / 3468	0	(27).	0	(217,507)		(217,507)	(217,481)	0	1	0	13,821		0001

1 2 3 4 5 6 7 8 0 7 8 0 10 Canada Can					Sho	owing all	Options, (Caps, Floor	rs, Collars,	Swaps an	d Forwards	Open as o	f Decembe	er 31 of Cu	irrent Y	ear							
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Control Cont											Prior												
Or		Description									Year(s)	Current											
Procedure Proc										Strike												Credit	Hedge
Part Part																		Total	Current	Adjustment			
Part Part				Type(c)			Date of							Book/			Unrealized						
Description Carbinal Residue			Schedule/					Number					Current										
Part Part					Evohange Counterparty	Trade	,		Notional												Potential		
DU 9710 DO 170 DO	Description											(/			Code	Fair Value			,				
Content Cont		or replicated	identine	(α)	or contrar clearing reace	Date	Expiration	Contracto	rinount	(i did)	i did	i did	moome	Value	Oodo	T dil Valdo	(Bedreade)	B.77 (.O.V.	71001011011	itom	Ехроосто	Linuty	(5)
Personal Column C																							
NO.0046.20275 The Principle Service The Principl	11/15/2024 2295. CALL																						
1/15/2002 USTS OLD 1/15/2004 USTS OLD 1/15/20		N																					
Part Part 1-10 Part																							
Statisty 2002-11-19: / Text plants formul lies																							
Col. Officials Col.																							
MC2PTICEQUE COLUMN COLUM		Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 11/15/2024	140 .	389,900	2295 / 3275	0	6,646	0	15,394		15,394	8,868	0	(120)	0 .	1,825		0001
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Second State Cult Defined Cult																							
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Naturity 2027-05-25 Nor labels femalities 5-h 5 Equity/Index Naturity 2027-05-25 Nor labels femalities 5-h 5 Equity/Index Naturity 2027-05-25 Nor labels femalities 5-h 5 Equity/Index Naturity 2027-05-25 Nor labels femalities 5-h 5 Equity/Index Naturity 2027-05-25 Nor labels femalities 5-h 5 Equity/Index Naturity 2027-05-25 Nor labels femalities 5-h 5 Equity/Index Naturity 2027-05-25 Nor labels femalities 5-h 5 Equity/Index Naturity 2027-05-25 Nor labels femalities 5-h 5 Equity/Index Naturity 2027-05-25 Nor labels femalities 5-h 5 Equity/Index Naturity 2027-05-25 Nor labels femalities 5-h 5 Equity/Index Naturity 2027-05-25 Nor labels femalities 5-h 5 Equity/Index Naturity 2027-05-25 Nor labels femalities 5-h 5 Equity/Index Naturity 2027-05-25 Nor labels femalities 5-h 5 Equity/Index Naturity 2027-05-25 Nor labels femalities 5-h 5 Equity/Index Naturity 2027-05-25 Nor labels femalities 5-h 5 Equity/Index Naturity 2027-05-25 Nor labels femalities 5-h 5 Equity/Index Naturity 2027-05-25 Nor labels femalities 5-h 5 Equity/Index Naturity 2027-05-25 Nor labels femalities 5-h 5 Equity/Index Naturity 2027-05-25 Nor labels femalities 5-h 5 Equity/Index Naturity 2027-05-25 Nor labels femalities 5-h 5 Equity/Index Naturity 2027-05-25 Nor labels femalities 5-h 5 Equity/Index Naturity 2027-05-25 Nor labels femalities 5-h 5 Equity/Index Naturity 2027-05-25 Nor labels femalities 5-h 5 Equity/Index Nor labels femalities Nor labels femalities 5-h 5 Equity/Index Nor labels femalities Nor labels femalities 5-h 5 Equity/Index Nor labels femalities Nor					MODOAN STANIEV & CO																		
DLL SPTION DLL		Variable Annuities	Evh 5	Fauity/Index		10/02/2023	05/21/2027	1 373	3 056 086	22/0 / 352/	0	2/12 282	0	350 6/6		350 646	127 824	n	(10.450)	0	36 423		0001
JANSSYT CRISES UNIVERSITY OF THE PROPERTY OF T		valiable Alliulties	LXII 3	Equity/ index	TIVIE. FEC 4FQOTINGGFT GENE GENES	. 10/02/2023	. 03/21/2021			2240 / 3324		242,202	0				121 ,024		(10,403)		30,423		0001
66/29/285 SRI. OLL 67/387/197281 MISHAN STANLET & CO MISHAN STANL																							
### SPRINGER COLD (#TION JUNE PROPERTY SPRINGER S																							
JAMESTROCKES 65/27/2025 2581. OLL 8F898SP Freitur at 14tri-17/2025-64-24 CRL 197100 AUGUSTROCKES 1000 1000 1000 1000 1000 1000 1000 10		N																					
### SPANSHS Fremin at Maturity 2025-06-24 variable Annuities																							
Materity 2025-06-24 Variable Annuities Ein 5 Equity/Index INTL. P.C APUMICIPFORF-88653 10/02/2023 5.502 1.1,122.723 1892 / 2581 0 0 8.5,955 0 1.44,054 0 0 0 0 0 0 0 0 0	06/20/2025 2581, CALL																						
OLL OFTION JUMESTIVOSESS 06/20/2025 1538: OLL SFFSINGS 1538: OLL SFFSINGS 2633: OLL SFFSINGS 2633: OLL SFFSINGS 1648: OFTION JUMESTIVOSESS 06/20/2025 2633: OLL SFFSINGS 1648: OLL SFFSI	BHF3WSAH5 Premium at				MORGAN STANLEY & CO																		
JAMESTICOSS (SAL CHITCH) SHYSISS CALL (PITION) JAMESTICOSS (SAL CHITCH) SHYSISS CALL (PITION) JAMESTICOSS (SAS CALL) SHYSISS (SALL (PITION) JAMESTICOS (SAS CALL) SHYSISS (SALL (PITION) JAMESTICOS (SAS CALL) JAMESTICO	Maturity 2025-06-24 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 06/20/2025	502	1, 122, 723	1892 / 2581	0	85,955	0	144,054		144,054	60,128	0	(2,029)	0 .	6,809		0001
06/20/2025 138: O.LL SPENINGS 13	CALL OPTION																						
SHPSIBSS: CALL (PTION) JUNESTITION SHPSIBSS: CALL (PTION) JUNESTITION SHPSIBSS: CALL (PTION) JUNESTITION SHPSIBSS: CALL (PTION) JUNESTITION SHPSIBSS: CALL (PTION) JUNESTITION SHPSIBSS: CALL (PTION) JUNESTITION SHPSIBSS: CALL (PTION) JUNESTITION SHPSIBSS: CALL (PTION) JUNESTITION SHPSIBSS: CALL (PTION) JUNESTITION SHPSIBSS: CALL (PTION) JUNESTITION SHPSIBSS: CALL (PTION) JUNESTITION SHPSIBSS: CALL (PTION) JUNESTITION SHPSIBSS: CALL (PTION) JUNESTITION SHPSIBSS: CALL (PTION) JUNESTITION SHPSIBS: CALL (PTION) JUNESTITION SH	JUN25RTYC@1538																						
AUGSPTY/02833 CALL SPF-SISSADA Premium at Naturity 2025-06-24 Variable Annuities Exh 5 Equity/Index Exh 5 Exh 5 Equity/Index Exh 5 Exh 5 E																							
Op/20/2025 2833 CALL SPESIISMAD Pressium at laturity 2025-08-24 Variable Annuities Exh 5 Equity/Index MCRSAN STANLEY & CO MTL. PLC PLC		N																					
Septiminal Naturity 2025-06-24 Variable Annuities Exh 5 Equity/Index Exh 5 Equi														I									1
Maturity 2025-06-24. Variable Annuities Exh 5 Equity/Index INTL. PLC 4PULHNSUPFGFN58B653 10/02/2023 06/20/2025 1,880 3,920,740 1588 / 2633 0 1,054,172 1,054,172 338,869 0 1,054,172 338,869 0					MODOLIN OTHER EV. C. CO.	1																	1
CALL OPTION NOV2SRTYC01595 11/21/2025 1995. CALL BHF3IRSB92; CALL OPTION NOV2SRTYC0162996 11/21/2025 2696. CALL BHFBIRSMM Premium at Maturity 2025—11-25. CALL OPTION NOV2SRTYC01804 11/71/2028 1804. CALL OPTION NOV2SRTYC018104 11/71/2028 1804. CALL DHFSIRSB4 Premium at Maturity 2025—11-25. CALL OPTION NOV2SRTYC018104 11/71/2028 1804. CALL BHFSIRSB4 CALL OPTION NOV2SRTYC018104 11/71/2028 1804. CALL BHFSIRSB4 Premium at MCRGAN STANLEY & CO MCRGAN STANLEY & CO MCRGAN STANLEY & CO MCRGAN STANLEY & CO MCRGAN STANLEY & CO MCRGAN STANLEY & CO MCRGAN STANLEY & CO MCRGAN STANLEY & CO MCRGAN STANLEY & CO MCRGAN STANLEY & CO MCRGAN STANLEY & CO MCRGAN STANLEY & CO MCRGAN STANLEY & CO MCRGAN STANLEY & CO MCRGAN STANLEY & CO MCRGAN STANLEY & CO		V	F 1 F	F 14 // 1		40 (00 (0000	00 (00 (0005	4 000	0.000.740	4500 / 2222		704 575	•	4 054 470		4 054 470	000 000		(47.070)		00 770		0004
NOV2SRTYC81595 CALL BH-SINSD2: CALL DB-FITION NOV2SRTYC82596 11/21/2025 2696. CALL BH-GINSMAP Premium at Maturity 2025—11-25. CALL CALL OPTION NOV2SRTYC81595 MORGAN STANLEY & CO MORGAN STANLEY & CO		variable Annuities	Exh 5	Equity/Index	INIL. PLC	. 10/02/2023	. 06/20/2025	1,880	3,920,740	1538 / 2633	0	/31,5/5	0	1,054,1/2		1,054,1/2	339,869	0	(17,2/2)	0 -	23,7/8		0001
11/21/2025 1996. CALL BHF3INSB92; CALL OPTION NIVESRITYOR/2696 11/21/2025 2696. CALL BHF3INSMP Premium at Maturity 2025-11-25. CALL OPTION NIVESRITYOR/2698 11/21/2025 2696. CALL BHF3INSMP Premium at Maturity 2025-11-25. CALL OPTION NIVESRITYOR/261804 11/17/2028 1804. CALL BHF3INSMP; CALL OPTION NIVESRITYOR/2611 11/17/2028 1804. CALL BHF3INSMP; CALL OPTION NIVESRITYOR/2611 11/17/2028 1804. CALL BHF3INSMP; CALL OPTION NIVESRITYOR/2611 11/17/2028 4211. CALL BHF3INSMP; CALL BHF3INSMP; CALL BHF3INSMP; CALL BHF3INSMP; CALL BHF3INSMP; CALL BHF3INSMP; CALL BHF3INSMP; CALL BHF3INSMP; CALL BHF3INSMP; CALL BHF3INSMP; CALL BHF3INSMP; CALL BHF3INSMP; CALL BHF3INSMP; CALL BHF3INSMP; CALL														1									1
BFF3IISSBQ2: CALL OPTION NV2SRTY02696 11/21/2025 2696. CALL BFF3IISAMA Premium at Maturity 2025—11-25. CALL OPTION NV2SRTY0281804 11/17/2028 1804. CALL BFF3IISAMA Premium at MCRGAN STANLEY & CO INTL. PLC														I									1
NOV25RTYC026966 11/21/2025 2696. CALL BHF3IISAIM Premium at Maturity 2025—11—25. CALL OPTION NOV28RTYC01804 11/17/2028 1804. CALL BHF3IIS8A9; CALL OPTION NOV28RTYC01804 11/17/2028 1804. CALL BHF3IIS8A9; CALL OPTION NOV28RTYC034211 11/17/2028 1804. CALL BHF3IIS8A9; CALL OPTION NOV28RTYC034211 11/17/2028 4211. CALL BHF3IIS8A0 Premium at MORGAN STANLEY & CO MORGAN STANLEY & CO MORGAN STANLEY & CO MORGAN STANLEY & CO MORGAN STANLEY & CO MORGAN STANLEY & CO MORGAN STANLEY & CO		v												1									1
11/21/2025 2696. CALL BHF3WSAIM Premium at Maturity 2025-11-25. CALL OPTION NOV28RTVC01804 11/17/2028 1804. CALL BHF3WSAIM 2 CALL BHF3WSAIM Premium at MORGAN STANLEY & CO MORGAN STANLEY & CO MORGAN STANLEY & CO MORGAN STANLEY & CO MORGAN STANLEY & CO MORGAN STANLEY & CO MORGAN STANLEY & CO MORGAN STANLEY & CO MORGAN STANLEY & CO MORGAN STANLEY & CO MORGAN STANLEY & CO MORGAN STANLEY & CO MORGAN STANLEY & CO MORGAN STANLEY & CO MORGAN STANLEY & CO MORGAN STANLEY & CO MORGAN STANLEY & CO MORGAN STANLEY & CO		1												1									1
BHF3IISAM4 Premium at Maturity 2025-11-25. CALL CPTION NOV28RTYC01804 11/17/2028 1804. CALL BHF9IISAN Premium at 11/17/2028 4211. CALL BHF9IISAN Premium at 1 11/17/2028 4211. CALL BHF9IISAN Premium at 1 MORGAN STANLEY & CO														1									1
Maturity 2025-11-25 . Variable Annuities Exh 5 Equity/Index INTL PLC					MORGAN STANLEY & CO	1																	1
CALL OPTION NOV28RTVC81804 11/17/2028 1804. CALL BHF3WSBA9; CALL OPTION NOV28RTVC84211 11/17/2028 4211. CALL BHFJSCAN Premium at MORGAN STANLEY & CO		Variable Annuities	Exh 5	Equity/Index		. 10/02/2023	. 11/21/2025	1.614	3,462.837	1595 / 2696	0	608.218	0	856.070		856.070	264.819	0	(16.967)		23.823		0001
NOV28RTYC91804 11/17/2028 1804. CALL BHF3WS8A9; CALL OPTION NOV28RTYC84211 11/17/2028 4211. CALL BHF3WSAXO Premium at MORGAN STANLEY & CO				,=,					,,			,210				,0,0			(,001)		, ,		
11/17/2028 1804. CALL BHF9WSBA9; CALL OPTION NOV28RTYC64211 11/17/2028 4211. CALL BHF9WSAX0 Premium at MORGAN STANLEY & CO														1									1
NOV28RTYC94211 11/17/2028 4211. CALL BHF0ISAXO Premium at MORGAN STANLEY & CO						1																	1
NOV28RTYC94211 11/17/2028 4211. CALL BHF0ISAXO Premium at MORGAN STANLEY & CO	BHF3WSBA9; CALL OPTION	N				1																	1
BHF3WSAXO Premium at MORGAN STANLEY & CO	NOV28RTYC@4211					1																	1
														I									1
Maturity 2028-11-21 Variable Annuities Exh 5 Equity/Index INTL PLC														I									1
	Maturity 2028-11-21 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 11/17/2028	1,502	4,517,265	1804 / 4211	0	701,520	0	873,571		873,571	212,893	0	(40,841)	0 .	49,920		0001

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Cu	urrent Year
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				Sho	wing all	Options, (Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as o	of Decemb	er 31 of Cı	urrent Ye	ar							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												
										Prior												
	Description									Year(s)	Current											
	of Item(s)								Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,								Price.	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value		B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
CALL OPTION	or replicated	identifier	(u)	or ochtrar olcarnighouse	Date	Expiration	Contracts	Amount	(i aid)	i alu	i aiu	moonic	Value	Couc	Tall Value	(Decrease)	D./A.O.V.	Acciction	item	LAPOSUIC	Littly	(5)
NOV25MXEAC@1851																						
11/21/2025 1851. CALL																						
BHF3WSBE1; CALL OPTION																						
NOV25MXEAC@2777																						
11/21/2025 2777. CALL																						
BHF3WSBP6 Premium at				MORGAN STANLEY & CO																		
	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 11/21/2025	141	326,274	1851 / 2777	0	47,506	0	63,684		63,684	17,503	0	(1,325)0	2,245		0001
CALL OPTION											1							1				
DEC26RTYC@1886																						
12/18/2026 1886. CALL																						
BHF3WSBF8; CALL OPTION																						
DEC26RTYC@3011																						
12/18/2026 3011. CALL																						
BHF3WSAQ5 Premium at	V		F 14 (1 1	MORGAN STANLEY & CO	40 (00 (0000	40 (40 (0000	000	0 400 750	4000 / 0044		050 540		054 400		054 400	400 044		(40.007		40.007		0004
	variable Annuities	Exn 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 12/18/2026	898	2, 198, 753	1886 / 3011	0	258,513	0	354,486		354,486	106,041	0	(10,067))u	18,937		0001
CALL OPTION JUN29RTYC@1838																						
06/15/2029 1838. CALL																						
BHF3WSBL5: CALL OPTION																						
JUN29RTYC@3400																						
06/15/2029 3400. CALL																						
BHF3WSAU6 Premium at				MORGAN STANLEY & CO																		
Maturity 2029-06-20 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 06/15/2029	1,885	4,936,815	1838 / 3400	0	830 . 189	0	975. 173		975, 173	198,040	0	(53,054	0	57,680		0001
CALL OPTION								,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			,							(00,00	1	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
MAY24MXEAC@2004																						
05/17/2024 2004. CALL																						
BHF3WSBQ4; CALL OPTION																						
MAY24MXEAC@3436																						
05/17/2024 3436. CALL																						
BHF3WSC00 Premium at	l	l	L	MORGAN STANLEY & CO															J			
	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 05/17/2024	961	2,613,920	2004 / 3436	0	109,081	J 0	252,923		252,923	145,404	0	(1,562))0			0001
CALL OPTION																						
MAY26MXEAC@1669																						
05/15/2026 1669. CALL BHF3WSBT8: CALL OPTION																						
MAY26MXEAC03960 05/15/2026 3960, CALL																						
BHF3WSC34 Premium at				MORGAN STANLEY & CO																		
	Variable Annuities	Exh 5	Fauity/Index		10/02/2023	. 05/15/2026	607	1,961,707	1669 / 3960	n	350,923	n	449,245		449,245	109,838	n	(11,516)) 0	15, 108		0001
CALL OPTION	Tai labie Ailiui (165	LAII V	Equity/ Index	41 QUINOUT OF NE ODDOOD	. 10/02/2020	. 55/ 15/ 2020		1,301,707	1003 / 0300						770,240			(11,510	1	15, 100		0001
MAY24MXEAC@2300																						
05/17/2024 2300. CALL																						
BHF3WSBU5; CALL OPTION																						
MAY24MXEAC@3314																						
05/17/2024 3314. CALL																						
BHF3WSB68 Premium at		l		MORGAN STANLEY & CO		1	l				1	Ì]	I	1			
Maturity 2024-05-21 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 05/17/2024	129	362, 103	2300 / 3314	0		0	6,647		6,647	5,328	0	(19)0	1,113		0001
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Showing all Options,	Caps, Floors,	Collars, Swaps and	i Forwards Open as	of December 31 of Current Year	aı

					Showing all	Options, (Caps, Floo	ors, Collars,	Swaps and	d Forwards Open as	of Decemb	er 31 of Cu	ırrent Y	ear							
1	2	3	4	5	6	7	8	9	10	11 12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative											
	5									Prior											
	Description								Obeller	Year(s) Current										0	I I a days
	of Item(s) Hedged,								Strike	Initial Cost Year Initial of Un- Cost of Un-						Total	Current	Adjustment		Credit Quality	Hedge Effectiveness
	Used for		Type(s)			Date of			Price, Rate or	of Un- discounted discounted		Book/			Unrealized	Foreign	Current Year's	Adjustment to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received) (Received)		Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a) ´	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	` Paid ´ ` Paid ´	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
CALL OPTION																					
MAY28RTYC@1884																					
05/19/2028 1884. CALL BHF3WSBV3: CALL OPTIO	- N																				
MAY28RTYC@3669	N.																				
05/19/2028 3669. CALL																					
BHF3WSB01 Premium at				MORGAN STANLEY & CO																	
Maturity 2028-05-23 . CALL OPTION	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB6	53 . 10/02/2023	. 05/19/2028	1,571	4,361,882	1884 / 3669	0615, 223	3 0	772,782		772,782	190,293	0	(32,733)	0	45,677		0001
JUN24MXEAC@2115																					
06/21/2024 2115. CALL																					
BHF3WSBY7; CALL OPTIO	IN .																				
JUN24MXEAC@2318																					
06/21/2024 2318. CALL BHF3WSC18 Premium at				MORGAN STANLEY & CO																	
Maturity 2024-06-25 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB6	53 . 10/02/2023	. 06/21/2024	696	1.542.684	2115 / 2318		3 0	86 . 258			47.801	0	(581)	0	5,310		0001
CALL OPTION	Tai tabio milai tioo iii		Equity/ mack		. 10, 02, 2020	. 00, 21, 2021								,200			(00.1)				
NOV27MXEAC@2303																					
11/19/2027 2303. CALL																					
BHF3WSC67; CALL OPTIO NOV27MXEAC@5738	IN																				
11/19/2027 5738. CALL																					
BHF3WSCWO Premium at				MORGAN STANLEY & CO																	
Maturity 2027-11-23 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB6	53 . 10/02/2023	. 11/19/2027	1,019	4,096,890	2303 / 5738	0229,622	2 0	310,649		310,649	92,078	0	(11,051)	0	40,390		0001
CALL OPTION MAY25MXEAC@1991																					
05/16/2025 1991. CALL																					
BHF3WSC75: CALL OPT10	N																				
MAY25MXEAC@2699								1				1									
05/16/2025 2699. CALL				11070111 0T111 5V 0 00								1									
BHF3WSCG5 Premium at Maturity 2025-05-20 .	Variable Annuities	Evh 5	Fauity/Indov	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB6	53 10/02/2022	. 05/16/2025	207	485 . 415	1991 / 2699	0 45,377	, ,	67,043		67.043	22,694	0	(1.028)	0	2,846		0001
CALL OPTION	varrable Alliuities	LAII J	Equity/ index	HILL ILC 4FQUINOUFFUFNF3DD0	. 10/02/2023	. 03/ 10/ 2023	201	400,410	1551 / 2099	43,377	1			01,043	22,094	v	(1,020)	1	2,040		0001
MAY25MXEAC@1880																					
05/16/2025 1880. CALL												1									
BHF3WSCD2; CALL OPTION MAY25MXEAC@4027	N																				
05/16/2025 4027. CALL																					
BHF3WSCC4 Premium at				MORGAN STANLEY & CO																	
Maturity 2025-05-20 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB6	53 . 10/02/2023	. 05/16/2025	938	2,770,383	1880 / 4027	0275,026	30	410, 176		410, 176	141,379	0	(6,229)	0	16,245		0001
CALL OPTION												1									
NOV24MXEAC@1836 11/15/2024 1836. CALL												1									
BHF3WSCH3; CALL OPTIO	N											1									
NOV24MXEAC@3435												1									
11/15/2024 3435. CALL												1									
BHF3WSBK7 Premium at	Vaniable Associati	F 5	F (1 - 1	MORGAN STANLEY & CO	10 /00 /0000	11/15/0004	707	0.074.400	1000 / 0405	0 005 046	, ,	050.000		050 000	100 710	_	(4.074)	_	0.740		0004
maturity 2024-11-19 .	variable Annuities	EXN 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB6	oo . IU/U2/2U23	. 11/15/2024	/8/	2,074,139	1836 / 3435	0225,648	s 0	352,290		352,290	130,713	J 0	(4,071)	J 0	9,710		UUU I

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Showing all Options,	Caps, Floors,	Collars, Swaps and	i Forwards Open as	of December 31 of Current Year	aı

1 2 3 4 5 5 7 9 8 10 10 11 12 13 14 15 16 17 16 19 20 21 22 22 22 22 23 24 15 5 6 10 10 11 12 14 15 16 17 16					Sho	owing all (Options, (Japs, Floors	s, Collars,	Swaps and	i Forwards	Open as c	of Decemb	er 31 of Cu	irrent Year							
Package Pack	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																						
Part Part																						
March Marc																						
Control Cont																						
Personal Processor Persona																						
Consistance Part			0-11-1-1					Manager					0									
Description Description					Fushanas Countament.	Tuesda	,		National											Detential		
Column C	Description			` '			-	-							Codo Foir Value							
MONOPOLICIES Column Colu		or Replicated	identille	(a)	or Central Cleaninghouse	Date	Expiration	Contracts	Amount	(Paiu)	Palu	Palu	Income	value	Code Fall Value	(Decrease)	B./A.C.V.	Accretion	item	Exposure	Enuty	(D)
Secretary Control Co																						
Security Security																						
Second Process Seco																						
Separate Principle Princ																						
Section 2019-25 Section 19 Section 2019-25 Section 19 Section 2019-25 Section 19 Section 2019-25 Section 19 Section 2019-25 Section 19 Section 2019-25 Section 19 Section 2019-25 Sect																						
Qu. gri70 Process P		Vanishia Amerikiaa	Full F	F: 4 /1 d		10 /00 /0000	05 /04 /0007	1 050	0.005.050	0004 / 5000	0	040 000	١,	201 040	201 040	00.700	0	(0.000		05.050		0001
Excellent Exce		variable annuities	EXII 5	Equity/index	TIVIL. PLC 4PQUFINGJPFGFNF3BB033	. 10/02/2023	. 05/21/202/		3,893,030	2291 / 5086	0	210,333	u	301,042	301,042	99,788		(9,080	, v -	33,833		0001
201-2012-0012-0012-0012-0012-0012-0012-	DEC25MXEAC@1960																					
EXCRESSION Control C																						
TOTAL TOTA																						
FFSSSEE Print Lat August 17 205-12-5 August 2004 Augus																						
No. Principle According Principle Acco					MODELLA OTAM SV. 6. 00																	
Col. PT Col. Co		Variable Appuition	Evb E	Equity/Index		10 /02 /2022	10 /10 /2025	074	2 606 200	1000 / 4010	0	252 625	١ ,	262 245	260 245	116 050	١	(7.044	,	10 001		0001
JURISHIP JURISH		variable Alliuities	EXII 5	Equity/ muex	TIVIL. FLC 4FQUFINOSFFGFNFSDB033	. 10/02/2023	. 12/ 19/ 2023	0/4	2,090,290	1900 / 4210		202,000				110,933		(1,244	, 0 .	10,921		0001
60-15-200-2010-10-10-10-10-10-10-10-10-10-10-10-10-																						
JACKSCASSES SANCTONING SA																						
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SERIORIZA PRIMITARIA DI LIGIARIA STALET A CO MUNICAPPINENSISSI 10/02/2022 08/16/2022 08/																						
Natural ty 223-6-520 Variable Annual tess En S Equity/Index Intil R. C. POJANA, PEPERSSON 100/2023 100/20					MODELLA OTAM SV. 6. 00																	
CALL CFT IN EXCENSION CALL CFT IN EXCENSION CALL CFT IN CALL		Variable Appuition	Evb E	Equity/Index		10 /02 /2022	06/15/2020	000	2 100 252	0110 / 5010	0	240 502	١,	410 001	410 001	96 664	١	(22.225	,	97 150		0001
Exception Exce		variable annuities	EXII 5	Equity/index	TIVIL. PLC 4PQUFINGJPFGFNF3BB033	. 10/02/2023	. 06/ 15/2029	808	3, 180,332	2110 / 5218	0	349,502	u	413,831	413,831	80,004		(22,333	, v -	37 , 138		0001
12/15/2003-206-00-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-																						
### SENSING COLL (PTION EXCENSION SENS. CLLL (PTION EXCENS																						
12/18/2026-12-22 Call SPT (100) Call	BHF3WSCY6; CALL OPTION																					
### SERVICE PROFESSION Provided At Market 14 CO MANAGEMENT ACT ACT ACT ACT ACT ACT ACT ACT ACT AC																						
Maturity 2028-12-22 Variable Amounties En 5 Equity/Index MIL P.C. PUMOLPFSPF388553 10/02/2023 12/18/2028 .552 .1,880,782 .2,266 / 4,676 .0 .159,075 .0 .216,157 .63,276 .0 .66,155 .0 .66,105 .0 .0 .16,025 .0 .0 .10,025 .0 .0 .10,025 .0 .0 .0 .0 .0 .0 .0 .					MODELLA OTAM SV. 6. 00																	
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NOVERMERCH/1888	CALL OPTION	variable Alliuities	EXII 5	Equity/ muex	TIVIL. FLC 4FQUFINOSFFGFNFSDB033	. 10/02/2023	. 12/ 10/ 2020		1,000,792	2000 / 40/0				210, 137	210, 137	03,270	0	(0, 193	, 0 .	10,020		0001
### ### ### ### ### ### ### ### ### ##																						
NV28MCR4G8831 CLL BF-91SIS/20 Prenium at MAYABMCR4G2096 GS/15/2026 2096, CLL BF-91SIS/20 Prenium at MAYABMCR4G2096 GS/15/2026 2096, CLL BF-91SIS/20 Prenium at MAYABMCR4G2096 GS/15/2026 2096, CLL BF-91SIS/20 Prenium at MAYABMCR4G2096 GS/15/2026 2096, CLL BF-91SIS/20 Prenium at MAYABMCR4G2096 GS/15/2026 2096, CLL BF-91SIS/20 Prenium at MAYABMCR4G2096 GS/15/2026 2096, CLL BF-91SIS/20 Prenium at MAYABMCR4G2096 GS/15/2026 2096, CLL BF-91SIS/20 Prenium at MAYABMCR4G2096 GS/15/2026 2096, CLL BF-91SIS/20 Prenium at MAYABMCR4G2096 GS/15/2026 2096, CLL BF-91SIS/20 Prenium at MAYABMCR4G2096 GS/15/2026 2096, CLL BF-91SIS/20 Prenium at MAYABMCR4G2096 GS/15/2026 2096, CLL BF-91SIS/20 Prenium at MAYABMCR4G2096 GS/15/2026 2096, CLL BF-91SIS/20 Prenium at MAYABMCR4G2096 GS/15/2026 2096, CLL BF-91SIS/20 Prenium at MAYABMCR4G2096 GS/15/2026 2096, CLL BF-91SIS/20 Prenium at MAYABMCR4G2096 GS/15/2026 2096, CLL GS/15/202	11/17/2028 1898. CALL																					
11/17/2026 8031. CALL PFINIST PRINTING PRINT PRI		(
BF-518/32 Prenium at Martin ty 2003-11-21 at a riable Annuities Eth 5 Equity/Index MRGAN STANLEY & CO MITL. P.C 4PQLHN3,FFGRFS88653 10/02/2023 11/17/2028 674 2,975,373 1888 / 6831 0																						1
Statutify 2028-01-21 Variable Annuities Exh 5 Equity/Index INTL PLC 4PQLHNS,PFGRFS88653 10/02/2023 11/17/2028 674 2.975,373 1898 / 6931 0 331,569 0 332,917 331,569 0 0 (19,303) 0 0 0 (19,303) 0 0 0 0 0 0 0 0 0					MODOAN STANIEV & CO																	
CALL OPTION MAYSSMERGAGOS6 05/15/2026 2096. CALL BFSINSSP: CALL DFTION MAYSSMEADCAGOS90 05/15/2026 2090. CALL SHRINGSP: CALL DFTION MAYSSMEADCAGOS90 05/15/2026 2090. CALL SHRINGSP: CALL DFTION MAYSSMEADCAGOS90 05/15/2026 3090. CALL SHRINGSP: CALL DFTION MAYSSMEADCAGOS90 05/15/2026 05-19. Call DFTION MAYSSMEADCAGOS90 05/15/2026 05-19. Call DFTION MAYSSMEADCAGOS90 05/15/2026 109. Call DFTION MAYSSMEADCAGOS90 05/15/2028 1978. CALL DFTION MAYSSMEADCAGOS90 05/15/2028 1978. CALL DFTION MAYSSMEADCAGOS90 05/15/2028 1978. CALL DFTION MAYSSMEADCAGOS90 05/15/2028 1978. CALL DFTION MAYSSMEADCAGOS90 05/15/2028 1978. CALL DFTION MAYSSMEADCAGOS90 05/15/2028 1978. CALL DFTION MAYSSMEADCAGOS90 05/15/2026 109. CALL DFTION MAYSSMEADCAGOS90 05/15/2026		Variable Annuities	Evh 5	Faulity/Index		10/02/2022	11/17/2022	674	2 075 372	1808 / 6021	0	331 560		302 017	302 017	80 651	٥	(10 202		22 221		0001
MAY28MEAG2096 CALL BFFSINSDS: CALL OPTION MAY28MEAG2090 05/15/2026 2880. CALL BFFSINSDS: CALL	CALL OPTION	TAT TAD TO ATTIMITED	LAII 9	Equity/ muex	HTLL TEO	. 10/02/2023	. 11/11/2020		2,313,013	1030 / 0331			u					(13,303	,			
BHF3IISOSB: CALL (PTION MAY26IXEAC23980 CALL BHF3IISOSE Premium at Maturity 2026-2380. CALL BHF3IISOSE Premium at Maturity 2026-2380. CALL (PTION MAY26IXEAC23980) CALL (PTION MAY26IXEAC23980. CALL (PTION MAY26IXEAC23980) CALL (PTION MAY26IXEAC23980. CALL (PTION MAY26IXEAC23980) CALL (PTION MAY26IXEAC3980. CALL (PTION MAY26IXEAC3980) CALL (PTION MAY26IXEAC3980. CALL (PTION MAY26IXEAC3980) CALL (PTION MAY26IXEAC3980. CAL																						
MAY28MXEA082980 CALL BHF380236 Premium at Maturity 2026-05-19 CALL OFFINALIS OFFINAL																						
OS/15/2026 2980. CALL BHF3IISD25 Premium at Maturity 2026-05-19. CALL OPTION MATURITY 2026-05-19. CALL OPTION MATURITY 2026-05-19. CALL OPTION MATURITY 2026-05-19. CALL OPTION MATURITY 2026-05-19. CALL OPTION MATURITY 2026-05-19. CALL OPTION MATURITY 2026-05-19. CALL OPTION MATURITY 2026-05-19. CALL OPTION MATURITY 2026-05-19. CALL OPTION MATURITY 2026-05-19. CALL OPTION MATURITY 2026-05-19. CALL OPTION MATURITY 2026-05-19. CALL OPTION MATURITY 2026-05-19. CALL OPTION MATURITY 2026-05-19. CALL OPTION MATURITY 2026-05-19. CALL OPTION MATURITY 2028-05-23. Variable Annuities Exh 5		1																				
BHF3IIS025 Premium at Maturity 2026-05-19 . CALL OPTION MAY28MXEACR1978 05/19/2028 5671 . CALL BHF3IIS033 Premium at Maturity 2028-05-23 . Variable Annuities Exh 5 Equity/Index MAY28MXEACR1978 05/19/2028 5671 . CALL BHF3IIS033 Premium at Maturity 2028-05-23 . Variable Annuities Exh 5 Equity/Index MAY28MXEACR1978 05/19/2028 5671 . CALL BHF3IIS033 Premium at Maturity 2028-05-23 . Variable Annuities Exh 5 Equity/Index MAY28MXEACR1978 05/19/2028 5671 . CALL BHF3IIS033 Premium at Maturity 2028-05-23 . Variable Annuities Exh 5 Equity/Index MAY28MXEACR1978 0 10/02/2023 .05/19/2028 10/02/2023 .05/19/2028 10/02/2023																						1
Maturity 2026-05-19 . Variable Annuities Exh 5 Equity/Index INTL PLC 4PQLHN3JPFGFNF388653 10/02/2023 .05/15/2026 192 487,296 2096 / 2980 0					MODGAN STANIEV & CO																	
CALL OPTION MAY28MXEA081978 05/19/2028 1978. CALL BHF3IKSD66; CALL OPTION MAY28MXEA085671 05/19/2028 5671. CALL BHF3IKSD68; CALL OPTION MAY28MXEA085671 05/19/2028 5671. CALL BHF3IKSD33 Premium at Maturity 2028-05-23 Variable Annuities Exh 5 Equity/Index INTL PLC 4POUNSJPFGFNF388653 10/02/2028 05/19/2028 884 3,380,858 1978 / 5671 0		Variable Annuities	Exh 5	Faulity/Index		10/02/2023	05/15/2026	192	487 206	2096 / 2080	n	42 255	n	58 715	58 715	17 8/17	n	(1.397) 0	3 753		0001
MAY28MXEA081978 05/19/2028 1978. CALL 8HF3INS067, CALL 0PTION MAY28MXEA086671 05/19/2028 5671. CALL 8HF3INS033 Premium at Maturity 2028-05-23 Variable Annuities Exh 5 Equity/Index INTL. PLC 4PQUNIXJPFGFNF38B653 .10/02/2028 .05/19/2028 884 3,380,858 1978 / 5671 0		Iddio Alliui (103		_quity/ muck	THE TEST THE SECOND OF THE SECOND	. 10,02,2020	. 50, 10, 2020	102		2000 / 2000		72,250						(1,007	,			
BHF3IISD66; CALL OPTION MAY28MXEA085671 O5/19/2028 5671. CALL OPTION MAY28MXEA085671 O5/19/2028 5671. CALL BHF3IISD3 Premium at MIGGAN STANLEY & CO OFFI STANLEY																						
MAY28MXEA085671 05/19/2028 5671. CALL BHF3INS033 Premium at Maturity 2028-05-23 Variable Annuities Exh 5 Equity/Index INTL PLC 4P0UH\3JPFGFNF388653 10/02/2028 05/19/2028 884 3,380,858 1978 / 5671 0																						
05/19/2028 5671. CALL BHF3IISD33 Premium at Maturity 2028-05-23 Variable Annuities Exh 5 Equity/Index INTL. PLC MPQHNSJPFGFNF3B8653 10/02/2028 05/19/2028 084 0.3,380,858 1978 / 5671 0 0.363,217 0 0.451,925		1																				1
BHF3/ISD33 Premium at MORGAN STANLEY & CO																						
Maturity 2028-05-23 Variable Annuities Exh 5 Equity/Index INTL. PLC 4PQUHNSJPFGFNF388653 10/02/2028 0.5/19/2028 1.978 / 5671 0					MORGAN STANIEV & CO																	
0199999999. Subtotal - Purchased Options - Hedging Other - Collars 0 102,779,700 0 125,569,118 XXX 125,569,118 26,795,078 0 (4,005,616) 0 4,733,893 XXX XXX		Variable Annuities	Exh 5	Equity/Index		. 10/02/2023	. 05/19/2028	884	3.380.858	1978 / 5671	n	363 .217	l n	451,925	451 925	108.034	n	(19.325)	35 .403		0001
			EXII O IIIIIII								0		0				0	,) 0			
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				Sho	wing all	Options, 0	Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as o	of December	er 31 of Cu	irrent Yo	ear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												ı
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	Description									Year(s)	Current											i
	of Item(s)								Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,								Price.	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	-	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	ototal - Purchased Or		(/	or central creamignouse	Date	Expiration	Contracto	rinount	(i did)	0	n did	0		XXX	1 dii Valde	(Decircuse)	D.17 (.O.V.	71001011011	0	_	XXX	XXX
	ototal - Purchased Op			an .						0	0	0		XXX	0	0	0	0	0		XXX	XXX
	ototal - Purchased Op		ie Generalic) II						0	0	0		XXX	0	0	0	0	0		XXX	XXX
	al Purchased Options		oo and Mar	ranta						0	·			XXX	0	0	0	0			XXX	XXX
				ants							0	0			0	0	0	·				
	al Purchased Options		15							0	·			XXX	000.000	(44, 450, 500)		·	v		XXX	XXX
	al Purchased Options									11,548,500	0	0	002,000	XXX	602,839	(11,453,589)) 0	0	v		XXX	XXX
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	al Purchased Options									0	102,779,700	0	125,569,118		125,569,118	26,795,078	0	(4,005,616)) 0	1 ,		XXX
	al Purchased Options									0	0	0	0	XXX	0	0	0	0	0		XXX	XXX
	al Purchased Options									11,548,500	102,779,700	0	126, 171, 957		126, 171, 957	15,341,489	0	(4,005,616)) 0	.,,		XXX
0569999999. Sub	ototal - Written Option	ns - Hedging	Effective Ex	cluding Variable Annuity Guarantees I	Under SSA	P No.108				0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
				riable Annuity Guarantees Under SSA						0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
PUT OPTION																						1
JUL24SPXP@3751																						i
BHF3WS6A5 Premium at				MORGAN STANLEY & CO																		i
Maturity 2024-07-23 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 07/19/2024	345	1,294,095	3751	0	(29,948)	0	(8,458)		(8,458)	21,029	0	461	0	0		0001
PUT OPTION																						i
JAN24SPXP@3580																						i
BHF3WS6G2 Premium at				MORGAN STANLEY & CO	40 (00 (0000	04 /40 /0004		0 500 400	0500		(47, 050)		(405)		(405)	40.400						l
Maturity 2024-01-23 . PUT OPTION	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 01/19/2024	2,380	8,520,400	3580	0	(47,250)	0	(485)		(485)	46 , 130	0	636	0	0		0001
APR25SPXP03692																						i
BHF3WS6K3 Premium at				MORGAN STANLEY & CO																		i
Maturity 2025-04-21.	Variable Annuities	Evh 5	Fauity/Index		. 10/02/2023	. 04/17/2025	585	2, 159, 820	3692	0	(81,794)	n	(43,868)		(43.868)	36,138	0	1.788	0	0		0001
PUT OPTION	variable Alliurties	LAII 5	Equity/ Illuex	41 QUI NOUT OF 10 00000	. 10/02/2020	. 04/ 11/2023		2, 155,020			(01,734)		(40,000)		(40,000)			1,700				1
JAN25SPXP@2137																						i
BHF3WS6Q0 Premium at				MORGAN STANLEY & CO																		i
Maturity 2025-01-22 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 01/17/2025	1.967	4.203.479	2137	0	(29.739)	0	(9.820)		(9.820)	19.336	0	583	0	0		0001
PUT OPTION			,				,,,,,	, .,	1		, .,,				, , , , , , , ,	.,]			1
JAN24SPXP@3582									I													i
BHF3WS6R8 Premium at				MORGAN STANLEY & CO					1													i
Maturity 2024-01-23 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 01/19/2024	1,350	4,835,700	3582	0	(26,238)	0	(279)		(279)	25,606	0	353	0	0		0001
PUT OPTION									1													i
JUL24SPXP@3992				Walland of the EV a co					I													i
BHF3WS6T4 Premium at	V		F 14 // 1	MORGAN STANLEY & CO	40 /00 /0000	07/40/0004	0.550	40 407 504			(000 (70)	_	(00.510)		(00.510)	004 547	_	5 440		_		0004
Maturity 2024-07-23 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 07/19/2024	2,552	10, 187, 584	3992	0	(332, 170)	0	(92,512)		(92,512)	234,547	0	5,110	0	0		0001
PUT OPTION JAN24SPXP@3266									1													i
BHF3WS6V9 Premium at				MORGAN STANLEY & CO					1													i
Maturity 2024-01-23 .	Variable Annuities	Exh 5	Equity/Index		10/02/2023	. 01/19/2024	402	1,312,932	3266	n	(2,622)	n	(25)		(25)	2,562	n	25	n	٥		0001
PUT OPTION	TALLADIO MINULLIOS	LAII V	Equity/ muck	11112. 120 11 QUI HOUI 1 QI NI DDD033	. 13/02/2020	. 0 1/ 10/ 2024		1,012,302			(2,022)		(23)		(25)					0		
0CT24SPXP@2285									1													i
BHF3WS6W7 Premium at				MORGAN STANLEY & CO					I													i
Maturity 2024-10-22 .	Variable Annuities	Exh 5	Equity/Index		. 10/02/2023	. 10/18/2024	1,700	3,884,500	2285	0	(24,496)	0	(9, 151)	l	(9, 151)	14,919	0	426	0	0		0001
PUT OPTION			,				,	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1		, ,,				, , , , , , ,	,,,,,]			1
APR24SPXP@3667									I													i
BHF3WS6Z0 Premium at				MORGAN STANLEY & CO					1													i
Maturity 2024-04-23 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 04/19/2024	2,522	9,248,174	3667	0	(131,450)	0	(19,538)		(19,538)	110,076	0	1,836	0	0		0001
PUT OPTION									1													ł
JUL24SPXP@2363									1													i
BHF3WS789 Premium at	1	1		MORGAN STANLEY & CO							,							_				1
Maturity 2024-07-23 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 07/19/2024		2,963,202	2363	0	(14,439)	0	(4,642)		(4,642)	9,574	0	222	0	0		0001

Chauting all Options	Cana Flaara	Callara Curana an	d Farwarda Onan aa	of December 31 of Current Year	
SHOWING AN ODUONS.	. Cabs. Fibbis	. Cullais, Swaps all	u Fulwalus Obell as	of December 31 of Current Tear	

<u> </u>					owing all (Options, (Caps, Floor	rs, Collars,	Swaps and	Forwards	Open as of	Decembe	er 31 of Cu	rrent Y								
1	2	3	4	5	6	7	8	9	10	11 Cumulative	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Counterparty	Trade	Date of Maturity or	Number of	Notional	Strike Price, Rate or Index Received	Prior Year(s) Initial Cost of Un- discounted Premium (Received)	Current Year Initial Cost of Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying			Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	of Refer- ence	Hedge Effectiveness at Inception and at Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
PUT OPTION APR24SPXP03666 BHF3WS7A4 Premium at Maturity 2024-04-23 . PUT OPTION APR24SPXP03534	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC	. 10/02/2023	. 04/19/2024	1,493 .	5,473,338	3666	0	(77,231).	0	(11,547)		(11,547)	64,605	0	1,079	0	0		0001
BHF3WS7B2 Premium at Maturity 2024-04-23 . PUT OPTION JAN24SPXP@2287	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 04/19/2024	383 .	1,353,522	3534	0	(15,243).	0	(2,372)		(2,372)	12,658	0	213	0	0		0001
BHF3WS7CO Premium at Maturity 2024-01-23 . PUT OPTION OCT24SPXP@3914	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 01/19/2024	1,348 .	3,082,876	2287	0	(1, 126).	0	0		0	1,111	0	15	0	0		0001
BHF3WS7D8 Premium at Maturity 2024-10-22 . PUT OPTION JAN25SPXP@3972	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 10/18/2024	361 .	1,412,954	3914	0	(49,840).	0	(19,301)		(19,301)	29,673	0	866	0	0		0001
BHF3WS7E6 Premium at Maturity 2025-01-22 . PUT OPTION JUL24SPXP@3995	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 01/17/2025	343 .	1,362,396	3972	0	(58,385).	0	(28, 119)		(28,119)	29, 123	0	1,144	0	0		0001
BHF3WS7F3 Premium at Maturity 2024-07-23 . PUT OPTION	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 07/19/2024	1,482 .	5,920,590	3995	0	(193, 487).	0	(53,998)		(53,998)	136,512	0	2,977	0	0		0001
APR24SPXP@2266 BHF3WS7G1 Premium at Maturity 2024-04-23 . PUT OPTION	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 04/19/2024	1,235 .	2,798,510	2266	0	(7,342).	0	(522)		(522)	6,717	0	103	0	0		0001
APR25SPXP@2296 BHF3WS7P1 Premium at Maturity 2025-04-21 . PUT OPTION	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 04/17/2025	2,632	6,043,072	2296	0	(60,876).	0	(32,936)		(32,936)	26,609	0	1,331	0	0		0001
OCT26SPXP@2664 BHF3WS7T3 Premium at Maturity 2026-10-20 . PUT OPTION	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 10/16/2026	3, 186	8,487,504	2664	0	(250,493).	0	(198,080)		(198,080)	43,098	0	9,315	0	0		0001
OCT28SPXP02985 BHF3WS7Y2 Premium at Maturity 2028-10-24 . PUT OPTION	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 10/20/2028	3,656	10,913,160	2985	0	(605, 403).	0	(515,879)		(515,879)	54,742	0	34,782	0	0		0001
JAN26SPXP@2602 BHF3WS821 Premium at Maturity 2026-01-21 . PUT OPTION	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 01/16/2026	2,528 .	6,577,856	2602	0	(137,878).	0	(107,983)		(107,983)	25,831	0	4,064	0	0		0001
JUL26SPXP02506 BHF3WS847 Premium at Maturity 2026-07-21 . PUT OPTION	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 07/17/2026	3,288 .	8,239,728	2506	0	(196,738).	0	(160,576)		(160,576)	29,352	0	6,810	0	0		0001
APR27SPXP03156 BHF3WS870 Premium at Maturity 2027-04-20 . PUT OPTION JAN27SPXP02927	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 04/16/2027	4,176	13, 179, 456	3156	0	(633, 102).	0	(484,426)		(484,426)	121,951	0	26,725	0	0		0001
BHF3WS888 Premium at Maturity 2027-01-20	Variable Annuities	Exh 5	Fauity/Index	MORGAN STANLEY & CO	10/02/2023	01/15/2027	3 505	10 250 125	2027	0	(398 842).	0	(303.560)		(303.560)		0	15 .851	0	0		0001

Chausing all Ontions	Cana Flaara	Callara Curana an	d Farwarda Onan aa	of December 31 of Current Year	
SHOWING All ODDIONS	. Cabs. Fibbis	i. Cullais, Swabs all	u Forwarus Open as	of December 31 of Current Tear	

				Sh	owing all	Options, (Caps, Floor	s, Collars,	Swaps and	d Forwards	Open as of	Decemb	er 31 of Cu	irrent Y	ear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												
	Description									Prior Year(s)	Current											
	of Item(s)								Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income Generation	Schedule/ Exhibit	of Risk(s)	Exchange, Counterparty	Trade	Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying			Valuation Increase/	Exchange Change in	(Amorti- zation)/	Value of Hedged	Potential	Refer- ence	and at Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
PUT OPTION	or replicator	1001101101	(4)	or contrar croamignous	Date	Expiration:	- Contracto	7 11110 01110	(1 0.0)	. u.u			74.40	0000	· aii · aiao	(200.000)	2.,, 1.0.11.	71001011011		_ проссию	Linety	(2)
APR26SPXP@2196				MODELIN STANIEV & CO.																		
BHF3WS8K1 Premium at Maturity 2026-04-21.	Variable Annuities	Exh 5	Fauity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 04/17/2026	3,746 .	8.226.216	2196	0	(135.321).	0	(91,412)		(91.412)	39.576	0	4.333	0	0		0001
PUT OPTION	14114515 1411411115	2 0	Equ. cy/ muox		. 10, 02, 2020			,220,210			(100,021)		(01,112)		(01,112)							
MAY24RTYP@1381				MODOWN OTANIEW & CO																		
BHF3WS8L9 Premium at Maturity 2024-05-21.	Variable Annuities	Exh 5	Fauity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 05/17/2024	2,003	2,766,143	1381	0	(31,495).	0	(7,951)		(7,951)	23,093	0	451	0	0		0001
PUT OPTION					,,		,,,,,,	,,,,,,,					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		(,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							
MAY24RTYP@1665 BHF3WS8M7 Premium at				MORGAN STANLEY & CO																		
Maturity 2024-05-21.	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 05/17/2024	1.760	2.930.400	1665	0	(112.606)	0	(25, 192)		(25.192)	85.801	0	1.613	0	0		0001
PUT OPTION							,								, ., . ,			, ,				
JUL25SPXP@2338 BHF3WS8V7 Premium at				MORGAN STANLEY & CO																		
Maturity 2025-07-22 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 07/18/2025	2,892	6,761,496	2338	0	(84,071).	0	(54,973)		(54,973)	27,049	0	2,049	0	0		0001
PUT OPTION																						
OCT27SPXP@3710 BHF3WS8W5 Premium at				MORGAN STANLEY & CO																		
Maturity 2027-10-19 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 10/15/2027	3,296	12,228,160	3710	0	(879, 112).	0	(693,606)		(693,606)	144,058	0	41,448	0	0		0001
PUT OPTION JUL27SPXP03448																						
BHF3WS904 Premium at				MORGAN STANLEY & CO																		
Maturity 2027-07-20 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 07/16/2027	3,799	13,098,952	3448	0	(785,955).	0	(608, 459)		(608,459)	142,375	0	35, 121	0	0		0001
PUT OPTION APR28SPXP03480																						
BHF3WS912 Premium at				MORGAN STANLEY & CO																		
Maturity 2028-04-25 . PUT OPTION	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 04/21/2028	3,899	13,568,520	3480	0	(919,868).	0	(758,750)		(758,750)	112,893	0	48,224	0	0		0001
JUL26SPXP@3870																						
BHF3WS938 Premium at		L		MORGAN STANLEY & CO						_		_							_	_		
Maturity 2026-07-21 . PUT OPTION	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 07/17/2026	363	1,404,810	3870	0	(88,065).	0	(63,938)		(63,938)	21,079	0	3,048	0	0		0001
OCT25SPXP@2401																						
BHF3WS961 Premium at	W 1 bl A 141		5 14 /I d	MORGAN STANLEY & CO	40 /00 /0000	40 (47 (0005	0.000	0 477 000	0404		(00, 004)		(75, 000)		(75,000)	00 700		0.070	0	•		0004
Maturity 2025-10-21 . PUT OPTION	variable Annuities	Exn 5	Equity/index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 10/17/2025	2,698	6,477,898	2401	0	(99,304).	0	(75,868)		(75,868)	20,763	0	2,673	0	0		0001
JUN24RTYP@1955																						
BHF3WS987 Premium at Maturity 2024-06-25.	Variable Annuities	Evh 5	Fauity/Indox	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 06/21/2024	324	633,420	1955	0	(64,015).	n	(21,431)		(21,431)	41,632	٥	953	0	n		0001
PUT OPTION	variable Alliurties	LAII J	Lqui ty/ illuex	THIE. FEC 4FQOTNOOFT OF NE OBBOSS	. 10/02/2020	. 00/21/2024		000,420	1935		(04,013).		(21,401)		(21,401)	41,002						0001
OCT25SPXP@3333				MODOWN OTANIEW & CO																		
BHF3WS995 Premium at Maturity 2025-10-21.	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 10/17/2025	461	1,536,513	3333	n	(52,674).	n	(35, 150)	 	(35, 150)	16,106	n	1.418	n	n		0001
PUT OPTION					,,			,,			(***)		,,,,,,,			,						
JAN26SPXP@3439 BHF3WS9BO Premium at				MORGAN STANLEY & CO																		
Maturity 2026-01-21.	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 01/16/2026	362	1,244,918	3439	0	(51, 232).	0	(35,581)		(35,581)	14,141	0	1,510	0	0		0001
PUT OPTION																						
JUL28SPXP03210 BHF3WS9D6 Premium at				MORGAN STANLEY & CO																		
Maturity 2028-07-25 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 07/21/2028	3,832	12,300,720	3210	0	(745,874).	0	(626,534)		(626,534)	78,352	0	40,988	0	0		0001
PUT OPTION JAN29SPXP@3073																						
BHF3WS9G9 Premium at				MORGAN STANLEY & CO																		
Maturity 2029-01-23 .	Variable Annuities	Exh 5	Equity/Index		. 10/02/2023	. 01/19/2029	2,918	8,967,014	3073	0	(538, 135).	0	(465, 704)		(465,704)	40, 178	0	32,253	0	0		0001

Chausing all Ontions	Cana Flaara	Callara Curana an	d Farwarda Onan aa	of December 31 of Current Year	
SHOWING All ODDIONS	. Cabs. Fibbis	i. Cullais, Swabs all	u Forwarus Open as	of December 31 of Current Tear	

				S	howing all	Options, (Caps, Floor	s, Collars,	Swaps and	d Forwards	Open as of	Decemb	er 31 of Cu	ırrent Y	ear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												
										Prior												
	Description									Year(s)	Current											
	of Item(s)								Strike	Initial Cost	Year Initial							_			Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for	0 - 1 1- 1 - 1	Type(s)			Date of	N. I		Rate or	discounted	discounted	0	Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income Generation	Schedule/ Exhibit	of Risk(s)	Exchange, Counterparty	Trada	Maturity	Number of	Notional	Index	Premium (Received)	Premium (Pagaiyad)	Current	Adjusted			Valuation	Exchange Change in	(Amorti- zation)/	Value of Hedged	Potential	Refer-	and at Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Trade Date	or Expiration		Amount	Received (Paid)	Paid	(Received) Paid	Year Income	Carrying Value	Code	Fair Value	Increase/ (Decrease)	B./A.C.V.	Accretion	Item	Exposure	ence Entity	(b)
PUT OPTION	or Replicated	identifier	(a)	or Certifal Clearinghouse	Date	Expiration	Contracts	Amount	(Faiu)	Faiu	Faiu	income	value	Code	raii vaiue	(Decrease)	B./A.C.V.	Accietion	пеш	Exposure	Littly	(b)
MAY26RTYP@1078																						
BHF3WS9K0 Premium at				MORGAN STANLEY & CO																		
Maturity 2026-05-19 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 05/15/2026	1,378 .	1,485,484	1078	0	(39,692)	0	(35,553)		(35,553)	2,836	0	1,303	0	0		0001
PUT OPTION																						
JUL25SPXP@3481 BHF3WS9M6 Premium at				MORGAN STANLEY & CO																		
Maturity 2025-07-22 .	Variable Annuities	Evh 5	Fauity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB650	3 . 10/02/2023	. 07/18/2025	504	1,754,424	3481	0	(61,435).	0	(37,404)		(37,404)	22,534	0	1.498	0	0		0001
PUT OPTION	Turrabio milareroo iii	Z 0	Equity/ maox		. 10, 02, 2020	. 017 107 2020		,, 12.			(01, 100)											
APR29SPXP@3148																						
BHF3WS9P9 Premium at		L		MORGAN STANLEY & CO															_			l
Maturity 2029-04-24 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 04/20/2029	3,708	11,672,784	3148	0	(755,930).	0	(659,031)		(659,031)	49,738	0	47 , 162	0	0		0001
PUT OPTION MAY27RTYP@1838																						
BHF3WS9YO Premium at				MORGAN STANLEY & CO																		
Maturity 2027-05-25 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 05/21/2027	1,373	2,523,574	1838	0	(295,037)	0	(224,519)		(224,519)	57,782	0	12,736	0	0		0001
PUT OPTION																						
NOV25RTYP@1324				Manage of the FV at an																		
BHF3WS9Z7 Premium at Maturity 2025-11-25 .	Variable Appuition	Evb E	Eastitu/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB650	3 . 10/02/2023	. 11/21/2025	1.614	2.136.936	1324		(83, 423).	0	(61.532)		(61.532)	19.564	٥	2.327	0	0		0001
PUT OPTION	variable Alliuities	EXII 3	Equity/ index	INIE. PEC 4FQUINSJFFGFNFSDB05	. 10/02/2023	. 11/21/2020		2, 130,930	1024	0	(03,423)	0	(01,332		(01,332)	19,304		2,321		0		0001
APR26SPXP@3534																						
BHF3WSA36 Premium at				MORGAN STANLEY & CO																		
Maturity 2026-04-21 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 04/17/2026	289 .	1,021,326	3534	0	(46,046).	0	(34,734)		(34,734)	9,838	0	1,474	0	0		0001
PUT OPTION DEC26RTYP@1518																						
BHF3WSA69 Premium at				MORGAN STANLEY & CO																		
Maturity 2026-12-22 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 12/18/2026	898 .	1,363,164	1518	0	(101,660).	0	(76, 259)		(76,259)	21,442	0	3,959	0	0		0001
PUT OPTION			1,.					** **			, , ,				, , , , , ,	,						
JUN25RTYP@1642																						
BHF3WSA93 Premium at	V		F 14 /1 1	MORGAN STANLEY & CO	3 . 10/02/2023	. 06/20/2025	502	824,284	1642		(55,076).		(31,607)		(31,607)	22, 169		1.300				0004
Maturity 2025-06-24 . PUT OPTION	variable annuities	EXII 5	Equity/index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 06/20/2025	502	824,284	1042	0	(55,076).	0	(31,607		(31,007)	22, 109		1,300		0		0001
JUL29SPXP@3429																						
BHF3WSAC6 Premium at				MORGAN STANLEY & CO																		
Maturity 2029-07-24 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB650	. 10/02/2023	. 07/20/2029	3,610 .	12,378,690	3429	0	(943, 247)	0	(830, 276)		(830,276)	51,848	0	61,126	0	0		0001
PUT OPTION																						
JUN25RTYP@1288 BHF3WSAF9 Premium at				MORGAN STANLEY & CO																		
Maturity 2025-06-24 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	3 . 10/02/2023	. 06/20/2025	1,880 .	2,421,440	1288	0	(70,593).	0	(46,999)		(46,999)	21,927	0	1,667	0	0		0001
PUT OPTION											(,,,,,,,		, , , , , , , , , , , , , , , , , , , ,		,,,,,,,,,,,	,,,,						
JAN28SPXP@3809																						
BHF3WSAG7 Premium at				MORGAN STANLEY & CO	40 (00 (000	0.1 (0.1 (0.000	0.057	44 044 440	2000		(005.754)		/700 504		(700 504)	400.007		45 400		•		2024
Maturity 2028-01-25 . PUT OPTION	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 01/21/2028	3,057	11,644,113	3809	0	(905,751).	0	(732,561)		(732,561)	128,007	0	45, 183	0	0		0001
JUN24RTYP@1660																						
BHF3WSAL6 Premium at				MORGAN STANLEY & CO																		
Maturity 2024-06-25 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 06/21/2024	1,449	2,405,340	1660	0	(92,239).	0	(27, 364)		(27,364)	63,502	0	1,373	0	0		0001
PUT OPTION																						
MAY26RTYP@1600				MODOAN STANIEV & CO																		[
BHF3WSAR3 Premium at Maturity 2026-05-19.	Variable Annuities	Evh 5	Fauity/Indev	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB650	. 10/02/2023	. 05/15/2026	406 .	649,600	1600	0	(40,859).	n	(34,705		(34,705)	4,813	0	1,341	n	0		0001
PUT OPTION	Tai labie Alliuities	LAII 0	Equity/ IIIdex	THE TEO THE GOI HOUT OF HE SUDDOS	. 10/02/2020	. 50/ 10/ 2020			1000		(40,009)		(04,703)		(07,703)			1,341		0		
NOV24MXEAP@1546																						
BHF3WSAT9 Premium at				MORGAN STANLEY & CO																		
Maturity 2024-11-19 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB650	. 10/02/2023	. 11/15/2024	787 .	1,216,702	1546	0	(20, 187)	0	(6,072)		(6,072)	13,751	0	364	0	0		0001

Showing all Ontions	Cans Floors	Collars, Swaps and Forwards Open as of December 3	1 of Current Year
SHOWING All Options	, Caps, i luuis	Collais, Swaps and Forwards Open as of December 3	i di Guiletti Leai

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of 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
	Description of Item(s)								Strike	Cumulative Prior Year(s) Initial Cost	Current Year Initial										Credit	Hedge
	Hedged,		T			Data of			Price,	of Un-	Cost of Un-		Deald			l long alima d	Total	Current	Adjustment			Effectiveness
	Used for Income	Schedule/	Type(s) of			Date of Maturity	Number		Rate or Index	discounted Premium	discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		of Refer-	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a) ´	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
PUT OPTION																						
MAY28RTYP@1571 BHF3WSAZ5 Premium at				MORGAN STANLEY & CO																		
Maturity 2028-05-23 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 05/19/2028	1,571	2,468,041	1571	0	(226,675).	0	(184, 268)		(184,268)	30,347	0	12,060	0	0		0001
PUT OPTION																						
NOV24RTYP@1908 BHF3WSB19 Premium at				MORGAN STANLEY & CO																		
Maturity 2024-11-19 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 11/15/2024	314	599, 112	1908	0	(54,624).	0	(26,831)		(26,831)	26,807	0	986	0	0		0001
PUT OPTION																						
DEC24RTYP@1298 BHF3WSB43 Premium at				MORGAN STANLEY & CO																		
Maturity 2024-12-24 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 12/20/2024	1,845	2,394,810	1298	0	(58,508).	0	(27,669)		(27,669)	29,735	0	1, 105	0	0		0001
PUT OPTION																						
MAY24MXEAP@1691 BHF3WSB50 Premium at				MORGAN STANLEY & CO																		
Maturity 2024-05-21 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 05/17/2024	961	1,625,051	1691	0	(20,858).	0	(2,839)		(2,839)	17,720	0	299	0	0		0001
PUT OPTION																						
NOV28RTYP@1432 BHF3WSB84 Premium at				MORGAN STANLEY & CO																		
Maturity 2028-11-21 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 11/17/2028	1,502	2, 150, 864	1432	0	(174,033).	0	(145, 445)		(145,445)	18,456	0	10,132	0	0		0001
PUT OPTION																						
NOV25RTYP@1567 BHF3WSBD3 Premium at				MORGAN STANLEY & CO																		
Maturity 2025-11-25 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 11/21/2025	371 .	581,357	1567	0	(37,777).	0	(24, 993)		(24,993)	11,730	0	1,054	0	0		0001
PUT OPTION																						
JUN29RTYP@1497 BHF3WSBH4 Premium at				MORGAN STANLEY & CO																		
Maturity 2029-06-20 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 06/15/2029	1,885	2,821,845	1497	0	(256,771).	0	(216,919)		(216,919)	23,443	0	16,409	0	0		0001
PUT OPTION																						
MAY25MXEAP@1729 BHF3WSBJO Premium at				MORGAN STANLEY & CO																		
Maturity 2025-05-20 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 05/16/2025	207	357,903	1729	0	(14, 112).	0	(7,055)		(7,055)	6,738	0	320	0	0		0001
PUT OPTION																						
JUN29MXEAP@1684 BHF3WSBSO Premium at				MORGAN STANLEY & CO																		
Maturity 2029-06-20 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 06/15/2029	868	1,461,712	1684	0	(116,992).	0	(105,903)		(105,903)	3,612	0	7,477	0	0		0001
PUT OPTION																						
NOV27RTYP@1865 BHF3WSBW1 Premium at				MORGAN STANLEY & CO																		
Maturity 2027-11-23 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 11/19/2027	1,449	2,702,385	1865	0	(324, 231).	0	(261,616)		(261,616)	47,011	0	15,604	0	0		0001
PUT OPTION																						
MAY24MXEAP@2009 BHF3WSBX9 Premium at				MORGAN STANLEY & CO																		
Maturity 2024-05-21 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 05/17/2024	129	259, 161	2009	0	(11,689).	0	(2,232)		(2,232)	9,289	0	167	0	0		0001
PUT OPTION																						
MAY26MXEAP@1370 BHF3WSBZ4 Premium at				MORGAN STANLEY & CO																		
Maturity 2026-05-19 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 05/15/2026	697	954,890	1370	0	(27,774).	0	(20,915)		(20,915)	5,947	0	911	0	0		0001
PUT OPTION																						
MAY24MXEAP@1896 BHF3WSC26 Premium at				MORGAN STANLEY & CO																		[
Maturity 2024-05-21 .	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 05/17/2024	692	1,312,032	1896	0	(39, 155).	0	(6,323)		(6,323)	32,271	0	561	0	0		0001
PUT OPTION																						[
JUN24MXEAP@1903 BHF3WSC42 Premium at				MORGAN STANLEY & CO																		
	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 06/21/2024	696	1,324,488	1903	0	(46, 262).	0	(9,826)		(9,826)	35,747	0	688	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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SHOWING All ODDIONS	. Cabs. Fibbis	. Cullais. Swabs all	u Forwarus Open as	of December 31 of Current Tear	

	Open as o	of Decemb	er 31 of Cu	rrent Year																		
1	2	3	4	5	6	7	8	9	10	11 Cumulative Prior	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Counterparty	Trade	Date of Maturity or	Number of	Notional	Strike Price, Rate or Index Received	Year(s) Initial Cost of Un- discounted Premium (Received)	Current Year Initial Cost of Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying	Codo	is Value	Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	of Refer- ence	Hedge Effectiveness at Inception and at Year-end
Description PUT OPTION	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fa	ir value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
NOV25MXEAP@1613 BHF3WSC59 Premium at Maturity 2025-11-25 . PUT OPTION MAY25MXEAP@1540	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC	. 10/02/2023	. 11/21/2025	141 .	227 ,433	1613	0	(8,642)	C)(5,507)		(5,507)	2,894	0	241	0	0		0001
BHF3WSC83 Premium at Maturity 2025-05-20 . PUT OPTION NOV24MXEAP@2011	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC	. 10/02/2023	. 05/16/2025	938 .	1,444,520	1540	0	(38,019)	0	(18,629)		(18,629)	18,529	0	861	0	0		0001
BHF3WSCA8 Premium at Maturity 2024-11-19 . PUT OPTION MAY28MXEAP@1644	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 11/15/2024	140 .	281,540	2011	0	(16,747)	C	0(6, 192)		(6, 192)	10,253	0	302	0	0		0001
BHF3WSCF7 Premium at Maturity 2028-05-23 . PUT OPTION MAY27MXEAP@1848	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 05/19/2028	884 .	1,453,296	1644	0	(94,564)	0	0(86,309)		(86,309)	3,223	0	5,031	0	0		0001
BHF3WSCK6 Premium at Maturity 2027-05-25 . PUT OPTION NOV28MXEAP@1508	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 05/21/2027	1,056 .	1,951,488	1848	0	(143,974)	0	0 (118,495)		(118,495)	19, 264	0	6,215	0	0		0001
BHF3WSCL4 Premium at	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 11/17/2028	674 .	1,016,392	1508	0	(63,848)	C	0(57,789)		(57,789)	2,342	0	3,717	0	0		0001
BHF3WSCNO Premium at Maturity 2025-12-23 . PUT OPTION DEC26MXEAP@1640	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 12/19/2025	874 .	1,394,030	1595	0	(50,480)	C	0(34,300)		(34,300)	14,733	0	1,447	0	0		0001
BHF3WSCT7 Premium at Maturity 2026-12-22 . PUT OPTION MAY26MXEAP@1848	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHNSJPFGFNF3BB653	. 10/02/2023	. 12/18/2026	552 .	905,280	1640	0	(46,460)		0(37,643)		(37,643)	7,008	0	1,809	0	0		0001
BHF3WSD09 Premium at	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHNSJPFGFNF3BB653	. 10/02/2023	. 05/15/2026	192 .	354,816	1848	0	(22,682)		0(16,251)		(16,251)	5,687	0	744	0	0		0001
BHF3WSD41 Premium at	V . I.I. A	F 1 F	F () .	MORGAN STANLEY & CO	40 (00 (0000	44 (40 (0007	4 040	4 070 000	4007		(400,000)		(445.000)		/44E 000	45.110		0 407		•		0004
	Variable Annuities total - Written Optio	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	. 10/02/2023	. 11/19/2027	1,019	1,973,803	1937	0	(169,086)		0 (145,809) 0 (10,081,000)	XXX ((145,809) 10,081,000)	2,876,103	0		0	0 n	XXX	0001 XXX
	total - Written Optio			5,000.00						0		(0 (10,081,000)		10,081,000)	2,876,103	0	611,897	0		XXX	XXX
	total - Written Optio									0	0	(0	XXX	0	0	0	0	0		XXX	XXX
	total - Written Optio		Generation							0	_	(0	XXX	0	0	0	0	0		XXX	XXX
	total - Written Optio al Written Options - 0		and Warrant	•						0		(0	XXX	0	0	0	0	0		XXX	XXX
	al Written Options - I		and Wandill	5						0		1	0 (10.081.000)		10.081.000)	2.876.103	0	611.897	0		XXX	XXX
	al Written Options - (0	0		0	XXX	0	0	0	0	0	0	XXX	XXX
	al Written Options - I									0		(XXX	0	0	0	0	0		XXX	XXX
	Written Options - 0									0		(0	XXX	0	0	0	0	0		XXX	XXX
09799999999999999999999999999999999999	al Written Options - (Otrier								0	(13.568.997)	(0 (10.081.000)	XXX	10.081.000)	2.876.103	0	611.897	0		XXX	XXX
บรุงรรรรรรร	ii vviitteri Options									0	(13,568,997)	((10,000,1800)	VYY (10,081,000)	2,8/6,103	0	611,897	0	0	XXX	۸۸۸

SCHEDULE DB - PART A - SECTION 1

Showing all Options	Caps Floors Collars	S Swaps and Forwards	Open as of December 31 of Current Year

					Sho	owing all (Options, (Japs, Flooi	າຣ, Collars,	Swaps and	d Forwards	Open as o	of Decemb	er 31 of Cu	irrent Year							
1	2	3	4		5	6	7	8	9	10	11 Cumulative Prior	12	13	14	15 16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for	Oaka dalar	Type(s)				Date of	Newshar		Strike Price, Rate or	Year(s) Initial Cost of Un- discounted	Current Year Initial Cost of Un- discounted	Quantita	Book/		Unrealized		Current Year's	Adjustment to Carrying		of	at Inception
	Income Generation	Schedule/ Exhibit	of Risk(s)	Evchange	, Counterparty	Trade	Maturity	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying		Valuation Increase/	Exchange in	(Amorti- zation)/	Value of Hedged	Potential	Refer- ence	and at Year-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value			Accretion	Item	Exposure	Entity	(b)
Currency Swap With CITIBANK NA RCV 5.10	DUFODDO LA FLEULA																					
PAY 3.60 07/30/2034 BMEOPLURO Currency Swap With	BMEOPPGA4 ELENIA FINANCE OYJ	D 1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	. 07/25/2014	. 07/30/2034	0	2,688,200	5.1%[3.601%]	0	0	57,087	478,900	539, 19	0	(74,800)	0	0	43,732		100/100
CITIGROUP INC RCV 3.82 PAY 1.97 02/03/2024 BMEOWODT3	FINANCE LTD/ EHI	D 1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	. 12/04/2014	. 02/03/2024	0 .	2,721,620	.3.815%[1.966%]	0	0	55,874	291,390	291,65	, o	(82,280)	0	0	4, 153		100/100
CITIGROUP INC RCV 4.02 PAY 2.27 02/03/2027	FINANCE LTD/ EHI							_										_				l
BMEOWODX4 Currency Swap With CITIBANK NA RCV 3.73	INTERNATI	1 ען	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	. 12/04/2014	. 02/03/2027	0	8,300,941	4.02%[2.272%]	0	0	164,667	888,740	927 , 709	90	(250,954)	0	0	73,028		100/100
PAY 2.97 10/15/2035 BME12GV69 Currency Swap With	BME12ETP5 HEATHROW AIRPORT LTD	D 1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	. 04/15/2015	. 10/15/2035	0	11,362,890	.3.7255%[2.97%]	0	0	139,691	1,546,930	1,906,900	3 0	(553,630)	0	0	195, 141		100/100
CITIBANK NA RCV 4.27 PAY 3.68 05/15/2030 BME134325 Currency Swap With	BME13EV06 SOUTH WEST AIRPORTS LIMITED	D 1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	. 04/24/2015	. 05/15/2030	0 .	1,332,740	.4.2675%[3.68%]	0	0	15,694	212, 191	231,500	3 0	(63,200)	0	0	16,825		100/100
CITIBANK NA RCV 5.11 PAY 5.18 03/13/2040 BME10Z9A7 Currency Swap With	72908P9A6 PLENARY HEALTH NORTH BAY	D 1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	. 04/27/2016	. 03/13/2040	0	981,061	. 5. 105%[5. 182%]	0	0	2,462	48,696	804	10	(20,472)	0	0	19,750		100/99
CITIBANK NA RCV 3.94 PAY 3.68 09/20/2027 BME27H2H8	BME26P2Y4 KEYERA CORP	D 1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	. 06/20/2017	. 09/20/2027	0 .	5,349,608	3.943%[3.68%]	0	0	16,572	(36,905)	(70 , 190	0)	(144,453)	0	0	51,613		100/100
Currency Swap With CITIBANK NA RCV 4.69 PAY 2.55 09/30/2028 BME283W10	BME284LXO SCANDLINES APS	D 1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	. 07/05/2017	. 09/30/2028	0 .	3,343,627	4.693%[2.55%]	0	0	84,924	287,673		10	(7,752)	0	0	36,449		100/100
Currency Swap With CITIGROUP INC RCV 3.78 PAY 4.86 10/01/2032	BME297XN1 AUSGRID																					
BME297Y83 Currency Swap With CITICORP SECURITIES MARKETS RCV 4.09 PAY	FINANCE PTY LTD BME2C82S8 BROADCAST	1 טן	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	. 08/02/2017	. 10/01/2032	0	4,944,128	3.7775%[4.857%]	0	0	(11,608	711, 450	557 , 164	10	(26,040)	0	0	73, 162		100/100
4.97 12/14/2027 BME2C8F13	AUSTRALIA FINANCE PTY	D 1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	. 10/17/2017	. 12/14/2027	0	4,310,900	4.088%[4.97%]	0	0	(7,167	554, 125	463,30	50	(23, 100)	0	0	42,872		100/100
Currency Swap With BARC RCV 4.20 PAY 5.17 12/14/2029 BME2C8F70 Currency Swap With		D 1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	. 10/17/2017	. 12/14/2029	0	1,097,320	4.202%[5.17%]	0	0	(2,452)141,050	115,075	50	(5,880)	0	0	13,393		100/100
BARC RCV 4.19 PAY 2.03 12/15/2027 BME2D5E50 Currency Swap With	BME2D5BL8 VTTI BV	D 1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	. 11/02/2017	. 12/15/2027	0	4,660,800	4.186%[2.03%]	0	0	106,259	250,800	346,088	3 0	(149,600)	0	0	46,368		100/100
CITIBANK NA RCV 4.51 PAY 3.26 05/31/2033 BME2DJ6E0 Currency Swap With	BME2DHPZ6 ANNO 2017 .	D 1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	. 11/09/2017	. 05/31/2033	0	3,663,566	. 4.512%[3.263%]	0	0	52,518	123,682	245,40	0	(194,794)	0	0	56,227		100/100
CITICORP SECURITIES MARKETS RCV 3.56 PAY 1.42 02/15/2028	BME2EA707 DIMENSIONAL																					
BME2E0ZH1	FUND ADVISORS LP	D 1	Currency	ICITIBANK NA	E570DZWZ7FF32TWEFA76	. 11/21/2017	. 02/15/2028	0	704 . 100	3.56%[1.42%]	l 0	0	15.752	40.740		3 [0	(22.440)	l 0	I 0	7 . 153	l	100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options	Caps Floors	s. Collars. Swaps and Forwards Open as of December 31 of Current	Year

					OH	owing an	Options, t	Japa, 1 1001	is, conais,	Owaps and	i i Uiwaius	Open as u	n Deceillo	er 31 of Cu	illelli i ea	I							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										_	Cumulative					-			-				-
											Prior												
	Description											Current											
										01-11-	Year(s)											0	Under
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange,	Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a) ´	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Income	Value	Code F	air Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Currency Swap With			(-7		<u> </u>					, , , , ,													V-7
CITIBANK NA RCV 4.44																							
PAY 3.15 11/30/2027	BME2EEMP7 ANGEL TRAINS	3								4.435% /													
BME2F2LS7	ROLLING STOCK		Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	. 12/04/2017	. 11/30/2027	0	6,359,361		0	0	50,590	149,609		544,605	0	(154,303)	0	0	62,937		100/100
Currency Swap With				• • • • • • • • • • • • • • • • • • • •					,,	(,		(,,					,
CREDIT AGRICOLE																							
CORPORATE AND RCV 4.14	4																						
PAY 2.64 06/08/2048	BME2K2ER1 WADHAM			CREDIT AGRICOLE CIB																			
BME2K2RW6	COLLEGE	D 1	Currency		1VUV7VQFKU0QSJ21A208	. 03/08/2018	06/08/2048	0	2 081 250	. 4. 1425%[2.64%]	0	0	35,358	162,225		547,922	0	(107.850)	0	0	51,461		100/100
Currency Swap With	0022202 1111111111111111111111111111111		04.70.07			. 50, 50, 25 .5	. 00, 00, 2010											(101 ,000)					100, 100
BARCLAYS PLC RCV 4.82	BME2NCQF9 SAVILLS																						
PAY 3.26 06/20/2030	HOLDING COMPANY		1																				
BME2NCSF7		D 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 05/22/2018	. 06/20/2030	0 .	2,700,033	4.824%[3.26%]	n	n		135,072		319,744	n	(144,519)	n	ln	34,350		100/100
Currency Swap With				5,111, 120		11. 12. 10	23, 23, 2000		,. 55,500						""			(, 5 10 /					
CREDIT AGRICOLE			1																				
CORPORATE AND RCV 4.74	4																						
PAY 2.97 01/15/2049	BME2Y7B64 QUEEN MARY			CREDIT AGRICOLE CIB																			
BME2Y7K23	UNIVERSITY OF LONDON	D 1	Currency		1VUV7VQFKU0QSJ21A208	. 10/31/2018	. 01/15/2049	0	5,740,650	4.74%[2.97%]	0	0	98,692	13,275		1,363,605	0	(323,550)	0	00	143,689		100/100
Currency Swap With																,,		(,,					,
BARCLAYS BANK PLC RCV																							
6.30 PAY SONIA	BRSK7ZXA3 ABP									6.301% /													
04/25/2033 BRSK9U8N2	ACQUISITIONS UK LTD .	D 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 03/16/2012	. 04/25/2033	0 .	3.962.500	(SONIA+355.8BP)	0	0	(10,909	775,500		701,913	0	(179,750)	0	00			100/100
Currency Swap With			,													•							
NATIONAL AUSTRALIA																							
BANK LTD RCV 4.56 PAY																							
								I I															
6.28 08/14/2029	BMEOM8KT9 QPH FINANCE																						
6.28 08/14/2029 BRSNNBMT3		D 1	Currency	UBS AG	BFM8T61CT2L1QCEM1K50	. 06/11/2014	. 08/14/2029	0 .	469,350	4.555%[6.28%]	0	0	222	128 , 175		109,410	0	(2,100)	0	0	5,566		100/100
BRSNNBMT3	BMEOM8KT9 QPH FINANCE								469,350	4.555%[6.28%]	0	0	222 910,666	128, 175 6,903,318	XXX	109,410 9,334,961	0	(2,100) (2,531,467)	0 0	0 0	5,566 1,038,365		100/100 XXX
BRSNNBMT3 1019999999. Sub	BMEOM8KT9 QPH FINANCE CO PTY LTDototal - Swaps - Hedg	ing Effective	Excluding V	ariable Annuity G	uarantees Under S	SAP No.108	B - Foreign E		469,350	4.555%[6.28%]	0	ů	910,666	6,903,318		9,334,961	0 0 0	(2,531,467)	0 0 0		1,038,365	XXX	XXX
BRSNNBMT3 1019999999. Sub 1049999999. Sub	BNEOMBKT9 QPH FINANCE CO PTY LTD ototal - Swaps - Hedgototal - He	ing Effective	Excluding Version	ariable Annuity G ariable Annuity G	uarantees Under Stuarantees Under St	SAP No.108 SAP No.108	B - Foreign E		469,350	4.555%[6.28%]	·	0		6,903,318	XXX		0 0 0		0 0 0	0	1,038,365 1,038,365	XXX	XXX
BRSNNBMT3 1019999999. Sub 1049999999. Sub 11099999999. Sub	BMEOM8KT9 QPH FINANCE CO PTY LTDototal - Swaps - Hedg	ing Effective	Excluding Version	ariable Annuity G ariable Annuity G	uarantees Under Stuarantees Under St	SAP No.108 SAP No.108	B - Foreign E		469,350	4.555%[6.28%]	0	0	910,666	6,903,318		9,334,961	0 0 0	(2,531,467)	0 0 0		1,038,365 1,038,365	XXX	XXX
BRSNNBMT3	BMEOM8KT9 0PH FINANCE C0 PTY LTDtotal - Swaps - Hedg stotal - Swaps - Hedg stotal - Swaps - Hedg	ing Effective	Excluding Version	ariable Annuity G ariable Annuity G	uarantees Under Stuarantees Under St	SAP No.108 SAP No.108	B - Foreign E		469,350	4.555%[6.28%]	0	0	910,666	6,903,318	XXX	9,334,961	0 0 0	(2,531,467)	0 0 0 0	0	1,038,365 1,038,365	XXX	XXX
BRSNNBMT3	BMEOM8KT9 0PH FINANCE C0 PTY LTDtotal - Swaps - Hedg stotal - Swaps - Hedg stotal - Swaps - Hedg	ing Effective	Excluding Version	ariable Annuity G ariable Annuity G	uarantees Under Stuarantees Under St	SAP No.108 SAP No.108	B - Foreign E		469,350	4.555%[6.28%]	0	0	910,666	6,903,318	XXX	9,334,961	0 0 0 0	(2,531,467)	0 0 0 0	0	1,038,365 1,038,365	XXX	XXX
BRSNNBMT3	BNEOMBKT9 OPH FINANCE CO PTY LTDtotal - Swaps - Hedg stotal - Swaps - Hedg stotal - Swaps - Hedg	ing Effective ing Effective ing Effective	e Excluding Ve Excluding Ve Variable Ar	ariable Annuity G ariable Annuity G nuity Guarantees	uarantees Under St uarantees Under St Under SSAP No.10	SAP No.108 SAP No.108 08	B - Foreign E	xchange			0	0	910,666 910,666 0	6,903,318 6,903,318 0	XXX	9,334,961 9,334,961 0	0 0 0 0	(2,531,467) (2,531,467) 0	0 0 0 0	0	1,038,365 1,038,365 0	XXX XXX XXX	XXX XXX XXX
BRSWBMT3 1019999999. Sub 1049999999. Sub 110999999. Sub Currency Swap With CITIGROUP INC RCV 3.75 PAY 1.77 08/17/2027 BME26BWA4	BMEOM8KT9 0PH FINANCE C0 PTY LTDtotal - Swaps - Hedg stotal - Swaps - Hedg stotal - Swaps - Hedg	ing Effective ing Effective ing Effective	e Excluding Ve Excluding Ve Variable Ar	ariable Annuity G ariable Annuity G nuity Guarantees	uarantees Under Stuarantees Under St	SAP No.108 SAP No.108 08	B - Foreign E			4.555%[6.28%]	0	0	910,666	6,903,318 6,903,318 0	XXX	9,334,961	0 0 0 0 0	(2,531,467) (2,531,467) 0	0 0 0 0 0	0	1,038,365 1,038,365	XXX XXX XXX	XXX
BRSNNBMT3	BMEOMBKT9 OPH FINANCE CO PTY LTD	ing Effective ing Effective ing Effective	e Excluding Ve Excluding Ve Variable Ar	ariable Annuity G ariable Annuity G nuity Guarantees	uarantees Under St uarantees Under St Under SSAP No.10	SAP No.108 SAP No.108 08	B - Foreign E	xchange			0	0	910,666 910,666 0	6,903,318 6,903,318 0	XXX	9,334,961 9,334,961 0	0 0 0 0 0	(2,531,467) (2,531,467) 0	0 0 0 0 0	0	1,038,365 1,038,365 0	XXX XXX XXX	XXX XXX XXX
BRSWBMT3 1019999999. Sub 1049999999. Sub 20110999999. Sub Currency Swap With CITIGROUP INC RCV 3.75 PAY 1.77 08/17/2027 BME26BII/A4 Currency Swap With	BMEOMBKT9 OPH FINANCE CO PTY LTD	ing Effective ing Effective ing Effective	e Excluding Ve Excluding Ve Variable Ar	ariable Annuity G ariable Annuity G nuity Guarantees	uarantees Under St uarantees Under St Under SSAP No.10	SAP No.108 SAP No.108 08	B - Foreign E	xchange			0	0	910,666 910,666 0	6,903,318 6,903,318 0	XXX	9,334,961 9,334,961 0	0 0 0 0 0	(2,531,467) (2,531,467) 0	0	0	1,038,365 1,038,365 0	XXX XXX XXX	XXX XXX XXX
BRSWBMT3 1019999999. Sub 1049999999. Sub 1109999999. Sub Currency Snap With CITIGROUP INC RCV 3.75 PAY 1.77 08/17/2027 BME268WA4 Currency Snap With BARCLAYS BANK PLC RCV	BME266CJ6 SEGRO PLC .	ing Effective ing Effective ing Effective D 1	e Excluding Ve Excluding Ve Variable Ar	ariable Annuity G ariable Annuity G nuity Guarantees	uarantees Under St uarantees Under St Under SSAP No.10	SAP No.108 SAP No.108 08 . 05/24/2017	B - Foreign E	xchange	2,236,000		0	0	910,666 910,666 0	6,903,318 6,903,318 0	XXX	9,334,961 9,334,961 0	(127, 142)	(2,531,467) (2,531,467) 0	0	0	1,038,365 1,038,365 0	XXX	XXX XXX XXX
BRSWBMT3 1019999999. Sub 1049999999. Sub Currency Swap With CITIGROUP INC RCV 3.75 PAY 1.77 08/17/2027 BME26BWA4 Currency Swap With BARCLAYS BANK PLC RCV 6.48 PAY 6.55	BMEOMBKT9 OPH FINANCE CO PTY LTD	ing Effective ing Effective ing Effective	e Excluding Ve Excluding Ve Variable Ar	ariable Annuity G ariable Annuity G nuity Guarantees	suarantees Under Si suarantees Under S Under SSAP No.10 E5700ZWZ7FF32TWEFA76	SAP No.108 SAP No.108 08 . 05/24/2017	. 08/17/2027	xchange	2,236,000	3.75%[1.77%]	0	0	910,666 910,666 0	6,903,318 6,903,318 0	XXX	9,334,961 9,334,961 0		(2,531,467) (2,531,467) 0	0000000000000000000000000000000000	0	1,038,365 1,038,365 0	XXX	XXX XXX XXX
BRSWBMT3 1019999999. Sub 1049999999. Sub 1109999999. Sub Currency Swap With CITIGROUP INC ROV 3.75 PAY 1.77 08/17/2027 BME26BWA4 Currency Swap With BARCLAYS BANK PLC RCV 6.48 PAY 6.55 12/10/2037 BRSKQUP2 Currency Swap With DEUTSCHE BANK AC RCV	BMEOMBKT9 OPH FINANCE CO PTY LTD	ing Effective ing Effective ing Effective D 1	e Excluding Ve Excluding Ve Variable Ar	ariable Annuity G ariable Annuity G nuity Guarantees	suarantees Under Si suarantees Under S Under SSAP No.10 E5700ZWZ7FF32TWEFA76	SAP No.108 SAP No.108 08 . 05/24/2017	. 08/17/2027	xchange	2,236,000	3.75%[1.77%]	0	0	910,666 910,666 0	6,903,318 6,903,318 0	XXX	9,334,961 9,334,961 0		(2,531,467) (2,531,467) 0	0	0	1,038,365 1,038,365 0	XXX	XXX XXX XXX
BRSWBMT3 1019999999. Sub 1049999999. Sub 1109999999. Sub Currency Snap With CITIGROUP INC RCV 3.75 PAY 1.77 08/17/2027. BME28BWA4	BMEOMBKT9 OPH FINANCE CO PTY LTD	ing Effective	Excluding Variable Ard Currency	ariable Annuity G ariable Annuity G nuity Guarantees CITIBANK NA BARCLAYS BANK PLC	uarantees Under Si uarantees Under Si Under SSAP No.10 E5700ZWZ7FF32TWEFA76 G5GSEF7VJP5170UK5573	SAP No.108 SAP No.108 18 . 05/24/2017 . 11/20/2012	. 08/17/2027	xchange	2,236,000	3.75%[1.77%]	0	0	910,666 910,666 0	6,903,318 6,903,318 0	XXX	9,334,961 9,334,961 0	(188,774)	(2,531,467) (2,531,467) 0	0	0	1,038,365 1,038,365 0	XXX	XXX XXX XXX
BRSWBMT3 1019999999. Sub 1049999999. Sub 1109999999. Sub Currency Swap With CITIGROUP INC ROV 3.75 PAY 1.77 08/17/2027 BME26BWA4 Currency Swap With BARCLAYS BANK PLC RCV 6.48 PAY 6.55 12/10/2037 BRSKQUP2 Currency Swap With DEUTSCHE BANK AC RCV	BMEOMBKT9 OPH FINANCE CO PTY LTD	ing Effective	Excluding Variable Ard Currency	ariable Annuity G ariable Annuity G nuity Guarantees CITIBANK NA BARCLAYS BANK PLC	suarantees Under Si suarantees Under S Under SSAP No.10 E5700ZWZ7FF32TWEFA76	SAP No.108 SAP No.108 18 . 05/24/2017 . 11/20/2012	. 08/17/2027	xchange	2,236,000	3.75%[1.77%]	0	0	910,666 910,666 0	6,903,318 6,903,318 0 60,063	XXX	9,334,961 9,334,961 0		(2,531,467) (2,531,467) 0	0000000000000000000000000000000000	0	1,038,365 1,038,365 0	XXX XXX XXX	XXX XXX XXX
BRSWBMT3 1019999999. Sub 1049999999. Sub 1109999999. Sub Currency Swap With CITIGHOUP INC RCV 3.75 PAY 1.77 08/17/2027 BME26BWA4 Currency Swap With BARCLAYS BAMK PLC RCV 6. 48 PAY 6.55 12/10/2037 BRSK9UCP2 Currency Swap With DEUTSCHE BAMK AG RCV 5.15 PAY SONIA 12/19/2036 BRSK9UDN6 Currency Swap With	BNEOMBKT9 OPH FINANCE CO PTY LTD total - Swaps - Hedg total - Swaps - Hedg total - Swaps - Hedg total - Swaps - Hedg btotal - Swaps - Hedg BNE266CJ6 SEGRO PLC . BRSK804TO PEEL PORTS PP FINANCE LIMITED BRSK7ZYBO EVERSHOLT FUNDING PLC	ing Effective	Excluding Variable Ard Currency	ariable Annuity G ariable Annuity G nuity Guarantees CITIBANK NA BARCLAYS BANK PLC	uarantees Under Si uarantees Under Si Under SSAP No.10 E5700ZWZ7FF32TWEFA76 G5GSEF7VJP5170UK5573	SAP No.108 SAP No.108 18 . 05/24/2017 . 11/20/2012	. 08/17/2027	xchange	2,236,000	3.75%[1.77%]	0	0	910,666 910,666 0 45,192	6,903,318 6,903,318 0 60,063	XXX	9,334,961 9,334,961 0 60,063	(188,774)	(2,531,467) (2,531,467) 0	0000000000000000000000000000000000	0	1,038,365 1,038,365 0 0 21,301	XXX XXX XXX	XXX XXX XXX 0009
BRSWBMT3 1019999999. Sub 1049999999. Sub Currency Swap With CITIGROUP INC RCV 3.75 PAY 1.77 08/17/2027 BIME268WA4	BMEOMBKT9 OPH FINANCE CO PTY LTD	ing Effective	Excluding Variable Ard Currency	ariable Annuity G ariable Annuity G nuity Guarantees CITIBANK NA BARCLAYS BANK PLC	uarantees Under Si uarantees Under Si Under SSAP No.10 E5700ZWZ7FF32TWEFA76 G5GSEF7VJP5170UK5573	SAP No.108 SAP No.108 18 . 05/24/2017 . 11/20/2012	. 08/17/2027	xchange	2,236,000	3.75%[1.77%]	0	0	910,666 910,666 0 45,192	6,903,318 6,903,318 0 60,063	XXX	9,334,961 9,334,961 0 60,063	(188,774)	(2,531,467) (2,531,467) 0	0000000000000000000000000000000000	0	1,038,365 1,038,365 0 0 21,301	XXX XXX XXX	XXX XXX XXX 0009
BRSWBMT3 1019999999. Sub 1049999999. Sub Currency Snap With CITIGROUP INC RCV 3.75 PAY 1.77 08/17/2027 BME26BWA4	BMEOMBKT9 OPH FINANCE CO PTY LTD	ing Effective	Excluding Variable Ard Currency	ariable Annuity G ariable Annuity G nuity Guarantees CITIBANK NA BARCLAYS BANK PLC DEUTSCHE BANK AG	uarantees Under Stuarantees Under SSAP No.10 E57002WZ7FF32TWEFA76 G5GSEF7VJP5170UK5573 7LTWFZY1CNSX8D621K86	SAP No.108 SAP No.108 8 . 05/24/2017 . 11/20/2012 . 12/12/2012	. 08/17/2027 . 12/10/2037 . 12/19/2036	xchange	2,236,000	3.75%[1.77%] 6.475%[6.55%] 5.15% / (SONIA+260.7BP)	0	0	910,666 910,666 0 45,192 32,137	6,903,318 6,903,318 0 60,063 496,664	XXX	9,334,961 9,334,961 0 60,063 496,664	(188,774)	(2,531,467) (2,531,467) 0	0000000000000000000000000000000000	0	1,038,365 1,038,365 0 21,301 44,590	XXX	XXX XXX XXX 0009
BRSWBMT3 1019999999. Sub 1049999999. Sub 1109999999. Sub Currency Swap With CITIGHOUP INC ROV 3.75 PAY 1.77 08/17/2027 BME26BWA4 Currency Swap With BARCLAYS BAMK PLC RCV 6.48 PAY 6.55 12/10/2037 BRSK9UCP2 Currency Swap With DEUTSCHE BANK AG RCV 5.15 PAY SONIA 12/19/2036 BRSK9UDN6 Currency Swap With CITIBANK NA RCV 7.01 PAY 6.46 12/05/2033 BRSLHBIBB2	BMEOMBKT9 OPH FINANCE CO PTY LTD	Ing Effective in	Excluding V Excluding V Currency Currency Currency Currency	ariable Annuity G ariable Annuity G nuity Guarantees CITIBANK NA BARCLAYS BANK PLC DEUTSCHE BANK AG CITIBANK NA	uarantees Under Si uarantees Under Si Under SSAP No.10 E5700ZWZ7FF32TWEFA76 G5GSEF7VJP5170UK5573	SAP No.108 SAP No.108 8 . 05/24/2017 . 11/20/2012 . 12/12/2012	. 08/17/2027 . 12/10/2037 . 12/19/2036	xchange	2,236,000	3.75%[1.77%]	0	0	910,666 910,666 0 45,192	6,903,318 6,903,318 0 60,063	XXX	9,334,961 9,334,961 0 60,063	(188,774)	(2,531,467) (2,531,467) 0	0000000000000000000000000000000000	0	1,038,365 1,038,365 0 21,301 44,590 116,123	XXX XXX XXX	XXX XXX XXX 0009
BRSWBMT3 1019999999. Sub 1049999999. Sub 1109999999. Sub Currency Swap With CITIGHOUP INC ROV 3.75 PAY 1.77 08/17/2027 BME26BWA4 Currency Swap With BARCLAYS BAMK PLC RCV 6.48 PAY 6.55 12/10/2037 BRSK9UCP2 Currency Swap With DEUTSCHE BANK AG RCV 5.15 PAY SONIA 12/19/2036 BRSK9UDN6 Currency Swap With CITIBANK NA RCV 7.01 PAY 6.46 12/05/2033 BRSLHBIBB2	BMEOMBKT9 OPH FINANCE CO PTY LTD	Ing Effective in	Excluding V Excluding V Currency Currency Currency Currency	ariable Annuity G ariable Annuity G nuity Guarantees CITIBANK NA BARCLAYS BANK PLC DEUTSCHE BANK AG CITIBANK NA	uarantees Under Stuarantees Under SSAP No.10 E57002WZ7FF32TWEFA76 G5GSEF7VJP5170UK5573 7LTWFZY1CNSX8D621K86	SAP No.108 SAP No.108 8 . 05/24/2017 . 11/20/2012 . 12/12/2012	. 08/17/2027 . 12/10/2037 . 12/19/2036	0 .	2,236,000	3.75%[1.77%] 6.475%[6.55%] 5.15% / (SONIA+260.7BP)	0	0	910,666 910,666 0 45,192 32,137	6,903,318 6,903,318 0 60,063 496,664	XXX	9,334,961 9,334,961 0 60,063 496,664	(188,774)	(2,531,467) (2,531,467) 0	000000000000000000000000000000000	0	1,038,365 1,038,365 0 21,301 44,590 116,123	XXX	XXX XXX XXX 0009
BRSWBMT3 1019999999. Sub 1049999999. Sub 1109999999. Sub Currency Swap With CITIGHOUP INC ROV 3.75 PAY 1.77 08/17/2027 BME26BWA4 Currency Swap With BARCLAYS BAMK PLC RCV 6.48 PAY 6.55 12/10/2037 BRSK9UCP2 Currency Swap With DEUTSCHE BANK AG RCV 5.15 PAY SONIA 12/19/2036 BRSK9UDN6 Currency Swap With CITIBANK NA RCV 7.01 PAY 6.46 12/05/2033 BRSLHBIBB2	BMEOMBKT9 OPH FINANCE CO PTY LTD	Ing Effective in	Excluding V Excluding V Currency Currency Currency Currency	ariable Annuity G ariable Annuity G nuity Guarantees CITIBANK NA BARCLAYS BANK PLC DEUTSCHE BANK AG CITIBANK NA	uarantees Under Stuarantees Under SSAP No.10 E57002WZ7FF32TWEFA76 G5GSEF7VJP5170UK5573 7LTWFZY1CNSX8D621K86	SAP No.108 SAP No.108 8 . 05/24/2017 . 11/20/2012 . 12/12/2012	. 08/17/2027 . 12/10/2037 . 12/19/2036	0 .	2,236,000	3.75%[1.77%] 6.475%[6.55%] 5.15% / (SONIA+260.7BP)	0	0	910,666 910,666 0 45,192 32,137 (34,678	6,903,318 6,903,318 0 60,063 496,664)1,015,465	XXX	9,334,961 9,334,961 0 60,063 496,664 1,015,465 1,494,154	(188,774)	(2,531,467) (2,531,467) 0	000000000000000000000000000000000	0	1,038,365 1,038,365 0 21,301 44,590 116,123	XXX XXX XXX	XXX XXX XXX 0009
BRSWBMT3 1019999999. Sub 1049999999. Sub 1109999999. Sub Currency Swap With CITIGROUP INC ROV 3.75 PAY 1.77 08/17/2027 BNE26BWA4 Currency Swap With BARCLAYS BANK PLC RCV 6.48 PAY 6.55 12/10/2037 BRSK9UCP2 Currency Swap With DEUTSCHE BANK AG RCV 5.15 PAY SONIA 12/19/2036 BRSK9UDN6 Currency Swap With CITIBANK NA RCV 7.01 PAY 6.46 12/05/2033 BRSLLEBWE2 11399999999. Sub	BMEOMBKT9 OPH FINANCE CO PTY LTD	Ing Effective in	Excluding V Excluding V Currency Currency Currency Currency	ariable Annuity G ariable Annuity G nuity Guarantees CITIBANK NA BARCLAYS BANK PLC DEUTSCHE BANK AG CITIBANK NA	uarantees Under Stuarantees Under SSAP No.10 E57002WZ7FF32TWEFA76 G5GSEF7VJP5170UK5573 7LTWFZY1CNSX8D621K86	SAP No.108 SAP No.108 8 . 05/24/2017 . 11/20/2012 . 12/12/2012	. 08/17/2027 . 12/10/2037 . 12/19/2036	0 .	2,236,000	3.75%[1.77%] 6.475%[6.55%] 5.15% / (SONIA+260.7BP)	0	0	910,666 910,666 0 45,192 32,137 (34,678	6,903,318 6,903,318 0 60,063 496,664)1,015,465	XXX	9,334,961 9,334,961 0 60,063 496,664 1,015,465 1,494,154	(188,774)	(2,531,467) (2,531,467) 0	000000000000000000000000000000000	0	1,038,365 1,038,365 0 21,301 44,590 116,123	XXX XXX XXX	XXX XXX XXX 0009
BRSWBMT3 1019999999. Sub 1049999999. Sub 1109999999. Sub Currency Snap With CITIGROUP INC RCV 3.75 PAY 1.77 08/17/2027 BME28BWA4	BMEOMBKT9 OPH FINANCE CO PTY LTD	Ing Effective in	Excluding V Excluding V Currency Currency Currency Currency	ariable Annuity G ariable Annuity G nuity Guarantees CITIBANK NA BARCLAYS BANK PLC DEUTSCHE BANK AG CITIBANK NA	uarantees Under Stuarantees Under SSAP No.10 E57002WZ7FF32TWEFA76 G5GSEF7VJP5170UK5573 7LTWFZY1CNSX8D621K86	SAP No.108 SAP No.108 8 . 05/24/2017 . 11/20/2012 . 12/12/2012	. 08/17/2027 . 12/10/2037 . 12/19/2036	0 .	2,236,000	3.75%[1.77%] 6.475%[6.55%] 5.15% / (SONIA+260.7BP)	0	0	910,666 910,666 0 45,192 32,137 (34,678	6,903,318 6,903,318 0 60,063 496,664)1,015,465	XXX	9,334,961 9,334,961 0 60,063 496,664 1,015,465	(188,774)	(2,531,467) (2,531,467) 0	0000000000000000000000000000000000	0	1,038,365 1,038,365 0 21,301 44,590 116,123	XXX XXX XXX	XXX XXX XXX 0009
BRSWBMT3 1019999999. Sub 1049999999. Sub Currency Swap With CITIGHOUP INC RCV 3.75 PAY 1.77 08/17/2027 BME26BWA4 Currency Swap With BARCLAYS BANK PLC RCV 6.48 PAY 6.55 12/10/2037 BRSK9UCP2 Currency Swap With DEUTSCHE BANK AG RCV 5.15 PAY SONIA 12/19/2036 BRSK9UCNG Currency Swap With CITIBANK NA RCV 7.01 PAY 6.46 12/05/2033 BRSLHBWB2 11399999999. Sub CALL OPTION	BMEOMBKT9 OPH FINANCE CO PTY LTD	Ing Effective in	Excluding Variable Ar Excluding Variable Ar Currency Currency Currency Currency	ariable Annuity G ariable Annuity G nuity Guarantees CITIBANK NA BARCLAYS BANK PLC DEUTSCHE BANK AG CITIBANK NA	iuarantees Under Si iuarantees Under Si Under SSAP No.10 E57002WZ7FF32TWEFA76 G5GSEF7VJP5170UK5573 7LTWFZY1CNSX80621K86 E5700ZWZ7FF32TWEFA76	SAP No.108 SAP No.108 8 . 05/24/2017 . 11/20/2012 . 12/12/2012 . 12/02/2013	. 08/17/2027 . 12/10/2037 . 12/19/2036 . 12/05/2033	0 .	2,236,000	3.75%[1.77%] 6.475%[6.55%] 5.15% / (SONIA+260.7BP)	0	0	910,666 910,666 0 45,192 32,137 (34,678	6,903,318 6,903,318 0 60,063 496,664)1,015,465	XXX	9,334,961 9,334,961 0 60,063 496,664 1,015,465	(188,774)	(2,531,467) (2,531,467) 0	000000000000000000000000000000000	0	1,038,365 1,038,365 0 21,301 44,590 116,123	XXX XXX XXX	XXX XXX XXX 0009
BRSWBMT3 1019999999. Sub 1049999999. Sub 1109999999. Sub Currency Swap With CITIGROUP INC RCV 3.75 PAY 1.77 08/17/2027 BME26BWA4 Currency Swap With BARCLAYS BANK PLC RCV 6.48 PAY 6.55 12/10/2037 BRSK9UCP2 Currency Swap With DEUTSCHE BANK AG RCV 5.15 PAY SONIA 12/19/2036 BRSK9UDN6 Currency Swap With CITIBANK NA RCV 7. 01 PAY 6.46 12/05/2033 BRSLHBWE2 1139999999. Sub CALL OPTION CALL OPTION ULL24SPX64437 4437% Due 3/16/2024	BMEOMBKT9 OPH FINANCE CO PTY LTD	D 1	Excluding Variable Ar Excluding Variable Ar Currency Currency Currency Currency	ariable Annuity G ariable Annuity G nuity Guarantees CITIBANK NA BARCLAYS BANK PLC DEUTSCHE BANK AG CITIBANK NA	uarantees Under Stuarantees Under SSAP No.10 E57002WZ7FF32TWEFA76 G5GSEF7VJP5170UK5573 7LTWFZY1CNSX8D621K86	SAP No.108 SAP No.108 8 . 05/24/2017 . 11/20/2012 . 12/12/2012 . 12/02/2013	. 08/17/2027 . 12/10/2037 . 12/19/2036 . 12/05/2033	0 .	2,236,000 2,387,400 6,446,800 5,228,800	3.75%[1.77%] 6.475%[6.55%]5.15% / (SONIA+260.7BP)7.012%[6.46%]	0	0	910,666 910,666 0 45,192 32,137 (34,678	6,903,318 6,903,318 0 60,063 496,664)1,015,465	XXX	9,334,961 9,334,961 0 60,063 496,664 1,015,465	(188,774)	(2,531,467) (2,531,467) 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	1,038,365 1,038,365 0 21,301 44,590 116,123	XXX XXX XXX	XXX XXX XXX 0009
BRSWBMT3 1019999999. Sub 1049999999. Sub Currency Swap With CITIGROUP INC RCV 3.75 PAY 1.77 08/17/2027 BME26BWA4 Currency Swap With BARCLAYS BANK PLC RCV 6.48 PAY 6.55 12/10/2037 BRSK9UCP2 Currency Swap With DEUTSCHE BANK AG RCV 5.15 PAY SONIA 12/19/2036 BRSK9UDNG Currency Swap With CITIBANK NA RCV 7.01 PAY 6.46 12/05/2033 BRSLHBWB2 1139999999. Sub CALL OPTION JUL248PK64437 4437% Due 3/16/2024 BHF3WRVE1 Periodical	BMEOMBKT9 OPH FINANCE CO PTY LTD	D 1 D 1 D 1	Equity/Index	ariable Annuity G ariable Annuity G nuity Guarantees CITIBANK NA BARCLAYS BANK PLC DEUTSCHE BANK AG CITIBANK NA	iuarantees Under Si iuarantees Under Si Under SSAP No.10 E57002WZ7FF32TWEFA76 G5GSEF7VJP5170UK5573 7LTWFZY1CNSX80621K86 E5700ZWZ7FF32TWEFA76	SAP No.108 SAP No.108 8 . 05/24/2017 . 11/20/2012 . 12/12/2012 . 12/02/2013	. 08/17/2027 . 12/10/2037 . 12/19/2036 . 12/05/2033	0	2,236,000 2,387,400 6,446,800 5,228,800	3.75%[1.77%] 6.475%[6.55%]5.15% / (SONIA+260.7BP)7.012%[6.46%]	0	0	910,666 910,666 0 45,192 32,137 (34,678	6,903,318 6,903,318 0 60,063 496,664 1,015,465 1,494,154 3,066,346	XXX	9,334,961 9,334,961 0 60,063 496,664 1,015,465 1,494,154 3,066,346	(188,774)	(2,531,467) (2,531,467) 0	000000000000000000000000000000000	0	1,038,365 1,038,365 0 21,301 44,590 116,123 82,414 264,428	XXX XXX XXX	XXX XXX XXX 0009
BRSWBMT3 1019999999. Sub 1049999999. Sub 1109999999. Sub Currency Swap With CITIGHOUP INC ROV 3.75 PAY 1.77 08/17/2027 BME26BWA4 Currency Swap With BARCLAYS BAMK PLC RCV 6.48 PAY 6.55 12/10/2037 BRSK9UCP2 Currency Swap With DEUTSCHE BANK AG RCV 5.15 PAY SONIA 12/19/2036 BRSK9UDN6 Currency Swap With CITIBANK NA RCV 7.01 PAY 6.46 12/05/2033 BRSLHBWB2 11399999999. Sub CALL OPTION ULL24SPX64437 4437% Due 3/16/2024 BHF5WRET Per iodical 2024-07-22 11599999999. Sub	BMEOMBKT9 OPH FINANCE CO PTY LTD	D 1	Equity/Index	ariable Annuity G ariable Annuity G nuity Guarantees CITIBANK NA BARCLAYS BANK PLC DEUTSCHE BANK AG CITIBANK NA	iuarantees Under Si iuarantees Under Si Under SSAP No.10 E57002WZ7FF32TWEFA76 G5GSEF7VJP5170UK5573 7LTWFZY1CNSX80621K86 E5700ZWZ7FF32TWEFA76	SAP No.108 SAP No.108 8 . 05/24/2017 . 11/20/2012 . 12/12/2012 . 12/02/2013	. 08/17/2027 . 12/10/2037 . 12/19/2036 . 12/05/2033	0	2,236,000 2,387,400 6,446,800 5,228,800	3.75%[1.77%] 6.475%[6.55%]5.15% / (SONIA+260.7BP)7.012%[6.46%]	0	0 0 0	910,666 910,666 0 45,192 32,137 (34,678 108,335 150,986	6,903,318 6,903,318 0 60,063 496,664)1,015,465 1,494,154 3,066,346	XXX	9,334,961 9,334,961 0 60,063 496,664 1,015,465 1,494,154 3,066,346 832,949	(188,774)(310,080)(450,940) (1,076,936)	(2,531,467) (2,531,467) 0	(9,516	0	1,038,365 1,038,365 021,30144,590116,12382,414 264,428	XXX XXX XXX XXX	XXX XXX XXX 0009
BRSWBMT3 1019999999. Sub 1049999999. Sub 1109999999. Sub Currency Swap With CITIGROUP INC RCV 3.75 PAY 1.77 08/17/2027 BME26BWA4 Currency Swap With BARCLAYS BAMK PLC RCV 6.48 PAY 6.55 12/10/2037 BRSK9UCP2 Currency Swap With DEUTSCHE BAMK AG RCV 5.15 PAY SONIA 12/19/2036 BRSK9UDN6 Currency Swap With CITIBAMK NA RCV 7. 01 PAY 6.46 12/05/2033 BRSLHBBUS2 11399999999. Sub CALL OPTION JUL24SPX64437 4437% Due 3/16/2024 BHFSWRVE1 Periodical 2024-07-22	BMEOMBKT9 OPH FINANCE CO PTY LTD	D 1	Equity/Index	ariable Annuity G ariable Annuity G nuity Guarantees CITIBANK NA BARCLAYS BANK PLC DEUTSCHE BANK AG CITIBANK NA	iuarantees Under Si iuarantees Under Si Under SSAP No.10 E57002WZ7FF32TWEFA76 G5GSEF7VJP5170UK5573 7LTWFZY1CNSX80621K86 E5700ZWZ7FF32TWEFA76	SAP No.108 SAP No.108 8 . 05/24/2017 . 11/20/2012 . 12/12/2012 . 12/02/2013	. 08/17/2027 . 12/10/2037 . 12/19/2036 . 12/05/2033	0	2,236,000 2,387,400 6,446,800 5,228,800	3.75%[1.77%] 6.475%[6.55%]5.15% / (SONIA+260.7BP)7.012%[6.46%]	0	0 0 00 00 00 0	910,666 910,666 0 45,192 32,137 (34,678	6,903,318 6,903,318 0 60,063 496,664)1,015,465 1,494,154 3,066,346 832,949 832,949 3,889,295	XXX XXX XXX XXX XXX	9,334,961 9,334,961 0 60,063 496,664 1,015,465 1,494,154 3,066,346	(188,774)(310,080)(450,940) (1,076,936)226,967 226,967	(2,531,467) (2,531,467) 0		0	1,038,365 1,038,365 021,30144,590116,12382,414 264,428	XXX XXX XXX XXX	XXX XXX XXX 0009
BRSWBMT3 1019999999. Sub 1049999999. Sub 1109999999. Sub Currency Snap With CITIGROUP INC RCV 3.75 PAY 1.77 08/17/2027 BME28BWA4	BMEOMBKT9 OPH FINANCE CO PTY LTD	D 1	Excluding Variable Ar Excluding Variable Ar Currency Currency Currency Currency Equity/Index Other	ariable Annuity G ariable Annuity G nuity Guarantees CITIBANK NA BARCLAYS BANK PLC DEUTSCHE BANK AG CITIBANK NA	iuarantees Under Si iuarantees Under Si Under SSAP No.10 E57002WZ7FF32TWEFA76 G5GSEF7VJP5170UK5573 7LTWFZY1CNSX80621K86 E5700ZWZ7FF32TWEFA76	SAP No.108 SAP No.108 8 . 05/24/2017 . 11/20/2012 . 12/12/2012 . 12/02/2013	. 08/17/2027 . 12/10/2037 . 12/19/2036 . 12/05/2033	0	2,236,000 2,387,400 6,446,800 5,228,800	3.75%[1.77%] 6.475%[6.55%]5.15% / (SONIA+260.7BP)7.012%[6.46%]		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	910,666 910,666 0 45,192 32,137 (34,678 108,335 150,986	6,903,318 6,903,318 0 60,063 496,664)1,015,465 1,494,154 3,066,346 832,949 832,949 3,889,295	XXX XXX XXX XXX XXX XXX XXX	9,334,961 9,334,961 0 60,063 496,664 1,015,465 1,494,154 3,066,346 832,949	(188,774)(310,080)(450,940) (1,076,936)226,967 226,967	(2,531,467) (2,531,467) 0	(9,516	0	1,038,365 1,038,365 021,30144,590116,12382,414 264,4280 0 264,428 0	XXX XXX XXX XXX XXX XXX XXX	XXX XXX XXX 0009
BRSWBMT3 1019999999. Sub 1049999999. Sub 1109999999. Sub Currency Snap With CITIGROUP INC RCV 3.75 PAY 1.77 08/17/2027 BME26BWA4 Currency Snap With BARCLAYS BAWK PLC RCV 6.48 PAY 6.55 12/10/2037 BRSK9UCP2 Currency Snap With DEUTSCHE BAWK AG RCV 5.15 PAY SONIA 12/19/2036 BRSK9UNN6 Currency Snap With CITIBANK NA RCV 7.01 PAY 6.46 12/05/2033 BRSLHBWB2 11399999999. Sub 11599999999. Sub 11699999999. Sub 11299999999. Sub 11299999999. Sub	BMEOMBKT9 OPH FINANCE CO PTY LTD	D 1	Excluding Variable Ar Excluding Variable Ar Currency Currency Currency Currency Equity/Index Other	ariable Annuity G ariable Annuity G nuity Guarantees CITIBANK NA BARCLAYS BANK PLC DEUTSCHE BANK AG CITIBANK NA	iuarantees Under Si iuarantees Under Si Under SSAP No.10 E57002WZ7FF32TWEFA76 G5GSEF7VJP5170UK5573 7LTWFZY1CNSX80621K86 E5700ZWZ7FF32TWEFA76	SAP No.108 SAP No.108 8 . 05/24/2017 . 11/20/2012 . 12/12/2012 . 12/02/2013	. 08/17/2027 . 12/10/2037 . 12/19/2036 . 12/05/2033	0	2,236,000 2,387,400 6,446,800 5,228,800	3.75%[1.77%] 6.475%[6.55%]5.15% / (SONIA+260.7BP)7.012%[6.46%]	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	910,666 910,666 0 45,192 32,137 (34,678 108,335 150,986 0 0 0 150,986 0 0	6,903,318 6,903,318 060,063496,6641,015,4651,494,154 3,066,346832,949 832,949 33,899,295 0	XXX XXX XXX XXX XXX	9,334,961 9,334,961 0 60,063 496,664 1,015,465 1,494,154 3,066,346 832,949 832,949 3,899,295 0	(188,774)(310,080)(450,940) (1,076,936)226,967 226,967	(2,531,467) (2,531,467) 0	(9,516	0	1,038,365 1,038,365 1,038,365 021,30144,590116,12382,414 264,4280 0 0 264,428 0 0	XXX XXX XXX XXX	0009

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of 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
										Cumulative												
										Prior												
	Description									Year(s)	Current											
	of Item(s)								Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a) ´	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code F	air Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
1359999999. Tota	al Swaps - Interest R	ate								0	0	0	0 2	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Tota	al Swaps - Credit De	fault								0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Tota	al Swaps - Foreign E	xchange								0	0	1,061,652	9,969,664	XXX	12,401,307	(1,076,936)	(2,531,467)	0	0	1,302,793	XXX	XXX
1389999999. Tota	al Swaps - Total Retu	urn								0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Tota	ıl Swaps - Other									0	615,498	0	832,949		832,949	226,967	0	(9,516)	0	0	XXX	XXX
1409999999. Tota	al Swaps									0	615,498	1,061,652	10,802,613	XXX	13,234,256	(849,969)	(2,531,467)	(9,516)	0	1,302,793	XXX	XXX
1479999999. Sub	total - Forwards									0	0	0		XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Sub	total - SSAP No. 108	8 Adjustment	s							0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Sub	total - Hedging Effer	ctive Excludin	ng Variable A	nnuity Guarantees Under SSAP No.1	80					0	0	910,666		XXX	9,334,961	0	(2,531,467)	0	0	1,038,365		XXX
1699999999. Sub	total - Hedging Effer	ctive Variable	Annuity Gua	arantees Under SSAP No.108						0	0	0		XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Sub	total - Hedging Othe	r								11,548,500	89,826,201	150,986			119,990,252	17,367,623	0	(3,403,235)	0	4,998,321		XXX
1719999999. Sub										0	0	0		XXX	0	0	0	0	0	0	XXX	XXX
	total - Income Gener	ration								0	0	0		XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Sub										0	0	0		XXX	0	0	0	0	0	0	XXX	XXX
	total - Adjustments f	or SSAP No.	108 Derivati	ives						0	0	0		XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Tot	als									11.548.500	89.826.201	1.061.652	126 . 893 . 570	XXX	129.325.213	17.367.623	(2.531.467)	(3.403.235)	0	6.036.686	XXX	XXX

_		
(a)	Code	Description of Hedged Risk(s)
Г		

_		
(h)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
(0)	Code	Financial of Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART A - SECTION 2 Showing all Ontions Caps Floors Collars Swaps and Forwards Terminated During Curre

					Showing	all Op	tions, Cap	s, Floors,	Collars, S	waps and	Forwards	Terminat	ted 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
				-			-				Cumulative					-		-					1
	Description										Prior Year(s)	Current Year											1
	of Item(s)									Strike	Initial Cost	Initial Cost											Hedge
	Hedged,				Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)		Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	_ /	of	F 1	or	Termina-	Expiration,	Number	N. C	Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on .	Value of	on .	and at
Description	Generation or Replicated	Exhibit	Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Expira- Date tion	tion Date	Maturity or Sale	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	(Paid) on Termination	Year Income	Carrying Value	Code	(Decrease)	Change in B./A.C.V.	tion)/ Accretion	Termination	Hedged Item	Termination Deferred	Termination (b)
Booonption		Identifici	(α/				Sale	Contracts	Amount	(Palu)	Palu	Palu	remination	income			(Decrease)	B./A.C.V.	Accretion	Recognized	item	Deletted	XXX
				excluding Variable Annuity Guaran		0.108					0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
CALL OPTION SEP24 SPX C @	ii - Purchased Options -	Heaging	Effective v	ariable Annuity Guarantees Unde	SSAP NO.108				1	i	0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
2914 BHF2S8CZ4 Premium at				JPMORGAN CHASE BANK																			1
Maturity 2024-10-02	Variable Annuities	Exh 5	Equity/Index		07/29/2021 09/30/2024	10/02/2023	Sale	41, 180	119,999,802	2914	19,610,252	(19,610,252)	42,087,042		00		(28,971,035)	0	0	42,087,042	0	0	0001
CALL OPTION SEP24SPXC02914			1						.,								, , , , , , ,						1
BHF38KDY9 Premium at Maturity	/																		_			_	l
2024-10-02 CALL OPTION JUN24SPXC04729	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUNSFPUBMPROBK5P83 JPMORGAN CHASE BANK	06/23/2022 09/30/2024	10/02/2023	Sale	65,889	192,000,546	2914	74,437,909	(74,437,909)	23, 127, 187	0	00		(3,320,929)	0	0	23, 127, 187	0	0	0001
BHF3RPF82	Variable Annuities	Exh 5	Equity/Index		06/23/2023 06/21/2024	10/02/2023	Sale	11,608	54,894,232	4729	0	1,991,768	1,082,222		1,991,768		0	0	0	(909,546)	0	0	0001
				Il Options and Warrants	00/ 20/ 2020 00/ 2 1/ 202 1	10/ 02/ 2020	0410				94.048.161		66.296.451	0	1,991,768	XXX	(32.291.964)	0	0	64.304.683	0	0	XXX
PUT OPTION SEP24SPXP@2039.8	i arendeed optione	I	1	Options and Trainants							34,040,101	(32,000,000	00,200,401	·	1,551,760	7000	(02,201,004)			04,004,000			7001
BHF38KDH6 Premium at Maturity	y																						1
2024-10-02	Variable Annuities			BNP PARIBAS ROMUWSFPUBMPRO8K5P83	06/23/2022 09/30/2024	10/02/2023	Sale	228,781	466,667,493	2039.8	14,808,080	(14,808,080))(13,407,988))0	00		6,378,078	0	0	(13,407,988)	0	0	0001
	 Purchased Options - 	Hedging	Other - Pu	t Options							14,808,080	(14,808,080	(13,407,988)) 0	0	XXX	6,378,078	0	0	(13,407,988)	0	0	XXX
CALL OPTION SEP24 SPX C @ 2914 09/30/2024 2914. CALL																							1
BHF2S8D00; CALL OPTION SEP24																							1
SPX C @ 4808 09/30/2024 4808.																							1
CALL BHF1N6H80 Premium at				JPMORGAN CHASE BANK																			1
Maturity 2024-10-02 CALL OPTION OCT23SPXC04399	Variable Annuities	Exh 5	Equity/Index	N.A. 7H6GLXDRUGQFU57RNE97	06/27/2019 09/30/2024	10/02/2023	Sale	140,014	449, 167,736	2914 / 4808	60,900,801	(60,900,801) 134,589,510	0	00		(87,672,970)	0	0	134,589,510	0	0	0001
10/20/2023 4399. CALL																							1
BHF3T9H92; CALL OPTION																							1
OCT23SPXC05059 10/20/2023																							1
5059. CALL BHF3T9NG9	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	07/26/2023 10/20/2023	10/02/2023	Sale	6,528	30,870,912	4399 / 5059	0	1,647,667	138,247	0	1,647,667		0	0	0	(1,509,420)	0	0	0001
CALL OPTION OCT23SPXC03824 BHF3WS2V3: CALL OPTION				MORGAN STANLEY & CO																			1
OCT23SPXC04426 BHF3WS2T8	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023 10/20/2023	10/20/2023	Sale		6,909,375	3824 / 4426	0	(17	(86,782))	(17)		0	0	0	(86,765)	0	0	0001
CALL OPTION NOV23MXEAC@1900																							1
BHF3WS2W1; CALL OPTION	W - 11 A - 141			MORGAN STANLEY & CO	40 (00 (0000 44 (47 (0000	44 (47 (0000	0.1	700	4 400 000	4000 / 0447	•	05 007	447.040		85 067				(570)	00.050	•		0004
NOV23MXEAC@2147 BHF3WS326 CALL OPTION NOV23 MXEAC@2001	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023 11/17/2023	11/1//2023	5a1e	/30	1,489,296	1900 / 2147		85,067	147,848		00,007				(5/8)	63,359			0001
BHF3WS300; CALL OPTION				MORGAN STANLEY & CO																			1
NOV23MXEAC@3099 BHF3WSBG6	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023 11/17/2023	11/17/2023	Sale	150	382,500	2001 / 3099	0	6,650	14,982	0	6,650		0	0	(45)		0	0	0001
CALL OPTION NOV23RTYC01816 BHF3NS334; CALL OPTION				MORGAN STANLEY & CO																			1
NOV23RTYC0 2133 BHF3WS2Z4	Variable Annuities	Exh 5	Equity/Index		10/02/2023 11/17/2023	11/17/2023	Expiration		3,007,164	1816 / 2133	0	39,400	0		39,400		0	0	(268)	(39, 132)	0	0	0001
CALL OPTION DEC23RTYC01515	Tal 14010 / Millar (100 111111111	LKII O IIII	Equity/ mask	THE TEST THE SECOND AND SECOND	10, 02, 2020	117 117 2020	Expiration IIII		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						, , , , , , , , , , , , , , , , , , , ,								
BHF3WSA85; CALL OPTION				MORGAN STANLEY & CO																			1
DEC23RTYC02616 BHF3WS9C8 CALL OPTION NOV23RTYC01807	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023 12/15/2023	12/15/2023	Sale	1,850	3,821,175	1515 / 2616	0	491,730	869,735	0	491,730		0	0	(5,321)	383,326	0	0	0001
BHF3WSAB8; CALL OPTION				MORGAN STANLEY & CO																			1
NOV23RTYC02633 BHF3WSAY8	Variable Annuities	Exh 5	Equity/Index		10/02/2023 11/17/2023	11/17/2023	Expiration	352	781,440	1807 / 2633	0	10,233	0	0	10,233		0	0	(70)	(10, 163)	0	0	0001
CALL OPTION DEC23MXEAC@2037				MODOLIN OTHER EV A GO																			1
BHF3WSAV4; CALL OPTION DEC23MXEAC@3413 BHF3WSBB7	Variable Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023 12/15/2023	12/15/2023	Sale	822	2,239,950	2037 / 3413	n		128,216	n	34.927			n	(378)	93 667	n	n	0001
CALL OPTION OCT23SPXC83433					1.5, 12, 2020	, .0, 2020			2,200,000				120,210				· · · · · · · · · · · · · · · · · · ·						
BHF3WSCU4; CALL OPTION				MORGAN STANLEY & CO																			1
OCT23SPXC05229 BHF3WS6U1 CALL OPTION OCT23SPXC02552	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023 10/20/2023	10/20/2023	Sale	341	1,476,871	3433 / 5229	0	20,276	0	0	20,276		0	0	0	(20,276)	0	0	0001
BHF3IISCX8: CALL OPTION				MORGAN STANLEY & CO																			1
OCT23SPXC04170 BHF3WSCQ3	Variable Annuities	Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023 10/20/2023	10/20/2023	Sale	1,018	3,421,498	2552 / 4170	0	0	26,397	0	0		0	0	0	26,397	0	0	0001
01999999999. Subtota	al - Purchased Options -	Hedging	Other - Co	llars							60,900,801	(58,564,868	135,828,153	0	2,335,933	XXX	(87,672,970)	0	(6,660)	133,498,881	0	0	XXX
02199999999. Subtota	al - Purchased Options -	Hedging	Other								169,757,042	(165, 429, 341	188,716,616	0	4,327,701	XXX	(113,586,856)	0	(6,660)	184,395,576	0	0	XXX
02899999999. Subtota	al - Purchased Options -	Replicati	ions								0	0	0	0		XXX	0	0	0	0	0	0	XXX
0359999999. Subtota	al - Purchased Options -	Income (Generation								0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999999. Subtota	al - Purchased Options -	Other									0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
043999999999999999999999999999999999999	urchased Options - Call	Options	and Warrai	nts							94,048,161	(92,056,393	66,296,451	0	1,991,768	XXX	(32,291,964)	0	0	64,304,683	0	0	XXX
04499999999. Total P	urchased Options - Put	Options									14,808,080	(14,808,080	(13,407,988)) 0	0	XXX	6,378,078	0	0	(13,407,988)	0	0	XXX
	urchased Options - Cap										0		0	0	0	XXX	0	0	0	0	0	0	XXX
0469999999. Total P	urchased Options - Floo	ors									0	0	0	C	0	XXX	0	0	0	0	0	0	XXX
0479999999. Total P	urchased Options - Coll	ars									60,900,801	(58,564,868	135,828,153	0	2,335,933	XXX	(87,672,970)	0	(6,660)	133,498,881	0	0	XXX
	urchased Options - Oth										0	0	0	0		XXX	0	0	0	0	0	0	XXX
04999999999999999999999999999999999999											169,757,042	(165, 429, 341	188,716,616	0	4,327,701		(113,586,856)	0	(6,660)	184,395,576	0	0	XXX
		daina Fff	ective Excl	uding Variable Annuity Guarantees	Under SSAP No 1	08					0	n	,,,,,,		, , ,	XXX	n	n	n	0	n	n	XXX
Secretarion. Cubiole		-gg =11	- 20.10 EAGI	ranasio ramany caarantoo							U	v				,,,,,	U	U	v	U	U	U	, ,,,,,

SCHEDULE DB - PART A - SECTION 2

						•	snowing a	ш Орт	ions, Cap	os, Fioors,	Collars, S	swaps and	i Forwards	rermina	ted During	g Current \	rear								
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
													Cumulative												
	Description												Prior Year(s)	Current Year											
	of Item(s)											Strike	Initial Cost	Initial Cost											Hedge
	Hedged,						Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)				Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign		(Loss)	to Carrying	(Loss)	at Inception
	Income	Jonedale	of					rmina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on (LOSS)	and at
		F.,,		F	O	T				of	NI-4:I														
B	Generation	Exhibit			Counterparty	Trade		tion	Maturity or	· ·	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(-/		Clearinghouse	Date		Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
0639999999. Subtota	al - Written Options - He	edging Eff	ective Vari	able Annuity Guar	rantees Under SS/	AP No.10	18						0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
CALL OPTION JAN23RTYC02063																									
BHF31T5Y6	Variable Annuities	Exh 5	Equity/Inde:	BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27	02/02/2022	01/20/2023 01/	20/2023 E	xpiration	29,733	61,339,179	2063	(5,003,767)	0	0	0	(5,003,767)	(5,002,213)	0	0	5,003,767	0	0	0001
CALL OPTION SEP24 SPX C @																									
2914 BHF2QN8C9	Variable Annuities	Exh 5	Equity/Inde:	BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27	06/30/2021	09/30/2024 10/	02/2023	Sale	41, 180	119,999,802	2914	(60,609,664)	0	(62,221,471))0	(60,609,664)	(12,041,323)	0	0	(1,611,807)	0	0	0001
CALL OPTION SEP24SPXC04808																									
BHF38KE02 Premium at Maturity	y																								
2024-10-02	Variable Annuities	Exh 5	Equity/Inde:	BNP PARIBAS	ROMUWSFPU8MPR08K5P83	06/23/2022	09/30/2024 10/	02/2023	Sale	113,247	544, 491, 576	4808	(17, 114, 855)	17, 114,855	2,896,228	0	0		296,542	0	0	2,896,228	0	0	0001
06499999999. Subtota	al - Written Options - He	edaina Otl	ner - Call C	Options and Warra	ints								(82.728.286)	17.114.855	(59.325.243)	0	(65,613,431	XXX	(16.746.994)	0	0	6.288.188	0	0	XXX
PUT OPTION JAN23RTYP@2063		I											(02,720,200)	11,111,000	(00,020,210	•	(00,010,101		(10,710,001)		Ť	0,200,100		Ů	
BHF31T5R1	Variable Annuities	Exh 5	Fauity/Inde	RANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27	02/02/2022	01/20/2023 01/	20/2023	Sala	27,884	57,524,692	2063	(5,724,585)	0	(5,455,895)	0	(5,724,585	1	2,575,170	0	0	268 . 690	0	0	0001
PUT OPTION SEP24 SPX P @	Tarrabio minartico ilitiri	L 0 1111	Equity/ mac.	Direct or Tamberton Inc.	D TT I DED GOTTILE GOTTILE T	02, 02, 2022	0172072020 017	20,2020		27,001			(0,721,000)		(0, 100,000)	1	(0,721,000	1							
2622.6 BHF1S77R2 Premium at		1	1	JPMORGAN CHASE BANK		1	1				1				1							1			
Maturity 2024-10-02	Variable Annuities	Exh 5	Equity/Inde		ROMUWSFPU8MPR08K5P83	09/30/2019	09/30/2024 10/	02/2023	Sale	205.903	540.001.226	2622.6	(66,760,404)	66,760,404	64.741.289	l		l	(54.087.539)	0	0	68.893.233		0	0001
PUT OPTION SEP24SPXP@2622.6		1	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							,000	,,		, ,,,	,, 101	,,,200				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			,,			
BHF38KDU7 Premium at Maturity	ty																								
2024-10-02	Variable Annuities	Exh 5	Equity/Inde	BNP PARIBAS	ROMUWSFPU8MPR08K5P83	06/23/2022	09/30/2024 10/	02/2023	Sale	22,878	59,999,845	2622.6	(2,975,285)	2,975,285	2,557,948	0	0		(1,036,540)	0	0	2,557,948	0	0	0001
PUT OPTION OCT23SPXP03678		1	,,,,							,	,,		, , , , , , , , , , , , ,	, , 200								, ,			
BHF3DUP28	Variable Annuities	Exh 5	Equity/Inde:		E570DZWZ7FF32TWEFA76	10/14/2022	10/16/2023 10/	02/2023	Sale	40,778	149,981,484	3678	(14, 153, 228)	0	(42,804)	0	(14, 153, 228		(5,601,153)	0	0	14, 110, 424	0	0	0001
PUT OPTION MAY24SPXP@4550			1	MORGAN STANLEY & CO									1]										
BHF3Q6CK1	Variable Annuities	Exh 5	Equity/Inde:	INTL. PLC	4PQUHN3JPFGFNF3BB653	05/25/2023	05/17/2024 10/	02/2023	Sale	25,385	115,501,750	4550	0	(10,093,627	(7, 148, 402)	0	(10,093,627)	0	0	0	2,945,225	0	0	0001
PUT OPTION MAY24RTYP@1762																									
BHF3Q6CL9	Variable Annuities	Exh 5	Equity/Inde:		E570DZWZ7FF32TWEFA76	05/25/2023	05/17/2024 10/	02/2023	Sale	30, 119	53,069,678	1762	0	(3,803,729	(2,523,189))0	(3,803,729		0	0	0	1,280,539	0	0	0001
PUT OPTION MAY24SPXP@4136				MORGAN STANLEY & CO																					
BHF3Q6CM7	Variable Annuities	Exh 5	Equity/Inde:	NTL. PLC	4PQUHN3JPFGFNF3BB653	05/25/2023	05/17/2024 10/	02/2023	Sale	19,341	79,994,376	4136	0	(4,570,543	(2,604,735)	0	(4,570,543)	0	0	0	1,965,808	0	0	0001
PUT OPTION JUN24SPXP@3869				JPMORGAN CHASE BANK																					
BHF3RPF74	Variable Annuities	Exh 5	Equity/Inde:	N.A	7H6GLXDRUGQFU57RNE97	06/23/2023	06/21/2024 10/	02/2023	Sale	13,725	53, 102,025	3869	0	(1,557,513)(1,289,358)	0	(1,557,513)	0	0	0	268 , 155	0	0	0001
PUT OPTION OCT23SPXP@4399																									
BHF3T9NF1	Variable Annuities	Exh 5	Equity/Inde:		G5GSEF7VJP5170UK5573	07/26/2023	10/20/2023 10/	02/2023	Sale	9,775	43,000,225	4399	0	(520,519) (1,184,751))0	(520,519)	0	0	0	(664,232)	0	0	0001
PUT OPTION OCT23SPXP@3441				MORGAN STANLEY & CO																					
BHF31/S2U5	Variable Annuities	Exh 5	Equity/Inde	INTL. PLC	4PQUHN3JPFGFNF3BB653	10/02/2023	10/20/2023 10/	20/2023	Sale	1,675	5,763,675	3441	0	(905)0	0	(905)	0	0	0	905	0	0	0001
PUT OPTION OCT23SPXP@3444				MORGAN STANLEY & CO												_				_					
BHF3IIS2X9	Variable Annuities	Exh 5	Equity/Inde:		4PQUHN3JPFGFNF3BB653	10/02/2023	10/20/2023 10/	20/2023	Sale	2,402	8,272,488	3444	0	(1,297)0	0	(1,297)	0	0	0	1,297	0	0	0001
PUT OPTION NOV23RTYP@1634				MORGAN STANLEY & CO																				_	
BHF3\\\S2\\7	Variable Annuities	Exh 5	Equity/Inde:	INTL. PLC	4PQUHN3JPFGFNF3BB653	10/02/2023	11/17/2023 11/	17/2023 E	xpiration		2,488,582	1634	0	(13,905)0	0	(13,905)	0	0	94	13,811	0	0	0001
PUT OPTION NOV23MXEAP@1710				MORGAN STANLEY & CO																				_	
BHF3IIS318	Variable Annuities	Exh 5	Equity/Inde	INTL. PLC	4PQUHN3JPFGFNF3BB653	10/02/2023	11/17/2023 11/	1//2023	Expiration	736	1,258,560	1710	0	(1,877)0	0	(1,877		0	0	13		0	0	0001
PUT OPTION OCT23SPXP@2987				MORGAN STANLEY & CO																		_		_	
BHF3IIS698	Variable Annuities	Exh 5	Equity/Inde	INTL. PLC	4PQUHN3JPFGFNF3BB653	10/02/2023	10/20/2023 10/	20/2023	Sale	341	1,018,567	2987	0	(7)0	0	(7)	0	0	0	7	0	0	0001
PUT OPTION OCT23SPXP@2159	W - 11 A - 11			MORGAN STANLEY & CO	ADOLUMIO IDECEMENDOSO	40 (00 (0000	40 (00 (0000	00 (0000		4 040	0 407 000	0450		(40			(40					40			.0004
BHF3IIS7K2	Variable Annuities	Exh 5	Equity/Inde		4PQUHN3JPFGFNF3BB653	10/02/2023	10/20/2023 10/	20/2023	Sale	1,018	2, 197,862	2159	0	(10	/ 0	0	(10		0	0	0	10	0	0	0001
PUT OPTION NOV23RTYP@1581	Variable Appril	Evb 5	Emitor/I-1	MORGAN STANLEY & CO	ADDITIONS IDECEMENDES	10 /00 /0000	11/17/2022	17/2000	Sumirati	352	EEC 540	4504		(0.777	1 .	. ل	(0.777	,	•	_		0.750	•		.0001
BHF3WS9W4 PUT OPTION DEC23RTYP@1305	Variable Annuities	Exh 5	Equity/Inde	MORGAN STANLEY & CO	4PQUHN3JPFGFNF3BB653	10/02/2023	11/17/2023 11/	17/2023 E	Expiration	352	556,512	1581	J	(2,777	10	·I0	(2,777	1	0	0	19	2,758	0	0	0001
BHE3WSA02	Variable Annuities	Exh 5	Equity/Inde:		4PQUHN3JPFGFNF3BB653	10/02/2022	12/15/2023 12/	15/2022	Expiration	1,850	2,414,250			(4.773	1 ^	۰ ا	(4.773					4 704			.0001
PUT OPTION DEC23RTYP@1640	variable Annuities	EXΠ 0	Equity/inde	MORGAN STANLEY & CO	4FQU1N3JPFUFNF3BB553	10/02/2023	12/ 13/ 2023 12/	10/2023 E	xpiration		2,414,250	1305		(4,7/3	1	'I	(4,7/3		0	0	52	4, /21	0		JUU I
BHF3WSAP7	Variable Appuities	Exh 5	Equity/Inde:		4PQUHN3JPFGFNF3BB653	10/02/2022	12/15/2023 12/	15/2022	Expiration	1.602	2,627,280			(37.326			(37.326			0	404				0001
PUT OPTION NOV23MXEAP@1764	Variable Annuities	EXII 9	Equity/inde	MORGAN STANLEY & CO	41 YOU INSUFFUFINE SEEDSS	10/02/2023	12/ 13/ 2023 12/	10/2020	IIII	1,002	2,021,280	1040		(3/,320	1	`I······	(31,320				404	30,922	0		JUU1
BHF3WSBC5	Variable Annuities	Exh 5	Equity/Inde		4PQUHN3JPFGFNF3BB653	10/02/2023	11/17/2023 11/	17/2023 E	Expiration	150	264,600	1764	l .	(588	n .	م ا	(588	١	n	n	4	584	n	n	0001
PUT OPTION DEC23MXEAP@1740			_qu. ty/ inde	MORGAN STANLEY & CO	401110011 01 11 000000	.0, 02/ 2020	,, 2020	, 2020			204,000		[Τ	1		1			*				
BHF3WSBM3	Variable Annuities	Exh 5	Equity/Inde		4PQUHN3JPFGFNF3BB653	10/02/2023	12/15/2023 12/	15/2023 F	Expiration	822	1,430,280	1740	n	(5,992) n	ıl n	(5,992	1	n	n		5.928	n	n	0001
PUT OPTION DEC23MXEAP@1713				MORGAN STANLEY & CO		, 02, 2020	10, 2020	2020			1,100,200	1740			T	1	(5,502	1				0,020		•	
BHF3WSBN1	Variable Annuities	Exh 5	Equity/Inde	INTL. PLC	4PQUHN3JPFGFNF3BB653	10/02/2023	12/15/2023 12/	15/2023 E	Expiration		1. 168 . 266	1713	n	(4.160	h	l	(4.160	1	n	n	45	4. 115	n	n	.0001
DIN CHODITI TITLITICI	al - Written Options - He	edaina Otl	ner - Put O	Intions					,				(89.613.502)	49, 116, 141	47.050.103	^	(40, 497, 361	XXX	(58.150.062)	^	000	91,698,712		^	XXX
				μιστισ																	096		<u> </u>	- 0	
	al - Written Options - He												(172,341,788)	66,230,996	(12,275,140)	0	(106, 110, 792		(74,897,056)	0		97,986,900	0	0	XXX
07799999999. Subtota	al - Written Options - Re	eplications	S										0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999999, Subtota	al - Written Options - Inc	come Gen	eration						•				0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
	al - Written Options - Ot												0	0	,			XXX	0	0	0	ů	0	0	XXX
			11/1/05											U			(45.11			U	U	, · ·	U	U	
	Vritten Options - Call Op		vvarrants										(82,728,286)			0	(65,613,431		(16,746,994)	0	0	6,288,188	0	0	XXX
09399999999999999999999999999999999999	Vritten Options - Put Op	tions											(89,613,502)	49, 116, 141	47,050,103	0	(40,497,361		(58, 150, 062)	0	696	91,698,712	0	0	XXX
09499999999. Total W	Vritten Options - Caps								•				0	n	0	0	0	XXX	n	0	n	n	n	n	XXX
	Vritten Options - Floors												0			1 0		XXX	•	0	^	,			XXX
														0	- ·		- 0		0	·		0	U	0	
	Vritten Options - Collars	i											0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0979999999. Total W	Vritten Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0989999999. Total W													(172.341.788)	66,230,996	(12.275.140	0	(106, 110, 792	XXX	(74.897.056)	n	909	97.986.900	n	n	XXX
Currency Swap With CITIBANK	The second						1	- 1					(112,041,700)	00,200,000	(12,210,140)	1	(100, 110, 732	7000	(14,001,000)		030	07,000,000	0	٧	
NA RCV 3.16 PAY 1.05	BMF299RD6 SPIRAX-SARCO																								
09/06/2023 BME29A3H0	ENGINEERING PLC	D 1	Currency	. CITIBANK NA	E570DZWZ7FF32TWEFA76	08/03/2017	09/06/2023 00/	06/2023	laturity	0	4.077.900			0	383.640	61 021	0		n	(416.243)	, ,	383.640	n	0	100/100
00, 00, E0E0 DIRESTATIO	peromeering (E)	10 1	Juli Cilcy	TOTTIONING NA	CO. ODERETT I DETRIET A/O	30/00/201/	00/ 00/ 2020 00/	00/ £0£0 li		u	4, UII, 300						J		v	(410,243)	η υ		v	V	100/ 100

SCHEDULE DB - PART A - SECTION 2

Total Part Contro						5	Showing	g all Op	otions, Cap	os, Floors,	, Collars, S	Swaps and	l Forwards	s Terminat	ted During	Current Y	'ear								
Processor Proc	1	2	3	4	5		7									16		18	19	20	21	22	23	24	25
March Marc																									
March Marc																									
Description Control																									
Second S			Cobodulo	Tuna(a)													Dook/		Unroplized	Total Faraian					
March Marc			ochedule /	of				Termina.		Number						Current									
Column C			Fxhibit	Risk(s)	Exchange Counterparty	Trade					Notional														
No. Control	Description																								
Part Part										0		1	0	n	35,868	0		0	0	0	(0	0	
The control of the	· ·									0		1	0	0		0		0	(95)	0			0	0	
Company Comp		L - Swans - Hedging Et	fective Eve	cluding Var	iable Annuity Guarantees Under S	SAP No 1	08 - Fore	ian Eych	ange		· [/				61 001		0 XXX		(446 040)					YYY
Second Control Seco								igii Excii	arige				0	0	,	,		0	(00)	(:::)=::)		100,100	0	0	
March 19 19 19 19 19 19 19 1							100						·		480,800	01,031			(35)	(410,243)	, ,	480,791	0	0	
March Control Contro		i - Swaps - neuging Ei	lective val	I able Allic		00	1		I		1		U	U	U	U		0 ^^^	U	U	,	0	U	U	^^^
Control processed Cont	FARGO BANK NA R Tot Ret PAY				WELLS FARGO BANK NA							SPTR INDEX / -1D													
Part of the Control		Variable Annuities	Exh 5	Equity/Index	KB1H1DSPRFMYMCUFXT09	02/04/2022	01/10/2023	01/10/2023	Maturity	5,589	42,553,266		0	0	4, 124, 254	(66,525)		0	(3, 159, 238)	0		4,124,254	0	0	0001
Second Continue Co																									
March 1970 Mar		Variable Annuities	Evh 5	Fauity/Index	RNP PAR I RAS SA ROMI INSEPI IRMPRORY 5PR3	02/04/2022	02/10/2023	02/10/2023	Maturity	2 088	18 044 358		0	0	2 123 707	(108 778)		0	(742 891)	١ ،		2 123 707	0	0	0001
Control Cont		variable miliarties	LXII 0	Equity/ Index		02/ 04/ 2022	02/ 10/ 2020	02/10/2020	matarity		10,044,000	7 40.0Di			2, 120, 707	(100,770)			(142,001)			, , , , , , , , , , , , , , , , , , , ,			0001
Column C																									
Section 1.5 Telescope Control of the Control		Variable Annuities	Exh 5	Equity/Index	KB1H1DSPRFMYMCUFXT09	02/22/2022	02/10/2023	02/10/2023	Maturity	17, 156	144, 170, 137		0	0	5,541,165	(855,009)		0	3,849,187	0		5,541,165	0	0	0001
The Control Service Co. Control Service																					1				
The Section of Section	FEDL 03/10/2023 BHF344Z17	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	03/18/2022	03/10/2023	03/10/2023	Maturity	17,559	167, 451, 702		0	0	(3,636,451	(1,561,708)		0	5,061,046	0		(3,636,451)	0	0	0001
Fig. 50 Cont. Section Freed																									
Fig. Fig.		Wastable Association	F.A. 5	F 4 (1 do	DANK OF IMPRICA NA DATAPERCONIZACIONINO	00 /40 /0000	00 /40 /0000	00/10/0000	N- 4 ! 4	4.050	00 504 444				(4 400 440	(005 450)			1 454 014			(4 400 440)			0004
Part Date Column Colum		variable annuities	Ехп э	Equity/index		03/ 18/ 2022	03/ 10/ 2023	03/10/2023	Maturity	4,002	39, 504, 114	1 USUIS + 30BP			(1, 108, 116	(385,450)			1,404,614			(1, 108, 116)			0001
Clast March Nage 18 Marc																									
Register Section Sec		Variable Annuities	Exh 5	Equity/Index	KB1H1DSPRFMYMCUFXT09	09/27/2022	02/10/2023	02/10/2023	Maturity	17, 156	144, 170, 137	7 US01S + 27BP	0	0	(5,541,162) 836,988		0	(3,849,587)	0		(5,541,162)	0	0	0001
First Notice Security Secur																									
The color of the																									
Part Part	1 11 1 ESE 00/ 10/ ESEC BIT 000000	Variable Appuition	Eula E	Emitu/Indov	DADOLAVO DANK DLO CECCEETVIDE LTOLIKEETO	10/00/2022	09/10/2022	09/10/2022	Maturitu	22 010	100 410 466		0	0	(2.025.020	(1.059.770)		0	4 600 971		,	(2.025.020)		0	0001
Page 2017 Page	Total Return Swap With	variable Ailluitles	EXII 5	Equity/ index	DANGLATS DANK FEC . GSGSEF/VGFS1/OURSS/S	12/09/2022	03/ 10/ 2023	03/10/2023	Maturity	23,010	199,410,403	03013 + 300F			(2,023,029	(1,933,779)			4,000,271			(2,020,029)			0001
Septimen Septimen	JPMORGAN CHASE BANK NA R Tot																								
Part Part														_		(2.22.222)									
## PRINCE CONCESS BY NOT RESTRETANT TO THE PRINCE THE PRINCE FOR THE PRINCE T		Variable Annuities	Exh 5	Equity/Index	NA/H6GLXDHUGQFU5/HNE9/	06/22/2021	06/21/202/	09/20/2023	Sale	3,4/1	35, 109,082	2 -FEDL01+/18P	0	0	2,060,012	(842,239)		0	196,085	0		2,060,012	0	0	0001
Part Part																									
Table Services Sear Man 1	Ret PAY FEDL 07/21/2027																								
Particus Conference Particus Particu	BHF2SK7F7	Variable Annuities	Exh 5	Equity/Index	NA	08/04/2021	07/21/2027	09/20/2023	Sale		9,990,715	/ -FEDL01+42BP	0	0	137,710	(337,881)		0	188,460	0		137,710	0	0	0001
Section Sect																									
Serical Part Seri					JPMORGAN CHASE BANK																				
CITIONAN AR TOTALE PLAY EXECUTION The PLAY PERG. (GP) ACCORS PERCENT The PLAY PERCENT THE PERCENT THE PLAY PERCENT THE PLAY PERCENT THE PLAY PERCE	BHF2SK9P3	Variable Annuities	Exh 5	Equity/Index		08/04/2021	07/21/2027	09/20/2023	Sale	12, 180	107,790,077	FEDL01+62BP	0	0	17,202,836	(3,245, 101)		0	(2,617,093)	0		17,202,836	0	0	0001
FEX. GRY/ACCR PERSON TO TALL READ PROPERTY T	Total Return Swap With																								
Total Refur Stap Bith MERISAN STATE POR FEEL (02/1/2022) For FEEL (02/1/		Variable Annuities	Evh 5	Fauity/Index	CITIRANK NA ESZODZWZZEEGOZWEEAZG	09/11/2020	09/04/2026	10/02/2023	Sala	19 310	186 715 342		,	0	14 606 925	(6 920 447)		0	6 038 245	0		14 606 925	0	0	0001
MISSAN STALE (CR) FLAS PRICE Rate FLAS FLAS FLAS FLAS FLAS FLAS FLAS FLAS		variable miliarties	LXII 0	Equity/ Index	CONTRACTOR TO LONG THE AND	00/11/2020	00/ 04/ 2020	10/02/2020	oarc		100,710,042	I EDEO I - 40DI			14,000,020	(0,020,447)			0,000,240			14,000,020			0001
PEPCPTITS Septiment Stage Bith DANK Faller CAN R. Fig. 1. Faller Faller CAN R. Fig. 1. Faller F	MORGANSTANLEYCAPITALSERVICE R											1									1	1			
Total Februm Saup Bith BMX OF AMERICA NA B Total Returns Saup Bith BMX OF AMERICA NA B 4TYCEB690020031M827 O6/22/2021 06/21/2027 10/02/2023 Sale 11.441 106.553.45 EQUITY/Index SAVE CITIBAN NA Total Returns Saup Bith BMX OF AMERICA NA B 4TYCEB690020031M827 O6/22/2021 06/21/2027 10/02/2023 Sale 11.441 106.553.45 EQUITY/Index SAVE CITIBAN NA ESTOCAMENTA NA ESTOCAMENT		Variable Appuit:	Euch F	Emiliar /1-2		06/00/0004	00/01/0007	10 /00 /0000	Cala	4 007	90 000 00		_	_	047 000	(1 500 /70)			200 407	_		047 000	_	_	0001
FER. 667/12/025 PREZINST Variable Amulities Eth 5 Equity/Index SANK OF AIRFICA NA BAT/DEB69A/020318627 06/22/2021 06/21/2027 10/02/2023 Sale 11.441 106,553.465 EXQLIVINGE/PP	Total Return Swap With RAMK	variable Annuities	EXN 5	Equity/index	CAPTIAL SERVICES 1/331LVCZKQKX51/XV54	06/22/2021	00/21/202/	10/02/2023	5818	4,027	38,088,091	1 / -FEDLU1+38BP		0	647,893	(1,538,4/2)			300, 13/	l			0	0	0001
Total Return Stap With NURSHARTMETCHPTIALSER/USE PLOY/FIGURE Annuities Eth 5 Equity/Index	OF AMERICA NA R Tot Ret PAY						1					SPTR /	1								1	1			
CITIBANK N. R. Tot Net PAY FEEL O/ZY/ZZ/PRES/ORS/ Variable Annuities Esh 5 Equity/Index Esh 5 Equity/Ind		Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	06/22/2021	06/21/2027	10/02/2023	Sale	11,441	106,553,465		0	0	12,690,429	(4, 174, 835)		0	(458, 419)	0		12,690,429	0	0	0001
FEDL OF/721/2027 BH728/SSF7 Total Return Stage III th BMK (F AMERICA NA ET) (FEDL OF/72028 SHE EQUITY/INDEX STALE) Total Return Stage III th BMK (F AMERICA NA ET) (FEDL OF/72028 SHE EQUITY/INDEX STALE) Total Return Stage III th BMK (F AMERICA NA ET) (FEDL OF/72028 SHE EQUITY/INDEX STALE) Total Return Stage III th BMK (F AMERICA NA ET) (FEDL OF/72028 SHE ED) (FEDL OF/72028 SHE E																					1	1			
Total Return Sapp With MAGRASH TALE/PEUT PLASERIUC B Total Return Sapp With BANK OF AMERICA NA FOR Legal Ty/Index Sap With BANK OF AMERICA NA FOR Return Sapp With BANK OF AMERICA NA FOR RETURN Sapp With BANK OF AMERICA NA FOR RETURN Sapp With BANK OF AMERICA NA FOR RETURN Sapp With BANK OF AMERICA NA FOR RETURN Sapp With BANK OF AMERICA NA FOR RETURN Sapp With BANK OF AMERICA NA FOR RETURN Sapp With BANK OF AMERICA NA FOR RETURN Sapp With BANK OF AMERICA NA FOR RETURN Sapp With BANK OF AMERICA NA FOR RETURN Sapp With BANK OF AMERICA NA FOR RETURN Sapp With BANK OF AMERICA NA FOR RETURN Sapp With BANK OF AMERICA NA FOR RETURN Sapp With BANK OF AMERICA NA FOR RETURN Sapp With BANK OF AMERICA NA FOR RETURN Sapp With BANK OF AMERICA NA FOR RETURN Sapp With BANK OF AMERICA NA FOR RETURN Sapp With BANK OF AMERICA NA FOR RETURN SAPP WITH SAPP WITH SAPP WITH SAPP WITH SAPP WITH SAPP WITH SAPP WITH SAPP WITH SAPP WI		Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWFFA76	08/04/2021	07/21/2027	10/02/2023	Sale		7.625.188		0		1. 134 478	(309, 850)			(621, 217)			1.134.478	0	0	0001
Tot Ret PAY FEDL 05/11/2026 BHF2X0774 Total Return Stap With BMK OF AIRERICA Na R Tot Ret PAY FEDL OR/07/03/2025 BHF2X190 . Total Return Stap With BMK OF AIRERICA Na R Tot Ret PAY FEDL OR/07/03/2025 BHF2X190 . Total Return Stap With BMR OR/07/03/2025 BAR OR/07/03/2025 BAR OR/07/03/2025 BAR OR/07/03/2025 BAR OR/07/03/2025 BAR OR/07/03/2025 BAR OR/07/03/2025 BAR OR/07/03/2025 BAR	Total Return Swap With			,2,							,.23,100				,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			(,)						
SPERZOYT4					HODOLIN OTANI EV		1					n									1	1			
Total Return Suap III th BAMC OF AIRFICA NA R Tot Ret PAY FEDL 08/08/2025 HP72/2019 . Total Return Suap III th BAMC OF AIRFICA NA BATYDEB6GKI/Z0031MB27 10/26/2021 08/08/2025 10/02/2023 Sale		Variable Annuities	Exh 5	Fauity/Indox		10/25/2021	05/11/2026	10/02/2022	Sale	912	8 201 246		0	0	(213 /56	(311 510)		0	404 Q00	n		(213 456)	٥	0	0001
FEBLIC 8/08/2025 BHF2/2780 Total Return Stap III th BMK FABLO BANK OF AIRERICA NA BATYDEBGKI/Z0031IB27 Total Return Stap III th BMK FEDLI 12/15/2023 BHF2/27107 Total Return Stap III th BMK FEDLI 12/15/2023 BHF2/27107 Total Return Stap III th BMK FABLO BANK OF AIRERICA NA BATYDEBGKI/Z0031IB27 Total Return Stap III th BMK FABLO BANK OF AIRERICA NA BATYDEBGKI/Z0031IB27 Total Return Stap III th BMK FABLO BANK NA Tot Ret PAY FEDLI 12/15/2023 BHF2/27107 Total Return Stap III th BMK FABLO BANK NA Tot Ret PAY FEDLI 12/15/2023 BHF2/27107 Total Return Stap III th BMK FABLO BANK NA Tot Ret PAY FEDLI 12/15/2023 BANK OF AIRERICA NA BATYDEBGKI/Z0031IB27 Total Return Stap III th BMK FABLO BANK NA Tot Ret PAY FEDLI 12/15/2023 BANK OF AIRERICA NA BATYDEBGKI/Z0031IB27 Total Return Stap III th BMK FABCO BANK NA Tot Ret PAY FEDLI 12/15/2023 BANK OF AIRERICA NA BATYDEBGKI/Z0031IB27 Total Return Stap III th BMLS FABCO BANK NA Tot Ret PAY FEDLI 12/15/2023 BANK OF AIRERICA NA BATYDEBGKI/Z0031IB27 Total Return Stap III th BMLS FABCO BANK NA Tot Ret PAY FEDLI 12/15/2023 BANK OF AIRERICA NA BATYDEBGKI/Z0031IB27 Total Return Stap III th BMLS FABCO BANK NA Tot Ret PAY FEDLI 12/15/2023 BANK OF AIRERICA NA BATYDEBGKI/Z0031IB27 Total Return Stap III th BMLS FABCO BANK NA Tot Ret PAY FEDLI 12/15/2023 BANK OF AIRERICA NA BATYDEBGKI/Z0031IB27 Total Return Stap III th BMLS FABCO BANK NA Tot Ret PAY FEDLI 12/15/2023 BANK OF AIRERICA NA BATYDEBGKI/Z0031IB27 Total Return Stap III th BMLS FABCO BANK NA Tot Ret PAY FEDLI 12/15/2023 BANK OF AIRERICA NA BATYDEBGKI/Z0031IB27 Total Return Stap III th BMLS FABCO BANK NA Tot Ret PAY FEDLI 12/15/2023 BANK OF AIRERICA NA BATYDEBGKI/Z0031IB27 Total Return Stap III th BMLS FABCO BANK NA TOT Ret PAY FEDLI 12/15/2023 BANK OF AIRERICA NA BATYDEBGKI/Z0031IB27 Total Return Stap III th BMLS FABCO BANK NA TOT Ret PAY FEDLI 12/15/2023 BANK OF AIRERICA NA BATYDEBGKI/Z0031IB27 Total Return Stap III th BMLS Total Return S		rabic minulties	LAII J	Equity/ IIIuex		10/ 20/ 202 1	30/ 11/2020	10, 02, 2023	0410		0,201,240	, I LULU 1740UF			(210,400	(311,319)				l		(210,400)	۰ ۷		
Total Return Suap With BMP PARIBAS SA R Tot Ret PAY FEDL Total Return Suap With BMP Total Return Suap With BMP Total Return Suap With BMP Total Return Suap With BMR Total Return Suap With BMR Total Return Suap With BMR Total Pay FEDL 12/15/2023 BHF2/25/107 Variable Annuities Exh 5 Equity/Index Exh 5	OF AMERICA NA R Tot Ret PAY						1						1								1	1			
PARIBAS S.A To. Te. PAY FEDL O7/03/2025 BHF2/2075 ST. Variable Annuities		Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/26/2021	08/08/2025	10/02/2023	Sale	5, 198	50,295,838		0	0	5,819,778	(1,910,704)		0	(262,097)	0		5,819,778	0	0	0001
07/03/2025 BHF2/SHSS							1														1	1			
Total Return Stap With BANK CF AREPICA NR Tot Ret Park Return Stap With BANK CF AMERICA NR Tot Ret Park Return Stap With BELLS		Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/26/2021	07/03/2025	10/02/2023	Sale	654	6,617,649		0	0	1,274,288	(263,016)		0	(827, 289)	0		1,274,288	0	0	0001
FEDL 12/15/2023 BHF220107 . Variable Annuities	Total Return Swap With BANK																				1				
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY WELLS FARGO BANK NA	OF AMERICA NA R Tot Ret PAY	Variable Appuit:	Euch F	Emiliar /1-2	DAME OF AMEDICA MA PATUREROCULIZAÇÃO AUROZ	10/15/0004	10/15/0000	10 /00 /0000	Cala	E 000	E0 004 705		_	_	2 044 000	(0.000.070)			/047 044			0 044 000	_	_	0001
FARSO BANK NA R Tot Ret PAY		variable Annuities	EXN 5	Equity/index		12/15/2021	12/15/2023	10/02/2023	5818	5,309	52,831,765	- IN 08018 + 55BP		0	3,844,923	(2,098,6/6)			(21/,341)	l		3,844,923	0	0	0001
	FARGO BANK NA R Tot Ret PAY				WELLS FARGO BANK NA		1						-								1	1			
		Variable Annuities	Exh 5	Equity/Index	KB1H1DSPRFMYMCUFXT09	12/15/2021	12/15/2027	10/02/2023	Sale	27,737	266,077,186		0	0	26,507,488	(10, 154, 385)		0	3,147,863	0		26,507,488	0	0	0001

SCHEDULE DB - PART A - SECTION 2

						Showin	ıg all Op	otions, Cap	os, Floors,	, Collars, S	Swaps and	d Forwards	s Terminat	ted During	Current Y	′ear								
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 of Item(s) Hedged, Used for Income	Schedule	Type(s)			Date of Maturity or		Indicate Exercise, Expiration.	Number		Strike Price, Rate or Index	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium	Current Year Initial Cost of Un- discounted Premium	Considera- tion Received	Current	Book/ Adjusted		Unrealized Valuation	Total Foreign Exchange	Current Year's (Amortiza-	Gain (Loss) on	Adjustment to Carrying Value of	Gain (Loss) on	Hedge Effectiveness at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade			Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier		or Central Clearinghouse	Date		Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
Total Return Swap With WELLS				WELLS FARGO BANK NA																				
FARGO BANK NA R Tot Ret PAY FEDL 11/10/2026 BHF3D92R5	Variable Annuities	Exh 5	Equity/Index		FXT09 09/27/20	22 11/10/2026	10/02/2022	9210	17, 156	164,909,682	SPTR /	,	0	14,493,623	(6,252,609)	,	n	3,848,666	0	0	14,493,623	0	0	0001
Total Return Swap With BANK	variable minurities	LAII J	Equity/ illuex	ND II I DOI NI MINIC	1 1 1 0 3 1 2 1 7 2 0	22 11/10/2020	10/02/2023	Sale		104,505,002	MSCI Daily TR			14,450,025	(0,202,003)	,					14,480,020			0001
OF AMERICA NA R Tot Ret PAY											Gross EAFE USD /	1												1
FEDL 01/10/2027 BHF3D9402 Total Return Swap With WELLS	Variable Annuities	Exh 5	Equity/Index		1MB27 09/27/20	22 01/10/2027	10/02/2023	Sale	8,319	82,324,491	1 -FEDL01+68.5BP	0	0	17,231,564	(3,379,782))	0	(11,545,766)	0	0	17,231,564	0	0	0001
FARGO BANK NA R Tot Ret PAY				WELLS FARGO BANK NA							SPTR /													1
SOFR 10/10/2026 BHF3DB027	Variable Annuities	Exh 5	Equity/Index	KB1H1DSPRFMYMC	FXT09 09/28/20	22 10/10/2026	10/02/2023	Sale	27,922	264,586,052		0	0	42,632,320	(10, 123, 361))	0	(12,777,641)	0	0	42,632,320	0	0	0001
Total Return Swap With CITIBANK NA R Tot Ret PAY											MSCI Daily TR Gross EAFE USD /	,												1
FEDL 10/09/2026 BHF3DSWX7	Variable Annuities	Exh 5	Equity/Index	CITIBANK NA E570DZWZ7FF32T	EFA76 10/11/20	22 10/09/2026	10/02/2023	Sale		30,727,494	4 -FEDL01+65BP	0	0	6,264,065	(1,253,444))	0	(4, 158, 954)	0	0	6,264,065	0	0	0001
Total Return Swap With WELLS				WELLS FARGO BANK NA							D II 0000 TD													1
FARGO BANK NA R Tot Ret PAY FEDL 10/09/2026 BHF3DSX08	Variable Annuities	Exh 5	Equity/Index	KB1H1DSPRFMYM0	FXT09 10/11/20	22 10/09/2026	10/02/2023	Sale	5.010	50.737.372	Russell 2000 TR 2 / -FEDL01+34BP	0	0	3. 154. 171	(1,932,083)		0	(1.973.883)	0	0	3, 154, 171	0	0	0001
Total Return Swap With BANK		1				1		1	1					1	, , , , ,					1	.,.,.,			· · · · · · · · · · · · · · · · · · ·
OF AMERICA NA R Tot Ret PAY FEDL 10/09/2026 BHF3DY8J2	Variable Annuities	Evh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZOO	1MR97 10/14/90	22 10/00/2026	10/02/2022	Sale	27.858	263,979,594		,	0	45,834,292	(10.039.800)		n	(16.047.628)	١	0	45,834,292	0	0	0001
Total Return Swap With	variable Alliurties	EXII 3	Equity/illuex	BANK OF AMERICA NA B411DEBOOKNIZOO	IMB27 10/ 14/ 20	22 10/09/2020	10/02/2023	oale		203,979,384	+ FEDEU 1*490F			43,034,292	(10,039,000)	,		(10,047,020			45,034,292			0001
BARCLAYS BANK PLC RCV FEDL P											MSCI Daily TR													1
Tot Ret 11/10/2026 BHF3EZ643											Gross EAFE USD /		_											1
Total Return Swap With	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5170	K5573 11/09/20	22 11/10/2026	10/02/2023	Sale	1,434	14,645,138	FEDL01+63BP	0	0	(1,490,245	587, 160		0	510,281	0	0	(1,490,245)	0	0	0001
GOLDMAN SACHS BANK USA R Tot																								1
Ret PAY FEDL 11/10/2026	W - 11 A - 11		F // .	GOLDMAN SACHS BANK	W 1100	00 44 (40 (000)	40 (00 (0000		10.000	400 050 500		_		44 050 000	(5.000.047)	,		0.005.005			44 050 000			0004
BHF3F13V0 Total Return Swap With	Variable Annuities	Exh 5	Equity/Index	USA KD3XUN7C6T14HN	YLU02 11/10/20	22 11/10/2026	10/02/2023	Sale	13,800	132,650,596	FEULU1+49BP	0	0	11,658,392	(5,020,247))	0	3,095,835	0	0	11,658,392	0	0	0001
GOLDMAN SACHS BANK USA R Tot																								1
Ret PAY FEDL 11/10/2026	Vanishia Association	F.4. F	Footbook dealers	GOLDMAN SACHS BANK USA	VI LI00	00 44 /40 /000/	10 (00 (0000	0-1-	2.551	05 070 000	Russell 2000 TR 7 -FEDL01+40BP		0	(750.051	(4 000 707)			1,353,650			(752,951)	0		0001
BHF3F13Y4 Total Return Swap With	Variable Annuities	EXTI 5	Equity/index	USA KD3XUN7C6T14HN	YLU02 11/10/20	22 11/10/2020	10/02/2023	Sale	2,551	25,9/9,090) / -FEDLU I+406P			(752,951) (1,002,707)	,		1,353,650			(/52,951)	0		0001
BARCLAYS BANK PLC RCV SOFR P											MSCI Daily TR													1
Tot Ret 11/10/2026 BHF3GLJ14											Gross EAFE USD /		_											1
Total Return Swap With WELLS	Variable Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5170	K5573 11/09/20	22 11/10/2026	10/02/2023	Sale	996	10, 171, 937	7 -FEDL01+63BP	0	0	(1,035,066	406,936		0	355, 304	0	0	(1,035,066)	0	0	0001
FARGO BANK NA R Tot Ret PAY				WELLS FARGO BANK NA							Russell 2000 TR													1
FEDL 01/08/2027 BHF3HBVC7	Variable Annuities	Exh 5	Equity/Index	KB1H1DSPRFMYMC	FXT09 01/10/20	23 01/08/2027	7 10/02/2023	Sale	5,707	57,248,401	1 / -FEDL01+30BP	0	0	(498,799	(2,086,869))	0	0	0	0	(498,799)	0	0	0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY				WELLS FARGO BANK NA																				1
FEDL 01/08/2027 BHF3HBVG8	Variable Annuities	Exh 5	Equity/Index	KB1H1DSPRFMYMC	FXT09 01/10/20	23 01/08/2027	10/02/2023	Sale	13,906	131,771,851	1 FEDL01+45BP	0	0	12,467,805	(4,814,933))	0	0	0	0	12,467,805	0	0	0001
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY						1					MSCI Daily TR Gross EAFE USD /													1
FEDL 02/10/2027 BHF3KHTT6	Variable Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ00	1MB27 02/21/20	23 02/10/2027	10/02/2023	Sale		12,051,090	-FEDL01+57BP	0	0	108,020	(397,671))	0	0	0	0	108,020	0	0	0001
Total Return Swap With						1								1										1
GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 03/10/2027				GOLDMAN SACHS BANK							Russell 2000 TR													į l
BHF3LDAK3	Variable Annuities	Exh 5	Equity/Index	USA KD3XUN706T14HN	YLU02 03/10/20	23 03/10/2027	10/02/2023	Sale	16,685	164,209,766	/ -FEDL01+30BP	0	0	2,575,482	(4,799,376))	0	0	0	0	2,575,482	0	0	0001
Total Return Swap With GOLDMAN SACHS BANK USA R Tot											1													i J
Ret PAY FEDL 03/10/2027				GOLDMAN SACHS BANK		1																		1
BHF3LDAQ0	Variable Annuities	Exh 5	Equity/Index	USA KD3XUN7C6T14HN	YLU02 03/10/20	23 03/10/2027	10/02/2023	Sale	28,856	279,019,052		0	0	28,701,259	(7,852,286))	0	0	0	0	28,701,259	0	0	0001
Total Return Swap With GOLDMANSACHSINTERNATIONAL RCV	l					1																		1
FEDL P Tot Ret 05/10/2027				GOLDMAN SACHS		1						1												1
BHF3Q6CN5 With	Variable Annuities	Exh 5	Equity/Index	INTERNATIONAL W22LROWP21HZNE	6K528 05/25/20	23 05/10/2027	10/02/2023	Sale	20,869	200,600,383	3 FEDL01+48.5BP	0	0	(7,209,231	3,723,064		0	0	0	0	(7,209,231)	0	0	0001
Total Return Swap With GOLDMANSACHSINTERNATIONAL RCV	l					1																		1
FEDL P Tot Ret 01/08/2027	L	L	L	GOLDMAN SACHS			.	1			Russell 2000 TR													l J
BHF3Q6CT2	Variable Annuities	Exh 5	Equity/Index	INTERNATIONAL W22LROWP21HZNE	6K528 05/25/20	23 01/08/2027	10/02/2023	Sale	5,707	57,040,209	/ -FEDL01+32BP	0	0	(1,288,132	1,096,537		0	0	0	0	(1,288,132)	0	0	0001
GOLDMAN SACHS BANK USA R Tot											1													i J
Ret PAY FEDL 08/10/2033	L	L		GOLDMAN SACHS BANK				L.				-]								l J
BHF3V1B68	Variable Annuities	Exh 5	Equity/Index	USA KD3XUN7C6T14HN	YLU02 08/24/20	23 08/10/2033	10/02/2023	Sale	10, 135	95,486,619	FEDL01+73BP	0	0	(1,754,845) (530, 394))	0	0	0	0	(1,754,845)	0	0	0001
GOLDMAN SACHS BANK USA RCV						1																		1
FEDL P Tot Ret 10/09/2026	L			GOLDMAN SACHS BANK	W 1100 00 (0 : (00	00 40 100 1000	40 (00 (00==		40	05 406 510		1 .	_	4 750 070	F40			_	_	_	4 750 070			
BHF3V1C75	Variable Annuities	Exh 5	Equity/Index	USA KD3XUN7C6T14HN	TLUUZ 08/24/20	∠s 10/09/2026	10/02/2023	bale	10, 135	y 95,486,619	FEDL01+55BP	J 0	1	1,753,976	516,062	(U	0	. 0	1 0	1,753,976	0	0	UUU1

SCHEDULE DB - PART A - SECTION 2

Description of Item(s) Hedged, Date of Indicate Description of Item(s) Hedged, Date of Indicate Cumulative Prior Year(s) Current Year Initial Cost Initial Cost Price, of Un- Considera- Cumulative Prior Year(s) Current Year Initial Cost Of Un- Considera- Cu	21 22	23 24 25
Description of Item(s) Hedged, Date of Indicate Prior Year(s) Current Year Initial Cost Initial Cost of Un- Considera- Cu		
of Item(s) Hedged, Date of Indicate Strike Initial Cost Of Un- Of Un- Considera- Cu		1 1
Hedged, Date of Indicate Price, of Un- of Un- Considera- Cu		
		Hedge
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		Adjustment Gain Effectiveness
		to Carrying (Loss) at Inception
		Value of on and at
		Hedged Termination Termination Item Deferred (b)
Description or Replicated Identifier (a) or Central Clearinghouse Date tion Date Sale Contracts Amount (Paid) Paid Termination Income Value Code (Decrease) B./A.C.V. Acc	Accretion Recognized	Item Deferred (b)
TOTAL RELITIONS AND HITT		
FEDL 08/10/2033 BHF3/YLLD Variable Annuities Exh 5 Equity/Index CITIBANK NA E57002/IZ7F527IEF476 08/24/2023 08/10/2033 10/02/2023 Sale 6.765 63,736,259 FEDL01+73.88P 0 0 0 (1.171.327) (354,519) 0 0 0	0(1,171,327)	0 0 0001
Total Return Swap With	1	
JPIORGAN CHASE BANK NA R Tot		
Ret PAY FEDL 08/10/2033 JHIORGIAN CHASE BANKSPTR / -		
BHF3V1TL6	0 (630,668)	0 0001
Total Return Stap With BANK [OF AIRFICA NA TO T Ret PAY Fores EAFE USD /		
SERR 07/10/2027 BH-59/P257 Variable Annuities Exh 5 Equity/Index BaNK 0F AMERICA NA B4TYDEB6KN/20031/827 09/20/2023 Sale 3,471 34,174,730 35 BPP 0 0 (571,527) (28,817 0	0 (571,527)	0 0 0001
Total Return Stap With	(0,1,52,)	
GOLDMAN SACHS BÄNK USA ROV		
FEDL P Tot Ret 07/10/2027 GOLDMAN SACHS BANK Russel I 2000 TR		
BHF3VPZV2	0 1,242,734	0 0 0001
Total Return Swap With BNP		
PARIBAS SA R Tot Ret PAY FEDL 07/10/2027 BMF3NP2R3 Variable Annuities Exh 5 Equity/Index BNP PARIBAS SA RONUNSFPUBMPROBKSP83 09/20/2023 07/10/2027 10/02/2023 Sale 12,180 115,587,165 FEDLO1+61.58P 0 0	0 (2,942,796)	0 0001
Tatal Datura Cusa With WELLO	(2,942,790)	
TOTAL REPUTE SHIP INTERNATION TO THE PAY WELLS FARGO BANK NA TO THE PAY PUSSEII 2000 TR		
FEDL 07/10/2027 BHF3VP2U6 . Variable Annuities Eulity/Index	0(1,242,894)	0 0 0001
Total Return Snap With WELLS		
FRISU BRINN NA H TOL HEL PAT		
FDL 07/10/2027 BHF3VPZNO Variable Annuities	0 (136,967)	0 0 0001
Total Return Saap With GOLDWAN SACHS BANK USA RCV		
GOLDMAN SACHS BANK GOLDMAN SACHS BANK SPTR / -		
BH3187789	0 2,114,054	0 0 0001
Total Return Snap With		
GOLDIAN SACHS BANK USA RCV		
FEDL P Tot Ret 09/10/2027 GOLDMAN SACHS BANK Russel1 2000 TR		
BHF3IRT/12	0 (91,958)	0 0001
Total Return Stap With		
BARICAYS BANK P.C. R To 1 fet PAY FELL (py 1/1/2033 BHF3/18/18/15)		
	0 (2,112,839)	0 0001
Total Return Swap With NELLS FARGO BANK NA R Tot Ret PAY NUBLIS FARGO BANK NA Russel I 2000 TR		
FROID 99/10/20/27 BHF3IIRBB0 . Variable Annuities Exh 5 Equity/Index . KBHHDSPRFIMMCUFXT09 09/25/2023 09/10/2027 10/02/2023 Sale . 7,423 70,305,905/ -FEED.01-308P . 0	0 91,835	0 0001
Total Return Stap With	01,000	
BARCLAYS BANK PLC R Tot Ret		
PAY FEDL 09/10/2033 BHF3IR9/8		
Variable Annuities	0 (602, 115)	0 0 0001
Total Return Snap With	, , ,	
GOLDMAN SACHS BANK USA R Tot		
Ret PAY FEDL 09/10/2033 GOLDIAN SACHS BANKSPTR / -		
BHSINFNS	0 189,430	0 0 0001
1149999999. Subtotal - Swaps - Hedging Other - Total Return 0 0 251,372,334 (90,133,990 0 XXX (24,854,300 0	0 251,372,334	0 0 XXX
1169999999. Subtotal - Swaps - Hedging Other 0 0 251,372,334 (90,133,990 0 XXX (24,854,300 0	0 251,372,334	0 0 XXX
1229999999. Subtotal - Swaps - Replication 0 0 0 0 XXX 0 0 0	0 0	0 0 XXX
128999999. Subtotal - Swaps - Income Generation 0 0 0 0 XXX 0 0	0 0	0 0 XXX
134999999. Subtotal - Swaps - Other 0 0 0 0 XXX 0 0	0 0	0 0 XXX
135999999. Total Swaps - Interest Rate	0 0	0 0 XXX
1369999999. Total Swps - Tredit Default		0 0 XXX
	0 0	
1379999999. Total Swaps - Foreign Exchange 0 0 480,805 61,031 0 XXX (35) (416,243)	0 480,791	0 0 XXX
138999999. Total Swaps - Total Return 0 0 251,372,334 (90,133,990 0 XXX (24,854,300 0	0 251,372,334	0 0 XXX
139999999. Total Swaps - Other 0 0 0 0 XXX 0 0 0	0 0	0 0 XXX
140999999. Total Swaps 0 0 251,853,139 (90,072,959 0 XXX (24,854,335) (416,243)	0 251,853,125	0 0 XXX
147999999. Subtotal - Forwards 0 0 0 0 XXX 0 0 0	0 0	0 0 XXX
150999999. Subtotal - SSAP No. 108 Adjustments		0 0 XXX
168999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108	0 480.791	0 0 XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108	0 480,791	0 0 XXX
	0 0	
1709999999. Subtotal - Hedging Other (2,584,746) (99,188,345 427,813,810 (90,133,990) (101,783,091) XXX (213,338,212) 0	(5,964) 533,754,810	0 0 XXX
1719999999. Subtotal - Replication 0 0 0 0 XXX 0 0 0	0 0	0 0 XXX
1729999999. Subtotal - Income Generation 0 0 0 0 XXX 0 0 0	0 0	0 0 XXX
173999999. Subtotal - Other 0 0 0 0 XXX 0 0	0 0	0 0 XXX
174999999, Subtotal - Adjustments for SSAP No. 108 Derivatives	0 0	0 0 XXX
	V 0	
175999999 - Total's (2,584,746) (99,198,345) 428,294,615 (90,072,99) (101,783,091 XXX (213,338,477) (416,243)	(5,964) 534,235,601	0 0 XXX

_		<u> </u>
(a)	Code	Description of Hedged Risk(s)

_		
(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
Γ		

Schedule DB - Part B - Section 1 - Futures Contracts Open NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made **NONE**

Schedule DB - Part B - Section 2 - Futures Contracts Terminated $\bf N$ $\bf O$ $\bf N$ $\bf E$

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterpa	arty Offset	Book	k/Adjusted Carrying V	/alue	Fair Value		12	13	
		Credit	4	5	6	7	8	9	10	11		
	Master	Support	Fair Value of	Present Value	Contracts With	Contracts With	1					
Description of Exchange,	Agreement	Annex	Acceptable	of Financing	Book/Adjusted	Book/Adjusted	Exposure Net of	Contracts With	Contracts With	Exposure	Potential	Off-Balance
Counterparty or Central Clearinghouse	(Y or N)	(Y or N)	Collateral	Premium				Fair Value >0	Fair Value <0	Net of Collateral	Exposure	Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	0	0	0	0	0	0	. 0	. 0
BARCLAYS BANK PLC	Y	Y	1,485,000		2,240,185	0	139,687	2,351,270	0	866,270		
BNP PARIBAS	Y	Y	3,050,000	0		0	0]0	0	0	0
CITIBANK NA E570DZWZ7FF32TWEFA76 .	Y	Y	7,841,000	0	7,280,193	(36,905)	0	7,916,774	(70, 190)))5,584	846,518	248,805
CREDIT AGRICOLE CIB	Y	Y	1,980,000	0	175,500	0	0	1,911,527	J 0	0	195 , 150	0
DEUTSCHE BANK AG	Y	Y	3, 159, 238	0		0	0	1, 180, 927	J0	0	116, 123	0
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 .	Y	Y	1,187,000	0	105,411	0	 0	105,411	J0	0	0	0
MORGAN STANLEY & CO INTL. PLC	Y	Y	26,941,000	89,210,703	125,786,625	(10,298,507)	0	125,786,625	(10,298,507)	")	4,733,893	4,070,308
UBS AG BFM8T61CT2L1QCEM1K50 .	Y	Y	250,000	0	128 , 175	0	l0	109,410	10	0	5,566	0
WELLS FARGO BANK, NA	Y	Y	650,837	0	0	0	0	0	0	0	0	0
029999999. Total NAIC 1 Designation			46,544,075	89,826,201	137, 228, 982	(10,335,412)	139,687	139,693,910	(10,368,697)	99,418,972	6,036,686	4,458,549
0899999999. Aggregate Sum of Central Clearinghouses (Excluding E	Exchange Trac	ded)	0	0	0	0	0	0	0	0	0	0
											[
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099999999 - Gross Totals			46,544,075	89,826,201	137, 228, 982	(10,335,412)	139,687	139,693,910	(10,368,697)	99,418,972	6,036,686	4,458,549
1. Offset per SSAP No. 64					0	0	i					
2. Net after right of offset per SSAP No. 64												

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Brighthouse Life Insurance Company of NY SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted		Type of
Exchange, Counterparty or Central Clearinghouse		CUSIP				Carrying	Maturity	Margin
	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	Corporate	907818-GB-8	UNION PACIFIC CORPORATION				01/20/2033	IV
MIZUHO CAPITAL MARKETS LLC	Corporate	008685-AB-5	AHOLD FINANCE USA LLC				05/01/2029	IV
							• • • • • • • • • • • • • • • • • • • •	
								LI
MARCONORD T. I.I.								
0199999999 - Total				616,058	585,000	586,215	XXX	XXX

Collateral Pledged to Reporting Entity

1		2	3	4	5	6	7	8	9
						-	Book/Adjusted		Type of
Exchange, Counterparty			CUSIP				Carrying	Maturity	Margin
or Central Clearinghouse		Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV
WELLS FARGO BANK, NA	KB1H1DSPRFMYMCUFXT09	EQUITIES	. 500754-10-6	KRAFT HEINZ CO	73	2	XXX		
DEUTSCHE BANK AG		Corporate	. 30231G-AN-2	EXXON MOBIL CORP			XXX	03/06/2045	۱۷
WELLS FARGO BANK, NA	KB1H1DSPRFMYMCUFXT09	EQUITIES	. 406216-10-1	HALLIBURTON CO		1	XXX		
WELLS FARGO BANK, NA	KB1H1DSPRFMYMCUFXT09	EQUITIES	. 428240-10-9	HEWLETT PACKARD ENTERPRISE CO		7	XXX		
DEUTSCHE BANK AG		Corporate	. 458140-BD-1	INTEL CORPORATION	519,220	523,000	XXX	05/11/2024	۱۷
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Treasury	. 91282C-CY-5	United States Treasury		214,000	XXX	09/30/2028	IV
BARCLAYS BANK PLC		Cash		Cash	1,485,000	1,485,000	XXX		۱۷
BNP PARIBAS		Cash		Cash	3,050,000	3,050,000	XXX		IV
CITIBANK NA	E570DZWZ7FF32TWEFA76 .	Cash		Cash		7,841,000	XXX		۱۷
CREDIT AGRICOLE CIB		Cash		Cash		1,980,000	XXX		IV
DEUTSCHE BANK AG		Cash		Cash	61,457	61,457	XXX		IV
DEUTSCHE BANK AG		Cash		Cash			XXX		IV
JPMORGAN CHASE BANK N.A.		Cash		Cash	1,187,000		XXX		IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	Cash		Cash			XXX		IV
UBS AG	BFM8T61CT2L1QCEM1K50 .	Cash		Cash		250,000	XXX		IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Corporate	. 71710T-AF-5	PG&E RECOVERY FUNDING LLC NOTES FIXED		57,000	XXX	07/15/2049	
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Corporate	. 742718-FH-7	PROCTER & GAMBLE CO	61,458	65,000	XXX	03/25/2030	
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Corporate	. 74531E-AA-0	PUGET SOUND ENERGY INC	5,443	5,000	XXX	12/01/2027	
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	EQUITIES	. 854502-10-1	STANLEY BLACK & DECKER INC	41,622	420	XXX		
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	EQUITIES	. 86800U-10-4	SUPER MICRO COMPUTER INC		208	XXX		
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	EQUITIES	. 88162G-10-3	TETRA TECH INC	61,170		XXX		
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	FOREIGN BOND	. 04517P-BR-2	ASIAN DEVELOPMENT BANK CALLABLE BOND		160,000	XXX	03/24/2028	
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	EQUITIES	. 09061G-10-1	BIOMARIN PHARMACEUTICAL INC	291	3	XXX		
DEUTSCHE BANK AG		Corporate	. 166764-BY-5	CHEVRON CORP		958,000	XXX	05/11/2030	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	EQUITIES	. 17243V-10-2	CINEMARK HOLDINGS INC	14	1	XXX		
DEUTSCHE BANK AG		Corporate	. 207597-DV-4	CONNECTICUT LIGHT AND POWER COMPANY (THE)		704,000	XXX	06/01/2036	IV
029999999 - Total		•	•	• '	46.544.074	46.442.006	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned **NONE**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
			Amount of Interest	Amount of Interest		
		Rate of	Received During	Accrued December 31		
Depository	Code	Interest	Year	of Current Year	Balance	*
Bank of America, NA Charlotte, NC		0.000	0	0	(15,971,377)	XXX.
JPMorgan Chase Bank, NA New York, NY		0.000	0	0	250,865,647	XXX.
US Bank Minneapolis, MN		0.000	0	0	1,967,619	XXX.
Wells Fargo Bank Raleigh, NC		0.000	0	0	772,934	XXX.
0199998 Deposits in 1 depositories which do not exceed the						
allowable limit in any one depository (See instructions) - open						
depositories	XXX	XXX	0	0	(119,583)	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	237,515,240	XXX
0299998 Deposits in 0 depositories which do not exceed the						
allowable limit in any one depository (See instructions) - suspended						
depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	237,515,240	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash	XXX	XXX	0	0	237,515,240	XXX

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

1.	January	471,051,389	4.	April	424, 156, 952	7.	July	602,843,088	10.	October	274,379,361
2.	February	450,759,107	5.	May	474, 199, 766	8.	August	491,625,866	11.	November	258,277,466
3.	March	386,612,416	6.	June	489,997,307	9.	September	435,250,207	12.	December	237,515,240

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

			December 31 of C					
1	2	3	4	5	6	7	8	9
						Book/Adjusted	Amount of Interest	Amount Received
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	During Year
	UNITED STATES TREASURY TBILL_CASH		12/21/2023	5.273	01/25/2024		0	5,8
	Subtotal - Bonds - U.S. Governments - Issuer Obligations					3,986,003	0	5,8
	otal - U.S. Government Bonds					3,986,003	0	5,8
	otal - All Other Government Bonds					0	0	
0509999999. T	otal - U.S. States, Territories and Possessions Bonds					0	0	
	otal - U.S. Political Subdivisions Bonds					0	0	
	otal - U.S. Special Revenues Bonds					0	0	
	otal - Industrial and Miscellaneous (Unaffiliated) Bonds					0	0	
	otal - Hybrid Securities					0	0	
15000000000. T	Total - Parent, Subsidiaries and Affiliates Bonds					0	0	
	Subtotal - Unaffiliated Bank Loans					0	0	
	Total - Issuer Obligations					3,986,003	0	5,
24199999999. I	Total - Residential Mortgage-Backed Securities					3,980,003	0	5,
2429999999. T	otal - Residential Mortgage-backed Securities					0	U	
	Total - Commercial Mortgage-Backed Securities					0	0	
	Total - Other Loan-Backed and Structured Securities					0	0	
	otal - SVO Identified Funds					0	0	
	otal - Affiliated Bank Loans					0	0	
	otal - Unaffiliated Bank Loans					0	0	
2509999999. T	otal Bonds					3,986,003	0	5,
		.						
								• • • • • • • • • • • • • • • • • • • •
								• • • • • • • • • • • • • • • • • • • •
								• • • • • • • • • • • • • • • • • • • •
								• • • • • • • • • • • • • • • • • • • •
						·		
	Total Cash Equivalents					3,986,003		5,1

1.							
Line	Book/Adjusted Carrying	Value by NAIC Designat	ion Category Footnote:				
Number							
1A	1A\$3,986,003	1B\$0	1C\$0	1D\$0	1E\$0	1F\$0	1G\$0
1B	2A\$0	2B\$0	2C\$0				
1C	3A\$0	3B\$0	3C\$0				
1D	4A\$0	4B\$0	4C\$0				
1E	5A\$0	5B\$0	5C\$0				
1F	6\$0						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposit Benefit of All	s For the Policyholders	All Other Spe	ecial Deposits
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	AlabamaAL			0	0	0	0
2.	AlaskaAK			0	0	0	0
3.	ArizonaAZ			0	0	0	0
4. 5.	Arkansas			0	0	0	0
6.	ColoradoCO			0	0	0	0
7.	ConnecticutCT			0	0	0	0
8.	Delaware DE			0	0	0	0
9.	District of ColumbiaDC			0	0	0	0
10.	Florida FL		OTATION PERCOLT	0	0		0
11. 12.	GeorgiaGA HawaiiHI	В	STATUTORY DEPOSIT	0 0	0	39,341	32,796
13.	IdahoID			0	0	0	0
14.	IllinoisIL			0	0	0	0
15.	IndianaIN			0	0	0	0
16.	lowaIA			0	0	0	0
17. 18.	Kansas KS Kentucky KY			0 0	0	0	0 n
19.	LouisianaLA			0	0	0	0
20.	MaineME			0	0	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA			0	0	0	0
23.	Michigan MI			0 0	0	0	0
24. 25.	MinnesotaMN MississippiMS			0	0	0	0 n
26.	MissouriMO			0	0	0	0
27.	MontanaMT			0	0	0	0
28.	NebraskaNE			0	0	0	0
29.	NevadaNV			0	0	0	0
30.	New HampshireNH			0 0	0	0	0
31. 32.	New JerseyNJ New MexicoNM			0	0	0	0
33.	New YorkNY	B	STATUTORY DEPOSIT	0	0	1,309,130	1,237,734
34.	North CarolinaNC			0	0	0	0
35.	North DakotaND			0	0	0	0
36.	OhioOH			0	0	0	0
37. 38.	Oklahoma OK Oregon OR			0 0	0	0	0
39.	Pennsylvania PA			0	0	0	0
40.	Rhode IslandRI			0	0	0	0
41.	South CarolinaSC			0	0	0	0
42.	South DakotaSD			0	0	0	0
43.	TennesseeTN			0 0	0	0	0
44. 45.	TexasTX UtahUT			0	0	0	0 0
46.	VermontVT			0	0	0	0
47.	VirginiaVA			0	0	0	0
48.	WashingtonWA			0	0	0	0
49.	West VirginiaWV			0	0	0	0
50. 51.	Wisconsin WI Wyoming WY			0 0	0	0	0 n
52.	American SamoaAS			0	0	0	0
53.	GuamGU			0	0	0	0
54.	Puerto RicoPR			0	0	0	0
55.	U.S. Virgin IslandsVI			0	0	0	0
56. 57.	Northern Mariana IslandsMP CanadaCAN			0	0	0 0	ال
57. 58.	Aggregate Alien and OtherOT	XXX	XXX	0	0	0	0
	Subtotal	XXX	XXX	0	0	1,348,471	1,270,530
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.	0						
	Summary of remaining write-ins for Line 58 from overflow page Totals (Lines 5801 thru 5803 plus	XXX	XXX	0	0	0	0
5099.	5898)(Line 58 above)	XXX	XXX	0	0	0	0