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, 2025

LIFE AND ACCIDENT AND HEALTH

2025

LIFE AND ACCIDENT AND HEALTH COMPANIES – ASSOCIATION EDITION

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ANNUAL STATEMENT

AS OF DECEMBER 31, 2025
OF THE CONDITION AND AFFAIRS OF THE

BRIGHTHOUSE LIFE INSURANCE COMPANY OF NY

NAIC Group Code 4932 (Current) 4932 (Prior) NAIC Company Code 60992 Employer's ID Number 13-3690700

Organized under the Laws of New York State of Domicile or Port of Entry New York

Country of Domicile United States of America

Incorporated/Organized 12/31/1992 Commenced Business 03/12/1993

Statutory Home Office 285 Madison Avenue (Street and Number) New York, NY 10017 (City or Town, State and Zip Code)

Main Administrative Office 285 Madison Avenue (Street and Number)
New York, NY 10017 (City or Town, State and Zip Code) 800-882-1292 (Area Code) (Telephone Number)

Mail Address 285 Madison Avenue (Street and Number or P.O. Box) New York, NY 10017 (City or Town, State and Zip Code)

Primary Location of Books and Records 285 Madison Avenue (Street and Number)
New York, NY 10017 (City or Town, State and Zip Code) 980-949-4100 (Area Code) (Telephone Number)

Internet Web Site Address www.brighthousefinancial.com

Statutory Statement Contact Timothy Lashoan Shaw (Name) 980-949-4100 (Area Code) (Telephone Number)

tshaw1@brighthousefinancial.com (Email Address) 813-615-9468 (Fax Number)

OFFICERS

Chairman of the Board, President and Chief Executive Officer	DAVID ALAN ROSENBAUM	Vice President and Secretary	JACOB MOISHE JENKELOWITZ
Vice President and Chief Financial Officer	MELISSA BUSH PAVLOVICH #	Vice President and Treasurer	JANET MARIE MORGAN

OTHER

CRAIG ANTHONY MICHAUD #
Appointed Actuary

DIRECTORS OR TRUSTEES

KENDALL KIRK ALLEY	EDWARD CLEMENT KOSNIK	MAYER nmn NAIMAN
DOUGLAS ADRIAN RAYVID	DAVID ALAN ROSENBAUM	ROBERT ANDREW SEMKE
	KEVIN DOUGLAS WHITE	

State of Florida
County of Pasco } SS

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

Signed by: David A. Rosenbaum 98D01A2B469346C...
DAVID ALAN ROSENBAUM
Chairman of the Board, President and Chief Executive Officer

Signed by: Janet Morgan 6B8A3FACCA9E481...
JANET MARIE MORGAN
Vice President and Treasurer

Subscribed and sworn to before me this
27th day of January, 2026.

Signed by: Rachita Shook B8048801B211449...
Notary for Rosenbaum & Morgan

RACHITA SHOOK
NOTARY PUBLIC
STATE OF FLORIDA
Commission #HH 508570
My Commission Expires 9/7/2027
ONLINE NOTARY

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

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	1,527,435,885	0	1,527,435,885	1,690,777,053
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	1,406,429	0	1,406,429	1,406,429
	2.2 Common stocks	0	0	0	0
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	161,071,010	0	161,071,010	185,830,546
	3.2 Other than first liens	0	0	0	0
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 109,279,252 , Schedule E - Part 1), cash equivalents ($ 114,309,012 , Schedule E - Part 2) and short-term investments ($ 0 , Schedule DA)	223,588,264	0	223,588,264	162,521,407
6.	Contract loans (including $ 0 premium notes)	138,284	0	138,284	134,100
7.	Derivatives (Schedule DB)	282,256,841	0	282,256,841	234,542,019
8.	Other invested assets (Schedule BA)	26,298,006	0	26,298,006	35,367,449
9.	Receivables for securities	14,590,432	0	14,590,432	13,428,229
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0	0
11.	Aggregate write-ins for invested assets	6,596	0	6,596	209,437
12.	Subtotals, cash and invested assets (Lines 1 to 11)	2,236,791,747	0	2,236,791,747	2,324,216,669
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	12,494,454	0	12,494,454	14,149,577
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	401,576	150,004	251,572	291,791
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	1,378,920	0	1,378,920	1,482,519
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	40,534,659	0	40,534,659	30,951,675
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	460,096,077	0	460,096,077	332,850,802
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	4,160,100
18.2	Net deferred tax asset	169,277,402	158,216,162	11,061,240	26,599,542
19.	Guaranty funds receivable or on deposit	300,333	0	300,333	300,045
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	3,250,654	0	3,250,654	3,419,053
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other-than-invested assets	42,160,425	415,320	41,745,105	13,573,717
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,966,686,247	158,781,486	2,807,904,761	2,751,995,490
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	11,050,326,573	0	11,050,326,573	10,039,175,338
28.	Total (Lines 26 and 27)	14,017,012,820	158,781,486	13,858,231,334	12,791,170,828
	DETAILS OF WRITE-INS				
1101.	Deposits in connection with investments	6,596	0	6,596	209,437
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	6,596	0	6,596	209,437
2501.	Admitted Negative IMR	35,257,168	0	35,257,168	6,606,852
2502.	Premium Deposit Suspense	2,056,001	0	2,056,001	3,300,217
2503.	Miscellaneous	1,488,857	0	1,488,857	717,578
2598.	Summary of remaining write-ins for Line 25 from overflow page	3,358,399	415,320	2,943,079	2,949,070
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	42,160,425	415,320	41,745,105	13,573,717

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 846,486,511 (Exh. 5, Line 9999999) less $ 0 included in Line 6.3 (including $ 0 Modco Reserve)	846,486,511	963,980,432
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	469,387	181,175
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 0 Modco Reserve)	14,853,364	12,981,777
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less Col. 6)	700,021	335,106
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, Col. 6)	0	0
5.	Policyholders' dividends/refunds to members $ 0 and coupons $ 0 due 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:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 0 Modco)	0	0
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	0	0
	6.3 Coupons and similar benefits (including $ 0 Modco)	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 $ 0 discount; including $ 0 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	132,036	88,767
9.	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 $ 0 accident and health 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 $ 0 assumed and $ 421,304,660 ceded	421,304,660	363,075,643
	9.4 Interest maintenance reserve (IMR, Line 6)	0	0
10.	Commissions to agents due or accrued-life and annuity contracts $ 2,567,714 accident and health $ 0 and deposit-type contract funds $ 0	2,567,714	2,424,936
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	1,877,643	1,328,925
13.	Transfers to Separate Accounts due or accrued (net) (including $ (29,184,847) accrued for expense allowances recognized in reserves, net of reinsured allowances)	55,317,793	(14,700,253)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	400,000	568,996
15.1	Current federal and foreign income taxes, including $ (105,698) on realized capital gains (losses)	33,462,613	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	0	0
17.	Amounts withheld or retained by reporting entity as agent or trustee	4,807	0
18.	Amounts held for agents' account, including $ 0 agents' credit balances	0	0
19.	Remittances and items not allocated	9,576,460	11,291,894
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	0	0
22.	Borrowed money $ 0 and interest thereon $ 0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	58,885,894	54,176,930
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	294,057	389,249
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	0	0
	24.04 Payable to parent, subsidiaries and affiliates	26,243,921	23,354,257
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	378,263,048	398,975,207
	24.08 Derivatives	12,671,955	9,646,386
	24.09 Payable for securities	93,749,009	100,320,831
	24.10 Payable for securities lending	0	0
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	65,711,971	125,577,333
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,022,972,864	2,053,997,591
27.	From Separate Accounts Statement	11,050,293,317	10,038,092,910
28.	Total liabilities (Lines 26 and 27)	13,073,266,181	12,092,090,501
29.	Common capital stock	2,000,000	2,000,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other-than-special surplus funds	451,512,028	502,403,205
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	670,327,949
34.	Aggregate write-ins for special surplus funds	35,257,168	6,606,852
35.	Unassigned funds (surplus)	(374,131,992)	(482,257,679)
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 33,257 in Separate Accounts Statement)	782,965,153	697,080,327
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	784,965,153	699,080,327
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	13,858,231,334	12,791,170,828
	DETAILS OF WRITE-INS		
2501.	Cash collateral received on derivatives	54,829,000	111,986,000
2502.	Miscellaneous	10,699,427	13,472,853
2503.	Derivative instruments expense payable	183,544	118,480
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	65,711,971	125,577,333
3101.	Reinsurance deferred gain	451,512,028	502,403,205
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	451,512,028	502,403,205
3401.	Interest maintenance reserve reclassification from unassigned funds	35,257,168	6,606,852
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	35,257,168	6,606,852

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts	143,617,440	122,619,965
2.	Considerations for supplementary contracts with life contingencies	14,085,074	8,136,969
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	74,825,978	84,689,397
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	(1,411,899)	(648,074)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(574,672,322)	(571,805,813)
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	213,921,188	88,103,380
7.	Reserve adjustments on reinsurance ceded	287,641,688	367,616,500
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	106,263,367	110,877,202
	8.2 Charges and fees for deposit-type contracts	0	0
	8.3 Aggregate write-ins for miscellaneous income	23,314,436	23,885,883
9.	Total (Lines 1 to 8.3)	287,584,950	233,475,409
10.	Death benefits	3,568,964	(533,363)
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 5 minus Analysis of Operations Summary, Line 18, Col. 1)	55,330,948	52,704,662
13.	Disability benefits and benefits under accident and health contracts	529,202	519,928
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0
15.	Surrender benefits and withdrawals for life contracts	213,172,436	172,590,330
16.	Group conversions	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	335,739	103,793
18.	Payments on supplementary contracts with life contingencies	8,799,961	8,241,207
19.	Increase in aggregate reserves for life and accident and health contracts	(117,205,709)	33,594,495
20.	Totals (Lines 10 to 19)	164,531,541	267,221,052
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	96,830,367	82,034,250
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	0	0
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6)	62,324,563	58,374,859
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	(5,225,472)	(3,512,778)
25.	Increase in loading on deferred and uncollected premiums	30,077	(81,026)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(187,038,800)	(57,700,410)
27.	Aggregate write-ins for deductions	19,386,917	19,071,032
28.	Totals (Lines 20 to 27)	150,839,193	365,406,979
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	136,745,757	(131,931,570)
30.	Dividends to policyholders and refunds to members	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	136,745,757	(131,931,570)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	32,658,207	(2,987,516)
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)	104,087,550	(128,944,054)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 7,885,524 (excluding taxes of $ (7,991,222) transferred to the IMR)	5,873,474	8,862,024
35.	Net income (Line 33 plus Line 34)	109,961,024	(120,082,030)
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	699,080,327	818,853,046
37.	Net income (Line 35)	109,961,024	(120,082,030)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 10,523,878	38,163,903	53,180,345
39.	Change in net unrealized foreign exchange capital gain (loss)	1,425,925	(324,837)
40.	Change in net deferred income tax	21,905,437	35,876,200
41.	Change in nonadmitted assets	(26,834,107)	(28,165,751)
42.	Change in liability for reinsurance in unauthorized and certified companies	95,192	(106,762)
43.	Change in reserve on account of change in valuation basis (increase) or decrease	0	86,936
44.	Change in asset valuation reserve	(4,708,964)	(8,892,806)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	(576,382,378)	(572,500,000)
47.	Other changes in surplus in Separate Accounts Statement	573,623,150	572,869,152
48.	Change in surplus notes	0	0
49.	Cumulative effect of changes in accounting principles	0	0
50.	Capital changes:		
	50.1 Paid in	0	0
	50.2 Transferred from surplus (stock dividend)	0	0
	50.3 Transferred to surplus	0	0
51.	Surplus adjustment:		
	51.1 Paid in	0	0
	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	0	(554,224,958)
52.	Dividends to stockholders	0	0
53.	Aggregate write-ins for gains and losses in surplus	(51,364,356)	502,511,792
54.	Net change in capital and surplus for the year (Lines 37 through 53)	85,884,826	(119,772,719)
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	784,965,153	699,080,327
	DETAILS OF WRITE-INS		
08.301.	Management and service fee income	21,255,256	22,031,544
08.302.	Miscellaneous	2,059,180	1,854,339
08.303.			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398)(Line 8.3 above)	23,314,436	23,885,883
2701.	Interest credited to reinsurers	15,019,597	16,496,915
2702.	Derivative loss on deferred premium	4,367,320	2,574,117
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	19,386,917	19,071,032
5301.	Miscellaneous	(654,564)	108,587
5302.	Amortization on reinsurance deferred gains	(50,891,177)	(38,617,656)
5303.	Reinsurance deferred gain reclassification	0	541,020,861
5398.	Summary of remaining write-ins for Line 53 from overflow page	181,385	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(51,364,356)	502,511,792

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	338,568,525	(1,607,895,843)
2.	Net investment income	75,527,061	83,765,454
3.	Miscellaneous income	229,972,446	3,763,465,827
4.	Total (Lines 1 through 3)	644,068,032	2,239,335,438
5.	Benefit and loss related payments	18,206,590	2,378,284,316
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	319,325,532	670,276,681
7.	Commissions, expenses paid and aggregate write-ins for deductions	193,559,184	(47,209,261)
8.	Dividends paid to policyholders	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	(5,070,204)	(924,605)
10.	Total (Lines 5 through 9)	526,021,102	3,000,427,131
11.	Net cash from operations (Line 4 minus Line 10)	118,046,930	(761,091,693)
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	180,412,598	239,232,726
	12.2 Stocks	1,000,000	0
	12.3 Mortgage loans	24,487,331	41,841,688
	12.4 Real estate	0	0
	12.5 Other invested assets	1,018,072	571,647
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	4,651	0
	12.7 Miscellaneous proceeds	21,559,411	70,189,255
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	228,482,063	351,835,316
13.	Cost of investments acquired (long-term only exclude cash equivalents and short-term investments):		
	13.1 Bonds	148,146,231	47,818,508
	13.2 Stocks	0	0
	13.3 Mortgage loans	0	0
	13.4 Real estate	0	0
	13.5 Other invested assets	0	0
	13.6 Miscellaneous applications	66,309,123	19,896,152
	13.7 Total investments acquired (Lines 13.1 to 13.6)	214,455,354	67,714,660
14.	Net increase/(decrease) in contract loans and premium notes	4,184	25,252
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	14,022,525	284,095,404
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0
	16.3 Borrowed funds	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	1,871,587	(790,970)
	16.5 Dividends to stockholders	0	0
	16.6 Other cash provided (applied)	(72,874,185)	398,807,423
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(71,002,598)	398,016,453
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	61,066,857	(78,979,836)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	162,521,407	241,501,243
	19.2 End of year (Line 18 plus Line 19.1)	223,588,264	162,521,407

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

20.0001. Reinsurance settlement to premiums ceded, asset in kind transfer out	119,010,002	2,546,349,209
20.0002. Bonds, asset in kind transfer out	99,121,210	0
20.0003. Surrenders benefits, asset in kind transfer out	80,543,900	0
20.0004. Modco, asset in kind transfer out	72,497,696	0
20.0005. Security exchanges	15,091,895	1,443,555
20.0006. Annuity Benefits, asset in kind transfer out	6,197,398	0
20.0007. Commissions, asset kind transfer in	3,863,726	118,600,876
20.0008. Intercompany Cash and Interest	1,418,098	0
20.0009. Transfer of bonds to preferred stocks	1,000,000	0
20.0010. Modco, asset in kind transfer in	0	2,467,573,706
20.0011. Bonds, asset in kind transfer in	0	96,182,309
20.0012. Surrenders benefits, asset in kind transfer in	0	50,626,070
20.0013. Death benefits, asset in kind transfer in	0	5,808,283

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	143,617,440	24,547,253	0	118,511,116	0	559,071	0	0	0
2.	Considerations for supplementary contracts with life contingencies	14,085,074	XXX	XXX	14,085,074	0	XXX	XXX	0	XXX
3.	Net investment income	74,825,978	42,772,608	0	32,053,370	0	0	0	0	0
4.	Amortization of Interest Maintenance Reserve (IMR)	(1,411,899)	(607,790)	0	(804,109)	0	0	0	0	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(574,672,322)	0	0	(574,672,322)	0	0	XXX	0	0
6.	Commissions and expense allowances on reinsurance ceded	213,921,188	11,297,206	0	202,623,982	0	0	XXX	0	0
7.	Reserve adjustments on reinsurance ceded	287,641,688	0	0	287,641,688	0	0	XXX	0	0
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	106,263,367	0	0	106,263,367	0	0	XXX	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	XXX	XXX	0	0
	8.3 Aggregate write-ins for miscellaneous income	23,314,436	(13,984)	0	23,328,420	0	0	0	0	0
9.	Totals (Lines 1 to 8.3)	287,584,950	77,995,293	0	209,030,586	0	559,071	0	0	0
10.	Death benefits	3,568,964	3,568,964	0	0	0	XXX	XXX	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	XXX	XXX	0	0
12.	Annuity benefits	55,330,948	XXX	XXX	55,330,948	0	XXX	XXX	0	XXX
13.	Disability benefits and benefits under accident and health contracts	529,202	529,202	0	0	0	0	XXX	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	XXX	0	0
15.	Surrender benefits and withdrawals for life contracts	213,172,436	52,985	0	213,119,451	0	XXX	XXX	0	0
16.	Group conversions	0	0	0	0	0	0	XXX	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	335,739	(10,555)	0	346,294	0	0	XXX	0	0
18.	Payments on supplementary contracts with life contingencies	8,799,961	0	0	8,799,961	0	XXX	XXX	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	(117,205,709)	9,901,961	0	(127,395,883)	0	288,213	XXX	0	0
20.	Totals (Lines 10 to 19)	164,531,541	14,042,557	0	150,200,771	0	288,213	XXX	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	96,830,367	1,116,543	0	95,713,824	0	0	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	XXX	0	0
23.	General insurance expenses and fraternal expenses	62,324,563	12,885,192	0	49,439,371	0	0	0	0	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	(5,225,472)	(288,143)	0	(4,937,329)	0	0	0	0	0
25.	Increase in loading on deferred and uncollected premiums	30,077	30,077	0	0	0	0	XXX	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(187,038,800)	0	0	(187,038,800)	0	0	XXX	0	0
27.	Aggregate write-ins for deductions	19,386,917	15,019,597	0	4,367,320	0	0	0	0	0
28.	Totals (Lines 20 to 27)	150,839,193	42,805,823	0	107,745,157	0	288,213	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	136,745,757	35,189,470	0	101,285,429	0	270,858	0	0	0
30.	Dividends to policyholders and refunds to members	0	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)	136,745,757	35,189,470	0	101,285,429	0	270,858	0	0	0
32.	Federal income taxes incurred (excluding tax on capital gains)	32,658,207	26,448,425	0	6,145,539	0	64,243	0	0	0
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)	104,087,550	8,741,045	0	95,139,890	0	206,615	0	0	0
34.	Policies/certificates in force end of year	107,462	44,218	0	63,244	0	0	XXX	0	0
	DETAILS OF WRITE-INS									
08.301.	Management and service fee income	21,255,256	0	0	21,255,256	0	0	0	0	0
08.302.	Miscellaneous	2,059,180	(13,984)	0	2,073,164	0	0	0	0	0
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	23,314,436	(13,984)	0	23,328,420	0	0	0	0	0
2701.	Interest credited to reinsurers	15,019,597	15,019,597	0	0	0	0	0	0	0
2702.	Derivative loss on deferred premium	4,367,320	0	0	4,367,320	0	0	0	0	0
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	19,386,917	15,019,597	0	4,367,320	0	0	0	0	0

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

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1.	Premiums for life contracts [a]	24,547,253	0	1,135,553	12,918,316	10,702,935	0	(209,551)	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	42,772,608	0	180,973	42,367,911	0	(12,914)	236,638	0	0	0	0	0
4.	Amortization of Interest Maintenance Reserve (IMR)	(607,790)	0	(4,501)	(597,513)	0	270	(6,046)	0	0	0	0	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	11,297,206	0	(8,015)	11,248,728	0	56,493	0	0	0	0	0	0
7.	Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0
8.	Miscellaneous Income:												
	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	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	(13,984)	0	(13,984)	0	0	0	0	0	0	0	0	0
9.	Totals (Lines 1 to 8.3)	77,995,293	0	1,290,026	65,937,442	10,702,935	43,849	21,041	0	0	0	0	0
10.	Death benefits	3,568,964	0	353,297	3,215,667	0	0	0	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0	0	0	0	0	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	529,202	0	283,226	245,976	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	52,985	0	7,555	0	45,430	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	(10,555)	0	(58,956)	48,401	0	0	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	9,901,961	0	618,421	(4,574,846)	15,040,743	3,048	(1,185,405)	0	0	0	0	0
20.	Totals (Lines 10 to 19)	14,042,557	0	1,203,543	(1,064,802)	15,086,173	3,048	(1,185,405)	0	0	0	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,116,543	0	137,374	18,995	920,666	39,508	0	0	0	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0
23.	General insurance expenses	12,885,192	0	54,732	10,644,006	43,168	2,143,286	0	0	0	0	0	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	(288,143)	0	2,739	(374,210)	752	82,576	0	0	0	0	0	0
25.	Increase in loading on deferred and uncollected premiums	30,077	0	8,915	21,162	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	15,019,597	0	0	15,019,597	0	0	0	0	0	0	0	0
28.	Totals (Lines 20 to 27)	42,805,823	0	1,407,303	24,264,748	16,050,759	2,268,418	(1,185,405)	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)	35,189,470	0	(117,277)	41,672,694	(5,347,824)	(2,224,569)	1,206,446	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
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	35,189,470	0	(117,277)	41,672,694	(5,347,824)	(2,224,569)	1,206,446	0	0	0	0	0
32.	Federal income taxes incurred (excluding tax on capital gains)	26,448,425	0	170,415	30,991,857	(1,048,234)	(4,022,758)	357,145	0	0	0	0	0
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)	8,741,045	0	(287,692)	10,680,837	(4,299,590)	1,798,189	849,301	0	0	0	0	0
34.	Policies/certificates in force end of year	44,218	0	170	43,756	251	29	12	0	0	0	0	0
	DETAILS OF WRITE-INS												
08.301.	Management and service fee income	0	0	0	0	0	0	0	0	0	0	0	0
08.302.	Miscellaneous	(13,984)	0	(13,984)	0	0	0	0	0	0	0	0	0
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	(13,984)	0	(13,984)	0	0	0	0	0	0	0	0	0
2701.	Interest credited to reinsurers	15,019,597	0	0	15,019,597	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.													
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 through 2703 plus 2798) (Line 27 above)	15,019,597	0	0	15,019,597	0	0	0	0	0	0	0	0

(a) Include premium amounts for preneed plans included in Line 1 0

(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)

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1.	Premiums for life contracts (b)									
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	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	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									
20.	Totals (Lines 10 to 19)									
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)									XXX
22.	Commissions and expense allowances on reinsurance assumed									
23.	General insurance expenses									
24.	Insurance taxes, licenses and fees, excluding federal income taxes									
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)									
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.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)									
32.	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)									
34.	Policies/certificates in force end of year									
	DETAILS OF WRITE-INS									
08.301.										
08.302.										
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)									
2701.										
2702.										
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)									

NONE

(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 premiums and 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	Deferred				6	7
		Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for individual annuity contracts	118,511,116	1,104,310	120,667,126	(4,468,458)	0	1,208,138	0
2.	Considerations for supplementary contracts with life contingencies	14,085,074	XXX	XXX	XXX	XXX	14,085,074	XXX
3.	Net investment income	32,053,370	23,710,500	136,638	1,409,191	0	6,797,041	0
4.	Amortization of Interest Maintenance Reserve (IMR)	(804,109)	(562,624)	0	(67,070)	0	(174,415)	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(574,672,322)	0	(574,672,322)	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	202,623,982	0	186,489,869	16,134,113	0	0	0
7.	Reserve adjustments on reinsurance ceded	287,641,688	0	701,822,249	(414,180,561)	0	0	0
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	106,263,367	0	0	106,263,367	0	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	23,328,420	63,123	291,733	22,972,036	0	1,528	0
9.	Totals (Lines 1 to 8.3)	209,030,586	24,315,309	434,735,293	(271,937,382)	0	21,917,366	0
10.	Death benefits	0	0	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0
12.	Annuity benefits	55,330,948	34,258,573	4,485,805	4,951,956	0	11,634,614	0
13.	Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	213,119,451	53,891,126	95,231,622	63,911,728	0	84,975	0
16.	Group conversions	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	346,294	(3,591)	7,532	60,918	0	281,435	0
18.	Payments on supplementary contracts with life contingencies	8,799,961	0	0	(30,129)	0	8,830,090	0
19.	Increase in aggregate reserves for life and accident and health contracts	(127,395,883)	(93,180,826)	(32,504,774)	(2,662,526)	0	952,243	0
20.	Totals (Lines 10 to 19)	150,200,771	(5,034,718)	67,220,185	66,231,947	0	21,783,357	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	95,713,824	683,291	70,440,885	24,154,509	0	435,139	0
22.	Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0
23.	General insurance expenses	49,439,371	1,396,030	35,641,923	11,858,531	0	542,887	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	(4,937,329)	(1,769)	(5,616,423)	648,887	0	31,976	0
25.	Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(187,038,800)	0	203,504,981	(396,097,663)	0	5,553,882	0
27.	Aggregate write-ins for deductions	4,367,320	0	4,367,320	0	0	0	0
28.	Totals (Lines 20 to 27)	107,745,157	(2,957,166)	375,558,871	(293,203,789)	0	28,347,241	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	101,285,429	27,272,475	59,176,422	21,266,407	0	(6,429,875)	0
30.	Dividends to policyholders and refunds to members	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	101,285,429	27,272,475	59,176,422	21,266,407	0	(6,429,875)	0
32.	Federal income taxes incurred (excluding tax on capital gains)	6,145,539	21,233,644	(33,068,922)	12,350,663	0	5,630,154	0
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)	95,139,890	6,038,831	92,245,344	8,915,744	0	(12,060,029)	0
34.	Policies/certificates in force end of year	63,244	5,658	32,653	23,020	0	1,913	0
	DETAILS OF WRITE-INS							
08.301.	Management and service fee income	21,255,256	0	0	21,253,728	0	1,528	0
08.302.	Miscellaneous	2,073,164	63,123	291,733	1,718,308	0	0	0
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	23,328,420	63,123	291,733	22,972,036	0	1,528	0
2701.	Interest credited to reinsurers	0	0	0	0	0	0	0
2702.	Derivative loss on deferred premium	4,367,320	0	4,367,320	0	0	0	0
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	4,367,320	0	4,367,320	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 which columns are affected.

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

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		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.	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							
20.	Totals (Lines 10 to 19)							
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)							
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses							
24.	Insurance taxes, licenses and fees, excluding federal income taxes							
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)							
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.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)							
32.	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)							
34.	Policies/certificates in force end of year							
	DETAILS OF WRITE-INS							
08.301.								
08.302.								
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)							
2701.								
2702.								
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)							

NONE

(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 OPERATIONS BY LINES OF BUSINESS - ACCIDENT AND HEALTH [a]

		1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13
			2	3										
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1.	Premiums for accident and health contracts	559,071	0	0	0	0	0	0	0	0	0	0	559,071	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	0	0	0	0	0	0	0	0	0	0	0	0
4.	Amortization of Interest Maintenance Reserve (IMR)	0	0	0	0	0	0	0	0	0	0	0	0	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0	0
7.	Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0	0
8.	Miscellaneous Income:													
	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	0
	8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	8.3 Aggregate write-ins for miscellaneous income	0	0	0	0	0	0	0	0	0	0	0	0	0
9.	Totals (Lines 1 to 8.3)	559,071	0	0	0	0	0	0	0	0	0	0	559,071	0
10.	Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.	Annuity benefits	XXX	XXX	XXX	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	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	0
15.	Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16.	Group conversions	0	0	0	0	0	0	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	0	0	0	0	0	0	0	0	0	0	0	0	0
18.	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	288,213	0	0	0	0	0	0	0	0	0	0	288,213	0
20.	Totals (Lines 10 to 19)	288,213	0	0	0	0	0	0	0	0	0	0	288,213	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	0	0	0	0	0	0	0	0	0	0	0	0	0
22.	Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0	0
23.	General insurance expenses	0	0	0	0	0	0	0	0	0	0	0	0	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	0	0	0	0	0	0	0	0	0	0	0	0	0
25.	Increase in loading on deferred and uncollected premiums	0	0	0	0	0	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	0
27.	Aggregate write-ins for deductions	0	0	0	0	0	0	0	0	0	0	0	0	0
28.	Totals (Lines 20 to 27)	288,213	0	0	0	0	0	0	0	0	0	0	288,213	0
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	270,858	0	0	0	0	0	0	0	0	0	0	270,858	0
30.	Dividends to policyholders and refunds to members	0	0	0	0	0	0	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	270,858	0	0	0	0	0	0	0	0	0	0	270,858	0
32.	Federal income taxes incurred (excluding tax on capital gains)	64,243	0	0	0	0	0	0	0	0	0	0	64,243	0
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)	206,615	0	0	0	0	0	0	0	0	0	0	206,615	0
34.	Policies/certificates in force end of year	0	0	0	0	0	0	0	0	0	0	0	0	0
	DETAILS OF WRITE-INS													
08.301.														
08.302.														
08.303.														
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	0	0	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	0	0	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	0	0	0	0	0	0	0	0	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.

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

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (b) (N/A Fratermal)	11 Other Individual Life	12 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1.	Reserve December 31 of prior year	141,245,714	0	4,624,937	113,847,889	16,506,797	0	6,266,091	0	0	0	0	0
2.	Tabular net premiums or considerations	24,144,999	0	897,743	13,767,820	8,722,977	0	756,459	0	0	0	0	0
3.	Present value of disability claims incurred	383,586	0	61,022	322,564	0	0	0	0	0	0	0	0
4.	Tabular interest	5,929,319	0	165,441	4,757,364	721,530	0	284,983	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
6.1	Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	7,773,199	XXX	0	0	7,773,199	0	0	0	0	XXX	0	0
7.	Other increases (net)	(626,303)	0	515	(4,107)	0	0	(622,711)	0	0	0	0	0
8.	Totals (Lines 1 to 7)	178,850,514	0	5,749,659	132,691,531	33,724,502	0	6,684,822	0	0	0	0	0
9.	Tabular cost	22,223,878	0	(99,406)	19,799,045	2,111,461	(3,047)	415,825	0	0	0	0	0
10.	Reserves released by death	484,715	0	306,898	177,817	0	0	0	0	0	0	0	0
11.	Reserves released by other terminations (net)	4,465,043	0	15,582	3,195,648	65,501	0	1,188,311	0	0	0	0	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	529,202	0	283,226	245,976	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)	27,702,838	0	506,301	23,418,486	2,176,962	(3,047)	1,604,136	0	0	0	0	0
15.	Reserve December 31 of current year	151,147,676	0	5,243,358	109,273,045	31,547,540	3,047	5,080,686	0	0	0	0	0
	Cash Surrender Value and Policy Loans												
16.	CSV ending balance December 31, current year	19,514,213	0	1,966,733	0	17,310,977	0	236,503	0	0	0	0	0
17.	Amount available for policy loans based upon Line 16 CSV	17,562,790	0	1,770,059	0	15,579,879	0	212,852	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.)

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE [a]
(N/A Fraternal)

	1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life [b]	8 Other Group Life	9 YRT Mortality 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)									
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									

NONE

(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.)

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

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	822,734,717	577,282,050	82,066,370	5,074,338	0	158,311,959	0
2.	Tabular net premiums or considerations	1,216,935,428	1,147,842	1,206,841,247	226,424	0	8,719,915	0
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	25,328,268	24,361,073	(7,346,694)	81,239	0	8,232,650	0
5.	Tabular less actual reserve released	108,465,764	(9,640,366)	44,531,797	69,867,785	0	3,706,548	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0
7.	Other increases (net)	(49,523,467)	(20,000,000)	(29,523,467)	0	0	0	0
8.	Totals (Lines 1 to 7)	2,123,940,710	573,150,600	1,296,569,252	75,249,787	0	178,971,072	0
9.	Tabular cost	0	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)	311,361,318	53,891,126	193,473,490	63,911,728	0	84,975	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	66,602,676	35,158,249	6,870,576	4,951,956	0	19,621,895	0
13.	Net transfers to or (from) Separate Accounts	1,050,637,882	0	1,046,663,591	3,974,291	0	0	0
14.	Total Deductions (Lines 9 to 13)	1,428,601,876	89,049,375	1,247,007,656	72,837,975	0	19,706,870	0
15.	Reserve December 31 of current year	695,338,834	484,101,225	49,561,596	2,411,812	0	159,264,202	0
	Cash Surrender Value and Policy Loans							
16.	CSV ending balance December 31, current year	11,522,256,794	447,413,106	7,056,281,031	4,018,562,657	0	0	0
17.	Amount available for policy loans based upon Line 16 CSV	2,028,435,012	161,052,029	0	1,867,382,983	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.

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

(N/A Fraternal)

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	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	XXX	XXX	XXX	XXX	XXX	XXX	XXX
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)							
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	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							

NONE

(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 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 3,409,873	2,955,840
1.1	Bonds exempt from U.S. tax	(a) 0	0
1.2	Other bonds (unaffiliated)	(a) 61,330,058	60,197,031
1.3	Bonds of affiliates	(a) 0	0
2.1	Preferred stocks (unaffiliated)	(b) 38,500	27,164
2.11	Preferred stocks of affiliates	(b) 0	0
2.2	Common stocks (unaffiliated)	0	0
2.21	Common stocks of affiliates	0	0
3.	Mortgage loans	(c) 6,543,552	6,501,878
4.	Real estate	(d) 0	0
5	Contract loans	11,484	11,484
6	Cash, cash equivalents and short-term investments	(e) 10,818,761	10,818,761
7	Derivative instruments	(f) 310,673	295,621
8.	Other invested assets	971,119	971,119
9.	Aggregate write-ins for investment income	(1,269)	(1,269)
10.	Total gross investment income	83,432,751	81,777,629
11.	Investment expenses		(g) 2,034,804
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 0
13.	Interest expense		(h) 0
14.	Depreciation on real estate and other invested assets		(i) 0
15.	Aggregate write-ins for deductions from investment income		4,916,847
16.	Total deductions (Lines 11 through 15)		6,951,651
17.	Net investment income (Line 10 minus Line 16)		74,825,978
	DETAILS OF WRITE-INS		
0901.	Miscellaneous investment income	(1,269)	(1,269)
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)	(1,269)	(1,269)
1501.	Derivatives collateral rebate expense		4,916,847
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15, above)		4,916,847

(a) Includes $ 4,687,696 accrual of discount less $ 3,233,579 amortization of premium and less $ 568,083 paid for accrued interest on purchases.

(b) Includes $ 0 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued dividends on purchases.

(c) Includes $ 785 accrual of discount less $ 546,969 amortization of premium and less $ 0 paid for accrued interest on purchases.

(d) Includes $ 0 for company's occupancy of its own buildings; and excludes $ 0 interest on encumbrances.

(e) Includes $ 1,346,564 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued interest on purchases.

(f) Includes $ 731,843 accrual of discount less $ 5,099,158 amortization of premium.

(g) Includes $ 5,716,858 investment expenses and $ 0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ 0 interest on surplus notes and $ 0 interest on capital notes.

(i) Includes $ 0 depreciation on real estate and $ 0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	(6,142,825)	0	(6,142,825)	0	0
1.1	Bonds exempt from U.S. tax	0	0	0	0	0
1.2	Other bonds (unaffiliated)	(32,152,803)	33,006	(32,119,797)	0	5,789,597
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	0	0	0	0	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	0	0	0	0	0
2.21	Common stocks of affiliates	0	0	0	0	0
3.	Mortgage loans	0	0	0	0	273,979
4.	Real estate	0	0	0	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	0	0	0	0	0
7.	Derivative instruments	21,974,645	0	21,974,645	48,670,869	(4,637,651)
8.	Other invested assets	(2,276,873)	(5,767,548)	(8,044,421)	16,912	0
9.	Aggregate write-ins for capital gains (losses)	1,283	36,673	37,956	0	0
10.	Total capital gains (losses)	(18,596,573)	(5,697,869)	(24,294,442)	48,687,781	1,425,925
	DETAILS OF WRITE-INS					
0901.	Other realized capital gain (loss)	1,283	36,673	37,956	0	0
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)	1,283	36,673	37,956	0	0

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

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
	FIRST YEAR (other than single)								
1.	Uncollected	(22,684,571)	(3,120)	0	(22,681,451)	0	0	0	0
2.	Deferred and accrued	20,598	20,598	0	0	0	0	0	0
3.	Deferred , accrued and uncollected:								
	3.1 Direct	17,478	17,478	0	0	0	0	0	0
	3.2 Reinsurance assumed	0	0	0	0	0	0	0	0
	3.3 Reinsurance ceded	22,681,451	0	0	22,681,451	0	0	0	0
	3.4 Net (Line 1 + Line 2)	(22,663,973)	17,478	0	(22,681,451)	0	0	0	0
4.	Advance	0	0	0	0	0	0	0	0
5.	Line 3.4 - Line 4	(22,663,973)	17,478	0	(22,681,451)	0	0	0	0
6.	Collected during year:								
	6.1 Direct	88,575,833	9,877,052	0	78,139,710	0	559,071	0	0
	6.2 Reinsurance assumed	0	0	0	0	0	0	0	0
	6.3 Reinsurance ceded	63,643,751	0	0	63,643,751	0	0	0	0
	6.4 Net	24,932,082	9,877,052	0	14,495,959	0	559,071	0	0
7.	Line 5 + Line 6.4	2,268,109	9,894,530	0	(8,185,492)	0	559,071	0	0
8.	Prior year (uncollected + deferred and accrued - advance)	(9,161,478)	(3,144)	0	(9,158,334)	0	0	0	0
9.	First year premiums and considerations:								
	9.1 Direct	88,586,084	9,887,303	0	78,139,710	0	559,071	0	0
	9.2 Reinsurance assumed	0	0	0	0	0	0	0	0
	9.3 Reinsurance ceded	77,156,497	(10,371)	0	77,166,868	0	0	0	0
	9.4 Net (Line 7 - Line 8)	11,429,587	9,897,674	0	972,842	0	559,071	0	0
	SINGLE								
10.	Single premiums and considerations:								
	10.1 Direct	1,208,017,408	11,555	0	1,208,005,853	0	0	0	0
	10.2 Reinsurance assumed	0	0	0	0	0	0	0	0
	10.3 Reinsurance ceded	1,040,864,012	0	0	1,040,864,012	0	0	0	0
	10.4 Net	167,153,396	11,555	0	167,141,841	0	0	0	0
	RENEWAL								
11.	Uncollected	(275,047,845)	4,575,743	0	(279,623,588)	0	0	0	0
12.	Deferred and accrued	1,437,004	1,437,004	0	0	0	0	0	0
13.	Deferred, accrued and uncollected:								
	13.1 Direct	18,077,604	18,077,604	0	0	0	0	0	0
	13.2 Reinsurance assumed	0	0	0	0	0	0	0	0
	13.3 Reinsurance ceded	291,688,445	12,064,857	0	279,623,588	0	0	0	0
	13.4 Net (Line 11 + Line 12)	(273,610,841)	6,012,747	0	(279,623,588)	0	0	0	0
14.	Advance	132,036	132,036	0	0	0	0	0	0
15.	Line 13.4 - Line 14	(273,742,877)	5,880,711	0	(279,623,588)	0	0	0	0
16.	Collected during year:								
	16.1 Direct	58,707,016	54,169,083	0	4,537,933	0	0	0	0
	16.2 Reinsurance assumed	0	0	0	0	0	0	0	0
	16.3 Reinsurance ceded	45,635,007	37,044,846	0	8,590,161	0	0	0	0
	16.4 Net	13,072,009	17,124,237	0	(4,052,228)	0	0	0	0
17.	Line 15 + Line 16.4	(260,670,868)	23,004,948	0	(283,675,816)	0	0	0	0
18.	Prior year (uncollected + deferred and accrued - advance)	(225,705,325)	8,366,924	0	(234,072,249)	0	0	0	0
19.	Renewal premiums and considerations:								
	19.1 Direct	57,589,538	53,051,605	0	4,537,933	0	0	0	0
	19.2 Reinsurance assumed	0	0	0	0	0	0	0	0
	19.3 Reinsurance ceded	92,555,081	38,413,581	0	54,141,500	0	0	0	0
	19.4 Net (Line 17 - Line 18)	(34,965,543)	14,638,024	0	(49,603,567)	0	0	0	0
	TOTAL								
20.	Total premiums and annuity considerations:								
	20.1 Direct	1,354,193,030	62,950,463	0	1,290,683,496	0	559,071	0	0
	20.2 Reinsurance assumed	0	0	0	0	0	0	0	0
	20.3 Reinsurance ceded	1,210,575,590	38,403,210	0	1,172,172,380	0	0	0	0
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	143,617,440	24,547,253	0	118,511,116	0	559,071	0	0

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

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of 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	0
22.	All other	11,555	11,555	0	0	0	0	0	0
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED								
23.	First year (other than single):								
	23.1 Reinsurance ceded	139,449,786	0	0	139,449,786	0	0	0	0
	23.2 Reinsurance assumed	0	0	0	0	0	0	0	0
	23.3 Net ceded less assumed	139,449,786	0	0	139,449,786	0	0	0	0
24.	Single:								
	24.1 Reinsurance ceded	0	0	0	0	0	0	0	0
	24.2 Reinsurance assumed	0	0	0	0	0	0	0	0
	24.3 Net ceded less assumed	0	0	0	0	0	0	0	0
25.	Renewal:								
	25.1 Reinsurance ceded	74,471,402	11,297,206	0	63,174,196	0	0	0	0
	25.2 Reinsurance assumed	0	0	0	0	0	0	0	0
	25.3 Net ceded less assumed	74,471,402	11,297,206	0	63,174,196	0	0	0	0
26.	Totals:								
	26.1 Reinsurance ceded (Page 6, Line 6)	213,921,188	11,297,206	0	202,623,982	0	0	0	0
	26.2 Reinsurance assumed (Page 6, Line 22)	0	0	0	0	0	0	0	0
	26.3 Net ceded less assumed	213,921,188	11,297,206	0	202,623,982	0	0	0	0
	COMMISSIONS INCURRED (direct business only)								
27.	First year (other than single)	65,336,197	864,403	0	64,471,794	0	0	0	0
28.	Single	392,673	0	0	392,673	0	0	0	0
29.	Renewal	31,101,497	252,140	0	30,849,357	0	0	0	0
30.	Deposit-type contract funds	0	0	0	0	0	0	0	0
31.	Totals (to agree with Page 6, Line 21)	96,830,367	1,116,543	0	95,713,824	0	0	0	0

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4			
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
1.	Rent	462,515	0	0	0	17,866	0	480,381
2.	Salaries and wages	24,620,947	0	0	0	911,516	0	25,532,463
3.11	Contributions for benefit plans for employees	3,535,094	0	0	0	114,032	0	3,649,126
3.12	Contributions for benefit plans for agents	60,306	0	0	0	0	0	60,306
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	0
3.31	Other employee welfare	92,137	0	0	0	0	0	92,137
3.32	Other agent welfare	10,976	0	0	0	0	0	10,976
4.1	Legal fees and expenses	403,640	0	0	0	0	0	403,640
4.2	Medical examination fees	35,504	0	0	0	0	0	35,504
4.3	Inspection report fees	0	0	0	0	0	0	0
4.4	Fees of public accountants and consulting actuaries	839,763	0	0	0	0	0	839,763
4.5	Expense of investigation and settlement of policy claims	4,426,680	0	0	0	0	0	4,426,680
5.1	Traveling expenses	1,019,026	0	0	0	0	0	1,019,026
5.2	Advertising	1,524,065	0	0	0	0	0	1,524,065
5.3	Postage, express, telegraph and telephone	123,949	0	0	0	0	0	123,949
5.4	Printing and stationery	223,902	0	0	0	0	0	223,902
5.5	Cost or depreciation of furniture and equipment	119,445	0	0	0	0	0	119,445
5.6	Rental of equipment	0	0	0	0	0	0	0
5.7	Cost or depreciation of EDP equipment and software	76,503	0	0	0	0	0	76,503
6.1	Books and periodicals	237,457	0	0	0	240,452	0	477,909
6.2	Bureau and association fees	1,684,519	0	0	0	0	0	1,684,519
6.3	Insurance, except on real estate	1,781	0	0	0	0	0	1,781
6.4	Miscellaneous losses	(33,391)	0	0	0	0	0	(33,391)
6.5	Collection and bank service charges	182,408	0	0	0	0	0	182,408
6.6	Sundry general expenses	1,813,595	0	0	0	(76,072)	0	1,737,523
6.7	Group service and administration fees	0	0	0	0	0	0	0
6.8	Reimbursements by uninsured plans	0	0	0	0	0	0	0
7.1	Agency expense allowance	5,822,741	0	0	0	0	0	5,822,741
7.2	Agents' balances charged off (less $ 0 recovered)	0	0	0	0	0	0	0
7.3	Agency conferences other than local meetings	600,768	0	0	0	0	0	600,768
8.1	Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX	0	0
8.2	Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	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	(478,863)	0	(478,863)
9.3	Aggregate write-ins for expenses	14,440,233	0	0	0	1,305,873	0	15,746,105
10.	General expenses incurred	62,324,563	0	0	0	2,034,804	(b) 0	(a) 64,359,366
11.	General expenses unpaid Dec. 31, prior year	1,328,925	0	0	0	0	0	1,328,925
12.	General expenses unpaid Dec. 31, current year	1,877,643	0	0	0	0	0	1,877,643
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+11-12-13+14)	61,775,845	0	0	0	2,034,804	0	63,810,648
	DETAILS OF WRITE-INS							
09.301.	Consultant/contracted services	9,981,662	0	0	0	0	0	9,981,662
09.302.	Third party administration	4,458,571	0	0	0	1,305,873	0	5,764,444
09.303.								
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	0	0	0	0	0	0	0
09.399.	Totals (Lines 09.301 through 09.303 plus 09.398) (Line 9.3 above)	14,440,233	0	0	0	1,305,873	0	15,746,105

(a) Includes management fees of $ 358,768 to affiliates and $ 0 to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):
1. Charitable $ 0 ; 2. Institutional . $ 0 ; 3. Recreational and Health $ 0 ; 4. Educational $ 0
5. Religious $ 0 ; 6. Membership $ 0 ; 7. Other $ 0 ; 8. Total $ 0

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

		Insurance			4	5	6
		1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes	0	0	0	0	0	0
2.	State insurance department licenses and fees	975,437	0	0	0	0	975,437
3.	State taxes on premiums	(7,474,328)	0	0	0	0	(7,474,328)
4.	Other state taxes, including $ 0 for employee benefits	(38,923)	0	0	0	0	(38,923)
5.	U.S. Social Security taxes	1,309,992	0	0	0	0	1,309,992
6.	All other taxes	2,350	0	0	0	0	2,350
7.	Taxes, licenses and fees incurred	(5,225,472)	0	0	0	0	(5,225,472)
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	568,996	0	0	0	0	568,996
9.	Taxes, licenses and fees unpaid Dec. 31, current year	400,000	0	0	0	0	400,000
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	(5,056,476)	0	0	0	0	(5,056,476)

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums	0	0
2.	Applied to shorten the endowment or premium-paying period	0	0
3.	Applied to provide paid-up additions	11,555	0
4.	Applied to provide paid-up annuities	0	0
5.	Total Lines 1 through 4	11,555	0
6.	Paid in cash	(12,038)	0
7.	Left on deposit	0	0
8.	Aggregate write-ins for dividend or refund options	483	0
9.	Total Lines 5 through 8	0	0
10.	Amount due and unpaid	0	0
11.	Provision for dividends or refunds payable in the following calendar year	0	0
12.	Terminal dividends	0	0
13.	Provision for deferred dividend contracts	0	0
14.	Amount provisionally held for deferred dividend contracts not included in Line 13	0	0
15.	Total Lines 10 through 14	0	0
16.	Total from prior year	0	0
17.	Total dividends or refunds (Lines 9 + 15 - 16)	0	0
	DETAILS OF WRITE-INS		
0801.	Dividends used to pay interest on policyholder loans	483	0
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page	0	0
0899.	Totals (Lines 0801 through 0803 plus 0898) (Line 8 above)	483	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001. 58 CSO 4.50% NLP ALB CRF 1982 - 1985	523,341	0	523,341	0	0
0100002. 2001 CSO 3.50% CRVM 2013 - 2019	110,904,111	0	110,904,111	0	0
0100003. 2001 CSO 4.00% CRVM 2006 - 2012	838,631,751	0	838,631,751	0	0
0100004. 2001 CSO 4.50% CRVM 2004 - 2005	46,107,607	0	46,107,607	0	0
0100005. 2017 CSO 3.50% CRVM 2018 - 2020	752,601	0	752,601	0	0
0100006. 2017 CSO 3.00% VM-20 NPR 2021 - 2025	12,231,800	0	12,231,800	0	0
0100007. 2017 CSO 3.50% VM-20 NPR 2020 - 2025	7,610,646	0	7,610,646	0	0
0100008. VM-20 DET/STO 2023 - 2025	14,141,364	0	14,141,364	0	0
0199997. Totals (gross)	1,030,903,222	0	1,030,903,222	0	0
0199998. Reinsurance ceded	895,141,038	0	895,141,038	0	0
0199999. Life Insurance: Totals (net)	135,762,184	0	135,762,184	0	0
0200001. 83a 5.25% CARVM 1994 - 1997	2,025,120	XXX	2,025,120	XXX	0
0200002. 83a 5.50% CARVM 1993 - 1995	574,776	XXX	574,776	XXX	0
0200003. 83a 5.75% CARVM 1986	144,124	XXX	144,124	XXX	0
0200004. 83a 6.25% CARVM 1984 - 1985	247,933	XXX	247,933	XXX	0
0200005. 83a 8.75% CARVM 1986	1,103,088	XXX	1,103,088	XXX	0
0200006. 83a 10.75% CARVM 1984	79,489	XXX	79,489	XXX	0
0200007. 83a 11.25% CARVM 1984	74,779	XXX	74,779	XXX	0
0200008. a-2000 4.00% CARVM 2012 - 2014	997,891	XXX	997,891	XXX	0
0200009. a-2000 4.25% CARVM 2009	602,231	XXX	602,231	XXX	0
0200010. a-2000 4.50% CARVM 2005	13,104,095	XXX	13,104,095	XXX	0
0200011. a-2000 4.75% CARVM 2003 - 2011	68,712,398	XXX	68,712,398	XXX	0
0200012. a-2000 5.00% CARVM 2006 - 2010	191,108,755	XXX	191,108,755	XXX	0
0200013. a-2000 5.25% CARVM 2000 - 2009	162,808,347	XXX	162,808,347	XXX	0
0200014. a-2000 5.50% CARVM 2007 - 2009	2,871,957	XXX	2,871,957	XXX	0
0200015. a-2000 6.00% CARVM 2009	7,955,354	XXX	7,955,354	XXX	0
0200016. a-2000 Proj AA 2.75% CARVM 2012	411,225	XXX	411,225	XXX	0
0200017. a-2000 Proj AA 3.00% CARVM 2012	147,700	XXX	147,700	XXX	0
0200018. a-2000 Proj AA 3.25% CARVM 2010 - 2014	610,627	XXX	610,627	XXX	0
0200019. a-2000 Proj AA 3.50% CARVM 2012 - 2014	9,949,499	XXX	9,949,499	XXX	0
0200020. a-2000 Proj AA 3.75% CARVM 2010 - 2014	6,203,662	XXX	6,203,662	XXX	0
0200021. a-2000 Proj AA 4.00% CARVM 2010 - 2014	11,632,389	XXX	11,632,389	XXX	0
0200022. a-2000 Proj AA 4.25% CARVM 2011	187,998	XXX	187,998	XXX	0
0200023. a-2000 Proj AA 4.50% CARVM 2010 - 2011	18,393,440	XXX	18,393,440	XXX	0
0200024. 2012 IAR 3.75% CARVM 2015 - 2018	6,292,474	XXX	6,292,474	XXX	0
0200025. 2012 IAR 4.00% CARVM 2015 - 2019	29,248,370	XXX	29,248,370	XXX	0
0200026. NY Reg 213 Variable Annuity Base Reserve 1998 - 2025	411,259,965	XXX	411,259,965	XXX	0
0200027. 2012 IAR 2.00% VM-22 2022	23,988	XXX	23,988	XXX	0
0200028. 2012 IAR 3.00% VM-22 2018 - 2022	1,067,917	XXX	1,067,917	XXX	0
0200029. 2012 IAR 3.25% VM-22 2018	155,267	XXX	155,267	XXX	0
0200030. 2012 IAR 3.50% VM-22 2018 - 2019	203,631	XXX	203,631	XXX	0
0200031. 2012 IAR 3.75% VM-22 2018 - 2019	726,864	XXX	726,864	XXX	0
0200032. 2012 IAR 4.00% VM-22 2019	346,352	XXX	346,352	XXX	0
0200033. 2012 IAR 4.50% VM-22 2023 - 2025	1,625,778	XXX	1,625,778	XXX	0
0200034. 2012 IAR 4.75% VM-22 2023 - 2024	11,615,385	XXX	11,615,385	XXX	0
0200035. 2012 IAR 5.00% VM-22 2023 - 2024	1,568,263	XXX	1,568,263	XXX	0
0200036. 2012 IAR 5.25% VM-22 2024	1,365,626	XXX	1,365,626	XXX	0
0299997. Totals (gross)	965,446,757	XXX	965,446,757	XXX	0
0299998. Reinsurance ceded	396,741,439	XXX	396,741,439	XXX	0
0299999. Annuities: Totals (net)	568,705,318	XXX	568,705,318	XXX	0
0300001. a-2000 5.25% CARVM 2005 - 2006	216,124	0	216,124	0	0
0300002. a-2000 5.50% CARVM 2004 - 2008	476,808	0	476,808	0	0
0300003. a-2000 6.00% CARVM 2009	114,516	0	114,516	0	0
0300004. a-2000 6.50% CARVM 2002	27,270	0	27,270	0	0
0300005. a-2000 Proj AA 3.50% CARVM 2012	630,598	0	630,598	0	0
0300006. a-2000 Proj AA 3.75% CARVM 2013	992,872	0	992,872	0	0
0300007. a-2000 Proj AA 4.00% CARVM 2014	274,871	0	274,871	0	0
0300008. a-2000 Proj AA 4.50% CARVM 2010 - 2014	936,519	0	936,519	0	0
0300009. 2012 IAR 3.75% CARVM 2017	5,207,014	0	5,207,014	0	0
0300010. 2012 IAR 4.00% CARVM 2015 - 2016	4,197,352	0	4,197,352	0	0
0300011. 2012 IAR 1.25% VM-22 2020	1,173,848	0	1,173,848	0	0
0300012. 2012 IAR 1.50% VM-22 2020 - 2021	2,584,839	0	2,584,839	0	0
0300013. 2012 IAR 1.75% VM-22 2020 - 2022	1,094,145	0	1,094,145	0	0
0300014. 2012 IAR 2.00% VM-22 2020 - 2022	3,403,966	0	3,403,966	0	0
0300015. 2012 IAR 2.25% VM-22 2019 - 2022	4,466,194	0	4,466,194	0	0
0300016. 2012 IAR 2.50% VM-22 2019 - 2022	3,511,268	0	3,511,268	0	0
0300017. 2012 IAR 2.75% VM-22 2018 - 2022	3,180,635	0	3,180,635	0	0
0300018. 2012 IAR 3.00% VM-22 2018 - 2022	2,446,172	0	2,446,172	0	0
0300019. 2012 IAR 3.25% VM-22 2018 - 2019	1,539,950	0	1,539,950	0	0
0300020. 2012 IAR 3.50% VM-22 2018 - 2019	2,640,765	0	2,640,765	0	0
0300021. 2012 IAR 3.75% VM-22 2018 - 2022	2,828,622	0	2,828,622	0	0
0300022. 2012 IAR 4.00% VM-22 2019 - 2025	3,852,849	0	3,852,849	0	0
0300023. 2012 IAR 4.25% VM-22 2022 - 2024	5,219,533	0	5,219,533	0	0
0300024. 2012 IAR 4.50% VM-22 2023 - 2025	12,635,754	0	12,635,754	0	0
0300025. 2012 IAR 4.75% VM-22 2023 - 2025	18,658,053	0	18,658,053	0	0
0300026. 2012 IAR 5.00% VM-22 2023 - 2025	18,778,191	0	18,778,191	0	0
0300027. 2012 IAR 5.25% VM-22 2024 - 2025	2,011,411	0	2,011,411	0	0
0399997. Totals (gross)	103,100,140	0	103,100,140	0	0
0399998. Reinsurance ceded	47,272,090	0	47,272,090	0	0
0399999. SCWLC: Totals (net)	55,828,049	0	55,828,049	0	0
0400001. 59 ADB 58 CSO 3.00% 1982 - 1985	87	0	87	0	0
0499997. Totals (gross)	87	0	87	0	0
0499998. Reinsurance ceded	87	0	87	0	0
0499999. Accidental Death Benefits: Totals (net)	0	0	0	0	0
0500001. 52 INTERCO DISA 58 CSO 3.00% 1982 - 1985	221	0	221	0	0
0500002. 52 INTERCO DISA Period 2* 2001 CSO 3.50% 2013 - 2019	1,076,012	0	1,076,012	0	0
0500003. 52 INTERCO DISA Period 2* 2001 CSO 4.00% 2006 - 2012	6,841,738	0	6,841,738	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0500004. 52 INTERCO DISA Period 2* 2001 CSO 4.50% 2004 - 2005	187,190	0	187,190	0	0
0599997. Totals (gross)	8,105,161	0	8,105,161	0	0
0599998. Reinsurance ceded	239	0	239	0	0
0599999. Disability-Active Lives: Totals (net)	8,104,922	0	8,104,922	0	0
0600001. 52 INTERCO DISA Period 2* 2001 CSO 3.50% 2013	227,415	0	227,415	0	0
0600002. 52 INTERCO DISA Period 2* 2001 CSO 4.00% 2006 - 2012	4,426,946	0	4,426,946	0	0
0600003. 52 INTERCO DISA Period 2* 2001 CSO 4.50% 2004 - 2005	289,513	0	289,513	0	0
0600004. 52 INTERCO DISA Period 2* 2017 CSO 3.00% 2021 - 2023	1,245,209	0	1,245,209	0	0
0600005. 52 INTERCO DISA Period 2* 2017 CSO 3.50% 2018 - 2020	887,356	0	887,356	0	0
0699997. Totals (gross)	7,076,439	0	7,076,439	0	0
0699998. Reinsurance ceded	0	0	0	0	0
0699999. Disability-Disabled Lives: Totals (net)	7,076,439	0	7,076,439	0	0
0700001. Additional Actuarial reserves Asset/Liab Testing	35,000,000	0	35,000,000	0	0
0700002. AAT Reserves	420,000,000	0	420,000,000	0	0
0700003. For excess of valuation net premiums over corresponding gross premiums	205,926	0	205,926	0	0
0700004. For non deduction of deferred fractional premiums or return of premiums at the death of the insured	899	0	899	0	0
0700005. For surrender values in excess of reserves otherwise required and carried - VM20	515	0	515	0	0
0700006. Immediate Payment of Claims	11,579	0	11,579	0	0
0700007. Reg 213 Rider Excess Reserve	2,214,333,090	0	2,214,333,090	0	0
0799997. Totals (gross)	2,669,552,010	0	2,669,552,010	0	0
0799998. Reinsurance ceded	2,598,542,411	0	2,598,542,411	0	0
0799999. Miscellaneous Reserves: Totals (net)	71,009,599	0	71,009,599	0	0
9999999. Totals (net) - Page 3, Line 1	846,486,511	0	846,486,511	0	0

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance $ 0 ; Annuities $ 0 ; Supplementary Contracts with Life Contingencies $ 0 ; Accidental Death Benefits $ 0 ; Disability - Active Lives $ 0 ; Disability - Disabled Lives $ 0 ; Miscellaneous Reserves $ 0 .

EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? ..... Yes [X] No [ ]

1.2 If not, state which kind is issued.

.....

2.1 Does the reporting entity at present issue both participating and non-participating contracts? ..... Yes [ ] No [X]

2.2 If not, state which kind is issued.

.....

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? ..... Yes [X] No [ ]

If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [X]

If so, state:

4.1 Amount of insurance? ..... $ 0

4.2 Amount of reserve? ..... $ 0

4.3 Basis of reserve:

.....

4.4 Basis of regular assessments:

.....

4.5 Basis of special assessments:

.....

4.6 Assessments collected during the year ..... $ 0

5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.

.....

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [ ] No [X]

6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $ 0

6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $ 0

Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]

7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements ..... $ 0

7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:

.....

7.3 State the amount of reserves established for this business: ..... $ 0

7.4 Identify where the reserves are reported in the blank:

.....

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]

8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: ..... $ 0

8.2 State the amount of reserves established for this business: ..... $ 0

8.3 Identify where the reserves are reported in the blank:

.....

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? ..... Yes [ ] No [X]

9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $ 0

9.2 State the amount of reserves established for this business: ..... $ 0

9.3 Identify where the reserves are reported in the blank:

.....

EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR

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

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS [a]

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health Benefits Plan						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only		Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves	133,476	0	0	0	0	0	0	0	0	0	0	133,476	0
2.	Additional contract reserves (b)	335,911	0	0	0	0	0	0	0	0	0	0	335,911	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)	469,387	0	0	0	0	0	0	0	0	0	0	469,387	0
8.	Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0	0
9.	Totals (net)	469,387	0	0	0	0	0	0	0	0	0	0	469,387	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	0	0	0	0
16.	Totals (net)	0	0	0	0	0	0	0	0	0	0	0	0	0
17.	TOTAL (net)	469,387	0	0	0	0	0	0	0	0	0	0	469,387	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 through 0603 plus 0698) (Line 6 above)	0	0	0	0	0	0	0	0	0	0	0	0	0
1301.														
1302.														
1303.														
1398.	Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
1399.	TOTALS (Lines 1301 through 1303 plus 1398) (Line 13 above)	0	0	0	0	0	0	0	0	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) 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
1. Balance at the beginning of the year before reinsurance	17,727,920	0	4,580,626	13,138,474	8,820	0
2. Deposits received during the year	6,532,745	0	223,343	6,309,402	0	0
3. Investment earnings credited to the account	491,982	0	171,912	320,070	0	0
4. Other net change in reserves	0	0	0	0	0	0
5. 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	5,135,266	0	995,353	4,139,913	0	0
8. Other net transfers to or (from) Separate Accounts	271,608	0	0	271,608	0	0
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a)	19,345,773	0	3,980,528	15,356,425	8,820	0
10. Reinsurance balance at the beginning of the year	(4,746,143)	0	0	(4,746,143)	0	0
11. Net change in reinsurance assumed	0	0	0	0	0	0
12. Net change in reinsurance ceded	(253,734)	0	0	(253,734)	0	0
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(4,492,409)	0	0	(4,492,409)	0	0
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	14,853,364	0	3,980,528	10,864,016	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

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Due and unpaid:									
	1.1 Direct	0	0	0	0	0	0	0	0
	1.2 Reinsurance assumed	0	0	0	0	0	0	0	0
	1.3 Reinsurance ceded	0	0	0	0	0	0	0	0
	1.4 Net	0	0	0	0	0	0	0	0
2. In course of settlement:									
2.1 Resisted	2.11 Direct	62,500	62,500	0	0	0	0	0	0
	2.12 Reinsurance assumed	0	0	0	0	0	0	0	0
	2.13 Reinsurance ceded	37,500	37,500	0	0	0	0	0	0
	2.14 Net	25,000	(b) 25,000	(b) 0	(b) 0	0	0	0	0
2.2 Other	2.21 Direct	5,550,001	5,550,001	0	0	0	0	0	0
	2.22 Reinsurance assumed	0	0	0	0	0	0	0	0
	2.23 Reinsurance ceded	5,270,000	5,270,000	0	0	0	0	0	0
	2.24 Net	280,001	(b) 280,001	(b) 0	(b) 0	0	(b) 0	0	0
3. Incurred but unreported:									
	3.1 Direct	2,887,329	2,887,329	0	0	0	0	0	0
	3.2 Reinsurance assumed	0	0	0	0	0	0	0	0
	3.3 Reinsurance ceded	2,492,309	2,492,309	0	0	0	0	0	0
	3.4 Net	395,020	(b) 395,020	(b) 0	(b) 0	0	(b) 0	0	0
4. TOTALS	4.1 Direct	8,499,830	8,499,830	0	0	0	0	0	0
	4.2 Reinsurance assumed	0	0	0	0	0	0	0	0
	4.3 Reinsurance ceded	7,799,809	7,799,809	0	0	0	0	0	0
	4.4 Net	700,021	(a) 700,021	(a) 0	0	0	0	0	0

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ 0 in Column 2 and $ 0 in Column 3.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Individual Life $ 0 Group Life $ 0 , and Individual Annuities $ 0 are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Accident and Health $ 0 are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1 Total	2 Individual Life (a)	3 Group Life (b)	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Settlements During the Year:								
1.1 Direct	240,094,500	48,589,619	0	191,504,881	0	0	0	0
1.2 Reinsurance assumed	0	0	0	0	0	0	0	0
1.3 Reinsurance ceded	162,647,356	43,135,860	0	119,511,496	0	0	0	0
1.4 Net	(c) 77,447,144	5,453,759	0	71,993,385	0	0	0	0
2. Liability December 31, current year from Part 1:								
2.1 Direct	8,499,830	8,499,830	0	0	0	0	0	0
2.2 Reinsurance assumed	0	0	0	0	0	0	0	0
2.3 Reinsurance ceded	7,799,809	7,799,809	0	0	0	0	0	0
2.4 Net	700,021	700,021	0	0	0	0	0	0
3. Amounts recoverable from reinsurers December 31, current year	40,534,659	8,641,249	0	31,893,410	0	0	0	0
4. Liability December 31, prior year:								
4.1 Direct	13,100,676	13,100,676	0	0	0	0	0	0
4.2 Reinsurance assumed	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded	12,765,570	12,765,570	0	0	0	0	0	0
4.4 Net	335,106	335,106	0	0	0	0	0	0
5. Amounts recoverable from reinsurers December 31, prior year	30,951,675	6,920,741	0	24,030,934	0	0	0	0
6. Incurred Benefits								
6.1 Direct	235,493,654	43,988,773	0	191,504,881	0	0	0	0
6.2 Reinsurance assumed	0	0	0	0	0	0	0	0
6.3 Reinsurance ceded	167,264,579	39,890,607	0	127,373,972	0	0	0	0
6.4 Net	68,229,075	4,098,166	0	64,130,909	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 in Line 6.1, and $ 0 in Line 6.4.

(c) Includes $ 545,329 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)	0	0	0
2.	Stocks (Schedule D):			
	2.1 Preferred stocks	0	0	0
	2.2 Common stocks	0	0	0
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens	0	0	0
	3.2 Other than first liens	0	0	0
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company	0	0	0
	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)	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	0	0	0
13.	Title plants (for Title insurers only)	0	0	0
14.	Investment income due and accrued	0	0	0
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	150,004	186,577	36,573
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	0	0	0
	15.3 Accrued retrospective premiums and contracts subject to redetermination	0	0	0
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	0	0	0
	16.2 Funds held by or deposited with reinsured companies	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2	Net deferred tax asset	158,216,162	131,296,301	(26,919,861)
19.	Guaranty funds receivable or on deposit	0	0	0
20.	Electronic data processing equipment and software	0	0	0
21.	Furniture and equipment, including health care delivery assets	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0
24.	Health care and other amounts receivable	0	0	0
25.	Aggregate write-ins for other-than-invested assets	415,320	464,501	49,181
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	158,781,486	131,947,379	(26,834,107)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28.	Total (Lines 26 and 27)	158,781,486	131,947,379	(26,834,107)
	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 through 1103 plus 1198)(Line 11 above)	0	0	0
2501.	Receivable from reinsurer in liquidation	415,320	415,320	0
2502.	Miscellaneous	0	49,181	49,181
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	415,320	464,501	49,181

NOTES TO THE FINANCIAL STATEMENTS

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 (1)	Financial Statement Page	Financial Statement Line Number	For the Year Ended December 31, 2025	For the Year Ended December 31, 2024
Net income (loss), NY SAP				$ 109,961,024	$ (120,082,030)
State prescribed practices:					
Deferred annuities using continuous Commissioners' Annuity Reserve Valuation Method ("CARVM")	51	3	1	(190,583)	333,078
Variable Annuities Excess of NY Reg 213 Standard Scenario over VM 21 Stochastic Reserves	51	3	1	(2,640,289)	(412,422)
NYDFS Circular Letter No. 11 (2010) impact on deferred premiums	61	2	15.2	2,168,178	286,842
NYDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium	61	2	15.2	(10,723,035)	115,205
State permitted practices: NONE				—	—
Net income (loss), NAIC SAP				$ 98,575,295	$ (119,759,327)

				December 31, 2025	December 31, 2024
Statutory capital and surplus, NY SAP				$ 784,965,153	$ 699,080,327
State prescribed practices:					
Deferred annuities using continuous CARVM	51	3	1	987,210	1,177,793
Variable Annuities Excess of NY Reg 213 Standard Scenario over VM 21 Stochastic Reserves	51	3	1	446,988	3,087,277
NYDFS Circular Letter No. 11 (2010) impact on deferred premiums	61	2	15.2	331,001	(1,837,177)
NYDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium	61	2	15.2	(1,457,119)	9,265,916
State permitted practices: NONE				—	—
Statutory capital and surplus, NAIC SAP				$ 785,273,233	$ 710,774,136

(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 ("SAP") 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.

NOTES TO THE FINANCIAL STATEMENTS

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

For certain ABS, 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 final designation calculation compares this carrying value with a range of values, resulting in a final NAIC designation reported herein, which is used for all other accounting and reporting purposes. For ABS which are not modeled, the NAIC relies on NAIC Credit Rating Provider ("CRP") ratings to determine the NAIC 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, a new principles-based definition of a bond was adopted under SSAP No. 26, which became effective January 1, 2025. Under the new definition, securities were classified as either issuer credit obligations within the scope of SSAP No. 26 or asset-backed securities within the scope of SSAP No. 43. Securities that did not meet the principles-based bond definition were classified in accordance with the SSAP that addressed a security's specific investment structure.

The new classification guidance was required to be applied to all securities as of the effective date, with reclassifications treated as disposals and acquisitions in the financial statements and related investment schedules. The Company adopted the new principles-based bond definition and followed the special transition guidance in SSAP No. 26. The adoption resulted in reclassification and reporting changes for certain investments. For additional details on the impact of this adoption, see Note 21.

On August 13, 2023, new accounting guidance was adopted for the measurement of debt security residuals under SSAP No. 21, which became effective January 1, 2025. Under this new guidance, residuals are measured at the lower of amortized cost or fair value, with amortized cost and interest income determined based on methods prescribed by the NAIC. The new guidance also provides a practical expedient, which the company has elected, to measure residuals at amortized cost with distributions treated as a reduction in the carrying value of the investment.

NOTES TO THE FINANCIAL STATEMENTS

Residuals recognized on Schedule BA as of December 31, 2024 and accounted for under a SSAP other than SSAP No. 21 were required to follow transition guidance, which varied depending on the SSAP under which they were recognized. Under this transition guidance, there were no impacts to the Company's net income or surplus.

Correction of Errors

The Company discovered an error in cash suspense accounts, which resulted in a $270,240 understatement of other assets and a $483,473 understatement of other liabilities in the 2025 financial statements. In accordance with SSAP No. 3, *Accounting Changes and Correction of Errors*, the cash suspense account correction was recorded directly to surplus. The net impact of the corrections decreased surplus by $213,233 during the year ended December 31, 2025.

3. Business Combinations and Goodwill

A. Statutory Purchase Method

The Company had no transactions that were accounted for as a statutory purchase during 2025 and 2024.

B. Statutory Merger

The Company had no statutory mergers during 2025 and 2024.

C. Assumption Reinsurance

The Company had no goodwill resulting from assumption reinsurance during 2025 and 2024.

D. Impairment Loss

The Company had no recognized impairment losses from goodwill during 2025 and 2024.

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

The Company had no admitted goodwill during 2025 and 2024.

4. Discontinued Operations

The Company had no discontinued operations during 2025 and 2024.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The Company did not have any mortgage loans funded or acquired during 2025.

(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 year ended December 31, 2025 was: N/A

(3) During 2025 and 2024, all applicable taxes, assessments and advances were included in the mortgage loan total.

NOTES TO THE FINANCIAL STATEMENTS

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

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. December 31, 2025							
1. Recorded Investment (All)							
(a) Current	$ 41,391,123	$ —	$ —	$ —	$ 115,179,887	$ —	$ 156,571,010
(b) 30-59 days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(c) 60-89 days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(d) 90-179 days past due	$ —	$ —	$ —	$ —	$ 4,500,000	$ —	$ 4,500,000
(e) 180+ days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
4. Interest Reduced							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Number of loans	—	—	—	—	—	—	—
(c) Percent reduced	— %	— %	— %	— %	— %	— %	— %
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ 29,961,049	$ —	$ —	$ —	$ 119,679,887	$ —	$ 149,640,936
b. December 31, 2024							
1. Recorded Investment (All)							
(a) Current	$ 43,841,297	$ —	$ —	$ —	$ 141,989,249	$ —	$ 185,830,546
(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	— %	— %	— %	— %	— %	— %	— %
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ 31,454,891	$ —	$ —	$ —	$ 141,989,249	$ —	$ 173,444,140

(5) The Company's investment in impaired loans with or without allowance for credit losses, were as follows:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. December 31, 2025							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. No allowance for credit losses	—	—	—	—	4,500,000	—	4,500,000
3. Total (1+2)	$ —	$ —	$ —	$ —	$ 4,500,000	$ —	$ 4,500,000
4. Subject to a participating or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$ —	$ —	$ —	$ —	$ 4,500,000	$ —	$ 4,500,000
b. December 31, 2024							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. No allowance for credit losses	—	—	—	—	—	—	—
3. Total (1+2)	$ —	$ —	$ —	$ —	$ —	$ —	$ —
4. Subject to a participating or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$ —	$ —	$ —	$ —	$ —	$ —	$ —

NOTES TO THE FINANCIAL STATEMENTS

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

		Farm	Residential		Commercial		Mezzanine	Total
			Insured	All Other	Insured	All Other		
a.	December 31, 2025							
1	Average recorded investment	$ —	$ —	$ —	$ —	$ 900,000	$ —	$ 900,000
2	Interest income recognized	$ —	$ —	$ —	$ —	$ —	$ —	$ —
3	Recorded investment on nonaccrual status	$ —	$ —	$ —	$ —	$ 4,500,000	$ —	$ 4,500,000
4	Amount of interest income recognized using a cash-basis method of accounting	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b.	December 31, 2024							
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	$ —	$ —	$ —	$ —	$ —	$ —	$ —

(7) The Company had no allowance for credit losses for the years ended 2025 and 2024.

(8) The Company had no derecognized mortgage loans as a result of foreclosure for the years ended 2025 and 2024.

(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 2025 and 2024.

C. Reverse Mortgages

The Company did not have any reverse mortgages in 2025 and 2024.

D. Asset-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, 2025.

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, 2025.

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 asset-backed securities for which an OTTI has been recognized during the year ended December 31, 2025, 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	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost after OTTI	Estimated Fair Value at Time of OTTI	Date of Financial Statement Where Reported
04544QAD9	$ 66,543	$ 63,793	$ 2,750	$ 63,793	$ 63,794	6/30/2025
23332UDB7	$ 220,079	$ 216,900	$ 3,179	$ 216,900	$ 215,730	6/30/2025
23332UEL4	$ 99,640	$ 97,087	$ 2,553	$ 97,087	$ 96,671	6/30/2025
Total			$ 8,482			

The recognized OTTI shown above is all noninterest related.

NOTES TO THE FINANCIAL STATEMENTS

(4) At December 31, 2025, the estimated fair value and gross unrealized losses for asset-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	$	9,466
2. 12 Months or Longer	$	14,373,675
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	9,071,340
2. 12 Months or Longer	$	222,340,196

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

E-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, 2025.

J. Real Estate

The Company did not have real estate investments or real estate held for sale in 2025 and 2024.

K. Investments in Tax Credit Structures (tax credit investments)

The Company did not have investments in Tax Credit Structures in 2025 and 2024.

NOTES TO THE FINANCIAL STATEMENTS

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 (Admitted & Nonadmitted) Restricted						
		2025						
		(1)	(2)	(3)	(4)	(5)	(6)	(7)
	Restricted Asset Category	Total General Account	General Account Supporting Separate Account Activity [a]	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity [b]	December 31, 2025 (1 plus 3)	December 31, 2024	Increase/ (Decrease) (5 minus 6)
a.	Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b.	Collateral held under security lending agreements	—	—	—	—	—	—	—
c.	Subject to repurchase agreements	—	—	—	—	—	—	—
d.	Subject to reverse repurchase agreements	—	—	—	—	—	—	—
e.	Subject to dollar repurchase agreements	—	—	—	—	—	—	—
f.	Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—
g.	Placed under option contracts	—	—	—	—	—	—	—
h.	Letter stock or securities restricted as to sale	—	—	—	—	—	—	—
i.	Federal Home Loan Bank ("FHLB") capital stock	—	—	—	—	—	—	—
j.	On deposit with states	1,329,367	—	—	—	1,329,367	1,339,036	(9,669)
k.	On deposit with other regulatory bodies	—	—	—	—	—	—	—
l.	Pledged collateral to FHLB (including assets backing funding agreements	—	—	—	—	—	—	—
m.	Pledged as collateral not captured in other categories	25,396,427	909,945	—	—	25,396,427	9,704,224	15,692,203
n.	Other restricted assets	—	—	—	—	—	—	—
o.	Collateral assets received and on balance sheet	54,829,000	—	—	—	54,829,000	111,986,000	(57,157,000)
p.	Assets held under modco reinsurance agreements	—	—	9,796,611,915	—	9,796,611,915	8,839,458,466	957,153,449
q.	Assets held under funds withheld ("FWH") reinsurance agreements	378,263,047	—	—	—	378,263,047	398,975,207	(20,712,160)
r.	Total restricted assets	$ 459,817,841	$ 909,945	$ 9,796,611,915	$ —	$10,256,429,756	$ 9,361,462,933	$ 894,966,823

(a) Subset of column 1.

(b) Subset of column 3.

		2025						
				Percentage				
		(8)	(9)	(10)	(11)	(12)	(13)	(14)
	Restricted Asset Category	Total Non Admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross Restricted to Total Assets [c]	Admitted Restricted to Total Admitted Assets [d]	Amount Reported in General Interrogatories	Difference from Note and GI	GI Reference
a.	Subject to contractual obligation for which liability is not shown	$ —	$ —	— %	— %	XXX	XXX	XXX
b.	Collateral held under security lending agreements	—	—	—	—	—	—	25.04+25.05
c.	Subject to repurchase agreements	—	—	—	—	—	—	26.21
d.	Subject to reverse repurchase agreements	—	—	—	—	—	—	26.22
e.	Subject to dollar repurchase agreements	—	—	—	—	—	—	26.23
f.	Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	26.24
g.	Placed under option contracts	—	—	—	—	—	—	26.25
h.	Letter stock or securities restricted as to sale	—	—	—	—	—	—	26.26
i.	Federal Home Loan Bank ("FHLB") capital stock	—	—	—	—	—	—	26.27
j.	On deposit with states	—	1,329,367	0.01	0.01	1,329,367	—	26.28
k.	On deposit with other regulatory bodies	—	—	—	—	—	—	26.29
l.	Pledged collateral to FHLB (including assets backing funding agreements	—	—	—	—	—	—	26.31
m.	Pledged as collateral not captured in other categories	—	25,396,427	0.18	0.18	25,396,427	—	26.30
n.	Other restricted assets	—	—	—	—	—	—	26.32
o.	Collateral assets received and on balance sheet	—	54,829,000	0.39	0.40	XXX	XXX	XXX
p.	Assets held under modco reinsurance agreements	—	9,796,611,915	69.89	70.69	XXX	XXX	XXX
q.	Assets held under funds withheld ("FWH") reinsurance agreements	—	378,263,047	2.70	2.73	XXX	XXX	XXX
r.	Total restricted assets	$ —	$10,256,429,756	73.17 %	74.01 %	XXX	XXX	XXX

(c) Column 5 divided by Asset Page, Column 1, Line 28

(d) Column 9 divided by Asset Page, Column 3, Line 28

NOTES TO THE FINANCIAL STATEMENTS

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

	Gross Restricted								Percentage	
	2025									
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Restricted Asset Category	Total General Account	General Account Supporting Separate Account Activity[a]	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity[b]	December 31, 2025 (1 plus 3)	December 31, 2024	Increase/ (Decrease) (5 minus 6)	Total Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivatives Collateral	$ 25,396,427	$ 909,945	$ —	$ —	$ 25,396,427	$ 9,704,224	$ 15,692,203	$ 25,396,427	0.18 %	0.18 %
Total[c]	$ 25,396,427	$ 909,945	$ —	$ —	$ 25,396,427	$ 9,704,224	$ 15,692,203	$ 25,396,427	0.18 %	0.18 %
Amount of Total pledged under derivative contracts	$ 25,396,427	$ 909,945	$ —	$ —	$ 25,396,427	$ 9,704,224	$ 15,692,203	$ 25,396,427	XXX	XXX
Total Excluding Derivative Collateral (Total minus Amt of Total pledged under derivative contracts)	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	XXX	XXX

(a) Subset of column 1.

(b) Subset of column 3.

(c) Total Line for Columns 1 through 7 should equal 5L(1)m Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)m Columns 9 through 11, respectively

(3) The Company did not have any other restricted assets in 2025 and 2024.

(4) The Company's collateral received and assets Held under Modco and FWH Reinsurance Agreements reflected as assets at December 31, 2025, were as follows:

	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
Assets	BACV Collateral ***	BACV Modco ****	BACV FWH *****	Fair Value Collateral	Fair Value Modco	Fair Value FWH	% of BACV to Total Assets (Admitted and Nonadmitted)*	% of BACV to Total Admitted Assets**
General Account:								
a. Cash, Cash Equivalents, and Short-Term Investments	$ 54,829,000	$ —	$ 2,191,031	$ 54,829,000	$ —	$ 2,191,031	1.92 %	2.03 %
b. Schedule D, Part 1, Section 1	—	—	232,148,088	—	—	214,246,691	7.83	8.27
c. Schedule D, Part 1, Section 2	—	—	—	—	—	—	—	—
d. Schedule D, Part 2, Section 1	—	—	—	—	—	—	—	—
e. Schedule D, Part 2, Section 2	—	—	—	—	—	—	—	—
f. Schedule B	—	—	16,970,044	—	—	15,631,598	0.57	0.60
g. Schedule A	—	—	—	—	—	—	—	—
h. Schedule BA, Part 1	—	—	3,832,827	—	—	2,622,807	0.13	0.14
i. Schedule DL, Part 1	—	—	—	—	—	87,921,231	—	—
j. Other	—	—	123,121,057	—	—	—	4.15	4.38
k. Total Assets	$ 54,829,000	$ —	$378,263,047	$ 54,829,000	$ —	$ 322,613,358	14.60 %	15.42 %
l. Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Separate Account:								
m. Cash, Cash Equivalents, and Short-Term Investments	$ —	$ 76,851,525	$ —	$ —	$ 76,851,533	$ —	0.70 %	0.70 %
n. Schedule D, Part 1, Section 1	—	5,313,477,543	—	—	5,196,147,050	—	48.08	48.08
o. Schedule D, Part 1, Section 2	—	—	—	—	—	—	—	—
p. Schedule D, Part 2, Section 1	—	9,435,015	—	—	9,402,076	—	0.09	0.09
q. Schedule D, Part 2, Section 2	—	—	—	—	—	—	—	—
r. Schedule B	—	939,390,372	—	—	858,121,106	—	8.50	8.50
s. Schedule A	—	—	—	—	—	—	—	—
t. Schedule BA, Part 1	—	7,272,038	—	—	5,293,756	—	0.07	0.07
u. Schedule DL, Part 1	—	—	—	—	—	—	—	—
v. Other	—	3,450,185,422	—	—	3,450,810,769	—	31.22	31.22
w. Total Assets	$ —	$ 9,796,611,915	$ —	$ —	$9,596,626,290	$ —	88.66 %	88.66 %
x. Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

* k = Column 1 divided by Asset Page, Line 26 (Column 1)
w = Column 1 divided by Asset Page, Line 27 (Column 1)

** k = Column 1 divided by Asset Page, Line 26 (Column 3)
w = Column 1 divided by Asset Page, Line 27 (Column 3)

*** k (Collateral BACV) should equal Note 5L(1) Column 1, Line o.
w (Collateral BACV) should equal Note 5L(1) Column 2, Line o.

**** k (Modco BACV) should equal Note 5L(1) Column 1, Line p.
w (Modco BACV) should equal Note 5L(1) Column 2, Line p.

***** k (FWH BACV) should equal Note 5L(1) Column 1, Line q.
w (FWH BACV) should equal Note 5L(1) Column 2, Line q.

NOTES TO THE FINANCIAL STATEMENTS

	Assets	(9) BACV	(10)	(11)	(12)	(13)	(14)	(15)
			Related Party Code					
		FWH including Modco	1	2	3	4	5	6
General Account:								
a.	Cash, Cash Equivalents, and Short-Term Investments	$ 2,191,031	$ —	$ —	$ —	$ —	$ —	$ 2,191,031
b.	Schedule D, Part 1	232,148,088	—	—	—	—	—	232,148,088
c.	Schedule D, Part 1, Section 2	—	—	—	—	—	—	—
d.	Schedule D, Part 2, Section 1	—	—	—	—	—	—	—
e.	Schedule D, Part 2, Section 2	—	—	—	—	—	—	—
f.	Schedule B	16,970,044	—	—	—	—	—	16,970,044
g.	Schedule A	—	—	—	—	—	—	—
h.	Schedule BA, Part 1	3,832,827	—	—	—	—	—	3,832,827
i.	Schedule DL, Part 1	—	—	—	—	—	—	—
j.	Other	123,121,057	—	—	—	—	—	123,121,057
k.	Total Assets	$ 378,263,047	$ —	$ —	$ —	$ —	$ —	$ 378,263,047
l.	Percentage to Total FWH Assets (including Modco)	100 %	— %	— %	— %	— %	— %	100 %
Separate Account:								
m.	Cash, Cash Equivalents, and Short-Term Investments	$ 76,851,525	$ —	$ —	$ —	$ —	$ —	$ 76,851,533
n.	Schedule D, Part 1	5,313,477,543	—	—	—	—	—	5,196,147,050
o.	Schedule D, Part 1, Section 2	—	—	—	—	—	—	—
p.	Schedule D, Part 2, Section 1	9,435,015	—	—	—	—	—	9,435,015
q.	Schedule D, Part 2, Section 2	—	—	—	—	—	—	—
r.	Schedule B	939,390,372	—	—	—	—	—	939,390,372
s.	Schedule A	—	—	—	—	—	—	—
t.	Schedule BA, Part 1	7,272,038	—	—	—	—	—	7,272,038
u.	Schedule DL, Part 1	—	—	—	—	—	—	—
v.	Other	3,450,185,422	—	—	—	—	—	3,450,185,422
w.	Total Assets	$ 9,796,611,915	$ —	$ —	$ —	$ —	$ —	$ 9,796,611,915
x.	Percentage to Total FWH Assets (including Modco)	100 %	— %	— %	— %	— %	— %	100 %

		(1) Amount	(2) % of Liability to total Liabilities*
y.	Recognized Obligation to Return Collateral Asset (General Account)	$ 54,829,000	2.7 %
z.	Recognized Obligation to Return Collateral Asset (Separate Account)	$ —	— %
aa.	Recognized Obligation for Modco assets (General Account)	$ —	— %
bb.	Recognized Obligation for Modco assets (Separate Account)	$ 9,796,611,915	88.7 %
cc.	Recognized Obligation FWH (excluding Modco) assets (General Account)	$ 378,263,047	18.7 %
dd.	Recognized Obligation FWH (excluding Modco) assets (Separate Account)	$ —	— %

* y + aa + cc = Column 1 divided by Liability Page, Line 26 (Column 1)
z + bb + dd = Column 1 divided by Liability Page, Line 27 (Column 1)

(5) The Company does not have any assets subject to a modified coinsurance or funds withheld arrangement that were pledged as collateral for purposes unrelated to the reinsurance agreement.

M. Working Capital Finance Investments

The Company had no working capital finance investments as of December 31, 2025.

NOTES TO THE FINANCIAL STATEMENTS

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:

	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
Investment	2025	2024	2025	2024	2025	2024
ICO - AC [1]	1	1	$ 324,000	$ 324,000	$ 325,236	$ 313,493
ABS - AC	—	—	—	—	—	—
Preferred Stock - AC	2	2	1,406,429	1,406,429	1,406,429	1,406,429
Preferred Stock - FV [2]	—	—	—	—	—	—
Total	3	3	$ 1,730,429	$ 1,730,429	$ 1,731,665	$ 1,719,922

[1] AC - Amortized Cost
[2] FV - Fair Value

P. Short Sales

The Company did not have any unsettled short sale transactions outstanding as of December 31, 2025.

The Company did not have any settled short sale transactions during the year ended December 31, 2025.

Q. Prepayment Penalty and Acceleration Fees

During the year ended December 31, 2025, 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:

	General Account	Separate Account
Number of CUSIPs	5	21
Aggregate Amount of Investment Income	$ 207,538	$ 829,176

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, 2025.

S. Aggregate Collateral Loans by Qualifying Investment Collateral

The Company did not have any collateral loans during the year ended December 31, 2025.

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 recognized write-downs and recorded adjustments totaling $5,767,548 on investments in joint ventures, partnerships and LLCs during the year ended December 31, 2025. The Company did not recognize write-downs or recorded adjustments on investments in joint ventures during the year ended December 31, 2024. Impairments are recognized when an 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.

NOTES TO THE FINANCIAL STATEMENTS

C. The gross, nonadmitted amounts for interest income due and accrued as of December 31, 2025 were as follows:

Interest Income Due and Accrued:

1	Gross	$	12,494,454
2	Nonadmitted		—
3	Admitted	$	12,494,454

D. As of December 31, 2025, the Company had aggregate deferred interest of $0.

E. As of December 31, 2025, the Company had cumulative amounts of paid-in-kind ("PIK") interest included in the current principal balance of $839,299.

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, futures, 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).

NOTES TO THE FINANCIAL STATEMENTS

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), with the exception of exchange-traded futures. The estimated fair value of exchange traded futures equals the pending cash settlement amount, which is the difference between the cumulative variation margin and cumulative cash settlements. Changes in variation margin for exchange-traded futures are reported in change in net unrealized capital gains (losses).

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 a variety of equity derivatives to reduce its exposure to equity market risk, including equity index options, total rate of return swaps, and equity futures.

Equity index options are used by the Company to manage equity risks related to index-linked annuities. The Company uses equity index options to hedge 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 (“hybrid options”). 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 manage equity risks related to index-linked annuities. See Schedule DB, Part A.

Exchange-traded equity futures are used by the Company to manage equity risks related to index-linked annuities. In exchange-trade equity futures transactions, the Company agrees to purchase or sell a specified number of contracts, the value of which is determined by the different classes of equity securities, and to post variation margin on a daily basis in an amount equal to the difference in the daily market values of those contracts. The Company enters into exchange-traded futures with regulated futures commission merchants that are members of the exchange. In certain instances, the Company may lock in the economic impact of existing exchange-traded equity futures by entering into offsetting positions. See Schedule DB, Part B.

Interest Rate Derivatives

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

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.

Interest rate swaps are used by the Company to manage interest rate risks related to index-linked annuities. In an interest rate swap, the Company agrees with another party to exchange, at specified intervals, the difference between fixed rate and floating rate interest amounts as calculated by reference to an agreed notional amount. In certain instances, the Company may lock in the economic impact of existing interest rate swaps by entering into offsetting positions. 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.

NOTES TO THE FINANCIAL STATEMENTS

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

For the years ended December 31, 2025 and 2024, 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, 2025 and 2024, there were no gains (losses) related to such discontinued cash flow hedges.

There were no hedged forecasted transactions for the years ended December 31, 2025 and 2024.

Non-qualifying Derivatives

The Company enters into the following derivatives that do not qualify for hedge accounting under SSAP 86: (i) interest rate caps and interest rate swaps 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, total rate of return swaps, and equity futures to hedge its exposure to equity risks.

Derivatives for Other than Hedging Purposes

The Company held no derivatives for other than hedging purposes during the years ended December 31, 2025 and 2024.

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 and exchange-traded derivatives as of December 31:

	Securities [1]	
	2025	2024
Initial Margin:		
OTC-bilateral	$ 20,274,866	$ 9,192,361
Variation Margin:		
OTC-bilateral	4,079,908	—
Total OTC	$ 24,354,774	$ 9,192,361
Initial Margin:		
Futures	$ 1,041,654	$ 511,863

(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 and exchange-traded derivatives as of December 31:

	Cash [1]		Securities [2]		Total	
	2025	2024	2025	2024	2025	2024
Initial Margin:						
OTC-bilateral	$ —	$ —	$ 22,357,237	$ 9,500,922	$ 22,357,237	$ 9,500,922
Variation Margin:						
OTC-bilateral	54,829,000	111,986,000	154,031,354	37,572,228	208,860,354	149,558,228
Total OTC	$ 54,829,000	$ 111,986,000	$ 176,388,591	$ 47,073,150	$231,217,591	$159,059,150

(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.

NOTES TO THE FINANCIAL STATEMENTS

The table below summarizes the net amount of undiscounted future settled premium payments (receipts), by year, as of December 31, 2025:

Fiscal Year	Net Undiscounted Future Settled Premium Payments (Receipts)
2026	$ 22,831,787
2027	15,053,086
2028	19,427,971
2029	15,681,154
Thereafter	13,664,111
Total	$ 86,658,109

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:

	2025	2024
Net undiscounted future premium payments (receipts)	$ 86,658,109	$ 97,206,114
Estimated fair value of derivative net assets (liabilities), including discounted future premiums	$ 108,646,167	$ 82,866,294
Estimated fair value of derivative net assets (liabilities), excluding discounted future premiums	$ 188,694,676	$ 170,863,387

9. Income Taxes

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

	December 31, 2025		
	Ordinary	Capital	Total
Gross DTA	$ 194,391,434	$ 18,326,750	$ 212,718,184
Statutory valuation allowance adjustments	—	—	—
Adjusted gross DTA	194,391,434	18,326,750	212,718,184
DTA nonadmitted	140,321,133	17,895,029	158,216,162
Subtotal net admitted DTA	54,070,301	431,721	54,502,022
DTL	43,422,722	18,060	43,440,782
Net admitted DTA/(Net DTL)	$ 10,647,579	$ 413,661	$ 11,061,240

	December 31, 2024		
	Ordinary	Capital	Total
Gross DTA	$ 218,212,405	$ 8,950,725	$ 227,163,130
Statutory valuation allowance adjustments	—	—	—
Adjusted gross DTA	218,212,405	8,950,725	227,163,130
DTA nonadmitted	123,147,064	8,149,237	131,296,301
Subtotal net admitted DTA	95,065,341	801,488	95,866,829
DTL	69,249,304	17,983	69,267,287
Net admitted DTA/(Net DTL)	$ 25,816,037	$ 783,505	$ 26,599,542

	Change		
	Ordinary	Capital	Total
Gross DTA	$ (23,820,971)	$ 9,376,025	$ (14,444,946)
Statutory valuation allowance adjustments	—	—	—
Adjusted gross DTA	(23,820,971)	9,376,025	(14,444,946)
DTA nonadmitted	17,174,069	9,745,792	26,919,861
Subtotal net admitted DTA	(40,995,040)	(369,767)	(41,364,807)
DTL	(25,826,582)	77	(25,826,505)
Net admitted DTA/(Net DTL)	$ (15,168,458)	$ (369,844)	$ (15,538,302)

NOTES TO THE FINANCIAL STATEMENTS

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

	December 31, 2025		
	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)	10,647,579	413,661	11,061,240
1. Adjusted gross DTA expected to be realized following the balance sheet date	10,647,579	413,661	11,061,240
2. Adjusted gross DTA allowed per limitation threshold	XXX	XXX	116,085,587
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL	43,422,722	18,060	43,440,782
DTA admitted as the result of application of SSAP 101 total	$ 54,070,301	$ 431,721	$ 54,502,022

	December 31, 2024		
	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)	25,816,037	783,505	26,599,542
1. Adjusted gross DTA expected to be realized following the balance sheet date	25,816,037	783,505	26,599,542
2. Adjusted gross DTA allowed per limitation threshold	XXX	XXX	100,872,118
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL	69,249,304	17,983	69,267,287
DTA admitted as the result of application of SSAP 101 total	$ 95,065,341	$ 801,488	$ 95,866,829

	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)	(15,168,458)	(369,844)	(15,538,302)
1. Adjusted gross DTA expected to be realized following the balance sheet date	(15,168,458)	(369,844)	(15,538,302)
2. Adjusted gross DTA allowed per limitation threshold	XXX	XXX	15,213,469
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL	(25,826,582)	77	(25,826,505)
DTA admitted as the result of application of SSAP 101 total	$ (40,995,040)	$ (369,767)	$ (41,364,807)

	December 31, 2025	December 31, 2024
RBC percentage used to determine recovery period and threshold limitation amount	4458 %	3629 %
Amount of total adjusted capital used to determine recovery period and threshold limitation	$ 832,789,807	$ 726,657,714

NOTES TO THE FINANCIAL STATEMENTS

Impact of Tax Planning Strategies

Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage.

	December 31, 2025	
	Ordinary	Capital
Adjusted gross DTA	$ 194,391,434	$ 18,326,750
Percentage of adjusted gross DTA by tax character attributable to the impact of tax planning strategies.	78 %	— %
Net admitted adjusted gross DTA	$ 54,070,301	$ 431,721
Percentage of net admitted adjusted gross DTA by tax character admitted because of the impact of tax planning strategies	19 %	— %

	December 31, 2024	
	Ordinary	Capital
Adjusted gross DTA	$ 218,212,405	$ 8,950,725
Percentage of adjusted gross DTA by tax character attributable to the impact of tax planning strategies.	68 %	— %
Net admitted adjusted gross DTA	$ 95,065,341	$ 801,488
Percentage of net admitted adjusted gross DTA by tax character admitted because of the impact of tax planning strategies	— %	— %

	Change	
	Ordinary	Capital
Adjusted gross DTA	$ (23,820,971)	$ 9,376,025
Percentage of adjusted gross DTA by tax character attributable to the impact of tax planning strategies.	10 %	— %
Net admitted adjusted gross DTA	$ (40,995,040)	$ (369,767)
Percentage of net admitted adjusted gross DTA by tax character admitted because of the impact of tax planning strategies	19 %	— %

Management does not believe 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, 2025 and December 31, 2024.

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

	December 31, 2025	December 31, 2024	Change
1. Current Income Tax			
(a) Federal	$ 32,655,386	$ (2,995,248)	$ 35,650,634
(b) Foreign	2,821	7,732	(4,911)
(c) Subtotal (1a+1b)	32,658,207	(2,987,516)	35,645,723
(d) Federal income tax on net capital gains	(105,698)	(1,761,382)	1,655,684
(e) Utilization of capital loss carry-forwards	—	—	—
(f) Other	—	—	—
(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)	$ 32,552,509	$ (4,748,898)	$ 37,301,407

NOTES TO THE FINANCIAL STATEMENTS

	December 31, 2025	December 31, 2024	Change
2. Deferred Tax Assets			
(a) Ordinary:			
(1) Discounting of unpaid losses	$ —	$ —	$ —
(2) Unearned premium reserve	—	—	—
(3) Policyholder reserves	21,382,500	34,458,305	(13,075,805)
(4) Investments	20,409,992	30,048,964	(9,638,972)
(5) Deferred acquisition costs	12,295,782	10,562,658	1,733,124
(6) Policyholder dividends accrual	—	—	—
(7) Fixed assets	—	—	—
(8) Compensation and benefits accrual	—	—	—
(9) Pension accrual	—	—	—
(10) Receivables - nonadmitted	—	—	—
(11) Net operating loss carryforward	108,434,088	108,651,098	(217,010)
(12) Tax credit carryforwards	6,407,520	7,806,018	(1,398,498)
(13) Other	25,461,552	26,685,362	(1,223,810)
Subtotal	194,391,434	218,212,405	(23,820,971)
(b) Statutory valuation allowance adjustment	—	—	—
(c) Nonadmitted	140,321,133	123,147,064	17,174,069
(d) Admitted ordinary DTA (2a99-2b-2c)	54,070,301	95,065,341	(40,995,040)
(e) Capital:			
(1) Investments	18,326,750	8,950,725	9,376,025
(2) Net capital loss carryforward	—	—	—
(3) Real estate	—	—	—
(4) Other	—	—	—
(99) Subtotal (2e1+2e2+2e3+2e4)	18,326,750	8,950,725	9,376,025
(f) Statutory valuation allowance adjustment	—	—	—
(g) Nonadmitted	17,895,029	8,149,237	9,745,792
(h) Admitted capital DTA (2e99-2f-2g)	431,721	801,488	(369,767)
(i) Admitted DTA (2d+2h)	$ 54,502,022	$ 95,866,829	$ (41,364,807)
3. Deferred Tax Liabilities			
(a) Ordinary:			
(1) Investments	$ 42,765,853	$ 66,550,939	$ (23,785,086)
(2) Fixed assets	—	—	—
(3) Deferred and uncollected premiums	648,399	671,219	(22,820)
(4) Policyholder reserves	8,470	2,027,146	(2,018,676)
(5) Other	—	—	—
(99) Subtotal (3a1+3a2+3a3+3a4+3a5)	43,422,722	69,249,304	(25,826,582)
(b) Capital:			
(1) Investments	18,060	17,983	77
(2) Real estate	—	—	—
(3) Other	—	—	—
(99) Subtotal (3b1+3b2+3b3)	18,060	17,983	77
(c) Deferred tax liabilities (3a99+3b2+3b3)	$ 43,440,782	$ 69,267,287	$ (25,826,505)
4. Net deferred tax assets/liabilities (2i-3c)	$ 11,061,240	$ 26,599,542	$ (15,538,302)

Change in nonadmitted DTA	26,919,861
Tax effect of unrealized gains (losses)	10,523,878
Additional minimum pension liability	—
Change in net DTA	$ 21,905,437

NOTES TO THE FINANCIAL STATEMENTS

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:

	December 31, 2025
Net gain (loss) from operations after dividends to policyholders and before Federal income tax @ 21%	$ 28,716,609
Net realized capital gains (losses) @ 21%	(5,101,832)
Tax effect of:	
Reinsurance Ceding Commission	(9,481,345)
Tax credits	(1,363,965)
Separate Account dividend received deduction	(1,183,548)
Separate Account Unrealized Gains/Losses	(579,438)
Prior years adjustments and accruals	(482,959)
Interest maintenance reserve	296,499
Other	(188,861)
Change in nonadmitted assets	20,058
Tax exempt income	(4,146)
Valuation allowance	—
Total statutory income taxes (benefit)	$ 10,647,072
Federal and foreign income taxes incurred including tax on realized capital gains	$ 32,552,509
Change in net DTA	(21,905,437)
Prior years adjustments in surplus	—
Total statutory income taxes (benefit)	$ 10,647,072

E. (1) As of December 31, 2025, the Company had the following net operating loss carryforwards:

Year of expiration	Net operating loss carryforwards
Indefinite	$ 516,352,799
	$ 516,352,799

As of December 31, 2025, the Company had no capital loss carryforward.

As of December 31, 2025 the Company had tax credit carryforwards which will expire as follows:

Year of expiration	Tax credit carryforwards
2028-2033	$ 6,407,335
2043	185
	$ 6,407,520

(2) The Company had no Federal income taxes available at December 31, 2025 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 2025.

F. (1) The Company's Federal income tax return is consolidated with the following entities:

Brighthouse Financial Inc
Brighthouse Holdings LLC
Brighthouse Securities LLC
Brighthouse Services LLC
Brighthouse Assignment Company
New England Life Insurance Company
Brighthouse Life Insurance Company
Brighthouse Reinsurance Company of Delaware

(2) The Consolidating Companies are parties to 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, 2025, the Company had no liability for unrecognized tax benefits. An estimate of the amount of any increase in the Company's liability for unrecognized tax benefit during the subsequent twelve month period ending December 31, 2026 cannot be made.

NOTES TO THE FINANCIAL STATEMENTS

H. Repatriation Transition Tax ("RTT").

As of December 31, 2025, 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, 2025, the Company is a nonapplicable reporting entity.

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

A-C. The Company did not have any transactions with related parties who are not reported on Schedule Y.

D. The Company had $3,250,654 receivable and $26,243,921 payable with affiliates as of December 31, 2025. The company had $3,419,053 receivable and $23,354,257 payable with affiliates as of December 31, 2024. 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 Brighthouse Life Insurance Company, which is a wholly-owned subsidiary of Brighthouse Holdings, LLC, which is a wholly-owned subsidiary of Brighthouse Financial, Inc. ("Brighthouse Financial"). 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, 2025.

B. The Company has not issued any debt to the Federal Home Loan Bank.

C. Unused Commitments and Lines of Credit for Financing Arrangements

Intercompany Liquidity Facilities

Brighthouse Financial has established intercompany liquidity facilities with the Company and certain other insurance and non-insurance affiliates to provide short-term liquidity within and across the combined group of companies. Under these facilities, which are comprised of a series of revolving loan agreements among Brighthouse Financial and its participating affiliates, each company may lend to or borrow from each other, subject to certain maximum limits for a term of up to 364 days, depending on the agreement.

	December 31, 2025		December 31, 2024	
	Unused Commitments	Unused Lines of Credit	Unused Commitments	Unused Lines of Credit
Short-Term contracts (terminating in 12 months or less)	$ —	$ 244,118,474	$ —	$ 255,828,440
Long-Term contracts (terminating in more than 12 months)	—	—	—	—
Total	$ —	$ 244,118,474	$ —	$ 255,828,440

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

As of December 31, 2025, the Company did not sponsor any retirement plans, deferred compensation plans, postemployment benefit plans or other postretirement plans.

NOTES TO THE FINANCIAL STATEMENTS

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, 2025, the Company could pay its parent a stockholder dividend in 2026 of $78,296,515 without required prior approval of the Superintendent.

(D) The Company paid no dividends in 2025.

(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 $6,606,852 as of December 31, 2024 to $35,257,168 as of December 31, 2025 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 $105,011,683 at December 31, 2025.

(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 reorganization in the prior 10 years.

NOTES TO THE FINANCIAL STATEMENTS

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

(1) At December 31, 2025, the Company did not have any contingent commitments.

(2) At December 31, 2025, the Company was obligor under the following guarantees, indemnities and support obligations:

(1) Nature and circumstances of guarantee and key attributes, including date and duration of agreement	(2) Liability recognition of guarantee. (Include amount recognized at inception. If no initial recognition, document exception allowed under SSAP 5R.)[1]	(3) Ultimate financial statement impact if action under the guarantee is required.	(4) 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.	(5) 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, 2025, the Company's aggregate compilation of guarantee obligations was $0.

B. Assessments

As of December 31, 2025, the Company had a $400,000 liability for retrospective premium-based guaranty fund assessments and a $300,333 asset for the related premium tax offset. As of December 31, 2024, the Company had a $400,000 liability for retrospective premium-based guaranty fund assessments and a $300,045 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 2025 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, 2024	$	300,045
b.	Decreases current year:		
	Premium tax offset applied		15
c.	Increases current year:		
	Est. premium tax offset		303
d.	Balance as of December 31, 2025	$	300,333
e.	Discount Rate Applied 0%		

C. Gain Contingencies

The Company did not recognize any gain contingencies during 2025 and 2024.

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.

NOTES TO THE FINANCIAL STATEMENTS

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 $251,572 and $291,791 at December 31, 2025 and December 31, 2024, 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 or taxpayer. The Company also receives and responds to subpoenas or other inquiries seeking a broad range of information from various state and federal regulators, agencies and officials. The issues involved in information requests and regulatory matters vary widely and can include inquiries or investigations concerning the Company's compliance with applicable insurance and other laws and regulations. The Company cooperates in these inquiries.

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 2025 and 2024.

(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 2025 and 2024.

(3) Sale-leaseback transactions

The Company did not participate in any sale-leaseback transactions during 2025 and 2024.

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 2025 and 2024.

NOTES TO THE FINANCIAL STATEMENTS

(2) Leveraged leases

The Company did not participate in leveraged leases during 2025 and 2024.

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:

	Assets		Liabilities	
	2025	2024	2025	2024
Foreign Currency Swaps	$ 36,074,746	$ 33,396,923	$ 12,065,319	$ —

(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 $3,365,392 and $3,087,557 at December 31, 2025 and December 31, 2024, respectively.

(4) At December 31, 2025 and December 31, 2024, the estimated fair value of collateral consisting of various securities received by the Company on its OTC-bilateral derivatives as variation margin was $154,031,354 and $37,572,228, respectively. The Company also received, as initial margin on its OTC-bilateral derivatives, various securities with an estimated fair value of $22,357,237 and $9,500,922 at December 31, 2025 and December 31, 2024, 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 2025 and 2024.

B. Transfer and Servicing of Financial Assets

The Company did not participate in the transfer or servicing of financial assets during 2025 and 2024.

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, 2025.

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, 2025, there were no direct premiums written by managing general agents or third party administrators.

NOTES TO THE FINANCIAL STATEMENTS

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, 2025			
	Fair Value Measurements at Reporting Date Using			
	Level 1	Level 2	Level 3	Total
Assets				
Perpetual preferred stocks				
Industrial & Miscellaneous	$ —	$ —	$ 1,406,429	$ 1,406,429
Derivative assets [1]				
Interest rate	—	4,572,824	—	4,572,824
Foreign currency exchange rate	—	2,426,538	—	2,426,538
Equity market	—	270,524,376	—	270,524,376
Total derivative assets	—	277,523,738	—	277,523,738
Separate Account assets [2]	—	4,057,846,430	—	4,057,846,430
Total assets	$ —	$ 4,335,370,168	$ 1,406,429	$ 4,336,776,597
Liabilities				
Derivative liabilities [1]				
Foreign currency exchange rate	$ —	$ 89,515	$ —	$ 89,515
Equity market	—	12,173,882	—	12,173,882
Total liabilities	$ —	$ 12,263,397	$ —	$ 12,263,397

[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. Futures are excluded from the amounts above because they are valued at the amount of cash deposits posted with futures exchanges for initial margin plus unsettled variation margin.

[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.

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

Rollforward Table – Level 3 Assets and Liabilities

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

	Estimated Fair Value Measurements in Level 3 of the Fair Value Hierarchy									
	Balance, January 1, 2025	Transfer into Level 3 [1]	Transfer out of Level 3 [1]	Total Gains and Losses included in Net Income	Total Gains and Losses included in Capital and Surplus	Purchases	Sales	Issuances	Settlements	Balance, December 31, 2025
Assets										
Perpetual preferred stocks - Industrial & miscellaneous	$ 1,406,429	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ 1,406,429
Total	$ 1,406,429	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ 1,406,429

[1] Bonds and perpetual preferred stocks that were measured at amortized cost at the beginning of the period, but were measured at estimated fair value at the end of the period, as estimated fair value was less than amortized cost at the end of the period, are reported within transfer into Level 3 column. Bonds and perpetual preferred stocks that were measured at estimated fair value at the beginning of the period, as estimated fair value was less than amortized cost at the beginning of the period, but were measured at amortized cost at the end of the period, as estimated fair value was greater than amortized cost at the end of the period - are reported within transfer out of Level 3 column.

Transfers into or out of Level 3

During the year ended December 31, 2025, excluding securities that changed measurement basis to fair value that is reported within transfers in the table above, 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:

NOTES TO THE FINANCIAL STATEMENTS

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.

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 (excluding derivatives), 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: The fair values for exchange-traded derivatives are determined using the quoted market prices and are classified as Level 1 assets. 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.

NOTES TO THE FINANCIAL STATEMENTS

C. Estimated Fair Value of All Financial Instruments

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

	December 31, 2025					
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Issuer Credit Obligations	$ 991,758,996	$ 1,084,087,385	$ 31,308,344	$ 960,450,652	$ —	$ —
Asset-Backed Securities	434,253,953	443,348,500	—	434,253,953	—	—
Preferred stocks	1,406,429	1,406,429	—	—	1,406,429	—
Mortgage loans	152,428,974	161,071,010	—	—	152,428,974	—
Cash, cash equivalents and short-term investments	223,588,264	223,588,264	223,588,264	—	—	—
Contract loans	138,284	138,284	—	—	138,284	—
Derivative assets [1]	283,340,714	282,256,841	—	283,340,714	—	—
Other invested assets	14,594,553	19,440,963	—	14,594,553	—	—
Investment income due and accrued	12,494,454	12,494,454	—	12,494,454	—	—
Separate Account assets	10,780,725,868	10,993,610,948	355,362,461	9,499,631,465	925,731,942	—
Total assets	$ 12,894,730,489	$ 13,221,443,078	$ 610,259,069	$ 11,204,765,791	$ 1,079,705,629	$ —
Liabilities						
Investment contracts included in:						
Liability for deposit-type contracts	$ 14,853,364	$ 14,853,364	$ —	$ —	$ 14,853,364	$ —
Derivative liabilities [1]	10,784,441	12,671,955	69,519	10,714,922	—	—
Payable for collateral received	54,829,000	54,829,000	—	54,829,000	—	—
Separate Account liabilities	3,971,839	4,714,900	—	3,971,839	—	—
Total liabilities	$ 84,438,644	$ 87,069,219	$ 69,519	$ 69,515,761	$ 14,853,364	$ —

	December 31, 2024					
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	$ 1,511,603,258	$ 1,690,777,053	$ 100,327,156	$ 1,411,276,102	$ —	$ —
Preferred stocks	1,406,429	1,406,429	—	—	1,406,429	—
Mortgage loans	169,361,776	185,830,546	—	—	169,361,776	—
Cash, cash equivalents and short-term investments	162,521,407	162,521,407	162,521,407	—	—	—
Contract loans	134,100	134,100	—	—	134,100	—
Derivative assets [1]	236,551,969	234,542,019	499	236,551,470	—	—
Other invested assets	14,271,058	19,464,824	—	14,271,058	—	—
Investment income due and accrued	14,149,577	14,149,577	—	14,149,577	—	—
Separate Account assets	9,611,365,826	9,985,776,769	321,485,168	8,409,269,346	880,611,312	—
Total assets	$ 11,721,365,400	$ 12,294,602,724	$ 584,334,230	$ 10,085,517,553	$ 1,051,513,617	$ —
Liabilities						
Investment contracts included in:						
Liability for deposit-type contracts	$ 12,981,777	$ 12,981,777	$ —	$ —	$ 12,981,777	$ —
Derivative liabilities [1]	9,646,418	9,646,386	28,381	9,618,037	—	—
Payable for collateral received	111,986,000	111,986,000	—	111,986,000	—	—
Separate Account liabilities	255,463	414,800	—	255,463	—	—
Total liabilities	$ 134,869,658	$ 135,028,963	$ 28,381	$ 121,859,500	$ 12,981,777	$ —

[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 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 (excluding derivatives), 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.

NOTES TO THE FINANCIAL STATEMENTS

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, 2025, the Company had no investments where it was not practicable to estimate fair value.

E. At December 31, 2025, the Company had no instruments measured using the NAV practical expedient for valuation.

21. Other Items

A. Unusual or Infrequent Items

The Company did not have any unusual or infrequent items during 2025 and 2024.

B. Troubled Debt Restructuring

The Company did not have troubled debt restructuring during 2025 and 2024.

C. Other Disclosures

On November 6, 2025, BHF entered into an Agreement and Plan of Merger (the "Merger Agreement") with Aquarian Holdings VI L.P., a Delaware limited partnership ("Aquarian Parent"), Aquarian Beacon Merger Sub Inc., a Delaware corporation and an indirect wholly-owned subsidiary of Aquarian Parent ("Merger Sub"), and Aquarian Holdings LLC, a Delaware limited liability company, solely for the purpose of certain provisions, pursuant to which, at the closing of the transactions contemplated by the Merger Agreement, Merger Sub will merge with and into BHF, with BHF surviving as a wholly owned subsidiary of Aquarian Parent (the "Merger").

The Merger Agreement was adopted by stockholders at the special meeting held on February 12, 2026, and the applicable waiting period under the Hart-Scott Rodino Antitrust Improvement Act of 1976, as amended, has expired. The Merger is expected to close in 2026. However, the completion of the Merger remains subject to the satisfaction or waiver of certain other customary conditions, including receipt of insurance regulatory approvals.

The adoption of the new principles-based bond definition was subject to special transition guidance in SSAP No. 26. These requirements included the recognition of the disposal of securities reclassified from Schedule D-1 at amortized cost, reporting of such amortized costs as consideration in Schedule D-4, no gain or loss recognition of securities held at amortized cost at the time of adoption, and the removal of unrealized losses associated with securities held at fair value under the lower of amortized cost or fair value measurement method. Securities reclassified from Schedule D-1 were required to be recognized on Schedule BA with actual costs that agreed to the disposal values, and unrealized losses associated with securities held at fair value under the lower of amortized cost or fair value method were recognized to match the previously reported book adjusted carrying value at the time of reclassification. Such recognition prevented the realization of losses at the time of reclassification.

The aggregate book adjusted carrying value for all securities reclassified off Schedule D-1 as of January 1, 2025, was $1,000,000. There were no securities that were previously held at amortized cost and upon reclassification are being held at fair value under the lower of amortized cost or fair value approach.

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 2025 and 2024.

E. State and Federal Tax Credits

The Company did not have any state state or federal tax credits during 2025 and 2024.

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 2025 and 2024.

NOTES TO THE FINANCIAL STATEMENTS

(3) At December 31, 2025, the Company had direct exposure to subprime mortgage risk through other investments as follows:

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	OTTI Losses Recognized
Asset-backed securities	$ 10,858,523	$ 11,172,752	$ 12,204,475	$ —
Collateralized loan obligations	—	—	—	—
Equity investment in SCA	—	—	—	—
Other assets	—	—	—	—
Total	$ 10,858,523	$ 11,172,752	$ 12,204,475	$ —

(4) The Company had no underwriting exposure to subprime mortgage risk through mortgage guaranty or financial guaranty insurance coverage during 2025 and 2024.

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 2025 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 2025, 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.

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 Force			
	2025		2024	
	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	31	4,351,473	37	4,711,972
Total	31	$ 4,351,473	37	$ 4,711,972

NOTES TO THE FINANCIAL STATEMENTS

(3) A rollforward of the Company's retained asset accounts for the year ended December 31, 2025 is as follows:

	Individual		Group	
	Number	Balance/ Amount	Number	Balance/ Amount
Retained asset accounts at the beginning of the year	37	$ 4,711,972	—	$ —
Retained asset accounts issued/added during the year	—	—	—	—
Investment earnings credited to retained asset accounts during the year	N/A	85,407	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	6	445,906	—	—
Retained asset accounts at the end of the year	31	$ 4,351,473	—	$ —

*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 2025.

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.

NOTES TO THE FINANCIAL STATEMENTS

J. Reporting Net Negative (Disallowed) IMR

(1) Net negative (disallowed) IMR

	Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
Net negative (disallowed) IMR	$ (42,023,329)	$ (35,257,168)	$ —	$ (6,766,161)

(2) Negative (disallowed) IMR admitted

	Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
Net negative (disallowed) IMR admitted	$ 42,023,329	$ 35,257,168	$ —	$ 6,766,161

(3) Calculated adjusted capital and surplus

	Total
Prior Period General Account Capital & Surplus From Prior Period SAP Financials:	$738,619,853
Net Positive Goodwill (admitted)	—
EDP Equipment & Operating System Software (admitted)	—
Net DTAs (admitted)	11,979,493
Net Negative (disallowed) IMR (admitted)	35,461,748
Adjusted Capital & Surplus	$691,178,612

(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	6.08 %

(5) Allocated gains/losses to IMR from derivatives

	Gains	Losses
Unamortized Fair Value Derivative Gains & Losses Realized to IMR – Prior Period	$ 140,360	$ —
Fair Value Derivative Gains & Losses Realized to IMR – Added in Current Period	—	—
Fair Value Derivative Gains & Losses Amortized Over Current Period	10,148	—
Unamortized Fair Value Derivative Gains & Losses Realized to IMR – Current Period Total	$ 130,212	$ —

22. Events Subsequent

The Company has evaluated events subsequent to December 31, 2025 through February 25, 2026, 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)

NOTES TO THE FINANCIAL STATEMENTS

(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. $344,915,134

(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 ( ) No (X)

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?

B. Uncollectible Reinsurance

The Company did not write off any uncollectible reinsurance during 2025.

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		—
d. Other		—
Company:	$	—

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 2025.

E-F. The Company did not have any reinsurance of variable annuity contracts with an affiliated captive reinsurer during 2025.

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 2025.

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 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, 2025. 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 2025 and 2024.

26. Intercompany Pooling Arrangements

The Company did not participate in any intercompany pooling arrangements during 2025 and 2024.

27. Structured Settlements

A. The Company has not purchased any annuities with the claimant as payee.

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 2025, 2024 and 2023.

29. Participating Policies

The Company had no participating policies as of December 31, 2025 and 2024.

30. Premium Deficiency Reserves

As of December 31, 2025, 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 $515.

(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, 2025, the Company had $40,519,782 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 $205,926 at December 31, 2025 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

NOTES TO THE FINANCIAL STATEMENTS

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:

			Ordinary				Group	
Item	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities
Increase in Additional Actuarial reserves Asset/Liab Testing	$ (20,000,000)	$ —	$ —	$ (20,000,000)	$ —	$ —	$ —	$ —
Increase in AAT Reserves	(115,000,000)	—	—	(115,000,000)	—	—	—	—
Increase in Reg 213 Standard Scenario Excess	—	—	—	—	—	—	—	—
Increase in Reg 213 Stochastic Reserves	44,549,233	—	—	44,549,233	—	—	—	—
Increase in Miscellaneous Annuity Reserves	—	—	—	—	—	—	—	—
For excess of valuation net premiums over corresponding gross premiums on respective policies	(628,146)	—	(628,146)	—	—	—	—	—
Earnings enhancement benefits	750	—	750	—	—	—	—	—
Excess cash value	515	—	515	—	—	—	—	—
Reinsurance ceded	40,927,879	—	578	40,927,301	—	—	—	—
YRT Reinsurance utilization of 2001 CSO Mortality table ultimate rates	—	—	—	—	—	—	—	—
Change from select and ultimate to ultimate mortality in YRT calculation	—	—	—	—	—	—	—	—
Total	$ (50,149,769)	$ —	$ (626,303)	$ (49,523,466)	$ —	$ —	$ —	$ —

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

A. Individual Annuities	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
1. Subject to discretionary withdrawal:					
With market value adjustment	$ 250,525,100	$ —	$ —	$ 250,525,100	2.1 %
At book value less current surrender charge of 5% or more	193,872,155	3,450,664,492	—	3,644,536,647	30.0
At fair value	—	—	4,016,597,833	4,016,597,833	33.1
Total with market value adjustment or at fair value	444,397,255	3,450,664,492	4,016,597,833	7,911,659,580	65.2
At book value without adjustment (minimal or no charge adjustment)	421,423,058	3,596,256,826	—	4,017,679,884	33.1
2. Not subject to discretionary withdrawal	202,726,583	—	5,253,621	207,980,204	1.7
3. Total (gross: direct + assumed)	1,068,546,896	7,046,921,318	4,021,851,454	12,137,319,668	100.0 %
4. Reinsurance ceded	(444,013,529)	—	—	(444,013,529)	
5. Total* (net)	$ 624,533,367	$7,046,921,318	$ 4,021,851,454	$11,693,306,139	
6. Amount included in A1b above that will move to A1e for the first time within the year after the statement date	$ 67,366,528	$1,140,786,171	$ —	$1,208,152,699	

B. Group Annuities	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	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)	—	—	—	—	—
2. Not subject to discretionary withdrawal	—	—	—	—	—
3. Total (gross: direct + assumed)	—	—	—	—	— %
4. Reinsurance ceded	—	—	—	—	
5. Total* (net)	$ —	$ —	$ —	$ —	
6. Amount included in B1b above that will move to B1e for the first time within the year after the statement date	$ —	$ —	$ —	$ —	

NOTES TO THE FINANCIAL STATEMENTS

C. Deposit-Type Contracts	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	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)	5,991,513	—	—	5,991,513	22.9
2. Not subject to discretionary withdrawal	13,354,261	—	6,810,129	20,164,390	77.1
3. Total (gross: direct + assumed)	19,345,774	—	6,810,129	26,155,903	100.0 %
4. Reinsurance ceded	(4,492,410)	—	—	(4,492,410)	
5. Total* (net)	$ 14,853,364	$ —	$ 6,810,129	$ 21,663,493	
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)	$ 568,705,318
Exhibit 5, Supplementary Contract with Life Contingencies Section Total	55,828,049
Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	14,853,364
Subtotal	639,386,731
Separate Accounts Annual Statement:	
Exhibit 3, Line 0299999, Column 2	11,063,519,151
Exhibit 3, Line 0399999, Column 2	5,253,621
Policyholder dividend and coupon accumulations	—
Policyholder premiums	—
Guaranteed interest contracts	—
Other contract deposit funds	6,810,129
Subtotal	11,075,582,901
Total annuity actuarial reserves and deposit liabilities	$11,714,969,632

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

NOTES TO THE FINANCIAL STATEMENTS

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

A.

		General Account		
		Account Value	Cash Value	Reserve
(1)	Subject to discretionary withdrawal:			
a.	Term policies with cash value	$ —	$ —	$ —
b.	Universal life	3,436,491	3,436,491	3,443,497
c.	Universal life with secondary guarantees	236,503	236,503	5,165,172
d.	Indexed universal life	16,924,360	17,310,977	31,547,549
e.	Indexed universal life with secondary guarantees	—	—	—
f.	Indexed life	—	—	—
g.	Other permanent cash value life	—	2,055,140	3,712,204
h.	Variable life	—	—	—
i.	Variable universal life	—	—	—
j.	Miscellaneous reserves	—	—	—
(2)	Not subject to discretionary withdrawal:			
a.	Term policies without cash value	XXX	XXX	987,034,799
b.	Accidental death benefits	XXX	XXX	87
c.	Disability - active lives	XXX	XXX	8,105,161
d.	Disability - disabled lives	XXX	XXX	7,076,439
e.	Miscellaneous reserves	XXX	XXX	218,920
(3)	Total (gross: direct + assumed)	20,597,354	23,039,111	1,046,303,828
(4)	Reinsurance ceded	3,436,491	3,436,491	895,156,152
(5)	Total (Net) (C) - (D)	$ 17,160,863	$ 19,602,620	$ 151,147,676

* 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)	$ 135,762,184
(2)	Exhibit 5, Accidental Death Benefits Section, Total (net)	—
(3)	Exhibit 5, Disability - Active Lives Section, Total (net)	8,104,922
(4)	Exhibit 5, Disability - Disabled Lives Section, Total (net)	7,076,439
(5)	Exhibit 5, Miscellaneous Reserves Section, Total (net)	204,131
(6)	Subtotal	151,147,676
	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	$ 151,147,676

34. Premiums and Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2025 were as follows :

Type	Gross	Net of Loading
Industrial	$ —	$ —
Ordinary new business	20,598	3,090
Ordinary renewal	1,749,809	1,627,402
Credit life	—	—
Group life	—	—
Group annuity	—	—
Total	$ 1,770,407	$ 1,630,492

NOTES TO THE FINANCIAL STATEMENTS

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, 2025 and 2024, the Company's Separate Account Annual Statement included legally insulated assets of $4,057,846,430 and $4,039,776,843, respectively. The assets legally insulated from the General Account as of December 31, 2025, are attributable to the following products/transactions.

	Separate Account Assets	
Product/Transaction	**Legally Insulated**	**Not Legally Insulated**
Indexed Annuities	$ —	$ 6,992,480,143
Individual Variable Annuities	4,057,846,430	—
Total	$ 4,057,846,430	$ 6,992,480,143

(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:

		Indexed	Nonindexed Guarantee Less than/Equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
(1)	Premiums, considerations or deposits for year ended 12/31/2025	$ —	$ 1,193,289,982	$ —	$ 87,871,622	$ 1,281,161,604
	Reserves at 12/31/2025					
(2)	For accounts with assets at:					
	a. Fair value	$ —	$ —	$ —	$ 4,028,661,582	$ 4,028,661,582
	b. Amortized cost	—	7,046,921,319	—	—	7,046,921,319
	c. Total reserves	$ —	$ 7,046,921,319	$ —	$ 4,028,661,582	$ 11,075,582,901
(3)	By withdrawal characteristics:					
	a. Subject to discretionary withdrawal					
	1. With market value adjustment	$ —	$ —	$ —	$ —	$ —
	2. At book value without market value adjustment and with current surrender charge of 5% or more	—	3,450,664,493	—	—	3,450,664,493
	3. At fair value	—	—	—	4,016,597,832	4,016,597,832
	4. At book value without market value adjustment and with current surrender charge less than 5%	—	3,596,256,826	—	—	3,596,256,826
	5. Subtotal	—	7,046,921,319	—	4,016,597,832	11,063,519,151
	b. Not subject to discretionary withdrawal	—	—	—	12,063,750	12,063,750
	c. Total reserves	$ —	$ 7,046,921,319	$ —	$ 4,028,661,582	$ 11,075,582,901
(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)	$ 1,281,161,604
	b. Transfers from Separate Accounts (Page 4, Line 10)	1,468,200,404
	c. Net transfers to or (from) Separate Accounts (a) - (b)	(187,038,800)
(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)	$ (187,038,800)

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 System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? ..... Yes [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 group? ..... Yes [X] No [ ]

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001685040

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

2.2 If yes, date of change: .....

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2022

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2022

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 09/29/2025

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 examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [X]

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

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? ..... Yes [X] No [ ]
4.12 renewals? ..... Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? ..... Yes [ ] No [X]
4.22 renewals? ..... Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC.

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

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

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

6.2 If yes, give full information
.....

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? ..... Yes [ ] No [X]

7.2 If yes,
7.21 State the percentage of foreign control ..... 0.0 %
7.22 State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).

1 Nationality	2 Type of Entity
.....	.....

GENERAL INTERROGATORIES

8.1 Is the company a subsidiary of a depository institution holding company (DIHC) or a DIHC itself, regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If the response to 8.1 is yes, please identify the name of the DIHC.

.....

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
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 significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the depository institution holding company? ..... Yes [ ] No [X]

8.6 If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to the Federal Reserve Board's capital rule? ..... Yes [ ] No [X] N/A [ ]

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?

Deloitte & Touche, LLP, 30 Rockefeller Plaza, New York, NY 10112-0015 .....

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

.....

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

.....

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? ..... Yes [X] No [ ] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain.

.....

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?

Craig Anthony Michaud, Director at WTW and serving as the Appointed Actuary for Brighthouse, 10 State House Square, Floor 11, Hartford, CT 06103 .....

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? ..... Yes [X] No [ ]

12.11 Name of real estate holding company ... See Explanation in 12.2

12.12 Number of parcels involved 29

12.13 Total book/adjusted carrying value .....$ 67,045,700

12.2 If yes, provide explanation

The company owns 28 securities of miscellaneous REIT investments that can be found on the Schedule D-Part 1 and 2 of the General Account. The company has 1 partnership interest in entity which own real estate directly or owns units and shares in real estate companies. See General Account Schedule BA, Part 1 Real Estate and Tax Credits for listing of investments and total book value. .....

13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

.....

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? ..... Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? ..... Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? ..... Yes [ ] No [ ] N/A [ ]

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

a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

c. Compliance with applicable governmental laws, rules and regulations;

d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

e. Accountability for adherence to the code.

14.11 If the response to 14.1 is No, please explain:

.....

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

14.21 If the response to 14.2 is yes, provide information related to amendment(s).

*In 2025, there were no substantive changes to the Code; however, there was a modification to the language involving reporting. Previously, the Code stated, Financial Managers must promptly report violations of this Code to General Counsel of the Audit Committee. The revised language states, Financial Managers must promptly report violations of this Code to Compliance or the Audit Committee and provides the list of reporting channels so that this document is consistent with the Code of Conduct for Employees. The reporting channels are unchanged and are simply clarified in this revised version; this amendment does not impose any additional obligations nor eliminate any existing responsibilities for Financial Managers. .....

14.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [ ] No [X]

14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

.....

GENERAL INTERROGATORIES

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? ..... Yes [ ] No [X]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount
.....	.....	.....	.....

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? ..... Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? ..... Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person? ..... Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? ..... Yes [ ] No [X]

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers ..... $ 0
- 20.12 To stockholders not officers ..... $ 0
- 20.13 Trustees, supreme or grand (Fraternal Only) ..... $ 0

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers ..... $ 0
- 20.22 To stockholders not officers ..... $ 0
- 20.23 Trustees, supreme or grand (Fraternal Only) ..... $ 0

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? ..... Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others ..... $ 0
- 21.22 Borrowed from others ..... $ 0
- 21.23 Leased from others ..... $ 0
- 21.24 Other ..... $ 0

22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? ..... Yes [ ] No [X]

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $ 0
- 22.22 Amount paid as expenses ..... $ 0
- 22.23 Other amounts paid ..... $ 0

23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [X] No [ ]

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 681,877

24.1 Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days? ..... Yes [ ] No [X]

24.2 If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.

Name of Third-Party	Is the Third-Party Agent a Related Party (Yes/No)
.....	.....

INVESTMENT

25.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 25.03)..... Yes [ ] No [X]

GENERAL INTERROGATORIES

25.02 If no, give full and complete information, relating thereto
See Note 5L

25.03 For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)
The Company does not have a security lending program.

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $ 0

25.05 For the reporting entity's securities lending program, report amount of collateral for other programs. $ 0

25.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [ ] No [ ] N/A [ ]

25.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [ ] No [ ] N/A [ ]

25.08 Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? Yes [ ] No [ ] N/A [ ]

25.09 For the reporting entity's securities lending program state the amount of the following as of December 31 of the current year:

25.091 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0
25.092 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0
25.093 Total payable for securities lending reported on the liability page $ 0

26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 25.03). Yes [X] No [ ]

26.2 If yes, state the amount thereof at December 31 of the current year:

26.21 Subject to repurchase agreements $ 0
26.22 Subject to reverse repurchase agreements $ 0
26.23 Subject to dollar repurchase agreements $ 0
26.24 Subject to reverse dollar repurchase agreements $ 0
26.25 Placed under option agreements $ 0
26.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock $ 0
26.27 FHLB Capital Stock $ 0
26.28 On deposit with states $ 1,329,367
26.29 On deposit with other regulatory bodies $ 0
26.30 Pledged as collateral - excluding collateral pledged to an FHLB $ 25,396,427
26.31 Pledged as collateral to FHLB - including assets backing funding agreements $ 0
26.32 Other $ 0

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

27.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [X] No [ ]

27.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ] N/A [ ]
If no, attach a description with this statement.

LINES 27.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

27.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Yes [ ] No [X]

27.4 If the response to 27.3 is YES, does the reporting entity utilize:

27.41 Special accounting provision of SSAP No. 108 Yes [ ] No [ ]
27.42 Permitted accounting practice Yes [ ] No [ ]
27.43 Other accounting guidance Yes [ ] No [ ]

27.5 By responding YES to 27.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [ ] No [ ]

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

28.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [ ] No [X]

28.2 If yes, state the amount thereof at December 31 of the current year. $ 0

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

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

1 Name of Custodian(s)	2 Custodian's Address
JPMorgan Chase & Co	4 Chase MetroTech Center, 6th Floor , Brooklyn, NY 11245

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

29.03 Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year?..... Yes [ ] No [X]

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

1 Old Custodian	2 New Custodian	3 Date of Change	4 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. This includes both primary and sub-advisors. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

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

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 [ ] N/A [ ]

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 [ ] N/A [ ]

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 Central Registration Depository Number	2 Name of Firm or Individual	3 Registered With	4 Investment Management Agreement (IMA) Filed
106006	Barings, LLC	SEC	NO
107105	BlackRock Financial Management, Inc.	SEC	NO
	Brighthouse Services, LLC	Not a Registered Investment Advisor	DS
107738	Goldman Sachs Asset Management, L.P.	SEC	NO
142463	MetLife Investment Management, LLC	SEC	NO
104559	Pacific Investment Management Company LLC	SEC	NO
106494	Voya Investment Management Co. LLC	SEC	NO
284788	Macquarie Asset Management Credit Advisors US, LLC	SEC	NO

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

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

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of 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 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Issuer Credit Obligations	1,198,396,398	1,106,068,008	(92,328,390)
31.2 Asset-Backed Securities	443,348,500	434,253,953	(9,094,547)
31.3 Preferred stocks	1,406,429	1,406,429	0
31.4 Totals	1,643,151,327	1,541,728,390	(101,422,937)

31.5 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

32.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? ..... Yes [ ] No [X]

32.2 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? ..... Yes [ ] No [ ]

32.3 If the answer to 32.2 is no, describe 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? ..... Yes [X] 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 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 5GI securities? ..... Yes [X] No [ ]

35. By self-designating PLGI securities, the reporting entity is certifying its compliance with the requirements as specified in the Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual) for private letter rating (PLR) securities and the following elements of each self-designated PLGI security:
    a. The security was either:
        i. issued prior to January 1, 2018 (which is exempt from PLR filing requirements pursuant to the P&P Manual), or
        ii. issued from January 1, 2018 to December 31, 2021 and subject to a confidentiality agreement executed prior to January 1, 2022 which confidentiality agreement remains in force, for which an insurance company cannot provide a copy of a private letter rating rationale report to the SVO due to confidentiality or other contractual reasons ("waived submission PLR securities").
    b. The reporting entity is holding capital commensurate with the NAIC Designation and NAIC Designation Category reported for the security.
    c. The NAIC Designation and NAIC Designation Category were 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, dated during the financial statement year, held by the insurer and available for examination by state insurance regulators.
    d. Other than for waived submission PLR securities, defined above, on or after January 1, 2024 for any PLR securities issued on or after January 1, 2022, if the reporting entity is not permitted to share this private credit rating or the private rating letter rationale report of the PL security with the SVO, it certifies that it is reporting it as an NAIC 5.B GI and may not assign any other self-designation.

    Has the reporting entity self-designated PLGI to securities, all of which meet the above requirement and as specified in the P&P Manual? ..... Yes [ ] No [X]

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.
    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? ..... Yes [ ] No [X]

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 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.

    Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? ..... Yes [ ] No [X] N/A [ ]

GENERAL INTERROGATORIES

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 If the response to 39.1 is yes, are the cryptocurrencies held directly or are they immediately converted to U.S. dollars?

39.21 Held directly ..... Yes [ ] No [ ]

39.22 Immediately converted to U.S. dollars ..... Yes [ ] No [ ]

39.3 If the response to 38.1 or 39.1 is yes, list all cryptocurrencies accepted for payments of premiums or that are held directly.

1 Name of Cryptocurrency	2 Immediately Converted to USD, Directly Held, or Both	3 Accepted for Payment of Premiums
.....	.....	.....

OTHER

40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 0

40.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations, and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount 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% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
.....	.....

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers, or departments of government, if any? ..... $ 0

42.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers, or departments of government during the period covered by this statement.

1 Name	2 Amount Paid
.....	.....

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? ..... Yes [ ] No [X]

1.2 If yes, indicate premium earned on U.S. business only. ..... $ 0

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? ..... $ 0

1.31 Reason for excluding:

.....

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. ..... $ 0

1.5 Indicate total incurred claims on all Medicare Supplement insurance. ..... $ 0

1.6 Individual policies:

Most current three years:

1.61 Total premium earned ..... $ 0

1.62 Total incurred claims ..... $ 0

1.63 Number of covered lives 0

All years prior to most current three years:

1.64 Total premium earned ..... $ 0

1.65 Total incurred claims ..... $ 0

1.66 Number of covered lives 0

1.7 Group policies:

Most current three years:

1.71 Total premium earned ..... $ 0

1.72 Total incurred claims ..... $ 0

1.73 Number of covered lives 0

All years prior to most current three years:

1.74 Total premium earned ..... $ 0

1.75 Total incurred claims ..... $ 0

1.76 Number of covered lives 0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	0	0
2.2	Premium Denominator	143,617,440	122,619,965
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	0	0
2.5	Reserve Denominator	847,655,919	964,496,713
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

3.1 Does this reporting entity have Separate Accounts? ..... Yes [X] No [ ]

3.2 If yes, has a Separate Accounts statement been filed with this Department? ..... Yes [X] No [ ] N/A [ ]

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? ..... $ 29,184,847

3.4 State the authority under which Separate Accounts are maintained:

New York Chapter 28 Section 4240 .....

3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? ..... Yes [X] No [ ]

3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? ..... Yes [ ] No [X]

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? ..... $ 0

4. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

4.1 Amount of loss reserves established by these annuities during the current year: ..... $ 0

4.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1 P&C Insurance Company And Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)
.....	.....

GENERAL INTERROGATORIES

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

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

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

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

5.4 If yes, please provide the balance of funds administered as of the reporting date. .....$ 0

6.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? ..... Yes [ ] No [X] N/A [ ]

6.2 If the answer to 6.1 is yes, please provide the following:

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other
.....	.....	.....	.....	.....	.....	.....

7. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded).

7.1 Direct Premium Written ..... $ 62,730,292
7.2 Total Incurred Claims ..... $ 43,988,773
7.3 Number of Covered Lives 44,218

*Ordinary Life Insurance Includes
Term (whether full underwriting, limited underwriting, jet issue, "short form app")
Whole Life (whether full underwriting, limited underwriting, jet issue, "short form app")
Variable Life (with or without secondary guarantee)
Universal Life (with or without secondary guarantee)
Variable Universal Life (with or without secondary guarantee)

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

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

9. Reporting entities admitting net negative (disallowed) interest maintenance reserve (IMR) attest to the following:

a. Fixed income investments generating IMR losses comply with the reporting entity's documented investment or liability management policies.

b. IMR losses for fixed income related derivatives are all in accordance with prudent and documented risk management procedures, in accordance with a reporting entity's derivative use plans and reflect symmetry with historical treatment in which unrealized derivative gains were reversed to IMR and amortized in lieu of being recognized as realized gains upon derivative termination.

c. Any deviation to (a) was either because of a temporary and transitory timing issue or related to a specific event, such as a reinsurance transaction, that mechanically made the cause of IMR losses not reflective of reinvestment activities.

d. Asset sales that were generating admitted negative IMR were not compelled by liquidity pressures (e.g., to fund significant cash outflows including, but not limited to excess withdrawals and collateral calls).

Is the reporting entity admitting net negative (disallowed) IMR in accordance with these criteria? ..... Yes [X] No [ ] N/A [ ]

10. Provide the current-year amounts at risk for the following categories.

Individual and Industrial Life	Amount at Risk
10.01 Modified Coinsurance Assumed Reserves	$ 0
10.02 Modified Coinsurance Ceded Reserves	$ 0

Individual and Industrial Life Policies With Pricing Flexibility	Amount at Risk
10.03 Net Amount (Direct + Assumed - Ceded) in Force	$ 0
10.04 Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 0
10.05 Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ 0
10.06 Net Modified Coinsurance Reserves (Assumed – Ceded)	$ 0
10.07 Life Reserves (10.04 + 10.05 + 10.06)	$ 0
10.08 Life Net Amount at Risk (10.03 - 10.07)	$ 0

Individual and Industrial Term Life Policies Without Pricing Flexibility	Amount at Risk
10.09 Net Amount (Direct + Assumed - Ceded) in Force	$ 464,425,654
10.10 Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 96,219,045
10.11 Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ 0
10.12 Net Modified Coinsurance Reserves (Assumed – Ceded)	$ 0
10.13 Life Reserves (10.10 + 10.11 + 10.12)	$ 96,219,045
10.14 Life Net Amount at Risk (10.09 - 10.13)	$ 368,206,609

GENERAL INTERROGATORIES

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

	Group and Credit Life (Excluding FEGLI/SGLI)	Amount at Risk
10.15	Modified Coinsurance Assumed Reserves	$ 0
10.16	Modified Coinsurance Ceded Reserves	$ 0

	Group and Credit Term Life (Excluding FEGLI/SGLI) with Remaining Rate Terms 36 Months and Under	Amount of Risk
10.17	Net Amount (Direct + Assumed - Ceded) in Force	$ 0
10.18	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 0
10.19	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ 0
10.20	Net Modified Coinsurance Reserves (Assumed – Ceded)	$ 0
10.21	Life Reserves (10.18 + 10.19 + 10.20)	$ 0
10.22	Life Net Amount at Risk (10.17 - 10.21)	$ 0

	Group and Credit Term Life (Excluding FEGLI/SGLI) with Remaining Rate Terms Over 36 Months	Amount of Risk
10.23	Net Amount (Direct + Assumed - Ceded) in Force	$ 0
10.24	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 0
10.25	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ 0
10.26	Net Modified Coinsurance Reserves (Assumed – Ceded)	$ 0
10.27	Life Reserves (10.24 + 10.25 + 10.26)	$ 0
10.28	Life Net Amount at Risk (10.23 - 10.27)	$ 0

	Group and Credit Permanent Life (Excluding FEGLI/SGLI) with Pricing Flexibility	Amount of Risk
10.29	Net Amount (Direct + Assumed - Ceded) in Force	$ 0
10.30	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 0
10.31	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ 0
10.32	Net Modified Coinsurance Reserves (Assumed – Ceded)	$ 0
10.33	Life Reserves (10.30 + 10.31 + 10.32)	$ 0
10.34	Life Net Amount at Risk (10.29 - 10.33)	$ 0

Life, Accident and Health Companies Only:

11.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? ..... Yes [X] No [ ]

11.2 Net reimbursement of such expenses between reporting entities:

11.21 Paid ..... $ 389,073
11.22 Received ..... $ 0

12.1 Does the reporting entity write any guaranteed interest contracts? ..... Yes [ ] No [X]

12.2 If yes, what amount pertaining to these lines is included in:

12.21 Page 3, Line 1 ..... $ 0
12.22 Page 4, Line 1 ..... $ 0

13. For stock reporting entities only:

13.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: ..... $ 670,327,949

14.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: ..... Yes [ ] No [X]
Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

14.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement? ..... Yes [ ] No [ ]

14.3 If 14.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

		1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
14.31	Earned premium	0	0	0
14.32	Paid claims	0	0	0
14.33	Claim liability and reserve (beginning of year)	0	0	0
14.34	Claim liability and reserve (end of year)	0	0	0
14.35	Incurred claims	0	0	0

GENERAL INTERROGATORIES

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

14.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 14.31 and 14.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
14.41	<$25,000	0	0
14.42	$25,000 - 99,999	0	0
14.43	$100,000 - 249,999	0	0
14.44	$250,000 - 999,999	0	0
14.45	$1,000,000 or more	0	0

14.5 What portion of earned premium reported in 14.31, Column 1 was assumed from pools? ..... $ 0

Fraternal Benefit Societies Only:

15. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? ..... Yes [ ] No [ ]
16. How often are meetings of the subordinate branches required to be held?
17. How are the subordinate branches represented in the supreme or governing body?
18. What is the basis of representation in the governing body?
19.1 How often are regular meetings of the governing body held?
19.2 When was the last regular meeting of the governing body held? .....
19.3 When and where will the next regular or special meeting of the governing body be held?
19.4 How many members of the governing body attended the last regular meeting? 0
19.5 How many of the same were delegates of the subordinate branches? 0
20. How are the expenses of the governing body defrayed?
21. When and by whom are the officers and directors elected?
22. What are the qualifications for membership?
23. What are the limiting ages for admission?
24. What is the minimum and maximum insurance that may be issued on any one life?
25. Is a medical examination required before issuing a benefit certificate to applicants? ..... Yes [ ] No [ ]
26. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation? ..... Yes [ ] No [ ]
27.1 Are notices of the payments required sent to the members? ..... Yes [ ] No [ ] N/A [ ]
27.2 If yes, do the notices state the purpose for which the money is to be used? ..... Yes [ ] No [ ]
28. What proportion of first and subsequent year's payments may be used for management expenses?
28.11 First Year ..... 0.0 %
28.12 Subsequent Years ..... 0.0 %
29.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? ..... Yes [ ] No [ ]
29.2 If so, what amount and for what purpose? ..... $ 0
30.1 Does the reporting entity pay an old age disability benefit? ..... Yes [ ] No [ ]
30.2 If yes, at what age does the benefit commence? 0
31.1 Has the constitution or have the laws of the reporting entity been amended during the year? ..... Yes [ ] No [ ]
31.2 If yes, when?
32. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? ..... Yes [ ] No [ ]
33.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? ..... Yes [ ] No [ ]
33.2 If so, was an additional reserve included in Exhibit 5? ..... Yes [ ] No [ ] N/A [ ]
33.3 If yes, explain
34.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? ..... Yes [ ] No [ ]
34.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? ..... Yes [ ] No [ ] N/A [ ]
35. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? ..... Yes [ ] No [ ]
36.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? ..... Yes [ ] No [ ]
36.2 If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
Total	0

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.
$000 omitted for amounts of life insurance

		1 2025	2 2024	3 2023	4 2022	5 2021
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	104,406	94,200	82,900	39,793	60,222
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	31,448,026	33,198,424	35,046,055	37,172,073	39,511,465
3.	Credit life (Line 21, Col. 6)	0	0	0	0	0
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	0	0	0	0	0
5.	Industrial (Line 21, Col. 2)	0	0	0	0	0
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)	0	0	0	0	0
7.	Total (Line 21, Col. 10)	31,552,432	33,292,625	35,128,955	37,211,866	39,571,687
7.1	Total in force for which VM-20 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. 2)	16,005	13,527	17,761	5,285	3,016
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	0	0	0	0	0
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	0	0
13.	Total (Line 2, Col. 10)	16,005	13,527	17,761	5,285	3,016
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Individual life (Line 20.4, Col. 2)	24,547,253	25,279,295	19,221,947	0	0
15.	Group life (Line 20.4, Col. 3)	0	0	0	0	0
16.	Individual annuities (Line 20.4, Col. 4)	118,511,116	97,025,132	(3,668,487,431)	926,923,625	955,583,290
17.	Group annuities (Line 20.4, Col. 5)	0	0	0	0	0
18.	Accident & Health (Line 20.4, Col. 6)	559,071	315,538	107,420	0	0
19.	Other lines of business (Line 20.4, Col. 8)	0	0	0	0	0
20.	Total	143,617,440	122,619,965	(3,649,158,064)	926,923,625	955,583,290
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	2,807,904,761	2,751,995,490	3,294,632,905	2,892,597,243	3,236,213,863
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	2,022,972,864	2,053,997,591	2,475,798,948	3,036,280,165	2,880,122,647
23.	Aggregate life reserves (Page 3, Line 1)	846,486,511	963,980,432	930,651,385	1,681,476,149	1,446,154,847
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	0	0	0	0	0
24.	Aggregate A & H reserves (Page 3, Line 2)	469,387	181,175	2,663	0	0
25.	Deposit-type contract funds (Page 3, Line 3)	14,853,364	12,981,777	13,772,747	13,861,706	15,251,533
26.	Asset valuation reserve (Page 3, Line 24.01)	58,885,894	54,176,930	45,284,124	45,412,837	35,175,196
27.	Capital (Page 3, Lines 29 and 30)	2,000,000	2,000,000	2,000,000	2,000,000	2,000,000
28.	Surplus (Page 3, Line 37)	782,965,153	697,080,327	816,853,046	220,868,228	354,750,071
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	118,046,930	(761,091,693)	(332,242,373)	(320,309,055)	(225,064,291)
	Risk-Based Capital Analysis					
30.	Total adjusted capital	843,851,047	753,257,257	864,137,169	268,281,065	391,925,267
31.	Authorized control level risk - based capital	18,679,232	20,021,564	20,782,415	41,012,459	37,697,509
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	68.3	72.7	73.1	62.0	60.8
33.	Stocks (Lines 2.1 and 2.2)	0.1	0.1	0.1	0.1	0.1
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	7.2	8.0	9.3	8.7	8.9
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.0	0.0	0.0	0.0	0.0
36.	Cash, cash equivalents and short-term investments (Line 5)	10.0	7.0	9.8	11.4	13.7
37.	Contract loans (Line 6)	0.0	0.0	0.0	0.0	0.0
38.	Derivatives (Page 2, Line 7)	12.6	10.1	5.6	13.3	14.0
39.	Other invested assets (Line 8)	1.2	1.5	1.5	1.3	1.1
40.	Receivables for securities (Line 9)	0.7	0.6	0.6	3.2	1.4
41.	Securities lending reinvested collateral assets (Line 10)	0.0	0.0	0.0	0.0	0.0
42.	Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.0	0.0	0.1
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 9 + 15, Col. 1)	0	0	0	0	0
45.	Affiliated preferred stocks (Schedule D Summary, Line 22, Col. 1)	0	0	0	0	0
46.	Affiliated common stocks (Schedule D Summary Line 28, Col. 1),	0	0	0	0	0
47.	Affiliated mortgage loans on real estate	0	0	0	0	0
48.	All other affiliated	6,171,534	6,154,622	6,938,807	0	0
49.	Total of above Lines 44 to 48	6,171,534	6,154,622	6,938,807	0	0
50.	Total Investment in Parent included in Lines 44 to 48 above	0	0	0	0	0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2025	2 2024	3 2023	4 2022	5 2021
	Total Nonadmitted and Admitted Assets					
51.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	158,781,486	131,947,379	103,781,628	218,828,853	102,660,355
52.	Total admitted assets (Page 2, Line 28, Col. 3)	13,858,231,334	12,791,170,828	12,147,049,805	10,889,745,470	11,631,888,715
	Investment Data					
53.	Net investment income (Exhibit of Net Investment Income)	74,825,978	84,689,397	(6,218,516)	31,545,732	71,589,078
54.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	5,873,474	8,862,024	533,917,470	(308,024,108)	307,629,316
55.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	38,163,903	53,180,345	(154,841,810)	(54,443,341)	50,554,925
56.	Total of above Lines 53, 54 and 55	118,863,355	146,731,766	372,857,144	(330,921,717)	429,773,319
	Benefits and Reserve Increases (Page 6)					
57.	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)	272,601,550	225,281,557	392,716,216	216,023,916	196,933,881
58.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	0	0	0	0	0
59.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	9,901,961	9,984,580	6,207,708	2,437,838	5,587,729
60.	Increase in A & H reserves (Line 19, Col. 6)	288,213	178,512	2,663	0	0
61.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	0	0	0	0	0
	Operating Percentages					
62.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	(38.1)	42.7	(1.3)	12.0	12.1
63.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	5.7	5.4	5.9	6.2	5.5
64.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	43.9	47.3	1.2	0.0	0.0
65.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.0	0.0	0.0	0.0	0.0
66.	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
	A & H Claim Reserve Adequacy					
67.	Incurred losses on prior years' claims - comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 3)	0	0	0	0	XXX
68.	Prior years' claim liability and reserve - comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 3)	0	0	0	0	XXX
69.	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	0	0	0	XXX
70.	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	0	0	XXX
	Net Gains From Operations After Dividends to Policyholders, Refunds to Members, Federal Income Taxes and Before Realized Capital Gains or (Losses) by Lines of Business (Page 6.x, Line 33)					
71.	Individual industrial life (Page 6.1, Col. 2)	0	0	0	0	0
72.	Individual whole life (Page 6.1, Col. 3)	(287,692)	(667,436)	(590,990)	(543,685)	(383,729)
73.	Individual term life (Page 6.1, Col. 4)	10,680,837	120,795,296	18,940,646	7,587,475	19,414,046
74.	Individual indexed life (Page 6.1, Col. 5)	(4,299,590)	(2,658,105)	(1,271,790)	0	1,661
75.	Individual universal life (Page 6.1, Col. 6)	1,798,189	(1,067,863)	(70,219)	(4,199,798)	(55,004,473)
76.	Individual universal life with secondary guarantees (Page 6.1, Col. 7)	849,301	558,527	(387,909)	(291,797)	896,394
77.	Individual variable life (Page 6.1, Col. 8)	0	0	0	0	0
78.	Individual variable universal life (Page 6.1, Col. 9)	0	0	0	0	(144,881)
79.	Individual credit life (Page 6.1, Col. 10)	0	0	0	0	0
80.	Individual other life (Page 6.1, Col. 11)	0	0	0	0	0
81.	Individual YRT mortality risk only (Page 6.1, Col. 12)	0	0	0	0	0
82.	Group whole life (Page 6.2, Col. 2)	0	0	0	0	0
83.	Group term life (Page 6.2, Col. 3)	0	0	0	0	0
84.	Group universal life (Page 6.2, Col. 4)	0	0	0	0	0
85.	Group variable life (Page 6.2, Col. 5)	0	0	0	0	0
86.	Group variable universal life (Page 6.2, Col. 6)	0	0	0	0	0
87.	Group credit life (Page 6.2, Col. 7)	0	0	0	0	0
88.	Group other life (Page 6.2, Col. 8)	0	0	0	0	0
89.	Group YRT mortality risk only (Page 6.2, Col. 9)	0	0	0	0	0
90.	Individual deferred fixed annuities (Page 6.3, Col. 2)	6,038,831	(56,624,057)	(17,503,260)	(22,616,779)	(78,934,491)
91.	Individual deferred indexed annuities (Page 6.3, Col. 3)	92,245,344	(280,605,694)	25,967,036	163,683,762	(238,595,410)
92.	Individual deferred variable annuities with guarantees (Page 6.3, Col. 4)	8,915,744	67,402,292	(20,880,637)	14,812,316	(2,454,292)
93.	Individual deferred variable annuities without guarantees (Page 6.3, Col. 5)	0	0	0	0	0
94.	Individual life contingent payout (immediate and annuitization) (Page 6.3, Col. 6)	(12,060,029)	23,840,504	1,206,443	(2,332,839)	(4,554,586)
95.	Individual other annuities (Page 6.3, Col. 7)	0	0	0	0	0
96.	Group deferred fixed annuities (Page 6.4, Col. 2)	0	0	0	0	0
97.	Group deferred indexed annuities (Page 6.4, Col. 3)	0	0	0	0	0
98.	Group deferred variable annuities with guarantees (Page 6.4, Col. 4)	0	0	0	0	0
99.	Group deferred variable annuities without guarantees (Page 6.4, Col. 5)	0	0	0	0	0
100.	Group life contingent payout (immediate and annuitization) (Page 6.4, Col. 6)	0	0	0	0	0
101.	Group other annuities (Page 6.4, Col. 7)	0	0	0	0	0
102.	A & H-comprehensive individual (Page 6.5, Col. 2)	0	0	0	0	0
103.	A & H-comprehensive group (Page 6.5, Col. 3)	0	0	0	0	0
104.	A & H-Medicare supplement (Page 6.5, Col. 4)	0	0	0	0	0
105.	A & H-vision only (Page 6.5, Col. 5)	0	0	0	0	0
106.	A & H-dental only (Page 6.5, Col. 6)	0	0	0	0	0
107.	A & H-Federal employees health benefits plan (Page 6.5, Col. 7)	0	0	0	0	0
108.	A & H-Title XVIII Medicare (Page 6.5, Col. 8)	0	0	0	0	0
109.	A & H-Title XIX Medicaid (Page 6.5, Col. 9)	0	0	0	0	0
110.	A & H-credit (Page 6.5, Col. 10)	0	0	0	0	0
111.	A & H-disability income (Page 6.5, Col. 11)	0	0	0	0	0
112.	A & H-long-term care (Page 6.5, Col. 12)	206,615	82,482	87,394	0	0
113.	A & H-other (Page 6.5, Col. 13)	0	0	0	0	0
114.	Aggregate of all other lines of business (Page 6, Col. 8)	0	0	0	0	0
115.	Fraternal (Page 6, Col. 7)	0	0	0	0	0
116.	Total (Page 6, Col. 1)	104,087,550	(128,944,054)	5,496,714	156,098,655	(359,759,761)

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? ..... Yes [ ] No [ ]

If no, please explain: .....

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 4932 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2025 NAIC Company Code 60992

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	0	0	0	0	0
2. Whole	992,545	0	588	0	11,555	483	12,626	2,253,328	0	7,555	283,226	2,544,109
3. Term	51,484,532	0	0	0	0	0	0	41,183,770	0	0	245,976	41,429,746
4. Indexed	10,704,676	0	0	0	0	0	0	0	0	45,430	0	45,430
5. Universal	201,495	0	0	0	0	0	0	0	0	79,059	16,127	95,186
6. Universal with secondary guarantees	117,558	0	0	0	0	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	63,500,806	0	588	0	11,555	483	12,626	43,437,098	0	132,044	545,329	44,114,471
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	0	0	0	0	0	0	0	0	0	0	0	0
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	0	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	0	0	0	0	0	0	0	0	0	0	0	0
Individual Annuities												
20. Fixed	1,104,311	0	0	0	0	0	0	34,258,573	0	53,847,103	0	88,105,676
21. Indexed	1,203,391,087	0	0	0	0	0	0	44,925,840	0	952,316,239	0	997,242,079
22. Variable with guarantees	81,699,800	0	0	0	0	0	0	86,711,200	0	402,750,190	0	489,461,390
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	1,208,138	0	0	0	0	0	0	11,634,614	0	84,975	0	11,719,589
25. Other	0	0	0	0	0	0	0	0	0	0	0	0
26. Total individual annuities	1,287,403,336	0	0	0	0	0	0	177,530,227	0	1,408,998,507	0	1,586,528,734
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	0	0	0	0	0
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0
32. Other	0	0	0	0	0	0	0	0	0	0	0	0
33. Total group annuities	0	0	0	0	0	0	0	0	0	0	0	0
Accident and Health												
34. Comprehensive individual (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
44. Long-term care (d)	559,071 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
45. Other health (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
46. Total accident and health	559,071	0	0	0	0	0	0	XXX	XXX	XXX	0	0
47. Total	1,351,463,213 (c)	0	588	0	11,555	483	12,626	220,967,325	0	1,409,130,551	545,329	1,630,643,205

LIFE INSURANCE (STATE PAGE) (Continued)[b]

NAIC Group Code 4932 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2025 NAIC Company Code 60992

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Whole	2,253,328	3	2,253,328	0	0	0	0	3	2,253,328	0	8	3,325,000	(3)	(2,418,318)	170	39,382,798
3. Term	37,679,270	120	41,183,770	2	940,000	1	68,000	123	42,191,770	5,612,500	0	0	(2,561)	(1,750,393,278)	43,756	31,447,925,073
4. Indexed	0	0	0	0	0	0	0	0	0	0	97	12,679,555	(2)	173,650	251	32,382,549
5. Universal	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(258,707)	29	21,330,191
6. Universal with secondary guarantees	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(3,300,000)	12	11,412,044
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	39,932,598	123	43,437,098	2	940,000	1	68,000	126	44,445,098	5,612,500	105	16,004,555	(2,568)	(1,756,196,653)	44,218	31,552,432,655
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Individual Annuities																
20. Fixed	34,258,573	434	34,258,573	0	0	0	0	434	34,258,573	0	0	0	(835)	(73,038,561)	5,658	455,005,397
21. Indexed	44,925,840	239	44,925,840	0	0	0	0	239	44,925,840	0	6,196	1,311,701,229	(4,045)	(217,857,330)	32,653	7,502,717,856
22. Variable with guarantees	86,711,200	808	86,711,200	0	0	0	0	808	86,711,200	0	275	81,497,854	(1,863)	(70,536,515)	23,020	4,047,824,975
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	11,634,614	1,010	11,634,614	0	0	0	0	1,010	11,634,614	0	158	0	(52)	0	1,976	0
25. Other	0	0	0	0	0	0	0	0	0	0	24	0	(9)	0	219	0
26. Total individual annuities	177,530,227	2,491	177,530,227	0	0	0	0	2,491	177,530,227	0	6,653	1,393,199,083	(6,804)	(361,432,406)	63,526	12,005,548,228
Group Annuities																
27. Fixed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
32. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
33. Total group annuities	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Accident and Health																
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	97	221,611	(2)	24,697	251	561,847
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	97	221,611	(2)	24,697	251	561,847
47. Total	217,462,825	2,614	220,967,325	2	940,000	1	68,000	2,617	221,975,325	5,612,500	6,855	1,409,425,249	(9,374)	(2,117,604,362)	107,995	43,558,542,730

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 0 2) covering number of lives: 0 3) face amount $ 0

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 223,343 Group: $ 0 Total: $ 223,343

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 0 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 0 ; Long-term Care $ 482,550 ; Other Health $ 0

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	Number of 8	9	
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual 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	46,681	33,292,625	0	0	0	0	0	33,292,625
2.	Issued during year	0	0	105	16,005	0	0	0	0	0	16,005
3.	Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
4.	Revived during year	0	0	132	119,436	0	0	0	0	0	119,436
5.	Increased during year (net)	0	0	0	450	0	0	0	0	0	450
6.	Subtotals, Lines 2 to 5	0	0	237	135,891	0	0	0	0	0	135,891
7.	Additions by dividends during year	XXX	0	XXX	29	XXX	0	XXX	XXX	0	29
8.	Aggregate write-ins for increases	0	0	0	0	0	0	0	0	0	0
9.	Totals (Lines 1 and 6 to 8)	0	0	46,918	33,428,545	0	0	0	0	0	33,428,545
	Deductions during year:										
10.	Death	0	0	3	7,250	0	0	XXX	0	0	7,250
11.	Maturity	0	0	0	0	0	0	XXX	0	0	0
12.	Disability	0	0	0	0	0	0	XXX	0	0	0
13.	Expiry	0	0	0	0	0	0	0	0	0	0
14.	Surrender	0	0	5	1,527	0	0	0	0	0	1,527
15.	Lapse	0	0	2,692	1,850,205	0	0	0	0	0	1,850,205
16.	Conversion	0	0	0	0	0	0	XXX	XXX	XXX	0
17.	Decreased (net)	0	0	0	17,131	0	0	0	0	0	17,131
18.	Reinsurance	0	0	0	0	0	0	0	0	0	0
19.	Aggregate write-ins for decreases	0	0	0	0	0	0	0	0	0	0
20.	Totals (Lines 10 to 19)	0	0	2,700	1,876,113	0	0	0	0	0	1,876,113
21.	In force end of year (b) (Line 9 minus Line 20)	0	0	44,218	31,552,432	0	0	0	0	0	31,552,432
22.	Reinsurance ceded end of year	XXX	0	XXX	31,042,714	XXX	0	XXX	XXX	0	31,042,714
23.	Line 21 minus Line 22	XXX	0	XXX	509,718	XXX	(a) 0	XXX	XXX	0	509,718
	DETAILS OF WRITE-INS										
0801.											
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.	0	0	0	0	0	0	0	0	0	0
0899.	Totals (Lines 0801 through 0803 plus 0898) (Line 8 above)	0	0	0	0	0	0	0	0	0	0
1901.											
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.	0	0	0	0	0	0	0	0	0	0
1999.	Totals (Lines 1901 through 1903 plus 1998) (Line 19 above)	0	0	0	0	0	0	0	0	0	0

Life, Accident and Health Companies Only:

(a) Group $ .....0 ; Individual $ 0

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates .....0 , Amount $ 0

Additional accidental death benefits included in life certificates were in amount $ .....0 , Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [ ] No [ ]

If not, how are such expenses met?

.....

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance) (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24.	Additions by dividends	XXX	0	XXX	426
25.	Other paid-up insurance	0	0	12	198
26.	Debit ordinary insurance	XXX	XXX	0	0

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27.	Term policies - decreasing	0	0	0	0
28.	Term policies - other	0	0	43,756	31,447,925
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	43,756	31,447,925
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX	0	XXX	6
33.	Totals, extended term insurance	XXX	XXX	1	96
34.	Totals, whole life and endowment	105	16,005	461	104,406
35.	Totals (Lines 31 to 34)	105	16,005	44,218	31,552,433

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial	0	0	0	0
37.	Ordinary	16,005	0	31,551,589	844
38.	Credit life (group and individual)	0	0	0	0
39.	Group	0	0	0	0
40.	Totals (Lines 36 to 39)	16,005	0	31,551,589	844

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41.	Amount of insurance included in Line 2 ceded to other companies	XXX	0	XXX	0
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	0
44.	Servicemen's Group Life Insurance included in Line 21	0	0	0	0
45.	Group permanent insurance included in Line 21	0	0	0	0

ADDITIONAL ACCIDENTAL DEATH BENEFITS

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

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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 spouse and children under Family, Parent and Children, etc., policies and riders included above.

47.1

47.2

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
		1	2	3	4	5	6	7	8
	Disability Provisions	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Certificates	Amount of Insurance
48.	Waiver of premium	0	0	6,638	3,915,713	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	6,638 (a)	3,915,713	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

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	915	184	0	0
2.	Issued during year	152	21	0	0
3.	Reinsurance assumed	0	0	0	0
4.	Increased during year (net)	9	11	0	0
5.	Total (Lines 1 to 4)	1,076	216	0	0
	Deductions during year:				
6.	Decreased (net)	25	26	0	0
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	25	26	0	0
9.	In force end of year (line 5 minus line 8)	1,051	190	0	0
10.	Amount on deposit	0	(a) 22,025,782	0	(a) 0
11.	Income now payable	1,051	159	0	0
12.	Amount of income payable	(a) 12,730,895	(a) 4,265,328	(a) 0	(a) 0

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	991	61,624	0	0
2.	Issued during year	9	6,471	0	0
3.	Reinsurance assumed	0	0	0	0
4.	Increased during year (net)	3	(3)	0	0
5.	Totals (Lines 1 to 4)	1,003	68,092	0	0
	Deductions during year:				
6.	Decreased (net)	36	6,743	0	0
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	36	6,743	0	0
9.	In force end of year (line 5 minus line 8)	967	61,349	0	0
	Income now payable:				
10.	Amount of income payable	(a) 11,858,518	XXX	XXX	(a) 0
	Deferred fully paid:				
11.	Account balance	XXX	(a) 437,488,143	XXX	(a) 0
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 11,570,164,526	XXX	(a) 0

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 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 Deposit Funds Contracts	2 Dividend Accumulations 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	(6,606,852)
2.	Current year's realized pre-tax capital gains/(losses) of $ (38,053,436) transferred into the reserve net of taxes of $ (7,991,222)	(30,062,218)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	0
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	(36,669,070)
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	(1,411,901)
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	(35,257,169)

AMORTIZATION

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2025	(1,016,698)	(395,203)	0	(1,411,901)
2. 2026	(896,790)	(767,419)	0	(1,664,209)
3. 2027	(740,652)	(805,012)	0	(1,545,664)
4. 2028	(530,142)	(864,042)	0	(1,394,184)
5. 2029	(349,019)	(891,815)	0	(1,240,834)
6. 2030	(286,637)	(933,771)	0	(1,220,408)
7. 2031	(275,857)	(1,014,245)	0	(1,290,102)
8. 2032	(219,752)	(1,057,732)	0	(1,277,484)
9. 2033	(182,478)	(1,113,729)	0	(1,296,207)
10. 2034	(182,837)	(1,175,801)	0	(1,358,638)
11. 2035	(197,885)	(1,245,774)	0	(1,443,659)
12. 2036	(214,427)	(1,311,785)	0	(1,526,212)
13. 2037	(213,882)	(1,396,359)	0	(1,610,241)
14. 2038	(210,886)	(1,483,602)	0	(1,694,488)
15. 2039	(199,101)	(1,576,612)	0	(1,775,713)
16. 2040	(169,124)	(1,671,995)	0	(1,841,119)
17. 2041	(122,434)	(1,691,409)	0	(1,813,843)
18. 2042	(104,368)	(1,634,862)	0	(1,739,230)
19. 2043	(96,855)	(1,572,249)	0	(1,669,104)
20. 2044	(75,035)	(1,517,787)	0	(1,592,822)
21. 2045	(70,579)	(1,457,261)	0	(1,527,840)
22. 2046	(72,480)	(1,310,089)	0	(1,382,569)
23. 2047	(63,242)	(1,072,887)	0	(1,136,129)
24. 2048	(48,376)	(830,917)	0	(879,293)
25. 2049	(30,648)	(574,734)	0	(605,382)
26. 2050	(19,695)	(299,573)	0	(319,268)
27. 2051	(12,698)	(138,204)	0	(150,902)
28. 2052	(4,051)	(109,610)	0	(113,661)
29. 2053	(198)	(81,017)	0	(81,215)
30. 2054	(23)	(50,040)	0	(50,063)
31. 2055 and Later	0	(16,683)	0	(16,683)
32. Total (Lines 1 to 31)	(6,606,849)	(30,062,218)	0	(36,669,067)

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	38,055,967	14,742,386	52,798,353	55,535	1,323,041	1,378,576	54,176,929
2. Realized capital gains/(losses) net of taxes - General Account	(167,930)	(1)	(167,931)	0	(6,355,092)	(6,355,092)	(6,523,023)
3. Realized capital gains/(losses) net of taxes - Separate Accounts	(1,127,920)	0	(1,127,920)	(212,961)	0	(212,961)	(1,340,881)
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	(2,130,884)	216,444	(1,914,440)	0	13,361	13,361	(1,901,079)
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	(96,760)	(2,083,030)	(2,179,790)	0	0	0	(2,179,790)
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves	0	0	0	0	0	0	0
7. Basic contribution	10,578,799	3,977,225	14,556,024	0	13,540	13,540	14,569,564
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	45,111,271	16,853,024	61,964,296	(157,426)	(5,005,149)	(5,162,576)	56,801,720
9. Maximum reserve	53,560,430	15,856,368	69,416,798	0	760,524	760,524	70,177,322
10. Reserve objective	30,773,434	11,996,240	42,769,675	0	714,485	714,485	43,484,160
11. 20% of (Line 10 - Line 8)	(2,867,567)	(971,357)	(3,838,924)	31,485	1,143,927	1,175,412	(2,663,512)
12. Balance before transfers (Lines 8 + 11)	42,243,704	15,881,668	58,125,371	(125,941)	(3,861,223)	(3,987,163)	54,138,208
13. Transfers	25,300	(25,300)	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	125,941	4,621,746	4,747,687	4,747,687
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	42,269,003	15,856,368	58,125,371	0	760,524	760,524	58,885,895

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt obligations	81,053,355	XXX	XXX	81,053,355	0.0000	0	0.0000	0	0.0000	0
2.1	1	NAIC Designation Category 1.A	392,509,961	XXX	XXX	392,509,961	0.0002	78,502	0.0007	274,757	0.0013	510,263
2.2	1	NAIC Designation Category 1.B	41,249,720	XXX	XXX	41,249,720	0.0004	16,500	0.0011	45,375	0.0023	94,874
2.3	1	NAIC Designation Category 1.C	34,699,440	XXX	XXX	34,699,440	0.0006	20,820	0.0018	62,459	0.0035	121,448
2.4	1	NAIC Designation Category 1.D	67,484,597	XXX	XXX	67,484,597	0.0007	47,239	0.0022	148,466	0.0044	296,932
2.5	1	NAIC Designation Category 1.E	59,995,149	XXX	XXX	59,995,149	0.0009	53,996	0.0027	161,987	0.0055	329,973
2.6	1	NAIC Designation Category 1.F	177,687,470	XXX	XXX	177,687,470	0.0011	195,456	0.0034	604,137	0.0068	1,208,275
2.7	1	NAIC Designation Category 1.G	251,267,160	XXX	XXX	251,267,160	0.0014	351,774	0.0042	1,055,322	0.0085	2,135,771
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	1,024,893,497	XXX	XXX	1,024,893,497	XXX	764,287	XXX	2,352,503	XXX	4,697,537
3.1	2	NAIC Designation Category 2.A	158,278,427	XXX	XXX	158,278,427	0.0021	332,385	0.0063	997,154	0.0105	1,661,923
3.2	2	NAIC Designation Category 2.B	190,769,082	XXX	XXX	190,769,082	0.0025	476,923	0.0076	1,449,845	0.0127	2,422,767
3.3	2	NAIC Designation Category 2.C	41,831,944	XXX	XXX	41,831,944	0.0036	150,595	0.0108	451,785	0.0180	752,975
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	390,879,453	XXX	XXX	390,879,453	XXX	959,902	XXX	2,898,784	XXX	4,837,666
4.1	3	NAIC Designation Category 3.A	10,926,082	XXX	XXX	10,926,082	0.0069	75,390	0.0183	199,947	0.0262	286,263
4.2	3	NAIC Designation Category 3.B	0	XXX	XXX	0	0.0099	0	0.0264	0	0.0377	0
4.3	3	NAIC Designation Category 3.C	7,832,134	XXX	XXX	7,832,134	0.0131	102,601	0.0350	274,125	0.0500	391,607
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	18,758,216	XXX	XXX	18,758,216	XXX	177,991	XXX	474,072	XXX	677,870
5.1	4	NAIC Designation Category 4.A	2,750,000	XXX	XXX	2,750,000	0.0184	50,600	0.0430	118,250	0.0615	169,125
5.2	4	NAIC Designation Category 4.B	5,584,978	XXX	XXX	5,584,978	0.0238	132,922	0.0555	309,966	0.0793	442,889
5.3	4	NAIC Designation Category 4.C	0	XXX	XXX	0	0.0310	0	0.0724	0	0.1034	0
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	8,334,978	XXX	XXX	8,334,978	XXX	183,522	XXX	428,216	XXX	612,014
6.1	5	NAIC Designation Category 5.A	1,000,000	XXX	XXX	1,000,000	0.0472	47,200	0.0846	84,600	0.1410	141,000
6.2	5	NAIC Designation Category 5.B	324,000	XXX	XXX	324,000	0.0663	21,481	0.1188	38,491	0.1980	64,152
6.3	5	NAIC Designation Category 5.C	2,192,387	XXX	XXX	2,192,387	0.0836	183,284	0.1498	328,420	0.2496	547,220
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	3,516,387	XXX	XXX	3,516,387	XXX	251,965	XXX	451,511	XXX	752,372
7.	6	NAIC 6	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
8.		Intentionally left blank	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9.		Total long-term bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	1,527,435,886	XXX	XXX	1,527,435,886	XXX	2,337,667	XXX	6,605,086	XXX	11,577,458
		PREFERRED STOCKS										
10.	1	Highest quality	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
11.	2	High quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
12.	3	Medium quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
13.	4	Low quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
14.	5	Lower quality	1,406,429	XXX	XXX	1,406,429	0.0630	88,605	0.1128	158,645	0.1880	264,409
15.	6	In or near default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
16.		Affiliated life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17.		Total preferred stocks (Sum of Lines 10 through 16)	1,406,429	XXX	XXX	1,406,429	XXX	88,605	XXX	158,645	XXX	264,409

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt obligations	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
19.1	1	NAIC Designation Category 1.A	0	XXX	XXX	0	0.0002	0	0.0007	0	0.0013	0
19.2	1	NAIC Designation Category 1.B	0	XXX	XXX	0	0.0004	0	0.0011	0	0.0023	0
19.3	1	NAIC Designation Category 1.C	0	XXX	XXX	0	0.0006	0	0.0018	0	0.0035	0
19.4	1	NAIC Designation Category 1.D	0	XXX	XXX	0	0.0007	0	0.0022	0	0.0044	0
19.5	1	NAIC Designation Category 1.E	0	XXX	XXX	0	0.0009	0	0.0027	0	0.0055	0
19.6	1	NAIC Designation Category 1.F	0	XXX	XXX	0	0.0011	0	0.0034	0	0.0068	0
19.7	1	NAIC Designation Category 1.G	0	XXX	XXX	0	0.0014	0	0.0042	0	0.0085	0
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
20.1	2	NAIC Designation Category 2.A	0	XXX	XXX	0	0.0021	0	0.0063	0	0.0105	0
20.2	2	NAIC Designation Category 2.B	0	XXX	XXX	0	0.0025	0	0.0076	0	0.0127	0
20.3	2	NAIC Designation Category 2.C	0	XXX	XXX	0	0.0036	0	0.0108	0	0.0180	0
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
21.1	3	NAIC Designation Category 3.A	0	XXX	XXX	0	0.0069	0	0.0183	0	0.0262	0
21.2	3	NAIC Designation Category 3.B	0	XXX	XXX	0	0.0099	0	0.0264	0	0.0377	0
21.3	3	NAIC Designation Category 3.C	0	XXX	XXX	0	0.0131	0	0.0350	0	0.0500	0
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
22.1	4	NAIC Designation Category 4.A	0	XXX	XXX	0	0.0184	0	0.0430	0	0.0615	0
22.2	4	NAIC Designation Category 4.B	0	XXX	XXX	0	0.0238	0	0.0555	0	0.0793	0
22.3	4	NAIC Designation Category 4.C	0	XXX	XXX	0	0.0310	0	0.0724	0	0.1034	0
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
23.1	5	NAIC Designation Category 5.A	0	XXX	XXX	0	0.0472	0	0.0846	0	0.1410	0
23.2	5	NAIC Designation Category 5.B	0	XXX	XXX	0	0.0663	0	0.1188	0	0.1980	0
23.3	5	NAIC Designation Category 5.C	0	XXX	XXX	0	0.0836	0	0.1498	0	0.2496	0
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
24.	6	NAIC 6	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
25.		Total short-term bonds (18+19.8+20.4+21.4+22.4+23.4+24)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
		DERIVATIVE INSTRUMENTS										
26.		Exchange traded	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
27.	1	Highest quality	1,846,830	XXX	XXX	1,846,830	0.0005	923	0.0016	2,955	0.0033	6,095
28.	2	High quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
29.	3	Medium quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
30.	4	Low quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
31.	5	Lower quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
32.	6	In or near default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
33.		Total derivative instruments	1,846,830	XXX	XXX	1,846,830	XXX	923	XXX	2,955	XXX	6,095
34.		Total (Lines 9 + 17 + 25 + 33)	1,530,689,145	XXX	XXX	1,530,689,145	XXX	2,427,196	XXX	6,766,686	XXX	11,847,961

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm mortgages - CM1 - highest quality	40,941,122	0	XXX	40,941,122	0.0011	45,035	0.0057	233,364	0.0074	302,964
36.		Farm mortgages - CM2 - high quality	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
37.		Farm mortgages - CM3 - medium quality	450,000	0	XXX	450,000	0.0069	3,105	0.0200	9,000	0.0257	11,565
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	60,094,002	0	XXX	60,094,002	0.0011	66,103	0.0057	342,536	0.0074	444,696
44.		Commercial mortgages - all other - CM2 - high quality	53,928,768	0	XXX	53,928,768	0.0040	215,715	0.0114	614,788	0.0149	803,539
45.		Commercial mortgages - all other - CM3 - medium quality	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
46.		Commercial mortgages - all other - CM4 - low medium quality	1,157,117	0	XXX	1,157,117	0.0120	13,885	0.0343	39,689	0.0428	49,525
47.		Commercial mortgages - all other - CM5 - low quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
		Overdue, Not in Process:										
48.		Farm mortgages	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
49.		Residential mortgages - insured or guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Residential mortgages - all other	0	0	XXX	0	0.0029	0	0.0066	0	0.0103	0
51.		Commercial mortgages - insured or guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
52.		Commercial mortgages - all other	4,500,000	0	XXX	4,500,000	0.0480	216,000	0.0868	390,600	0.1371	616,950
		In Process of Foreclosure:										
53.		Farm mortgages	0	0	XXX	0	0.0000	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)	161,071,009	0	XXX	161,071,009	XXX	559,844	XXX	1,629,977	XXX	2,229,238

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - public	0	XXX	XXX	0	0.0000	0	0.1580 (a)	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	0	XXX	XXX	0	0.0000	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	XXX	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	XXX	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	XXX	0	XXX	0
10.		Fixed income - lower quality	0	0	0	0	XXX	0	XXX	0	XXX	0
11.		Fixed income - in or near default	0	0	0	0	XXX	0	XXX	0	XXX	0
12.		Unaffiliated common stock - public	0	0	0	0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
13.		Unaffiliated common stock - private	0	0	0	0	0.0000	0	0.1945	0	0.1945	0
14.		Real estate	0	0	0	0	0.0000 (b)	0	0.0000 (b)	0	0.0000 (b)	0
15.		Affiliated - certain other (See SVO Purposes and Procedures Manual)	0	XXX	XXX	0	0.0000	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	0	XXX	0	XXX	0	XXX	0
		REAL ESTATE										
18.		Home office property (General Account only)	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
19.		Investment properties	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
20.		Properties acquired in satisfaction of debt	0	0	0	0	0.0000	0	0.1337	0	0.1337	0
21.		Total real estate (Sum of Lines 18 through 20)	0	0	0	0	XXX	0	XXX	0	XXX	0
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt obligations	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
23.	1	Highest quality	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
24.	2	High quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
25.	3	Medium quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
26.	4	Low quality	0	XXX	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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest quality	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
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	Low quality	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 through 36)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - highest quality	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
39.		Mortgages - CM2 - high quality	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
40.		Mortgages - CM3 - medium quality	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
41.		Mortgages - CM4 - low medium quality	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
42.		Mortgages - CM5 - low quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
43.		Residential Mortgages - insured or guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
44.		Residential Mortgages - all other	0	XXX	XXX	0	0.0015	0	0.0034	0	0.0046	0
45.		Commercial Mortgages - insured or guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
		Overdue, Not in Process Affiliated:										
46.		Farm mortgages	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
47.		Residential mortgages - insured or guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
48.		Residential mortgages - all other	0	0	XXX	0	0.0029	0	0.0066	0	0.0103	0
49.		Commercial mortgages - insured or guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Commercial mortgages - all other	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure Affiliated:										
51.		Farm mortgages	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
52.		Residential mortgages - insured or guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
53.		Residential mortgages - all other	0	0	XXX	0	0.0000	0	0.0149	0	0.0149	0
54.		Commercial mortgages - insured or guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Commercial mortgages - all other	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
56.		Total affiliated (Sum of Lines 38 through 55)	0	0	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 securities	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
59.		Unaffiliated - in good standing primarily senior	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
60.		Unaffiliated - in good standing all other	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
61.		Unaffiliated - overdue, not in process	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
62.		Unaffiliated - in process of foreclosure	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
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	0	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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated public	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
67.		Affiliated life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
68.		Affiliated certain other (See SVO Purposes & Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
69.		Affiliated other - all other	0	XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
70.		Total with common stock characteristics (Sum of Lines 65 through 69)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home office property (General Account only)	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
72.		Investment properties	6,171,534	0	0	6,171,534	0.0000	0	0.0912	562,844	0.0912	562,844
73		Properties acquired in satisfaction of debt	0	0	0	0	0.0000	0	0.1337	0	0.1337	0
74.		Total with real estate characteristics (Sum of Lines 71 through 73)	6,171,534	0	0	6,171,534	XXX	0	XXX	562,844	XXX	562,844
		INVESTMENTS IN TAX CREDIT STRUCTURES										
75.		Yield guaranteed state tax credit investments	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
76.		Qualifying federal tax credit investments	0	0	0	0	0.0063	0	0.0120	0	0.0190	0
77.		Qualifying state tax credit investments	0	0	0	0	0.0063	0	0.0120	0	0.0190	0
78.		Other tax credit investments	0	0	0	0	0.0273	0	0.0600	0	0.0975	0
79.		Total tax credit investments (Sum of Lines 75 through 78)	0	0	0	0	XXX	0	XXX	0	XXX	0
		RESIDUAL TRANCHES OR INTERESTS										
80.		Bonds - unaffiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
81.		Bonds - affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
82.		Common stock - unaffiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
83.		Common stock - affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
84.		Preferred stock - unaffiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
85.		Preferred stock - affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
86.		Real estate - unaffiliated	0	0	0	0	0.0000	0	0.1580	0	0.1580	0
87.		Real estate - affiliated	0	0	0	0	0.0000	0	0.1580	0	0.1580	0
88.		Mortgage loans - unaffiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
89.		Mortgage loans - affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
90.		Other - unaffiliated	685,509	XXX	XXX	685,509	0.0000	0	0.1580	108,310	0.1580	108,310
91.		Other - affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
92.		Total residual tranches or interests (Sum of Lines 80 through 91)	685,509	0	0	685,509	XXX	0	XXX	108,310	XXX	108,310
		SURPLUS NOTES AND CAPITAL NOTES										
93.	1	Highest quality	19,440,963	XXX	XXX	19,440,963	0.0005	9,720	0.0016	31,106	0.0033	64,155
94.	2	High quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
95.	3	Medium quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
96.	4	Low quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
97.	5	Lower quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
98.	6	In or near default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
99.		Total surplus notes and capital notes (Sum of Lines 93 through 98)	19,440,963	XXX	XXX	19,440,963	XXX	9,720	XXX	31,106	XXX	64,155
		ALL OTHER INVESTMENTS										
100.		NAIC 1 working capital finance investments	0	XXX	0	0	0.0000	0	0.0042	0	0.0042	0
101.		NAIC 2 working capital finance investments	0	XXX	0	0	0.0000	0	0.0137	0	0.0137	0
102.		Other invested assets - Schedule BA	0	XXX	0	0	0.0000	0	0.1580	0	0.1580	0
103.		Other short-term invested assets - Schedule DA	0	XXX	0	0	0.0000	0	0.1580	0	0.1580	0
104.		Total all other (Sum of Lines 100 through 103)	0	XXX	0	0	XXX	0	XXX	0	XXX	0
105.		Total other invested assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 79, 92, 99 and 104)	26,298,006	0	0	26,298,006	XXX	9,720	XXX	702,260	XXX	735,310

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

NONE

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

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
210267404FM	99999	NY	2021	750,000	0	0	Coverage Not Inforce
211240327FM	11111	NY	2024	600,000	410,000	0	Contract Not Active
0199999. Death claims - ordinary				1,350,000	410,000	0	XXX
0599999. Death claims - disposed of				1,350,000	410,000	0	XXX
1099999. Additional accidental death benefits claims - disposed of				0	0	0	XXX
1599999. Disability benefits claims - disposed of				0	0	0	XXX
2099999. Matured endowments claims - disposed of				0	0	0	XXX
2599999. Annuities with life contingency claims - disposed of				0	0	0	XXX
2699999. Claims disposed of during current year				1,350,000	410,000	0	XXX
206205432FM	11111	FL	2023	250,000	0	68,000	Other Life
2799999. Death claims - ordinary				250,000	0	68,000	XXX
3199999. Death claims - resisted				250,000	0	68,000	XXX
3699999. Additional accidental death benefits claims - resisted				0	0	0	XXX
4199999. Disability benefits claims - resisted				0	0	0	XXX
4699999. Matured endowments claims - resisted				0	0	0	XXX
5199999. Annuities with life contingencies claims - resisted				0	0	0	XXX
5299999. Claims resisted during current year				250,000	0	68,000	XXX
5399999 - Totals				1,600,000	410,000	68,000	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS

		Total		Comprehensive (Hospital and Medical) Individual		Comprehensive (Hospital and Medical) Group		Medicare Supplement		Vision Only		Dental Only		Federal Employees Health Benefits Plan	
		1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %
1.	Premiums written	559,071	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX
2.	Premiums earned	482,550	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	211,691	43.9	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	0.0	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	0	0.0
9.	Taxes, licenses and fees	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
10.	Total other expenses incurred	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	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
12.	Gain from underwriting before dividends or refunds	270,859	56.1	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
13.	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	270,859	56.1	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 overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199.	Totals (Lines 1101 through 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		Credit A&H		Disability Income		Long-Term Care		Other Health	
		15 Amount	16 %	17 Amount	18 %	19 Amount	20 %	21 Amount	22 %	23 Amount	24 %	25 Amount	26 %
1.	Premiums written	0	XXX	0	XXX	0	XXX	0	XXX	559,071	XXX	0	XXX
2.	Premiums earned	0	XXX	0	XXX	0	XXX	0	XXX	482,550	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	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	211,691	43.9	0	0.0
7.	Commissions (a)	0	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	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	0.0
10.	Total other expenses incurred	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
12.	Gain from underwriting before dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	270,859	56.1	0	0.0
13.	Dividends or refunds	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	0	0.0	0	0.0	0	0.0	0	0.0	270,859	56.1	0	0.0
	DETAILS OF WRITE-INS												
1101.													
1102.													
1103.													
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

(a) Includes $ 0 reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

PART 2. - RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Premium Reserves:													
1. Unearned premiums	133,476	0	0	0	0	0	0	0	0	0	0	133,476	0
2. Advance premiums	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Reserve for rate credits	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Total premium reserves, current year	133,476	0	0	0	0	0	0	0	0	0	0	133,476	0
5. Total premium reserves, prior year	56,955	0	0	0	0	0	0	0	0	0	0	56,955	0
6. Increase in total premium reserves	76,521	0	0	0	0	0	0	0	0	0	0	76,521	0
B. Contract Reserves:													
1. Additional reserves (a)	335,911	0	0	0	0	0	0	0	0	0	0	335,911	0
2. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Total contract reserves, current year	335,911	0	0	0	0	0	0	0	0	0	0	335,911	0
4. Total contract reserves, prior year.	124,220	0	0	0	0	0	0	0	0	0	0	124,220	0
5. Increase in contract reserves	211,691	0	0	0	0	0	0	0	0	0	0	211,691	0
C. Claim Reserves and Liabilities:													
1. Total current year	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Total prior year	0	0	0	0	0	0	0	0	0	0	0	0	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 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 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 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Reinsurance Assumed:													
1. Premiums written	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Premiums earned	0	0	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	0	0
4. Commissions	0	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	0	0
2. Premiums earned	0	0	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	0	0
4. Commissions	0	0	0	0	0	0	0	0	0	0	0	0	0

(a) Includes $ ..... 0 premium deficiency reserve.

Schedule H - Part 5 - Health Claims

N O N E

Schedule S - Part 1 - Section 1

N O N E

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
87726	06-0566090	12/01/2004	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	337,487	0
87726	06-0566090	01/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	21,006,611	0
87726	06-0566090	05/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	5,254,398	5,732,287
87726	06-0566090	10/01/2023	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	10,549,312	0
0299999. Life and annuity - U.S. affiliates - other					37,147,808	5,732,287
0399999. Total life and annuity - U.S. affiliates					37,147,808	5,732,287
0699999. Total life and annuity - non-U.S. affiliates					0	0
0799999. Total life and annuity - affiliates					37,147,808	5,732,287
86258	13-2572994	04/01/2009	GENERAL RE LIFE CORP	CT	0	4,232
88340	59-2859797	01/19/2005	HANNOVER LIFE REASSURANCE CO OF AMERICA	FL	0	22,699
88340	59-2859797	01/01/2012	HANNOVER LIFE REASSURANCE CO OF AMERICA	FL	350,000	19,693
88340	59-2859797	08/01/2014	HANNOVER LIFE REASSURANCE CO OF AMERICA	FL	0	4,023
66346	58-0828824	02/01/2004	MUNICH AMERICAN REASSURANCE CO	GA	0	3
66346	58-0828824	01/19/2005	MUNICH AMERICAN REASSURANCE CO	GA	0	79,245
66346	58-0828824	07/31/2008	MUNICH AMERICAN REASSURANCE CO	GA	0	1,366
66346	58-0828824	01/01/2009	MUNICH AMERICAN REASSURANCE CO	GA	0	61,943
66346	58-0828824	04/01/2011	MUNICH AMERICAN REASSURANCE CO	GA	125,000	22,027
66346	58-0828824	01/01/2012	MUNICH AMERICAN REASSURANCE CO	GA	75,000	30,025
66346	58-0828824	08/01/2014	MUNICH AMERICAN REASSURANCE CO	GA	0	5,248
66346	58-0828824	05/09/2022	MUNICH AMERICAN REASSURANCE CO	GA	0	4,324
88099	75-1608507	01/19/2005	OPTIMUM RE INSURANCE CO	TX	0	19,280
93572	43-1235868	02/01/2004	RGA REINSURANCE CO	MO	0	11
93572	43-1235868	01/19/2005	RGA REINSURANCE CO	MO	0	124,476
93572	43-1235868	01/01/2009	RGA REINSURANCE CO	MO	500,000	58,269
93572	43-1235868	01/01/2012	RGA REINSURANCE CO	MO	37,500	29,144
64688	75-6020048	01/01/2007	SCOR GLOBAL LIFE AMERICAS REINSURANCE CO	DE	0	5,562
87017	62-1003368	01/01/2009	SCOR GLOBAL LIFE REINSURANCE CO OF DELAWARE	DE	0	11,977
97071	13-3126819	01/01/2012	SCOR GLOBAL LIFE USA REINSURANCE CO	DE	12,500	6,184
97071	13-3126819	08/01/2014	SCOR GLOBAL LIFE USA REINSURANCE CO	DE	0	5,393
68713	84-0499703	02/01/2004	SECURITY LIFE OF DENVER INSURANCE CO	CO	125,000	126,367
82627	06-0839705	02/01/2004	SWISS RE LIFE AND HEALTH AMERICA INC	MO	0	3
82627	06-0839705	01/19/2005	SWISS RE LIFE AND HEALTH AMERICA INC	MO	0	51,351
82627	06-0839705	01/01/2007	SWISS RE LIFE AND HEALTH AMERICA INC	MO	0	26,538
82627	06-0839705	01/01/2009	SWISS RE LIFE AND HEALTH AMERICA INC	MO	0	62,125
82627	06-0839705	01/01/2012	SWISS RE LIFE AND HEALTH AMERICA INC	MO	50,000	31,733
82627	06-0839705	08/01/2014	SWISS RE LIFE AND HEALTH AMERICA INC	MO	0	11,484
82627	06-0839705	10/01/2019	SWISS RE LIFE AND HEALTH AMERICA INC	MO	2,111,851	1,157,500
82627	06-0839705	06/01/2022	SWISS RE LIFE AND HEALTH AMERICA INC	MO	0	2,182
70688	36-6071399	01/01/2007	TRANSAMERICA FINANCIAL LIFE INSURANCE CO	NY	0	13,769
70688	36-6071399	01/01/2009	TRANSAMERICA FINANCIAL LIFE INSURANCE CO	NY	0	67,605
80659	82-4533188	05/01/2008	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	0	737
80659	82-4533188	08/01/2014	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	0	1,006
0899999. Life and annuity - U.S. non-affiliates					3,386,851	2,067,524
1099999. Total life and annuity - non-affiliates					3,386,851	2,067,524
1199999. Total life and annuity					40,534,659	7,799,811
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 U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					40,534,659	7,799,811
2499999. Total non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					0	0
9999999 Totals - Life, Annuity and Accident and Health					40,534,659	7,799,811

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - authorized U.S. affiliates							0	0	0	0	0	0	0	0
0699999. Total General Account - authorized non-U.S. affiliates							0	0	0	0	0	0	0	0
0799999. Total General Account - authorized affiliates							0	0	0	0	0	0	0	0
86258	13-2572994	04/01/2009	GENERAL RE LIFE CORP	CT	YRT/I	XXXLO	46,400,001	172,710	156,968	236,135	0	0	0	0
88340	59-2859797	01/19/2005	HANNOVER LIFE REASSURANCE CO OF AMERICA	FL	YRT/I	OL	585,720	15,625	16,713	23,888	0	0	0	0
88340	59-2859797	01/19/2005	HANNOVER LIFE REASSURANCE CO OF AMERICA	FL	YRT/I	XXXLO	43,382,743	131,513	95,657	170,743	0	0	0	0
88340	59-2859797	01/01/2012	HANNOVER LIFE REASSURANCE CO OF AMERICA	FL	YRT/I	XXXLO	215,840,392	445,726	291,956	370,985	0	0	0	0
88340	59-2859797	08/01/2014	HANNOVER LIFE REASSURANCE CO OF AMERICA	FL	YRT/I	OL	1,225,951	3,681	2,419	17,301	0	0	0	0
88340	59-2859797	08/01/2014	HANNOVER LIFE REASSURANCE CO OF AMERICA	FL	YRT/I	XXXLO	44,193,286	58,764	37,892	36,404	0	0	0	0
65978	13-5581829	01/01/2006	METROPOLITAN LIFE INSURANCE COMPANY	NY	CO/I	OA	0	4,351,473	4,711,972	0	0	0	0	0
66346	58-0828824	02/01/2004	MUNICH AMERICAN REASSURANCE CO	GA	CO/I	XXXL	30,000	2,402	2,411	702	0	0	0	0
66346	58-0828824	01/19/2005	MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	OL	2,408,231	69,263	97,567	76,099	0	0	0	0
66346	58-0828824	01/19/2005	MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	XXXLO	321,245,595	1,275,735	1,259,969	1,146,013	0	0	0	0
66346	58-0828824	01/01/2009	MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	XXXLO	678,781,733	2,149,665	2,081,126	1,626,425	0	0	0	0
66346	58-0828824	12/31/2009	MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	XXXLO	15,000,000	253,272	228,422	346,072	0	0	0	0
66346	58-0828824	04/01/2011	MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	XXXLO	228,724,768	303,881	287,420	300,939	0	0	0	0
66346	58-0828824	01/01/2012	MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	XXXLO	329,347,991	1,026,052	972,657	747,420	0	0	0	0
66346	58-0828824	08/01/2014	MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	OL	919,463	3,529	3,281	11,323	0	0	0	0
66346	58-0828824	08/01/2014	MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	XXXLO	57,644,965	73,905	70,683	45,725	0	0	0	0
66346	58-0828824	05/09/2022	MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	XXXLO	47,500,000	141,317	127,180	126,244	0	0	0	0
66869	31-4156830	05/15/1991	NATIONWIDE LIFE INSURANCE CO	OH	CO/I	OA	0	1,649,413	1,608,038	0	0	0	0	0
66869	31-4156830	12/31/1992	NATIONWIDE LIFE INSURANCE CO	OH	CO/I	OL	987,650	536,127	503,525	16,548	0	0	0	0
93572	43-1235868	02/01/2004	RGA REINSURANCE CO	MO	CO/I	XXXL	120,000	9,609	9,645	2,809	0	0	0	0
93572	43-1235868	07/01/2004	RGA REINSURANCE CO	MO	YRT/I	OL	62,471	514	471	402	0	0	0	0
93572	43-1235868	01/19/2005	RGA REINSURANCE CO	MO	YRT/I	OL	3,068,290	93,610	137,336	97,205	0	0	0	0
93572	43-1235868	01/19/2005	RGA REINSURANCE CO	MO	YRT/I	XXXLO	543,477,759	2,115,952	2,083,820	1,792,689	0	0	0	0
93572	43-1235868	01/01/2009	RGA REINSURANCE CO	MO	YRT/I	XXXLO	636,638,128	2,229,131	2,184,384	2,142,644	0	0	0	0
93572	43-1235868	01/01/2012	RGA REINSURANCE CO	MO	YRT/I	XXXLO	316,139,940	916,830	894,576	869,708	0	0	0	0
87017	62-1003368	01/01/2009	SCOR GLOBAL LIFE REINSURANCE CO OF DELAWARE	DE	YRT/I	XXXLO	131,182,879	437,955	425,015	360,929	0	0	0	0
97071	13-3126819	01/01/2012	SCOR GLOBAL LIFE USA REINSURANCE CO	DE	YRT/I	XXXLO	67,472,600	185,883	175,089	148,141	0	0	0	0
97071	13-3126819	08/01/2014	SCOR GLOBAL LIFE USA REINSURANCE CO	DE	YRT/I	OL	1,532,440	5,882	5,469	15,558	0	0	0	0
97071	13-3126819	08/01/2014	SCOR GLOBAL LIFE USA REINSURANCE CO	DE	YRT/I	XXXLO	59,241,608	97,109	93,753	46,074	0	0	0	0
68713	84-0499703	02/01/2004	SECURITY LIFE OF DENVER INSURANCE CO	CO	CO/I	XXXL	15,019,000	1,096,590	1,388,050	(162,533)	0	0	0	0
82627	06-0839705	02/01/2004	SWISS RE LIFE AND HEALTH AMERICA INC	MO	CO/I	XXXL	30,000	1,985	734	702	0	0	0	0
82627	06-0839705	07/01/2004	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	OL	20,824	142	68	215	0	0	0	0
82627	06-0839705	01/19/2005	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	OL	1,366,681	38,508	31,498	67,635	0	0	0	0
82627	06-0839705	01/19/2005	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	XXXLO	83,493,067	257,633	151,394	305,280	0	0	0	0
82627	06-0839705	01/01/2007	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	XXXLO	291,512,788	906,054	440,539	894,791	0	0	0	0
82627	06-0839705	01/01/2009	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	XXXLO	680,881,733	2,117,220	1,059,548	2,133,105	0	0	0	0
82627	06-0839705	01/01/2012	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	XXXLO	346,487,897	786,485	357,608	783,691	0	0	0	0
82627	06-0839705	08/01/2014	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	OL	2,030,396	5,674	2,880	16,470	0	0	0	0
82627	06-0839705	08/01/2014	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	XXXLO	126,142,984	232,275	118,573	165,178	0	0	0	0
82627	06-0839705	10/01/2019	SWISS RE LIFE AND HEALTH AMERICA INC	MO	COFW/I	XXXL	3,815,330,884	803,214,003	844,011,199	(28,432,758)	250,145,285	260,677,718	0	378,263,048
82627	06-0839705	06/01/2022	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	XXXLO	23,963,490	161,316	145,540	112,718	0	0	0	0
70688	36-6071399	01/01/2007	TRANSAMERICA FINANCIAL LIFE INSURANCE CO	NY	YRT/I	XXXLO	151,246,394	549,669	496,753	462,931	0	0	0	0
70688	36-6071399	01/01/2009	TRANSAMERICA FINANCIAL LIFE INSURANCE CO	NY	YRT/I	XXXLO	740,306,223	2,531,302	2,439,630	1,722,550	0	0	0	0
80659	82-4533188	05/01/2008	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	YRT/I	XXXLO	8,100,000	38,795	35,309	50,923	0	0	0	0
80659	82-4533188	08/01/2014	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	YRT/I	OL	306,488	1,176	1,094	3,528	0	0	0	0
80659	82-4533188	08/01/2014	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	YRT/I	XXXLO	11,048,322	18,387	17,794	10,619	0	0	0	0
0899999. General Account - authorized U.S. non-affiliates							10,090,441,775	830,713,742	869,263,625	(11,089,830)	250,145,285	260,677,718	0	378,263,048
1099999. Total General Account - authorized non-affiliates							10,090,441,775	830,713,742	869,263,625	(11,089,830)	250,145,285	260,677,718	0	378,263,048
1199999. Total General Account authorized							10,090,441,775	830,713,742	869,263,625	(11,089,830)	250,145,285	260,677,718	0	378,263,048
87726	06-0566090	12/01/2004	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	CO/I	OA	0	35,016,059	31,026,343	0	0	0	0	0
87726	06-0566090	12/01/2004	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	CO/I	VA	0	183,579,229	225,817,072	4,306,508	0	0	0	0
87726	06-0566090	01/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	CO/I	OA	0	11,483,094	9,124,437	0	0	0	0	0
87726	06-0566090	01/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	CO/I	VA	0	408,574,486	500,320,359	896,987	120,580,166	126,322,079	0	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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
87726	06-0566090	05/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	CO/I	OL	5,952,249	3,372,429	3,240,386	165,905	0	0	0	0
87726	06-0566090	05/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	YRT/I	OL	32,744,487	153,174	174,755	170,752	0	0	0	0
87726	06-0566090	05/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	YRT/I	XXXLO	20,777,612,760	66,412,865	65,782,111	48,732,834	0	0	0	0
87726	06-0566090	10/01/2023	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	CO/I	IA	0	2,401,465,933	2,297,985,378	12,043,138	80,786,577	115,403,408	0	0
87726	06-0566090	10/01/2023	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	CO/I	OA	0	913,874	0	0	0	0	0	0
1399999. General Account - unauthorized U.S. affiliates - other							20,816,309,496	3,110,971,143	3,133,470,841	66,316,124	201,366,743	241,725,487	0	0
1499999. Total General Account - unauthorized U.S. affiliates							20,816,309,496	3,110,971,143	3,133,470,841	66,316,124	201,366,743	241,725,487	0	0
1799999. Total General Account - unauthorized non-U.S. affiliates							0	0	0	0	0	0	0	0
1899999. Total General Account - unauthorized affiliates							20,816,309,496	3,110,971,143	3,133,470,841	66,316,124	201,366,743	241,725,487	0	0
88099	75-1608507	01/19/2005	OPTIMUM RE INSURANCE CO	TX	YRT/I	OL	390,480	13,316	20,886	16,214	0	0	0	0
88099	75-1608507	01/19/2005	OPTIMUM RE INSURANCE CO	TX	YRT/I	XXXLO	74,473,720	265,072	262,387	243,920	0	0	0	0
64688	75-6020048	01/01/2007	SCOR GLOBAL LIFE AMERICAS REINSURANCE CO	DE	YRT/I	XXXLO	61,098,558	226,440	204,411	163,417	0	0	0	0
1999999. General Account - unauthorized U.S. non-affiliates							135,962,758	504,828	487,684	423,551	0	0	0	0
2199999. Total General Account - unauthorized non-affiliates							135,962,758	504,828	487,684	423,551	0	0	0	0
2299999. Total General Account unauthorized							20,952,272,254	3,111,475,971	3,133,958,525	66,739,675	201,366,743	241,725,487	0	0
2599999. Total General Account - certified U.S. affiliates							0	0	0	0	0	0	0	0
2899999. Total General Account - certified non-U.S. affiliates							0	0	0	0	0	0	0	0
2999999. Total General Account - certified affiliates							0	0	0	0	0	0	0	0
3299999. Total General Account - certified non-affiliates							0	0	0	0	0	0	0	0
3399999. Total General Account certified							0	0	0	0	0	0	0	0
3699999. Total General Account - reciprocal jurisdiction U.S. affiliates							0	0	0	0	0	0	0	0
3999999. Total General Account - reciprocal jurisdiction non-U.S. affiliates							0	0	0	0	0	0	0	0
4099999. Total General Account - reciprocal jurisdiction affiliates							0	0	0	0	0	0	0	0
4399999. Total General Account - reciprocal jurisdiction non-affiliates							0	0	0	0	0	0	0	0
4499999. Total General Account reciprocal jurisdiction							0	0	0	0	0	0	0	0
4599999. Total General Account authorized, unauthorized, reciprocal jurisdiction and certified							31,042,714,029	3,942,189,713	4,003,222,150	55,649,845	451,512,028	502,403,205	0	378,263,048
4899999. Total Separate Accounts - authorized U.S. affiliates							0	0	0	0	0	0	0	0
5199999. Total Separate Accounts - authorized non-U.S. affiliates							0	0	0	0	0	0	0	0
5299999. Total Separate Accounts - authorized affiliates							0	0	0	0	0	0	0	0
5599999. Total Separate Accounts - authorized non-affiliates							0	0	0	0	0	0	0	0
5699999. Total Separate Accounts authorized							0	0	0	0	0	0	0	0
87726	06-0566090	01/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	MCO/I	VA	0	0	0	80,964,763	0	0	3,454,382,727	0
87726	06-0566090	10/01/2023	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	MCO/I	IA	0	0	0	1,073,960,983	0	0	6,342,229,188	0
5899999. Separate Accounts - unauthorized U.S. affiliates - other							0	0	0	1,154,925,746	0	0	9,796,611,915	0
5999999. Total Separate Accounts - unauthorized U.S. affiliates							0	0	0	1,154,925,746	0	0	9,796,611,915	0
6299999. Total Separate Accounts - unauthorized non-U.S. affiliates							0	0	0	0	0	0	0	0
6399999. Total Separate Accounts - unauthorized affiliates							0	0	0	1,154,925,746	0	0	9,796,611,915	0
6699999. Total Separate Accounts - unauthorized non-affiliates							0	0	0	0	0	0	0	0
6799999. Total Separate Accounts unauthorized							0	0	0	1,154,925,746	0	0	9,796,611,915	0
7099999. Total Separate Accounts - certified U.S. affiliates							0	0	0	0	0	0	0	0
7399999. Total Separate Accounts - certified non-U.S. affiliates							0	0	0	0	0	0	0	0
7499999. Total Separate Accounts - certified affiliates							0	0	0	0	0	0	0	0
7799999. Total Separate Accounts - certified non-affiliates							0	0	0	0	0	0	0	0
7899999. Total Separate Accounts certified							0	0	0	0	0	0	0	0
8199999. Total Separate Accounts - reciprocal jurisdiction U.S. affiliates							0	0	0	0	0	0	0	0
8499999. Total Separate Accounts - reciprocal jurisdiction non-U.S. affiliates							0	0	0	0	0	0	0	0
8599999. Total Separate Accounts - reciprocal jurisdiction affiliates							0	0	0	0	0	0	0	0
8899999. Total Separate Accounts - reciprocal jurisdiction non-affiliates							0	0	0	0	0	0	0	0
8999999. Total Separate Accounts reciprocal jurisdiction							0	0	0	0	0	0	0	0
9099999. Total Separate Accounts authorized, unauthorized, reciprocal jurisdiction and certified							0	0	0	1,154,925,746	0	0	9,796,611,915	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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							31,042,714,029	3,942,189,713	4,003,222,150	1,210,575,591	451,512,028	502,403,205	9,796,611,915	378,263,048
9299999. Total non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							0	0	0	0	0	0	0	0
9999999 - Totals							31,042,714,029	3,942,189,713	4,003,222,150	1,210,575,591	451,512,028	502,403,205	9,796,611,915	378,263,048

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Premiums	9 Unearned Premiums (Estimated)	10 Reserve Credit Taken Other than for Unearned Premiums	Outstanding Surplus Relief		13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
										11 Current Year	12 Prior Year		
9999999 - Totals													

NONE

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
...87726	..06-0566090 ..	12/01/2004	BRIGHTHOUSE LIFE INSURANCE COMPANY	218,595,288	337,487	0	218,932,775	0		264,107,841	0	0	348,747	218,932,775
...87726	..06-0566090 ..	01/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY	420,057,581	21,006,611	94,196,362	535,260,554	0		507,483,999	0	0	135,651,031	535,260,554
...87726	..06-0566090 ..	10/01/2023	BRIGHTHOUSE LIFE INSURANCE COMPANY	2,402,379,808	10,549,312	369,017,771	2,781,946,891	0		2,901,931,472	0	0	278,715,245	2,781,946,891
...87726	..06-0566090 ..	05/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY	3,372,429	4,398	13,163	3,389,990	0		4,074,585	0	0	183	3,389,990
...87726	..06-0566090 ..	05/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY	66,566,039	10,982,287	11,059,873	88,608,199	0		80,921,600	0	0	7,686,699	88,608,199
0299999. General Account - life and annuity U.S. affiliates - other				3,110,971,145	42,880,095	474,287,169	3,628,138,409	0	XXX	3,758,519,497	0	0	422,401,905	3,628,138,409
0399999. Total General Account - life and annuity U.S. affiliates				3,110,971,145	42,880,095	474,287,169	3,628,138,409	0	XXX	3,758,519,497	0	0	422,401,905	3,628,138,409
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				3,110,971,145	42,880,095	474,287,169	3,628,138,409	0	XXX	3,758,519,497	0	0	422,401,905	3,628,138,409
...88099	..75-1608507 ..	01/19/2005	OPTIMUM RE INSURANCE COMPANY	278,388	19,280	29,653	327,321	0		0	0	0	33,264	33,264
...64688	..75-6020048 ..	01/01/2007	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	226,440	5,562	27,936	259,938	268,535		0	0	0	15,510	259,938
0899999. General Account - life and annuity U.S. non-affiliates				504,828	24,842	57,589	587,259	268,535	XXX	0	0	0	48,774	293,202
1099999. Total General Account - life and annuity non-affiliates				504,828	24,842	57,589	587,259	268,535	XXX	0	0	0	48,774	293,202
1199999. Total General Account life and annuity				3,111,475,973	42,904,937	474,344,758	3,628,725,668	268,535	XXX	3,758,519,497	0	0	422,450,679	3,628,431,611
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 accident and health				0	0	0	0	0	XXX	0	0	0	0	0
2399999. Total General Account				3,111,475,973	42,904,937	474,344,758	3,628,725,668	268,535	XXX	3,758,519,497	0	0	422,450,679	3,628,431,611
2699999. Total Separate Accounts - U.S. affiliates				0	0	0	0	0	XXX	0	0	0	0	0
2999999. Total Separate Accounts - non-U.S. affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3099999. Total Separate Accounts - affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3399999. Total Separate Accounts - non-affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3499999. Total Separate Accounts				0	0	0	0	0	XXX	0	0	0	0	0
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)				3,111,475,973	42,904,937	474,344,758	3,628,725,668	268,535	XXX	3,758,519,497	0	0	422,450,679	3,628,431,611
3699999. Total non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				0	0	0	0	0	XXX	0	0	0	0	0
9999999 - Totals				3,111,475,973	42,904,937	474,344,758	3,628,725,668	268,535	XXX	3,758,519,497	0	0	422,450,679	3,628,431,611

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of 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)

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				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable/ Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 Times Col. 8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)
9999999 - Totals																	XXX					XXX	XXX		

NONE

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount

NONE

SCHEDULE S - PART 6

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

		1 2025	2 2024	3 2023	4 2022	5 2021
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	1,210,576	959,298	4,635,789	180,298	264,667
2.	Commissions and reinsurance expense allowances	213,921	88,103	85,148	27,867	30,997
3.	Contract claims	167,265	162,475	120,019	104,083	105,776
4.	Surrender benefits and withdrawals for life contracts	1,196,002	888,175	362,224	254,820	384,947
5.	Dividends to policyholders and refunds to members	13	12	11	11	10
6.	Reserve adjustments on reinsurance ceded	287,642	367,617	4,038,943	(291,049)	(351,376)
7.	Increase in aggregate reserve for life and accident and health contracts	(60,779)	968,758	1,116,173	365,229	(217,887)
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	314,370	253,534	4,540,118	37,072	73,849
9.	Aggregate reserves for life and accident and health contracts	3,937,697	3,998,476	3,029,718	1,913,545	1,343,313
10.	Liability for deposit-type contracts	4,492	4,746	5,229	6,313	6,598
11.	Contract claims unpaid	7,800	12,766	13,778	9,004	8,499
12.	Amounts recoverable on reinsurance	40,535	30,952	23,979	14,902	15,191
13.	Experience rating refunds due or unpaid	4,391	7,013	5,001	1,335	2,999
14.	Policyholders' dividends and refunds to members (not included in Line 10)	0	0	0	0	0
15.	Commissions and reinsurance expense allowances due	28,247	8,315	212,277	2,239	3,679
16.	Unauthorized reinsurance offset	294	389	282	546	260
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)	3,758,519	3,770,518	2,458,410	1,166,365	957,134
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

		1 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)	2,236,791,747	78,217	2,236,869,964
2.	Reinsurance (Line 16)	500,630,736	(500,630,736)	0
3.	Premiums and considerations (Line 15)	1,630,492	15,099,967	16,730,459
4.	Net credit for ceded reinsurance	XXX	3,258,444,986	3,258,444,986
5.	All other admitted assets (balance)	68,851,786	0	68,851,786
6.	Total assets excluding Separate Accounts (Line 26)	2,807,904,761	2,772,992,434	5,580,897,195
7.	Separate Account assets (Line 27)	11,050,326,573	0	11,050,326,573
8.	Total assets (Line 28)	13,858,231,334	2,772,992,434	16,631,223,768
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	846,955,898	3,937,697,304	4,784,653,202
10.	Liability for deposit-type contracts (Line 3)	14,853,364	4,492,410	19,345,774
11.	Claim reserves (Line 4)	700,021	7,799,809	8,499,830
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	0	0	0
13.	Premium & annuity considerations received in advance (Line 8)	132,036	975,952	1,107,988
14.	Other contract liabilities (Line 9)	421,304,660	(421,304,660)	0
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	294,057	(294,057)	0
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	0	0	0
17.	Reinsurance with certified reinsurers (Line 24.02 inset amount)	0	0	0
18.	Funds held under reinsurance treaties with certified reinsurers (Line 24.03 inset amount)	0	0	0
19.	All other liabilities (balance)	738,732,828	(378,187,162)	360,545,666
20.	Total liabilities excluding Separate Accounts (Line 26)	2,022,972,864	3,151,179,596	5,174,152,460
21.	Separate Account liabilities (Line 27)	11,050,293,317	(378,187,162)	10,672,106,155
22.	Total liabilities (Line 28)	13,073,266,181	2,772,992,434	15,846,258,615
23.	Capital & surplus (Line 38)	784,965,153	XXX	784,965,153
24.	Total liabilities, capital & surplus (Line 39)	13,858,231,334	2,772,992,434	16,631,223,768
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	3,937,697,304		
26.	Claim reserves	7,799,809		
27.	Policyholder dividends/reserves	0		
28.	Premium & annuity considerations received in advance	975,952		
29.	Liability for deposit-type contracts	4,492,410		
30.	Other contract liabilities	(421,304,660)		
31.	Reinsurance ceded assets	500,630,736		
32.	Other ceded reinsurance recoverables	(78,217)		
33.	Total ceded reinsurance recoverables	4,030,213,334		
34.	Premiums and considerations	15,099,967		
35.	Reinsurance in unauthorized companies	294,057		
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	756,374,324		
40.	Total ceded reinsurance payable/offsets	771,768,348		
41.	Total net credit for ceded reinsurance	3,258,444,986		

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

	Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
	1	2	3	4	5	6	7	8	9	10	11	12
	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 1+3	Modco B/ACV Col 2+4	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 7+9	Modco B/ACV Col 8+10
LONG-TERM BONDS												
1. Exempt obligations	17,833,760	0	0	13,376,498	17,833,760	13,376,498	0	0	0	0	0	0
2.1 NAIC Designation Category 1.A	56,734,765	0	0	1,740,559,339	56,734,765	1,740,559,339	0	0	0	0	0	0
2.2 NAIC Designation Category 1.B	10,308,940	0	0	61,501,066	10,308,940	61,501,066	0	0	0	0	0	0
2.3 NAIC Designation Category 1.C	9,154,418	0	0	140,993,970	9,154,418	140,993,970	0	0	0	0	0	0
2.4 NAIC Designation Category 1.D	12,965,408	0	0	212,848,838	12,965,408	212,848,838	0	0	0	0	0	0
2.5 NAIC Designation Category 1.E	12,737,823	0	0	307,905,793	12,737,823	307,905,793	0	0	0	0	0	0
2.6 NAIC Designation Category 1.F	27,155,507	0	0	379,445,660	27,155,507	379,445,660	0	0	0	0	0	0
2.7 NAIC Designation Category 1.G	33,738,047	0	0	573,573,026	33,738,047	573,573,026	0	0	0	0	0	0
2.8 Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	162,794,908	0	0	3,416,827,692	162,794,908	3,416,827,692	0	0	0	0	0	0
3.1 NAIC Designation Category 2.A	15,435,613	0	0	634,986,163	15,435,613	634,986,163	0	0	0	0	0	0
3.2 NAIC Designation Category 2.B	25,512,550	0	0	972,495,305	25,512,550	972,495,305	0	0	0	0	0	0
3.3 NAIC Designation Category 2.C	10,571,258	0	0	200,144,167	10,571,258	200,144,167	0	0	0	0	0	0
3.4 Subtotal NAIC 2 (3.1+3.2+3.3)	51,519,421	0	0	1,807,625,635	51,519,421	1,807,625,635	0	0	0	0	0	0
4.1 NAIC Designation Category 3.A	0	0	0	27,491,071	0	27,491,071	0	0	0	0	0	0
4.2 NAIC Designation Category 3.B	0	0	0	16,076,725	0	16,076,725	0	0	0	0	0	0
4.3 NAIC Designation Category 3.C	0	0	0	15,552,287	0	15,552,287	0	0	0	0	0	0
4.4 Subtotal NAIC 3 (4.1+4.2+4.3)	0	0	0	59,120,083	0	59,120,083	0	0	0	0	0	0
5.1 NAIC Designation Category 4.A	0	0	0	6,854,897	0	6,854,897	0	0	0	0	0	0
5.2 NAIC Designation Category 4.B	0	0	0	1,756,283	0	1,756,283	0	0	0	0	0	0
5.3 NAIC Designation Category 4.C	0	0	0	2,033,979	0	2,033,979	0	0	0	0	0	0
5.4 Subtotal NAIC 4 (5.1+5.2+5.3)	0	0	0	10,645,159	0	10,645,159	0	0	0	0	0	0
6.1 NAIC Designation Category 5.A	0	0	0	699,875	0	699,875	0	0	0	0	0	0
6.2 NAIC Designation Category 5.B	0	0	0	5,051,209	0	5,051,209	0	0	0	0	0	0
6.3 NAIC Designation Category 5.C	0	0	0	22,354	0	22,354	0	0	0	0	0	0
6.4 Subtotal NAIC 5 (6.1+6.2+6.3)	0	0	0	5,773,438	0	5,773,438	0	0	0	0	0	0
7. NAIC 6	0	0	0	109,039	0	109,039	0	0	0	0	0	0
8. Total long-term bonds (Sum of Lines 1+2.8+3.4+4.4+5.4+6.4+7)	232,148,089	0	0	5,313,477,544	232,148,089	5,313,477,544	0	0	0	0	0	0
PREFERRED STOCKS												
9. Highest quality	0	0	0	2,411,304	0	2,411,304	0	0	0	0	0	0
10. High quality	0	0	0	7,023,711	0	7,023,711	0	0	0	0	0	0
11. Medium quality	0	0	0	0	0	0	0	0	0	0	0	0
12. Low quality	0	0	0	0	0	0	0	0	0	0	0	0
13. Lower quality	0	0	0	0	0	0	0	0	0	0	0	0
14. In or near default	0	0	0	0	0	0	0	0	0	0	0	0
15. Affiliated life with AVR	0	0	0	0	0	0	0	0	0	0	0	0
16. Total preferred stocks (Sum of Lines 9 through 15)	0	0	0	9,435,015	0	9,435,015	0	0	0	0	0	0

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

	Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
	1	2	3	4	5	6	7	8	9	10	11	12
	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 1+3	Modco B/ACV Col 2+4	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 7+9	Modco B/ACV Col 8+10
SHORT-TERM BONDS												
17. Exempt obligations	0	0	0	283,029	0	283,029	0	0	0	0	0	0
18.1 NAIC Designation Category 1.A	0	0	0	0	0	0	0	0	0	0	0	0
18.2 NAIC Designation Category 1.B	0	0	0	0	0	0	0	0	0	0	0	0
18.3 NAIC Designation Category 1.C	0	0	0	0	0	0	0	0	0	0	0	0
18.4 NAIC Designation Category 1.D	0	0	0	0	0	0	0	0	0	0	0	0
18.5 NAIC Designation Category 1.E	0	0	0	0	0	0	0	0	0	0	0	0
18.6 NAIC Designation Category 1.F	0	0	0	0	0	0	0	0	0	0	0	0
18.7 NAIC Designation Category 1.G	0	0	0	0	0	0	0	0	0	0	0	0
18.8 Subtotal NAIC 1 (18.1+18.2+18.3+18.4+18.5+18.6+18.7)	0	0	0	0	0	0	0	0	0	0	0	0
19.1 NAIC Designation Category 2.A	0	0	0	0	0	0	0	0	0	0	0	0
19.2 NAIC Designation Category 2.B	0	0	0	0	0	0	0	0	0	0	0	0
19.3 NAIC Designation Category 2.C	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Subtotal NAIC 2 (19.1+19.2+19.3)	0	0	0	0	0	0	0	0	0	0	0	0
20.1 NAIC Designation Category 3.A	0	0	0	0	0	0	0	0	0	0	0	0
20.2 NAIC Designation Category 3.B	0	0	0	0	0	0	0	0	0	0	0	0
20.3 NAIC Designation Category 3.C	0	0	0	0	0	0	0	0	0	0	0	0
20.4 Subtotal NAIC 3 (20.1+20.2+20.3)	0	0	0	0	0	0	0	0	0	0	0	0
21.1 NAIC Designation Category 4.A	0	0	0	0	0	0	0	0	0	0	0	0
21.2 NAIC Designation Category 4.B	0	0	0	0	0	0	0	0	0	0	0	0
21.3 NAIC Designation Category 4.C	0	0	0	0	0	0	0	0	0	0	0	0
21.4 Subtotal NAIC 4 (21.1+21.2+21.3)	0	0	0	0	0	0	0	0	0	0	0	0
22.1 NAIC Designation Category 5.A	0	0	0	0	0	0	0	0	0	0	0	0
22.2 NAIC Designation Category 5.B	0	0	0	0	0	0	0	0	0	0	0	0
22.3 NAIC Designation Category 5.C	0	0	0	0	0	0	0	0	0	0	0	0
22.4 Subtotal NAIC 5 (22.1+22.2+22.3)	0	0	0	0	0	0	0	0	0	0	0	0
23. NAIC 6	0	0	0	35,859	0	35,859	0	0	0	0	0	0
24. Total short-term bonds (17+18.8+19.4+20.4+21.4+22.4+23)	0	0	0	318,888	0	318,888	0	0	0	0	0	0
DERIVATIVE INSTRUMENTS												
25. Exchange traded	(31,750)	0	0	0	(31,750)	0	0	0	0	0	0	0
26. Highest quality	123,152,807	0	0	(4,197,306)	123,152,807	(4,197,306)	0	0	0	0	0	0
27. High quality	0	0	0	0	0	0	0	0	0	0	0	0
28. Medium quality	0	0	0	0	0	0	0	0	0	0	0	0
29. Low quality	0	0	0	0	0	0	0	0	0	0	0	0
30. Lower quality	0	0	0	0	0	0	0	0	0	0	0	0
31. In or near default	0	0	0	0	0	0	0	0	0	0	0	0
32. Total derivative instruments	123,121,057	0	0	(4,197,306)	123,121,057	(4,197,306)	0	0	0	0	0	0
33. Total (Lines 8+16+24+32)	355,269,146	0	0	5,319,034,141	355,269,146	5,319,034,141	0	0	0	0	0	0

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

		Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
		1	2	3	4	5	6	7	8	9	10	11	12
		FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 1+3	Modco B/ACV Col 2+4	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 7+9	Modco B/ACV Col 8+10
	MORTGAGE LOANS												
	In Good Standing:												
34.	Farm mortgages - CM1 - highest quality	0	0	0	0	0	0	0	0	0	0	0	0
35.	Farm mortgages - CM2 - high quality	6,761,887	0	0	204,753,553	6,761,887	204,753,553	0	0	0	0	0	0
36.	Farm mortgages - CM3 - medium quality	0	0	0	59,243,772	0	59,243,772	0	0	0	0	0	0
37.	Farm mortgages - CM4 - low medium quality	0	0	0	0	0	0	0	0	0	0	0	0
38.	Farm mortgages - CM5 - low quality	0	0	0	0	0	0	0	0	0	0	0	0
39.	Residential mortgages - insured or guaranteed	0	0	0	0	0	0	0	0	0	0	0	0
40.	Residential mortgages - all other	0	0	0	0	0	0	0	0	0	0	0	0
41.	Commercial mortgages - insured or guaranteed	0	0	0	0	0	0	0	0	0	0	0	0
42.	Commercial mortgages - all other - CM1 - highest quality.	0	0	0	0	0	0	0	0	0	0	0	0
43.	Commercial mortgages - all other - CM2 - high quality	6,423,755	0	0	119,105,041	6,423,755	119,105,041	0	0	0	0	0	0
44.	Commercial mortgages - all other - CM3 - medium quality	3,255,940	0	0	479,743,774	3,255,940	479,743,774	0	0	0	0	0	0
45.	Commercial mortgages - all other - CM4 - low medium quality	0	0	0	71,381,898	0	71,381,898	0	0	0	0	0	0
46.	Commercial mortgages - all other - CM5 - low quality	528,463	0	0	0	528,463	0	0	0	0	0	0	0
	Overdue, Not in Process:												
47.	Farm mortgages	0	0	0	0	0	0	0	0	0	0	0	0
48.	Residential mortgages - insured or guaranteed	0	0	0	5,162,334	0	5,162,334	0	0	0	0	0	0
49.	Residential mortgages - all other	0	0	0	0	0	0	0	0	0	0	0	0
50.	Commercial mortgages - insured or guaranteed	0	0	0	0	0	0	0	0	0	0	0	0
51.	Commercial mortgages - all other	0	0	0	0	0	0	0	0	0	0	0	0
	In Process of Foreclosure:												
52.	Farm mortgages	0	0	0	0	0	0	0	0	0	0	0	0
53.	Residential mortgages - insured or guaranteed	0	0	0	0	0	0	0	0	0	0	0	0
54.	Residential mortgages - all other	0	0	0	0	0	0	0	0	0	0	0	0
55.	Commercial mortgages - insured or guaranteed	0	0	0	0	0	0	0	0	0	0	0	0
56.	Commercial mortgages - all other	0	0	0	0	0	0	0	0	0	0	0	0
57.	Total Schedule B mortgages (Sum of Lines 34 through 56)	16,970,045	0	0	939,390,372	16,970,045	939,390,372	0	0	0	0	0	0
	COMMON STOCK												
58.	Unaffiliated public	0	0	0	0	0	0	0	0	0	0	0	0
59.	Unaffiliated private	0	0	0	0	0	0	0	0	0	0	0	0
60.	Federal Home Loan Bank	0	0	0	0	0	0	0	0	0	0	0	0
61.	Affiliated life with AVR	0	0	0	0	0	0	0	0	0	0	0	0
	Affiliated Investment Subsidiary:												
62.	Fixed income exempt obligations	0	0	0	0	0	0	0	0	0	0	0	0
63.	Fixed income highest quality	0	0	0	0	0	0	0	0	0	0	0	0
64.	Fixed income high quality	0	0	0	0	0	0	0	0	0	0	0	0
65.	Fixed income medium quality	0	0	0	0	0	0	0	0	0	0	0	0
66.	Fixed income low quality	0	0	0	0	0	0	0	0	0	0	0	0
67.	Fixed income lower quality	0	0	0	0	0	0	0	0	0	0	0	0
68.	Fixed income in or near default	0	0	0	0	0	0	0	0	0	0	0	0
69.	Unaffiliated common stock public	0	0	0	0	0	0	0	0	0	0	0	0
70.	Unaffiliated common stock private	0	0	0	0	0	0	0	0	0	0	0	0
71.	Real estate	0	0	0	0	0	0	0	0	0	0	0	0
72.	Affiliated-certain other (See SVO Purposes & Procedures Manual)	0	0	0	0	0	0	0	0	0	0	0	0
73.	Affiliated - all other	0	0	0	0	0	0	0	0	0	0	0	0
74.	Total common stock (Sum of Lines 58 through 73)	0	0	0	0	0	0	0	0	0	0	0	0

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

	Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
	1 FWH B/ACV	2 Modco B/ACV	3 FWH B/ACV	4 Modco B/ACV	5 FWH B/ACV Col 1+3	6 Modco B/ACV Col 2+4	7 FWH B/ACV	8 Modco B/ACV	9 FWH B/ACV	10 Modco B/ACV	11 FWH B/ACV Col 7+9	12 Modco B/ACV Col 8+10
REAL ESTATE												
75. Home office property (General Account only)	0	0	0	0	0	0	0	0	0	0	0	0
76. Investment properties	0	0	0	0	0	0	0	0	0	0	0	0
77. Properties acquired in satisfaction of debt	0	0	0	0	0	0	0	0	0	0	0	0
78. Total real estate (Sum of Lines 75 through 77)	0	0	0	0	0	0	0	0	0	0	0	0
OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS												
79. Exempt obligations	0	0	0	0	0	0	0	0	0	0	0	0
80. Highest quality	0	0	0	1,753,445	0	1,753,445	0	0	0	0	0	0
81. High quality	0	0	0	0	0	0	0	0	0	0	0	0
82. Medium quality	0	0	0	0	0	0	0	0	0	0	0	0
83. Low quality	0	0	0	0	0	0	0	0	0	0	0	0
84. Lower quality	0	0	0	0	0	0	0	0	0	0	0	0
85. In or near default	0	0	0	0	0	0	0	0	0	0	0	0
86. Total with bond characteristics (Sum of Lines 79 through 85)	0	0	0	1,753,445	0	1,753,445	0	0	0	0	0	0
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS												
87. Highest quality	0	0	0	0	0	0	0	0	0	0	0	0
88. High quality	0	0	0	0	0	0	0	0	0	0	0	0
89. Medium quality	0	0	0	0	0	0	0	0	0	0	0	0
90. Low quality	0	0	0	0	0	0	0	0	0	0	0	0
91. Lower quality	0	0	0	0	0	0	0	0	0	0	0	0
92. In or near default	0	0	0	0	0	0	0	0	0	0	0	0
93. Affiliated life with AVR	0	0	0	0	0	0	0	0	0	0	0	0
94. Total with preferred stock characteristics (Sum of Lines 87 through 93)	0	0	0	0	0	0	0	0	0	0	0	0

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

	Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
	1 FWH B/ACV	2 Modco B/ACV	3 FWH B/ACV	4 Modco B/ACV	5 FWH B/ACV Col 1+3	6 Modco B/ACV Col 2+4	7 FWH B/ACV	8 Modco B/ACV	9 FWH B/ACV	10 Modco B/ACV	11 FWH B/ACV Col 7+9	12 Modco B/ACV Col 8+10
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS												
In Good Standing Affiliated:												
95. Mortgages - CM1 - highest quality	0	0	0	0	0	0	0	0	0	0	0	0
96. Mortgages - CM2 - high quality	0	0	0	0	0	0	0	0	0	0	0	0
97. Mortgages - CM3 - medium quality	0	0	0	0	0	0	0	0	0	0	0	0
98. Mortgages - CM4 - low medium quality	0	0	0	0	0	0	0	0	0	0	0	0
99. Mortgages - CM5 - low quality	0	0	0	0	0	0	0	0	0	0	0	0
100. Residential mortgages - insured or guaranteed	0	0	0	0	0	0	0	0	0	0	0	0
101. Residential mortgages - all other	0	0	0	0	0	0	0	0	0	0	0	0
102. Commercial mortgages - insured or guaranteed	0	0	0	0	0	0	0	0	0	0	0	0
Overdue, Not in Process Affiliated:												
103. Farm mortgages	0	0	0	0	0	0	0	0	0	0	0	0
104. Residential mortgages - insured or guaranteed	0	0	0	0	0	0	0	0	0	0	0	0
105. Residential mortgages - all other	0	0	0	0	0	0	0	0	0	0	0	0
106. Commercial mortgages - insured or guaranteed	0	0	0	0	0	0	0	0	0	0	0	0
107. Commercial mortgages - all other	0	0	0	0	0	0	0	0	0	0	0	0
In Process of Foreclosure Affiliated:												
108. Farm mortgages	0	0	0	0	0	0	0	0	0	0	0	0
109. Residential mortgages - insured or guaranteed	0	0	0	0	0	0	0	0	0	0	0	0
110. Residential mortgages - all other	0	0	0	0	0	0	0	0	0	0	0	0
111. Commercial mortgages - insured or guaranteed	0	0	0	0	0	0	0	0	0	0	0	0
112. Commercial mortgages - all other	0	0	0	0	0	0	0	0	0	0	0	0
113. Total affiliated (Sum of Lines 95 through 112)	0	0	0	0	0	0	0	0	0	0	0	0
114. Unaffiliated - in good standing with covenants	0	0	0	0	0	0	0	0	0	0	0	0
115. Unaffiliated - in good standing defeased with government securities	0	0	0	0	0	0	0	0	0	0	0	0
116. Unaffiliated - in good standing primarily senior	0	0	0	0	0	0	0	0	0	0	0	0
117. Unaffiliated - in good standing all other	0	0	0	0	0	0	0	0	0	0	0	0
118. Unaffiliated - overdue, not in process	0	0	0	0	0	0	0	0	0	0	0	0
119. Unaffiliated - in process of foreclosure	0	0	0	0	0	0	0	0	0	0	0	0
120. Total unaffiliated (Sum of Lines 114 through 119)	0	0	0	0	0	0	0	0	0	0	0	0
121. Total with mortgage loan characteristics (Lines 113 + 120)	0	0	0	0	0	0	0	0	0	0	0	0
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK												
122. Unaffiliated public	0	0	0	0	0	0	0	0	0	0	0	0
123. Unaffiliated private	0	0	0	0	0	0	0	0	0	0	0	0
124. Affiliated life with AVR	0	0	0	0	0	0	0	0	0	0	0	0
125. Affiliated certain other (See SVO Purposes & Procedures Manual)	0	0	0	0	0	0	0	0	0	0	0	0
126. Affiliated other - all other	0	0	0	0	0	0	0	0	0	0	0	0
127. Total with common stock characteristics (Sum of Lines 122 through 126)	0	0	0	0	0	0	0	0	0	0	0	0

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

	Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
	1 FWH B/ACV	2 Modco B/ACV	3 FWH B/ACV	4 Modco B/ACV	5 FWH B/ACV Col 1+3	6 Modco B/ACV Col 2+4	7 FWH B/ACV	8 Modco B/ACV	9 FWH B/ACV	10 Modco B/ACV	11 FWH B/ACV Col 7+9	12 Modco B/ACV Col 8+10
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE												
128. Home office property (General Account only)	0	0	0	0	0	0	0	0	0	0	0	0
129. Investment properties	0	0	0	0	0	0	0	0	0	0	0	0
130. Properties acquired in satisfaction of debt	0	0	0	0	0	0	0	0	0	0	0	0
131. Total with real estate characteristics (Sum of Lines 128 through 130)	0	0	0	0	0	0	0	0	0	0	0	0
INVESTMENTS IN TAX CREDIT STRUCTURES												
132. Yield guaranteed state tax credit investments	0	0	0	0	0	0	0	0	0	0	0	0
133. Qualifying federal tax credit investments	0	0	0	0	0	0	0	0	0	0	0	0
134. Qualifying state tax credit investments	0	0	0	0	0	0	0	0	0	0	0	0
135. Other tax credit investments	0	0	0	0	0	0	0	0	0	0	0	0
136. Total tax credit investments (Sum of Lines 132 through 135)	0	0	0	0	0	0	0	0	0	0	0	0
RESIDUAL TRANCHES OR INTERESTS												
137. Bonds - unaffiliated	0	0	0	0	0	0	0	0	0	0	0	0
138. Bonds - affiliated	0	0	0	0	0	0	0	0	0	0	0	0
139. Common stock - unaffiliated	0	0	0	0	0	0	0	0	0	0	0	0
140. Common stock - affiliated	0	0	0	0	0	0	0	0	0	0	0	0
141. Preferred stock - unaffiliated	0	0	0	0	0	0	0	0	0	0	0	0
142. Preferred stock - affiliated	0	0	0	0	0	0	0	0	0	0	0	0
143. Real estate - unaffiliated	0	0	0	0	0	0	0	0	0	0	0	0
144. Real estate - affiliated	0	0	0	0	0	0	0	0	0	0	0	0
145. Mortgage loans - unaffiliated	0	0	0	0	0	0	0	0	0	0	0	0
146. Mortgage loans - affiliated	0	0	0	0	0	0	0	0	0	0	0	0
147. Other - unaffiliated	0	0	0	0	0	0	0	0	0	0	0	0
148. Other - affiliated	0	0	0	0	0	0	0	0	0	0	0	0
149. Total residual tranches or interests (Sum of Lines 137 through 148)	0	0	0	0	0	0	0	0	0	0	0	0
SURPLUS NOTES AND CAPITAL NOTES												
150. Highest quality	3,832,825	0	0	5,518,594	3,832,825	5,518,594	0	0	0	0	0	0
151. High quality	0	0	0	0	0	0	0	0	0	0	0	0
152. Medium quality	0	0	0	0	0	0	0	0	0	0	0	0
153. Low quality	0	0	0	0	0	0	0	0	0	0	0	0
154. Lower quality	0	0	0	0	0	0	0	0	0	0	0	0
155. In or near default	0	0	0	0	0	0	0	0	0	0	0	0
156. Total with bond characteristics (Sum of Lines 150 through 155)	3,832,825	0	0	5,518,594	3,832,825	5,518,594	0	0	0	0	0	0
ALL OTHER INVESTMENTS												
157. NAIC 1 working capital finance investments	0	0	0	0	0	0	0	0	0	0	0	0
158. NAIC 2 working capital finance investments	0	0	0	0	0	0	0	0	0	0	0	0
159. Other invested assets - Schedule BA	0	0	0	0	0	0	0	0	0	0	0	0
160. Other short-term invested assets - Schedule DA	0	0	0	0	0	0	0	0	0	0	0	0
161. Cash and Cash Equivalents	2,191,031	0	0	76,532,636	2,191,031	76,532,636	0	0	0	0	0	0
162. Total all other (Sum of Lines 157 through 161)	2,191,031	0	0	76,532,636	2,191,031	76,532,636	0	0	0	0	0	0
163. Total assets excluding non-guaranteed Separate Account assets (Sum of Lines 33, 57, 74, 78, 86, 94, 121, 127, 131, 136, 149, 156 and 162)	378,263,047	0	0	6,342,229,188	378,263,047	6,342,229,188	0	0	0	0	0	0
164. Total non-guaranteed Separate Account assets	XXX	XXX	XXX	XXX	0	3,454,382,727	XXX	XXX	XXX	XXX	0	0
165. Total assets including non-guaranteed Separate Account assets (Sum of 163 and 164)	XXX	XXX	XXX	XXX	378,263,047	9,796,611,915	XXX	XXX	XXX	XXX	0	0

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1. Alabama AL	N	18,337	976,712	0	0	995,049	0
2. Alaska AK	N	0	0	0	0	0	0
3. Arizona AZ	N	89,899	600	0	0	90,499	0
4. Arkansas AR	N	5,283	0	0	0	5,283	0
5. California CA	N	441,802	213,606	0	0	655,408	0
6. Colorado CO	N	54,764	11,515	0	0	66,279	0
7. Connecticut CT	N	817,441	533,600	0	0	1,351,041	0
8. Delaware DE	N	60,940	0	0	0	60,940	0
9. District of Columbia DC	N	12,826	1,000,000	0	0	1,012,826	0
10. Florida FL	N	1,811,778	1,316,430	0	0	3,128,208	0
11. Georgia GA	N	179,943	5,169	0	0	185,112	0
12. Hawaii HI	N	32,746	0	0	0	32,746	0
13. Idaho ID	N	6,435	0	0	0	6,435	0
14. Illinois IL	N	99,308	0	0	0	99,308	0
15. Indiana IN	N	26,902	0	0	0	26,902	0
16. Iowa IA	N	13,583	0	0	0	13,583	0
17. Kansas KS	N	6,650	21,317	0	0	27,967	0
18. Kentucky KY	N	22,429	0	0	0	22,429	0
19. Louisiana LA	N	7,757	0	0	0	7,757	0
20. Maine ME	N	19,280	0	0	0	19,280	0
21. Maryland MD	N	104,694	0	0	0	104,694	0
22. Massachusetts MA	N	255,646	0	0	0	255,646	0
23. Michigan MI	N	262,069	0	0	0	262,069	0
24. Minnesota MN	N	10,393	4,200	0	0	14,593	0
25. Mississippi MS	N	8,575	0	0	0	8,575	0
26. Missouri MO	N	15,233	0	0	0	15,233	0
27. Montana MT	N	711	0	0	0	711	0
28. Nebraska NE	N	939	0	0	0	939	0
29. Nevada NV	N	48,968	0	0	0	48,968	0
30. New Hampshire NH	N	34,245	0	0	0	34,245	0
31. New Jersey NJ	N	1,555,808	834,415	0	0	2,390,223	0
32. New Mexico NM	N	57,482	47,293	0	0	104,775	0
33. New York NY	L	55,339,186	1,281,428,972	559,071	0	1,337,327,229	223,343
34. North Carolina NC	N	415,557	13,876	0	0	429,433	0
35. North Dakota ND	N	0	0	0	0	0	0
36. Ohio OH	N	63,616	0	0	0	63,616	0
37. Oklahoma OK	N	11,587	0	0	0	11,587	0
38. Oregon OR	N	23,808	0	0	0	23,808	0
39. Pennsylvania PA	N	303,791	431,663	0	0	735,454	0
40. Rhode Island RI	N	33,941	8,000	0	0	41,941	0
41. South Carolina SC	N	247,741	8,000	0	0	255,741	0
42. South Dakota SD	N	2,803	0	0	0	2,803	0
43. Tennessee TN	N	94,102	0	0	0	94,102	0
44. Texas TX	N	289,683	0	0	0	289,683	0
45. Utah UT	N	15,183	0	0	0	15,183	0
46. Vermont VT	N	60,903	0	0	0	60,903	0
47. Virginia VA	N	209,545	410,146	0	0	619,691	0
48. Washington WA	N	56,100	71,754	0	0	127,854	0
49. West Virginia WV	N	7,706	0	0	0	7,706	0
50. Wisconsin WI	N	12,235	66,068	0	0	78,303	0
51. Wyoming WY	N	4,167	0	0	0	4,167	0
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0
54. Puerto Rico PR	N	3,359	0	0	0	3,359	0
55. U.S. Virgin Islands VI	N	831	0	0	0	831	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	15,287	0	0	0	15,287	0
58. Aggregate other alien OT	XXX	206,809	0	0	0	206,809	0
59. Subtotal	XXX	63,500,806	1,287,403,336	559,071	0	1,351,463,213	223,343
90. Reporting entity contributions for employee benefits plans	XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	11,555	0	0	0	11,555	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	545,329	0	0	0	545,329	0
94. Aggregate or other amounts not allocable by State	XXX	0	3,280,160	0	0	3,280,160	0
95. Totals (direct business)	XXX	64,057,690	1,290,683,496	559,071	0	1,355,300,257	223,343
96. Plus reinsurance assumed	XXX	0	0	0	0	0	0
97 Totals (all business)	XXX	64,057,690	1,290,683,496	559,071	0	1,355,300,257	223,343
98. Less reinsurance ceded	XXX	37,044,846	1,113,097,924	0	0	1,150,142,770	0
99. Totals (all business) less reinsurance ceded	XXX	27,012,844	177,585,572	(c) 559,071	0	205,157,487	223,343
DETAILS OF WRITE-INS							
58001. Other Alien	XXX	206,809	0	0	0	206,809	0
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	206,809	0	0	0	206,809	0
9401. Internal policy exchanges	XXX	0	3,280,160	0	0	3,280,160	0
9402.	XXX						
9403.	XXX						
9498. 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)(Line 94 above)	XXX	0	3,280,160	0	0	3,280,160	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 1
2. R - Registered - Non-domiciled RRGs 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
4. Q - Qualified - Qualified or accredited reinsurer 0
5. N - None of the above - Not allowed to write business in the state 56

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations

Life and Health Policies are distributed according to the address to which the premium notices are sent (if applicable). Considerations for Individual Fixed and Variable Benefit Annuities are distributed according to the state in which the annuitant or owner resides or the address designated as the one to which business communications should be sent (if applicable). For Group Life and Health policies covering less than 500 lives, the premiums received are generally allocated to the state in which the employees are principally located or in which the principal office of the group policyholder is located; for such policies covering 500 or more lives, the premiums or considerations are considerations are generally allocated to the state in which the owner of the certificate resides (if applicable). For Group Annuity contracts that are allocable, considerations are assigned to the principal place of business of the contract sponsor (if applicable). Deposit-type funds for group contracts are allocated to the principal place of business of the plan sponsor, typically the employer that has established a pension or profit sharing plan for the benefit of its employees (if applicable).

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4 and 16.4, Col. 6, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Col. 6.....

SCHEDULE T - PART 2

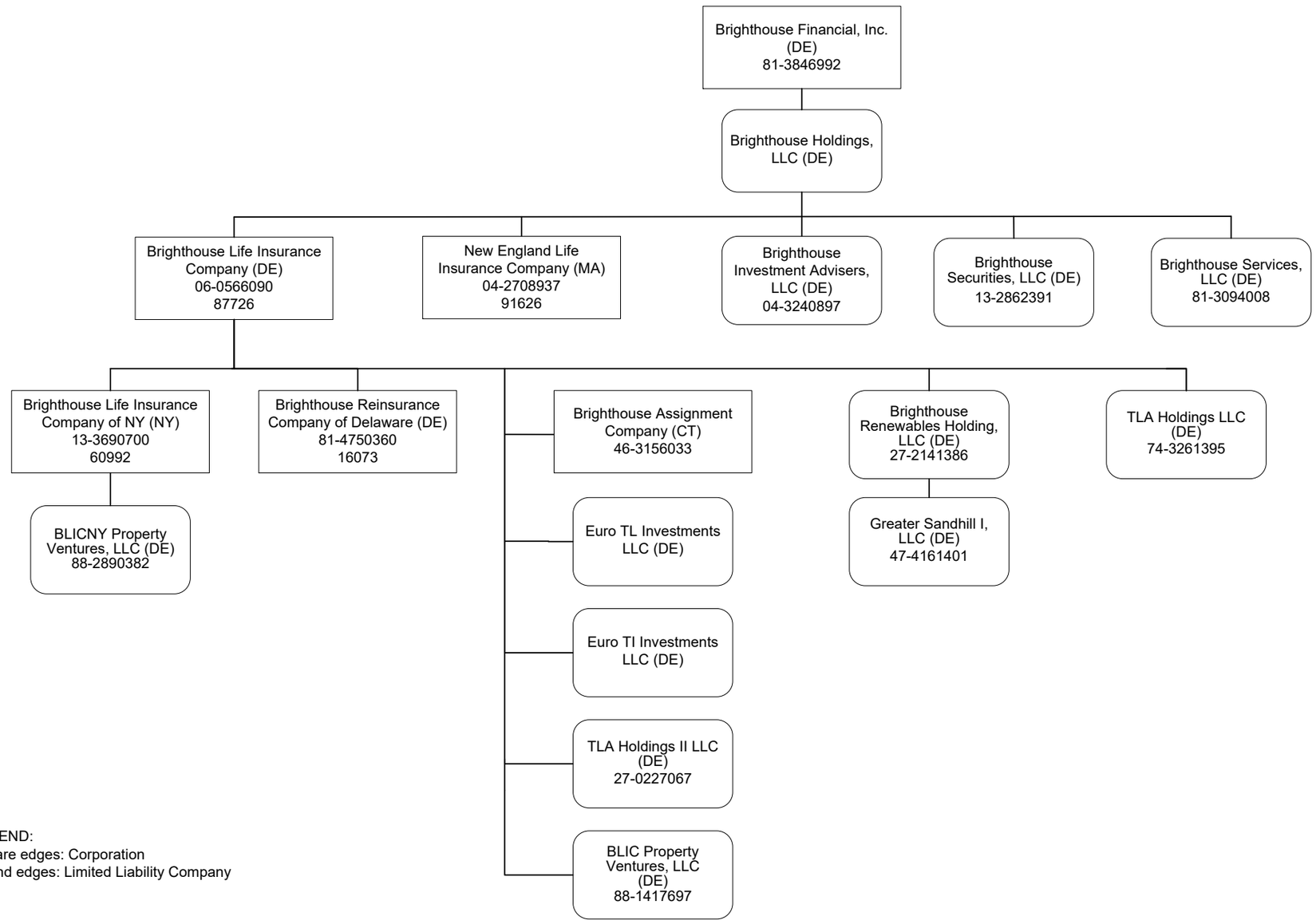
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	18,337	976,712	0	0	0	995,049
2. Alaska	AK	0	0	0	0	0	0
3. Arizona	AZ	89,899	600	0	0	0	90,499
4. Arkansas	AR	5,283	0	0	0	0	5,283
5. California	CA	441,802	213,606	0	0	0	655,408
6. Colorado	CO	54,764	11,515	0	0	0	66,279
7. Connecticut	CT	817,441	533,600	0	0	0	1,351,041
8. Delaware	DE	60,940	0	0	0	0	60,940
9. District of Columbia	DC	12,826	1,000,000	0	0	0	1,012,826
10. Florida	FL	1,811,778	1,316,430	0	0	0	3,128,208
11. Georgia	GA	179,943	5,169	0	0	0	185,112
12. Hawaii	HI	32,746	0	0	0	0	32,746
13. Idaho	ID	6,435	0	0	0	0	6,435
14. Illinois	IL	99,308	0	0	0	0	99,308
15. Indiana	IN	26,902	0	0	0	0	26,902
16. Iowa	IA	13,583	0	0	0	0	13,583
17. Kansas	KS	6,650	21,317	0	0	0	27,967
18. Kentucky	KY	22,429	0	0	0	0	22,429
19. Louisiana	LA	7,757	0	0	0	0	7,757
20. Maine	ME	19,280	0	0	0	0	19,280
21. Maryland	MD	104,694	0	0	0	0	104,694
22. Massachusetts	MA	255,646	0	0	0	0	255,646
23. Michigan	MI	262,069	0	0	0	0	262,069
24. Minnesota	MN	10,393	4,200	0	0	0	14,593
25. Mississippi	MS	8,575	0	0	0	0	8,575
26. Missouri	MO	15,233	0	0	0	0	15,233
27. Montana	MT	711	0	0	0	0	711
28. Nebraska	NE	939	0	0	0	0	939
29. Nevada	NV	48,968	0	0	0	0	48,968
30. New Hampshire	NH	34,245	0	0	0	0	34,245
31. New Jersey	NJ	1,555,808	834,415	0	0	0	2,390,223
32. New Mexico	NM	57,482	47,293	0	0	0	104,775
33. New York	NY	55,339,186	1,281,428,972	0	559,071	223,343	1,337,550,572
34. North Carolina	NC	415,557	13,876	0	0	0	429,433
35. North Dakota	ND	0	0	0	0	0	0
36. Ohio	OH	63,616	0	0	0	0	63,616
37. Oklahoma	OK	11,587	0	0	0	0	11,587
38. Oregon	OR	23,808	0	0	0	0	23,808
39. Pennsylvania	PA	303,791	431,663	0	0	0	735,454
40. Rhode Island	RI	33,941	8,000	0	0	0	41,941
41. South Carolina	SC	247,741	8,000	0	0	0	255,741
42. South Dakota	SD	2,803	0	0	0	0	2,803
43. Tennessee	TN	94,102	0	0	0	0	94,102
44. Texas	TX	289,683	0	0	0	0	289,683
45. Utah	UT	15,183	0	0	0	0	15,183
46. Vermont	VT	60,903	0	0	0	0	60,903
47. Virginia	VA	209,545	410,146	0	0	0	619,691
48. Washington	WA	56,100	71,754	0	0	0	127,854
49. West Virginia	WV	7,706	0	0	0	0	7,706
50. Wisconsin	WI	12,235	66,068	0	0	0	78,303
51. Wyoming	WY	4,167	0	0	0	0	4,167
52. American Samoa	AS	0	0	0	0	0	0
53. Guam	GU	0	0	0	0	0	0
54. Puerto Rico	PR	3,359	0	0	0	0	3,359
55. U.S. Virgin Islands	VI	831	0	0	0	0	831
56. Northern Mariana Islands	MP	0	0	0	0	0	0
57. Canada	CAN	15,287	0	0	0	0	15,287
58. Aggregate other alien	OT	206,809	0	0	0	0	206,809
59. Total		63,500,806	1,287,403,336	0	559,071	223,343	1,351,686,556

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 - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
4932	Brighthouse Holding Group	87726	06-0566090	1546103			Brighthouse Life Insurance Company	DE	UDP	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	13-2862391				Brighthouse Securities, LLC	DE	NIA	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	91626	04-2708937				New England Life Insurance Company	MA	IA	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	04-3240897	4288440			Brighthouse Investment Advisers, LLC	DE	NIA	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	81-3094008				Brighthouse Services, LLC	DE	NIA	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	27-2141386				Brighthouse Renewables Holding, LLC	DE	NIA	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000					Greater Sandhill I, LLC	DE	NIA	Brighthouse Renewables Holding, LLC	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000					Euro TI Investments LLC	DE	NIA	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	46-3156033				Brighthouse Assignment Company	CT	NIA	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	YES	
4932	Brighthouse Holding Group	00000	27-0227067				TLA Holdings II LLC	DE	NIA	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	74-3261395				TLA Holdings LLC	DE	NIA	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	16073	81-4750360				Brighthouse Reinsurance Company of Delaware	DE	IA	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000					Euro TL Investments LLC	DE	NIA	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	60992	13-3690700	3302479			Brighthouse Life Insurance Company of NY	NY	RE	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	81-3846992		0001685040	NASDAQ	Brighthouse Financial, Inc.	DE	NIA	Board of Directors	Board of Directors	0.000	Board of Directors	YES	
4932	Brighthouse Holding Group	00000					Brighthouse Holdings, LLC	DE	UIP	Brighthouse Financial, Inc.	Ownership	100.000	Brighthouse Financial, Inc.	NO	
4932	Brighthouse Holding Group	00000	88-1417697				BLIC Property Ventures, LLC	DE	NIA	Brighthouse Life Insurance Company	Ownership	100.000	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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	46-3156033	Brighthouse Assignment Company	0	0	0	0	(34,699)	0		0	(34,699)	0
	81-3846992	Brighthouse Financial, Inc.	0	0	0	0	42,717,128	0		0	42,717,128	0
		Brighthouse Holdings, LLC	0	(100,000,000)	0	0	898,782,488	0		0	798,782,488	0
	04-3240897	Brighthouse Investment Advisers, LLC	0	0	0	0	0	0		(182,985,310)	(182,985,310)	0
87726	06-0566090	Brighthouse Life Insurance Company	0	140,986,058	51,112,287	0	(192,903,433)	(263,738,856)		158,370,412	(106,173,532)	23,680,195,236
60992	13-3690700	Brighthouse Life Insurance Company NY	0	0	(99,121,210)	0	(209,921,687)	572,310,391		9,525,110	272,792,604	3,153,851,239
16073	81-4750360	Brighthouse Reinsurance Company of Delaware	0	0	48,008,923	0	247,750,950	(296,624,129)		0	(864,256)	(24,631,023,520)
	27-2141386	Brighthouse Renewables Holding, LLC	0	(5,857,386)	0	0	0	0		0	(5,857,386)	0
	13-2862391	Brighthouse Securities, LLC	0	0	0	0	(458,205)	0		0	(458,205)	0
	81-3094008	Brighthouse Services, LLC	0	0	0	0	(759,477,334)	0		0	(759,477,334)	0
91626	04-2708937	New England Life Insurance Company	0	0	0	0	(26,455,208)	(11,947,406)		15,089,788	(23,312,826)	559,426,694
	74-3261395	TLA Holdings, LLC	0	(78,344,219)	0	0	0	0		0	(78,344,219)	0
	27-0227067	TLA Holdings II LLC	0	1,158,900	0	0	0	0		0	1,158,900	0
	88-1417697	BLIC Property Ventures. LLC	0	42,056,647	0	0	0	0		0	42,056,647	0
9999999 Control Totals			0	0	0	0	0	0	XXX	0	0	2,762,449,649

SCHEDULE Y

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

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control/ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control/ Affiliation of Column 5 Over 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 Reinsurance Company of Delaware (DE)	Brighthouse Life Insurance Company	100.000	NO	Brighthouse Financial, Inc.	Brighthouse Holding Group	100.000	NO

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.

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
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	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
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 1? (Not applicable to fraternal benefit societies)	YES
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

SUPPLEMENTAL FILINGS

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

	MARCH FILING	
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
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
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
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
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 electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed 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 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?	YES
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 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES
25.	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

26.	Will the Actuarial Opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the 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?	NO
	APRIL FILING	
37.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	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

Explanations:

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Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420]

11. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]

12. Trusteed Surplus Statement [Document Identifier 490]

18. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]

19. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]

20. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]

21. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]

26. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]

27. 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]

36. 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

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504.	Receivable from third party administrator	1,485,960	0	1,485,960	1,527,099
2505.	Advance ceded premiums	1,457,119	0	1,457,119	1,421,971
2506.	Receivable from reinsurer in liquidation	415,320	415,320	0	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	3,358,399	415,320	2,943,079	2,949,070

Additional Write-ins for Summary of Operations Line 53

		1 Current Year	2 Prior Year
5304.	Prior period adjustment	181,385	0
5397.	Summary of remaining write-ins for Line 53 from overflow page	181,385	0

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 14	Admitted Assets as Reported in the Annual Statement 3 Amount	Admitted Assets as Reported in the Annual Statement 4 Securities Lending Reinvested Collateral Amount	Admitted Assets as Reported in the Annual Statement 5 Total (Col. 3 + 4) Amount	Admitted Assets as Reported in the Annual Statement 6 Percentage of Column 5 Line 14
1.	Issuer credit obligations (Schedule D, Part 1, Section 1):						
	1.01 U.S. government obligations	65,125,620	2.912	65,125,620	0	65,125,620	2.912
	1.02 Other U.S. government obligations	11,387,240	0.509	11,387,240	0	11,387,240	0.509
	1.03 Non-U.S. sovereign jurisdiction securities	5,881,119	0.263	5,881,119	0	5,881,119	0.263
	1.04 Municipal bonds – general obligations (direct & guaranteed)	9,655,997	0.432	9,655,997	0	9,655,997	0.432
	1.05 Municipal bonds – special revenue	56,443,716	2.523	56,443,716	0	56,443,716	2.523
	1.06 Project finance bonds issued by operating entities	3,478,389	0.156	3,478,389	0	3,478,389	0.156
	1.07 Corporate bonds	869,316,966	38.864	869,316,966	0	869,316,966	38.864
	1.08 Mandatory convertible bonds	0	0.000	0	0	0	0.000
	1.09 Single entity backed obligations	1,924,170	0.086	1,924,170	0	1,924,170	0.086
	1.10 SVO-Identified bond exchange traded funds – fair value	0	0.000	0	0	0	0.000
	1.11 SVO-Identified bond exchange traded funds – systematic value	0	0.000	0	0	0	0.000
	1.12 Bonds issued by funds representing operating entities	60,874,168	2.721	60,874,168	0	60,874,168	2.721
	1.13 Bank loans - issued	0	0.000	0	0	0	0.000
	1.14 Bank loans - acquired	0	0.000	0	0	0	0.000
	1.15 Mortgages loans that qualify as SVO-Identified credit tenant loans	0	0.000	0	0	0	0.000
	1.16 Certificates of deposit	0	0.000	0	0	0	0.000
	1.17 Other issuer credit obligations	0	0.000	0	0	0	0.000
	1.18 Total issuer credit obligations	1,084,087,385	48.466	1,084,087,385	0	1,084,087,385	48.466
2.	Asset-backed securities (Schedule D, Part 1, Section 2):						
	2.01 Financial asset-backed securities – self-liquidating	436,644,281	19.521	436,644,281	0	436,644,281	19.521
	2.02 Financial asset-backed securities – not self-liquidating	0	0.000	0	0	0	0.000
	2.03 Non-financial asset-backed securities	6,704,219	0.300	6,704,219	0	6,704,219	0.300
	2.04 Total asset-backed securities	443,348,500	19.821	443,348,500	0	443,348,500	19.821
3.	Preferred stocks (Schedule D, Part 2, Section 1):						
	3.01 Industrial and miscellaneous (unaffiliated)	1,406,429	0.063	1,406,429	0	1,406,429	0.063
	3.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
	3.03 Total preferred stocks	1,406,429	0.063	1,406,429	0	1,406,429	0.063
4.	Common stocks (Schedule D, Part 2, Section 2):						
	4.01 Industrial and miscellaneous - publicly traded (unaffiliated)	0	0.000	0	0	0	0.000
	4.02 Industrial and miscellaneous - other (unaffiliated)	0	0.000	0	0	0	0.000
	4.03 Parent, subsidiaries and affiliates - publicly traded	0	0.000	0	0	0	0.000
	4.04 Parent, subsidiaries and affiliates - other	0	0.000	0	0	0	0.000
	4.05 Mutual funds	0	0.000	0	0	0	0.000
	4.06 Unit investment trusts	0	0.000	0	0	0	0.000
	4.07 Closed-end funds	0	0.000	0	0	0	0.000
	4.08 Exchange traded funds	0	0.000	0	0	0	0.000
	4.09 Total common stocks	0	0.000	0	0	0	0.000
5.	Mortgage loans (Schedule B):						
	5.01 Farm mortgages	41,391,123	1.850	41,391,123	0	41,391,123	1.850
	5.02 Residential mortgages	0	0.000	0	0	0	0.000
	5.03 Commercial mortgages	119,679,887	5.351	119,679,887	0	119,679,887	5.351
	5.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
	5.05 Total valuation allowance	0	0.000	0	0	0	0.000
	5.06 Total mortgage loans	161,071,010	7.201	161,071,010	0	161,071,010	7.201
6.	Real estate (Schedule A):						
	6.01 Properties occupied by company	0	0.000	0	0	0	0.000
	6.02 Properties held for production of income	0	0.000	0	0	0	0.000
	6.03 Properties held for sale	0	0.000	0	0	0	0.000
	6.04 Total real estate	0	0.000	0	0	0	0.000
7.	Cash, cash equivalents and short-term investments:						
	7.01 Cash (Schedule E, Part 1)	109,279,252	4.886	109,279,252	0	109,279,252	4.886
	7.02 Cash equivalents (Schedule E, Part 2)	114,309,012	5.110	114,309,012	0	114,309,012	5.110
	7.03 Short-term investments (Schedule DA)	0	0.000	0	0	0	0.000
	7.04 Total cash, cash equivalents and short-term investments	223,588,264	9.996	223,588,264	0	223,588,264	9.996
8.	Contract loans	138,284	0.006	138,284	0	138,284	0.006
9.	Derivatives (Schedule DB)	282,256,841	12.619	282,256,841	0	282,256,841	12.619
10.	Other invested assets (Schedule BA)	26,298,006	1.176	26,298,006	0	26,298,006	1.176
11.	Receivables for securities	14,590,432	0.652	14,590,432	0	14,590,432	0.652
12.	Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
13.	Other invested assets (Page 2, Line 11)	6,596	0.000	6,596	0	6,596	0.000
14.	Total invested assets	2,236,791,747	100.000	2,236,791,747	0	2,236,791,747	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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, Column 15	
6.	Total foreign exchange change in book/adjusted carrying 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		185,830,546
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		785
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		24,487,331
8.	Deduct amortization of premium and mortgage interest points and commitment fees		546,969
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	273,979	
	9.2 Totals, Part 3, Column 13	0	273,979
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		161,071,010
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus Line 12)		161,071,010
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		161,071,010

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		35,367,449
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	0	0
4.	Accrual of discount		214
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	16,912	
	5.2 Totals, Part 3, Column 9	0	16,912
6.	Total gain (loss) on disposals, Part 3, Column 19		(2,276,873)
7.	Deduct amounts received on disposals, Part 3, Column 16		1,018,072
8.	Deduct amortization of premium, depreciation and proportional amortization		24,076
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	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	5,538,711	
	10.2 Totals, Part 3, Column 11	228,837	5,767,548
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		26,298,006
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		26,298,006

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

		1 Total	2 Issuer Credit Obligations	3 Asset-Backed Securities	4 Preferred Stocks	5 Common Stocks
1.	Book/adjusted carrying value, December 31 of prior year	1,692,183,482	1,311,083,902	379,693,151	1,406,429	0
2.	Cost of bonds and stocks acquired, Part 3, Column 6	164,303,443	47,349,609	115,953,834	1,000,000	0
3.	Accrual of discount	4,687,696	3,704,707	982,989	0	XXX
4.	Unrealized valuation increase/(decrease)	0	0	0	0	0
5.	Total gain (loss) on disposals, Part 4, Column 18	(38,254,141)	(38,254,141)	0	0	0
6.	Consideration for bonds and stocks disposed, Part 4, Column 6	296,833,240	244,321,256	51,511,984	1,000,000	0
7.	Amortization of premium	3,233,579	1,472,571	1,761,008	0	XXX
8.	Total foreign exchange change in book/adjusted carrying value	5,789,597	5,789,597	0	0	0
9.	Current year's other-than-temporary impairment recognized	8,482	0	8,482	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	207,538	207,538	0	0	XXX
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,528,842,314	1,084,087,385	443,348,500	1,406,429	0
12.	Total nonadmitted amounts	0	0	0	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	1,528,842,314	1,084,087,385	443,348,500	1,406,429	0

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS						
Issuer Credit Obligations						
Governments and Municipalities	1.	United States	142,612,573	131,192,328	128,563,742	174,978,377
	2.	Canada	0	0	0	0
	3.	Other Countries	5,881,119	5,323,225	5,985,344	5,749,000
	4.	Total	148,493,692	136,515,553	134,549,086	180,727,377
All Other Issuer Credit Obligations (unaffiliated)	5.	United States	780,495,067	711,183,396	781,508,969	780,754,260
	6.	Canada	27,747,528	25,475,032	28,496,314	27,561,052
	7.	Other Countries	127,351,098	118,585,021	132,301,187	126,960,466
	8.	Total	935,593,693	855,243,449	942,306,470	935,275,778
All Other Issuer Credit Obligations (affiliated)	9.	Total	0	0	0	0
	10.	Total Issuer Credit Obligations	1,084,087,385	991,759,002	1,076,855,556	1,116,003,155
Asset-Backed Securities						
Asset-Backed Securities (unaffiliated)	11.	United States	427,848,500	418,732,025	429,110,201	435,184,445
	12.	Canada	0	0	0	0
	13.	Other Countries	15,500,000	15,521,935	15,503,000	15,500,000
	14.	Total	443,348,500	434,253,960	444,613,201	450,684,445
Asset-Backed Securities (affiliated)	15.	Total	0	0	0	0
	16.	Total Asset-Backed Securities	443,348,500	434,253,960	444,613,201	450,684,445
	17.	Total Bonds	1,527,435,885	1,426,012,962	1,521,468,757	1,566,687,600
PREFERRED STOCKS						
Industrial and Miscellaneous (unaffiliated)	18.	United States	1,406,429	1,406,429	3,276,084	
	19.	Canada	0	0	0	
	20.	Other Countries	0	0	0	
	21.	Total	1,406,429	1,406,429	3,276,084	
Parent, Subsidiaries and Affiliates	22.	Total	0	0	0	
	23.	Total Preferred Stocks	1,406,429	1,406,429	3,276,084	
COMMON STOCKS						
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	24.	United States	0	0	0	
	25.	Canada	0	0	0	
	26.	Other Countries	0	0	0	
	27.	Total	0	0	0	
Parent, Subsidiaries and Affiliates	28.	Total	0	0	0	
	29.	Total Common Stocks	0	0	0	
	30.	Total Stocks	1,406,429	1,406,429	3,276,084	
	31.	Total Bonds and Stocks	1,528,842,314	1,427,419,391	1,524,744,841	

SCHEDULE D - PART 1A

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Government Obligations												
1.1 NAIC 1	144,523,360	0	0	34,911,272	0	XXX	179,434,632	10.9	XXX	XXX	179,434,636	(4)
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
1.7 Totals	144,523,360	0	0	34,911,272	0	XXX	179,434,632	10.9	XXX	XXX	179,434,636	(4)
2. Other U.S. Government Securities												
2.1 NAIC 1	0	0	2,107,485	9,279,755	0	XXX	11,387,240	0.7	XXX	XXX	11,387,240	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
2.7 Totals	0	0	2,107,485	9,279,755	0	XXX	11,387,240	0.7	XXX	XXX	11,387,240	0
3. Non-U.S. Sovereign Jurisdiction Securities												
3.1 NAIC 1	0	1,862,397	993,814	499,748	2,095,498	XXX	5,451,457	0.3	XXX	XXX	0	5,451,457
3.2 NAIC 2	151,054	0	0	0	278,608	XXX	429,662	0.0	XXX	XXX	0	429,662
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
3.7 Totals	151,054	1,862,397	993,814	499,748	2,374,106	XXX	5,881,119	0.4	XXX	XXX	0	5,881,119
4. Municipal Bonds – General Obligations												
4.1 NAIC 1	314,536	1,627,382	1,709,435	6,004,644	0	XXX	9,655,997	0.6	XXX	XXX	9,655,997	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
4.7 Totals	314,536	1,627,382	1,709,435	6,004,644	0	XXX	9,655,997	0.6	XXX	XXX	9,655,997	0
5. Municipal Bonds – Special Revenue												
5.1 NAIC 1	97,099	7,627,911	10,470,442	29,816,301	2,776,572	XXX	50,788,325	3.1	XXX	XXX	50,788,325	0
5.2 NAIC 2	76,622	343,532	525,570	1,481,051	3,228,616	XXX	5,655,391	0.3	XXX	XXX	5,655,390	1
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
5.7 Totals	173,721	7,971,443	10,996,012	31,297,352	6,005,188	XXX	56,443,716	3.4	XXX	XXX	56,443,715	1
6. Project Finance Bonds Issued by Operating Entities (Unaffiliated)												
6.1 NAIC 1	477,727	2,167,289	833,373	0	0	XXX	3,478,389	0.2	XXX	XXX	0	3,478,389
6.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
6.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
6.7 Totals	477,727	2,167,289	833,373	0	0	XXX	3,478,389	0.2	XXX	XXX	0	3,478,389

SCHEDULE D - PART 1A (Continued)

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
7. Project Finance Bonds Issued by Operating Entities (Affiliated)												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
8. Corporate Bonds (Unaffiliated)												
8.1 NAIC 1	47,706,433	124,991,390	102,942,230	94,317,894	124,996,154	XXX	494,954,101	30.1	XXX	XXX	305,980,405	188,973,696
8.2 NAIC 2	10,489,057	120,142,464	86,231,707	47,724,166	86,403,029	XXX	350,990,423	21.4	XXX	XXX	227,172,553	123,817,870
8.3 NAIC 3	500,000	6,298,317	5,722,761	0	0	XXX	12,521,078	0.8	XXX	XXX	2,466,501	10,054,577
8.4 NAIC 4	1,526,427	6,508,550	300,000	0	0	XXX	8,334,977	0.5	XXX	XXX	1,765,367	6,569,610
8.5 NAIC 5	291,431	1,713,539	511,417	0	0	XXX	2,516,387	0.2	XXX	XXX	324,000	2,192,387
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
8.7 Totals	60,513,348	259,654,260	195,708,115	142,042,060	211,399,183	XXX	869,316,966	53.0	XXX	XXX	537,708,826	331,608,140
9. Corporate Bonds (Affiliated)												
9.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
9.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
9.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
9.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
9.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
9.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
9.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10. Mandatory Convertible Bonds (Unaffiliated)												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11. Mandatory Convertible Bonds (Affiliated)												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12. Single Entity Backed Obligations (Unaffiliated)												
12.1 NAIC 1	0	1,924,170	0	0	0	XXX	1,924,170	0.1	XXX	XXX	0	1,924,170
12.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.7 Totals	0	1,924,170	0	0	0	XXX	1,924,170	0.1	XXX	XXX	0	1,924,170

SCHEDULE D - PART 1A (Continued)

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
13. Single Entity Backed Obligations (Affiliated)												
13.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
13.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
13.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
13.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
13.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
13.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
13.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
14. SVO-Identified Bond Exchange Traded Funds – Fair Value												
14.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
14.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
14.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
14.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
14.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
14.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
14.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
15. SVO-Identified Bond Exchange Traded Funds – Systematic Value												
15.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
15.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
15.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
15.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
15.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
15.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
15.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
16. Bonds Issued by Funds Representing Operating Entities (Unaffiliated)												
16.1 NAIC 1	3,400,137	6,873,425	9,204,737	1,619,637	9,769,451	XXX	30,867,387	1.9	XXX	XXX	20,593,825	10,273,562
16.2 NAIC 2	5,649,006	16,267,164	4,136,371	0	2,954,240	XXX	29,006,781	1.8	XXX	XXX	13,331,289	15,675,492
16.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
16.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
16.5 NAIC 5	0	0	1,000,000	0	0	XXX	1,000,000	0.1	XXX	XXX	1,000,000	0
16.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
16.7 Totals	9,049,143	23,140,589	14,341,108	1,619,637	12,723,691	XXX	60,874,168	3.7	XXX	XXX	34,925,114	25,949,054
17. Bonds Issued by Funds Representing Operating Entities (Affiliated)												
17.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
17.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
17.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
17.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
17.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
17.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
17.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
18. Bank Loans – Issued (Unaffiliated)												
18.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
18.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
18.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
18.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
18.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
18.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
18.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

SCHEDULE D - PART 1A (Continued)

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
19. Bank Loans – Issued (Affiliated)												
19.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
19.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
19.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
19.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
19.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
19.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
19.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
20. Bank Loans – Acquired (Unaffiliated)												
20.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
20.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
20.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
20.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
20.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
20.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
20.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
21. Bank Loans – Acquired (Affiliated)												
21.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
21.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
21.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
21.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
21.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
21.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
21.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
22. Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)												
22.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
22.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
22.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
22.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
22.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
22.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
22.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
23. Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)												
23.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
23.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
23.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
23.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
23.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
23.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
23.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
24. Certificates of Deposit (Unaffiliated)												
24.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
24.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
24.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
24.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
24.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
24.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
24.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

SCHEDULE D - PART 1A (Continued)

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
25. Certificates of Deposit (Affiliated)												
25.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
25.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
25.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
25.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
25.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
25.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
25.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
26. Other Issuer Credit Obligations (Unaffiliated)												
26.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
26.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
26.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
26.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
26.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
26.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
26.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
27. Other Issuer Credit Obligations (Affiliated)												
27.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
27.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
27.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
27.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
27.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
27.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
27.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
28. Agency Residential Mortgage-Backed Securities - Guaranteed												
28.1 NAIC 1	616,995	2,792,332	2,713,349	6,767,794	1,567,260	XXX	14,457,730	0.9	XXX	XXX	14,457,730	0
28.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
28.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
28.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
28.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
28.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
28.7 Totals	616,995	2,792,332	2,713,349	6,767,794	1,567,260	XXX	14,457,730	0.9	XXX	XXX	14,457,730	0
29. Agency Commercial Mortgage-Backed Securities - Guaranteed												
29.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
29.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
29.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
29.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
29.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
29.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
29.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
30. Agency Residential Mortgage-Backed Securities – Not Guaranteed												
30.1 NAIC 1	27,285,682	57,427,378	41,993,452	32,996,135	5,248,007	XXX	164,950,654	10.0	XXX	XXX	164,950,651	3
30.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
30.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
30.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
30.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
30.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
30.7 Totals	27,285,682	57,427,378	41,993,452	32,996,135	5,248,007	XXX	164,950,654	10.0	XXX	XXX	164,950,651	3

SCHEDULE D - PART 1A (Continued)

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
31. Agency Commercial Mortgage-Backed Securities - Not Guaranteed												
31.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
31.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
31.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
31.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
31.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
31.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
31.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
32. Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)												
32.1 NAIC 1	3,207,452	14,604,788	9,575,151	6,179,848	1,530,858	XXX	35,098,097	2.1	XXX	XXX	10,129,948	24,968,149
32.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
32.3 NAIC 3	845,085	2,595,222	1,583,989	1,104,424	108,417	XXX	6,237,137	0.4	XXX	XXX	6,237,137	0
32.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
32.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
32.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
32.7 Totals	4,052,537	17,200,010	11,159,140	7,284,272	1,639,275	XXX	41,335,234	2.5	XXX	XXX	16,367,085	24,968,149
33. Non-Agency Residential Mortgage-Backed Securities (Affiliated)												
33.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
33.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
33.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
33.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
33.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
33.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
33.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
34. Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)												
34.1 NAIC 1	7,119,555	120,250,926	21,571,884	5,017,923	3,024,478	XXX	156,984,766	9.6	XXX	XXX	94,673,322	62,311,444
34.2 NAIC 2	0	2,616,469	63,452	0	0	XXX	2,679,921	0.2	XXX	XXX	2,203,670	476,251
34.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
34.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
34.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
34.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
34.7 Totals	7,119,555	122,867,395	21,635,336	5,017,923	3,024,478	XXX	159,664,687	9.7	XXX	XXX	96,876,992	62,787,695
35. Non-Agency Commercial Mortgage-Backed Securities (Affiliated)												
35.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
35.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
35.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
35.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
35.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
35.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
35.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
36. Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)												
36.1 NAIC 1	1	7,927,958	16,072,041	0	0	XXX	24,000,000	1.5	XXX	XXX	0	24,000,000
36.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
36.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
36.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
36.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
36.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
36.7 Totals	1	7,927,958	16,072,041	0	0	XXX	24,000,000	1.5	XXX	XXX	0	24,000,000

SCHEDULE D - PART 1A (Continued)

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
37. Non-Agency – CLOs/CBOs/CDOs (Affiliated)												
37.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
37.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
37.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
37.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
37.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
37.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
37.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
38. Other Financial Asset-Backed Securities (Unaffiliated)												
38.1 NAIC 1	5,497,397	16,279,084	7,490,189	2,727,028	0	XXX	31,993,698	1.9	XXX	XXX	7,745,311	24,248,387
38.2 NAIC 2	23,472	71,542	69,475	77,789	0	XXX	242,278	0.0	XXX	XXX	0	242,278
38.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
38.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
38.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
38.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
38.7 Totals	5,520,869	16,350,626	7,559,664	2,804,817	0	XXX	32,235,976	2.0	XXX	XXX	7,745,311	24,490,665
39. Other Financial Asset-Backed Securities (Affiliated)												
39.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
39.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
39.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
39.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
39.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
39.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
39.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
40. Equity-Backed Securities (Unaffiliated)												
40.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
40.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
40.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
40.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
40.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
40.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
40.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
41. Equity-Backed Securities (Affiliated)												
41.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
41.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
41.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
41.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
41.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
41.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
41.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
42. Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated)												
42.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
42.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
42.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
42.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
42.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
42.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
42.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

SCHEDULE D - PART 1A (Continued)

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
43. Other Financial Asset-Backed Securities – Not Self-Liquidating (Affiliated)												
43.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
43.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
43.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
43.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
43.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
43.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
43.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
44. Lease-Backed Securities – Practical Expedient (Unaffiliated)												
44.1 NAIC 1	1,411,095	1,909,617	0	0	0	XXX	3,320,712	0.2	XXX	XXX	1,411,098	1,909,614
44.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
44.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
44.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
44.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
44.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
44.7 Totals	1,411,095	1,909,617	0	0	0	XXX	3,320,712	0.2	XXX	XXX	1,411,098	1,909,614
45. Lease-Backed Securities – Practical Expedient (Affiliated)												
45.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
45.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
45.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
45.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
45.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
45.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
45.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
46. Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated)												
46.1 NAIC 1	49,336	217,446	323,298	865,912	52,515	XXX	1,508,507	0.1	XXX	XXX	0	1,508,507
46.2 NAIC 2	20,000	805,723	1,049,277	0	0	XXX	1,875,000	0.1	XXX	XXX	0	1,875,000
46.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
46.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
46.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
46.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
46.7 Totals	69,336	1,023,169	1,372,575	865,912	52,515	XXX	3,383,507	0.2	XXX	XXX	0	3,383,507
47. Other Non-Financial Asset-Backed Securities – Practical Expedient (Affiliated)												
47.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
47.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
47.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
47.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
47.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
47.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
47.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
48. Lease-Backed Securities – Full Analysis (Unaffiliated)												
48.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
48.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
48.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
48.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
48.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
48.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
48.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

SCHEDULE D - PART 1A (Continued)

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
49. Lease-Backed Securities – Full Analysis (Affiliated)												
49.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
49.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
49.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
49.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
49.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
49.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
49.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
50. Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated)												
50.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
50.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
50.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
50.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
50.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
50.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
50.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
51. Other Non-Financial Asset-Backed Securities – Full Analysis (Affiliated)												
51.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
51.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
51.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
51.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
51.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
51.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
51.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

SCHEDULE D - PART 1A (Continued)

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
52. Total Bonds Current Year												
52.1 NAIC 1	(d) 241,706,805	368,483,493	228,000,880	231,003,891	151,060,793	0	1,220,255,862	74.3	XXX	XXX	871,208,488	349,047,374
52.2 NAIC 2	(d) 16,409,211	140,246,894	92,075,852	49,283,006	92,864,493	0	390,879,456	23.8	XXX	XXX	248,362,902	142,516,554
52.3 NAIC 3	(d) 1,345,085	8,893,539	7,306,750	1,104,424	108,417	0	18,758,215	1.1	XXX	XXX	8,703,638	10,054,577
52.4 NAIC 4	(d) 1,526,427	6,508,550	300,000	0	0	0	8,334,977	0.5	XXX	XXX	1,765,367	6,569,610
52.5 NAIC 5	(d) 291,431	1,713,539	1,511,417	0	0	0	(c) 3,516,387	0.2	XXX	XXX	1,324,000	2,192,387
52.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
52.7 Totals	261,278,959	525,846,015	329,194,899	281,391,321	244,033,703	0	(b) 1,641,744,897	100.0	XXX	XXX	1,131,364,395	510,380,502
52.8 Line 52.7 as a % of Col. 7	15.9	32.0	20.1	17.1	14.9	0.0	100.0	XXX	XXX	XXX	68.9	31.1
53. Total Bonds Prior Year												
53.1 NAIC 1	118,362,796	367,857,457	208,021,336	232,915,314	272,472,326	0	XXX	XXX	1,199,629,229	70.7	894,605,904	305,023,325
53.2 NAIC 2	22,632,412	140,696,242	108,370,922	64,667,932	118,289,644	0	XXX	XXX	454,657,152	26.8	281,690,040	172,967,112
53.3 NAIC 3	11,713,682	8,218,504	5,116,153	1,477,561	151,615	0	XXX	XXX	26,677,515	1.6	10,828,426	15,849,089
53.4 NAIC 4	0	9,169,076	3,355,715	0	0	0	XXX	XXX	12,524,791	0.7	2,424,476	10,100,315
53.5 NAIC 5	270,621	1,288,793	2,213,646	0	0	0	XXX	XXX	(c) 3,773,060	0.2	1,324,000	2,449,060
53.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
53.7 Totals	152,979,511	527,230,072	327,077,772	299,060,807	390,913,585	0	XXX	XXX	(b) 1,697,261,747	100.0	1,190,872,846	506,388,901
53.8 Line 53.7 as a % of Col. 9	9.0	31.1	19.3	17.6	23.0	0.0	XXX	XXX	100.0	XXX	70.2	29.8
54. Total Publicly Traded Bonds												
54.1 NAIC 1	205,862,773	220,483,911	136,437,817	205,913,042	102,510,945	0	871,208,488	53.1	XXX	XXX	871,208,488	XXX
54.2 NAIC 2	5,704,350	66,259,800	56,780,653	37,447,825	82,170,274	0	248,362,902	15.1	XXX	XXX	248,362,902	XXX
54.3 NAIC 3	845,085	5,061,723	1,583,989	1,104,424	108,417	0	8,703,638	0.5	XXX	XXX	8,703,638	XXX
54.4 NAIC 4	0	1,765,367	0	0	0	0	1,765,367	0.1	XXX	XXX	1,765,367	XXX
54.5 NAIC 5	0	324,000	1,000,000	0	0	0	1,324,000	0.1	XXX	XXX	1,324,000	XXX
54.6 NAIC 6	0	0	0	0	0	0	0	0.0	XXX	XXX	0	XXX
54.7 Totals	212,412,208	293,894,801	195,802,459	244,465,291	184,789,636	0	1,131,364,395	68.9	XXX	XXX	1,131,364,395	XXX
54.8 Line 54.7 as a % of Col. 7	18.8	26.0	17.3	21.6	16.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
54.9 Line 54.7 as a % of Line 52.7, Col. 7, Section 52	12.9	17.9	11.9	14.9	11.3	0.0	68.9	XXX	XXX	XXX	68.9	XXX
55. Total Privately Placed Bonds												
55.1 NAIC 1	35,844,032	147,999,582	91,563,063	25,090,849	48,549,848	0	349,047,374	21.3	XXX	XXX	XXX	349,047,374
55.2 NAIC 2	10,704,861	73,987,094	35,295,199	11,835,181	10,694,219	0	142,516,554	8.7	XXX	XXX	XXX	142,516,554
55.3 NAIC 3	500,000	3,831,816	5,722,761	0	0	0	10,054,577	0.6	XXX	XXX	XXX	10,054,577
55.4 NAIC 4	1,526,427	4,743,183	300,000	0	0	0	6,569,610	0.4	XXX	XXX	XXX	6,569,610
55.5 NAIC 5	291,431	1,389,539	511,417	0	0	0	2,192,387	0.1	XXX	XXX	XXX	2,192,387
55.6 NAIC 6	0	0	0	0	0	0	0	0.0	XXX	XXX	XXX	0
55.7 Totals	48,866,751	231,951,214	133,392,440	36,926,030	59,244,067	0	510,380,502	31.1	XXX	XXX	XXX	510,380,502
55.8 Line 55.7 as a % of Col. 7	9.6	45.4	26.1	7.2	11.6	0.0	100.0	XXX	XXX	XXX	XXX	100.0
55.9 Line 55.7 as a % of Line 52.7, Col. 7, Section 52	3.0	14.1	8.1	2.2	3.6	0.0	31.1	XXX	XXX	XXX	XXX	31.1

(a) Includes $ 277,871,113 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 650,765 current year of bonds with Z designations and $ 1,614,512 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 324,000 current year, $ 324,000 prior year of bonds with 5GI designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 114,309,012 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Other Short-term Investment Assets
1. Book/adjusted carrying value, December 31 of prior year	0	0	0
2. Cost of short-term investments acquired	425,348	425,348	0
3. Accrual of discount	4,652	4,652	0
4. Unrealized valuation increase/(decrease)	0	0	0
5. Total gain (loss) on disposals	0	0	0
6. Deduct consideration received on disposals	430,000	430,000	0
7. Deduct amortization of premium	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0
11. Deduct total nonadmitted amounts	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0

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)			224,923,515
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		27,136,598	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		(19,011,218)	8,125,380
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17		62,887,670	
	3.2 Section 2, Column 19		(14,381,001)	48,506,669
4.	SSAP No. 108 Adjustments			0
5.	Total gain (loss) on termination recognized, Section 2, Column 22			21,932,306
6.	Considerations received/(paid) on terminations, Section 2, Column 15			24,828,501
7.	Amortization:			
	7.1 Section 1, Column 19		(4,016,744)	
	7.2 Section 2, Column 21		(350,568)	(4,367,312)
8.	Adjustment to the book/adjusted carrying value of hedged item:			
	8.1 Section 1, Column 20		0	
	8.2 Section 2, Column 23		0	0
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Section 1, Column 18		(4,637,652)	
	9.2 Section 2, Column 20		0	(4,637,652)
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			269,654,405
11.	Deduct nonadmitted assets			0
12.	Statement value at end of current period (Line 10 minus Line 11)			269,654,405

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				(27,882)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				(41,637)
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges:				
	3.11 Section 1, Column 15, current year minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All other:				
	3.13 Section 1, Column 18, current year minus	(33,663)			
	3.14 Section 1, Column 18, prior year	(197,862)	164,200	164,200	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(33,663)			
	3.24 Section 1, Column 19, prior year plus	(197,862)			
	3.25 SSAP No. 108 Adjustments	0	164,200	164,200	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		42,344		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	0			
	4.22 Amount recognized (Section 2, Column 16)	42,344			
	4.23 SSAP No. 108 Adjustments	0	42,344		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				(69,519)
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				(69,519)

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	269,654,405	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(69,519)	
3.	Total (Line 1 plus Line 2)		269,584,886
4.	Part D, Section 1, Column 6	282,256,841	
5.	Part D, Section 1, Column 7	(12,671,955)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	272,625,792	
8.	Part B, Section 1, Column 13	(69,519)	
9.	Total (Line 7 plus Line 8)		272,556,273
10.	Part D, Section 1, Column 9	284,896,909	
11.	Part D, Section 1, Column 10	(12,340,636)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	10,383,886	
14.	Part B, Section 1, Column 20	545,714	
15.	Part D, Section 1, Column 12	10,929,600	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other
1. Book/adjusted carrying value, December 31 of prior year	6,484,694	6,484,694	0	0
2. Cost of cash equivalents acquired	334,677,437	334,677,437	0	0
3. Accrual of discount	1,346,564	1,346,564	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0
5. Total gain (loss) on disposals	2	2	0	0
6. Deduct consideration received on disposals	228,199,685	228,199,685	0	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	114,309,012	114,309,012	0	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	114,309,012	114,309,012	0	0

Schedule A - Part 1 - Real Estate Owned

N O N E

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
193766		SUTTER	CA		03/15/2010	5.050	69,396	0	(1,625)	0	0	0	4,047,420	11/10/2025
194344		FRESNO	CA		03/22/2011	3.250	1,577,066	0	0	0	0	0	2,648,750	08/28/2025
194419		CASS	NE		04/01/2011	3.300	1,208,964	0	(5,500)	0	0	0	4,379,278	09/26/2022
194759		MONTEREY	CA		05/12/2011	6.030	183,140	0	(1,765)	0	0	0	3,789,965	08/15/2022
195388		STANISLAUS	CA		03/08/2012	5.600	759,492	0	(10,646)	0	0	0	2,972,668	04/11/2025
195620		FRESNO	CA		08/30/2012	5.660	975,976	0	(743)	0	0	0	3,317,786	06/04/2024
195867		FRESNO	CA		04/08/2013	5.800	311,900	0	14	0	0	0	717,875	11/05/2024
196242		STANISLAUS	CA		06/27/2013	4.500	450,000	0	0	0	0	0	633,067	05/02/2025
196606		CHELAN	WA		11/22/2013	7.190	218,270	0	(2,499)	0	0	0	368,797	03/27/2024
197211		BATES	MO		11/12/2014	4.700	2,720,406	0	(9,206)	0	0	0	8,370,788	03/29/2024
197235		DESOTO	FL		12/03/2014	3.850	2,298,491	0	(5,289)	0	0	0	9,793,162	10/16/2025
197290		FORD	IL		01/12/2015	4.000	606,214	0	(688)	0	0	0	2,383,648	09/23/2024
197366		NODAWAY	MO		02/03/2015	4.210	560,004	0	(50)	0	0	0	2,318,000	04/04/2024
197426		O'BRIEN	IA		02/24/2015	3.900	168,978	0	0	0	0	0	1,408,350	08/02/2024
197431		DAKOTA	MN		02/10/2015	6.250	190,739	0	(812)	0	0	0	2,887,760	08/02/2024
197445		DICKINSON	IA		02/12/2015	4.440	416,988	0	0	0	0	0	2,225,910	04/02/2024
197473		HAMILTON	NE		03/05/2015	4.000	1,142,011	0	135	0	0	0	5,742,740	08/01/2025
197475		WHITE	IN		06/05/2015	2.700	2,048,828	0	(2,020)	0	0	0	10,299,957	08/01/2025
197503		VERMILION	IL		02/27/2015	2.900	835,525	0	121	0	0	0	3,936,790	08/01/2025
197508		CLINTON	IA		03/31/2015	4.050	245,969	0	(243)	0	0	0	819,230	07/30/2025
197555		LEWIS	WA		03/12/2015	4.350	2,310,818	0	(19,994)	0	0	0	10,727,041	05/16/2025
197572		WHITE	IN		04/08/2015	4.000	573,138	0	0	0	0	0	2,790,970	08/01/2025
197602		COLUSA	CA		07/17/2015	4.300	1,637,119	0	(5,757)	0	0	0	6,164,500	01/06/2025
197821		CUSTER	NE		08/25/2015	4.450	1,032,169	0	0	0	0	0	3,476,090	05/24/2022
198473		CHAMPAIGN	IL		08/29/2016	4.000	584,769	0	28	0	0	0	1,458,772	06/03/2021
198517		MORRILL	NE		08/22/2016	3.350	801,756	0	0	0	0	0	1,636,434	06/04/2021
198552		JASPER	IN		10/19/2016	3.250	1,334,695	0	23	0	0	0	2,874,378	12/03/2024
198806		CLAY	NE		02/24/2017	4.550	1,116,668	0	66	0	0	0	9,617,010	08/20/2021
198813		STORY	IA		01/18/2017	4.990	1,125,296	0	33	0	0	0	5,043,500	10/11/2021
199019		CASS	NE		07/17/2017	3.500	1,264,245	0	0	0	0	0	4,181,508	09/26/2022
199092		CUSTER	NE		09/21/2017	4.450	699,968	0	0	0	0	0	2,357,320	05/24/2022
199469		DEFIANCE	OH		04/26/2018	5.250	1,922,126	0	365	0	0	0	6,537,800	10/30/2025
202017		AUTAUGA	AL		11/01/2021	2.510	4,999,999	0	0	0	0	0	16,790,015	12/31/2024
202022		AUTAUGA	AL		11/01/2021	3.040	5,000,000	0	0	0	0	0	16,790,019	12/31/2024
0199999. Mortgages in good standing - farm mortgages							41,391,123	0	(66,052)	0	0	0	163,507,298	XXX
510064		LONDON	GBR		12/05/2013	6.460	3,977,505	0	0	0	0	273,979	16,429,182	05/08/2025
701806		ATLANTA	GA		10/06/2005	5.300	1,478,824	0	(29,169)	0	0	0	3,461,058	05/01/2025
702181		FREMONT	CA		10/30/2009	6.900	1,432,963	0	(46,124)	0	0	0	9,585,686	06/11/2024
702182		SAN MATEO	CA		10/30/2009	6.900	635,475	0	(21,166)	0	0	0	4,230,677	06/01/2024
702183		SAN MATEO	CA		10/30/2009	6.900	1,109,480	0	(35,449)	0	0	0	7,429,292	06/01/2024
702184		SANTA CLARA	CA		10/30/2009	6.900	281,707	0	(7,409)	0	0	0	1,931,773	06/01/2024
702185		SANTA CLARA	CA		10/30/2009	6.900	418,144	0	(10,998)	0	0	0	2,867,365	06/01/2024
702521		SAN RAMON	CA		04/29/2013	4.210	5,207,156	0	(20,158)	0	0	0	8,831,971	12/01/2025
702522		SAN RAMON	CA		04/29/2013	4.210	3,160,707	0	(12,122)	0	0	0	5,362,268	12/01/2025
702535		BELLEVUE	WA		01/21/2014	4.150	15,317,259	0	(62,424)	0	0	0	36,865,745	11/01/2025
702549		NEW YORK (MANHATTAN)	NY		09/10/2013	4.480	17,245,231	0	(107,834)	0	0	0	20,945,002	11/01/2024
702568		SAN MATEO	CA		11/01/2013	5.640	1,825,762	0	(81,387)	0	0	0	13,131,495	06/01/2024
702680		SAN ANTONIO	TX		04/06/2015	3.600	3,500,000	0	0	0	0	0	6,737,247	09/30/2025
702689		IRVINE	CA		03/13/2015	4.500	2,039,407	0	0	0	0	0	2,529,655	10/01/2025
702690		NEWPORT COAST	CA		03/13/2015	4.180	4,465,796	0	1	0	0	0	7,166,241	11/01/2025
702694		EAST PALO ALTO	CA		05/28/2015	4.100	4,000,867	0	0	0	0	0	7,955,208	07/01/2025
702698		NEW YORK	NY		05/05/2015	3.730	5,037,620	0	0	0	0	0	6,685,924	05/01/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
702727		SEATTLE	WA		08/06/2015	4.100	1,000,000	0	0	0	0	0	1,069,290	06/01/2025
702730		WAILEA	HI		08/12/2015	3.800	679,896	0	0	0	0	0	1,205,917	09/30/2025
702734		OVERLAND PARK	KS		10/01/2015	5.000	1,157,117	0	0	0	0	0	909,503	04/01/2025
702752		CHICAGO	IL		10/08/2015	3.700	919,758	0	0	0	0	0	1,301,581	11/01/2025
702758		GLENDALE	AZ		01/06/2016	4.050	929,067	0	0	0	0	0	1,164,682	12/01/2025
702762		MOUNT LAUREL	NJ		11/10/2015	3.810	1,000,000	0	0	0	0	0	1,601,024	10/01/2024
702769		WILMINGTON	NC		12/10/2015	3.960	400,000	0	0	0	0	0	749,344	09/30/2025
702795		FORT WORTH	TX		02/25/2016	4.060	910,551	0	0	0	0	0	1,443,444	11/01/2025
702806		DENVER	CO		05/06/2016	3.850	3,000,000	0	0	0	0	0	4,330,254	08/01/2025
702825		EL SEGUNDO	CA		07/27/2016	3.800	1,476,523	0	(2,678)	0	0	0	2,792,490	01/01/2025
702967		MOUNT LAUREL	NJ		11/07/2017	3.730	6,666,667	0	0	0	0	0	11,193,195	09/30/2025
702974		FORT LAUDERDALE	FL		10/25/2017	4.105	6,421,059	0	0	0	0	0	8,460,779	05/01/2025
702975		MIAMI	FL		11/02/2017	4.070	6,025,001	0	0	0	0	0	12,849,225	09/01/2025
703010		BOULDER	CO		03/01/2018	3.960	13,460,345	0	0	0	0	0	20,274,657	09/01/2025
0599999. Mortgages in good standing - commercial mortgages-all other							115,179,887	0	(436,917)	0	0	273,979	231,491,174	XXX
0899999. Total mortgages in good standing							156,571,010	0	(502,969)	0	0	273,979	394,998,472	XXX
1699999. Total - restructured mortgages							0	0	0	0	0	0	0	XXX
702739		NEW YORK	NY		09/24/2015	3.640	4,500,000	0	0	0	0	0	5,309,735	11/01/2025
2199999. Mortgages with overdue interest over 90 days-commercial mortgages-all other							4,500,000	0	0	0	0	0	5,309,735	XXX
2499999. Total - mortgages with overdue interest over 90 days							4,500,000	0	0	0	0	0	5,309,735	XXX
3299999. Total - mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							161,071,010	0	(502,969)	0	0	273,979	400,308,207	XXX

General Interrogatory:

1. Mortgages in good standing $ 59,543 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 0 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3399999 - Totals								

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
197204	SCOTT	MS		12/19/2014	01/05/2025	300,300	0	0	0	0	0	0	300,300	300,300	0	0	0
197283	ANTELOPE	NE		12/05/2014	12/16/2025	99,160	0	(12,606)	0	0	(12,606)	0	86,555	86,555	0	0	0
198781	HENDRY	FL		02/02/2017	10/05/2025	160,073	0	0	0	0	0	0	160,073	160,073	0	0	0
520102	TIJUANA	MEX		05/27/2015	05/29/2025	3,090,781	0	(10,025)	0	0	(10,025)	0	3,080,755	3,080,755	0	0	0
701812	TAMPA	FL		09/30/2005	08/01/2025	33,477	0	(401)	0	0	(401)	0	33,076	33,076	0	0	0
702724	ORLANDO	FL		06/30/2015	06/30/2025	15,669,169	0	(20,183)	0	0	(20,183)	0	15,648,987	15,648,987	0	0	0
702732	NEW YORK	NY		11/10/2015	11/04/2025	600,000	0	0	0	0	0	0	600,000	600,000	0	0	0
0199999. Mortgages closed by repayment						19,952,960	0	(43,215)	0	0	(43,215)	0	19,909,746	19,909,746	0	0	0
FARM MORTGAGES	VARIOUS					0	0	0	0	0	0	0	1,824,588	1,824,588	0	0	0
COMMERCIAL MORT	VARIOUS					0	0	0	0	0	0	0	2,752,997	2,752,997	0	0	0
0299999. Mortgages with partial repayments						0	0	0	0	0	0	0	4,577,585	4,577,585	0	0	0
0599999 - Totals						19,952,960	0	(43,215)	0	0	(43,215)	0	24,487,331	24,487,331	0	0	0

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	BLIC-NY PROPERTY VENTURES LLC		WILMINGTON	DE	BH LIFE INS CO OF NY		12/16/2022		5,359,971	6,171,534	6,171,534	16,912	0	0	0	0	0	0	100.000
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated									5,359,971	6,171,534	6,171,534	16,912	0	0	0	0	0	0	XXX
638671-AN-7	NATIONWIDE MUTUAL INSURANCE COMPANY		COLUMBUS	OH	AMHERST PIERPONT SECURITIES LLC	1.G FE	08/27/2021		1,311,176	886,828	1,293,782	0	(4,252)	0	0	0	49,329	0	0.000
64952G-AT-5	NEW YORK LIFE INSURANCE COMPANY		NEW YORK	NY	JEFFRIES & CO. INC.	1.D FE	09/14/2020		3,473,640	2,230,374	3,414,800	0	(11,848)	0	0	0	112,500	0	0.000
668138-AE-0	NORTHWESTERN MUTUAL LIFE INSURANCE		MILWAUKEE	WI	JEFFRIES & CO. INC.	1.D FE	03/26/2021		4,992,800	3,496,140	4,993,397	0	157	0	0	0	172,500	0	0.000
707567-AE-3	PENN MUTUAL LIFE INSURANCE		PHILADELPHIA	PA	J.P. MORGAN SECURITIES INC	1.F FE	04/22/2021		1,245,000	825,099	1,245,000	0	0	0	0	0	47,310	0	0.000
878091-BF-3	TEACHERS INSURANCE & ANNUITY ASSOCIATION OF AMERICA		NEW YORK	NY	WELLS FARGO SECURITIES	1.D FE	06/24/2019		1,509,872	1,151,489	1,492,989	0	(2,876)	0	0	0	59,780	0	0.000
878091-BD-8	TEACHERS INSURANCE & ANNUITY ASSOCIATION OF AMERICA		NEW YORK	NY	CANTOR FITZGERALD & CO.	1.D FE	09/29/2014		6,100,905	5,355,536	6,055,240	0	(5,099)	0	0	0	289,100	0	0.000
95765P-AE-9	WESTERN AND SOUTHERN LIFE INSURANCE		WAYNE	PA	J.P. MORGAN SECURITIES INC	1.F FE	04/21/2021		945,506	649,087	945,755	0	57	0	0	0	35,625	0	0.000
2799999. Surplus notes - unaffiliated									19,578,899	14,594,553	19,440,963	0	(23,861)	0	0	0	766,144	0	XXX
09261C-AR-9	DLF-IX_21		WILMINGTON	DE	BLACKROCK CAPITAL INVESTMENT ADVISORS, L		04/19/2021		8,729,930	450,887	685,509	0	0	5,538,711	0	0	0	0	31.496
5499999. Residual tranches or interests with underlying assets having characteristics of other - unaffiliated									8,729,930	450,887	685,509	0	0	5,538,711	0	0	0	0	XXX
6899999. Total - unaffiliated									28,308,829	15,045,440	20,126,472	0	(23,861)	5,538,711	0	0	766,144	0	XXX
6999999. Total - affiliated									5,359,971	6,171,534	6,171,534	16,912	0	0	0	0	0	0	XXX
7099999 - Totals									33,668,800	21,216,974	26,298,006	16,912	(23,861)	5,538,711	0	0	766,144	0	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 15,956,426	1E ..$ 0	1F ..$ 2,190,755	1G ..$ 1,293,782		
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 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							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
7099999 - Totals										XXX

NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
09261C-AR-9	DLF-IX_21	WILMINGTON	DE	CAPITAL DISTRIBUTION	04/19/2021	07/29/2025	1,246,910	0	0	228,837	0	(228,837)	0	1,246,910	1,018,073	0	(2,276,873)	(2,276,873)	228,837
	SLA						0	0	0	0	0	0	0	0	(1)	0	0	0	0
5499999. Residual tranches or interests with underlying assets having characteristics of other - unaffiliated							1,246,910	0	0	228,837	0	(228,837)	0	1,246,910	1,018,072	0	(2,276,873)	(2,276,873)	228,837
6899999. Total - unaffiliated							1,246,910	0	0	228,837	0	(228,837)	0	1,246,910	1,018,072	0	(2,276,873)	(2,276,873)	228,837
6999999. Total - affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
7099999 - Totals							1,246,910	0	0	228,837	0	(228,837)	0	1,246,910	1,018,072	0	(2,276,873)	(2,276,873)	228,837

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
912803-EA-7	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	20,657,279	66,089,000	28,942,335	33,581,901	0	1,301,802	0	0	0.000	3.993	N/A	0	0	09/24/2013	02/15/2043	66,089,000
912810-PT-9	UNITED STATES TREASURY SENIOR GOVT_BND	SD	1.A	387,063	400,000	419,266	392,931	0	467	0	0	4.750	4.959	FA	7,177	19,000	05/21/2007	02/15/2037	409,500
912810-PX-0	UNITED STATES TREASURY SENIOR GOVT_BND	SD	1.A	1,036,175	750,000	765,469	897,427	0	(9,967)	0	0	4.500	2.628	MN	4,382	33,750	12/23/2008	05/15/2038	766,875
912810-RD-2	UNITED STATES TREASURY SENIOR GOVT_BND	SD	1.A	40,549	35,000	30,730	39,009	0	(169)	0	0	3.750	2.923	MN	170	1,313	07/24/2015	11/15/2043	35,656
912828-6L-9	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	10,119,744	10,100,000	10,066,074	10,101,248	0	(5,050)	0	0	2.250	2.199	MS	58,061	227,250	03/18/2022	03/31/2026	10,213,625
91282C-BQ-3	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	9,454,564	10,100,000	10,047,137	10,072,756	0	168,524	0	0	0.500	2.202	FA	17,159	50,500	03/18/2022	02/28/2026	10,125,250
91282C-CF-6	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	9,516,900	10,100,000	9,979,669	10,040,348	0	142,679	0	0	0.750	2.199	MN	6,659	75,750	03/18/2022	05/31/2026	10,137,875
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)				51,212,274	97,574,000	60,250,680	65,125,620	0	1,598,286	0	0	XXX	XXX	XXX	93,608	407,563	XXX	XXX	97,777,781
873547-HP-1	TACOMA WA WTR REV MUNITAX_BND REV	C	1.B FE	5,000,000	5,000,000	5,124,250	5,000,000	0	0	0	0	5.621	5.618	JD	23,421	281,050	08/11/2010	12/01/2040	1,805,401
880591-EP-3	TENNESSEE VALLEY AUTHORITY SENIOR AGENCY		1.A	6,337,110	6,500,000	5,399,953	6,387,240	0	4,739	0	0	3.500	3.638	JD	10,111	227,500	12/18/2012	12/15/2042	6,613,750
0029999999. Subtotal - issuer credit obligations - other U.S. government obligations (not exempt from RBC)				11,337,110	11,500,000	10,524,203	11,387,240	0	4,739	0	0	XXX	XXX	XXX	33,532	508,550	XXX	XXX	8,419,151
085209-AD-6	BERMUDA GOVERNMENT OF SENIOR CORP_BND 1		1.F FE	173,520	180,000	178,194	178,861	0	1,024	0	0	3.717	4.332	JJ	2,899	6,691	03/27/2020	01/25/2027	183,345
29135L-AH-3	ABU DHABI EMIRATE OF SENIOR CORP_BND 14		1.C FE	1,533,938	1,350,000	1,304,984	1,435,036	0	(19,010)	0	0	3.125	1.599	AO	8,789	42,188	08/11/2020	04/16/2030	1,371,094
59284M-AA-2	MEXICO CITY AIRPORT TRUST SECURED CORP_B		2.C FE	159,750	150,000	149,420	151,054	0	(1,835)	0	0	4.250	2.979	AO	1,080	6,375	12/17/2020	10/31/2026	153,188
59284M-AD-6	MEXICO CITY AIRPORT TRUST SECURED CORP_B		2.C FE	274,136	319,000	279,961	278,608	0	764	0	0	5.500	6.586	JJ	7,359	17,545	02/05/2021	07/31/2047	327,773
716743-AP-4	PETRONAS CAPITAL LTD SENIOR CORP_BND 144		1.G FE	246,840	250,000	243,167	248,500	0	317	0	0	3.500	3.652	AO	1,701	8,750	04/14/2020	04/21/2030	254,375
716743-AR-0	PETRONAS CAPITAL LTD SENIOR CORP_BND 144		1.G FE	1,000,000	1,000,000	880,433	1,000,000	0	0	0	0	4.550	4.550	AO	8,847	45,500	04/14/2020	04/21/2050	1,022,750
74730D-AC-7	QATARENERGY SENIOR CORP_BND 144A		1.C FE	989,370	1,000,000	897,299	993,814	0	1,035	0	0	2.250	2.370	JJ	10,563	22,500	06/30/2021	07/12/2031	1,011,250
80413T-AL-3	SAUDI ARABIA KINGDOM OF GOVER SENIOR CO		1.E FE	1,108,125	1,000,000	933,927	1,095,498	0	(2,143)	0	0	5.250	4.590	JJ	24,063	52,500	04/09/2019	01/16/2050	1,026,250
80414L-2E-4	SAUDI ARABIAN OIL CO SENIOR CORP_BND 144		1.E FE	499,665	500,000	455,840	499,748	0	14	0	0	4.250	4.255	AO	4,427	21,250	04/09/2019	04/16/2039	510,625
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities				5,985,344	5,749,000	5,323,225	5,881,119	0	(19,834)	0	0	XXX	XXX	XXX	69,728	223,299	XXX	XXX	5,860,650
452151-LF-8	ILLINOIS STATE OF SENIOR MUNITAX_BND GO		1.G FE	3,479,295	3,782,500	3,876,571	3,651,352	0	15,747	0	0	5.100	6.030	JD	16,076	192,908	03/03/2017	06/01/2033	557,758
68609U-NU-5	OREGON STATE OF MUNITAX_BND GO		1.B FE	1,000,000	1,000,000	1,047,230	1,000,000	0	0	0	0	5.832	5.831	MN	9,720	29,484	04/15/2025	05/01/2045	229,809
882724-X2-8	TEXAS PUBLIC FINANCE AUTHORITY MUNITAX_B		1.A FE	506,460	500,000	525,930	504,645	0	(831)	0	0	6.401	6.169	AO	8,001	32,005	10/27/2023	10/01/2043	103,201
953107-AR-0	WEST HARTFORD CONN MUNITAX_BND GO		1.B FE	4,500,000	4,500,000	3,511,800	4,500,000	0	0	0	0	2.764	2.762	JJ	62,190	124,380	06/25/2021	07/01/2041	963,501
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)				9,485,755	9,782,500	8,961,531	9,655,997	0	14,916	0	0	XXX	XXX	XXX	95,987	378,777	XXX	XXX	1,854,269
010268-CX-6	ALABAMA FEDERAL AID HIGHWAY FI MUNITAX_B		1.C FE	595,000	595,000	483,711	595,000	0	0	0	0	2.650	2.649	MS	5,256	15,768	10/07/2021	09/01/2037	211,582
051595-CF-1	AURORA COLO SENIOR MUNITAX_BND REV		1.B FE	3,959,442	4,040,000	3,095,488	3,973,207	0	3,390	0	0	2.626	2.757	FA	44,204	106,090	09/29/2021	08/01/2041	4,093,045
052414-NR-6	AUSTIN TX CITY OF SENIOR MUNITAX_BND RE		1.D FE	5,000,000	5,000,000	4,957,900	5,000,000	0	0	0	0	3.156	3.156	MN	20,163	157,800	12/05/2012	11/15/2027	5,078,900
115117-MP-5	BROWARD CNTY FLA MUNITAX_BND REV		1.B FE	4,145,000	4,145,000	3,659,621	4,145,000	0	0	0	0	3.338	3.338	AO	34,590	138,360	11/06/2019	10/01/2037	1,451,192
13033W-3Y-7	CALIFORNIA INFRASTRUCTURE & EC SENIOR MU		1.D FE	1,565,686	1,325,000	1,384,307	1,479,611	0	(8,492)	0	0	6.486	5.211	MN	10,981	85,940	03/15/2012	05/15/2049	88,008
20281P-NE-8	COMMONWEALTH FINANCING AUTHORI MUNITAX_B		1.D FE	2,630,000	2,630,000	2,032,964	2,630,000	0	0	0	0	2.991	2.991	JD	6,555	78,663	06/17/2021	06/01/2042	1,191,045
48542R-SV-7	KANSAS STATE DEVELOPMENT FINAN MUNITAX_B		1.D FE	2,573,946	2,600,000	1,858,272	2,577,570	0	916	0	0	2.774	2.834	MN	12,021	72,124	10/04/2021	05/01/2051	206,711
54627R-AM-2	LOUISIANA LOCAL GOVERNMENT ENV MUNITAX_B		1.A FE	950,000	950,000	950,741	950,000	0	0	0	0	4.145	4.142	FA	16,407	39,378	05/12/2022	02/01/2033	50,444
546589-QY-1	LOUISVILLE & JEFFERSON CNTY KY SENIOR MU		1.D FE	2,000,000	2,000,000	2,088,300	2,000,000	0	0	0	0	6.250	6.250	MN	15,972	125,000	11/17/2010	05/15/2043	638,250
57421C-AW-4	MARYLAND HEALTH AND HIGHER EDU MUNITAX_B		1.F FE	206,920	205,000	138,783	206,690	0	(52)	0	0	3.197	3.145	JJ	3,277	6,554	03/02/2021	07/01/2050	57,602
576000-ZW-6	MASSACHUSETTS SCHOOL BUILDING SENIOR MUN		1.B FE	1,173,125	1,135,000	868,627	1,153,854	0	(4,030)	0	0	2.950	2.546	MN	4,278	33,483	12/16/2020	05/15/2043	239,367
592098-Z4-2	MET GOVT NASHVILLE & DAVIDSON MUNITAX_BN		1.C FE	445,000	445,000	338,142	445,000	0	0	0	0	2.942	2.942	JJ	6,546	13,092	10/05/2021	07/01/2043	95,706
59333P-2S-6	MIAMI-DADE CNTY FLA MUNITAX_BND REV		1.E FE	2,500,000	2,500,000	2,162,200	2,500,000	0	0	0	0	3.982	3.982	AO	24,888	99,550	08/11/2017	10/01/2041	1,668,573
59333P-3U-0	MIAMI-DADE CNTY FLA MUNITAX_BND REV		1.E FE	3,905,160	4,000,000	3,932,920	3,947,156	0	6,611	0	0	4.112	4.340	AO	41,120	164,480	10/10/2018	10/01/2032	4,082,240
594615-HY-5	MICHIGAN ST BLDG AUTH MUNITAX_BND REV		1.C FE	3,853,818	3,785,000	2,984,094	3,820,467	0	(6,907)	0	0	2.705	2.496	AO	21,614	102,384	12/16/2020	10/15/2040	474,037

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
626207-YS-7	MUNICIPAL ELEC AUTH GA SENIOR MUNITAX_BN		2.A FE	5,771,806	4,861,000	5,452,632	5,655,390	0	(15,495)	0	0	7.055	5.589	AO	85,736	342,944	05/08/2018	04/01/2057	383,386
64972F-T6-3	NEW YORK CITY MUNICIPAL WATER MUNITAX_BN		1.B FE	942,890	1,000,000	973,070	946,541	0	1,711	0	0	5.440	5.936	JD	2,418	54,400	11/01/2023	06/15/2043	1,027,200
677561-JU-7	OHIO ST HOSP FAC REV ACTING BY MUNITAX_B		1.C FE	3,000,000	3,000,000	2,569,650	3,000,000	0	0	0	0	3.700	3.699	JJ	55,500	111,000	08/09/2017	01/01/2043	896,342
709235-4Y-8	PENNSYLVANIA STATE UNIVERSITY MUNITAX_BN		1.C FE	275,000	275,000	280,891	275,000	0	0	0	0	5.585	5.585	MS	5,120	2,816	06/12/2025	09/01/2045	63,002
798111-HL-7	SAN JOAQUIN HILLS CALIF TRANSN SENIOR MU		1.E FE	778,180	1,000,000	896,480	806,860	0	13,767	0	0	3.321	5.898	JJ	15,314	33,210	11/06/2023	01/15/2036	1,016,605
798170-AN-6	SAN JOSE CALIF REDEV AGY SUCC SENIOR MUN		1.C FE	4,396,680	4,500,000	4,232,655	4,448,498	0	7,326	0	0	3.375	3.583	FA	63,281	151,875	12/08/2017	08/01/2034	416,184
88258M-AA-3	TEXAS NAT GAS SECURITIZATION F MUNITAX_B		1.A FE	535,877	535,877	550,104	535,877	0	0	0	0	5.102	4.666	AO	6,835	27,340	03/10/2023	04/01/2035	36,376
88258M-AB-1	TEXAS NAT GAS SECURITIZATION F MUNITAX_B		1.A FE	925,750	1,000,000	1,019,850	931,615	0	2,719	0	0	5.169	5.853	AO	12,923	51,690	10/30/2023	04/01/2041	1,025,845
91412G-E9-2	UNIVERSITY OF CALIFORNIA SENIOR MUNITAX_		1.C FE	248,638	325,000	285,542	257,044	0	4,028	0	0	3.552	6.129	MN	1,475	11,544	10/31/2023	05/15/2039	70,839
91412H-KE-2	UNIVERSITY OF CALIFORNIA MUNITAX_BND REV		1.C FE	680,000	680,000	461,346	680,000	0	0	0	0	3.071	3.071	MN	2,668	20,883	02/24/2021	05/15/2051	690,441
915183-M5-3	UNIVERSITY OF UTAH MUNITAX_BND REV		1.B FE	399,527	535,000	462,689	414,173	0	7,000	0	0	3.351	6.095	FA	7,470	17,928	10/31/2023	08/01/2039	116,256
956708-AA-9	WEST VIRGINIA UNITED HEALTH SY SENIOR MU		1.F FE	71,158	55,000	47,475	69,163	0	(437)	0	0	4.924	3.269	JD	226	2,708	02/17/2021	06/01/2048	56,354
958697-HP-2	WESTERN MINN MUN PWR AGY MINN MUNITAX_BN		1.D FE	3,000,000	3,000,000	3,287,460	3,000,000	0	0	0	0	6.770	6.768	JJ	101,550	203,100	11/17/2010	01/01/2046	361,483
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue				56,528,603	56,121,877	51,455,914	56,443,716	0	12,055	0	0	XXX	XXX	XXX	628,388	2,270,104	XXX	XXX	25,787,015
82340*-AB-3	SHEPHERDS FLAT WIND LLC SECURED CORP_BND		1.B FE	3,478,389	3,478,389	3,484,481	3,478,389	0	0	0	0	4.480	4.504	JAJO	26,405	155,832	05/02/2011	04/30/2032	3,517,347
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)				3,478,389	3,478,389	3,484,481	3,478,389	0	0	0	0	XXX	XXX	XXX	26,405	155,832	XXX	XXX	3,517,347
00003#-AD-5	A&E TELEVISION NETWORKS LLC SENIOR CORP_		1.G	2,000,000	2,000,000	1,986,989	2,000,000	0	0	0	0	3.980	3.980	FA	28,523	79,600	08/22/2012	08/22/2027	2,039,800
00037B-AC-6	ABB FINANCE USA INC SENIOR CORP_BND		1.F FE	675,958	697,000	619,385	678,490	0	745	0	0	4.375	4.608	MN	4,489	30,494	06/07/2022	05/08/2042	712,247
001055-AY-8	AFLAC INCORPORATED SENIOR CORP_BND		1.G FE	1,913,122	1,700,000	1,491,141	1,883,976	0	(4,952)	0	0	4.750	4.015	JJ	37,235	80,750	06/06/2019	01/15/2049	1,740,375
00114*-AS-2	AEP TRANSMISSION COMPANY LLC SENIOR CORP		1.F	1,000,000	1,000,000	978,879	1,000,000	0	0	0	0	3.810	3.810	MN	4,974	38,100	10/24/2014	11/14/2029	1,019,050
00114*-AT-0	AEP TRANSMISSION COMPANY LLC SENIOR CORP		1.F	1,000,000	1,000,000	979,817	1,000,000	0	0	0	0	4.010	4.010	JD	1,782	40,100	06/15/2015	06/15/2030	1,020,050
00115*-AA-0	AES ILUMINA LLC SECURED CORP_BND		5.C	2,083,528	2,293,070	2,266,044	2,192,387	0	13,947	0	0	6.000	7.555	MJSD	382	139,495	11/01/2016	03/26/2032	54,607
001877-AA-7	API GROUP DE INC SENIOR CORP_BND 144A		4.A FE	1,750,000	1,750,000	1,693,125	1,750,000	0	0	0	0	4.125	4.125	JJ	33,286	72,188	06/15/2021	07/15/2029	1,786,094
002819-AC-4	ABBOTT LABORATORIES SENIOR CORP_BND		1.D FE	585,615	500,000	557,731	571,654	0	(4,439)	0	0	6.150	4.576	MN	2,648	30,750	09/01/2022	11/30/2037	515,375
002824-BG-4	ABBOTT LABORATORIES SENIOR CORP_BND		1.D FE	3,336,135	2,689,000	2,697,164	3,161,732	0	(38,629)	0	0	4.750	2.792	MN	10,999	127,728	03/29/2021	11/30/2036	2,752,864
00287Y-AM-1	ABBVIE INC SENIOR CORP_BND	C	1.G FE	10,611,500	10,000,000	8,918,520	10,446,766	0	(18,232)	0	0	4.400	4.032	MN	67,222	440,000	01/07/2015	11/06/2042	10,220,000
003009-B*-7	ABRDN ASIA-PACIFIC INCOME FUND SECURED C		1.A FE	1,960,000	1,960,000	1,808,817	1,960,000	0	0	0	0	3.700	3.700	FA	28,404	72,520	07/28/2017	08/10/2032	1,996,260
00440E-AQ-0	CHUBB INA HOLDINGS LLC SENIOR CORP_BND	C	1.F FE	9,975,350	10,000,000	8,620,340	9,982,300	0	693	0	0	4.150	4.165	MS	124,500	415,000	11/06/2014	03/13/2043	10,207,500
005095-AB-0	ACUSHNET CO SENIOR CORP_BND 144A		3.C FE	1,260,000	1,260,000	1,272,600	1,260,000	0	0	0	0	5.625	5.622	JD	7,284	0	11/12/2025	12/01/2033	1,295,438
007903-BG-1	ADVANCED MICRO DEVICES INC SENIOR CORP_B		1.F FE	395,000	395,000	335,750	395,000	0	0	0	0	4.393	4.393	JD	1,446	17,352	06/07/2022	06/01/2052	403,676
00846U-AN-1	AGILENT TECHNOLOGIES INC SENIOR CORP_BND		2.A FE	2,910,832	2,987,000	2,705,864	2,944,824	0	7,494	0	0	2.300	2.592	MS	20,801	68,701	03/29/2021	03/12/2031	3,021,351
009158-BA-3	AIR PRODUCTS AND CHEMICALS INC SENIOR CO		1.F FE	343,744	345,000	220,335	343,911	0	31	0	0	2.800	2.818	MN	1,234	9,660	04/27/2020	05/15/2050	349,830
01029#-AD-3	SPIRE ALABAMA INC SENIOR CORP_BND		2.A	2,000,000	2,000,000	1,599,679	2,000,000	0	0	0	0	4.310	4.310	JD	7,183	86,200	12/01/2015	12/01/2045	2,043,100
020002-BG-5	ALLSTATE CORPORATION THE SENIOR CORP_BN		2.A FE	4,421,425	3,855,000	2,940,714	4,346,544	0	(15,142)	0	0	3.850	3.059	FA	58,130	148,418	09/24/2020	08/10/2049	3,929,209
02209S-BD-4	ALTRIA GROUP INC SENIOR CORP_BND		2.B FE	3,624,950	3,500,000	3,558,300	3,543,759	0	(13,955)	0	0	4.800	4.333	FA	63,933	168,000	05/29/2019	02/14/2029	3,584,000
026874-DP-9	AMERICAN INTERNATIONAL GROUP I SENIOR CO		2.A FE	2,812,300	2,500,000	2,086,820	2,780,444	0	(7,191)	0	0	4.375	3.668	JD	304	109,375	03/29/2021	06/30/2050	2,554,688
03076C-AM-8	AMERIPRISE FINANCIAL INC SENIOR CORP_BND		1.G FE	3,077,503	3,085,000	3,196,850	3,079,585	0	590	0	0	5.150	5.179	MN	20,301	158,878	03/06/2023	05/15/2033	3,164,439
031162-CF-5	AMGEN INC SENIOR CORP_BND		2.A FE	527,440	400,000	341,560	512,738	0	(2,982)	0	0	4.663	3.043	JD	829	18,652	09/25/2020	06/15/2051	409,326
032095-AL-5	AMPHENOL CORPORATION SENIOR CORP_BND	C	1.G FE	2,027,552	2,035,000	1,819,255	2,030,553	0	723	0	0	2.200	2.241	MS	13,182	44,770	09/07/2021	09/15/2031	2,057,385
032654-AK-1	ANALOG DEVICES INC SENIOR CORP_BND		1.G FE	911,825	790,000	769,127	892,590	0	(3,316)	0	0	5.300	4.307	JD	1,861	41,870	07/01/2019	12/15/2045	810,935
032654-AV-7	ANALOG DEVICES INC SENIOR CORP_BND	C	1.F FE	1,605,762	1,615,000	1,432,889	1,609,443	0	899	0	0	2.100	2.164	AO	8,479	33,915	09/28/2021	10/01/2031	1,631,958
032654-BB-0	ANALOG DEVICES INC SENIOR CORP_BND		1.F FE	2,995,110	3,000,000	3,101,202	2,995,790	0	402	0	0	5.050	5.071	AO	37,875	151,500	04/01/2024	04/01/2034	3,075,750
032654-BC-8	ANALOG DEVICES INC SENIOR CORP_BND		1.G FE	1,989,600	2,000,000	1,930,948	1,989,853	0	152	0	0	5.300	5.335	AO	26,500	106,000	04/01/2024	04/01/2054	2,053,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
036752-AH-6	ELEVANCE HEALTH INC SENIOR CORP_BND		2.A FE	1,302,396	1,200,000	1,021,934	1,287,990	0	(2,503)	0	0	4.550	4.039	MS	18,200	54,600	08/01/2019	03/01/2048	1,227,300
036752-AK-9	ELEVANCE HEALTH INC SENIOR CORP_BND		2.A FE	637,824	600,000	439,911	633,535	0	(943)	0	0	3.700	3.352	MS	6,537	22,200	02/24/2021	09/15/2049	611,100
037389-BC-6	AON CORP SENIOR CORP_BND		2.A FE	1,044,660	1,000,000	987,686	1,015,916	0	(4,823)	0	0	3.750	3.205	MN	6,146	37,500	06/28/2019	05/02/2029	1,018,750
03743Q-BD-9	APA CORP US SENIOR CORP_BND		2.C FE	1,897,823	2,500,000	2,023,155	1,903,049	0	5,226	0	0	4.750	7.184	AO	25,069	59,375	09/18/2025	04/15/2043	2,559,375
039483-BH-4	ARCHER DANIELS MIDLAND CO SENIOR CORP_BN		1.F FE	2,033,328	2,200,000	1,839,037	2,052,237	0	5,507	0	0	4.016	4.583	AO	18,407	88,352	05/13/2022	04/16/2043	2,244,176
039483-BM-3	ARCHER DANIELS MIDLAND CO SENIOR CORP_BN		1.F FE	794,690	1,000,000	774,584	804,303	0	4,739	0	0	3.750	5.275	MS	11,042	37,500	12/05/2023	09/15/2047	1,018,750
04248N-AA-1	ARMY HAWAII FAMILY HOUSING TRU SENIOR MU		1.D FE	5,004,769	4,343,324	4,478,160	4,845,650	0	(16,159)	0	0	5.524	4.415	JD	10,663	239,925	03/16/2015	06/15/2050	143,349
04352E-AB-1	ASCENSION HEALTH SENIOR CORP_BND		1.C FE	1,710,000	1,710,000	1,360,119	1,710,000	0	0	0	0	3.106	3.106	MN	6,787	53,113	10/16/2019	11/15/2039	1,736,556
048303-CH-2	ATLANTIC CITY ELECTRIC CO SECURED CORP_B		1.F FE	3,996,080	4,000,000	4,007,396	3,998,746	0	417	0	0	4.000	4.012	AO	33,778	160,000	10/09/2018	10/15/2028	4,080,000
049560-BA-2	ATMOS ENERGY CORPORATION SENIOR CORP_BND		1.G FE	1,066,310	1,000,000	1,078,026	1,064,551	0	(960)	0	0	6.200	5.730	MN	7,922	62,000	11/28/2023	11/15/2053	1,031,000
052769-AH-9	AUTODESK INC SENIOR CORP_BND	C	2.A FE	4,765,660	4,780,000	4,255,973	4,771,305	0	1,342	0	0	2.400	2.433	JD	5,099	114,720	10/05/2021	12/15/2031	4,837,360
05379B-AQ-0	AVISTA CORPORATION SECURED CORP_BND		1.G FE	1,197,110	1,500,000	1,236,798	1,209,397	0	6,090	0	0	4.350	5.921	JD	5,438	65,250	12/07/2023	06/01/2048	1,532,625
05523U-AL-4	BAE SYSTEMS HOLDINGS INC SENIOR CORP_BND		1.G FE	2,407,477	2,396,000	2,184,658	2,404,886	0	(289)	0	0	4.750	4.720	AO	26,556	113,810	10/01/2014	10/07/2044	2,452,905
05565E-CF-0	BMW US CAPITAL LLC SENIOR CORP_BND 144A		1.F FE	9,961,370	10,000,000	10,238,230	9,967,661	0	3,385	0	0	5.150	5.202	FA	200,278	515,000	02/15/2024	08/11/2033	10,257,500
05723K-AF-7	BAKER HUGHES HOLDINGS LLC SENIOR CORP_BN		1.G FE	2,914,190	3,415,000	2,708,751	2,937,022	0	11,537	0	0	4.080	5.152	JD	6,193	139,332	12/20/2023	12/15/2047	3,484,666
06051G-FX-2	BANK OF AMERICA CORP SENIOR CORP_BND		1.G FE	5,727,420	6,000,000	5,985,054	5,987,603	0	40,846	0	0	3.500	4.211	AO	42,000	210,000	10/10/2018	04/19/2026	6,105,000
071813-AX-7	BAXTER INTERNATIONAL INC SENIOR CORP_BND		2.C FE	1,761,180	2,000,000	2,055,506	1,843,875	0	8,039	0	0	6.250	7.239	JD	10,417	125,000	10/30/2008	12/01/2037	2,062,500
071813-CS-6	BAXTER INTERNATIONAL INC SENIOR CORP_BND		2.C FE	3,341,320	4,000,000	3,488,500	3,549,067	0	62,697	0	0	2.539	4.691	FA	42,317	101,560	06/27/2022	02/01/2032	4,050,780
07274N-BF-9	BAYER US FINANCE II LLC SENIOR CORP_BND		2.B FE	893,717	1,100,000	887,657	911,780	0	5,464	0	0	4.400	5.934	JJ	22,318	48,400	06/13/2022	07/15/2044	1,124,200
075887-CK-3	BECTON DICKINSON AND COMPANY SENIOR CORP		2.B FE	870,000	870,000	649,151	870,000	0	0	0	0	3.794	3.794	MN	3,759	33,008	05/11/2020	05/20/2050	886,504
076912-AA-2	BEIGNET INVESTOR LLC SRSEC CORP_BND 144A		1.E FE	2,485,000	2,485,000	2,616,539	2,485,000	0	0	0	0	6.581	6.635	MJSD	454	31,799	10/16/2025	05/30/2049	47,203
084423-AW-2	WR BERKLEY CORPORATION SENIOR CORP_BND		2.A FE	396,212	400,000	240,854	396,433	0	53	0	0	3.150	3.192	MS	3,185	12,600	09/08/2021	09/30/2061	406,300
09256B-AG-2	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO		1.E FE	3,187,497	2,796,000	2,601,175	3,122,612	0	(11,713)	0	0	5.000	4.090	JD	6,213	139,800	03/30/2020	06/15/2044	2,865,900
09256B-AM-9	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO		1.E FE	1,115,734	1,400,000	995,246	1,123,651	0	4,970	0	0	3.500	4.824	MS	15,108	49,000	12/04/2023	09/10/2049	1,424,500
09261B-AB-6	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO		1.E FE	3,045,936	3,100,000	1,903,288	3,051,489	0	1,327	0	0	2.800	2.889	MS	21,941	86,800	08/25/2021	09/30/2050	3,143,400
09261H-AK-3	BLACKSTONE PRIVATE CREDIT FUND SENIOR CO		2.C FE	2,499,332	2,910,000	2,859,101	2,790,272	0	92,640	0	0	3.250	6.882	MS	27,847	94,575	08/10/2022	03/15/2027	2,957,288
09261X-AG-7	BLACKSTONE SECURED LENDING FUN SENIOR CO		2.B FE	1,500,206	1,875,000	1,772,064	1,691,216	0	59,060	0	0	2.850	6.832	MS	13,508	53,438	06/30/2022	09/30/2028	1,901,719
099724-AH-9	BORGWARNER INC SENIOR CORP_BND		2.A FE	3,564,407	2,975,000	2,488,332	3,469,834	0	(19,100)	0	0	4.375	3.187	MS	38,324	130,156	09/15/2020	03/15/2045	3,040,078
103304-BV-2	BOYD GAMING CORPORATION SENIOR CORP_BND		3.C FE	1,424,625	1,450,000	1,415,563	1,433,817	0	2,513	0	0	4.750	4.985	MS	20,280	68,875	02/08/2022	06/15/2031	1,467,219
110122-CP-1	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND		1.F FE	3,949,056	4,137,000	4,058,538	4,033,069	0	26,495	0	0	3.400	4.165	JJ	60,561	140,658	09/02/2022	07/26/2029	4,207,329
110122-DK-1	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND		1.F FE	400,496	400,000	336,939	400,460	0	(13)	0	0	4.350	4.342	MN	2,223	17,400	04/25/2022	11/15/2047	408,700
110122-EB-0	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND		1.F FE	1,077,120	1,000,000	1,092,474	1,074,895	0	(1,118)	0	0	6.250	5.706	MN	7,986	62,500	11/28/2023	11/15/2053	1,031,250
110122-EJ-3	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND		1.F FE	178,641	180,000	180,045	178,714	0	40	0	0	5.500	5.563	FA	3,548	9,900	02/14/2024	02/22/2044	184,950
11271#-AB-1	CENTRIO ENERGY FINANCE LLC SEC CORP_BND		2.B PL	2,200,000	2,200,000	2,187,928	2,200,000	0	0	0	0	4.020	4.020	MN	11,792	88,440	11/13/2014	11/13/2026	2,244,220
117043-AT-6	BRUNSWICK CORP SENIOR CORP_BND		2.C FE	5,762,580	6,000,000	5,243,940	5,856,294	0	23,206	0	0	2.400	2.864	FA	53,200	144,000	10/07/2021	08/18/2031	6,072,000
1248EP-BT-9	CCO HOLDINGS LLC SENIOR CORP_BND 144A		3.C FE	188,940	188,000	187,295	188,000	0	(49)	0	0	5.125	5.125	MN	1,606	9,635	03/30/2017	05/01/2027	192,818
12519@-AA-5	CED ALAMO 7 LLC SECURED CORP_BND		2.B	486,305	486,305	446,410	486,305	0	0	0	0	4.210	4.206	JD	57	20,473	02/18/2016	06/30/2041	14,041
125523-AH-3	CIGNA GROUP SENIOR CORP_BND		2.A FE	5,560,550	5,000,000	5,050,425	5,174,647	0	(65,672)	0	0	4.375	2.930	AO	46,181	218,750	08/28/2019	10/15/2028	5,109,375
125896-BN-9	CMS ENERGY CORPORATION SENIOR CORP_BND		2.B FE	3,189,472	3,400,000	3,041,453	3,209,894	0	6,070	0	0	4.875	5.360	MS	55,250	165,750	06/14/2022	03/01/2044	3,482,875
126408-GY-3	CSX CORP SENIOR CORP_BND		1.G FE	1,002,700	1,000,000	837,638	1,001,932	0	(73)	0	0	4.100	4.085	MS	12,072	41,000	11/19/2012	03/15/2044	1,020,500
12656*-AD-4	CSLB HOLDINGS INC SENIOR CORP_BND		1.G YE	5,000,000	5,000,000	5,003,490	5,000,000	0	0	0	0	4.260	4.261	MN	31,950	213,000	11/08/2011	11/08/2026	5,106,500
12672#-AA-6	CVS PASSTHROUGH TRUST SECURED CORP_BND		2.B	1,042,692	1,042,692	1,032,235	1,042,692	0	0	0	0	4.704	4.750	MON	2,861	49,048	09/20/2012	09/10/2034	6,115
12674@-AA-6	CVS PASSTHROUGH TRUST SECURED CORP_BND		2.B	274,110	274,110	261,938	274,110	0	0	0	0	4.016	4.049	MON	642	11,008	07/11/2013	08/10/2035	1,565
12769G-AC-4	CAESARS ENTERTAINMENT INC SECURED CORP_B		3.C FE	1,000,000	1,000,000	1,021,250	1,000,000	0	0	0	0	6.500	6.500	FA	24,556	65,000	01/24/2024	02/15/2032	1,032,500
13342B-AM-7	CAMERON INTERNATIONAL CORP SENIOR CORP_B		1.G FE	3,147,144	2,600,000	2,338,895	3,070,054	0	(18,864)	0	0	5.125	3.709	JD	5,922	133,250	08/24/2021	12/15/2043	2,666,625

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Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
133434-AB-6	CAMERON LNG LLC SECURED CORP_BND 144A		1.F FE	2,148,420	2,000,000	1,750,588	2,103,257	0	(10,424)	0	0	3.302	2.634	JJ	30,452	66,040	06/15/2021	01/15/2035	2,033,020
133434-AD-2	CAMERON LNG LLC SECURED CORP_BND 144A		1.F FE	425,000	425,000	363,333	425,000	0	0	0	0	3.701	3.701	JJ	7,253	15,729	12/05/2019	01/15/2039	432,865
141781-BR-4	CARGILL INC SENIOR CORP_BND 144A		1.F FE	2,338,157	2,365,000	1,574,333	2,340,817	0	611	0	0	3.125	3.184	MN	7,391	73,906	05/21/2021	05/25/2051	2,401,953
141781-BW-3	CARGILL INC SENIOR CORP_BND 144A		1.F FE	9,230,921	10,039,000	9,777,444	9,384,329	0	83,126	0	0	4.000	5.200	JD	10,039	401,560	02/15/2024	06/22/2032	10,239,780
141781-BZ-6	CARGILL INC SENIOR CORP_BND 144A		1.F FE	264,671	265,000	274,968	264,760	0	29	0	0	5.125	5.141	AO	3,018	13,581	10/05/2022	10/11/2032	271,791
142339-AL-4	CARLISLE COMPANIES INCORPORATE SENIOR CO		2.B FE	2,149,632	2,160,000	1,881,762	2,153,571	0	962	0	0	2.200	2.252	MS	15,840	47,520	09/14/2021	03/01/2032	2,183,760
15189X-BF-4	CENTERPOINT ENERGY HOUSTON ELE SECURED C		1.F FE	1,131,289	1,135,000	1,147,647	1,131,543	0	249	0	0	5.050	5.092	MS	19,106	47,287	10/30/2024	03/01/2035	1,163,659
161175-BL-7	CHARTER COMMUNICATIONS OPERATI SECURED C		2.C FE	3,983,040	4,000,000	3,299,984	3,985,230	0	362	0	0	5.375	5.404	MN	35,833	215,000	05/15/2019	05/01/2047	4,107,500
166764-CA-6	CHEVRON CORP SENIOR CORP_BND		1.D FE	735,000	735,000	500,453	735,000	0	0	0	0	3.078	3.078	MN	3,142	22,623	05/07/2020	05/11/2050	746,312
171239-AH-9	CHUBB INA HOLDINGS LLC SENIOR CORP_BND		1.F FE	969,205	970,000	614,903	969,293	0	18	0	0	2.850	2.854	JD	1,229	27,645	11/15/2021	12/15/2051	983,823
172967-ME-8	CITIGROUP INC SENIOR CORP_BND		1.G FE	3,579,380	3,500,000	3,468,556	3,528,596	0	(8,437)	0	0	3.980	3.707	MS	39,081	139,300	05/22/2019	03/20/2030	3,569,650
172967-MP-3	CITIGROUP INC SENIOR CORP_BND		1.G FE	4,700,615	5,000,000	4,995,445	4,770,522	0	38,113	0	0	4.412	5.427	MS	55,763	220,600	02/15/2024	03/31/2031	5,110,300
18469P-E@-5	CLEARBRIDGE ENERGY MIDSTREAM O SECURED C		1.A FE	327,338	354,419	341,815	332,176	0	4,326	0	0	3.760	5.367	JD	740	13,326	11/19/2024	06/11/2030	361,082
19123#-AA-6	COCA-COLA SOUTHWEST BEVERAGES SENIOR COR		1.F FE	2,400,000	2,400,000	2,326,094	2,400,000	0	0	0	0	3.490	3.490	JD	698	83,760	03/01/2018	12/28/2029	2,441,880
19123#-AB-4	COCA-COLA SOUTHWEST BEVERAGES SENIOR COR		1.F FE	2,400,000	2,400,000	2,243,267	2,400,000	0	0	0	0	3.640	3.640	JD	728	87,360	03/01/2018	12/28/2032	2,443,680
195869-AQ-5	COLONIAL PIPELINE CO SENIOR CORP_BND 144		2.C FE	835,541	700,000	539,617	820,085	0	(3,785)	0	0	4.250	3.155	AO	6,281	29,750	09/10/2021	04/15/2048	714,875
207651-F*-6	CONNECTICUT NATURAL GAS CORPOR SENIOR CO		1.G	4,600,000	4,600,000	3,725,053	4,600,000	0	0	0	0	4.520	4.520	JJ	95,874	207,920	01/15/2019	01/15/2049	4,703,960
20826F-BH-8	CONOCOPHILLIPS CO SENIOR CORP_BND		1.F FE	1,016,130	1,000,000	960,892	1,016,039	0	(91)	0	0	5.700	5.597	MS	16,783	57,000	12/01/2023	09/15/2063	1,028,500
209111-GK-3	CONSOLIDATED EDISON COMPANY OF SENIOR CO		1.G FE	1,986,040	2,000,000	1,998,926	1,986,372	0	188	0	0	5.700	5.749	MN	14,567	114,000	05/06/2024	05/15/2054	2,057,000
210518-DJ-2	CONSUMERS ENERGY COMPANY SECURED CORP_BN		1.E FE	1,553,876	1,623,000	892,720	1,559,452	0	1,118	0	0	2.500	2.675	MN	6,763	40,575	09/28/2020	05/01/2060	1,643,288
219350-BK-0	CORNING INC SENIOR CORP_BND		2.A FE	1,314,542	965,000	937,069	1,270,470	0	(9,075)	0	0	5.350	3.331	MN	6,597	51,628	10/15/2020	11/15/2048	990,814
223611-A#-1	COWBOYS STADIUM LP SECURED CORP_BND		1.G PL	5,706,592	5,706,592	5,501,854	5,706,592	0	0	0	0	3.950	3.951	MS	56,979	225,410	03/09/2017	03/31/2034	227,382
223611-A@-3	COWBOYS STADIUM LP SECURED CORP_BND		1.G PL	2,640,751	2,640,751	2,497,856	2,640,751	0	0	0	0	3.460	3.460	MS	23,096	91,370	06/30/2015	03/31/2034	2,686,436
224044-CK-1	COX COMMUNICATIONS INC SENIOR CORP_BND 1		2.B FE	5,372,482	5,128,000	3,841,349	5,338,075	0	(6,016)	0	0	4.600	4.303	FA	89,113	235,888	08/02/2019	08/15/2047	5,245,944
224044-CL-9	COX COMMUNICATIONS INC SENIOR CORP_BND 1		2.B FE	1,854,420	2,000,000	1,750,294	1,922,681	0	15,084	0	0	1.800	2.673	AO	9,000	36,000	03/29/2021	10/01/2030	2,018,000
224044-CM-7	COX COMMUNICATIONS INC SENIOR CORP_BND 1		2.B FE	857,994	865,000	479,388	858,829	0	166	0	0	2.950	2.991	AO	6,379	25,518	09/10/2020	10/01/2050	877,759
231021-AX-4	CUMMINS INC SENIOR CORP_BND		1.F FE	541,572	545,000	537,087	541,661	0	49	0	0	5.450	5.493	FA	10,808	29,703	02/14/2024	02/20/2054	559,851
23745Q-AA-2	DARTMOUTH-HITCHCOCK HEALTH SECURED CORP_		1.F FE	1,594,558	1,435,000	1,123,764	1,576,091	0	(4,160)	0	0	4.178	3.533	FA	24,981	59,954	03/30/2021	08/01/2048	1,464,977
23918K-AS-7	DAVITA INC SENIOR CORP_BND 144A		3.C FE	686,813	675,000	654,750	681,244	0	(1,256)	0	0	4.625	4.392	JD	2,602	31,219	02/24/2021	06/01/2030	690,609
24617#-AA-9	DELAWARE NORTH COMPANIES INC B SECURED C		2.A PL	1,069,532	1,069,532	1,011,403	1,069,532	0	0	0	0	3.820	3.819	MN	5,334	40,856	11/14/2014	11/14/2034	39,841
25434*-AF-0	DIMENSIONAL FUND ADVISORS LP SENIOR CORP		1.E PL	748,770	704,670	683,236	704,670	0	0	0	83,370	1.420	1.420	FA	3,780	9,466	02/15/2018	02/15/2028	754,086
25763#-AG-5	DONALDSON COMPANY INC SENIOR CORP_BND		1.G	4,801,488	4,900,000	4,661,256	4,862,548	0	7,634	0	0	3.180	3.366	JD	6,925	155,820	11/01/2016	06/17/2030	4,900,866
26138E-AT-6	KEURIG DR PEPPER INC SENIOR CORP_BND		2.B FE	5,475,799	4,755,000	3,974,210	5,359,797	0	(21,632)	0	0	4.500	3.578	MN	27,341	213,975	07/09/2020	11/15/2045	4,861,988
26442C-AE-4	DUKE ENERGY CAROLINAS LLC SECURED CORP_B		1.F FE	10,009,600	10,000,000	10,806,650	10,006,013	0	(322)	0	0	6.050	6.043	AO	127,722	605,000	04/10/2008	04/15/2038	10,302,500
267475-AD-3	DYCOM INDUSTRIES INC SENIOR CORP_BND 144		3.C FE	1,000,000	1,000,000	985,000	1,000,000	0	0	0	0	4.500	4.500	AO	9,500	45,000	03/25/2021	04/15/2029	1,022,500
26875P-AQ-4	EOG RESOURCES INC SENIOR CORP_BND	C	1.G FE	3,001,846	2,525,000	2,553,899	2,868,214	0	(29,971)	0	0	5.100	3.418	JJ	59,380	128,775	03/30/2021	01/15/2036	2,589,388
26875P-AT-8	EOG RESOURCES INC SENIOR CORP_BND		1.G FE	1,612,838	1,650,000	1,471,863	1,614,568	0	719	0	0	4.950	5.105	AO	17,243	81,675	12/13/2023	04/15/2050	1,690,838
26882P-AR-3	ERAC USA FINANCE LLC SENIOR CORP_BND 144		1.G FE	1,144,143	900,000	1,010,121	1,062,468	0	(15,846)	0	0	6.700	4.138	JD	5,025	60,300	04/30/2020	06/01/2034	930,150
26884T-AN-2	ERAC USA FINANCE LLC SENIOR CORP_BND 144		1.G FE	2,021,838	1,725,000	1,497,974	1,980,047	0	(9,659)	0	0	4.500	3.420	FA	29,325	77,625	05/20/2021	02/15/2045	1,763,813
26884T-AS-1	ERAC USA FINANCE LLC SENIOR CORP_BND 144		1.G FE	2,245,361	1,825,000	1,512,168	2,184,182	0	(12,797)	0	0	4.200	2.911	MN	12,775	76,650	12/04/2020	11/01/2046	1,863,325
26928*-AD-6	EY GLOBAL FINANCE INC SENIOR CORP_BND		1.E PL	1,500,000	1,500,000	1,482,591	1,500,000	0	0	0	0	3.530	3.530	AO	9,266	52,950	04/28/2016	04/28/2027	1,526,475
26928*-AE-4	EY GLOBAL FINANCE INC SENIOR CORP_BND		1.E PL	700,000	700,000	686,024	700,000	0	0	0	0	3.580	3.580	AO	4,386	25,060	04/28/2016	04/28/2028	712,530
26928*-AF-1	EY GLOBAL FINANCE INC SENIOR CORP_BND		1.E PL	800,000	800,000	756,036	800,000	0	0	0	0	3.730	3.730	AO	5,222	29,840	04/28/2016	04/28/2031	814,920
277432-AL-4	EASTMAN CHEMICAL COMPANY SENIOR CORP_BND		2.B FE	3,147,622	3,000,000	2,635,617	3,119,137	0	(4,948)	0	0	4.800	4.453	MS	48,000	144,000	06/21/2019	09/01/2042	3,072,000
29248H-AC-7	EMPOWER FINANCE 2020 LP SENIOR CORP_BND		1.F FE	5,819,700	5,680,000	3,658,380	5,803,328	0	(3,305)	0	0	3.075	2.951	MS	50,457	174,660	09/24/2020	09/17/2051	5,767,330

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Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
29272W-AD-1	ENERGIZER HOLDINGS INC SENIOR CORP_BND 1		4.B FE	1,985,000	2,000,000	1,905,000	1,993,183	0	1,912	0	0	4.375	4.489	MS	22,118	87,500	06/09/2021	03/31/2029	2,043,750
29364G-AK-9	ENTERGY CORP SENIOR CORP_BND		2.B FE	565,800	575,000	417,007	566,840	0	198	0	0	3.750	3.840	JD	958	21,563	05/13/2020	06/15/2050	585,781
29364W-AW-8	ENTERGY LOUISIANA LLC SECURED CORP_BND		1.F FE	999,900	1,000,000	985,852	999,979	0	9	0	0	3.250	3.251	AO	8,125	32,500	03/17/2016	04/01/2028	1,016,250
29364W-BA-5	ENTERGY LOUISIANA LLC SECURED CORP_BND		1.F FE	4,640,825	5,000,000	4,811,725	4,723,768	0	31,275	0	0	4.000	4.921	MS	58,889	200,000	03/28/2023	03/15/2033	5,100,000
29379V-BW-2	ENTERPRISE PRODUCTS OPERATING SENIOR COR		1.G FE	1,692,620	2,000,000	1,600,184	1,703,907	0	5,983	0	0	4.200	5.295	JJ	35,233	84,000	01/24/2024	01/31/2050	2,042,000
30303M-8J-4	META PLATFORMS INC SENIOR CORP_BND		1.D FE	845,040	1,000,000	813,664	850,043	0	2,432	0	0	4.450	5.533	FA	16,811	44,500	11/28/2023	08/15/2052	1,022,250
31428X-DU-7	FEDEX CORP SENIOR CORP_BND		2.B FE	3,819,135	5,000,000	3,808,630	3,825,272	0	6,137	0	0	4.050	5.978	FA	76,500	0	10/08/2025	02/15/2048	5,101,250
31620M-BU-9	FIDELITY NATIONAL INFORMATION SENIOR COR		2.B FE	144,123	145,000	107,728	144,288	0	36	0	0	3.100	3.141	MS	1,498	4,495	02/23/2021	03/01/2041	147,248
31620M-BY-1	FIDELITY NATIONAL INFORMATION SENIOR COR		2.B FE	139,913	140,000	143,240	139,939	0	8	0	0	5.100	5.108	JJ	3,292	7,140	07/06/2022	07/15/2032	143,570
316773-DG-2	FIFTH THIRD BANCORP SENIOR CORP_BND		2.A FE	663,000	663,000	670,477	663,000	0	0	0	0	4.772	4.772	JJ	13,446	31,638	07/25/2022	07/28/2030	678,819
31677A-AB-0	FIFTH THIRD BANK NA SUB CORP_BND		2.A FE	1,258,753	1,260,000	1,257,430	1,259,970	0	146	0	0	3.850	3.862	MS	14,284	48,510	03/10/2016	03/15/2026	1,284,255
337120-AA-7	FIRST STUDENT BIDCO INC SECURED CORP_BND		4.A FE	1,000,000	1,000,000	962,500	1,000,000	0	0	0	0	4.000	4.000	JJ	16,778	40,000	07/13/2021	07/31/2029	1,020,000
337738-AR-9	FISERV INC SENIOR CORP_BND		2.B FE	5,217,500	5,000,000	4,987,870	5,066,349	0	(25,251)	0	0	4.200	3.633	AO	52,500	210,000	05/16/2019	10/01/2028	5,105,000
340711-BA-7	FLORIDA GAS TRANSMISSION COMPA SENIOR CO		2.B FE	784,372	785,000	695,749	784,622	0	61	0	0	2.300	2.309	AO	4,514	18,055	09/15/2021	10/01/2031	794,028
343498-AC-5	FLOWERS FOODS INC SENIOR CORP_BND		2.C FE	5,215,761	5,210,000	4,599,388	5,213,183	0	(657)	0	0	2.400	2.386	MS	36,817	125,040	09/28/2021	03/15/2031	5,272,520
34487#-AD-9	NATIONAL FOOTBALL LEAGUE TRUST SECURED C		1.F FE	1,400,000	1,400,000	1,375,079	1,400,000	0	0	0	0	3.970	3.930	OCT	13,432	56,198	10/20/2014	10/20/2029	1,402,316
34502*-AB-8	NATIONAL FOOTBALL LEAGUE TRUST SECURED C		1.F FE	1,700,000	1,700,000	1,670,869	1,700,000	0	0	0	0	3.310	3.310	OCT	13,599	56,895	08/04/2017	10/05/2027	1,757,052
34502*-AD-4	NATIONAL FOOTBALL LEAGUE TRUST SECURED C		1.F FE	2,900,000	2,900,000	2,685,239	2,900,000	0	0	0	0	3.560	3.560	OCT	24,950	104,387	08/04/2017	10/05/2032	3,004,674
351837-AA-7	FRANCISCAN MISSIONARIES OF OUR SECURED C		1.F FE	378,275	320,000	243,835	371,015	0	(1,531)	0	0	3.914	2.954	JJ	6,262	12,525	12/17/2020	07/01/2049	326,262
35877#-AA-0	FRISCO HQ OPERATIONS LLC SECURED CORP_BN		2.B PL	2,153,626	2,153,626	1,995,911	2,153,626	0	0	0	0	4.130	4.127	JD	3,953	88,945	08/03/2017	12/15/2037	82,344
361448-BC-6	GATX CORPORATION SENIOR CORP_BND		2.B FE	3,662,995	3,500,000	3,524,833	3,552,213	0	(18,678)	0	0	4.550	3.942	MN	23,888	159,250	05/22/2019	11/07/2028	3,579,625
363576-AB-5	ARTHUR J GALLAGHER & CO SENIOR CORP_BND		2.B FE	1,319,087	1,335,000	929,850	1,320,581	0	345	0	0	3.500	3.565	MN	5,321	46,725	05/13/2021	05/20/2051	1,358,363
375558-AX-1	GILEAD SCIENCES INC SENIOR CORP_BND	C	1.G FE	5,494,950	5,000,000	4,622,495	5,369,434	0	(13,780)	0	0	4.800	4.205	AO	60,000	240,000	10/28/2014	04/01/2044	5,120,000
38141E-C3-1	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_		2.A FE	3,290,600	2,500,000	2,316,153	3,155,714	0	(27,318)	0	0	4.800	2.918	JJ	57,667	120,000	09/29/2020	07/08/2044	2,560,000
391382-AB-4	GREAT-WEST LIFECO FINANCE DELA SENIOR CO		1.F FE	796,280	1,000,000	812,776	805,416	0	4,535	0	0	4.150	5.740	JD	3,228	41,500	12/01/2023	06/03/2047	1,020,750
404119-BX-6	HCA INC SENIOR CORP_BND		2.C FE	3,671,826	3,625,000	3,604,461	3,642,278	0	(5,030)	0	0	4.125	3.963	JD	6,646	149,531	06/27/2019	06/15/2029	3,699,766
404119-BZ-1	HCA INC SENIOR CORP_BND		2.C FE	1,302,350	1,250,000	1,130,159	1,296,313	0	(1,063)	0	0	5.250	4.977	JD	2,917	65,625	06/24/2019	06/15/2049	1,282,813
404119-CX-5	HCA INC SENIOR CORP_BND		2.C FE	2,058,080	2,046,000	2,052,958	2,056,305	0	(1,774)	0	0	4.673	4.496	MJSD	8,199	53,528	08/14/2025	03/01/2028	2,072,608
404530-AD-9	HACKENSACK MERIDIAN HEALTH SENIOR CORP_B		1.D FE	944,140	1,000,000	639,524	950,111	0	1,318	0	0	2.875	3.168	MS	9,583	28,750	03/12/2021	09/01/2050	1,014,375
416515-BE-3	HARTFORD INSURANCE GROUP INC SENIOR CORP		1.G FE	177,220	200,000	191,013	187,465	0	3,096	0	0	2.800	4.697	FA	2,053	5,600	06/29/2022	08/19/2029	202,800
42251#-AU-8	H. E. BUTT GROCERY CO SENIOR CORP_BND		1.F	600,000	600,000	570,767	600,000	0	0	0	0	3.540	3.540	MS	5,369	21,240	03/30/2016	03/30/2031	610,620
42251#-AV-6	H. E. BUTT GROCERY CO SENIOR CORP_BND		1.F	1,500,000	1,500,000	1,387,766	1,500,000	0	0	0	0	3.670	3.670	MS	13,915	55,050	03/30/2016	03/30/2033	1,527,525
437076-BW-1	HOME DEPOT INC SENIOR CORP_BND		1.F FE	5,318,900	5,000,000	5,018,300	5,101,569	0	(35,755)	0	0	3.900	3.105	JD	13,542	195,000	05/16/2019	12/06/2028	5,097,500
450319-B#-4	ITC MIDWEST LLC SECURED CORP_BND		1.E	2,000,000	2,000,000	1,418,884	2,000,000	0	0	0	0	3.830	3.830	AO	17,873	76,600	04/07/2015	04/07/2055	2,038,300
45167R-AH-7	IDEX CORPORATION SENIOR CORP_BND		2.B FE	1,098,636	1,100,000	1,001,212	1,099,221	0	131	0	0	2.625	2.639	JD	1,283	28,875	05/17/2021	06/15/2031	1,114,438
457187-AD-4	INGREDION INC SENIOR CORP_BND		2.B FE	6,085,662	5,857,000	4,380,392	6,059,229	0	(5,576)	0	0	3.900	3.676	JD	19,035	228,423	03/29/2021	06/01/2050	5,971,212
458140-AY-6	INTEL CORPORATION SENIOR CORP_BND		2.B FE	434,006	410,000	311,303	430,272	0	(631)	0	0	4.100	3.756	MN	2,335	16,810	06/06/2019	05/11/2047	418,405
458140-BG-4	INTEL CORPORATION SENIOR CORP_BND		2.B FE	799,112	800,000	571,970	799,244	0	22	0	0	3.734	3.740	JD	1,908	29,872	06/06/2019	12/08/2047	814,936
45866F-AH-7	INTERCONTINENTAL EXCHANGE INC SENIOR COR		1.G FE	1,342,632	1,200,000	999,307	1,326,258	0	(3,678)	0	0	4.250	3.561	MS	14,167	51,000	03/30/2021	09/21/2048	1,225,500
459200-KV-2	INTERNATIONAL BUSINESS MACHINE SENIOR CO		1.G FE	896,670	1,000,000	877,037	899,991	0	1,602	0	0	4.900	5.630	JJ	20,961	49,000	11/28/2023	07/27/2052	1,024,500
46051M-A@-1	INTERNATIONAL TRANSMISSION COM SECURED C		1.E	3,500,000	3,500,000	2,606,208	3,500,000	0	0	0	0	4.000	4.000	MS	35,389	140,000	03/29/2018	03/30/2053	3,570,000
46625H-JZ-4	JPMORGAN CHASE & CO SUB CORP_BND		1.G FE	11,470,790	11,500,000	11,514,214	11,497,130	0	2,894	0	0	4.125	4.152	JD	21,083	474,375	12/04/2014	12/15/2026	11,737,188
46659*-AB-3	JM FAMILY AUTOMOTIVE LLC SENIOR CORP_BND		2.B	5,000,000	5,000,000	4,925,551	5,000,000	0	0	0	0	3.540	3.540	MN	29,500	177,000	11/01/2017	11/01/2027	5,088,500
478165-AH-6	SC JOHNSON & SON INC SENIOR CORP_BND 144		2.A FE	747,138	700,000	617,672	742,635	0	(1,296)	0	0	4.750	4.297	AO	7,019	33,250	04/25/2022	10/15/2046	716,625
482480-AH-3	KLA CORP SENIOR CORP_BND		1.F FE	962,450	1,000,000	920,495	964,097	0	777	0	0	5.000	5.270	MS	14,722	50,000	12/05/2023	03/15/2049	1,025,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
482480-AM-2	KLA CORP SENIOR CORP_BND		1.F FE	1,399,412	1,430,000	1,297,955	1,400,420	0	518	0	0	4.950	5.093	JJ	32,640	70,785	01/30/2024	07/15/2052	1,465,393
48255B-AA-4	KKR GROUP FINANCE CO X LLC SENIOR CORP_B		1.F FE	323,947	325,000	214,481	324,039	0	23	0	0	3.250	3.267	JD	469	10,563	12/01/2021	12/15/2051	330,281
48268@-AM-6	KPMG LLP SENIOR CORP_BND		1.E	4,020,668	4,000,000	3,973,888	4,001,231	0	(2,417)	0	0	3.240	3.177	JD	360	129,600	11/01/2016	06/30/2026	4,064,800
491393-AA-2	KENTUCKY POWER COST RECOVERY L SECURED C		1.A FE	1,614,657	1,615,000	1,659,364	1,614,702	0	45	0	0	5.296	5.295	MS	47,279	0	06/05/2025	09/01/2047	1,657,765
494368-BV-4	KIMBERLY-CLARK CORPORATION SENIOR CORP_B		1.F FE	734,200	1,000,000	713,115	747,771	0	6,717	0	0	3.200	5.213	JJ	13,422	32,000	12/05/2023	07/30/2046	1,016,000
49456B-AT-8	KINDER MORGAN INC SENIOR CORP_BND		2.B FE	369,053	370,000	259,165	369,148	0	21	0	0	3.600	3.614	FA	5,032	13,320	02/08/2021	02/15/2051	376,660
512807-AS-7	LAM RESEARCH CORPORATION SENIOR CORP_BND		1.G FE	3,446,079	3,504,000	3,502,031	3,500,448	0	17,284	0	0	3.750	4.263	MS	38,690	131,400	09/13/2022	03/15/2026	3,569,700
512807-AX-6	LAM RESEARCH CORPORATION SENIOR CORP_BND		1.G FE	503,490	505,000	316,113	503,622	0	22	0	0	3.125	3.138	JD	701	15,781	04/30/2020	06/15/2060	512,891
521865-AZ-8	LEAR CORPORATION SENIOR CORP_BND		2.B FE	6,883,199	5,861,000	5,292,571	6,778,996	0	(24,835)	0	0	5.250	4.162	MN	39,318	307,703	09/24/2021	05/15/2049	6,014,851
521865-BA-2	LEAR CORPORATION SENIOR CORP_BND		2.B FE	2,119,698	2,100,000	2,091,100	2,107,374	0	(2,133)	0	0	4.250	4.130	MN	11,404	89,250	06/27/2019	05/15/2029	2,144,625
521865-BD-6	LEAR CORPORATION SENIOR CORP_BND		2.B FE	224,287	230,000	155,288	224,768	0	118	0	0	3.550	3.687	JJ	3,765	8,165	11/17/2021	01/15/2052	234,083
524901-AR-6	LEGG MASON INC SENIOR CORP_BND		1.F FE	2,844,364	2,000,000	1,995,522	2,719,346	0	(29,635)	0	0	5.625	3.023	JJ	51,875	112,500	09/13/2021	01/15/2044	2,056,250
53154*-AG-8	LIBERTY UTILITIES FINANCE GP1 SENIOR COR		2.A FE	600,000	600,000	470,164	600,000	0	0	0	0	4.130	4.130	JJ	10,394	24,780	04/30/2015	04/30/2045	606,195
53154*-AH-6	LIBERTY UTILITIES FINANCE GP1 SENIOR COR		2.A FE	400,000	400,000	312,942	400,000	0	0	0	0	4.130	4.129	JJ	6,929	16,520	07/15/2015	07/15/2045	407,572
532457-BS-6	ELI LILLY AND COMPANY SENIOR CORP_BND		1.E FE	857,650	1,000,000	873,467	868,521	0	6,752	0	0	3.875	5.270	MS	11,410	38,750	05/15/2024	03/15/2039	1,019,375
570535-AP-9	MARKEL GROUP INC SENIOR CORP_BND		2.B FE	3,936,230	4,000,000	3,638,680	3,952,680	0	1,680	0	0	5.000	5.104	MS	50,556	200,000	03/08/2013	03/30/2043	4,100,000
57164P-AF-3	MARRIOTT OWNERSHIP RESORTS INC SENIOR CO		4.B FE	1,692,000	1,800,000	1,773,000	1,765,367	0	15,303	0	0	4.750	5.747	MS	25,175	85,500	08/07/2020	01/15/2028	1,828,500
571748-AK-8	MARSH & MCLENNAN COMPANIES INC SENIOR CO		1.G FE	3,932,490	3,000,000	3,246,351	3,611,601	0	(71,242)	0	0	5.875	2.865	FA	73,438	176,250	03/29/2021	08/01/2033	3,088,125
571748-BD-3	MARSH & MCLENNAN COMPANIES INC SENIOR CO		1.G FE	250,660	200,000	164,439	243,937	0	(1,452)	0	0	4.200	2.836	MS	2,800	8,400	02/10/2021	03/01/2048	204,200
571748-BJ-0	MARSH & MCLENNAN COMPANIES INC SENIOR CO		1.G FE	5,528,250	5,000,000	4,514,105	5,459,334	0	(11,817)	0	0	4.900	4.264	MS	72,139	245,000	05/15/2019	03/15/2049	5,122,500
571903-BH-5	MARRIOTT INTERNATIONAL INC SENIOR CORP_B		2.B FE	834,223	835,000	728,482	834,478	0	59	0	0	2.750	2.759	AO	4,848	22,963	09/08/2021	10/15/2033	846,481
574599-BR-6	MASCO CORP SENIOR CORP_BND		2.B FE	329,941	330,000	217,025	329,944	0	1	0	0	3.125	3.126	FA	3,896	10,313	02/18/2021	02/15/2051	335,156
579780-AQ-0	MCCORMICK & COMPANY INCORPORAT SENIOR CO		2.B FE	815,140	1,000,000	927,670	884,669	0	23,238	0	0	2.500	5.563	AO	5,278	25,000	10/27/2022	04/15/2030	1,012,500
579780-AS-6	MCCORMICK & COMPANY INCORPORAT SENIOR CO		2.B FE	4,098,694	4,344,000	3,834,492	4,209,280	0	24,363	0	0	1.850	2.499	FA	30,360	80,364	03/29/2021	02/15/2031	4,384,182
58013M-EZ-3	MCDONALDS CORPORATION SENIOR CORP_BND		2.A FE	1,216,350	1,000,000	991,552	1,153,773	0	(14,031)	0	0	4.700	2.832	JD	2,872	47,000	04/19/2021	12/09/2035	1,023,500
58528#-FR-3	MEIJER INC SENIOR CORP_BND		1.F	3,636,364	3,636,364	3,543,335	3,636,364	0	0	0	0	3.760	3.759	MS	45,576	136,727	09/01/2015	09/01/2035	336,793
58528#-FS-1	MEIJER INC SENIOR CORP_BND		1.F	909,091	909,091	885,541	909,091	0	0	0	0	3.820	3.820	JD	1,543	34,727	12/15/2015	12/15/2035	84,223
59073@-AA-4	MESQUITE POWER LLC SECURED CORP_BND		2.A PL	1,902,167	1,902,167	1,797,364	1,902,167	0	0	0	0	4.640	4.666	MJSD	245	88,261	04/09/2015	12/31/2039	1,924,232
594918-AJ-3	MICROSOFT CORPORATION SENIOR CORP_BND		1.A FE	1,978,220	2,000,000	1,938,880	1,985,739	0	665	0	0	4.500	4.567	AO	22,500	90,000	09/22/2010	10/01/2040	2,045,000
615369-AE-5	MOODYS CORPORATION SENIOR CORP_BND		2.A FE	1,069,600	1,000,000	967,085	1,062,519	0	(2,069)	0	0	5.250	4.739	JJ	24,208	52,500	04/25/2022	07/15/2044	1,026,250
615369-AQ-8	MOODYS CORPORATION SENIOR CORP_BND		2.A FE	1,604,274	1,400,000	1,255,506	1,581,500	0	(5,218)	0	0	4.875	3.977	JD	2,654	68,250	04/25/2022	12/17/2048	1,434,125
615369-AT-2	MOODYS CORPORATION SENIOR CORP_BND		2.A FE	463,519	470,000	319,148	464,300	0	150	0	0	3.250	3.323	MN	1,740	15,275	05/12/2020	05/20/2050	477,638
615369-AU-9	MOODYS CORPORATION SENIOR CORP_BND		2.A FE	161,008	200,000	104,672	163,432	0	541	0	0	2.550	3.460	FA	1,884	5,100	03/22/2021	08/18/2060	202,550
620076-BT-5	MOTOROLA SOLUTIONS INC SENIOR CORP_BND		2.B FE	779,205	819,000	743,976	797,513	0	4,054	0	0	2.300	2.881	MN	2,407	18,837	03/25/2021	11/15/2030	828,419
62927#-AE-6	NFL VENTURES LP SENIOR CORP_BND		1.E FE	141,857	141,857	139,157	141,857	0	0	0	0	3.400	3.400	AO	1,018	4,823	08/31/2015	04/15/2030	6,076
62927#-AF-3	NFL VENTURES LP SENIOR CORP_BND		1.E FE	85,564	85,564	83,651	85,564	0	0	0	0	3.480	3.480	AO	629	2,978	08/31/2015	04/15/2031	3,685
62927#-AG-1	NFL VENTURES LP SENIOR CORP_BND		1.E FE	149,667	149,667	145,897	149,667	0	0	0	0	3.570	3.570	AO	1,128	5,343	08/31/2015	04/15/2032	6,487
62952E-AC-1	NYU LANGONE HOSPITALS SECURED CORP_BND		1.E FE	4,800,000	4,800,000	4,381,488	4,800,000	0	0	0	0	4.784	4.784	JJ	114,816	229,632	11/20/2014	07/01/2044	4,914,816
63111X-AB-7	NASDAQ INC SENIOR CORP_BND	C	2.A FE	6,668,454	6,918,000	4,773,323	6,693,872	0	5,541	0	0	3.250	3.444	AO	39,346	224,835	09/24/2021	04/28/2050	7,030,418
63111X-AD-3	NASDAQ INC SENIOR CORP_BND		2.A FE	1,138,363	1,250,000	1,106,331	1,188,919	0	11,175	0	0	1.650	2.694	JJ	9,510	20,625	03/30/2021	01/15/2031	1,260,313
641062-AF-1	NESTLE HOLDINGS INC SENIOR CORP_BND 144A		1.D FE	1,990,360	2,000,000	1,987,696	1,997,015	0	1,023	0	0	3.625	3.683	MS	19,535	72,500	09/17/2018	09/24/2028	2,036,250
651639-AV-8	NEWMONT CORPORATION SENIOR CORP_BND		2.A FE	2,418,962	1,934,000	1,925,073	2,331,464	0	(15,144)	0	0	5.450	3.853	JD	6,441	105,403	08/09/2019	06/09/2044	1,986,702
651639-AY-2	NEWMONT CORPORATION SENIOR CORP_BND		2.A FE	1,080,288	1,100,000	1,004,974	1,088,840	0	2,189	0	0	2.250	2.478	AO	6,188	24,750	12/14/2021	10/01/2030	1,112,375
654106-AE-3	NIKE INC SENIOR CORP_BND		1.F FE	1,590,240	2,000,000	1,607,530	1,607,791	0	10,700	0	0	3.875	5.513	MN	12,917	77,500	04/29/2024	11/01/2045	2,038,750
65473Q-BB-8	NISOURCE INC SENIOR CORP_BND		2.B FE	1,116,144	900,000	859,095	1,076,797	0	(7,611)	0	0	5.250	3.662	FA	17,850	47,250	05/14/2020	02/15/2043	923,625

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
662352-AB-9	NORTHWELL HEALTHCARE INC SECURED CORP_BN		1.G FE	997,230	1,000,000	1,032,906	997,750	0	68	0	0	6.150	6.171	MN	10,250	61,500	09/10/2013	11/01/2043	1,030,750
66989H-AH-1	NOVARTIS CAPITAL CORP SENIOR CORP_BND		1.D FE	4,246,720	4,000,000	3,565,996	4,186,887	0	(6,769)	0	0	4.400	4.037	MN	26,889	176,000	05/06/2015	05/06/2044	4,088,000
670346-AW-5	NUCOR CORPORATION SENIOR CORP_BND		1.G FE	1,216,950	1,500,000	1,140,749	1,226,269	0	4,872	0	0	3.850	5.122	AO	14,438	57,750	01/22/2024	04/01/2052	1,528,875
67066G-AF-1	NVIDIA CORPORATION SENIOR CORP_BND		1.D FE	4,528,850	5,000,000	4,777,380	4,717,063	0	59,488	0	0	2.850	4.323	AO	35,625	142,500	09/02/2022	04/01/2030	5,071,250
674003-B*-8	OAKTREE CAPITAL MANAGEMENT LP SENIOR COR		1.G FE	1,300,000	1,300,000	1,220,710	1,300,000	0	0	0	0	3.690	3.688	MS	15,724	47,970	07/12/2016	07/12/2031	1,317,189
67777J-AL-2	OHIOHEALTH CORP SECURED CORP_BND		1.B FE	1,800,908	2,154,000	1,932,780	1,899,177	0	37,005	0	0	2.297	4.621	MN	6,322	49,477	03/28/2023	11/15/2031	2,178,739
681919-BH-8	OMNICOM GROUP INC SENIOR CORP_BND 144A		2.A FE	1,991,648	2,000,000	2,007,830	1,991,905	0	257	0	0	4.650	4.807	AO	23,250	0	12/02/2025	10/01/2028	2,046,500
681919-BM-7	OMNICOM GROUP INC SENIOR CORP_BND 144A		2.A FE	304,312	405,000	306,979	304,665	0	354	0	0	3.375	5.863	MS	4,556	0	12/02/2025	03/01/2041	411,834
68233J-CK-8	ONCOR ELECTRIC DELIVERY COMPAN SECURED C		1.F FE	1,714,012	1,685,000	1,683,724	1,706,227	0	(2,781)	0	0	4.550	4.325	MS	22,574	76,668	01/20/2023	09/15/2032	1,723,334
68233J-CM-4	ONCOR ELECTRIC DELIVERY COMPAN SECURED C		1.F FE	942,190	1,000,000	893,316	944,017	0	931	0	0	4.950	5.346	MS	14,575	49,500	01/25/2024	09/15/2052	1,024,750
68235P-AG-3	ONE GAS INC SENIOR CORP_BND		1.G FE	862,120	1,000,000	850,619	867,826	0	2,838	0	0	4.500	5.526	MN	7,500	45,000	12/13/2023	11/01/2048	1,022,500
682680-CA-9	ONEOK INC SENIOR CORP_BND		2.B FE	174,027	235,000	167,785	175,968	0	1,082	0	0	3.950	5.917	MS	3,094	9,283	03/01/2024	03/01/2050	239,641
68389X-CX-1	ORACLE CORPORATION SENIOR CORP_BND		2.B FE	4,030,720	4,000,000	3,912,664	4,026,841	0	(3,879)	0	0	4.639	4.357	FMAN	30,400	51,230	08/14/2025	08/03/2028	4,051,857
68622T-AB-7	ORGANON & CO SENIOR CORP_BND 144A		4.B FE	300,000	300,000	246,750	300,000	0	0	0	0	5.125	5.125	AO	2,605	15,375	04/08/2021	04/30/2031	307,688
69371R-S9-8	PACCAR FINANCIAL CORP SENIOR CORP_BND		1.E FE	2,990,670	3,000,000	3,101,667	2,992,010	0	767	0	0	5.000	5.040	MS	41,250	150,000	03/18/2024	03/22/2034	3,075,000
694476-AE-2	PACIFIC LIFECORP SENIOR CORP_BND 144A		1.G FE	4,845,472	4,770,000	3,285,333	4,837,627	0	(1,919)	0	0	3.350	3.263	MS	47,051	159,795	06/28/2021	09/15/2050	4,849,898
694669-AA-0	PACIFIC NORTHWEST COMMUNITIES SECURED MU		1.D FE	870,000	870,000	844,642	870,000	0	0	0	0	5.912	5.911	JD	2,286	51,434	05/22/2014	06/15/2050	30,317
701094-AN-4	PARKER HANNIFIN CORPORATION SENIOR CORP_		2.A FE	1,256,056	1,260,000	1,226,938	1,258,492	0	406	0	0	3.250	3.287	JD	1,934	40,950	06/05/2019	06/14/2029	1,280,475
70213H-B*-8	MASS GENERAL BRIGHAM INC SENIOR CORP_BND		1.D	3,200,000	3,200,000	2,588,396	3,200,000	0	0	0	0	4.600	4.600	JD	7,769	147,200	12/12/2018	12/21/2049	3,203,680
70450Y-AJ-2	PAYPAL HOLDINGS INC SENIOR CORP_BND		1.G FE	1,654,413	1,595,000	1,085,965	1,648,433	0	(1,562)	0	0	3.250	3.048	JD	4,320	51,838	12/03/2021	06/01/2050	1,620,919
70450Y-AR-4	PAYPAL HOLDINGS INC SENIOR CORP_BND		1.G FE	4,020,440	4,000,000	4,010,760	4,017,484	0	(2,956)	0	0	4.416	4.330	MJSD	11,732	101,479	08/14/2025	03/06/2028	4,049,827
709599-BS-2	PENSKE TRUCK LEASING CO LP SENIOR CORP_B		2.B FE	790,353	792,000	814,229	791,280	0	317	0	0	5.700	5.747	FA	18,810	45,144	01/05/2023	02/01/2028	814,572
717081-EW-9	PFIZER INC SENIOR CORP_BND		1.F FE	4,521,350	5,000,000	4,717,565	4,713,463	0	60,583	0	0	2.625	4.110	AO	32,813	131,250	09/02/2022	04/01/2030	5,065,625
718172-CJ-6	PHILIP MORRIS INTERNATIONAL IN SENIOR CO		1.G FE	4,965,900	5,000,000	4,874,495	4,986,507	0	3,440	0	0	3.375	3.455	FA	63,750	168,750	05/16/2019	08/15/2029	5,084,375
718546-AK-0	PHILLIPS 66 SENIOR CORP_BND	C	2.A FE	3,949,760	4,000,000	3,918,652	3,971,894	0	2,496	0	0	4.650	4.748	MN	23,767	186,000	11/12/2014	11/15/2034	4,093,000
737446-AQ-7	POST HOLDINGS INC SENIOR CORP_BND 144A		4.B FE	1,582,500	1,500,000	1,460,625	1,526,427	0	(11,313)	0	0	4.625	3.783	AO	14,646	69,375	08/11/2020	04/15/2030	1,534,688
73937#-AA-1	POWERSOUTH ENERGY COOP SECURED CORP_BND		1.G	1,200,000	1,200,000	1,143,554	1,200,000	0	0	0	0	4.050	4.049	AO	11,745	48,600	04/04/2018	04/04/2039	87,450
73937#-AB-9	POWERSOUTH ENERGY COOP SECURED CORP_BND		1.G	1,100,000	1,100,000	975,591	1,100,000	0	0	0	0	4.180	4.180	AO	11,112	45,980	01/25/2018	04/04/2038	1,122,990
741503-BC-9	BOOKING HOLDINGS INC SENIOR CORP_BND		1.G FE	4,766,750	5,000,000	4,953,970	4,899,761	0	42,400	0	0	3.550	4.517	MS	52,264	177,500	09/13/2022	03/15/2028	5,088,750
74164M-AB-4	PRIMERICA INC SENIOR CORP_BND		2.A FE	1,319,038	1,325,000	1,200,143	1,321,291	0	572	0	0	2.800	2.852	MN	4,328	37,100	11/16/2021	11/19/2031	1,343,550
742718-GG-8	PROCTER & GAMBLE CO SENIOR CORP_BND		1.D FE	1,000,000	1,000,000	1,013,076	1,000,000	0	0	0	0	4.550	4.550	JJ	19,211	45,500	01/24/2024	01/29/2034	1,022,750
743315-AV-5	PROGRESSIVE CORPORATION THE SENIOR CORP		1.F FE	7,506,120	7,000,000	6,998,103	7,171,429	0	(55,287)	0	0	4.000	3.115	MS	93,333	280,000	05/29/2019	03/01/2029	7,140,000
743315-BA-0	PROGRESSIVE CORPORATION THE SENIOR CORP		1.F FE	743,410	1,000,000	750,611	751,940	0	4,169	0	0	3.700	5.498	MS	10,894	37,000	11/28/2023	03/15/2052	1,018,500
743756-AB-4	PROVIDENCE HEALTH AND SERVICES SENIOR CO		1.F FE	4,729,700	5,000,000	4,949,880	4,976,142	0	31,047	0	0	2.746	3.399	AO	34,325	137,300	12/09/2016	10/01/2026	5,068,650
744320-AY-8	PRUDENTIAL FINANCIAL INC SENIOR CORP_BND		1.G FE	5,409,850	5,000,000	3,931,805	5,359,926	0	(11,222)	0	0	3.905	3.428	JD	13,017	195,250	03/26/2021	12/07/2047	5,097,625
74432Q-CC-7	PRUDENTIAL FINANCIAL INC SENIOR CORP_BND		1.G FE	2,406,934	2,272,000	2,271,950	2,306,577	0	(16,607)	0	0	3.878	3.083	MS	23,006	88,108	05/29/2019	03/27/2028	2,316,054
74456Q-CT-1	PUBLIC SERVICE ELECTRIC AND GA SECURED C		1.F FE	4,976,950	5,000,000	4,777,275	4,977,374	0	325	0	0	5.300	5.331	FA	110,417	262,056	08/01/2024	08/01/2054	5,132,500
747525-AV-5	QUALCOMM INCORPORATED SENIOR CORP_BND		1.F FE	1,321,200	1,500,000	1,260,702	1,329,842	0	4,272	0	0	4.300	5.184	MN	7,346	64,500	12/05/2023	05/20/2047	1,532,250
75458J-AB-3	RAYBURN COUNTRY SECURITIZATION SENIOR CO		1.A FE	1,078,000	1,078,000	888,574	1,078,000	0	0	0	0	3.025	3.024	JD	2,717	32,610	02/04/2022	12/01/2043	56,033
754730-AH-2	RAYMOND JAMES FINANCIAL INC SENIOR CORP_		1.G FE	596,358	600,000	440,045	596,700	0	77	0	0	3.750	3.784	AO	5,625	22,500	03/18/2021	04/01/2051	611,250
76169#-AJ-2	REYES HOLDINGS LLC SECURED CORP_BND		1.G PL	8,000,000	8,000,000	7,935,442	8,000,000	0	0	0	0	3.710	3.709	AO	61,009	296,800	10/17/2017	10/17/2028	2,716,133
76289#-AG-3	RICH PRODUCTS CORP SENIOR CORP_BND		2.B	4,380,000	4,380,000	3,836,507	4,380,000	0	0	0	0	3.700	3.717	FMAN	15,306	162,060	11/09/2017	11/26/2036	1,326,155
771196-BY-7	ROCHE HOLDINGS INC SENIOR CORP_BND 144A		1.C FE	650,170	1,000,000	611,574	662,857	0	6,321	0	0	2.607	4.922	JD	1,304	26,070	12/07/2023	12/13/2051	1,013,035
773903-AM-1	ROCKWELL AUTOMATION INC SENIOR CORP_BND		1.G FE	5,703,126	5,780,000	3,328,644	5,707,917	0	1,154	0	0	2.800	2.856	FA	61,140	161,840	09/24/2021	08/15/2061	5,860,920
774341-AK-7	ROCKWELL COLLINS INC SENIOR CORP_BND		2.A FE	9,435,100	10,000,000	9,905,320	9,904,838	0	75,631	0	0	3.500	4.322	MS	103,056	350,000	12/19/2018	03/15/2027	10,175,000

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Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
78409V-AQ-7	S&P GLOBAL INC SENIOR CORP_BND		1.G FE	692,410	1,000,000	700,538	704,349	0	5,883	0	0	3.250	5.484	JD	2,708	32,500	11/28/2023	12/01/2049	1,016,250
78409V-BF-0	S&P GLOBAL INC SENIOR CORP_BND		1.G FE	6,048,876	6,100,000	6,207,433	6,074,059	0	9,198	0	0	4.750	4.927	FA	120,729	289,750	03/01/2023	08/01/2028	6,244,875
78512*-AA-5	S&E REPLACEMENT POWER LLC SECURED CORP_B		1.D PL	670,006	670,006	671,220	670,006	0	0	0	0	4.120	4.157	MON	77	27,604	01/04/2017	05/31/2029	5,865
78516F-AB-5	SABAL TRAIL TRANSMISSION LLC SENIOR CORP		2.A FE	2,142,611	1,900,000	1,808,164	2,077,651	0	(11,778)	0	0	4.682	3.699	MN	14,826	88,958	12/12/2019	05/01/2038	1,944,479
785592-AV-8	SABINE PASS LIQUEFACTION LLC SECURED COR		2.A FE	64,000	64,000	64,076	64,000	0	0	0	0	5.875	5.875	JD	10	3,760	05/11/2017	06/30/2026	65,880
79466L-AM-6	SALESFORCE INC SENIOR CORP_BND		1.E FE	1,161,249	1,165,000	702,290	1,161,481	0	54	0	0	3.050	3.064	JJ	16,384	35,533	06/29/2021	07/15/2061	1,182,766
806851-AH-4	SCHLUMBERGER HOLDINGS CORP SENIOR CORP_B		1.G FE	1,963,194	1,900,000	1,908,584	1,922,896	0	(6,835)	0	0	4.300	3.883	MN	13,617	81,700	05/29/2019	05/01/2029	1,940,850
80808#-AK-8	SCHREIBER FOODS INC SENIOR CORP_BND		2.C PL	1,400,000	1,400,000	1,354,559	1,400,000	0	0	0	0	4.060	4.056	MS	14,368	56,840	03/30/2015	03/30/2030	1,428,420
808513-BT-1	CHARLES SCHWAB CORPORATION TH SENIOR CO		1.F FE	1,225,155	1,500,000	1,308,801	1,314,361	0	26,984	0	0	1.950	4.346	JD	2,438	29,250	07/06/2022	12/01/2031	1,514,625
82088K-AJ-7	SHEA HOMES LIMITED PARTNERSHIP SENIOR CO		3.C FE	975,000	1,200,000	1,176,000	1,071,080	0	33,127	0	0	4.750	8.616	AO	14,250	57,000	11/03/2022	04/01/2029	1,228,500
82088K-AK-4	SHEA HOMES LIMITED PARTNERSHIP SENIOR CO		3.C FE	448,063	535,000	530,319	495,421	0	16,341	0	0	4.750	8.643	FA	9,600	25,413	11/03/2022	02/15/2028	547,706
82340*-AA-5	SHEPHERDS FLAT WIND LLC SECURED CORP_BND		2.B FE	869,597	869,597	908,299	869,597	0	0	0	0	6.950	7.009	JAJO	10,241	60,437	05/02/2011	04/30/2032	28,893
832696-AM-0	J M SMUCKER CO SENIOR CORP_BND		2.B FE	2,248,680	2,000,000	1,883,282	2,175,802	0	(16,243)	0	0	4.250	3.142	MS	25,028	85,000	03/29/2021	03/15/2035	2,042,500
832696-AT-5	J M SMUCKER CO SENIOR CORP_BND		2.B FE	1,858,899	1,690,000	1,148,132	1,837,842	0	(4,213)	0	0	3.550	3.030	MS	17,665	59,995	09/01/2020	03/15/2050	1,719,998
833034-AM-3	SNAP-ON INCORPORATED SENIOR CORP_BND		1.F FE	499,253	505,000	342,311	499,970	0	136	0	0	3.100	3.159	MN	2,609	15,655	04/27/2020	05/01/2050	512,828
83416W-AB-9	SOLAR STAR FUNDING LLC SECURED CORP_BND		2.B FE	1,213,321	1,213,321	1,159,968	1,213,321	0	0	0	0	3.950	3.950	JD	133	47,926	03/04/2015	06/30/2035	18,833
835495-AL-6	SONOCO PRODUCTS COMPANY SENIOR CORP_BND		2.C FE	1,055,270	1,000,000	945,577	1,029,076	0	(6,701)	0	0	3.125	2.374	MN	5,208	31,250	12/09/2021	05/01/2030	1,015,625
842400-FZ-1	SOUTHERN CALIFORNIA EDISON COM SECURED C		2.A FE	1,479,313	1,250,000	1,060,273	1,438,281	0	(7,852)	0	0	4.650	3.481	AO	14,531	58,125	05/01/2020	10/01/2043	1,279,063
842400-HF-3	SOUTHERN CALIFORNIA EDISON COM SECURED C		1.G FE	304,286	305,000	209,662	304,348	0	15	0	0	3.650	3.663	JD	928	11,133	06/09/2021	06/01/2051	310,566
84334#-AA-5	SOUTHERN MARYLAND ELECTRIC COO SECURED C		2.A	424,186	424,186	366,908	424,186	0	0	0	0	4.000	4.000	AO	3,535	16,967	03/13/2018	04/16/2048	12,203
845011-AB-1	SOUTHWEST GAS CORP SENIOR CORP_BND	C	2.A FE	9,994,900	10,000,000	7,892,310	9,995,562	0	110	0	0	4.150	4.153	JD	34,583	415,000	05/28/2019	06/01/2049	10,207,500
85234#-AB-1	STADIUM FUNDING TRUST SECURED CORP_BND		2.C PL	752,382	752,382	729,014	752,382	0	0	0	0	5.000	5.000	AO	9,405	37,619	06/19/2013	04/01/2039	55,819
858119-BM-1	STEEL DYNAMICS INC SENIOR CORP_BND		2.B FE	108,856	110,000	104,693	109,408	0	106	0	0	3.250	3.367	JJ	1,648	3,575	06/03/2020	01/15/2031	111,788
85855C-AA-8	STELLANTIS FINANCE US INC SENIOR CORP_BN		2.B FE	1,355,000	1,355,000	1,316,822	1,355,000	0	0	0	0	1.711	1.711	JJ	9,789	23,184	09/08/2021	01/29/2027	1,366,592
859152-E#-3	STERIS CORPORATION SENIOR CORP_BND		2.B FE	1,970,737	2,000,000	1,939,058	1,988,814	0	2,302	0	0	3.700	3.840	MN	9,661	74,000	11/01/2016	05/14/2030	2,037,000
863667-AN-1	STRYKER CORPORATION SENIOR CORP_BND		2.A FE	1,594,535	1,605,000	1,602,974	1,604,752	0	1,210	0	0	3.500	3.578	MS	16,540	56,175	03/03/2016	03/15/2026	1,633,088
86944B-AH-6	SUTTER HEALTH SENIOR CORP_BND		1.E FE	1,303,579	1,230,000	972,042	1,287,793	0	(3,307)	0	0	3.161	2.757	FA	14,688	38,880	12/15/2020	08/15/2040	1,249,440
86944B-AQ-6	SUTTER HEALTH SECURED CORP_BND		1.E FE	1,330,000	1,330,000	1,387,836	1,330,000	0	0	0	0	5.537	5.537	FA	27,820	15,547	05/21/2025	08/15/2035	1,366,821
875127-BE-1	TAMPA ELECTRIC COMPANY SENIOR CORP_BND		1.G FE	858,862	1,013,000	839,898	865,367	0	3,305	0	0	4.300	5.431	JD	1,936	43,559	12/21/2023	06/15/2048	1,034,780
875127-BJ-0	TAMPA ELECTRIC COMPANY SENIOR CORP_BND		1.G FE	701,630	1,000,000	700,849	711,951	0	5,125	0	0	3.450	5.596	MS	10,158	34,500	12/07/2023	03/15/2051	1,017,250
87612B-BN-1	TARGA RESOURCES PARTNERS LP SENIOR CORP_		2.B FE	89,200	80,000	80,976	80,000	0	0	0	0	6.875	6.875	JJ	2,536	5,500	01/22/2020	01/15/2029	82,750
87612E-BA-3	TARGET CORPORATION SENIOR CORP_BND		1.F FE	7,139,210	7,000,000	5,890,899	7,111,219	0	(4,741)	0	0	4.000	3.869	JJ	140,000	280,000	05/29/2019	07/01/2042	7,140,000
87612E-BH-8	TARGET CORPORATION SENIOR CORP_BND		1.F FE	2,543,925	2,500,000	2,451,628	2,515,229	0	(4,755)	0	0	3.375	3.161	AO	17,813	84,375	05/22/2019	04/15/2029	2,542,188
87901J-AJ-4	TEGNA INC SENIOR CORP_BND		3.A FE	909,000	900,000	889,875	900,000	0	(489)	0	0	4.625	4.625	MS	12,256	41,625	03/15/2021	03/15/2028	920,813
88240T-AA-9	TEXAS ELECTRIC MARKET STABILIZ SECURED C		1.A FE	1,575,637	1,575,660	1,576,758	1,575,638	0	0	0	0	4.265	4.263	FA	28,001	67,202	06/08/2022	08/01/2036	43,527
882508-BM-5	TEXAS INSTRUMENTS INC SENIOR CORP_BND		1.E FE	923,555	930,000	569,734	924,189	0	154	0	0	2.700	2.734	MS	7,394	25,110	09/07/2021	09/15/2051	942,555
89236T-NH-4	TOYOTA MOTOR CREDIT CORP SENIOR CORP_BND		1.E FE	4,016,480	4,000,000	4,014,460	4,012,765	0	(3,715)	0	0	4.552	4.339	FMAN	24,357	50,825	08/14/2025	05/14/2027	4,048,431
89417E-AM-1	TRAVELERS COMPANIES INC SENIOR CORP_BND		1.F FE	797,310	1,000,000	812,542	806,679	0	4,618	0	0	4.000	5.555	MN	3,444	40,000	11/28/2023	05/30/2047	1,020,000
902494-AZ-6	TYSON FOODS INC SENIOR CORP_BND		2.B FE	6,039,450	5,000,000	4,981,265	5,700,201	0	(75,347)	0	0	4.875	2.925	FA	92,083	243,750	03/26/2021	08/15/2034	5,121,875
90363@-AC-4	USTA NATIONAL TENNIS CENTER IN SECURED C		1.G FE	623,358	623,358	576,203	623,358	0	0	0	0	3.290	3.289	JJ	9,855	20,508	05/26/2016	07/08/2036	26,493
90363@-AD-2	USTA NATIONAL TENNIS CENTER IN SECURED C		1.G FE	2,000,000	2,000,000	1,859,886	2,000,000	0	0	0	0	4.040	4.039	JJ	38,829	80,800	07/26/2018	06/06/2033	2,033,218
906548-CL-4	UNION ELECTRIC CO SECURED CORP_BND		1.F FE	765,850	1,000,000	772,399	778,476	0	6,310	0	0	3.650	5.533	AO	7,706	36,500	12/13/2023	04/15/2045	1,018,250
907818-GB-8	UNION PACIFIC CORPORATION SENIOR CORP_BN	C	1.G FE	4,668,121	4,684,000	4,732,573	4,672,250	0	1,385	0	0	4.500	4.542	JJ	94,266	210,780	09/06/2022	01/20/2033	4,789,390
911312-CD-6	UNITED PARCEL SERVICE INC SENIOR CORP_BN		1.F FE	1,996,760	2,000,000	2,071,290	1,997,177	0	263	0	0	5.150	5.171	MN	11,158	103,000	05/20/2024	05/22/2034	2,051,500
91159H-JG-6	US BANCORP SUB CORP_BND		1.G FE	6,990,893	7,500,000	7,565,700	7,072,561	0	44,566	0	0	4.967	5.912	JJ	164,532	372,525	02/15/2024	07/22/2033	7,686,263

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Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
91324P-CZ-3	UNITEDHEALTH GROUP INC SENIOR CORP_BND		1.F FE	873,600	1,000,000	824,940	879,426	0	3,047	0	0	4.250	5.193	AO	8,972	42,500	01/24/2024	04/15/2047	1,021,250
91324P-EA-6	UNITEDHEALTH GROUP INC SENIOR CORP_BND		1.F FE	2,770,439	2,846,000	1,719,832	2,776,150	0	1,094	0	0	3.125	3.244	MN	11,364	88,938	05/13/2020	05/15/2060	2,890,469
92345Y-AG-1	VERISK ANALYTICS INC SENIOR CORP_BND		2.B FE	1,153,001	1,165,000	842,231	1,154,380	0	266	0	0	3.625	3.682	MN	5,396	42,231	05/08/2020	05/15/2050	1,186,116
92940P-AD-6	WRKCO INC SENIOR CORP_BND		2.B FE	2,899,395	2,700,000	2,751,851	2,770,095	0	(21,916)	0	0	4.900	3.961	MS	38,955	132,300	05/29/2019	03/15/2029	2,766,150
93884P-DW-7	WASHINGTON GAS LIGHT COMPANY SENIOR CORP		1.G FE	2,088,888	2,300,000	1,791,820	2,087,711	0	4,093	0	0	3.796	4.390	MS	25,707	87,308	12/21/2023	09/15/2046	2,343,654
93884P-DY-3	WASHINGTON GAS LIGHT COMPANY SENIOR CORP	C	1.G FE	3,227,656	3,755,000	2,733,689	3,254,552	0	10,594	0	0	3.650	4.549	MS	40,356	137,058	12/21/2023	09/15/2049	3,823,529
94106L-BC-2	WASTE MANAGEMENT INC SENIOR CORP_BND		1.G FE	716,765	700,000	589,519	713,862	0	(495)	0	0	4.100	3.949	MS	9,567	28,700	05/22/2019	03/01/2045	714,350
96949L-AE-5	WILLIAMS COMPANIES INC SENIOR CORP_BND		2.B FE	2,178,902	2,200,000	1,915,899	2,181,662	0	450	0	0	4.850	4.912	MS	35,567	106,700	05/29/2019	03/01/2048	2,253,350
970648-AH-4	WILLIS NORTH AMERICA INC SENIOR CORP_BND		2.A FE	908,278	700,000	627,312	886,465	0	(5,592)	0	0	5.050	3.341	MS	10,409	35,350	11/19/2021	09/15/2048	717,675
976826-BP-1	WISCONSIN POWER AND LIGHT COMP SENIOR CO	C	2.A FE	4,474,597	4,475,000	3,921,398	4,474,761	0	39	0	0	1.950	1.951	MS	25,452	87,263	09/13/2021	09/16/2031	4,518,631
976826-BQ-9	WISCONSIN POWER AND LIGHT COMP SENIOR CO		2.A FE	1,999,080	2,145,000	2,063,499	2,035,308	0	13,644	0	0	3.950	4.858	MS	28,243	84,728	03/28/2023	09/01/2032	2,187,364
97806*-AG-7	WOLVERINE POWER SUPPLY COOP IN SECURED C		1.F	1,000,000	1,000,000	906,546	1,000,000	0	0	0	0	3.830	3.830	MS	11,809	38,300	09/10/2015	09/10/2045	16,986
98212B-AL-7	WPX ENERGY INC SENIOR CORP_BND		5.B GI	324,000	324,000	325,236	324,000	0	0	0	0	4.500	4.500	JJ	6,723	14,580	01/07/2020	01/15/2030	331,290
98419M-AK-6	XYLEM INC SENIOR CORP_BND		2.B FE	604,305	500,000	422,789	589,442	0	(3,091)	0	0	4.375	3.174	MN	3,646	21,875	11/12/2020	11/01/2046	510,938
98459L-AD-5	YALE UNIVERSITY SENIOR CORP_BND		1.A FE	320,000	320,000	327,724	320,000	0	0	0	0	4.701	4.701	AO	3,176	6,519	05/06/2025	04/15/2032	327,522
L2836*-AB-9	ERAC UK FINANCE LTD/ EHI INTER SENIOR CO		1.G	8,345,227	7,880,560	7,752,732	7,880,560	0	0	0	932,355	2.272	2.272	FA	73,608	166,698	02/03/2015	02/03/2027	8,440,029
01626P-AN-6	ALIMENTATION COUCHE-TARD INC SENIOR CORP		2.A FE	1,328,576	1,200,000	898,165	1,313,186	0	(3,208)	0	0	3.800	3.222	JJ	19,760	45,600	03/29/2021	01/25/2050	1,222,800
0778FP-AA-7	BELL TELEPHONE COMPANY OF CANA SENIOR CO		2.B FE	2,188,860	2,000,000	1,648,504	2,161,667	0	(4,649)	0	0	4.464	3.909	AO	22,320	89,280	06/24/2019	04/01/2048	2,044,640
13607L-8D-8	CANADIAN IMPERIAL BANK OF COMM SENIOR CO		1.F FE	1,867,398	1,849,000	1,860,749	1,863,717	0	(3,680)	0	0	3.770	4.262	MJSD	728	48,096	08/14/2025	06/28/2027	1,869,098
136375-CK-6	CANADIAN NATIONAL RAILWAY COMP SENIOR CO	C	1.F FE	859,331	1,036,000	749,351	875,419	0	4,748	0	0	3.200	4.347	FA	13,721	33,152	06/02/2022	08/02/2046	1,052,576
136375-DC-3	CANADIAN NATIONAL RAILWAY COMP SENIOR CO		1.F FE	669,352	672,000	660,061	670,142	0	243	0	0	3.850	3.898	FA	10,493	25,872	08/02/2022	08/05/2032	684,936
13648T-AF-4	CANADIAN PACIFIC RAILWAY COMPA SENIOR CO		2.A FE	2,705,202	3,000,000	2,650,389	2,721,436	0	6,303	0	0	4.700	5.422	MN	23,500	141,000	04/19/2023	05/01/2048	3,070,500
72908P-9A-6	PLENARY HEALTH NORTH BAY FINCO SECURED C		2.A FE	972,372	829,406	845,298	873,004	0	(2,947)	0	41,298	5.306	4.532	MON	2,200	43,114	05/18/2016	03/13/2040	5,542
775109-BB-6	ROGERS COMMUNICATIONS INC SENIOR CORP_BN		2.C FE	2,916,925	2,500,000	2,226,393	2,840,295	0	(13,106)	0	0	5.000	3.926	MS	36,806	127,500	06/28/2019	03/15/2044	2,562,500
87971M-BK-8	TELUS CORP SENIOR CORP_BND		2.B FE	2,971,440	3,000,000	2,382,186	2,975,043	0	602	0	0	4.300	4.357	JD	5,733	129,000	05/22/2019	06/15/2049	3,064,500
89115A-2E-1	TORONTO-DOMINION BANK/THE SENIOR CORP_BN		1.F FE	1,295,000	1,295,000	1,289,403	1,295,000	0	0	0	0	4.456	4.456	JD	3,687	57,705	06/01/2022	06/08/2032	1,323,853
89352H-AW-9	TRANSCANADA PIPELINES LTD SENIOR CORP_BN		2.B FE	4,926,650	5,000,000	5,075,000	4,978,972	0	8,240	0	0	4.250	4.439	MN	27,153	212,500	10/10/2018	05/15/2028	5,106,250
C4931*-BC-6	KEYERA CORP SENIOR CORP_BND		2.B	5,795,209	5,179,646	5,189,533	5,179,646	0	0	0	242,920	3.680	3.680	MS	53,477	186,031	09/20/2017	09/20/2027	5,901,841
00084D-AL-4	ABN AMRO BANK NV SUB CORP_BND 144A		2.B FE	3,936,520	3,725,000	3,730,304	3,732,825	0	(26,047)	0	0	4.800	4.071	AO	36,257	178,800	11/01/2016	04/18/2026	3,814,400
00183F-AA-3	ANNO 2017 JOINT HOLDING UK L SECURED C		2.B PL	2,971,184	3,000,968	2,810,067	3,000,968	0	0	0	206,713	3.263	3.261	JD	271	98,843	11/13/2017	05/31/2033	79,324
03835V-AH-9	APTIV SWISS HOLDINGS LTD SENIOR CORP_BND		2.B FE	2,909,100	2,500,000	2,296,605	2,865,481	0	(9,261)	0	0	5.400	4.377	MS	39,750	135,000	11/03/2020	03/15/2049	2,567,500
03835V-AJ-5	APTIV SWISS HOLDINGS LTD SENIOR CORP_BND		2.B FE	1,452,538	1,485,000	953,591	1,455,377	0	724	0	0	3.100	3.214	JD	3,836	46,035	11/09/2021	12/01/2051	1,508,018
05581K-AG-6	BNP PARIBAS SA SRP CORP_BND 144A		1.E FE	1,000,000	1,000,000	1,061,763	1,000,000	0	0	0	0	5.894	5.894	JD	4,257	58,940	11/28/2023	12/05/2034	1,029,470
05583J-AM-4	BPCE SA SRBN CORP_BND 144A		2.A FE	805,000	805,000	836,611	805,000	0	0	0	0	5.748	5.748	JJ	20,822	46,271	07/11/2022	07/19/2033	828,136
06738E-CA-1	BARCLAYS PLC SENIOR CORP_BND		2.A FE	200,000	200,000	209,811	200,000	0	0	0	0	5.746	5.746	FA	4,533	11,492	08/02/2022	08/09/2033	205,746
108922-AA-3	BRIGHTSTAR LOTTERY PLC SECURED CORP_BND		3.A FE	2,000,000	2,000,000	1,985,000	2,000,000	0	0	0	0	5.750	5.750	JJ	5,111	0	12/03/2025	01/15/2033	2,057,500
111021-AN-1	BRITISH TELECOMMUNICATIONS PLC SENIOR CO		2.B FE	1,275,000	1,275,000	1,010,060	1,275,000	0	0	0	0	4.250	4.250	MN	7,978	54,188	11/05/2019	11/08/2049	1,302,094
2027A0-KY-4	COMMONWEALTH BANK OF AUSTRALIA SENIOR CO		1.D FE	4,045,520	4,000,000	4,027,348	4,042,043	0	(3,477)	0	0	3.770	4.407	MJSD	8,537	102,355	08/14/2025	03/14/2030	4,043,000
22534P-AC-7	CREDIT AGRICOLE SA SRP CORP_BND 144A		1.E FE	792,000	792,000	814,938	792,000	0	0	0	0	5.301	5.301	JJ	19,709	41,984	01/05/2023	07/12/2028	812,992
47837R-AD-2	JOHNSON CONTROLS INTERNATIONAL SENIOR CO		2.A FE	967,034	975,000	859,707	970,255	0	775	0	0	2.000	2.091	MS	5,688	19,500	09/13/2021	09/16/2031	984,750
55608J-BG-2	MACQUARIE GROUP LTD SENIOR CORP_BND 144A		1.F FE	672,000	672,000	701,344	672,000	0	0	0	0	5.491	5.491	MN	5,330	36,900	08/02/2022	11/09/2033	690,450
606822-CK-8	MITSUBISHI UFJ FINANCIAL GROUP SENIOR CO		1.G FE	1,126,000	1,126,000	1,154,783	1,126,000	0	0	0	0	5.133	5.133	JJ	25,848	57,798	07/11/2022	07/20/2033	1,154,899
62582P-AA-8	MUENCHENER RUECKVERSICHERUNGS SUB CORP_B		1.F FE	200,000	200,000	208,792	200,000	0	0	0	0	5.875	5.875	MN	1,240	11,750	05/18/2022	05/23/2042	205,875
62954H-AY-4	NXP BV SENIOR CORP_BND		2.A FE	90,197	100,000	96,429	94,198	0	1,176	0	0	3.400	4.904	MN	567	3,400	05/19/2022	05/01/2030	101,700
632525-AY-7	NATIONAL AUSTRALIA BANK LTD SUB CORP_BND		1.G FE	1,515,000	1,515,000	1,392,791	1,515,000	0	0	0	0	2.990	2.990	MN	5,033	45,299	05/17/2021	05/21/2031	1,537,649

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Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
68620Y-B*-2	ORIGIN ENERGY LTD SENIOR CORP_BND		2.B	5,000,000	5,000,000	5,015,403	5,000,000	0	0	0	0	4.950	4.950	JJ	114,125	247,500	05/15/2019	01/15/2029	5,123,750
76720A-AP-1	RIO TINTO FINANCE USA PLC SENIOR CORP_		1.F FE	1,503,570	1,500,000	1,399,566	1,503,545	0	(25)	0	0	5.125	5.109	MS	23,917	76,875	01/22/2024	03/09/2053	1,538,438
81180L-AP-0	SEAGATE DATA STORAGE TECHNOLOG SENIOR CO		3.A FE	1,273,125	1,500,000	1,293,750	1,288,945	0	15,820	0	0	3.375	6.436	JJ	23,344	25,313	06/30/2025	07/15/2031	1,525,313
82620K-AF-0	SIEMENS FINANCIERINGSMAATSCHAP SENIOR CO		1.D FE	2,909,854	2,780,000	2,454,431	2,881,416	0	(3,358)	0	0	4.400	4.125	MN	11,552	122,320	10/29/2015	05/27/2045	2,841,160
82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAP SENIOR CO		1.D FE	7,472,730	8,135,000	8,032,743	8,073,880	0	75,631	0	0	2.350	3.328	AO	40,359	191,173	12/14/2016	10/15/2026	8,230,586
902133-AG-2	TYCO ELECTRONICS GROUP SA SENIOR CORP_BN		1.G FE	620,395	500,000	590,020	600,672	0	(6,231)	0	0	7.125	4.856	AO	8,906	35,625	08/24/2022	10/01/2037	517,813
902133-AU-1	TYCO ELECTRONICS GROUP SA SENIOR CORP_BN		1.G FE	3,847,437	4,073,000	4,032,742	3,993,273	0	46,449	0	0	3.125	4.389	FA	48,084	127,281	09/13/2022	08/15/2027	4,136,641
91020Q-B#-3	UNITED ENERGY DISTRIBUTION PTY SENIOR CO		1.G	8,000,000	8,000,000	7,960,738	8,000,000	0	0	0	0	4.090	4.090	FA	127,244	327,200	02/11/2019	02/11/2029	8,163,600
92858R-AB-6	VMED 02 UK FINANCING I PLC SECURED CORP_		3.C FE	705,250	700,000	642,592	702,573	0	(655)	0	0	4.750	4.636	JJ	15,332	33,250	07/12/2021	07/15/2031	716,625
92936M-AE-7	WPP FINANCE 2010 SENIOR CORP_BND		2.B FE	1,086,564	900,000	800,902	1,059,150	0	(5,953)	0	0	5.625	4.201	MN	6,469	50,625	05/13/2021	11/15/2043	925,313
G2735*-AA-9	GREAT ROLLING STOCK COMPANY LT SEC CORP_		2.B	5,975,725	5,995,671	5,801,645	5,995,671	0	0	0	412,995	3.150	3.143	MJSD	517	187,954	12/21/2020	11/30/2027	4,952,049
G2956@-AA-9	ABP ACQUISITIONS UK LTD SEC CORP_BND		2.B	4,028,295	3,362,625	3,369,593	3,362,625	0	0	0	231,625	3.723	7.418	JD	2,013	268,790	04/25/2012	04/25/2033	1,631,940
G3225*-AB-2	EVERSHOLT FUNDING PLC SEC CORP_BND		2.B	6,441,639	5,380,200	5,382,932	5,380,200	0	0	0	370,600	3.723	3.758	JD	7,511	370,554	12/19/2012	12/19/2036	410,646
G4086#-AG-3	GREENCORE GROUP PLC SENIOR CORP_BND		3.A	500,000	500,000	499,130	500,000	0	0	0	0	4.770	4.741	JD	1,126	23,850	06/14/2016	06/14/2026	127,981
G4378*-AC-3	HEATHROW AIRPORT LTD SECURED CORP_BND		2.A	11,905,740	10,356,885	8,186,843	10,356,885	0	0	0	713,405	2.970	2.970	AO	64,938	304,272	10/15/2015	10/15/2035	12,082,540
G4989#-AC-0	JACKSON SQUARE AVIATION IRELAN SENIOR CO		2.A PL	2,800,000	2,800,000	2,768,923	2,800,000	0	0	0	0	3.840	3.839	JD	3,285	107,520	09/28/2017	09/28/2027	2,829,269
G4989#-AD-8	JACKSON SQUARE AVIATION IRELAN SENIOR CO		2.A PL	4,980,000	4,980,000	4,921,247	4,980,000	0	0	0	0	3.890	3.890	JD	5,919	193,722	12/20/2017	12/20/2027	5,076,861
G6970*-AD-8	PEEL PORTS PP FINANCE LIMITED SEC CORP_B		2.A PL	2,401,729	2,017,575	2,156,745	2,017,575	0	0	0	138,975	6.550	6.603	MJSD	7,709	130,892	12/10/2012	12/10/2037	406,843
G7315#-AA-2	QUEEN MARY UNIVERSITY OF LONDO SENIOR CO		1.E	5,763,150	6,052,725	3,855,734	6,052,725	0	0	0	416,925	2.970	2.970	JJ	82,892	171,436	01/15/2019	01/15/2049	5,848,733
G7827#-AC-9	SAVILLS HOLDING COMPANY LTD SENIOR CORP_		2.B	2,648,376	2,703,551	2,456,986	2,703,551	0	0	0	186,227	3.260	3.260	JD	2,693	87,892	06/20/2018	06/20/2030	2,691,545
G8278*-AA-9	SOUTH WEST AIRPORTS LTD SECURED CORP_BND		2.C	1,388,117	1,182,299	1,112,042	1,182,299	0	0	0	81,439	3.680	3.679	JD	121	43,918	05/15/2015	05/15/2030	1,407,273
G9408#-AB-4	WADHAM COLLEGE SENIOR CORP_BND		1.D	2,010,300	2,017,575	1,209,276	2,017,575	0	0	0	138,975	2.640	2.640	FA	22,193	50,861	06/08/2018	06/08/2048	2,029,023
K7802#-AY-5	ROYAL GREENLAND A / S SENIOR CORP_BND		2.B	3,400,000	3,400,000	3,351,167	3,400,000	0	0	0	0	4.370	4.370	MN	17,334	148,580	11/19/2018	11/19/2028	3,474,290
K7802#-BC-2	ROYAL GREENLAND A / S SENIOR CORP_BND		2.B	1,700,000	1,700,000	1,591,937	1,700,000	0	0	0	0	4.620	4.620	MN	9,163	78,540	11/19/2018	11/19/2033	1,739,270
K8553*-AA-0	SCANDLINES APS SEC CORP_BND		2.B FE	1,248,165	1,285,432	1,253,864	1,285,432	0	0	0	152,080	2.550	2.549	JD	91	25,907	07/13/2017	09/30/2028	8,437
Q0697#-AF-3	AUSGRID FINANCE PTY LTD SECURED CORP_BND		2.A FE	4,954,110	4,134,470	3,875,094	4,134,470	0	0	0	295,740	4.857	4.857	AO	50,203	193,998	09/06/2017	10/01/2032	5,074,421
Q1798#-AC-6	BROADCAST AUSTRALIA FINANCE PT SECURED C		2.B FE	4,216,575	3,667,675	3,606,641	3,667,675	0	0	0	262,350	4.970	4.970	JD	8,608	179,646	12/14/2017	12/14/2027	4,321,357
Q1798#-AE-2	BROADCAST AUSTRALIA FINANCE PT SECURED C		2.B FE	1,073,310	933,590	899,499	933,590	0	0	0	66,780	5.170	5.170	JD	2,279	47,568	12/14/2017	12/14/2029	1,101,055
Q7794#-AF-0	QPH FINANCE CO PTY LTD SEC CORP_BND		2.B FE	465,775	333,425	339,178	333,425	0	0	0	23,850	6.280	6.280	FA	7,968	20,199	08/14/2014	08/14/2029	480,400
X2145*-AA-4	ELENIA FINANCE OYJ SECURED CORP_BND		2.B FE	2,675,693	2,348,900	2,288,932	2,348,900	0	0	0	277,900	3.601	3.601	JJ	35,478	78,903	07/30/2014	07/30/2034	2,723,869
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)				876,383,113	867,438,489	793,568,775	869,316,966	0	344,769	0	5,276,522	XXX	XXX	XXX	8,023,639	33,974,652	XXX	XXX	830,983,520
66815L-2D-0	NORTHWESTERN MUTUAL GLOBAL FUN SECURED C		1.B FE	1,725,549	2,100,000	1,991,667	1,924,170	0	66,416	0	0	1.700	5.449	JD	2,975	35,700	11/01/2022	06/01/2028	2,117,850
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)				1,725,549	2,100,000	1,991,667	1,924,170	0	66,416	0	0	XXX	XXX	XXX	2,975	35,700	XXX	XXX	2,117,850
015271-AS-8	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO		2.A FE	2,119,960	2,000,000	1,487,002	2,107,461	0	(2,831)	0	0	4.000	3.658	FA	33,333	80,000	03/29/2021	02/01/2050	2,040,000
015271-AV-1	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO		2.A FE	2,705,910	3,000,000	2,456,340	2,812,275	0	23,591	0	0	1.875	2.857	FA	23,438	56,250	03/29/2021	02/01/2033	3,028,125
015271-BA-6	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO		2.A FE	174,547	175,000	168,288	174,649	0	29	0	0	4.750	4.777	AO	1,755	8,313	02/02/2023	04/15/2035	179,156
05348E-AZ-2	AVALONBAY COMMUNITIES INC SENIOR CORP_BN		1.G FE	4,984,550	5,000,000	3,976,895	4,987,069	0	397	0	0	3.900	3.918	AO	41,167	195,000	05/22/2019	10/15/2046	5,097,500
10112R-BF-0	BOSTON PROPERTIES LP SENIOR CORP_BND		2.B FE	784,678	785,000	648,580	784,782	0	25	0	0	2.450	2.454	AO	4,808	19,233	09/15/2021	10/01/2033	794,616
11120V-AC-7	BRIXMOR OPERATING PARTNERSHIP SENIOR COR		2.B FE	2,681,856	2,700,000	2,698,580	2,699,006	0	2,130	0	0	4.125	4.208	JD	4,950	111,375	06/02/2016	06/15/2026	2,755,688
29717P-AU-1	ESSEX PORTFOLIO LP SENIOR CORP_BND		2.A FE	3,587,920	3,500,000	3,319,890	3,541,675	0	(10,307)	0	0	3.000	2.668	JJ	48,417	105,000	03/29/2021	01/15/2030	3,552,500
350868-AC-5	FOUR CORNERS OPERATING PARTNER SENIOR CO		2.B FE	1,850,000	1,850,000	1,846,170	1,850,000	0	0	0	0	4.630	4.630	JD	2,617	85,655	12/20/2018	12/20/2026	1,892,828
350868-AD-3	FOUR CORNERS OPERATING PARTNER SENIOR CO		2.B FE	1,400,000	1,400,000	1,390,096	1,400,000	0	0	0	0	4.760	4.760	JD	2,036	66,640	12/20/2018	12/20/2028	1,433,320
42250P-AE-3	HEALTHPEAK OP LLC SENIOR CORP_BND		2.A FE	364,573	365,000	375,069	364,665	0	39	0	0	5.250	5.266	JD	852	19,163	01/09/2023	12/15/2032	374,581

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
42307#-AA-6	HEITMAN AMERICA REAL ESTATE HO SENIOR CO		2.A	1,960,000	1,960,000	1,943,555	1,960,000	0	0	0	0	3.770	3.770	MON	3,284	73,892	02/15/2018	02/15/2027	1,966,158
42307#-AB-4	HEITMAN AMERICA REAL ESTATE HO SENIOR CO		2.A	1,960,000	1,960,000	1,943,555	1,960,000	0	0	0	0	3.770	3.770	MON	3,284	73,892	01/09/2018	02/15/2027	1,966,158
49446R-AY-5	KIMCO REALTY OP LLC SENIOR CORP_BND		1.G FE	338,422	340,000	301,149	339,047	0	149	0	0	2.250	2.301	JD	638	7,650	09/13/2021	12/01/2031	343,825
49446R-AZ-2	KIMCO REALTY OP LLC SENIOR CORP_BND	C	1.G FE	8,566,506	10,110,000	9,374,022	8,865,690	0	162,561	0	0	3.200	5.560	AO	80,880	323,520	02/15/2024	04/01/2032	10,271,760
53621@-AF-3	LION INDUSTRIAL PROPERTIES LP SENIOR COR		2.A	600,000	600,000	598,289	600,000	0	0	0	0	3.990	3.990	MN	2,993	23,940	05/16/2016	05/16/2026	611,970
53621@-AG-1	LION INDUSTRIAL PROPERTIES LP SENIOR COR		2.A	500,000	500,000	498,132	500,000	0	0	0	0	4.140	4.140	MS	6,900	20,700	09/01/2016	09/01/2026	510,350
55342U-AM-6	MPT OPERATING PARTNERSHIP LP SENIOR CORP		5.A FE	1,000,000	1,000,000	725,000	1,000,000	0	0	0	0	3.500	3.500	MS	10,306	35,000	11/19/2020	03/15/2031	1,017,500
637417-AR-7	NNN REIT INC SENIOR CORP_BND		2.A FE	844,967	865,000	540,061	846,778	0	442	0	0	3.000	3.118	AO	5,478	25,950	09/15/2021	04/15/2052	877,975
74170*-AK-5	PRIME PROPERTY FUND LLC SENIOR CORP_BND		2.A	2,425,839	2,400,000	2,357,595	2,405,489	0	(2,582)	0	0	3.850	3.731	JJ	45,173	92,400	11/01/2016	01/05/2028	2,446,200
74264*-AC-0	PRISA LHC LLC SENIOR CORP_BND		1.G	1,000,000	1,000,000	997,783	1,000,000	0	0	0	0	3.750	3.750	AO	9,375	37,500	06/01/2016	04/01/2026	1,018,750
74264*-AD-8	PRISA LHC LLC SENIOR CORP_BND		1.G	1,000,000	1,000,000	985,509	1,000,000	0	0	0	0	3.850	3.850	AO	9,625	38,500	06/01/2016	04/01/2028	1,019,250
74340X-BP-5	PROLOGIS LP SENIOR CORP_BND		1.F FE	4,756,350	5,000,000	3,285,255	4,782,383	0	5,803	0	0	3.000	3.261	AO	31,667	150,000	03/29/2021	04/15/2050	5,075,000
74986@-AT-8	RREEF AMERICA II LOWER REIT LL SENIOR CO		1.G	2,501,210	2,400,000	2,399,836	2,400,137	0	(12,516)	0	0	3.730	3.196	JJ	43,765	89,520	11/01/2016	01/05/2026	2,444,760
74986@-AW-1	RREEF AMERICA II LOWER REIT LL SENIOR CO		1.G	3,617,186	3,500,000	3,466,523	3,524,525	0	(11,584)	0	0	3.950	3.585	JJ	67,589	138,250	11/01/2016	01/05/2028	3,569,125
828807-CT-2	SIMON PROPERTY GROUP LP SENIOR CORP_BND		1.G FE	1,646,475	1,500,000	1,259,048	1,619,637	0	(4,548)	0	0	4.250	3.648	AO	15,938	63,750	06/20/2019	10/01/2044	1,531,875
87278*-AE-2	TRUMBULL PROPERTY FUND SENIOR CORP_BND		2.A	4,000,000	4,000,000	3,871,522	4,000,000	0	0	0	0	3.580	3.580	MON	5,967	150,200	11/16/2017	11/16/2028	4,011,933
898339-AA-4	FIDEICOMISO FIBRA UNO SENIOR CORP_BND 14		2.C FE	999,970	1,000,000	977,226	1,000,000	0	0	0	0	4.869	4.869	JJ	22,452	48,690	06/25/2019	01/15/2030	1,024,345
G7996#-AA-8	SEGRO PLC SENIOR CORP_BND		1.G PL	2,348,500	2,348,900	2,307,556	2,348,900	0	0	0	277,900	1.770	1.770	FA	15,475	39,279	08/17/2017	08/17/2027	2,369,284
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)				60,719,419	62,258,900	56,198,526	60,874,168	0	150,798	0	277,900	XXX	XXX	XXX	544,162	2,179,262	XXX	XXX	63,224,532
0489999999. Total - issuer credit obligations (unaffiliated)				1,076,855,556	1,116,003,155	991,759,002	1,084,087,385	0	2,172,145	0	5,554,422	XXX	XXX	XXX	9,518,424	40,133,739	XXX	XXX	1,039,542,115
0499999999. Total - issuer credit obligations (affiliated)				0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX	0
0509999999 - Total - issuer credit obligations				1,076,855,556	1,116,003,155	991,759,002	1,084,087,385	0	2,172,145	0	5,554,422	XXX	XXX	XXX	9,518,424	40,133,739	XXX	XXX	1,039,542,115

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$	83,301,252	1B ..$	28,434,511	1C ..$	18,322,716	1D ..$	61,457,256	1E ..$	58,995,939	1F ..$ 171,853,857 1G ..$ 251,267,158
1B	2A ...$	156,074,759	2B ..$	188,417,828	2C ..$	41,589,665					
1C	3A ...$	4,688,945	3B ..$	0	3C ..$	7,832,135					
1D	4A ...$	2,750,000	4B ..$	5,584,977	4C ..$	0					
1E	5A ...$	1,000,000	5B ..$	324,000	5C ..$	2,192,387					
1F	6 .....$	0									

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
38374C-CC-3	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		1.A	2,067,567	2,236,001	2,230,767	2,197,416	0	3,969	0	0	5.500	6.024	MON	10,248	122,980	11/09/2005	09/20/2033	21,786	
38374M-MC-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		1.A	1,526,127	1,718,824	1,737,992	1,664,412	0	4,964	0	0	5.500	6.308	MON	7,878	94,535	04/25/2006	12/20/2035	14,813	
38381A-BG-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		1.A	2,588,140	2,312,775	1,874,191	2,542,415	0	(12,421)	0	0	3.500	2.746	MON	6,746	80,947	09/28/2021	09/20/2048	2,393,722	
38381A-FV-3	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		1.A	6,527,603	6,839,299	6,551,702	6,599,150	0	10,064	0	0	3.500	3.874	MON	19,948	239,028	03/01/2025	10/20/2048	44,427	
38382X-JX-4	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		1.A	1,404,955	1,687,000	991,288	1,454,337	0	12,646	0	0	1.500	2.595	MON	2,109	25,305	09/28/2021	08/20/2051	1,712,305	
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)				14,114,392	14,793,899	13,385,940	14,457,730	0	19,222	0	0	XXX	XXX	XXX	46,929	562,795	XXX	XXX	4,187,053	XXX
3132AC-S7-6	FEDERAL HOME LOAN MORTGAGE COR POOL# ZT0		1.A	448,827	406,811	393,866	444,584	0	(705)	0	0	4.000	2.523	MON	1,356	16,272	10/05/2020	07/01/2048	6,359	
3132DN-2W-2	FEDERAL HOME LOAN MORTGAGE COR POOL# SD1		1.A	1,318,706	1,303,633	1,341,217	1,318,028	0	(126)	0	0	5.500	5.232	MON	5,975	71,700	10/06/2022	10/01/2052	11,524	
3132DN-S7-9	FEDERAL HOME LOAN MORTGAGE COR POOL# SD1		1.A	13,868,839	14,278,757	13,645,352	13,884,958	0	4,152	0	0	4.000	4.457	MON	47,596	571,150	09/13/2022	08/01/2052	96,328	
3132DN-XL-2	FEDERAL HOME LOAN MORTGAGE COR POOL# SD1		1.A	10,338,075	10,346,158	10,512,111	10,338,075	0	0	0	0	5.000	4.998	MON	43,109	517,308	09/29/2022	09/01/2052	88,645	
3132DV-7C-3	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8		1.A	1,298,593	1,235,285	1,058,046	1,291,796	0	(1,001)	0	0	2.500	1.890	MON	2,574	30,882	08/12/2020	09/01/2050	11,567	
3132DW-NF-6	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8		1.A	3,854,030	3,954,118	3,865,902	3,854,733	0	703	0	0	4.500	4.872	MON	14,828	29,656	10/30/2025	01/01/2055	22,938	
3133A6-TL-5	FEDERAL HOME LOAN MORTGAGE COR POOL# QB0		1.A	1,314,731	1,208,080	1,097,855	1,304,931	0	(1,762)	0	0	3.000	1.835	MON	3,020	36,242	10/20/2020	06/01/2050	11,035	
3133A7-PJ-2	FEDERAL HOME LOAN MORTGAGE COR POOL# QB1		1.A	1,703,008	1,564,860	1,422,270	1,690,247	0	(2,143)	0	0	3.000	1.848	MON	3,912	46,946	10/20/2020	07/01/2050	13,124	
3133B0-RW-5	FEDERAL HOME LOAN MORTGAGE COR POOL# QD3		1.A	1,472,824	1,406,562	1,263,177	1,468,840	0	(851)	0	0	3.000	2.257	MON	3,516	42,197	01/06/2022	12/01/2051	9,444	
31359T-Z4-3	FANNIE MAE FNMA_98-39 SENIOR AGENCY_CMO		1.A	44,189	38,936	39,464	39,834	0	(396)	0	0	7.000	4.469	MON	227	2,725	11/01/2016	06/20/2028	5,716	
3136AF-5E-0	FANNIE MAE FNMA_13-84 SENIOR AGENCY_CMO		1.A	7,445,028	6,925,607	6,573,435	7,198,923	0	(23,095)	0	0	4.000	3.493	MON	23,085	277,024	11/18/2014	08/25/2043	7,202,631	
3136AP-VL-3	FNMA_15-59B SENIOR AGENCY_CMO _15-59B		1.A	3,870,861	4,454,022	4,031,086	4,085,566	0	15,280	0	0	3.000	4.004	MON	11,135	133,621	07/14/2015	08/25/2045	26,950	
3136BP-JF-9	FEDERAL NATIONAL MORTGAGE ASSO SENIOR AG		1.A	12,170,548	12,195,319	12,220,288	12,159,996	0	(10,551)	0	0	5.124	4.942	MON	10,415	280,076	08/12/2025	11/25/2052	41,081	
3136BU-2D-1	FEDERAL NATIONAL MORTGAGE ASSO SENIOR AG		1.A	7,156,869	7,147,934	7,190,767	7,151,039	0	(5,830)	0	0	5.174	4.946	MON	6,164	165,648	08/13/2025	03/25/2055	24,666	
3137A3-4X-4	FREDDIE MAC FHLMC_3763 SENIOR AGENCY_CMO		1.A	9,875,851	11,238,487	10,974,457	10,632,144	0	34,319	0	0	4.000	4.876	MON	37,462	449,539	12/08/2010	11/15/2040	71,714	
3137B5-4G-5	FHLMC_42-59 SENIOR AGENCY_CMO _42-59		1.A	1,021,745	1,050,806	1,011,862	1,035,459	0	510	0	0	3.500	3.784	MON	3,065	36,778	06/24/2014	08/15/2041	1,087,584	
3137FE-SA-9	FREDDIE MAC FHLMC_47 SENIOR AGENCY_CMO _		1.A	11,051,124	10,794,749	10,436,023	10,954,892	0	(6,676)	0	0	4.000	3.750	MON	35,983	431,790	05/04/2018	08/15/2047	11,226,539	
3137HJ-AU-1	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		1.A	10,450,624	10,405,102	10,498,143	10,442,137	0	(8,488)	0	0	5.304	4.976	MON	9,198	246,766	08/13/2025	10/25/2054	35,116	
3137HK-GX-6	FREDDIE MAC REMICS FHR_5517 SENIOR AGENC		1.A	12,135,485	12,120,335	12,180,923	12,125,593	0	(9,892)	0	0	5.224	4.995	MON	10,553	283,404	08/12/2025	03/25/2055	42,186	
3137HK-XR-0	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		1.A	9,943,086	9,933,773	9,996,167	9,935,054	0	(8,032)	0	0	5.174	4.961	MON	8,567	230,207	08/13/2025	03/25/2055	32,710	
31392W-7B-0	FHLMC STRUCTURED PASS THROUGH SENIOR AGE		1.A	687,231	596,480	620,524	705,408	0	6,270	0	0	6.500	4.524	MON	3,231	38,771	11/01/2016	09/25/2043	635,251	
31393W-BD-0	FREDDIE MAC FHLMC_2640 SENIOR AGENCY_CMO		1.A	311,419	334,860	343,265	327,665	0	676	0	0	5.000	5.856	MON	1,395	16,743	10/26/2005	07/15/2033	351,603	
31394D-E4-8	FANNIE MAE FNMA_05-53 SENIOR AGENCY_CMO		1.A	2,946,949	3,037,113	3,157,544	3,000,445	0	1,726	0	0	5.500	5.855	MON	13,920	167,041	10/05/2006	06/25/2035	3,204,154	
31394V-E8-9	FANNIE MAE FNMA_06-2 SENIOR AGENCY_CMO _		1.A	1,473,612	1,454,438	1,531,639	1,456,540	0	(758)	0	0	6.000	5.949	MON	7,272	87,266	01/15/2008	02/25/2036	12,498	
31395P-PE-6	FREDDIE MAC FHLMC_2948 SENIOR AGENCY_CMO		1.A	2,142,082	2,206,111	2,286,266	2,181,801	0	1,318	0	0	5.500	5.874	MON	10,111	121,336	11/08/2005	03/15/2035	2,327,447	
31395R-2E-7	FREDDIE MAC FHLMC_2949 SENIOR AGENCY_CMO		1.A	1,130,988	1,162,176	1,210,484	1,149,994	0	489	0	0	5.500	5.847	MON	5,327	63,920	10/26/2005	03/15/2035	1,226,096	
31396C-3Y-4	FREDDIE MAC REFERENCE REMIC -T SENIOR AG		1.A	1,539,768	1,663,490	1,743,837	1,625,740	0	3,104	0	0	5.500	6.047	MON	7,624	91,492	06/04/2007	10/15/2035	14,862	
31396C-LG-3	FREDDIE MAC FHLMC_3054 SENIOR AGENCY_CMO		1.A	1,599,937	1,644,254	1,710,340	1,628,052	0	754	0	0	5.500	5.837	MON	7,536	90,434	10/26/2005	10/15/2035	1,734,688	
31396E-Z5-8	FREDDIE MAC FHLMC_3062 SENIOR AGENCY_CMO		1.A	2,378,981	2,465,463	2,590,197	2,437,982	0	2,011	0	0	5.500	5.771	MON	11,300	135,600	01/15/2008	11/15/2035	21,724	
31396F-GZ-0	FREDDIE MAC FHLMC_3073 SENIOR AGENCY_CMO		1.A	3,249,571	3,350,478	3,520,127	3,313,759	0	884	0	0	5.500	5.852	MON	15,356	184,276	11/08/2005	11/15/2035	3,534,754	
31396H-AL-3	FREDDIE MAC FHLMC_5 SENIOR AGENCY_CMO _5		1.A	5,760,712	6,104,292	6,358,516	5,994,728	0	8,464	0	0	5.500	5.923	MON	27,978	335,736	01/15/2008	02/15/2036	53,427	
31398G-QR-3	FANNIE MAE FNMA_09-111 SENIOR AGENCY_CMO		1.A	1,042,557	1,207,012	1,209,611	1,129,997	0	5,358	0	0	4.500	5.626	MON	4,526	54,316	04/01/2010	01/25/2040	6,161	
3140J5-4Q-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM1		1.A	269,305	247,494	239,607	267,256	0	(362)	0	0	4.000	2.627	MON	825	9,900	10/22/2020	09/01/2047	4,335	
3140J9-FU-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM4		1.A	38,278	35,381	34,231	38,016	0	(44)	0	0	4.000	2.790	MON	118	1,415	10/22/2020	11/01/2048	650	
3140MP-5Q-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# BV9		1.A	6,871,811	7,167,469	6,923,274	6,879,696	0	1,038	0	0	4.000	4.866	MON	23,892	286,699	09/22/2022	05/01/2052	52,248	
3140X7-RU-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM4		1.A	381,794	349,968	338,437	378,893	0	(472)	0	0	4.000	2.696	MON	1,167	13,999	10/05/2020	10/01/2049	6,378	
3140X7-YR-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM4		1.A	1,412,539	1,310,561	1,188,128	1,403,183	0	(1,467)	0	0	3.000	1.947	MON	3,276	39,317	10/05/2020	09/01/2050	12,054	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3140X8-JJ-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM4		1.A	2,354,061	2,257,078	1,870,508	2,343,959	0	(1,676)	0	0	2.000	1.492	MON	3,762	45,142	10/30/2020	11/01/2050	14,372	
31418D-SH-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		1.A	2,186,781	2,118,108	1,734,328	2,179,082	0	(1,149)	0	0	2.000	1.627	MON	3,530	42,362	09/01/2020	09/01/2050	15,026	
31418D-SJ-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		1.A	1,279,342	1,219,328	1,044,379	1,272,976	0	(953)	0	0	2.500	1.914	MON	2,540	30,483	08/27/2020	09/01/2050	11,421	
35563P-JG-5	SEASONED CREDIT RISK TRANSFER SENIOR AGE		1.A	3,845,384	4,000,000	3,365,331	3,878,653	0	6,129	0	0	3.500	3.773	MON	11,667	132,395	03/07/2019	07/25/2058	4,132,395	
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)				163,686,145	165,940,888	162,772,984	164,950,654	0	6,756	0	0	XXX	XXX	XXX	448,093	5,888,574	XXX	XXX	37,439,401	XXX
03466F-AC-1	ANGEL OAK MORTGAGE TRUST AOMT SENIOR WHO		1.A	300,985	300,988	301,439	300,988	0	3	0	0	4.975	5.295	MON	250	2,496	10/17/2025	10/25/2070	570	
034942-AA-0	ANGEL OAK MORTGAGE TRUST AOMT SENIOR WHO		1.A FE	1,699,539	1,690,032	1,704,434	1,699,539	0	0	0	0	5.985	6.306	MON	8,429	84,290	02/04/2025	01/25/2069	1,774,322	
04544Q-AD-9	ASSET BACKED SECURITIES CORP H SENIOR AB		1.A FM	62,244	92,766	63,215	62,244	0	(662)	2,683	0	3.295	5.644	MON	51	1,031	07/21/2015	11/25/2036	1,264	
04544T-AA-9	ASSET BACKED SECURITIES CORP H SENIOR AB		1.A FM	930,320	1,329,519	1,137,516	957,080	0	3,511	0	0	4.046	8.469	MON	897	42,753	11/01/2016	05/25/2037	35,172	
07386R-AC-3	BEAR STEARNS ASSET BACKED SECU SENIOR AB		1.A FM	237,742	281,766	277,977	275,366	0	3,510	0	0	4.366	5.883	MON	205	9,630	09/09/2016	02/25/2037	291,396	
073871-AC-9	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH		1.A FM	241,389	272,467	247,192	261,565	0	2,698	0	0	4.186	6.150	MON	190	11,321	07/27/2016	08/25/2036	283,788	
07401J-AA-6	BEAR STEARNS MORTGAGE FUNDING SUPSEN WHO		1.A FM	210,630	251,498	249,036	222,786	0	4,012	0	0	4.266	9.742	MON	179	9,514	08/02/2016	12/25/2036	221	
07401M-AG-6	BEAR STEARNS MORTGAGE FUNDING SUPSEN WHO		1.A FM	1,216,453	1,476,416	1,396,570	1,420,662	0	4,566	0	0	4.246	4.955	MON	1,045	54,814	11/01/2016	02/25/2037	1,531,230	
10568K-AA-6	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH		1.A FE	225,964	225,968	226,504	225,968	0	0	0	0	4.272	4.589	MON	804	9,654	05/25/2022	11/25/2061	235,622	
10569F-AA-6	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH		1.A	211,030	211,192	209,522	211,192	0	0	0	0	3.626	4.075	MON	638	7,658	03/15/2022	09/25/2061	218,850	
10569M-AC-7	BRAVO RESIDENTIAL FUNDING TRUS WHOLE_CMO		1.A	1,625,970	1,613,866	1,627,499	1,625,523	0	(446)	0	0	5.604	5.365	MON	7,537	7,537	11/06/2025	12/25/2064	21,376	
105927-AC-1	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH		1.A	229,046	229,049	231,013	229,049	0	3	0	0	5.573	5.849	MON	1,064	9,574	03/27/2025	03/25/2065	238,623	
12566U-AD-6	CITIMORTGAGE ALTERNATIVE LOAN SUPSEN WHO		3.A FM	5,863,967	6,550,846	5,944,400	6,237,137	0	(8,880)	0	0	6.000	6.606	MON	32,754	389,300	11/01/2016	02/25/2037	165,529	
12596M-AC-0	CREDIT SUISSE COMMERCIAL MORTG SENIOR WH		1.A	4,870,000	5,000,000	4,685,710	4,937,975	0	13,254	0	0	3.650	3.948	MON	15,208	182,500	03/01/2019	07/25/2058	5,182,500	
12648W-AE-2	CREDIT SUISSE MORTGAGE CAPITAL SENIOR WH		1.A FM	1,817,252	3,687,456	2,277,166	1,817,252	0	0	0	0	3.000	10.835	MON	9,219	110,624	11/01/2016	03/29/2038	20,217	
12659Y-AA-2	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO		1.A FE	1,898,638	1,898,657	1,870,653	1,898,657	0	0	0	0	3.901	4.155	MON	6,172	74,067	03/17/2022	02/01/2067	1,972,724	
12660B-AM-3	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH		1.A	254,495	254,496	248,707	254,496	0	0	0	0	2.870	3.179	MON	609	7,304	02/17/2022	01/25/2067	261,800	
12663D-AC-8	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH		1.A	1,199,199	1,205,266	1,204,444	1,205,266	0	0	0	0	5.169	5.704	MON	5,192	62,300	08/01/2022	05/25/2067	1,267,566	
12665W-AC-4	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH		1.A	722,250	722,261	719,861	722,261	0	0	0	0	4.547	4.982	MON	2,737	32,900	05/26/2022	05/25/2067	755,161	
12668A-X6-7	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		1.A FM	2,716,208	3,016,923	1,942,983	1,936,889	0	(136,342)	0	0	5.500	6.453	MON	13,828	165,862	11/01/2016	01/25/2036	70,387	
126694-M6-2	COUNTRYWIDE HOME LOANS CWHL_06 SUPSEN WH		1.A FM	40,508	50,536	47,686	43,897	0	239	0	0	4.246	8.809	MON	36	2,257	12/15/2015	04/25/2046	52,793	
14453M-AD-6	CARRINGTON MORTGAGE LOAN TRUST SENIOR AB		1.A FM	1,266,250	2,000,000	1,762,955	1,606,770	0	34,305	0	0	4.086	6.927	MON	1,362	74,541	10/05/2016	10/25/2036	30,677	
16165A-AD-6	CHASEFLEX TRUST CFLX_07-3 SUPSEN WHOLE_C		1.A FM	629,632	802,983	713,517	649,178	0	5,501	0	0	4.446	8.393	MON	595	30,218	11/01/2016	07/25/2037	14,534	
17311L-AB-7	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO		1.A FM	3,270	3,823	3,546	3,994	0	122	0	0	4.951	8.888	MON	16	192	10/15/2015	04/25/2037	11	
17313B-AA-9	CITIGROUP MORTGAGE LOAN TRUST SENIOR ABS		1.A FM	94,274	106,449	105,633	103,069	0	1,127	0	0	4.196	6.776	MON	74	4,772	10/21/2015	05/25/2037	111,221	
19685E-AA-9	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO		1.A FE	2,041,916	2,041,924	1,963,511	2,041,924	0	0	0	0	2.994	3.508	MON	5,095	61,135	02/18/2022	02/25/2067	2,103,059	
23332U-DB-7	DSLA MORTGAGE LOAN TRUST DSLA SENIOR WHO		1.A FM	212,452	273,616	212,351	212,452	0	0	3,114	0	4.086	7.641	MON	404	11,457	07/22/2015	03/19/2045	144	
23332U-EL-4	DSLA MORTGAGE LOAN TRUST DSLA SENIOR WHO		1.A FM	95,518	123,142	96,395	95,518	0	0	2,512	0	4.366	6.830	MON	194	5,105	07/31/2015	08/19/2045	264	
24380X-AA-5	DEEPHAVEN RESIDENTIAL MORTGAGE SENIOR WH		1.A	296,121	296,510	290,386	296,510	0	0	0	0	4.300	4.368	MON	1,063	12,750	03/25/2022	03/25/2067	309,260	
362334-BQ-6	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB		1.A FM	3,866	6,373	2,069	2,079	0	(151)	0	0	4.006	5.436	MON	4	110	08/20/2015	03/25/2036	84	
36264E-AG-9	GS MORTGAGEBACKED SECURITIES T SENIOR WH		1.A	410,478	402,197	376,959	410,478	0	0	0	0	4.000	3.701	MON	1,341	16,088	03/03/2022	05/25/2062	418,285	
36831Q-AC-5	GCAT TRUST GCAT_25-NQM6 WHOLE_CMO _25-NQ		1.A	549,239	549,247	549,678	549,239	0	0	0	0	4.935	4.963	MON	2,259	4,518	10/16/2025	10/25/2070	12,110	
41161P-ED-1	HARBORVIEW MORTGAGE LOAN TRUST SENIOR WH		1.A FM	354,636	355,718	346,255	362,793	0	(2,402)	0	0	5.919	4.582	MON	1,755	21,615	11/01/2016	05/19/2034	17,056	
41161P-LC-5	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH		1.A FM	122,056	168,185	81,348	82,174	0	(6,147)	0	0	4.486	5.929	MON	272	7,597	08/25/2015	03/19/2035	72	
41161P-MF-7	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH		1.A FM	122,242	184,330	88,563	91,079	0	(6,277)	0	0	4.366	6.138	MON	291	8,278	10/08/2015	06/19/2035	93	
46593Q-AC-2	JPMMT_25-NQM1 SENIOR WHOLE_CMO _25-NQM1		1.A	830,240	830,242	837,619	830,242	0	1	0	0	5.591	5.826	MON	3,868	34,814	03/24/2025	06/25/2065	865,056	
465976-AA-6	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH		1.A	260,926	265,755	238,470	261,245	0	319	0	0	3.250	3.492	MON	720	8,637	02/24/2022	07/25/2052	274,392	
46629B-AC-3	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		1.A FM	71,230	102,053	59,695	50,249	0	(2,000)	0	0	6.277	9.621	MON	534	2,424	07/28/2015	08/25/2036	1,401	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
46629Q-AC-0	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		1.A FM	88,877	110,690	65,896	17,192	0	(16,244)	0	0	4.863	4.863	MON	449	3,060	11/01/2016	10/25/2036	1,971	
46630M-AF-9	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		1.A FM	8,094	11,350	5,568	3,420	0	(18)	0	0	5.910	18.842	MON	56	268	08/19/2015	01/25/2037	178	
525221-HD-2	LEHMAN XS TRUST LXS_06-2N SUPSEN WHOLE_C		1.A FM	101,857	139,173	127,561	110,207	0	(768)	0	0	6.048	7.072	MON	701	3,463	07/22/2015	02/25/2036	142,636	
525226-AN-6	LEHMAN XS TRUST LXS_06-12N SUPSEN WHOLE_		1.A FM	113,213	141,075	140,593	132,285	0	1,978	0	0	4.196	8.155	MON	99	5,677	07/09/2015	08/25/2046	146,752	
525227-AE-4	LEHMAN XS TRUST LXS_06-GP2 SUPSEN WHOLE_		1.A FM	44,174	56,678	57,650	59,491	0	1,935	0	0	4.266	9.013	MON	40	2,515	07/21/2015	06/25/2046	59,193	
52522D-AQ-4	LEHMAN XS TRUST LXS_06-16N SENIOR WHOLE_		1.A FM	247,920	311,360	281,279	285,877	0	2,591	0	0	4.246	8.399	MON	220	12,325	07/31/2015	11/25/2046	323,685	
54251P-AA-5	LONG BEACH MORTGAGE LOAN TRUST SENIOR AB		1.A FM	146,156	194,632	186,494	156,145	0	1,888	0	0	4.126	8.784	MON	134	7,902	10/21/2015	06/25/2036	6,767	
55283F-AA-6	MFRA TRUST MFRA_21-NQM1 SENIOR WHOLE_CMO		1.A	116,695	116,695	110,428	116,695	0	0	0	0	1.153	1.117	MON	112	1,346	04/09/2021	04/25/2065	118,041	
61779Q-AA-1	MORGAN STANLEY RESIDENTIAL MOR SENIOR WH		1.A	1,210,591	1,210,591	1,211,399	1,210,591	0	0	0	0	4.963	5.286	MON	5,007	10,014	10/16/2025	09/25/2070	5,775	
64831X-AC-2	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO		1.A	417,144	417,151	421,817	417,151	0	6	0	0	5.566	5.547	MON	1,935	17,419	03/25/2025	04/25/2065	434,570	
64832K-AC-9	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO		1.A FE	1,275,555	1,275,561	1,279,778	1,275,555	0	0	0	0	5.090	5.041	MON	5,411	5,405	11/24/2025	10/25/2065	2,724	
65535V-DB-1	NOMURA ASSET ACCEPTANCE CORPOR SENIOR WH		1.A FM	206,411	219,094	199,107	192,235	0	(1,408)	0	0	6.500	6.700	MON	1,187	11,160	11/01/2016	07/25/2034	912	
66988V-AA-6	NOVASTAR HOME EQUITY LOAN NHEL SENIOR AB		1.A FM	188,134	245,325	224,983	201,510	0	2,292	0	0	4.126	7.240	MON	169	5,970	10/21/2015	06/25/2036	251,295	
751150-AA-1	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH		1.A FM	296,726	392,681	330,685	304,250	0	(9,279)	0	0	4.828	9.030	MON	1,580	20,349	11/01/2016	09/25/2046	921	
751150-AD-5	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH		1.A FM	9,251	12,212	11,277	11,517	0	67	0	0	4.878	10.083	MON	50	638	08/19/2015	09/25/2046	100	
75115H-AB-2	RESIDENTIAL ACCREDIT LOANS INC SENIOR WH		1.A FM	79,171	107,533	98,043	93,359	0	1,110	0	0	4.246	9.133	MON	76	5,144	07/31/2015	12/26/2036	112,677	
76116R-AA-9	RESMAE MORTGAGE LOAN TRUST RSM SENIOR AB		1.A FM	446,405	757,477	393,186	228,670	0	(28,057)	0	0	4.246	23.586	MON	536	13,175	06/24/2017	02/25/2036	6,287	
78433Q-AA-3	SG RESIDENTIAL MORTGAGE TRUST SENIOR WHO		1.A FE	612,955	612,957	577,018	612,957	0	0	0	0	3.166	3.624	MON	1,617	19,406	03/02/2022	03/25/2062	632,363	
85573U-AA-9	STARWOOD MORTGAGE RESIDENTIAL SENIOR WHO		1.A	652,277	652,431	629,192	652,431	0	0	0	0	3.167	3.850	MON	1,722	20,622	03/04/2022	02/25/2067	673,053	
86359D-UT-2	LEHMAN XS TRUST LXS_05-5N SENIOR WHOLE_C		1.A FM	4,998	6,462	6,058	6,104	0	85	0	0	4.206	5.497	MON	5	234	08/19/2015	11/25/2035	6,696	
86359L-QM-4	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH		1.A FM	11,624	14,087	13,348	9,902	0	(232)	0	0	6.178	14.961	MON	73	669	11/19/2015	03/25/2046	14,756	
86362X-AP-3	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH		1.A FM	4,835	6,021	5,455	5,176	0	28	0	0	4.206	7.042	MON	4	229	08/21/2015	01/25/2037	6,250	
86363D-AA-9	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH		1.A FM	37,174	47,056	45,834	39,941	0	186	0	0	4.146	7.952	MON	33	1,793	08/10/2015	02/25/2037	48,849	
86363W-AG-4	STRUCTURED ASSET SECURITIES CO SENIOR AB		1.A FM	30,264	39,304	38,669	37,872	0	665	0	0	4.026	7.770	MON	26	1,362	10/09/2015	05/25/2047	40,666	
92538F-AA-2	VERUS SECURITIZATION TRUST VER SENIOR WH		1.A	263,421	263,425	241,412	263,421	0	(4)	0	0	1.031	1.016	MON	226	2,716	04/13/2021	02/25/2066	266,141	
92538W-AA-5	VERUS SECURITIZATION TRUST VER SENIOR WH		1.A	672,866	672,873	633,166	672,873	0	0	0	0	2.724	3.261	MON	1,527	18,329	02/04/2022	01/25/2067	691,202	
93364E-AE-4	WAMU ASSET-BACKED CERTIFICATES SENIOR AB		1.A FM	7,441	11,106	10,027	8,291	0	113	0	0	4.136	9.329	MON	8	419	08/18/2015	05/25/2037	11,525	
93364E-AF-1	WAMU ASSET-BACKED CERTIFICATES SENIOR AB		1.A FM	14,131	19,903	17,948	15,331	0	188	0	0	4.096	8.694	MON	14	750	08/18/2015	05/25/2037	20,653	
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)				41,246,535	46,939,418	41,706,348	41,335,234	0	(133,014)	8,309	0	XXX	XXX	XXX	149,908	1,773,996	XXX	XXX	22,565,468	XXX
00179C-AA-6	AMSR TRUST AMSR_24-SFR1 LCF SENIOR_CMBS		1.A FE	1,419,349	1,500,000	1,492,644	1,440,772	0	14,720	0	0	4.290	5.582	MON	2,503	64,350	06/26/2024	07/17/2041	1,564,350	
05490R-AA-4	BANC OF AMERICA MERRILL LYNCH SENIOR SEN		1.A	3,601,542	3,500,000	3,415,182	3,513,922	0	(9,191)	0	0	3.819	3.563	MON	11,139	133,665	07/24/2015	07/14/2037	3,633,665	
05493W-AA-0	BAMLL_24-BHP LCF SENIOR_CMBS _24-BHP 144		1.A FE	740,000	740,000	741,222	740,000	0	0	0	0	6.101	6.058	MON	2,132	49,615	08/07/2024	08/15/2039	789,615	
05525M-AA-4	BANC OF AMERICA MERRILL LYNCH SENIOR SEN		1.A	3,089,991	3,000,000	2,711,675	3,055,487	0	(5,344)	0	0	4.185	4.019	MON	6,975	127,303	08/01/2014	08/16/2046	3,127,303	
05552X-BG-2	BAIN CAPITAL CREDIT CLO LTD BC LCF SENIO		1.A	205,986	200,000	179,493	203,592	0	(614)	0	0	2.689	2.349	MON	448	5,378	11/17/2021	11/15/2054	205,378	
05555A-AE-5	BARCLAYS COMMERCIAL MORTGAGE S PAC SUB_C		1.A	1,081,438	1,050,000	1,116,731	1,077,188	0	(2,690)	0	0	6.094	5.736	MON	5,332	63,987	05/09/2024	05/15/2057	1,113,987	
05556Q-AA-7	BFLD TRUST BFLD_25-660F LCF SENIOR_CMBS		1.A	1,489,000	1,489,000	1,493,186	1,489,000	0	0	0	0	5.350	4.896	MON	3,762	10,201	10/17/2025	11/15/2042	7,299	
05594L-AA-2	BX TRUST BX_25-JDI LCF SENIOR_CMBS _25-J		1.A FE	1,100,000	1,100,000	1,101,022	1,100,000	0	0	0	0	5.150	5.205	MON	2,518	4,094	11/03/2025	11/15/2042	5,417	
05609T-AC-4	BX TRUST BX_22-VAMF SUB SUB_CMBS _22-VAM		1.A	668,325	670,000	669,593	668,325	0	0	0	0	5.030	6.127	MON	1,591	37,649	01/20/2022	01/15/2039	671,719	
05609T-AE-0	BX TRUST BX_22-VAMF SUB SUB_CMBS _22-VAM		1.A	1,765,575	1,770,000	1,768,387	1,765,227	0	(19,533)	0	0	5.330	5.352	MON	4,455	104,846	01/20/2022	01/15/2039	1,774,999	
05609T-AG-5	BX TRUST BX_22-VAMF SUB SUB_CMBS _22-VAM		1.A	379,050	380,000	379,424	375,804	0	645	0	0	5.630	6.504	MON	1,010	23,665	01/20/2022	01/15/2039	381,171	
06540Y-AV-1	BANK BANK_20-BN28 SUB SUB_CMBS _20-BN28		1.A	617,971	600,000	520,613	608,755	0	(1,850)	0	0	2.344	2.013	MON	1,172	14,064	09/21/2020	03/15/2063	614,064	
06541A-BU-3	BANK BANK_21-BN31 SUB SUB_CMBS _21-BN31		1.A	411,976	400,000	343,248	406,216	0	(1,219)	0	0	2.383	2.048	MON	794	9,532	01/28/2021	02/15/2054	1,921	
08160B-AC-8	BENCHMARK MORTGAGE TRUST BMARK LCFCRUT S		1.A	9,587,689	9,450,000	9,397,265	9,478,230	0	(16,826)	0	0	3.944	3.768	MON	31,056	372,670	12/19/2018	07/15/2051	9,822,670	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
08162C-AF-7	BENCHMARK MORTGAGE TRUST BMARK AM SUB_CM		1.A	1,287,474	1,250,000	1,213,893	1,260,668	0	(4,153)	0	0	4.441	4.093	MON	4,626	55,512	09/20/2018	10/10/2051	1,305,512	
08162W-BG-0	BENCHMARK MORTGAGE TRUST BMARK SUB SUB_C		1.A	1,132,922	1,100,000	862,488	1,116,523	0	(3,364)	0	0	2.351	2.028	MON	2,155	25,861	09/21/2020	09/15/2053	1,125,861	
08163K-BG-5	BENCHMARK MORTGAGE TRUST BMARK LCF SENIO		1.A	2,677,960	2,600,000	2,333,963	2,646,644	0	(7,879)	0	0	2.576	2.238	MON	5,581	66,976	10/29/2021	11/15/2054	113,790	
08861R-AA-9	BFLD TRUST BFLD_24-UNIV LCF SENIOR_CMBS		1.A	867,821	870,000	870,543	867,821	0	(243)	0	0	5.243	5.266	MON	2,154	50,770	10/29/2024	11/15/2041	873,826	
096920-AD-5	BMO MORTGAGE TRUST BMO_24-C10 LCF SENIOR		1.A	2,894,295	2,810,000	2,933,987	2,885,939	0	(7,279)	0	0	5.478	5.117	MON	12,827	153,929	10/24/2024	11/15/2057	1,436,289	
12433C-AA-3	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO		1.A	569,651	571,079	572,144	569,651	0	0	0	0	5.442	5.454	MON	1,468	34,472	07/23/2024	08/15/2039	612,684	
12434G-AA-3	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO		1.A	714,219	716,009	716,672	709,387	0	(3,730)	0	0	5.512	5.428	MON	1,864	43,730	12/07/2023	12/15/2040	759,739	
12512J-AW-4	CD COMMERCIAL MORTGAGE TRUST C LCF SENIO		1.A	5,213,672	5,000,000	4,974,178	5,057,910	0	(24,660)	0	0	4.279	3.754	MON	17,829	213,950	12/19/2018	08/15/2051	75,825	
12515G-AD-9	CD COMMERCIAL MORTGAGE TRUST C LCF SENIO		1.A	5,546,437	5,029,000	4,908,648	5,128,144	0	(89,025)	0	0	3.631	1.773	MON	15,217	182,603	03/29/2021	02/10/2050	335,721	
12515H-AZ-8	CD COMMERCIAL MORTGAGE TRUST C LCF SENIO		1.A	9,812,891	10,000,000	9,870,604	9,952,768	0	22,229	0	0	3.431	3.698	MON	28,592	343,100	12/19/2018	08/15/2050	10,343,100	
12594P-AV-3	CREDIT SUISSE MORTGAGE TRUST C LCF SENIO		1.A	1,029,992	1,000,000	994,471	1,000,677	0	(4,108)	0	0	3.795	3.434	MON	3,162	37,948	12/14/2016	12/15/2049	1,037,948	
12596W-AC-8	CSAIL COMMERCIAL MORTGAGE TRUS LCF SENIO		1.A	5,149,960	5,000,000	4,847,803	5,051,108	0	(16,562)	0	0	3.329	2.979	MON	13,871	166,450	06/18/2019	06/17/2052	5,166,450	
12635W-AA-5	COMM MORTGAGE TRUST COMM_16-78 LCF SENIO		1.A	1,029,922	1,000,000	994,081	999,531	0	(3,795)	0	0	3.545	3.179	MON	2,954	35,450	02/19/2016	02/10/2036	1,035,450	
12635W-AE-7	COMM MORTGAGE TRUST COMM_16-78 SUB SUB_C		1.A	1,029,279	1,000,000	993,041	999,634	0	(3,958)	0	0	3.832	3.505	MON	3,193	38,851	02/19/2016	02/10/2036	1,038,851	
12635W-AG-2	COMM MORTGAGE TRUST COMM_16-78 SUB SUB_C		1.E	1,002,071	1,000,000	990,271	999,211	0	(135)	0	0	3.832	3.902	MON	3,193	38,851	02/19/2016	02/10/2036	1,038,851	
12676J-AA-4	CSTL COMMERCIAL MORTGAGE TRUST SENIOR SE		1.A FE	860,000	860,000	858,083	860,000	0	0	0	0	4.560	4.704	MON	3,268	3,268	10/23/2025	11/10/2042	4,216	
17291D-AD-5	CITIGROUP COMMERCIAL MORTGAGE LCF SENIOR		1.A	5,191,406	5,000,000	4,993,947	5,049,441	0	(22,496)	0	0	4.228	3.756	MON	17,617	211,400	12/19/2018	06/10/2051	14,851	
23307D-BA-0	DBGS MORTGAGE TRUST DBGS_18-C1 LCF SENIO		1.A	5,266,406	5,000,000	5,005,505	5,075,659	0	(29,911)	0	0	4.466	3.813	MON	18,608	223,300	12/19/2018	10/15/2051	50,157	
36252C-AA-0	GS MORTGAGE SECURITIES TRUST G SENIOR SE		1.A	8,480,078	8,500,000	8,314,236	8,489,404	0	1,656	0	0	3.721	3.769	MON	26,357	316,285	12/20/2018	02/10/2037	8,526,349	
36252H-AJ-0	GS MORTGAGE SECURITIES TRUST G SUB SUB_C		2.A	2,265,909	2,200,000	1,974,397	2,203,670	0	(9,826)	0	0	4.047	3.560	MON	7,420	89,034	03/07/2017	03/10/2050	181,326	
36272J-AA-1	GS MORTGAGE SECURITIES CORPORA LCF SENIO		1.A FE	390,000	390,000	396,338	390,000	0	0	0	0	5.372	5.261	MON	1,689	20,555	08/01/2024	08/10/2041	410,555	
38406J-AA-6	GRACECHURCH MORTGAGE FINANCE P LCF SENIO		1.A	1,750,888	1,700,000	1,527,110	1,725,797	0	(5,107)	0	0	2.347	2.020	MON	3,325	39,899	11/10/2020	12/10/2040	1,739,899	
38406J-AE-8	GRACECHURCH MORTGAGE FINANCE P SUB SUB_C		1.A	205,995	200,000	179,024	203,052	0	(602)	0	0	2.600	2.270	MON	433	5,200	11/10/2020	12/10/2040	205,200	
46591E-AT-4	JPMORGAN CHASE COMMERCIAL MORT LCF SENIO		1.A	2,716,101	2,637,000	2,504,623	2,663,561	0	(8,877)	0	0	3.386	3.034	MON	7,441	89,291	06/12/2019	06/13/2052	2,726,291	
46593K-AA-9	JP MORGAN CHASE COMMERCIAL MOR LCF SENIO		1.A FE	587,935	590,000	596,007	587,935	0	(55)	0	0	5.174	5.634	MON	85	33,495	11/01/2024	11/09/2039	623,495	
46593K-AC-5	JP MORGAN CHASE COMMERCIAL MOR SUB SUB_C		1.D FE	1,474,820	1,480,000	1,490,940	1,474,820	0	(132)	0	0	5.514	6.001	MON	227	89,540	11/01/2024	11/05/2041	1,569,540	
46648K-AU-0	JPMDB COMMERCIAL MORTGAGE SECU LCF SENIO		1.A	3,269,999	3,345,000	3,288,882	3,325,316	0	8,763	0	0	3.409	3.722	MON	9,503	114,038	12/19/2018	10/15/2050	10,333	
46655A-AJ-7	JP MORGAN CHASE COMMERCIAL MOR SUB SUB_C		2.B	464,351	490,000	403,299	476,251	0	9,876	0	0	3.450	5.865	MON	1,409	17,138	01/12/2022	01/05/2039	507,138	
55284D-AJ-1	MF1 MULTIFAMILY HOUSING MORTGA SUB SUB_C		1.F FE	4,995,635	5,000,000	4,998,964	4,132,577	0	(795,068)	0	0	5.420	15.660	MON	12,798	300,756	12/17/2021	12/15/2034	5,300,756	
55287F-AA-2	MCR TRUST MCR_24-HF1 LCF SENIOR_CMBS _24		1.A FE	540,989	542,344	543,356	540,989	0	(72)	0	0	5.543	5.437	MON	1,420	33,297	11/08/2024	12/15/2041	575,641	
594654-MT-9	MICHIGAN STATE HOUSING DEVELOP MUNITAX_B		1.C FE	3,929,423	3,825,000	3,142,850	3,876,725	0	(10,934)	0	0	3.365	3.031	JD	10,726	128,711	11/06/2020	12/01/2040	425,304	
61691J-AV-6	MORGAN STANLEY CAPITAL I TRUST LCF SENIO		1.A	9,506,752	9,128,000	9,044,887	9,209,934	0	(69,219)	0	0	3.530	2.751	MON	26,852	322,218	03/29/2021	06/15/2050	114,528	
61765N-AD-8	MORGAN STANLEY REREMIC TRUST M MEZZANIN		1.A FM	579,710	1,021,692	891,839	694,317	0	22,946	0	0	4.232	15.061	MON	841	48,923	06/01/2017	10/26/2046	2	
62956H-AA-4	NYC COMMERCIAL MORTGAGE TRUST LCF SENIOR		1.A	748,125	750,000	752,181	748,125	0	0	0	0	5.741	5.933	MON	2,033	47,561	07/25/2024	08/15/2039	753,476	
64831M-AA-0	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO		1.A	1,152,342	1,156,688	1,100,338	1,156,688	0	0	0	0	3.079	3.569	MON	2,968	35,614	03/03/2022	03/27/2062	1,192,302	
74332X-AA-9	PROGRESS RESIDENTIAL MASTER TR SENIOR SE		1.A FE	3,731,904	3,733,202	3,727,361	3,731,904	0	0	0	0	4.438	5.247	MON	13,807	165,680	06/02/2025	05/17/2041	3,898,882	
74334J-AA-8	PROGRESS RESIDENTIAL TRUST PRO LCF SENIO		1.A FE	449,302	498,450	477,105	461,648	0	8,934	0	0	3.100	5.408	MON	1,288	15,452	06/20/2024	07/17/2041	513,902	
78413M-AC-2	SFAVE COMMERCIAL MORTGAGE SECU LCF SENIO		1.A	4,159,576	4,000,000	3,361,925	4,085,421	0	(7,981)	0	0	3.659	3.406	MON	12,197	146,360	02/03/2015	01/05/2043	4,146,360	
78449R-AE-5	SLG OFFICE TRUST SLGOT_21-OVA SUB SUB_CM		1.A	1,030,000	1,000,000	891,043	1,016,970	0	(3,003)	0	0	2.707	2.372	MON	2,256	27,068	06/15/2021	07/15/2041	1,027,068	
78449R-AJ-4	SLG OFFICE TRUST SLGOT_21-OVA SUB SUB_CM		1.A	559,199	560,000	488,788	559,273	0	18	0	0	2.851	2.871	MON	1,330	15,963	06/15/2021	07/15/2041	575,963	
865592-AJ-8	SUMIT 2022 BVUE MORTGAGE TRUST SUB SUB_C		1.A	455,935	470,000	380,365	450,837	0	(5,646)	0	0	2.892	1.746	MON	1,133	13,784	01/12/2022	02/12/2041	483,784	
872635-AA-5	TOORAK MORTGAGE TRUST TRK_22-1 SENIOR WH		1.A	826,371	828,192	779,398	826,447	0	32	0	0	2.577	2.600	MON	1,779	21,343	02/02/2022	02/25/2057	849,535	
87332P-AA-8	TYSN_23-CRNR LCF SENIOR_CMBS _23-CRNR 14		1.A Z	655,918	650,000	684,506	650,765	0	(664)	0	0	6.580	6.663	MON	3,683	43,362	11/29/2023	12/10/2033	693,362	
88581E-AD-3	3650R_21-PF1-A5 LCF SENIOR_CMBS _21-PF1-		1.A	1,029,918	1,000,000	890,048	1,017,716	0	(3,063)	0	0	2.522	2.181	MON	2,102	25,220	11/05/2021	11/15/2054	1,025,220	
89616Y-AA-2	TRICON RESIDENTIAL TRUST TCN_2 LCF SENIO		1.A FE	694,820	720,765	720,841	700,905	0	4,379	0	0	4.500	5.333	MON	2,703	32,434	07/26/2024	08/17/2041	753,199	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
90353K-AY-5	UBS COMMERCIAL MORTGAGE TRUST LCF SENIOR		1.A	5,664,979	5,500,000	5,496,266	5,543,227	0	(19,596)	0	0	4.334	3.976	MON	19,866	238,392	09/21/2018	10/15/2051	5,738,392	
91831U-AD-9	VNO MORTGAGE TRUST VNDO_16-350 SUB SUB_C		1.A	2,048,779	2,000,000	1,986,643	2,005,686	0	(7,199)	0	0	4.033	3.603	MON	6,721	79,137	12/14/2016	01/10/2035	2,079,137	
92254A-AA-5	VEGAS TRUST VEGAS_24-TI LCF SENIOR_CMBS		1.A FE	2,719,998	2,720,000	2,757,149	2,719,998	0	0	0	0	5.518	6.386	MON	417	162,606	10/31/2024	11/10/2039	2,732,507	
92258X-AA-1	VELOCITY COMMERCIAL CAPITAL LO SENIOR WH		1.A FE	3,330,076	3,349,189	3,035,202	3,334,117	0	497	0	0	3.380	3.453	MON	9,434	113,203	02/22/2022	02/25/2052	3,462,392	
92812V-Y5-9	VIRGINIA ST HSG DEV AUTH MUNITAX_BND REV		1.B FE	3,013,110	3,000,000	2,030,310	3,006,920	0	(1,526)	0	0	3.079	3.020	AO	23,093	92,370	10/07/2021	04/01/2051	648,038	
95001L-AU-6	WELLS FARGO COMMERCIAL MORTGAG LCF SENIO		1.A	2,162,813	2,000,000	1,991,400	2,040,022	0	(20,142)	0	0	4.012	2.935	MON	6,687	80,240	06/12/2019	03/15/2051	4,460	
95001N-AY-4	WELLS FARGO COMMERCIAL MORTGAG LCF SENIO		1.A	2,556,641	2,500,000	2,497,252	2,513,015	0	(6,791)	0	0	4.184	3.913	MON	8,717	104,600	09/21/2018	06/15/2051	14,564	
95002D-BD-0	WELLS FARGO COMMERCIAL MORTGAG LCFCRUT S		1.A	4,889,942	4,737,993	4,747,793	4,775,641	0	(9,195)	0	0	4.175	3.767	MON	16,484	197,811	12/19/2018	09/15/2061	4,935,804	
95003C-AS-9	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C		1.A	710,654	690,000	592,370	701,780	0	(2,024)	0	0	3.034	2.696	MON	1,745	20,935	04/22/2021	04/15/2054	564	
12576A-AA-4	CIP COMMERCIAL MORTGAGE TRUST LCF SENIOR		1.A FE	1,470,000	1,470,000	1,471,365	1,470,000	0	0	0	0	5.150	4.961	MON	3,575	10,557	10/10/2025	10/15/2037	1,470,000	
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)				162,653,257	160,038,603	154,420,408	159,664,687	0	(1,170,592)	0	0	XXX	XXX	XXX	487,610	6,285,512	XXX	XXX	109,997,947	XXX
696916-AC-9	PALMER SQUARE CLO LTD PLMRS_25 MEZZANIN		1.C FE	7,000,000	7,000,000	7,016,102	7,000,000	0	0	0	0	5.557	5.091	JAJO	105,888	0	08/14/2025	10/20/2038	1,419,456	
69701X-AL-8	PALMER SQUARE CLO PLMRS_21-2 MEZZANIN AB		1.A FE	1,500,375	1,500,000	1,505,028	1,500,000	0	(375)	0	0	5.405	4.976	JAJO	17,565	22,301	08/19/2025	02/15/2038	760,247	
12567W-AN-9	CIFC FUNDING LTD CIFC_22-4 MEZZANIN ABS_		1.B FE	2,000,000	2,000,000	2,004,685	2,000,000	0	0	0	0	5.444	4.987	JAJO	23,287	30,941	08/12/2025	07/16/2035	405,506	
33884E-AS-0	FLATIRON CLO 28 LTD FLAT_24-1 AJ ABS_ABS		1.A FE	3,000,000	3,000,000	2,999,935	3,000,000	0	0	0	0	5.305	4.808	JAJO	34,480	19,784	08/13/2025	07/15/2036	1,013,559	
33884E-AU-5	FLATIRON CLO 28 LTD FLAT_24-1 MEZZANIN A		1.C FE	3,500,000	3,500,000	3,506,453	3,500,000	0	0	0	0	5.405	4.794	JAJO	40,984	23,490	08/13/2025	07/15/2036	886,957	
38178D-AU-1	GOLUB CAPITAL PARTNERS CLO 50 MEZZANIN A		1.B FE	5,000,000	5,000,000	5,005,248	5,000,000	0	0	0	0	5.384	4.916	JAJO	54,592	42,073	08/14/2025	04/20/2035	1,013,765	
895976-AC-2	TRINITAS CLO LTD TRNTS_25-33 MEZZANIN AB		1.C FE	2,003,000	2,000,000	2,005,615	2,000,000	0	(3,000)	0	0	6.050	5.209	JAJO	54,446	0	08/19/2025	07/22/2038	406,320	
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)				24,003,375	24,000,000	24,043,066	24,000,000	0	(3,375)	0	0	XXX	XXX	XXX	331,242	138,589	XXX	XXX	5,905,810	XXX
054977-AB-9	BHG SECURITIZATION TRUST BHG_2 SUB ABS_A		1.A FE	575,369	575,407	572,969	575,369	0	0	0	0	2.700	2.733	MON	604	15,536	01/25/2022	02/17/2035	590,943	
054977-AC-7	BHG SECURITIZATION TRUST BHG_2 SUB ABS_A		1.B FE	1,299,514	1,300,000	1,282,112	1,299,782	0	105	0	0	3.080	3.110	MON	1,557	40,040	01/25/2022	02/17/2035	1,340,040	
054977-AD-5	BHG SECURITIZATION TRUST BHG_2 SUB ABS_A		1.D FE	99,946	100,000	97,515	99,969	0	9	0	0	3.560	3.600	MON	138	3,560	01/25/2022	02/17/2035	103,560	
096924-AD-7	BMW VEHICLE OWNER TRUST BMWOT SENIOR ABS		1.A FE	2,735,731	2,736,000	2,763,651	2,735,731	0	0	0	0	4.560	4.681	MON	2,079	108,473	02/04/2025	09/25/2029	2,844,473	
28165A-AA-7	EDVESTINU PRIVATE EDUCATION LO SENIOR AB		1.A FE	76,223	78,157	78,285	76,846	0	284	0	0	5.250	6.194	MON	68	4,103	09/19/2022	11/25/2040	82,260	
28628C-AA-4	ELFI GRADUATE LOAN PROGRAM ELF SENIOR AB		1.A FE	864,026	864,056	854,207	864,026	0	0	0	0	4.510	4.581	MON	649	38,969	06/09/2022	08/26/2047	903,025	
29373N-AC-1	ENTERPRISE FLEET FINANCING LLC SENIOR AB		1.A FE	1,330,974	1,331,000	1,336,982	1,330,974	0	0	0	0	4.110	4.144	MON	1,672	10,029	10/07/2025	12/20/2029	63,305	
35042T-AA-0	FOUNDATION FINANCE TRUST FFIN SENIOR ABS		1.A FE	1,019,484	1,019,521	1,022,499	1,019,484	0	0	0	0	4.560	4.603	MON	2,066	4,520	11/03/2025	08/15/2052	5,673	
36268D-AA-0	GM FINANCIAL REVOLVING RECEIVA SENIOR AB		1.A FE	819,856	820,000	860,893	820,000	0	0	0	0	5.770	6.510	MON	2,629	47,314	11/06/2023	08/11/2036	867,314	
38150Y-AA-1	GOLDMAN HOME IMPROVEMENT TRUST SENIOR AB		1.A FE	211,604	213,943	213,771	211,604	0	0	0	0	4.500	5.241	MON	160	9,627	07/15/2022	06/25/2052	223,570	
38237J-AA-1	GOODLEAP SUSTAINABLE HOME SOLU SENIOR AB		1.F FE	1,435,296	1,435,638	1,264,815	1,435,296	0	0	0	0	2.700	2.722	MON	1,184	38,762	01/24/2022	01/20/2049	1,474,400	
38237K-AA-8	GOODLEAP SUSTAINABLE HOME SOLU SENIOR AB		2.C FE	241,297	244,541	217,928	242,279	0	(4)	0	0	4.000	4.191	MON	299	9,782	04/13/2022	04/20/2049	254,323	
53948Q-AA-4	LOANPAL SOLAR LOAN LTD LPSLT_2 SENIOR AB		1.D FE	1,153,548	1,155,353	941,531	1,154,329	0	70	0	0	2.220	2.243	MON	784	25,649	03/30/2021	03/20/2048	1,181,002	
56847T-AA-3	MARINER FINANCE ISSUANCE TRUST SENIOR AB		1.A FE	397,900	398,000	399,462	397,910	0	10	0	0	4.590	4.651	MON	558	3,248	10/09/2025	11/22/2038	16,111	
61945L-AA-1	MOSAIC SOLAR LOANS LLC MSAIC_1 SENIOR AB		1.A FE	388,215	365,787	325,687	382,959	0	(1,765)	0	0	2.880	1.724	MON	322	10,535	03/07/2022	09/20/2040	1,203	
61946F-AA-3	MOSAIC SOLAR LOANS LLC MSAIC_1 SENIOR AB		1.D FE	382,278	355,297	335,196	370,713	0	(1,635)	0	0	4.010	2.678	MON	435	14,247	03/29/2021	06/22/2043	369,544	
61946Q-AA-9	MOSAIC SOLAR LOAN TRUST MSAIC SENIOR ABS		1.D FE	870,288	903,693	786,086	876,212	0	2,724	0	0	2.640	3.368	MON	729	23,857	03/10/2022	01/20/2053	927,550	
63942E-AA-6	NAVIENT PRIVATE EDUCATION REFI SENIOR AB		1.A FE	755,497	856,972	773,220	765,497	0	10,001	0	0	0.970	5.288	MON	369	7,620	01/29/2025	12/16/2069	864,592	
64032B-AA-1	NELNET STUDENT LOAN TRUST NSLT ABS_ABS _		1.A FE	3,506,160	3,507,043	3,519,790	3,506,219	0	58	0	0	4.840	4.893	MON	7,544	56,580	08/01/2025	05/15/2055	29,482	
68267H-AA-5	ONEMAIN FINANCIAL ISSUANCE TRU SENIOR AB		1.A FE	788,781	788,915	788,778	788,830	0	18	0	0	4.130	4.171	MON	1,539	32,582	04/21/2022	05/14/2035	821,497	
68269J-AE-1	ONEMAIN FINANCIAL ISSUANCE TRU SENIOR AB		1.A FE	1,240,468	1,247,000	1,287,998	1,247,226	0	2,841	0	0	5.500	5.548	MON	3,239	45,806	10/22/2025	06/14/2038	1,225	
693342-AB-3	PG&E WILDFIRE RECOVERY FUNDING SENIOR AB		1.A FE	908,974	909,000	885,275	908,974	0	0	0	0	4.263	4.262	JD	3,229	38,751	05/03/2022	06/01/2038	947,751	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
71710T-AE-8	PG&E RECOVERY FUNDING LLC SENIOR ABS_ABS		1.A FE	1,947,902	1,850,000	1,899,543	1,930,006	0	(6,715)	0	0	5.256	4.678	JJ	44,830	97,236	02/09/2023	01/15/2040	1,947,236	
75907D-AB-3	REGIONAL MANAGEMENT ISSUANCE T SUB ABS_A		1.A FE	278,975	279,000	277,841	278,984	0	2	0	0	3.710	3.740	MON	460	10,351	02/16/2022	03/15/2032	289,351	
75907U-AA-7	REGIONAL MANAGEMENT ISSUANCE T SENIOR AB		1.D FE	821,937	822,000	797,054	821,964	0	5	0	0	1.900	1.908	MON	694	15,618	07/14/2021	08/15/2033	837,618	
78433L-AE-6	SCE RECOVERY FUNDING LLC SCERF SENIOR AB		1.A FE	337,973	338,000	285,745	337,990	0	0	0	0	2.943	2.943	MN	1,271	9,947	02/08/2022	11/15/2044	347,947	
78443C-BP-8	SLM STUDENT LOAN TRUST SLMA_04 SENIOR AB		1.A FE	1,794,323	1,845,062	1,822,166	1,832,611	0	(12,451)	0	0	4.415	4.410	MJSD	3,840	92,255	03/31/2021	09/15/2033	1,937,317	
78449C-AA-6	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB		1.A FE	1,271,271	1,271,294	1,268,449	1,271,271	0	0	0	0	4.480	6.432	MON	2,531	56,954	08/02/2022	05/16/2050	1,328,248	
78450F-AE-7	SMB PRIVATE EDUCATION LOAN TRU SUB ABS_A		1.F FE	265,707	265,819	253,930	265,741	0	6	0	0	3.940	3.979	MON	465	10,473	03/08/2022	11/16/2054	276,292	
83207Q-AA-7	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB		1.A FE	1,236,503	1,236,918	1,263,053	1,236,503	0	0	0	0	5.380	5.522	MON	2,958	66,546	06/25/2024	07/15/2053	1,303,464	
83207V-AA-6	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB		1.A FE	938,971	938,987	950,905	938,971	0	(1)	0	0	5.060	5.156	MON	2,112	47,513	10/29/2024	03/16/2054	986,500	
85022W-AP-9	SPRINGCASTLE SPV SCFT_20-AA SENIOR ABS_A		1.A FE	982,371	982,420	928,254	982,371	0	0	0	0	1.970	1.979	MON	323	19,354	09/16/2020	09/25/2037	1,001,774	
86745A-AA-4	SUNNOVA HELIOS VIII ISSUER LLC SENIOR AB		1.D FE	1,223,923	1,243,174	1,048,018	1,229,335	0	(13,839)	0	0	2.790	3.046	MON	1,060	34,685	02/16/2022	02/20/2049	1,277,859	
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)				32,201,285	32,277,997	31,403,608	32,235,976	0	(20,277)	0	0	XXX	XXX	XXX	92,397	1,050,522	XXX	XXX	25,446,449	XXX
1209999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating				437,904,989	443,990,805	427,732,354	436,644,281	0	(1,301,280)	8,309	0	XXX	XXX	XXX	1,556,179	15,699,988	XXX	XXX	205,542,128	XXX
1409999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating				0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX	0	XXX
06764Y-AC-2	MMAF EQUIPMENT FINANCE LLC MMA SENIOR AB		1.A FE	1,082,707	1,083,000	1,085,739	1,082,721	0	17	0	0	4.130	4.175	MON	2,236	7,206	10/07/2025	10/13/2032	43,568	0.0
36271V-AB-3	GM FINANCIAL AUTOMOBILE LEASIN SENIOR AB		1.A FE	1,411,098	1,411,099	1,414,521	1,411,098	0	0	0	0	4.540	4.671	MON	1,958	54,810	02/05/2025	05/20/2027	1,465,909	0.0
39154T-CQ-9	GREAT AMERICA LEASING RECEIVAB SENIOR AB		1.A FE	826,891	827,000	830,189	826,893	0	2	0	0	4.140	4.179	MON	1,522	3,043	11/04/2025	12/17/2029	20,727	4.2
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)				3,320,696	3,321,099	3,330,449	3,320,712	0	19	0	0	XXX	XXX	XXX	5,716	65,059	XXX	XXX	1,530,204	XXX
12693#-AA-1	UNIVERSITY OF WISCONSIN SECURED CORP_BND		1.B	1,512,516	1,497,541	1,341,232	1,508,507	0	(453)	0	0	3.880	3.797	AO	11,782	58,105	07/28/2016	04/18/2046	41,888	0.0
233046-AL-5	DB MASTER FINANCE LLC DNKN_19 SENIOR ABS		2.B FE	1,875,000	1,875,000	1,849,925	1,875,000	0	0	0	0	4.352	5.772	FMAN	9,293	81,600	03/20/2019	05/20/2049	12,066	0.0
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)				3,387,516	3,372,541	3,191,157	3,383,507	0	(453)	0	0	XXX	XXX	XXX	21,075	139,705	XXX	XXX	53,954	XXX
1609999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient				6,708,212	6,693,640	6,521,606	6,704,219	0	(434)	0	0	XXX	XXX	XXX	26,791	204,764	XXX	XXX	1,584,158	XXX
1809999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis				0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX	0	XXX
1889999999. Total - asset-backed securities (unaffiliated)				444,613,201	450,684,445	434,253,960	443,348,500	0	(1,301,714)	8,309	0	XXX	XXX	XXX	1,582,970	15,904,752	XXX	XXX	207,126,286	XXX
1899999999. Total - asset-backed securities (affiliated)				0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX	0	XXX
1909999999. Total - asset-backed securities				444,613,201	450,684,445	434,253,960	443,348,500	0	(1,301,714)	8,309	0	XXX	XXX	XXX	1,582,970	15,904,752	XXX	XXX	207,126,286	XXX
2009999999 - Total long term bonds - issuer credit obligations and asset - backed securities				1,521,468,757	1,566,687,600	1,426,012,962	1,527,435,885	0	870,431	8,309	5,554,422	XXX	XXX	XXX	11,101,394	56,038,491	XXX	XXX	1,246,668,401	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A — 1A ...$ 390,262,062 1B ..$ 12,815,209 1C ..$ 16,376,725 1D ..$ 6,027,342 1E ..$ 999,211 1F ..$ 5,833,614 1G ..$ 0

1B — 2A ...$ 2,203,670 2B ..$ 2,351,251 2C ..$ 242,279

1C — 3A ...$ 6,237,137 3B ..$ 0 3C ..$ 0

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:											
1A	1A ...$	390,262,062	1B ..$	12,815,209	1C ..$	16,376,725	1D ..$	6,027,342	1E ..$	999,211	1F ..$	5,833,614	1G ..$	0
1B	2A ...$	2,203,670	2B ..$	2,351,251	2C ..$	242,279								
1C	3A ...$	6,237,137	3B ..$	0	3C ..$	0								
1D	4A ...$	0	4B ..$	0	4C ..$	0								
1E	5A ...$	0	5B ..$	0	5C ..$	0								
1F	6 .....$	0												

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	3	4	5	6	Fair Value		9	Dividends				Change in Book/Adjusted Carrying Value					19	20
						7	8		10	11	12	13	14	15	16	17	18	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
CUSIP Identification	Description	Restricted Asset Code	Number of Shares	Par Value Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Received During Year	Declared But Unpaid	Nonadmitted Declared But Unpaid	Cumulative Undeclared	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (14 + 15 - 16)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value		Date Acquired
731138-11-7	POLICYGENIUS INC PFD_EQUITY		1,520.000	1	1,125,638	740.410	1,125,638	2,999,988	0	0	0	0	0	0	0	0	0	5.B GI	12/23/2021
BHF41U-JK-6	POLICYGENIUS AGGREGATOR INC CORP_BND		276.000	1	280,791	1,016.990	280,791	276,096	0	0	0	0	0	0	0	0	0	5.B GI	04/26/2023
4019999999. Subtotal - preferred stock - industrial and miscellaneous (unaffiliated) perpetual preferred					1,406,429	XXX	1,406,429	3,276,084	0	0	0	0	0	0	0	0	0	XXX	XXX
4109999999. Total - preferred stock - industrial and miscellaneous (unaffiliated)					1,406,429	XXX	1,406,429	3,276,084	0	0	0	0	0	0	0	0	0	XXX	XXX
4409999999. Total - preferred stock - parent, subsidiaries and affiliates					0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999999 - Total preferred stocks					1,406,429	XXX	1,406,429	3,276,084	0	0	0	0	0	0	0	0	0	XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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 ..$ 1,406,429	5C ..$ 0						
1F	6 .....$ 0								

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
5109999999. Total - common stock - industrial and miscellaneous (unaffiliated)				0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5409999999. Total - common stocks - mutual funds				0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5609999999. Total - common stocks - unit investment trusts				0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5809999999. Total - common stocks - closed-end funds				0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5979999999. Total - common stocks - parent, subsidiaries and affiliates				0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999999 - Total common stocks				0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999 - Total preferred and common stocks				1,406,429	XXX	1,406,429	3,276,084	0	0	0	0	0	0	0	XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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 .....$ 0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
68609U-NU-5	OREGON STATE OF MUNITAX_BND GO 5.832	04/15/2025	J.P. MORGAN SECURITIES INC		1,000,000	1,000,000	0
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					1,000,000	1,000,000	0
709235-4Y-8	PENNSYLVANIA STATE UNIVERSITY MUNITAX_BN	06/12/2025	MERRILL LYNCH PIERCE FNNR & SM		275,000	275,000	0
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					275,000	275,000	0
005095-AB-0	ACUSHNET CO SENIOR CORP_BND 144A 5.62	11/12/2025	J.P. MORGAN SECURITIES INC		1,260,000	1,260,000	0
03743Q-BD-9	APA CORP US SENIOR CORP_BND 4.750% 0	09/18/2025	TAX FREE EXCHANGE		1,897,823	2,500,000	50,469
076912-AA-2	BEIGNET INVESTOR LLC SRSEC CORP_BND 144A	10/16/2025	MORGAN STANLEY & CO. INC		2,485,000	2,485,000	0
31428X-DU-7	FEDEX CORP SENIOR CORP_BND 4.050% 02/	10/08/2025	TAX FREE EXCHANGE		3,819,135	5,000,000	29,813
404119-CX-5	HCA INC SENIOR CORP_BND 4.673% 03/01/	08/14/2025	JANE STREET CAPITAL		2,058,080	2,046,000	21,947
491393-AA-2	KENTUCKY POWER COST RECOVERY L SECURED C	06/05/2025	JEFFRIES & CO. INC.		1,614,656	1,615,000	0
681919-BH-8	OMNICOM GROUP INC SENIOR CORP_BND 144A	12/02/2025	TAX FREE EXCHANGE		1,991,648	2,000,000	15,758
681919-BM-7	OMNICOM GROUP INC SENIOR CORP_BND 144A	12/02/2025	TAX FREE EXCHANGE		304,312	405,000	3,455
68389X-CX-1	ORACLE CORPORATION SENIOR CORP_BND 4.	08/14/2025	JANE STREET CAPITAL		4,030,720	4,000,000	6,244
70450Y-AR-4	PAYPAL HOLDINGS INC SENIOR CORP_BND 4	08/14/2025	MIZUHO INTERNATIONAL PLC		4,020,440	4,000,000	39,012
86944B-AQ-6	SUTTER HEALTH SECURED CORP_BND 5.537%	05/21/2025	JEFFRIES & CO. INC.		1,330,000	1,330,000	0
89236T-NH-4	TOYOTA MOTOR CREDIT CORP SENIOR CORP_BND	08/14/2025	MIZUHO INTERNATIONAL PLC		4,016,480	4,000,000	567
98459L-AD-5	YALE UNIVERSITY SENIOR CORP_BND 4.701	05/06/2025	BARCLAYS CAPITAL		320,000	320,000	0
13607L-8D-8	CANADIAN IMPERIAL BANK OF COMM SENIOR CO	08/14/2025	JANE STREET CAPITAL		1,867,398	1,849,000	12,516
108922-AA-3	BRIGHTSTAR LOTTERY PLC SECURED CORP_BND	12/03/2025	BANC OF AMERICA SECURITIES LLC		2,000,000	2,000,000	0
2027A0-KY-4	COMMONWEALTH BANK OF AUSTRALIA SENIOR CO	08/14/2025	WELLS FARGO SECURITIES		4,045,520	4,000,000	34,395
81180L-AP-0	SEAGATE DATA STORAGE TECHNOLOG SENIOR CO	06/30/2025	TAX FREE EXCHANGE		1,273,125	1,500,000	23,203
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					38,334,337	40,310,000	237,379
0489999999. Total - issuer credit obligations (unaffiliated)					39,609,337	41,585,000	237,379
0499999999. Total - issuer credit obligations (affiliated)					0	0	0
0509999997. Total - issuer credit obligations - Part 3					39,609,337	41,585,000	237,379
0509999998. Total - issuer credit obligations - Part 5					7,740,272	9,270,000	52,164
0509999999. Total - issuer credit obligations					47,349,609	50,855,000	289,543
38381A-FV-3	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	03/01/2025	INTEREST CAPITALIZATION		59,496	59,496	0
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					59,496	59,496	0
3132DW-NF-6	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8	10/30/2025	MORGAN STANLEY & CO. INC		3,854,030	3,954,118	14,828
3136BP-JF-9	FEDERAL NATIONAL MORTGAGE ASSO SENIOR AG	08/12/2025	NOMURA SECURITIES INTL. INC.		12,170,547	12,195,319	37,941
3136BU-2D-1	FEDERAL NATIONAL MORTGAGE ASSO SENIOR AG	08/13/2025	J.P. MORGAN SECURITIES INC		7,156,869	7,147,934	25,802
3137HJ-AU-1	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	08/13/2025	WELLS FARGO SECURITIES		10,450,624	10,405,102	38,424
3137HK-GX-6	FREDDIE MAC REMICS FHR_5517 SENIOR AGENC	08/12/2025	WELLS FARGO SECURITIES		12,135,485	12,120,335	38,381
3137HK-XR-0	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	08/13/2025	BARCLAYS CAPITAL		9,943,086	9,933,773	35,858
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					55,710,641	55,756,581	191,234
03466F-AC-1	ANGEL OAK MORTGAGE TRUST AOMT SENIOR WHO	10/17/2025	GOLDMAN SACHS & CO.		300,985	300,988	957
034942-AA-0	ANGEL OAK MORTGAGE TRUST AOMT SENIOR WHO	02/04/2025	VARIOUS		1,699,539	1,690,032	1,124
10569M-AC-7	BRAVO RESIDENTIAL FUNDING TRUS WHOLE_CMO	11/06/2025	MORGAN STANLEY & CO. INC		1,625,970	1,613,866	1,507
105927-AC-1	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH	03/27/2025	GOLDMAN SACHS & CO.		229,046	229,049	1,064
36831Q-AC-5	GCAT TRUST GCAT_25-NQM6 WHOLE_CMO _25-NQ	10/16/2025	BARCLAYS CAPITAL		549,239	549,247	2,183
46593Q-AC-2	JPMMT_25-NQM1 SENIOR WHOLE_CMO _25-NQM1	03/24/2025	J.P. MORGAN SECURITIES INC		830,240	830,242	3,868
61779Q-AA-1	MORGAN STANLEY RESIDENTIAL MOR SENIOR WH	10/16/2025	MORGAN STANLEY & CO. INC		1,210,591	1,210,591	4,840
64831X-AC-2	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO	03/25/2025	BTIG LLC		417,144	417,151	1,935
64832K-AC-9	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO	11/24/2025	BARCLAYS CAPITAL		1,275,555	1,275,561	5,766
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					8,138,309	8,116,727	23,244
05556Q-AA-7	BFLD TRUST BFLD_25-660F LCF SENIOR_CMBS	10/17/2025	CITIGROUP GLOBAL MKT INC		1,489,000	1,489,000	0
05594L-AA-2	BX TRUST BX_25-JDI LCF SENIOR_CMBS _25-J	11/03/2025	WELLS FARGO SECURITIES		1,100,000	1,100,000	0
12676J-AA-4	CSTL COMMERCIAL MORTGAGE TRUST SENIOR SE	10/23/2025	CITIGROUP GLOBAL MKT INC		860,000	860,000	1,198
12576A-AA-4	CIP COMMERCIAL MORTGAGE TRUST LCF SENIOR	10/10/2025	WELLS FARGO SECURITIES		1,470,000	1,470,000	0
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					4,919,000	4,919,000	1,198
696916-AC-9	PALMER SQUARE CLO LTD PLMRS_25 MEZZANIN	08/14/2025	MERRILL LYNCH PIERCE FNNR & SM		7,000,000	7,000,000	0
69701X-AL-8	PALMER SQUARE CLO PLMRS_21-2 MEZZANIN AB	08/19/2025	BARCLAYS CAPITAL		1,500,375	1,500,000	8,726
12567W-AN-9	CIFC FUNDING LTD CIFC_22-4 MEZZANIN ABS_	08/12/2025	NOMURA SECURITIES INTL. INC.		2,000,000	2,000,000	14,741
33884E-AS-0	FLATIRON CLO 28 LTD FLAT_24-1 AJ ABS_ABS	08/13/2025	MERRILL LYNCH PIERCE FNNR & SM		3,000,000	3,000,000	0
33884E-AU-5	FLATIRON CLO 28 LTD FLAT_24-1 MEZZANIN A	08/13/2025	MERRILL LYNCH PIERCE FNNR & SM		3,500,000	3,500,000	0
38178D-AU-1	GOLUB CAPITAL PARTNERS CLO 50 MEZZANIN A	08/14/2025	J.P. MORGAN SECURITIES INC		5,000,000	5,000,000	0
895976-AC-2	TRINITAS CLO LTD TRNTS_25-33 MEZZANIN AB	08/19/2025	BARCLAYS CAPITAL		2,003,000	2,000,000	9,410
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					24,003,375	24,000,000	32,877
096924-AD-7	BMW VEHICLE OWNER TRUST BMWOT SENIOR ABS	02/04/2025	WELLS FARGO SECURITIES		2,735,731	2,736,000	0
29373N-AC-1	ENTERPRISE FLEET FINANCING LLC SENIOR AB	10/07/2025	RBC DOMINION SECURITIES INC.		1,330,974	1,331,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
35042T-AA-0	FOUNDATION FINANCE TRUST FFIN SENIOR ABS	11/03/2025	GOLDMAN SACHS & CO.		1,019,484	1,019,521	0
56847T-AA-3	MARINER FINANCE ISSUANCE TRUST SENIOR AB	10/09/2025	BMO CAPITAL MARKETS		397,900	398,000	0
63942E-AA-6	NAVIENT PRIVATE EDUCATION REFI SENIOR AB	01/29/2025	VARIOUS		755,497	856,972	346
64032B-AA-1	NELNET STUDENT LOAN TRUST NSLT ABS_ABS _	08/01/2025	MERRILL LYNCH PIERCE FNNR & SM		3,506,160	3,507,043	0
68269J-AE-1	ONEMAIN FINANCIAL ISSUANCE TRU SENIOR AB	10/22/2025	DIRECT		511,328	497,000	683
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					10,257,074	10,345,536	1,029
06764Y-AC-2	MMAF EQUIPMENT FINANCE LLC MMA SENIOR AB	10/07/2025	J.P. MORGAN SECURITIES INC		1,082,707	1,083,000	0
36271V-AB-3	GM FINANCIAL AUTOMOBILE LEASIN SENIOR AB	02/05/2025	SOCIETE GENERALE		1,411,098	1,411,099	0
39154T-CQ-9	GREAT AMERICA LEASING RECEIVAB SENIOR AB	11/04/2025	WELLS FARGO SECURITIES		826,891	827,000	0
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					3,320,696	3,321,099	0
1889999999. Total - asset-backed securities (unaffiliated)					106,408,591	106,518,439	249,582
1899999999. Total - asset-backed securities (affiliated)					0	0	0
1909999997. Total - asset-backed securities - Part 3					106,408,591	106,518,439	249,582
1909999998. Total - asset-backed securities - Part 5					9,545,243	9,555,557	28,958
1909999999. Total - asset-backed securities					115,953,834	116,073,996	278,540
2009999999. Total - issuer credit obligations and asset-backed securities					163,303,443	166,928,996	568,083
59156R-CA-4	METLIFE INC CAPSEC CORP BND	01/01/2025	RECLASS FROM D1 TO D2.1	1,000,000.000	1,000,000	1,000,000	0
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					1,000,000	XXX	0
4509999997. Total - preferred stocks - Part 3					1,000,000	XXX	0
4509999998. Total - preferred stocks - Part 5					0	XXX	0
4509999999. Total - preferred stocks					1,000,000	XXX	0
5989999997. Total - common stocks - Part 3					0	XXX	0
5989999998. Total - common stocks - Part 5					0	XXX	0
5989999999. Total - common stocks					0	XXX	0
5999999999. Total - preferred and common stocks					1,000,000	XXX	0
6009999999 - Totals					164,303,443	XXX	568,083

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
912810-RN-0	UNITED STATES TREASURY SENIOR GOVT_BND	05/13/2025	B7SD_PB		16,459,268	22,500,000	22,632,769	22,603,440	0	(1,348)	0	(1,348)	0	22,602,092	0	(6,142,825)	(6,142,825)	478,902	08/15/2045
912828-4F-4	UNITED STATES TREASURY SENIOR GOVT_BND	03/31/2025	MATURITY		6,600,000	6,600,000	6,689,214	6,607,411	0	(7,411)	0	(7,411)	0	6,600,000	0	0	0	86,625	03/31/2025
912828-4M-9	UNITED STATES TREASURY SENIOR GOVT_BND	04/30/2025	MATURITY		5,000,000	5,000,000	5,074,618	5,008,159	0	(8,159)	0	(8,159)	0	5,000,000	0	0	0	71,875	04/30/2025
912828-4Z-0	UNITED STATES TREASURY SENIOR GOVT_BND	08/31/2025	MATURITY		10,250,000	10,250,000	10,439,402	10,287,440	0	(37,440)	0	(37,440)	0	10,250,000	0	0	0	281,875	08/31/2025
912828-M5-6	UNITED STATES TREASURY SENIOR GOVT_BND	11/15/2025	MATURITY		10,100,000	10,100,000	10,117,376	10,104,300	0	(4,300)	0	(4,300)	0	10,100,000	0	0	0	227,250	11/15/2025
912828-XZ-8	UNITED STATES TREASURY SENIOR GOVT_BND	06/30/2025	MATURITY		10,100,000	10,100,000	10,279,529	10,128,105	0	(28,105)	0	(28,105)	0	10,100,000	0	0	0	138,875	06/30/2025
91282C-AT-8	UNITED STATES TREASURY SENIOR GOVT_BND	10/31/2025	MATURITY		10,100,000	10,100,000	9,422,607	9,939,767	0	160,233	0	160,233	0	10,100,000	0	0	0	25,250	10/31/2025
91282C-ED-9	UNITED STATES TREASURY SENIOR GOVT_BND	03/15/2025	MATURITY		2,000,000	2,000,000	1,965,550	1,997,598	0	2,402	0	2,402	0	2,000,000	0	0	0	17,500	03/15/2025
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					70,609,268	76,650,000	76,621,065	76,676,220	0	75,872	0	75,872	0	76,752,092	0	(6,142,825)	(6,142,825)	1,328,152	XXX
452151-LF-8	ILLINOIS STATE OF SENIOR MUNITAX_BND GO	06/01/2025	REDEMPTION 100.0000		297,500	297,500	273,652	285,946	0	11,554	0	11,554	0	297,500	0	0	0	7,586	06/01/2033
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					297,500	297,500	273,652	285,946	0	11,554	0	11,554	0	297,500	0	0	0	7,586	XXX
626207-YS-7	MUNICIPAL ELEC AUTH GA SENIOR MUNITAX_BN	04/01/2025	CALL 100.0000		63,000	63,000	74,804	73,496	0	(76)	0	(76)	0	73,420	0	(10,420)	(10,420)	2,222	04/01/2057
79765R-TK-5	SAN FRANCISCO CALIF CITY & CNT SANFRANCI	06/12/2025	CALL 103.9860		5,199,300	5,000,000	5,006,150	5,002,665	0	(24)	0	(24)	0	5,002,641	0	(2,641)	(2,641)	383,467	11/01/2040
837151-LA-5	SOUTH CAROLINA PUBLIC SERVICE SENIOR MUN	12/01/2025	MATURITY		1,500,000	1,500,000	1,473,750	1,496,713	0	3,287	0	3,287	0	1,500,000	0	0	0	51,090	12/01/2025
88258M-AA-3	TEXAS NAT GAS SECURITIZATION F MUNITAX_B	10/01/2025	REDEMPTION 100.0000		57,343	57,343	57,343	57,343	0	0	0	0	0	57,343	0	0	0	2,203	04/01/2035
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					6,819,643	6,620,343	6,612,047	6,630,217	0	3,187	0	3,187	0	6,633,404	0	(13,061)	(13,061)	438,982	XXX
82340*-AB-3	SHEPHERDS FLAT WIND LLC SECURED CORP_BND	10/31/2025	REDEMPTION 100.0000		453,927	453,927	453,927	453,927	0	0	0	0	0	453,927	0	0	0	14,383	04/30/2032
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					453,927	453,927	453,927	453,927	0	0	0	0	0	453,927	0	0	0	14,383	XXX
00115*-AA-0	AES ILUMINA LLC SECURED CORP_BND 6.00	12/31/2025	REDEMPTION 100.0000		284,861	284,861	258,830	270,621	0	14,240	0	14,240	0	284,861	0	0	0	10,568	03/26/2032
002824-BH-2	ABBOTT LABORATORIES SENIOR CORP_BND 4	05/13/2025	B7SD_PB		4,540,160	5,000,000	5,758,750	5,660,035	0	(7,205)	0	(7,205)	0	5,652,830	0	(1,112,670)	(1,112,670)	110,931	11/30/2046
007903-BG-1	ADVANCED MICRO DEVICES INC SENIOR CORP_B	05/13/2025	B7SD_PB		892,321	1,100,000	1,100,000	1,100,000	0	0	0	0	0	1,100,000	0	(207,679)	(207,679)	21,745	06/01/2052
031162-CD-0	AMGEN INC SENIOR CORP_BND 4.563% 06/1	05/13/2025	B7SD_PB		4,049,135	5,000,000	5,038,650	5,034,525	0	(316)	0	(316)	0	5,034,210	0	(985,075)	(985,075)	93,795	06/15/2048
035240-AN-0	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO	05/13/2025	B7SD_PB		1,712,240	2,000,000	2,192,720	2,170,454	0	(1,673)	0	(1,673)	0	2,168,781	0	(456,541)	(456,541)	53,156	04/15/2048
037411-BA-2	APACHE CORPORATION APACHECORPORATION	01/10/2025	TAX FREE EXCHANGE		1,975,398	2,500,000	2,356,100	2,376,158	0	101	0	101	0	2,376,259	0	(400,862)	(400,862)	30,538	04/15/2043
037833-BH-2	APPLE INC SENIOR CORP_BND 4.375% 05/1	05/13/2025	B7SD_PB		1,459,363	1,700,000	1,830,611	1,812,404	0	(1,330)	0	(1,330)	0	1,811,074	0	(351,711)	(351,711)	74,375	05/13/2045
037833-DD-9	APPLE INC SENIOR CORP_BND 3.750% 09/1	05/13/2025	B7SD_PB		985,966	1,300,000	1,277,679	1,280,462	0	197	0	197	0	1,280,659	0	(294,694)	(294,694)	32,635	09/12/2047
038222-AM-7	APPLIED MATERIALS INC SENIOR CORP_BND	05/13/2025	B7SD_PB		4,109,735	5,000,000	5,225,786	5,197,548	0	(2,068)	0	(2,068)	0	5,195,480	0	(1,085,745)	(1,085,745)	134,125	04/01/2047
04248N-AA-1	ARMY HAWAII FAMILY HOUSING TRU SENIOR MU	12/15/2025	REDEMPTION 100.0000		80,447	80,447	92,698	90,050	0	(9,603)	0	(9,603)	0	80,447	0	0	0	3,348	06/15/2050
05723K-AF-7	BAKER HUGHES HOLDINGS LLC SENIOR CORP_BN	05/13/2025	B7SD_PB		2,221,554	3,000,000	2,747,330	2,774,887	0	2,032	0	2,032	0	2,776,919	0	(555,365)	(555,365)	50,320	12/15/2047
084659-AD-3	BERKSHIRE HATHAWAY ENERGY CO BERKSHIREHA	02/01/2025	MATURITY		9,400,000	9,400,000	9,397,838	9,399,987	0	13	0	13	0	9,400,000	0	0	0	164,500	02/01/2025
110122-DK-1	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND	05/13/2025	B7SD_PB		838,691	1,050,000	1,051,302	1,051,241	0	(12)	0	(12)	0	1,051,228	0	(212,538)	(212,538)	22,584	11/15/2047
12519@-AA-5	CED ALAMO 7 LLC SECURED CORP_BND 4.21	12/31/2025	REDEMPTION 100.0000		28,207	28,207	28,207	28,207	0	0	0	0	0	28,207	0	0	0	866	06/30/2041
12672#-AA-6	CVS PASSTHROUGH TRUST SECURED CORP_BND	12/10/2025	REDEMPTION 100.0000		95,226	95,226	95,226	95,226	0	0	0	0	0	95,226	0	0	0	2,444	09/10/2034
12674@-AA-6	CVS PASSTHROUGH TRUST SECURED CORP_BND	12/10/2025	REDEMPTION 100.0000		22,756	22,756	22,756	22,756	0	0	0	0	0	22,756	0	0	0	498	08/10/2035
131347-CK-0	CALPINE CORP CALPINECORP 5.250% 06/01	01/09/2025	CALL 100.0000		212,000	212,000	208,290	211,285	0	11	0	11	0	211,296	0	704	704	1,175	06/01/2026
16876A-AA-2	CINCINNATI CHILDRENS HOSPITAL SENIOR COR	05/13/2025	B7SD_PB		2,567,147	3,090,000	3,374,682	3,317,930	0	(2,950)	0	(2,950)	0	3,314,980	0	(747,832)	(747,832)	65,208	05/15/2044
20268J-AC-7	COMMONSPIRIT HEALTH SECURED CORP_BND	05/13/2025	B7SD_PB		3,056,266	4,130,000	4,261,941	4,248,398	0	(1,064)	0	(1,064)	0	4,247,334	0	(1,191,068)	(1,191,068)	106,636	10/01/2049
210518-DE-3	CONSUMERS ENERGY COMPANY SECURED CORP_BN	05/13/2025	B7SD_PB		1,830,461	2,490,000	2,460,967	2,463,988	0	227	0	227	0	2,464,215	0	(633,753)	(633,753)	69,513	02/15/2050
21688A-AE-2	COOPERATIEVE RABOBANK UA NEW COOPERATIE	05/21/2025	MATURITY		6,845,000	6,845,000	6,949,461	6,850,423	0	(5,423)	0	(5,423)	0	6,845,000	0	0	0	115,509	05/21/2025
223611-A#-1	COWBOYS STADIUM LP SECURED CORP_BND 3	09/30/2025	REDEMPTION 100.0000		555,005	555,005	555,005	555,005	0	0	0	0	0	555,005	0	0	0	16,496	03/31/2034
223611-A@-3	COWBOYS STADIUM LP SECURED CORP_BND 3	09/30/2025	REDEMPTION 100.0000		263,043	263,043	263,043	263,043	0	0	0	0	0	263,043	0	0	0	6,845	03/31/2034
24617#-AA-9	DELAWARE NORTH COMPANIES INC B SECURED C	11/14/2025	REDEMPTION 100.0000		97,884	97,884	97,884	97,884	0	0	0	0	0	97,884	0	0	0	2,813	11/14/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31428X-BQ-8	FEDEX CORP FEDEXCORP 4.050% 02/15/48	02/26/2025	TAX FREE EXCHANGE		3,830,455	5,000,000	4,472,500	4,528,784	0	1,726	0	1,726	0	4,530,510	0	(700,055)	(700,055)	119,938	02/15/2048
35877#-AA-0	FRISCO HQ OPERATIONS LLC SECURED CORP_BN	12/15/2025	REDEMPTION 100.0000		136,231	136,231	136,231	136,231	0	0	0	0	0	136,231	0	0	0	4,234	12/15/2037
410345-AL-6	HANESBRANDS INC HANESBRANDSINC 4.875%	03/17/2025	CALL 100.1549		40,062	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	723	05/15/2026
438516-CA-2	HONEYWELL INTERNATIONAL INC SENIOR CORP_	05/13/2025	B7SD_PB		759,861	1,250,000	1,240,938	1,241,893	0	80	0	80	0	1,241,973	0	(482,111)	(482,111)	15,750	06/01/2050
458140-CE-8	INTEL CORPORATION INTELCORPORATION 4.	08/01/2025	BARCLAYS CAPITAL		4,549,545	4,500,000	4,465,240	4,477,186	0	4,067	0	4,067	0	4,481,252	0	68,293	68,293	215,719	02/10/2028
460690-BP-4	INTERPUBLIC GROUP OF COMPANIES SENIOR CO	12/02/2025	TAX FREE EXCHANGE		1,991,648	2,000,000	2,192,380	2,081,633	0	(20,573)	0	(20,573)	0	2,061,060	0	(69,412)	(69,412)	110,758	10/01/2028
460690-BS-8	INTERPUBLIC GROUP OF COMPANIES SENIOR CO	12/02/2025	TAX FREE EXCHANGE		304,312	405,000	404,121	404,249	0	33	0	33	0	404,282	0	(99,970)	(99,970)	17,529	03/01/2041
482480-AH-3	KLA CORP SENIOR CORP_BND 5.000% 03/15	05/13/2025	B7SD_PB		2,224,330	2,500,000	2,777,850	2,748,267	0	(2,205)	0	(2,205)	0	2,746,062	0	(521,732)	(521,732)	82,639	03/15/2049
482480-AJ-9	KLA CORP SENIOR CORP_BND 3.300% 03/01	05/13/2025	B7SD_PB		1,799,586	2,693,000	2,848,237	2,832,421	0	(1,416)	0	(1,416)	0	2,831,005	0	(1,031,419)	(1,031,419)	62,208	03/01/2050
482688-AP-9	KPMG LLP SENIOR CORP_BND 3.480% 10/30	10/30/2025	MATURITY		2,150,000	2,150,000	2,150,000	2,150,000	0	0	0	0	0	2,150,000	0	0	0	62,766	10/30/2025
512807-AT-5	LAM RESEARCH CORPORATION SENIOR CORP_BND	05/13/2025	B7SD_PB		2,627,646	3,000,000	3,314,040	3,280,271	0	(2,516)	0	(2,516)	0	3,277,756	0	(650,110)	(650,110)	96,688	03/15/2049
532457-BR-8	ELI LILLY AND COMPANY SENIOR CORP_BND	05/13/2025	B7SD_PB		3,944,280	5,000,000	5,120,000	5,104,505	0	(1,127)	0	(1,127)	0	5,103,379	0	(1,159,099)	(1,159,099)	97,653	05/15/2047
58013M-FH-2	MCDONALDS CORPORATION SENIOR CORP_BND	05/13/2025	B7SD_PB		810,664	1,000,000	1,114,900	1,101,318	0	(999)	0	(999)	0	1,100,319	0	(289,655)	(289,655)	31,150	09/01/2048
58528#-FR-3	MEIJER INC SENIOR CORP_BND 3.760% 09/	09/01/2025	REDEMPTION 100.0000		363,636	363,636	363,636	363,636	0	0	0	0	0	363,636	0	0	0	13,673	09/01/2035
58528#-FS-1	MEIJER INC SENIOR CORP_BND 3.820% 12/	12/15/2025	REDEMPTION 100.0000		90,909	90,909	90,909	90,909	0	0	0	0	0	90,909	0	0	0	3,473	12/15/2035
59073@-AA-4	MESQUITE POWER LLC SECURED CORP_BND 4	12/31/2025	REDEMPTION 100.0000		63,188	63,188	63,188	63,188	0	0	0	0	0	63,188	0	0	0	1,833	12/31/2039
62927#-AE-6	NFL VENTURES LP SENIOR CORP_BND 3.400	10/15/2025	REDEMPTION 100.0000		28,706	28,706	28,706	28,706	0	0	0	0	0	28,706	0	0	0	734	04/15/2030
62927#-AF-3	NFL VENTURES LP SENIOR CORP_BND 3.480	10/15/2025	REDEMPTION 100.0000		13,887	13,887	13,887	13,887	0	0	0	0	0	13,887	0	0	0	363	04/15/2031
62927#-AG-1	NFL VENTURES LP SENIOR CORP_BND 3.570	10/15/2025	REDEMPTION 100.0000		20,121	20,121	20,121	20,121	0	0	0	0	0	20,121	0	0	0	540	04/15/2032
72014T-AE-9	PIEDMONT HEALTHCARE INC SECURED CORP_BND	05/13/2025	B7SD_PB		1,824,104	3,090,000	3,000,884	3,007,022	0	734	0	734	0	3,007,756	0	(1,183,652)	(1,183,652)	76,698	01/01/2052
747525-BJ-1	QUALCOMM INCORPORATED SENIOR CORP_BND	05/13/2025	B7SD_PB		1,516,265	2,284,000	2,265,774	2,267,586	0	152	0	152	0	2,267,739	0	(751,473)	(751,473)	35,672	05/20/2050
76289#-AG-3	RICH PRODUCTS CORP SENIOR CORP_BND 3.	11/27/2025	REDEMPTION 100.0000		365,000	365,000	365,000	365,000	0	0	0	0	0	365,000	0	0	0	13,505	11/26/2036
78512*-AA-5	S&E REPLACEMENT POWER LLC SECURED CORP_B	12/31/2025	REDEMPTION 100.0000		179,021	179,021	179,021	179,021	0	0	0	0	0	179,021	0	0	0	4,020	05/31/2029
785592-AV-8	SABINE PASS LIQUEFACTION LLC SECURED COR	12/31/2025	CALL 100.4100		417,705	416,000	416,000	416,000	0	0	0	0	0	416,000	0	0	0	18,051	06/30/2026
81105D-AA-3	EW SCRIPPS CO EWSCRIPPSCO 3.875% 01/1	08/07/2025	VARIOUS		969,123	1,100,000	1,100,000	1,100,000	0	0	0	0	0	1,100,000	0	(130,878)	(130,878)	45,133	01/15/2029
81728X-AA-6	SENTARA HEALTHCARE SENIOR CORP_BND 2.	05/13/2025	B7SD_PB		2,556,502	4,171,000	4,171,000	4,171,000	0	0	0	0	0	4,171,000	0	(1,614,498)	(1,614,498)	65,112	11/01/2051
82340*-AA-5	SHEPHERDS FLAT WIND LLC SECURED CORP_BND	10/31/2025	REDEMPTION 100.0000		113,482	113,482	113,482	113,482	0	0	0	0	0	113,482	0	0	0	5,578	04/30/2032
829259-BA-7	SINCLAIR TELEVISION GROUP INC SINCLAIRTE	02/12/2025	DIRECT		798,000	950,000	950,000	950,000	0	0	0	0	0	950,000	0	(152,000)	(152,000)	7,729	12/01/2030
83416W-AB-9	SOLAR STAR FUNDING LLC SECURED CORP_BND	12/30/2025	REDEMPTION 100.0000		102,202	102,202	102,202	102,202	0	0	0	0	0	102,202	0	0	0	3,447	06/30/2035
842400-GG-2	SOUTHERN CALIFORNIA EDISON COM SECURED C	05/13/2025	B7SD_PB		3,473,650	5,000,000	5,155,950	5,141,271	0	(1,527)	0	(1,527)	0	5,139,745	0	(1,666,095)	(1,666,095)	123,333	04/01/2047
84334#-AA-5	SOUTHERN MARYLAND ELECTRIC COO SECURED C	10/16/2025	REDEMPTION 100.0000		11,456	11,456	11,456	11,456	0	0	0	0	0	11,456	0	0	0	345	04/16/2048
84859D-AA-5	SPIRE MISSOURI INC SECURED CORP_BND 3	05/13/2025	B7SD_PB		844,217	1,300,000	1,408,537	1,400,527	0	(955)	0	(955)	0	1,399,572	0	(555,355)	(555,355)	19,305	06/01/2051
85234#-AB-1	STADIUM FUNDING TRUST SECURED CORP_BND	04/01/2025	REDEMPTION 100.0000		33,030	33,030	33,030	33,030	0	0	0	0	0	33,030	0	0	0	826	04/01/2039
855244-AU-3	STARBUCKS CORPORATION SENIOR CORP_BND	05/13/2025	B7SD_PB		3,908,310	5,000,000	5,473,700	5,421,299	0	(3,861)	0	(3,861)	0	5,417,437	0	(1,509,127)	(1,509,127)	165,639	08/15/2049
86944B-AE-3	SUTTER HEALTH SECURED CORP_BND 4.091%	05/13/2025	B7SD_PB		5,308,217	6,915,000	7,965,319	7,840,591	0	(9,830)	0	(9,830)	0	7,830,761	0	(2,522,544)	(2,522,544)	210,598	08/15/2048
88240T-AA-9	TEXAS ELECTRIC MARKET STABILIZ SECURED C	08/01/2025	REDEMPTION 100.0000		146,937	146,937	146,935	146,935	0	2	0	2	0	146,937	0	0	0	4,716	08/01/2036
88579Y-BD-2	3M CO SENIOR CORP_BND 4.000% 09/14/48	05/13/2025	B7SD_PB		3,818,430	5,000,000	5,083,910	5,074,176	0	(721)	0	(721)	0	5,073,455	0	(1,255,025)	(1,255,025)	132,778	09/14/2048
89147L-J*-2	TORTOISE ENERGY INFRASTRUCTURE TORTOISEE	06/14/2025	MATURITY		258,133	258,133	258,133	258,133	0	0	0	0	0	258,133	0	0	0	4,492	06/14/2025
896516-AA-9	TRINITY HEALTH CORP SECURED CORP_BND	05/13/2025	B7SD_PB		3,978,500	5,000,000	5,770,700	5,663,501	0	(8,105)	0	(8,105)	0	5,655,396	0	(1,676,896)	(1,676,896)	92,813	12/01/2045
903638-AC-4	USTA NATIONAL TENNIS CENTER IN SECURED C	07/08/2025	REDEMPTION 100.0000		46,345	46,345	46,345	46,345	0	0	0	0	0	46,345	0	0	0	1,147	07/08/2036
911312-BQ-8	UNITED PARCEL SERVICE INC SENIOR CORP_BN	05/13/2025	B7SD_PB		2,733,525	3,500,000	3,624,040	3,610,253	0	(1,017)	0	(1,017)	0	3,609,236	0	(875,712)	(875,712)	98,340	03/15/2049
931427-AB-4	WALGREENS BOOTS ALLIANCE INC WALGREENSBO	03/11/2025	VARIOUS		622,788	675,000	674,021	674,412	0	9	0	9	0	674,421	0	(51,634)	(51,634)	9,568	11/18/2034
94106L-BK-4	WASTE MANAGEMENT INC SENIOR CORP_BND	05/13/2025	B7SD_PB		2,101,356	2,662,000	2,895,963	2,869,202	0	(1,983)	0	(1,983)	0	2,867,219	0	(765,862)	(765,862)	91,447	07/15/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
956708-AB-7	WEST VIRGINIA UNITED HEALTH SY SECURED C	05/13/2025	B7SD_PB		4,844,032	8,000,000	7,538,400	7,575,547	0	3,825	0	3,825	0	7,579,372	0	(2,735,340)	(2,735,340)	112,644	06/01/2050
95709T-AM-2	EVERGY KANSAS CENTRAL INC SECURED CORP_B	05/13/2025	B7SD_PB		1,754,462	2,220,000	2,210,987	2,212,689	0	79	0	79	0	2,212,768	0	(458,307)	(458,307)	42,458	12/01/2045
97806*-AG-7	WOLVERINE POWER SUPPLY COOP IN SECURED C	09/10/2025	REDEMPTION 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
36168Q-AF-1	GFL ENVIRONMENTAL INC GFLENVIRONMENTALIN	03/14/2025	CALL 100.0000		1,100,000	1,100,000	1,100,000	1,100,000	0	0	0	0	0	1,100,000	0	0	0	13,937	12/15/2026
72908P-9A-6	PLENARY HEALTH NORTH BAY FINCO SECURED C	12/13/2025	REDEMPTION 100.0000		37,275	37,275	44,514	38,209	0	(2,298)	0	(2,298)	5,235	37,275	(3,872)	0	(3,872)	1,058	03/13/2040
00080Q-AF-2	ABN AMRO BANK NV ABNAMROBANKNV 4.750%	07/28/2025	MATURITY		12,330,000	12,330,000	13,033,014	12,383,877	0	(53,877)	0	(53,877)	0	12,330,000	0	0	0	585,675	07/28/2025
00183F-AA-3	ANNO 2017 JOINT HOLDING UK L SECURED C	12/31/2025	REDEMPTION 100.0000		390,433	390,433	382,654	359,867	0	0	0	0	22,786	390,433	7,780	0	7,780	9,309	05/31/2033
05969B-AD-5	BANCOSANTANDERMEXICOSAINST BANCOSANTANDE	01/28/2025	CALL 100.1117		1,001,117	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	16,197	04/17/2025
218333-A*-3	CORBION NV SENIOR CORP_BND 4.170% 12/	12/21/2025	MATURITY		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	33,360	12/21/2025
81180W-BE-0	SEAGATE HDD CAYMAN SEAGATEHDDCAYMAN 3	06/30/2025	TAX FREE EXCHANGE		1,273,125	1,500,000	1,451,250	1,464,924	0	2,374	0	2,374	0	1,467,297	0	(194,172)	(194,172)	50,391	07/15/2031
G2735*-AA-9	GREAT ROLLING STOCK COMPANY LT SEC CORP_	12/31/2025	REDEMPTION 100.0000		179,769	179,769	180,102	168,256	0	0	0	0	11,846	179,769	(333)	0	(333)	3,509	11/30/2027
G4086#-AG-3	GREENCORE GROUP PLC SENIOR CORP_BND 4	06/14/2025	REDEMPTION 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	11,925	06/14/2026
K8553*-AA-0	SCANDLINES APS SEC CORP_BND 2.550% 09	12/19/2025	REDEMPTION 100.0000		2,158,232	2,158,232	2,123,252	1,927,944	0	0	0	0	195,308	2,158,232	34,980	0	34,980	39,947	09/30/2028
L8038*-AA-4	SBM BALEIA AZUL SARL SBMBALEIAAZULSARL	06/16/2025	REDEMPTION 100.0000		979,200	979,200	736,184	899,913	0	79,287	0	79,287	0	979,200	0	0	0	25,773	09/15/2027
59156R-CA-4	METLIFE INC CAPSEC CORP_BND	01/01/2025	RECLASS FROM D1 TO D2.1		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	0	12/31/2079
000000-00-0	SUMMARY ADJUSTMENT	12/31/2025	VARIOUS		2,935	0	0	0	0	6	0	6	0	2,934	2,932	0	2,932	(20)	01/01/2026
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					138,398,811	166,062,622	170,864,399	169,423,392	0	(35,459)	0	(35,459)	235,175	169,664,593	41,487	(31,268,669)	(31,227,182)	4,306,885	XXX
666807-BJ-0	NORTHROP GRUMMAN CORP SENIOR CORP_BND	05/13/2025	B7SD_PB		3,570,965	4,695,000	4,195,968	4,291,803	0	4,461	0	4,461	0	4,296,264	0	(725,299)	(725,299)	104,438	04/15/2045
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					3,570,965	4,695,000	4,195,968	4,291,803	0	4,461	0	4,461	0	4,296,264	0	(725,299)	(725,299)	104,438	XXX
024018-AC-3	AMERICAN ASSETS TRUST LP AMERICANASSETST	02/03/2025	CALL 100.0000		5,500,000	5,500,000	5,700,910	5,507,075	0	(2,504)	0	(2,504)	0	5,504,571	0	(4,571)	(4,571)	63,938	04/01/2025
444097-A@-8	HUDSON PACIFIC PROPERTIES LP HUDSONPACIF	05/02/2025	CALL 100.0595		9,005,353	9,000,000	9,524,676	9,064,114	0	(22,066)	0	(22,066)	0	9,042,048	0	(42,048)	(42,048)	164,813	12/16/2025
806213-AB-0	SCENTRE GROUP TRUST 1 SCENTREGROUPTRUST1	02/12/2025	MATURITY		2,000,000	2,000,000	1,979,180	1,999,724	0	276	0	276	0	2,000,000	0	0	0	35,000	02/12/2025
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					16,505,353	16,500,000	17,204,766	16,570,913	0	(24,294)	0	(24,294)	0	16,546,619	0	(46,619)	(46,619)	263,751	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					236,655,467	271,279,392	276,225,824	274,332,418	0	35,321	0	35,321	235,175	274,644,399	41,487	(38,196,473)	(38,154,986)	6,464,177	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
0509999997. Total - issuer credit obligations - Part 4					236,655,467	271,279,392	276,225,824	274,332,418	0	35,321	0	35,321	235,175	274,644,399	41,487	(38,196,473)	(38,154,986)	6,464,177	XXX
0509999998. Total - issuer credit obligations - Part 5					7,665,789	9,270,000	7,740,272	0	0	24,670	0	24,670	0	7,764,943	0	(99,155)	(99,155)	266,054	XXX
0509999999. Total - issuer credit obligations					244,321,256	280,549,392	283,966,096	274,332,418	0	59,991	0	59,991	235,175	282,409,342	41,487	(38,295,628)	(38,254,141)	6,730,231	XXX
38374C-CC-3	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	12/01/2025	PAYDOWN		505,550	505,550	467,468	495,929	0	9,621	0	9,621	0	505,550	0	0	0	14,259	09/20/2033
38374M-MC-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	12/01/2025	PAYDOWN		307,519	307,519	273,044	296,896	0	10,623	0	10,623	0	307,519	0	0	0	9,199	12/20/2035
38381A-FV-3	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	12/01/2025	PAYDOWN		663,232	663,232	632,741	638,755	0	24,477	0	24,477	0	663,232	0	0	0	15,551	10/20/2048
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					1,476,301	1,476,301	1,373,253	1,431,580	0	44,721	0	44,721	0	1,476,301	0	0	0	39,009	XXX
3132AC-S7-6	FEDERAL HOME LOAN MORTGAGE COR POOL# ZT0	12/01/2025	PAYDOWN		46,267	46,267	51,046	50,643	0	(4,376)	0	(4,376)	0	46,267	0	0	0	1,000	07/01/2048
3132DN-2W-2	FEDERAL HOME LOAN MORTGAGE COR POOL# SD1	12/01/2025	PAYDOWN		176,782	176,782	178,826	178,751	0	(1,969)	0	(1,969)	0	176,782	0	0	0	5,688	10/01/2052
3132DN-S7-9	FEDERAL HOME LOAN MORTGAGE COR POOL# SD1	12/01/2025	PAYDOWN		1,237,889	1,237,889	1,202,351	1,203,388	0	34,500	0	34,500	0	1,237,889	0	0	0	27,463	08/01/2052
3132DN-XL-2	FEDERAL HOME LOAN MORTGAGE COR POOL# SD1	12/01/2025	PAYDOWN		1,351,837	1,351,837	1,350,780	1,350,780	0	1,056	0	1,056	0	1,351,837	0	0	0	47,291	09/01/2052
3132DV-7C-3	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8	12/01/2025	PAYDOWN		99,078	99,078	104,155	103,691	0	(4,613)	0	(4,613)	0	99,078	0	0	0	1,391	09/01/2050
3133A6-TL-5	FEDERAL HOME LOAN MORTGAGE COR POOL# QB0	12/01/2025	PAYDOWN		87,759	87,759	95,506	94,923	0	(7,164)	0	(7,164)	0	87,759	0	0	0	1,862	06/01/2050
3133A7-PJ-2	FEDERAL HOME LOAN MORTGAGE COR POOL# QB1	12/01/2025	PAYDOWN		49,409	49,409	53,771	53,436	0	(4,027)	0	(4,027)	0	49,409	0	0	0	821	07/01/2050
3133B0-RW-5	FEDERAL HOME LOAN MORTGAGE COR POOL# QD3	12/01/2025	PAYDOWN		107,067	107,067	112,111	111,872	0	(4,805)	0	(4,805)	0	107,067	0	0	0	1,688	12/01/2051
31359T-Z4-3	FANNIE MAE FNMA_98-39 SENIOR AGENCY_CMO	12/01/2025	PAYDOWN		29,354	29,354	33,315	30,331	0	(976)	0	(976)	0	29,354	0	0	0	1,090	06/20/2028
3136AP-VL-3	FNMA_15-59B SENIOR AGENCY_CMO _15-59B	12/01/2025	PAYDOWN		283,151	283,151	246,078	258,756	0	24,395	0	24,395	0	283,151	0	0	0	5,011	08/25/2045
3137A3-4X-4	FREDDIE MAC FHLMC_3763 SENIOR AGENCY_CMO	12/01/2025	PAYDOWN		1,188,974	1,188,974	1,044,814	1,121,195	0	67,779	0	67,779	0	1,188,974	0	0	0	24,457	11/15/2040
3137B5-4G-5	FHLMC_42-59 SENIOR AGENCY_CMO _42-59	12/01/2025	PAYDOWN		128,704	128,704	125,145	126,762	0	1,942	0	1,942	0	128,704	0	0	0	2,429	08/15/2041
3137FE-SA-9	FREDDIE MAC FHLMC_47 SENIOR AGENCY_CMO _	12/01/2025	PAYDOWN		1,128,436	1,128,436	1,155,236	1,145,874	0	(17,439)	0	(17,439)	0	1,128,436	0	0	0	24,018	08/15/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31392W-7B-0	FHLMC STRUCTURED PASS THROUGH SENIOR AGE	10/01/2025	PAYDOWN		21,227	21,227	24,457	24,881	0	(3,653)	0	(3,653)	0	21,227	0	0	0	621	09/25/2043
31393W-BD-0	FREDDIE MAC FHLMC_2640 SENIOR AGENCY_CMO	12/01/2025	PAYDOWN		74,109	74,109	68,922	72,367	0	1,742	0	1,742	0	74,109	0	0	0	1,926	07/15/2033
31394D-E4-8	FANNIE MAE FNMA_05-53 SENIOR AGENCY_CMO	12/01/2025	PAYDOWN		650,637	650,637	631,321	642,412	0	8,225	0	8,225	0	650,637	0	0	0	19,326	06/25/2035
31394V-E8-9	FANNIE MAE FNMA_06-2 SENIOR AGENCY_CMO _	12/01/2025	PAYDOWN		275,641	275,641	279,275	276,183	0	(542)	0	(542)	0	275,641	0	0	0	9,385	02/25/2036
31395P-PE-6	FREDDIE MAC FHLMC_2948 SENIOR AGENCY_CMO	12/01/2025	PAYDOWN		392,592	392,592	381,198	388,031	0	4,561	0	4,561	0	392,592	0	0	0	11,371	03/15/2035
31395R-2E-7	FREDDIE MAC FHLMC_2949 SENIOR AGENCY_CMO	12/01/2025	PAYDOWN		210,481	210,481	204,833	208,186	0	2,295	0	2,295	0	210,481	0	0	0	6,220	03/15/2035
31396C-3Y-4	FREDDIE MAC REFERENCE REMIC -T SENIOR AG	12/01/2025	PAYDOWN		300,352	300,352	278,014	292,976	0	7,376	0	7,376	0	300,352	0	0	0	9,015	10/15/2035
31396C-LG-3	FREDDIE MAC FHLMC_3054 SENIOR AGENCY_CMO	12/01/2025	PAYDOWN		304,535	304,535	296,327	301,394	0	3,140	0	3,140	0	304,535	0	0	0	8,845	10/15/2035
31396E-Z5-8	FREDDIE MAC FHLMC_3062 SENIOR AGENCY_CMO	12/01/2025	PAYDOWN		503,414	503,414	485,756	497,392	0	6,022	0	6,022	0	503,414	0	0	0	13,690	11/15/2035
31396F-GZ-0	FREDDIE MAC FHLMC_3073 SENIOR AGENCY_CMO	12/01/2025	PAYDOWN		639,570	639,570	620,308	632,392	0	7,178	0	7,178	0	639,570	0	0	0	14,696	11/15/2035
31396H-AL-3	FREDDIE MAC FHLMC_5 SENIOR AGENCY_CMO _5	12/01/2025	PAYDOWN		1,028,868	1,028,868	970,958	1,008,974	0	19,893	0	19,893	0	1,028,868	0	0	0	30,088	02/15/2036
31398G-QR-3	FANNIE MAE FNMA_09-111 SENIOR AGENCY_CMO	12/01/2025	PAYDOWN		93,951	93,951	81,150	87,539	0	6,412	0	6,412	0	93,951	0	0	0	2,320	01/25/2040
3140J5-4Q-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM1	12/01/2025	PAYDOWN		23,623	23,623	25,705	25,544	0	(1,921)	0	(1,921)	0	23,623	0	0	0	297	09/01/2047
3140J9-FU-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM4	12/01/2025	PAYDOWN		3,795	3,795	4,106	4,082	0	(287)	0	(287)	0	3,795	0	0	0	77	11/01/2048
3140MP-5Q-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# BV9	12/01/2025	PAYDOWN		615,154	615,154	589,779	590,367	0	24,788	0	24,788	0	615,154	0	0	0	10,780	05/01/2052
3140X7-RU-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM4	12/01/2025	PAYDOWN		43,597	43,597	47,561	47,259	0	(3,662)	0	(3,662)	0	43,597	0	0	0	837	10/01/2049
3140X7-YR-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM4	12/01/2025	PAYDOWN		126,063	126,063	135,872	135,114	0	(9,051)	0	(9,051)	0	126,063	0	0	0	1,935	09/01/2050
3140X8-JJ-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM4	12/01/2025	PAYDOWN		170,105	170,105	177,414	176,779	0	(6,674)	0	(6,674)	0	170,105	0	0	0	1,849	11/01/2050
31418D-SH-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4	12/01/2025	PAYDOWN		155,147	155,147	160,177	159,698	0	(4,550)	0	(4,550)	0	155,147	0	0	0	1,712	09/01/2050
31418D-SJ-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4	12/01/2025	PAYDOWN		98,002	98,002	102,826	102,391	0	(4,389)	0	(4,389)	0	98,002	0	0	0	1,354	09/01/2050
35563P-JG-5	SEASONED CREDIT RISK TRANSFER SENIOR AGE	08/01/2025	PAYDOWN		7,300	0	0	0	0	7,300	0	7,300	0	7,300	0	0	0	305	07/25/2058
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					11,652,870	11,645,570	11,319,093	11,504,363	0	148,506	0	148,506	0	11,652,870	0	0	0	290,858	XXX
045440-AD-9	ASSET BACKED SECURITIES CORP H SENIOR AB	12/26/2025	PAYDOWN		4,511	4,511	3,161	3,189	0	1,388	67	1,321	0	4,511	0	0	0	30	11/25/2036
04544T-AA-9	ASSET BACKED SECURITIES CORP H SENIOR AB	12/26/2025	PAYDOWN		86,872	86,872	60,788	62,307	0	24,565	0	24,565	0	86,872	0	0	0	1,813	05/25/2037
07386R-AC-3	BEAR STEARNS ASSET BACKED SECU SENIOR AB	12/26/2025	PAYDOWN		89,881	89,881	75,837	86,720	0	3,161	0	3,161	0	89,881	0	0	0	1,605	02/25/2037
073871-AC-9	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH	12/26/2025	PAYDOWN		34,027	32,882	29,132	31,241	0	2,786	0	2,786	0	34,027	0	0	0	671	08/25/2036
07401J-AA-6	BEAR STEARNS MORTGAGE FUNDING SUPSEN WHO	12/26/2025	PAYDOWN		38,481	38,481	32,228	33,474	0	5,007	0	5,007	0	38,481	0	0	0	801	12/25/2036
07401M-AG-6	BEAR STEARNS MORTGAGE FUNDING SUPSEN WHO	12/26/2025	PAYDOWN		117,338	117,338	96,678	112,544	0	4,794	0	4,794	0	117,338	0	0	0	2,016	02/25/2037
10568K-AA-6	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH	12/01/2025	PAYDOWN		56,185	56,185	56,184	56,185	0	0	0	0	0	56,185	0	0	0	1,297	11/25/2061
10569F-AA-6	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH	12/01/2025	PAYDOWN		37,604	37,604	37,575	37,604	0	0	0	0	0	37,604	0	0	0	716	09/25/2061
12566U-AD-6	CITIMORTGAGE ALTERNATIVE LOAN SUPSEN WHO	12/01/2025	PAYDOWN		691,840	734,124	657,148	699,963	0	(8,123)	0	(8,123)	0	691,840	0	0	0	27,149	02/25/2037
12648W-AE-2	CREDIT SUISSE MORTGAGE CAPITAL SENIOR WH	12/01/2025	PAYDOWN		247,373	247,373	121,910	121,910	0	125,463	0	125,463	0	247,373	0	0	0	4,440	03/29/2038
12659Y-AA-2	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO	12/01/2025	PAYDOWN		280,820	280,820	280,818	280,820	0	0	0	0	0	280,820	0	0	0	5,862	02/01/2067
12660B-AM-3	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH	12/01/2025	PAYDOWN		68,664	68,664	68,664	68,664	0	0	0	0	0	68,664	0	0	0	1,118	01/25/2067
12663D-AC-8	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH	12/01/2025	PAYDOWN		145,732	145,732	144,999	145,732	0	0	0	0	0	145,732	0	0	0	3,987	05/25/2067
12665W-AC-4	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH	12/01/2025	PAYDOWN		125,461	125,461	125,459	125,461	0	0	0	0	0	125,461	0	0	0	3,079	05/25/2067
12668A-X6-7	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	12/01/2025	PAYDOWN		168,173	169,155	152,294	116,243	0	51,929	0	51,929	0	168,173	0	0	0	5,539	01/25/2036
126694-M6-2	COUNTRYWIDE HOME LOANS CWHL_06 SUPSEN WH	12/26/2025	PAYDOWN		10,605	10,605	8,501	9,162	0	1,444	0	1,444	0	10,605	0	0	0	304	04/25/2046
16165A-AD-6	CHASEFLEX TRUST CFLX_07-3 SUPSEN WHOLE_C	12/26/2025	PAYDOWN		45,014	45,014	35,296	36,083	0	8,930	0	8,930	0	45,014	0	0	0	802	07/25/2037
17311L-AB-7	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO	12/01/2025	PAYDOWN		398	411	352	416	0	(19)	0	(19)	0	398	0	0	0	11	04/25/2037
17313B-AA-9	CITIGROUP MORTGAGE LOAN TRUST SENIOR ABS	12/26/2025	PAYDOWN		31,772	31,772	28,138	30,427	0	1,345	0	1,345	0	31,772	0	0	0	738	05/25/2037
19685E-AA-9	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO	12/01/2025	PAYDOWN		169,908	169,908	169,907	169,908	0	0	0	0	0	169,908	0	0	0	2,809	02/25/2067
23332U-DB-7	DSLA MORTGAGE LOAN TRUST DSLA SENIOR WHO	12/19/2025	PAYDOWN		17,097	17,097	13,405	13,470	0	3,693	65	3,628	0	17,097	0	0	0	303	03/19/2045
23332U-EL-4	DSLA MORTGAGE LOAN TRUST DSLA SENIOR WHO	12/19/2025	PAYDOWN		7,626	7,625	6,029	6,070	0	1,597	41	1,556	0	7,626	0	0	0	127	08/19/2045
24380X-AA-5	DEEPHAVEN RESIDENTIAL MORTGAGE SENIOR WH	12/01/2025	PAYDOWN		49,711	49,711	49,645	49,711	0	0	0	0	0	49,711	0	0	0	1,392	03/25/2067
362334-BQ-6	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB	12/26/2025	PAYDOWN		306	306	186	107	0	199	0	199	0	306	0	0	0	3	03/25/2036
36264E-AG-9	GS MORTGAGEBACKED SECURITIES T SENIOR WH	12/01/2025	PAYDOWN		38,136	38,136	38,921	38,921	0	(785)	0	(785)	0	38,136	0	0	0	859	05/25/2062
41161P-ED-1	HARBORVIEW MORTGAGE LOAN TRUST SENIOR WH	12/01/2025	PAYDOWN		83,082	83,082	82,830	85,296	0	(2,213)	0	(2,213)	0	83,082	0	0	0	3,498	05/19/2034
41161P-LC-5	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH	12/19/2025	PAYDOWN		11,188	10,963	7,956	5,757	0	5,431	0	5,431	0	11,188	0	0	0	216	03/19/2035
41161P-MF-7	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH	12/19/2025	PAYDOWN		8,689	8,516	5,648	4,498	0	4,191	0	4,191	0	8,689	0	0	0	289	06/19/2035
465976-AA-6	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH	12/01/2025	PAYDOWN		25,613	25,613	25,147	25,147	0	465	0	465	0	25,613	0	0	0	482	07/25/2052
46629B-AC-3	JP MORGAN MORTGAGE ACQUISITION SENIOR AB	12/01/2025	PAYDOWN		4,973	4,973	3,471	2,546	0	2,427	0	2,427	0	4,973	0	0	0	65	08/25/2036
46629Q-AC-0	JP MORGAN MORTGAGE ACQUISITION SENIOR AB	12/01/2025	PAYDOWN		6,371	6,371	5,115	1,924	0	4,446	0	4,446	0	6,371	0	0	0	106	10/25/2036
46630M-AF-9	JP MORGAN MORTGAGE ACQUISITION SENIOR AB	12/01/2025	PAYDOWN		521	521	372	158	0	363	0	363	0	521	0	0	0	7	01/25/2037
525221-HD-2	LEHMAN XS TRUST LXS_06-2N SUPSEN WHOLE_C	12/01/2025	PAYDOWN		11,765	11,765	8,611	9,381	0	2,384	0	2,384	0	11,765	0	0	0	107	02/25/2036
525226-AN-6	LEHMAN XS TRUST LXS_06-12N SUPSEN WHOLE_	12/26/2025	PAYDOWN		11,598	11,585	9,297	10,701	0	898	0	898	0	11,598	0	0	0	262	08/25/2046

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
525227-AE-4	LEHMAN XS TRUST LXS_06-GP2 SUPSEN WHOLE_	12/26/2025	PAYDOWN		21,047	20,283	15,808	20,597	0	450	0	450	0	21,047	0	0	0	599	06/25/2046
52522D-AQ-4	LEHMAN XS TRUST LXS_06-16N SENIOR WHOLE_	12/26/2025	PAYDOWN		28,375	28,375	22,594	25,817	0	2,559	0	2,559	0	28,375	0	0	0	545	11/25/2046
54251P-AA-5	LONG BEACH MORTGAGE LOAN TRUST SENIOR AB	12/26/2025	PAYDOWN		15,944	15,944	11,973	12,637	0	3,308	0	3,308	0	15,944	0	0	0	356	06/25/2036
55283F-AA-6	MFRA TRUST MFRA_21-NQM1 SENIOR WHOLE_CMO	12/01/2025	PAYDOWN		39,893	39,893	39,893	39,893	0	0	0	0	0	39,893	0	0	0	178	04/25/2065
65535V-DB-1	NOMURA ASSET ACCEPTANCE CORPOR SENIOR WH	12/01/2025	PAYDOWN		19,982	19,982	18,826	17,661	0	2,321	0	2,321	0	19,982	0	0	0	405	07/25/2034
66988V-AA-6	NOVASTAR HOME EQUITY LOAN NHEL SENIOR AB	12/26/2025	PAYDOWN		35,708	35,708	27,384	28,997	0	6,711	0	6,711	0	35,708	0	0	0	432	06/25/2036
67117Y-AA-2	OBX TRUST OBX_22-NQM8 SENIOR WHOLE_CMO _	09/29/2025	PAYDOWN		460,453	460,453	456,998	460,453	0	0	0	0	0	460,453	0	0	0	22,269	09/25/2062
751150-AA-1	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH	12/01/2025	PAYDOWN		22,480	21,096	15,941	16,843	0	5,636	0	5,636	0	22,480	0	0	0	698	09/25/2046
751150-AD-5	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH	12/01/2025	PAYDOWN		1,110	1,145	868	1,074	0	37	0	37	0	1,110	0	0	0	48	09/25/2046
75115H-AB-2	RESIDENTIAL ACCREDIT LOANS INC SENIOR WH	12/25/2025	PAYDOWN		11,050	10,153	7,475	8,710	0	2,340	0	2,340	0	11,050	0	0	0	287	12/26/2036
76116R-AA-9	RESMAE MORTGAGE LOAN TRUST RSM SENIOR AB	12/26/2025	PAYDOWN		42,177	42,177	24,856	13,407	0	28,770	0	28,770	0	42,177	0	0	0	443	02/25/2036
78433Q-AA-3	SG RESIDENTIAL MORTGAGE TRUST SENIOR WHO	12/01/2025	PAYDOWN		62,234	62,234	62,233	62,234	0	0	0	0	0	62,234	0	0	0	1,136	03/25/2062
85573U-AA-9	STARWOOD MORTGAGE RESIDENTIAL SENIOR WHO	12/01/2025	PAYDOWN		84,888	84,888	84,868	84,888	0	0	0	0	0	84,888	0	0	0	1,262	02/25/2067
86359L-QM-4	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH	12/01/2025	PAYDOWN		3,206	3,206	2,645	2,306	0	900	0	900	0	3,206	0	0	0	114	03/25/2046
86362X-AP-3	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH	12/26/2025	PAYDOWN		571	571	459	488	0	83	0	83	0	571	0	0	0	11	01/25/2037
86363D-AA-9	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH	12/25/2025	PAYDOWN		5,863	5,863	4,632	4,953	0	910	0	910	0	5,863	0	0	0	131	02/25/2037
86363W-AG-4	STRUCTURED ASSET SECURITIES CO SENIOR AB	12/26/2025	PAYDOWN		12,836	12,836	9,883	12,151	0	685	0	685	0	12,836	0	0	0	194	05/25/2047
92538F-AA-2	VERUS SECURITIZATION TRUST VER SENIOR WH	12/01/2025	PAYDOWN		47,469	47,469	47,468	47,469	0	0	0	0	0	47,469	0	0	0	283	02/25/2066
92538W-AA-5	VERUS SECURITIZATION TRUST VER SENIOR WH	12/01/2025	PAYDOWN		87,126	87,126	87,125	87,126	0	0	0	0	0	87,126	0	0	0	1,400	01/25/2067
93364E-AE-4	WAMU ASSET-BACKED CERTIFICATES SENIOR AB	12/25/2025	PAYDOWN		679	679	455	500	0	179	0	179	0	679	0	0	0	10	05/25/2037
93364E-AF-1	WAMU ASSET-BACKED CERTIFICATES SENIOR AB	12/25/2025	PAYDOWN		1,216	1,216	864	926	0	291	0	291	0	1,216	0	0	0	19	05/25/2037
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					3,731,642	3,770,354	3,384,950	3,430,870	0	300,946	173	300,773	0	3,731,642	0	0	0	103,323	XXX
12433C-AA-3	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO	07/15/2025	PAYDOWN		38,921	38,921	38,824	38,824	0	97	0	97	0	38,921	0	0	0	1,108	08/15/2039
12434G-AA-3	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO	01/15/2025	PAYDOWN		11,876	11,876	11,846	11,828	0	48	0	48	0	11,876	0	0	0	63	12/15/2040
12592T-AG-0	COMMMORTGAGETRUSTCOMM_15-3B SUB SUB_CMBS	02/01/2025	PAYDOWN		7,475,000	7,475,000	7,333,676	7,462,688	0	12,312	0	12,312	0	7,475,000	0	0	0	41,690	02/10/2035
12593A-BD-6	COMM MORTGAGE TRUST COMM_15-CR COMM_15-C	04/01/2025	PAYDOWN		1,200,000	1,200,000	1,303,688	1,218,878	0	(18,878)	0	(18,878)	0	1,200,000	0	0	0	16,732	05/12/2048
36250P-AH-8	GS MORTGAGE SECURITIES TRUST G GSMS_15-G	07/01/2025	PAYDOWN		1,000,000	1,000,000	1,029,978	1,001,104	0	(1,104)	0	(1,104)	0	1,000,000	0	0	0	23,438	07/10/2048
46644U-BA-5	JPMBB COMMERCIAL MORTGAGE SECU LCF SENIO	09/01/2025	PAYDOWN		2,500,000	2,500,000	2,574,988	2,500,927	0	(927)	0	(927)	0	2,500,000	0	0	0	54,863	07/15/2048
55287F-AA-2	MCR TRUST MCR_24-HF1 LCF SENIOR_CMBS _24	12/15/2025	PAYDOWN		58,656	58,656	58,509	58,517	0	139	0	139	0	58,656	0	0	0	3,601	12/15/2041
61691A-BL-6	MORGAN STANLEY CAPITAL I TRUST LCF SENIO	12/01/2025	PAYDOWN		1,000,000	1,000,000	1,029,960	1,001,526	0	(1,526)	0	(1,526)	0	1,000,000	0	0	0	32,415	12/15/2048
61765L-AU-4	MORGAN STANLEY BAML TRUST MSBA MSBAM_15-	07/01/2025	PAYDOWN		1,000,000	1,000,000	1,025,156	1,000,000	0	0	0	0	0	1,000,000	0	0	0	17,378	05/15/2048
61765N-AD-8	MORGAN STANLEY REREMIC TRUST M MEZZANIN	12/25/2025	PAYDOWN		71,098	64,521	36,609	42,398	0	28,701	0	28,701	0	71,098	0	0	0	1,980	10/26/2046
64831M-AA-0	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO	12/01/2025	PAYDOWN		91,101	91,101	90,759	91,101	0	0	0	0	0	91,101	0	0	0	1,715	03/27/2062
74332X-AA-9	PROGRESS RESIDENTIAL MASTER TR SENIOR SE	11/01/2025	PAYDOWN		30,130	30,130	30,119	30,119	0	10	0	10	0	30,130	0	0	0	533	05/17/2041
74334J-AA-8	PROGRESS RESIDENTIAL TRUST PRO LCF SENIO	11/01/2025	PAYDOWN		1,550	1,550	1,398	1,408	0	142	0	142	0	1,550	0	0	0	34	07/17/2041
872635-AA-5	TOORAK MORTGAGE TRUST TRK_22-I SENIOR WH	12/01/2025	PAYDOWN		176,724	176,724	176,336	176,345	0	379	0	379	0	176,724	0	0	0	2,393	02/25/2057
89616Y-AA-2	TRICON RESIDENTIAL TRUST TCN_2 LCF SENIO	10/01/2025	PAYDOWN		4,235	4,235	4,083	4,093	0	142	0	142	0	4,235	0	0	0	97	08/17/2041
92258X-AA-1	VELOCITY COMMERCIAL CAPITAL LO SENIOR WH	12/01/2025	PAYDOWN		436,233	436,233	433,744	434,206	0	2,028	0	2,028	0	436,233	0	0	0	7,975	02/25/2052
94989V-AF-6	WELLS FARGO COMMERCIAL MORTGAG AM SENIOR	09/01/2025	PAYDOWN		1,000,000	1,000,000	1,029,930	1,000,460	0	(460)	0	(460)	0	1,000,000	0	0	0	29,790	09/15/2057
95000A-AU-1	WELLS FARGO COMMERCIAL MORTGAG LCF SENIO	10/01/2025	PAYDOWN		1,000,000	1,000,000	1,029,968	1,001,616	0	(1,616)	0	(1,616)	0	1,000,000	0	0	0	30,253	12/15/2048
95002D-BD-0	WELLS FARGO COMMERCIAL MORTGAG LCFCRUT S	10/01/2025	PAYDOWN		68,114	68,114	70,298	68,787	0	(673)	0	(673)	0	68,114	0	0	0	2,349	09/15/2061
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					17,163,638	17,157,061	17,309,869	17,144,825	0	18,814	0	18,814	0	17,163,638	0	0	0	268,407	XXX
054977-AB-9	BHG SECURITIZATION TRUST BHG_2 SUB ABS_A	12/17/2025	PAYDOWN		1,324,589	1,324,593	1,324,506	1,324,506	0	88	0	88	0	1,324,593	0	0	0	21,413	02/17/2035
126673-J3-7	ENCORE CREDIT RECEIVABLES TRUS ECR_05-2	08/25/2025	PAYDOWN		157,707	157,707	138,581	157,457	0	250	0	250	0	157,707	0	0	0	2,323	09/25/2035
28165A-AA-7	EDVESTINU PRIVATE EDUCATION LO SENIOR AB	12/25/2025	PAYDOWN		16,632	16,632	16,221	16,293	0	339	0	339	0	16,632	0	0	0	470	11/25/2040
28628C-AA-4	ELFI GRADUATE LOAN PROGRAM ELF SENIOR AB	12/25/2025	PAYDOWN		120,534	120,534	120,530	120,530	0	4	0	4	0	120,534	0	0	0	2,857	08/26/2047
38150Y-AA-1	GOLDMAN HOME IMPROVEMENT TRUST SENIOR AB	12/25/2025	PAYDOWN		126,400	126,400	125,018	125,018	0	1,382	0	1,382	0	126,400	0	0	0	2,901	06/25/2052
38237J-AA-1	GOODLEAP SUSTAINABLE HOME SOLU SENIOR AB	12/20/2025	PAYDOWN		173,986	173,986	173,944	173,944	0	42	0	42	0	173,986	0	0	0	2,695	01/20/2049
38237K-AA-8	GOODLEAP SUSTAINABLE HOME SOLU SENIOR AB	12/20/2025	PAYDOWN		20,295	20,295	20,026	20,107	0	187	0	187	0	20,295	0	0	0	445	04/20/2049
53948Q-AA-4	LOANPAL SOLAR LOAN LTD LPSLT_2 SENIOR AB	12/20/2025	PAYDOWN		122,767	122,767	122,576	122,651	0	116	0	116	0	122,767	0	0	0	1,476	03/20/2048
61945L-AA-1	MOSAIC SOLAR LOANS LLC MSAIC_1 SENIOR AB	12/20/2025	PAYDOWN		46,242	46,242	49,077	48,636	0	(2,394)	0	(2,394)	0	46,242	0	0	0	709	09/20/2040
61946F-AA-3	MOSAIC SOLAR LOANS LLC MSAIC_1 SENIOR AB	12/20/2025	PAYDOWN		67,023	67,023	72,112	70,239	0	(3,216)	0	(3,216)	0	67,023	0	0	0	1,420	06/22/2043
61946Q-AA-9	MOSAIC SOLAR LOAN TRUST MSAIC SENIOR ABS	12/20/2025	PAYDOWN		111,310	111,310	107,195	107,589	0	3,720	0	3,720	0	111,310	0	0	0	1,650	01/20/2053
68267H-AA-5	ONEMAIN FINANCIAL ISSUANCE TRU SENIOR AB	12/14/2025	PAYDOWN		933,085	933,085	932,925	932,963	0	121	0	121	0	933,085	0	0	0	26,839	05/14/2035
75907Q-AA-6	REGIONALMANAGEMENTISSUANCET SENIOR ABS_A	01/15/2025	PAYDOWN		4,283	4,283	4,283	4,283	0	0	0	0	0	4,283	0	0	0	8	10/15/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
75907Q-AB-4	REGIONALMANAGEMENTISSUANCET RMIT_20-1	03/31/2025	PAYDOWN		110,000	110,000	109,980	109,992	0	8	0	8	0	110,000	0	0	0	733	10/15/2030
78443C-BP-8	SLM STUDENT LOAN TRUST SLMA_04 SENIOR AB	12/15/2025	PAYDOWN		716,463	716,463	696,761	716,463	0	0	0	0	0	716,463	0	0	0	22,095	09/15/2033
78449C-AA-6	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB	12/15/2025	PAYDOWN		309,803	309,803	309,797	309,797	0	5	0	5	0	309,803	0	0	0	7,234	05/16/2050
78450F-AE-7	SMB PRIVATE EDUCATION LOAN TRU SUB ABS_A	12/15/2025	PAYDOWN		58,097	58,097	58,073	58,079	0	18	0	18	0	58,097	0	0	0	1,200	11/16/2054
83207Q-AA-7	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB	12/15/2025	PAYDOWN		186,662	186,662	186,600	186,600	0	63	0	63	0	186,662	0	0	0	5,490	07/15/2053
83207V-AA-6	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB	12/15/2025	PAYDOWN		153,580	153,580	153,578	153,578	0	2	0	2	0	153,580	0	0	0	4,316	03/16/2054
85022W-AP-9	SPRINGCASTLE SPV SCFT_20-AA SENIOR ABS_A	12/25/2025	PAYDOWN		384,295	384,295	384,276	384,276	0	19	0	19	0	384,295	0	0	0	3,870	09/25/2037
86745A-AA-4	SUNNOVA HELIOS VIII ISSUER LLC SENIOR AB	12/20/2025	PAYDOWN		72,829	72,829	71,701	72,829	0	0	0	0	0	72,829	0	0	0	1,042	02/20/2049
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					5,216,582	5,216,586	5,177,760	5,215,830	0	754	0	754	0	5,216,586	0	0	0	111,186	XXX
12693#-AA-1	UNIVERSITY OF WISCONSIN SECURED CORP_BND	10/18/2025	REDEMPTION 100.0000		47,131	47,131	47,603	47,491	0	(359)	0	(359)	0	47,131	0	0	0	1,376	04/18/2046
233046-AK-7	DB MASTER FINANCE LLC DNKN_19 SENIOR ABS	11/06/2025	PAYDOWN		1,421,250	1,421,250	1,421,250	1,421,250	0	0	0	0	0	1,421,250	0	0	0	54,717	05/20/2049
233046-AL-5	DB MASTER FINANCE LLC DNKN_19 SENIOR ABS	11/20/2025	PAYDOWN		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	544	05/20/2049
78396Y-AA-1	SESAC INC SESAC_19-1 5.216% 07/25/49	07/31/2025	PAYDOWN		1,227,013	1,227,013	1,227,013	1,227,013	0	0	0	0	0	1,227,013	0	0	0	48,932	07/25/2049
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					2,715,394	2,715,394	2,715,866	2,715,754	0	(359)	0	(359)	0	2,715,394	0	0	0	105,569	XXX
1889999999. Total - asset-backed securities (unaffiliated)					41,956,427	41,981,266	41,280,791	41,443,222	0	513,382	173	513,209	0	41,956,431	0	0	0	918,352	XXX
1899999999. Total - asset-backed securities (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
1909999997. Total - asset-backed securities - Part 4					41,956,427	41,981,266	41,280,791	41,443,222	0	513,382	173	513,209	0	41,956,431	0	0	0	918,352	XXX
1909999998. Total - asset-backed securities - Part 5					9,555,557	9,555,557	9,545,243	0	0	10,313	0	10,313	0	9,555,557	0	0	0	166,823	XXX
1909999999. Total - asset-backed securities					51,511,984	51,536,823	50,826,034	41,443,222	0	523,695	173	523,522	0	51,511,988	0	0	0	1,085,175	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					295,833,240	332,086,215	334,792,130	315,775,640	0	583,686	173	583,513	235,175	333,921,330	41,487	(38,295,628)	(38,254,141)	7,815,406	XXX
59156R-CA-4	METLIFE INC CAPSEC CORP_BND 3.850% PE	09/15/2025	CALL 100.0000	1,000,000.000	1,000,000	0	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	38,500	
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					1,000,000	XXX	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	38,500	XXX
4509999997. Total - preferred stocks - Part 4					1,000,000	XXX	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	38,500	XXX
4509999998. Total - preferred stocks - Part 5					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999999. Total - preferred stocks					1,000,000	XXX	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	38,500	XXX
5989999997. Total - common stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999998. Total - common stocks - Part 5					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999999. Total - common stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5999999999. Total - preferred and common stocks					1,000,000	XXX	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	38,500	XXX
6009999999 - Totals					296,833,240	XXX	335,792,130	316,775,640	0	583,686	173	583,513	235,175	334,921,330	41,487	(38,295,628)	(38,254,141)	7,853,906	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
59333P-7M-4	MIAMI-DADE CNTY FLA MUNI_BND REV 5.00	08/08/2025	RBC DOMINION SECURITIES INC.	09/05/2025	TD SECURITIES (USA)	450,000	485,928	484,740	485,690	0	(238)	0	(238)	0	0	(950)	(950)	9,813	8,125
735389-3R-7	SEATTLE WASHINGTON PORT OF MUNI_BND REV	08/07/2025	MORGAN STANLEY & CO. INC	09/05/2025	WELLS FARGO SECURITIES	305,000	333,935	335,781	333,800	0	(136)	0	(136)	0	0	1,981	1,981	720	0
837032-BM-2	SOUTH CAROLINA ST JOBS-ECON DE MUNI_BND	07/31/2025	MORGAN STANLEY & CO. INC	09/05/2025	BARCLAYS CAPITAL	785,000	864,960	874,027	864,171	0	(789)	0	(789)	0	0	9,855	9,855	13,847	9,813
97712J-NW-9	WISCONSIN ST HEALTH & EDL FACS MUNI_BND	07/30/2025	MORGAN STANLEY & CO. INC	09/05/2025	TD SECURITIES (USA)	230,000	249,596	254,283	249,486	0	(110)	0	(110)	0	0	4,797	4,797	767	0
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue						1,770,000	1,934,419	1,948,831	1,933,147	0	(1,273)	0	(1,273)	0	0	15,683	15,683	25,147	17,938
037430-AK-4	APA CORP US SENIOR CORP_BND 144A 4.7	01/10/2025	TAX FREE EXCHANGE	09/18/2025	TAX FREE EXCHANGE	2,500,000	1,975,398	1,897,823	1,986,049	0	10,651	0	10,651	0	0	(88,226)	(88,226)	109,844	28,038
31428X-CW-4	FEDEX CORP SENIOR CORP_BND 144A 4.050	02/26/2025	TAX FREE EXCHANGE	10/08/2025	TAX FREE EXCHANGE	5,000,000	3,830,455	3,819,135	3,845,747	0	15,292	0	15,292	0	0	(26,612)	(26,612)	131,063	6,188
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)						7,500,000	5,805,853	5,716,958	5,831,796	0	25,943	0	25,943	0	0	(114,838)	(114,838)	240,907	34,226
0489999999. Total - issuer credit obligations (unaffiliated)						9,270,000	7,740,272	7,665,789	7,764,943	0	24,670	0	24,670	0	0	(99,155)	(99,155)	266,054	52,164
0499999999. Total - issuer credit obligations (affiliated)						0	0	0	0	0	0	0	0	0	0	0	0	0	0
0509999998. Total - issuer credit obligations						9,270,000	7,740,272	7,665,789	7,764,943	0	24,670	0	24,670	0	0	(99,155)	(99,155)	266,054	52,164
38381A-FV-3	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	03/01/2025	INTEREST CAPITALIZATION	12/01/2025	PAYDOWN	5,820	5,820	5,820	5,820	0	0	0	0	0	0	0	0	103	0
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)						5,820	5,820	5,820	5,820	0	0	0	0	0	0	0	0	103	0
3132DW-NF-6	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8	10/30/2025	MORGAN STANLEY & CO. INC	12/01/2025	PAYDOWN	46,430	45,255	46,430	46,430	0	1,175	0	1,175	0	0	0	0	279	174
3136BP-JF-9	FEDERAL NATIONAL MORTGAGE ASSO SENIOR AG	08/12/2025	NOMURA SECURITIES INTL. INC.	12/25/2025	PAYDOWN	1,092,049	1,089,831	1,092,049	1,092,049	0	2,218	0	2,218	0	0	0	0	15,458	3,397
3136BU-2D-1	FEDERAL NATIONAL MORTGAGE ASSO SENIOR AG	08/13/2025	J.P. MORGAN SECURITIES INC	12/25/2025	PAYDOWN	1,247,179	1,248,738	1,247,179	1,247,179	0	(1,559)	0	(1,559)	0	0	0	0	21,081	4,502
3137HJ-AU-1	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	08/13/2025	WELLS FARGO SECURITIES	12/25/2025	PAYDOWN	1,650,031	1,657,250	1,650,031	1,650,031	0	(7,219)	0	(7,219)	0	0	0	0	28,215	6,093
3137HK-GX-6	FREDDIE MAC REMICS FHR_5517 SENIOR AGENC	08/12/2025	WELLS FARGO SECURITIES	12/25/2025	PAYDOWN	2,279,081	2,281,930	2,279,081	2,279,081	0	(2,849)	0	(2,849)	0	0	0	0	38,558	7,217
3137HK-XR-0	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	08/13/2025	BARCLAYS CAPITAL	12/25/2025	PAYDOWN	1,557,004	1,558,463	1,557,004	1,557,004	0	(1,460)	0	(1,460)	0	0	0	0	26,171	5,620
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)						7,871,774	7,881,467	7,871,774	7,871,774	0	(9,694)	0	(9,694)	0	0	0	0	129,762	27,003
03466F-AC-1	ANGEL OAK MORTGAGE TRUST AOMT SENIOR WHO	10/17/2025	GOLDMAN SACHS & CO.	12/25/2025	PAYDOWN	5,660	5,660	5,660	5,660	0	0	0	0	0	0	0	0	32	18
034942-AA-0	ANGEL OAK MORTGAGE TRUST AOMT SENIOR WHO	02/04/2025	VARIOUS	12/01/2025	PAYDOWN	277,604	279,165	277,604	277,604	0	(1,562)	0	(1,562)	0	0	0	0	7,700	185
10569M-AC-7	BRAVO RESIDENTIAL FUNDING TRUS WHOLE_CMO	11/06/2025	MORGAN STANLEY & CO. INC	12/01/2025	PAYDOWN	36,855	37,132	36,855	36,855	0	(276)	0	(276)	0	0	0	0	172	34
105927-AC-1	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH	03/27/2025	GOLDMAN SACHS & CO.	12/01/2025	PAYDOWN	42,221	42,221	42,221	42,221	0	1	0	1	0	0	0	0	1,082	196
36831Q-AC-5	GCAT TRUST GCAT_25-NQM6 WHOLE_CMO _25-NQ	10/16/2025	BARCLAYS CAPITAL	12/01/2025	PAYDOWN	19,935	19,935	19,935	19,935	0	0	0	0	0	0	0	0	134	79
46593Q-AC-2	JPMMT_25-NQM1 SENIOR WHOLE_CMO _25-NQM1	03/24/2025	J.P. MORGAN SECURITIES INC	12/01/2025	PAYDOWN	169,758	169,758	169,758	169,758	0	0	0	0	0	0	0	0	4,746	791
61779Q-AA-1	MORGAN STANLEY RESIDENTIAL MOR SENIOR WH	10/16/2025	MORGAN STANLEY & CO. INC	12/01/2025	PAYDOWN	39,409	39,409	39,409	39,409	0	0	0	0	0	0	0	0	268	158

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
64831X-AC-2	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO	03/25/2025	BTIG LLC	12/01/2025	PAYDOWN	66,804	66,803	66,804	66,804	0	1	0	1	0	0	0	0	1,545	310
64832K-AC-9	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO	11/24/2025	BARCLAYS CAPITAL	12/04/2025	PAYDOWN	24,439	24,439	24,439	24,439	0	0	0	0	0	0	0	0	104	110
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)						682,685	684,522	682,685	682,685	0	(1,836)	0	(1,836)	0	0	0	0	15,783	1,881
35042T-AA-0	FOUNDATION FINANCE TRUST FFIN SENIOR ABS	11/03/2025	GOLDMAN SACHS & CO.	12/15/2025	PAYDOWN	31,480	31,478	31,480	31,480	0	1	0	1	0	0	0	0	140	0
63942E-AA-6	NAVIENT PRIVATE EDUCATION REFI SENIOR AB	01/29/2025	VARIOUS	12/15/2025	PAYDOWN	183,940	162,159	183,940	183,940	0	21,781	0	21,781	0	0	0	0	875	74
64032B-AA-1	NELNET STUDENT LOAN TRUST NSLT ABS_ABS _	08/01/2025	MERRILL LYNCH PIERCE FNNR & SM ...	12/15/2025	PAYDOWN	240,957	240,896	240,957	240,957	0	61	0	61	0	0	0	0	2,744	0
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)						456,377	434,533	456,377	456,377	0	21,843	0	21,843	0	0	0	0	3,759	74
36271V-AB-3	GM FINANCIAL AUTOMOBILE LEASIN SENIOR AB	02/05/2025	SOCIETE GENERALE	12/20/2025	PAYDOWN	538,901	538,901	538,901	538,901	0	0	0	0	0	0	0	0	17,416	0
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)						538,901	538,901	538,901	538,901	0	0	0	0	0	0	0	0	17,416	0
1889999999. Total - asset-backed securities (unaffiliated)						9,555,557	9,545,243	9,555,557	9,555,557	0	10,313	0	10,313	0	0	0	0	166,823	28,958
1899999999. Total - asset-backed securities (affiliated)						0	0	0	0	0	0	0	0	0	0	0	0	0	0
1909999998. Total - asset-backed securities						9,555,557	9,545,243	9,555,557	9,555,557	0	10,313	0	10,313	0	0	0	0	166,823	28,958
2009999999. Total - issuer credit obligations and asset-backed securities						18,825,557	17,285,515	17,221,346	17,320,500	0	34,983	0	34,983	0	0	(99,155)	(99,155)	432,877	81,122
4509999998. Total - preferred stocks							0	0	0	0	0	0	0	0	0	0	0	0	0
5989999998. Total - common stocks							0	0	0	0	0	0	0	0	0	0	0	0	0
5999999999. Total - preferred and common stocks							0	0	0	0	0	0	0	0	0	0	0	0	0
6009999999 - Totals							17,285,515	17,221,346	17,320,500	0	34,983	0	34,983	0	0	(99,155)	(99,155)	432,877	81,122

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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
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)
0079999999. Subtotal - purchased options - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - purchased options - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
CALL OPTION AUG30SPXC@5600 BHF4H05Y3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/24/2024	08/16/2030	200	1,117,424	5600	303,349	0	0	471,166		471,166	114,683	0	0	0	0		0005
CALL OPTION SEP30SPXC@5600 09/20/2030 5600. CALL BHF4KFXL0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/16/2024	09/20/2030	382	2,137,968	5600	640,346	0	0	909,353		909,353	219,871	0	0	0	0		0005
CALL OPTION SEP30SPXC@5800 09/20/2030 5800. CALL BHF4KSTX1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/16/2024	09/20/2030	251	1,457,482	5800	395,096	0	0	565,600		565,600	139,788	0	0	0	0		0005
CALL OPTION OCT30SPXC@5800 10/18/2030 5800. CALL BHF4LUCB1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/31/2024	10/18/2030	404	2,342,678	5800	629,296	0	0	915,980		915,980	225,136	0	0	0	0		0005
CALL OPTION OCT30SPXC@6000 10/18/2030 6000. CALL BHF4MZLV5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	10/18/2030	122	733,020	6000	194,049	0	0	261,375		261,375	65,609	0	0	0	0		0005
CALL OPTION NOV30SPXC@5800 11/15/2030 5800. CALL BHF4MZSH9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	11/15/2030	192	1,116,442	5800	328,866	0	0	439,774		439,774	107,512	0	0	0	0		0005
CALL OPTION NOV30SPXC@6000 11/15/2030 6000. CALL BHF4MZSJ5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	11/15/2030	235	1,410,300	6000	376,937	0	0	506,970		506,970	126,527	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@6000 BHF4PV0J1 Premium at Maturity 2030-11-18	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	11/15/2030	327	1,962,180	6000	671,707	48,213	0	712,344	^	712,344	158,457	0	(48,213)	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30SPXC@6000 BHF4PV0Q5 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	12/20/2030	246	1,477,620	6000	552,819	39,828	0	542,415	^	542,415	119,217	0	(39,828)	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@6000 BHF4R3XW6 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	296	1,778,220	6000	0	523,872	0	650,879	^	650,879	160,630	0	(33,623)	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@5800 BHF4R3ZU8 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	140	811,536	5800	0	262,973	0	325,239	^	325,239	79,144	0	(16,878)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@5800 BHF4RULH2 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	01/17/2031	169	980,664	5800	0	344,883	0	396,381	^	396,381	73,697	0	(22,199)	0	0		0005

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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 FEB26RTYC@2900 JAN31SPXC@6000 BHF4RULJ8 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	01/17/2031	128	769,800	6000	0	246,668	0	284,375	^	284,375	53,584	0	(15,877)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6000 BHF4SQ3R8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/30/2025	01/17/2031	187	1,121,820	6000	0	371,456	0	410,758		410,758	39,301	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6000 BHF4T4GN1 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/05/2025	01/17/2031	131	783,120	6000	0	251,935	0	289,303	^	289,303	47,994	0	(10,626)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6000 BHF4TNS55 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2025	02/21/2031	193	1,155,720	6000	0	380,328	0	431,523	^	431,523	67,208	0	(16,012)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6200 BHF4U7M70 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	01/17/2031	131	815,176	6200	0	244,349	0	274,993	^	274,993	40,950	0	(10,306)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6000 BHF4UX2P5 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/27/2025	02/21/2031	202	1,213,980	6000	0	381,211	0	453,103	^	453,103	87,941	0	(16,050)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6200 BHF4UX549 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/27/2025	02/21/2031	181	1,124,928	6200	0	308,897	0	383,543	^	383,543	87,651	0	(13,005)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31RTYC@2300 BHF4UX8G9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/26/2025	01/17/2031	101	232,024	2300	0	55,948	0	75,716		75,716	19,767	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@5800 BHF4WI2RG4 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/13/2025	02/21/2031	156	902,770	5800	0	237,673	0	367,613	^	367,614	138,116	0	(8,175)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5600 BHF4WRRA2 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	299	1,676,360	5600	0	507,132	0	751,162	^	751,162	261,438	0	(17,408)	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@5600 BHF4WRRC8 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/21/2031	135	754,600	5600	0	227,342	0	335,762	^	335,762	116,240	0	(7,820)	0	0		0005

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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 FEB26RTYC@2900 MAR31SPXC@5800 BHF4WRZ88 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	139	804,692	5800	0	221,674	0	330,283	^	330,283	116,219	0	(7,609)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5600 BHF4X9630	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	192	1,076,600	5600	0	330,827	0	478,979		478,979	148,151	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5800 BHF4X97P0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	130	755,392	5800	0	197,435	0	307,858		307,858	110,423	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 OCT30SPXC@5800 10/18/2030 5800. CALL BHF4YDH20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	10/18/2030	267	1,549,354	5800	0	319,022	0	605,802		605,802	286,780	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@6200 12/20/2030 6200. CALL BHF4YDHE4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	12/20/2030	129	801,970	6200	0	135,903	0	265,671		265,671	129,768	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31RTYC@2100 03/21/2031 2100. CALL BHF4YDHF1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	03/21/2031	118	246,855	2100	0	49,232	0	103,523		103,523	54,291	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5600 03/21/2031 5600. CALL BHF4YDHJ3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	310	1,738,744	5600	0	492,609	0	778,763	^	778,763	298,027	0	(11,873)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5600 04/18/2031 5600. CALL BHF4YDHK0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	04/18/2031	124	694,848	5600	0	146,145	0	312,840	^	312,840	170,216	0	(3,521)	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6000 01/17/2031 6000. CALL BHF4YDL58	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	01/17/2031	164	983,340	6000	0	188,651	0	360,060		360,060	171,409	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6000 02/21/2031 6000. CALL BHF4YDL66	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	02/21/2031	175	1,049,400	6000	0	204,201	0	388,259		388,259	184,058	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5800 03/21/2031 5800. CALL BHF4YDL90	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	177	1,028,630	5800	0	281,290	0	422,164	^	422,163	147,653	0	(6,780)	0	0		0005

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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 FEB26RTYC@2900 MAR31SPXC@5400 03/21/2031 5400. CALL BHF4YTMC7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	04/17/2025	03/21/2031	123	665,550	5400	0	189,106	0	325,134	^	325,133	140,585	0	(4,558)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5400 04/18/2031 5400. CALL BHF4YTP18	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	04/17/2025	04/18/2031	228	1,232,388	5400	0	352,561	0	605,933	^	605,933	261,866	0	(8,494)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5400 04/18/2031 5400. CALL BHF4ZA406	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/25/2025	04/18/2031	162	872,208	5400	0	269,828	0	429,059	^	429,059	165,732	0	(6,501)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5200 04/18/2031 5200. CALL BHF4ZA4V5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/25/2025	04/18/2031	227	1,181,440	5200	0	403,725	0	633,957	^	633,957	239,959	0	(9,727)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5000 04/18/2031 5000. CALL BHF4ZA4X1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/25/2025	04/18/2031	127	633,400	5000	0	239,052	0	370,687	^	370,687	137,394	0	(5,759)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31RTYC@1900 04/18/2031 1900. CALL BHF4ZPBD4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	05/05/2025	04/18/2031	100	190,646	1900	0	64,953	0	101,369		101,369	36,416	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5400 04/18/2031 5400. CALL BHF4ZPCJ0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	05/01/2025	04/18/2031	139	751,086	5400	0	239,927	0	369,560	^	369,560	137,513	0	(7,880)	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@5600 04/18/2031 5600. CALL BHF50AXU0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	275	1,537,592	5600	0	528,203	0	694,462	^	694,462	183,606	0	(17,347)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5600 05/16/2031 5600. CALL BHF50B430	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	05/16/2031	237	1,324,512	5600	0	460,623	0	602,409	^	602,409	156,972	0	(15,186)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5800 05/16/2031 5800. CALL BHF519Q8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	05/22/2025	05/16/2031	187	1,082,222	5800	0	339,347	0	451,360	^	451,360	123,201	0	(11,188)	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@6000 05/16/2031 6000. CALL BHF519AY9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	05/22/2025	05/16/2031	154	921,000	6000	0	262,455	0	352,010	^	352,010	98,207	0	(8,653)	0	0		0005

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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 FEB26RTYC@2900 MAY31RTYC@2100 05/16/2031 2100. CALL	Index Linked Annuities																					
BHF52H7W8		Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/04/2025	05/16/2031	109	229,383	2100	0	68,923	0	97,489		97,489	28,566	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5800 05/16/2031 5800. CALL	Index Linked Annuities																					
BHF52H807		Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/04/2025	05/16/2031	186	1,077,698	5800	0	334,268	0	445,778		445,778	111,509	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@6000 05/16/2031 6000. CALL	Index Linked Annuities																					
BHF52H8U1		Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/04/2025	05/16/2031	188	1,129,860	6000	0	329,151	0	428,309		428,309	99,157	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@6000 06/20/2031 6000. CALL	Index Linked Annuities																					
BHF53G0V8		Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/12/2025	06/20/2031	182	1,092,840	6000	0	318,031	0	418,417		418,417	100,386	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@6000 06/20/2031 6000. CALL	Index Linked Annuities																					
BHF53T308		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	166	998,040	6000	0	280,680	0	382,103		382,103	101,422	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@6000 05/16/2031 6000. CALL	Index Linked Annuities																					
BHF53T4Z7		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	05/16/2031	143	856,860	6000	0	238,126	0	324,819		324,819	86,693	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@6000 06/20/2031 6000. CALL	Index Linked Annuities			BANK OF AMERICA NA																		
BHF54FXM3		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	174	1,042,860	6000	0	321,569	0	399,267		399,267	77,698	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31RTYC@2100 06/20/2031 2100. CALL	Index Linked Annuities			MORGAN STANLEY & CO																		
BHF553P29		Exh 5	Equity/Index	INTL. PLC 4PQUHN3JPFGFNF3BB653	07/02/2025	06/20/2031	101	211,911	2100	0	74,839	0	90,816		90,816	15,977	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@6200 06/20/2031 6200. CALL	Index Linked Annuities																					
BHF553039		Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/02/2025	06/20/2031	163	1,010,538	6200	0	290,257	0	354,599		354,599	64,341	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUL31SPXC@6200 07/18/2031 6200. CALL	Index Linked Annuities			BANK OF AMERICA NA																		
BHF56K3Y7		Exh 5	Equity/Index	B4TYDEB6GKMZO031MB27	07/16/2025	07/18/2031	172	1,063,424	6200	0	325,922	0	376,339		376,339	50,417	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUL31SPXC@6200 07/18/2031 6200. CALL	Index Linked Annuities																					
BHF578UK3		Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/24/2025	07/18/2031	131	813,068	6200	0	260,427	0	287,742		287,742	27,315	0	0	0	0		0005

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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 FEB26RTYC@2900 JUL31SPXC@6400 07/18/2031 6400. CALL BHF57ZG06	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/30/2025	07/18/2031	312	1,997,120	6400	0	580,943	0	647,910		647,910	66,967	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 AUG31SPXC@6400 08/15/2031 6400. CALL BHF58PNL0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	08/06/2025	08/15/2031	132	846,784	6400	0	244,922	0	277,216		277,216	32,294	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUL31RTYC@2200 07/18/2031 2200. CALL BHF59F0T9	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/14/2025	07/18/2031	113	248,314	2200	0	83,633	0	95,654		95,654	12,022	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUL31SPXC@6200 07/18/2031 6200. CALL BHF59F0U6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/14/2025	07/18/2031	132	818,896	6200	0	266,459	0	289,807		289,807	23,348	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUL31SPXC@6400 07/18/2031 6400. CALL BHF59F0V4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/14/2025	07/18/2031	142	910,400	6400	0	271,090	0	295,354		295,354	24,264	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 AUG31SPXC@6400 08/15/2031 6400. CALL BHF59F0X0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/14/2025	08/15/2031	127	810,688	6400	0	243,957	0	265,395		265,395	21,439	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 AUG31SPXC@6400 08/15/2031 6400. CALL BHF5A1EU0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/15/2031	126	806,080	6400	0	228,516	0	263,881		263,881	35,364	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 AUG31SPXC@6200 08/15/2031 6200. CALL BHF5ARF24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/27/2025	08/15/2031	120	745,426	6200	0	233,062	0	266,015		266,015	32,953	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 AUG31SPXC@6400 08/15/2031 6400. CALL BHF5ARF32	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/27/2025	08/15/2031	197	1,263,360	6400	0	376,293	0	413,599		413,599	37,306	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 AUG31SPXC@6600 08/15/2031 6600. CALL BHF5BEDA6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/04/2025	08/15/2031	151	997,524	6600	0	268,369	0	299,337		299,337	30,968	0	0	0	0		0005
CALL OPTION OCT31SPXC@6600 10/17/2031 6600. CALL BHF5FYVE0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/16/2025	10/17/2031	121	800,382	6600	0	232,379	0	245,397		245,397	13,019	0	0	0	0		0005

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CALL OPTION OCT31SPXC@6800 10/17/2031 6800. CALL BHF5FYVF7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/16/2025	10/17/2031	126	857,956	6800	0	228,554	0	241,304		241,304	12,750	0	0	0	0		0005
CALL OPTION OCT26 SPX C @ 6600 10/16/2026 6600. CALL BHF5GW4G8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/23/2025	10/16/2026	133	880,638	6600	0	90,097	0	88,359		88,359	(1,738)	0	0	0	0		0005
CALL OPTION OCT31SPXC@6800 10/17/2031 6800. CALL BHF5K0GP0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/14/2025	10/17/2031	185	1,258,204	6800	0	369,160	0	353,876		353,876	(15,284)	0	0	0	0		0005
CALL OPTION NOV31SPXC@6800 11/21/2031 6800. CALL BHF5K0KU4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/14/2025	11/21/2031	193	1,312,060	6800	0	389,277	0	373,685		373,685	(15,592)	0	0	0	0		0005
CALL OPTION DEC31SPXC@6800 12/19/2031 6800. CALL BHF5M7C44	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/11/2025	12/19/2031	126	856,800	6800	0	270,134	0	249,803	^	249,804	(20,331)	0	0	0	0		0005
CALL OPTION NOV31SPXC@6800 11/21/2031 6800. CALL BHF5MSEX2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/18/2025	11/21/2031	154	1,049,376	6800	0	298,946	0	298,877		298,877	(69)	0	0	0	0		0005
CALL OPTION DEC31SPXC@6800 12/19/2031 6800. CALL BHF5MSEY0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/18/2025	12/19/2031	137	929,016	6800	0	267,127	0	267,224		267,224	96	0	0	0	0		0005
0159999999. Subtotal - purchased options - hedging other - call options and warrants										4,092,465	18,134,588	0	28,883,837	XXX	28,883,840	7,102,166	0	(401,096)	0	0	XXX	XXX
Interest Rate Swap With DMGSW RCV SR10Y PAY 5.00 02/05/2028 BME2HCYG5	Asset Portfolio	D 1	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2018	02/05/2028	0	250,000,000	0.0475	3,317,500	0	0	367,359		367,359	80,494	0	0	0	0		0004
Interest Rate Swap With JPMORGAN CHASE BK RCV SR10Y PAY 5.00 02/05/2028 BME2HCYJ9	Asset Portfolio	D 1	Interest Rate	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/01/2018	02/05/2028	0	150,000,000	0.04763	2,160,000	0	0	220,041		220,041	44,427	0	0	0	0		0004
Interest Rate Swap With PARSW RCV SR10Y PAY 5.00 02/06/2028 BME2HF2N8	Asset Portfolio	D 1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/02/2018	02/06/2028	0	200,000,000	0.0476	3,111,000	0	0	288,183		288,183	100,099	0	0	0	0		0004
Interest Rate Swap With PARSW RCV SR10Y PAY 5.00 02/08/2028 BME2HLAA4	Asset Portfolio	D 1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/06/2018	02/08/2028	0	200,000,000	0.0476	2,960,000	0	0	289,630		289,630	27,761	0	0	0	0		0004
0179999999. Subtotal - purchased options - hedging other - caps										11,548,500	0	0	1,165,214	XXX	1,165,213	252,782	0	0	0	0	XXX	XXX

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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 APR28SPXC@4251 04/21/2028 4251. CALL BHF3IIS7R7; CALL OPTION APR28SPXC@10064 04/21/2028 10064 CALL BHF3IIS7Z9 Premium at Maturity 2028-04-25	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	04/21/2028	3,899	27,907,093	4251 / 10064	4,323,931	256,231	0	11,381,592	^	11,381,592	2,699,411	0	(256,232)	0	211,931		0005
CALL OPTION JAN26SPXC@3974 01/16/2026 3974. CALL BHF3IIS7U0; CALL OPTION JAN26SPXC@6262 01/16/2026 6262. CALL BHF3IIS8N5 Premium at Maturity 2026-01-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	01/16/2026	362	1,852,716	3974 / 6262	328,399	14,014	0	824,949	^	824,949	169,802	0	(14,014)	0	1,940		0005
CALL OPTION OCT28SPXC@3812 10/20/2028 3812. CALL BHF3IIS7W6; CALL OPTION OCT28SPXC@11967 10/20/2028 11967 CALL BHF3IIS7X4 Premium at Maturity 2028-10-24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	10/20/2028	3,656	28,844,012	3812 / 11967	5,318,404	332,501	0	12,386,608	^	12,386,607	2,670,183	0	(332,501)	0	241,562		0005
CALL OPTION JUL26SPXC@3224 07/17/2026 3224. CALL BHF3IIS805; CALL OPTION JUL26SPXC@7893 07/17/2026 7893. CALL BHF3IIS8H8 Premium at Maturity 2026-07-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	07/17/2026	3,288	18,276,348	3224 / 7893	5,129,964	229,540	0	11,971,540	^	11,971,539	2,660,095	0	(229,539)	0	67,305		0005
CALL OPTION OCT26SPXC@3458 10/16/2026 3458. CALL BHF3IIS839; CALL OPTION OCT26SPXC@8513 10/16/2026 8513. CALL BHF3IIS8B1 Premium at Maturity 2026-10-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	10/16/2026	3,186	19,069,803	3458 / 8513	4,513,192	210,120	0	11,005,426	^	11,005,426	2,531,243	0	(210,118)	0	84,844		0005
CALL OPTION APR27SPXC@4071 04/16/2027 4071. CALL BHF3IIS854; CALL OPTION APR27SPXC@8726 04/16/2027 8726. CALL BHF3IIS9R5 Premium at Maturity 2027-04-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	04/16/2027	4,176	26,720,136	4071 / 8726	4,428,911	225,363	0	12,166,096	^	12,166,096	2,975,226	0	(225,363)	0	151,765		0005

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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 JUL27SPXC@4338 07/16/2027 4338. CALL BHF3IIS8A3; CALL OPTION JUL27SPXC@8699 07/16/2027 8699. CALL BHF3IIS862 Premium at Maturity 2027-07-20 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	07/16/2027	3,799	24,763,782	4338 / 8699	3,544,874	188,247	0	10,191,466	^	10,191,465	2,525,633	0	(188,247)	0	153,642		0005
CALL OPTION OCT27SPXC@4507 10/15/2027 4507. CALL BHF3IIS8C9; CALL OPTION OCT27SPXC@9675 10/15/2027 9675. CALL BHF3IIS8Y1 Premium at Maturity 2027-10-19 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	10/15/2027	3,296	23,371,936	4507 / 9675	2,899,107	160,189	0	8,632,453	^	8,632,453	2,223,463	0	(160,189)	0	156,306		0005
CALL OPTION APR26SPXC@2734 04/17/2026 2734. CALL BHF3IIS8F2; CALL OPTION APR26SPXC@5827 04/17/2026 5827. CALL BHF3IIS7V8 Premium at Maturity 2026-04-21 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	04/17/2026	3,746	16,034,753	2734 / 5827	6,879,561	298,920	0	11,308,387	^	11,308,387	1,398,285	0	(298,920)	0	43,409		0005
CALL OPTION JAN26SPXC@3247 01/16/2026 3247. CALL BHF3IIS8Q8; CALL OPTION JAN26SPXC@6678 01/16/2026 6678. CALL BHF3IIS813 Premium at Maturity 2026-01-21 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	01/16/2026	2,528	12,545,200	3247 / 6678	3,712,542	158,432	0	8,596,261	^	8,596,261	1,894,443	0	(158,432)	0	13,133		0005
CALL OPTION JUL26SPXC@4426 07/17/2026 4426. CALL BHF3IIS8R6; CALL OPTION JUL26SPXC@6413 07/17/2026 6413. CALL BHF3IIS8D7 Premium at Maturity 2026-07-21 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	07/17/2026	363	1,967,279	4426 / 6413	252,442	11,294	0	655,668	^	655,669	136,060	0	(11,295)	0	7,245		0005
CALL OPTION JAN27SPXC@3786 01/15/2027 3786. CALL BHF3IIS8U9; CALL OPTION JAN27SPXC@9289 01/15/2027 9289. CALL BHF3IIS896 Premium at Maturity 2027-01-20 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	01/15/2027	3,505	22,913,938	3786 / 9289	4,270,975	207,709	0	11,138,851	^	11,138,851	2,681,250	0	(207,709)	0	116,900		0005

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CALL OPTION JAN28SPXC@4554 01/21/2028 4554. CALL BHF3IIS8Z8; CALL OPTION JAN28SPXC@10528 01/21/2028 10528 CALL BHF3IIS7S5 Premium at Maturity 2028-01-25 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	01/21/2028	3,057	23,052,837	4554 / 10528	2,754,342	158,146	0	8,062,261	^	8,062,261	2,064,100	0	(158,146)	0	165,336		0005
CALL OPTION JUL29SPXC@4441 07/20/2029 4441. CALL BHF3IIS953; CALL OPTION JUL29SPXC@13765 07/20/2029 13765 CALL BHF3IIS8X3 Premium at Maturity 2029-07-24 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	07/20/2029	3,610	32,861,830	4441 / 13765	4,342,413	289,421	0	10,800,410	^	10,800,410	2,433,989	0	(289,421)	0	309,731		0005
CALL OPTION APR29SPXC@4080 04/20/2029 4080. CALL BHF3IIS9A2; CALL OPTION APR29SPXC@13743 04/20/2029 13743 CALL BHF3IIWSA77 Premium at Maturity 2029-04-24 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	04/20/2029	3,708	33,043,842	4080 / 13743	5,070,732	331,511	0	12,017,969	^	12,017,969	2,612,612	0	(331,511)	0	300,322		0005
CALL OPTION JAN29SPXC@3976 01/19/2029 3976. CALL BHF3IIS9E4; CALL OPTION JAN29SPXC@12839 01/19/2029 12839 CALL BHF3IIS9J3 Premium at Maturity 2029-01-23 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	01/19/2029	2,918	24,533,085	3976 / 12839	4,058,864	259,757	0	9,591,545	^	9,591,545	2,082,040	0	(259,757)	0	214,394		0005
CALL OPTION APR26SPXC@4061 04/17/2026 4061. CALL BHF3IIS9F1; CALL OPTION APR26SPXC@6105 04/17/2026 6105. CALL BHF3IIS8G0 Premium at Maturity 2026-04-21 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	04/17/2026	289	1,468,987	4061 / 6105	254,357	11,052	0	569,260	^	569,260	104,636	0	(11,052)	0	3,977		0005
CALL OPTION JUL28SPXC@3984 07/21/2028 3984. CALL BHF3IIS9S3; CALL OPTION JUL28SPXC@10513 07/21/2028 10513 CALL BHF3IIS9N4 Premium at Maturity 2028-07-25 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	07/21/2028	3,832	27,776,252	3984 / 10513	5,010,707	305,408	0	12,228,501	^	12,228,501	2,744,697	0	(305,409)	0	222,043		0005

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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 NOV27RTYC@2198 11/19/2027 2198. CALL BHF3IWS9U8; CALL OPTION NOV27RTYC@3468 11/19/2027 3468. CALL BHF3IWSB76 Premium at Maturity 2027-11-23	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	11/19/2027	1,449	4,105,017	2198 / 3468	318,343	17,841	0	689,895	^	689,896	132,819	0	(17,842)	0	28,179		0005
CALL OPTION MAY26RTYC@1314 05/15/2026 1314. CALL BHF3IWSA10; CALL OPTION MAY26RTYC@2160 05/15/2026 2160. CALL BHF3IWSA28 Premium at Maturity 2026-05-19	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	05/15/2026	1,378	2,393,586	1314 / 2160	687,865	30,123	0	1,108,893	^	1,108,893	182,221	0	(30,124)	0	7,278		0005
CALL OPTION MAY26RTYC@1827 05/15/2026 1827. CALL BHF3IWSA51; CALL OPTION MAY26RTYC@2515 05/15/2026 2515. CALL BHF3IWSC91 Premium at Maturity 2026-05-19	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	05/15/2026	406	881,426	1827 / 2515	104,162	4,562	0	229,192	^	229,192	63,098	0	(4,562)	0	2,680		0005
CALL OPTION MAY27RTYC@2240 05/21/2027 2240. CALL BHF3IWSAW2; CALL OPTION MAY27RTYC@3524 05/21/2027 3524. CALL BHF3IWS9V6 Premium at Maturity 2027-05-25	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	05/21/2027	1,373	3,956,986	2240 / 3524	248,941	12,881	0	579,039	^	579,038	116,565	0	(12,882)	0	23,295		0005
CALL OPTION NOV28RTYC@1804 11/17/2028 1804. CALL BHF3IWSBA9; CALL OPTION NOV28RTYC@4211 11/17/2028 4211. CALL BHF3IWSAX0 Premium at Maturity 2028-11-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	11/17/2028	1,502	4,517,265	1804 / 4211	711,805	44,830	0	1,296,539	^	1,296,540	201,788	0	(44,831)	0	38,345		0005
CALL OPTION DEC26RTYC@1886 12/18/2026 1886. CALL BHF3IWSBF8; CALL OPTION DEC26RTYC@3011 12/18/2026 3011. CALL BHF3IWSA05 Premium at Maturity 2026-12-22	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	12/18/2026	898	2,198,753	1886 / 3011	266,625	12,785	0	564,493	^	564,494	126,115	0	(12,785)	0	10,796		0005

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CALL OPTION JUN29RTYC@1838 06/15/2029 1838. CALL BHF3IWSBL5; CALL OPTION JUN29RTYC@3400 06/15/2029 3400. CALL BHF3IWSAU6 Premium at Maturity 2029-06-20 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	06/15/2029	1,885	4,936,815	1838 / 3400	838,671	55,509	0	1,415,062	^	1,415,062	203,856	0	(55,509)	0	45,899		0005
CALL OPTION MAY26MXEAC@1669 05/15/2026 1669. CALL BHF3IWSBT8; CALL OPTION MAY26MXEAC@3960 05/15/2026 3960. CALL BHF3IWSC34 Premium at Maturity 2026-05-19 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	05/15/2026	697	1,961,707	1669 / 3960	363,855	15,935	0	852,202	^	852,202	406,773	0	(15,934)	0	5,965		0005
CALL OPTION MAY28RTYC@1884 05/19/2028 1884. CALL BHF3IWSBV3; CALL OPTION MAY28RTYC@3669 05/19/2028 3669. CALL BHF3IWSB01 Premium at Maturity 2028-05-23 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	05/19/2028	1,571	4,361,882	1884 / 3669	626,723	37,475	0	1,167,837	^	1,167,836	195,907	0	(37,474)	0	33,671		0005
CALL OPTION NOV27MXEAC@2303 11/19/2027 2303. CALL BHF3IWSC67; CALL OPTION NOV27MXEAC@5738 11/19/2027 5738. CALL BHF3IWSCW0 Premium at Maturity 2027-11-23 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	11/19/2027	1,019	4,096,890	2303 / 5738	234,893	13,165	0	713,671	^	713,670	428,128	0	(13,165)	0	28,124		0005
CALL OPTION MAY27MXEAC@2291 05/21/2027 2291. CALL BHF3IWSCJ9; CALL OPTION MAY27MXEAC@5086 05/21/2027 5086. CALL BHF3IWSCR1 Premium at Maturity 2027-05-25 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	05/21/2027	1,056	3,895,056	2291 / 5086	216,114	11,182	0	711,896	^	711,896	447,544	0	(11,183)	0	22,930		0005
CALL OPTION JUN29MXEAC@2110 06/15/2029 2110. CALL BHF3IWSCS9; CALL OPTION JUN29MXEAC@5218 06/15/2029 5218. CALL BHF3IWSCZ3 Premium at Maturity 2029-06-20 .	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	06/15/2029	868	3,180,352	2110 / 5218	353,073	23,369	0	807,958	^	807,958	389,586	0	(23,369)	0	29,568		0005

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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 DEC26MXEAC@2066 12/18/2026 2066. CALL BHF3IISCY6; CALL OPTION DEC26MXEAC@4676 12/18/2026 4676. CALL BHF3IISCP5 Premium at Maturity 2026-12-22	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	12/18/2026	552	1,860,792	2066 / 4676	164,067	7,867	0	474,202	^	474,202	271,910	0	(7,868)	0	9,137		0005
CALL OPTION NOV28MXEAC@1898 11/17/2028 1898. CALL BHF3IISD17; CALL OPTION NOV28MXEAC@6931 11/17/2028 6931. CALL BHF3IISCV2 Premium at Maturity 2028-11-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	11/17/2028	674	2,975,373	1898 / 6931	336,430	21,188	0	727,439	^	727,439	330,985	0	(21,189)	0	25,256		0005
CALL OPTION MAY26MXEAC@2096 05/15/2026 2096. CALL BHF3IISD58; CALL OPTION MAY26MXEAC@2980 05/15/2026 2980. CALL BHF3IISD25 Premium at Maturity 2026-05-19	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	05/15/2026	192	487,296	2096 / 2980	43,813	1,918	0	143,273	^	143,273	88,061	0	(1,919)	0	1,482		0005
CALL OPTION MAY28MXEAC@1978 05/19/2028 1978. CALL BHF3IISD66; CALL OPTION MAY28MXEAC@5671 05/19/2028 5671. CALL BHF3IISD33 Premium at Maturity 2028-05-23	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	05/19/2028	884	3,380,858	1978 / 5671	370,007	22,124	0	872,852	^	872,852	422,562	0	(22,124)	0	26,098		0005
CALL OPTION NOV26SPXC@3451 11/20/2026 3451. CALL BHF44II060; CALL OPTION NOV26SPXC@8499 11/20/2026 8499. CALL BHF44II0V5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/23/2024	11/20/2026	160	956,000	3451 / 8499	313,569	0	0	554,290		554,290	126,678	0	0	0	4,504		0005
CALL OPTION NOV29SPXC@4280 11/16/2029 4280. CALL BHF44II0G8; CALL OPTION NOV29SPXC@14635 11/16/2029 14635 CALL BHF44II0N3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/23/2024	11/16/2029	4,607	43,570,703	4280 / 14635	8,177,585	0	0	14,571,091		14,571,088	3,186,804	0	0	0	429,091		0005
CALL OPTION NOV26RTYC@1651 11/20/2026 1651. CALL BHF44II0L7; CALL OPTION NOV26RTYC@2783 11/20/2026 2783. CALL BHF44II0F0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	02/23/2024	11/20/2026	176	390,192	1651 / 2783	88,629	0	0	138,669		138,669	29,297	0	0	0	1,838		0005

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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 NOV29RTYC@1751 11/16/2029 1751. CALL BHF44WOM5; CALL OPTION NOV29RTYC@3438 11/16/2029 3438. CALL BHF44WOX1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	02/23/2024	11/16/2029	1,195	3,100,428	1751 / 3438	737,926	0	0	978,055		978,055	136,081	0	0	0	30,534		0005
CALL OPTION NOV29MXEAC@1827 11/16/2029 1827. CALL BHF44WOZ6; CALL OPTION NOV29MXEAC@5194 11/16/2029 5194. CALL BHF44WO06	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	02/23/2024	11/16/2029	454	1,593,767	1827 / 5194	321,065	0	0	527,521		527,521	222,218	0	0	0	15,696		0005
CALL OPTION NOV26MXEAC@1597 11/20/2026 1597. CALL BHF44WI128; CALL OPTION NOV26MXEAC@3727 11/20/2026 3727. CALL BHF44WI045	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	02/23/2024	11/20/2026	34	90,508	1597 / 3727	26,088	0	0	44,030		44,030	19,419	0	0	0	426		0005
CALL OPTION FEB27RTYC@1716 02/19/2027 1716. CALL BHF47UTD5; CALL OPTION FEB27RTYC@3080 02/19/2027 3080. CALL BHF47UTM5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/15/2024	02/19/2027	74	177,452	1716 / 3080	36,129	0	0	58,177		58,177	11,651	0	0	0	946		0005
CALL OPTION FEB30RTYC@1866 02/15/2030 1866. CALL BHF47UTQ6; CALL OPTION FEB30RTYC@3658 02/15/2030 3658. CALL BHF47UTS2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/15/2024	02/15/2030	814	2,248,268	1866 / 3658	440,365	0	0	638,749		638,749	94,161	0	0	0	22,842		0005
CALL OPTION FEB27SPXC@3937 02/19/2027 3937. CALL BHF47UTW3; CALL OPTION FEB27SPXC@9084 02/19/2027 9084. CALL BHF47UTH6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/15/2024	02/19/2027	124	807,302	3937 / 9084	203,126	0	0	377,168		377,168	92,768	0	0	0	4,304		0005
CALL OPTION FEB30SPXC@4238 02/15/2030 4238. CALL BHF47UTZ6; CALL OPTION FEB30SPXC@15368 02/15/2030 15368 CALL BHF47UTT0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/15/2024	02/15/2030	3,130	30,683,390	4238 / 15368	5,825,196	0	0	10,127,576		10,127,576	2,179,527	0	0	0	311,734		0005

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
CALL OPTION FEB27MXEAC@1681 02/19/2027 1681. CALL BHF47UU35; CALL OPTION FEB27MXEAC@4160 02/19/2027 4160. CALL BHF47UTN3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/15/2024	02/19/2027	16	46,728	1681 / 4160	11,755	0	0	19,506		19,506	8,877	0	0	0	249		0005
CALL OPTION FEB30MXEAC@1649 02/15/2030 1649. CALL BHF47UU84; CALL OPTION FEB30MXEAC@6248 02/15/2030 6248. CALL BHF47UU27	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/15/2024	02/15/2030	289	1,141,117	1649 / 6248	245,240	0	0	380,910		380,910	148,889	0	0	0	11,593		0005
CALL OPTION APR27SPXC@5093 04/16/2027 5093. CALL BHF4B1YA4; CALL OPTION APR27SPXC@6968 04/16/2027 6968. CALL BHF4B1YF3	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/05/2024	04/16/2027	154	928,697	5093 / 6968	132,220	0	0	221,100		221,100	51,052	0	0	0	5,275		0005
CALL OPTION APR30SPXC@5107 04/18/2030 5107. CALL BHF4B1YJ5; CALL OPTION APR30SPXC@12896 04/18/2030 12896 CALL BHF4B1YG1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/05/2024	04/18/2030	1,441	12,971,162	5107 / 12896	2,259,113	0	0	3,720,001		3,720,001	881,393	0	0	0	134,466		0005
CALL OPTION MAY30SPXC@5232 05/17/2030 5232. CALL BHF4C20D2; CALL OPTION MAY30SPXC@13871 05/17/2030 13871 CALL BHF4C20M2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/21/2024	05/17/2030	1,316	12,569,774	5232 / 13871	2,093,228	0	0	3,327,268		3,327,268	796,413	0	0	0	131,504		0005
CALL OPTION MAY27SPXC@5230 05/21/2027 5230. CALL BHF4C20G5; CALL OPTION MAY27SPXC@7283 05/21/2027 7283. CALL BHF4C20K6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/21/2024	05/21/2027	128	800,832	5230 / 7283	117,839	0	0	190,497		190,497	48,516	0	0	0	4,715		0005
CALL OPTION MAY27MXEAC@2310 05/21/2027 2310. CALL BHF4E9E32; CALL OPTION MAY27MXEAC@2960 05/21/2027 2960. CALL BHF4E9E08	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	07/23/2024	05/21/2027	70	184,450	2310 / 2960	18,088	0	0	32,611		32,611	18,567	0	0	0	1,086		0005

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CALL OPTION MAY30MXEAC@2325 05/17/2030 2325. CALL BHF4E9E40; CALL OPTION MAY30MXEAC@4744 05/17/2030 4744. CALL BHF4E9E57	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	07/23/2024	05/17/2030	431	1,523,370	2325 / 4744	208,893	0	0	342,197		342,197	169,551	0	0	0	15,937		0005
CALL OPTION MAY27RTYC@2024 05/21/2027 2024. CALL BHF4E9EJ7; CALL OPTION MAY27RTYC@2597 05/21/2027 2597. CALL BHF4E9EL2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/22/2024	05/21/2027	308	711,634	2024 / 2597	85,316	0	0	114,425		114,425	24,073	0	0	0	4,189		0005
CALL OPTION MAY30RTYC@2031 05/17/2030 2031. CALL BHF4E9EK4; CALL OPTION MAY30RTYC@3499 05/17/2030 3499. CALL BHF4E9EH1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/22/2024	05/17/2030	1,070	2,958,550	2031 / 3499	610,572	0	0	688,856		688,856	100,100	0	0	0	30,952		0005
CALL OPTION JUN30SPXC@5420 06/20/2030 5420. CALL BHF4E9EV0; CALL OPTION JUN30SPXC@13894 06/20/2030 13894 CALL BHF4E9ER9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	07/22/2024	06/20/2030	1,211	11,694,627	5420 / 13894	1,935,844	0	0	2,922,205		2,922,205	711,009	0	0	0	123,643		0005
CALL OPTION JUN27SPXC@5413 06/17/2027 5413. CALL BHF4E9EW8; CALL OPTION JUN27SPXC@7408 06/17/2027 7408. CALL BHF4E9F15	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	07/22/2024	06/17/2027	126	807,723	5413 / 7408	111,300	0	0	175,517		175,517	47,293	0	0	0	4,880		0005
CALL OPTION JUL27SPXC@5529 07/16/2027 5529. CALL BHF4GH9K0; CALL OPTION JUL27SPXC@8156 07/16/2027 8156. CALL BHF4GH9J3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/27/2024	07/16/2027	124	848,470	5529 / 8156	117,081	0	0	194,735		194,735	59,995	0	0	0	5,264		0005
CALL OPTION JUL30SPXC@5539 07/19/2030 5539. CALL BHF4GH9S3; CALL OPTION JUL30SPXC@13654 07/19/2030 13654 CALL BHF4GH9R5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/27/2024	07/19/2030	1,263	12,120,380	5539 / 13654	1,883,221	0	0	2,954,954		2,954,954	726,208	0	0	0	129,278		0005

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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 AUG30SPXC@5453 08/16/2030 5453. CALL BHF4J5Y41; CALL OPTION AUG30SPXC@12704 08/16/2030 12704 CALL BHF4J5Y90	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/25/2024	08/16/2030	983	8,924,166	5453 / 12704	1,573,424	0	0	2,336,912		2,336,912	567,195	0	0	0	95,986		0005
CALL OPTION AUG27SPXC@5452 08/20/2027 5452. CALL BHF4J5Y58; CALL OPTION AUG27SPXC@6788 08/20/2027 6788. CALL BHF4J5Y66	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/25/2024	08/20/2027	100	612,000	5452 / 6788	72,608	0	0	98,576		98,576	21,289	0	0	0	3,913		0005
CALL OPTION APR25C0J5C@130 AUG27MXEAC@2369 08/20/2027 2369. CALL BHF4LG5R5; APR25C0J5C@130 AUG27MXEAC@3351 08/20/2027 3351. CALL BHF4LG5T1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/28/2024	08/20/2027	60	171,600	2369 / 3351	19,097	0	0	33,446		33,446	20,862	0	0	0	1,097		0005
CALL OPTION APR25C0J5C@130 AUG30MXEAC@2385 08/16/2030 2385. CALL BHF4LG5W4; APR25C0J5C@130 AUG30MXEAC@4441 08/16/2030 4441. CALL BHF4LG5V6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/28/2024	08/16/2030	340	1,160,420	2385 / 4441	159,416	0	0	252,214		252,214	125,177	0	0	0	12,481		0005
CALL OPTION APR25C0J5C@130 AUG30RTYC@2161 08/16/2030 2161. CALL BHF4LG686; APR25C0J5C@130 AUG30RTYC@3433 08/16/2030 3433. CALL BHF4LG694	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/25/2024	08/16/2030	699	1,955,103	2161 / 3433	327,929	0	0	383,265		383,265	54,820	0	0	0	21,028		0005
CALL OPTION APR25C0J5C@130 AUG27RTYC@2158 08/20/2027 2158. CALL BHF4LG6B9; APR25C0J5C@130 AUG27RTYC@2910 08/20/2027 2910. CALL BHF4LG6D5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/25/2024	08/20/2027	175	443,450	2158 / 2910	53,303	0	0	68,302		68,302	14,330	0	0	0	2,836		0005

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CALL OPTION APR25COJ5C@130 SEP30SPXC@5642 09/20/2030 5642. CALL BHF4LG6K9; APR25COJ5C@130 SEP30SPXC@12721 09/20/2030 12721 CALL BHF4LG6L7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/25/2024	09/20/2030	454	4,168,401	5642 / 12721	765,621	0	0	1,028,154		1,028,154	254,051	0	0	0	45,296		0005
CALL OPTION APR25COJ5C@130 SEP27SPXC@5606 09/17/2027 5606. CALL BHF4LG6R4; APR25COJ5C@130 SEP27SPXC@7329 09/17/2027 7329. CALL BHF4LG6S2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/25/2024	09/17/2027	109	704,958	5606 / 7329	93,949	0	0	128,259		128,259	32,373	0	0	0	4,612		0005
CALL OPTION APR25COJ5C@130 OCT30SPXC@5794 10/18/2030 5794. CALL BHF4NA513; APR25COJ5C@130 OCT30SPXC@9562 10/18/2030 9562. CALL BHF4NA4V8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	11/25/2024	10/18/2030	401	3,078,878	5794 / 9562	593,806	0	0	718,781		718,781	165,576	0	0	0	33,727		0005
CALL OPTION APR25COJ5C@130 OCT27SPXC@5800 10/15/2027 5800. CALL BHF4NA521; APR25COJ5C@130 OCT27SPXC@6502 10/15/2027 6502. CALL BHF4NA562	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	11/25/2024	10/15/2027	108	664,308	5800 / 6502	45,207	0	0	55,200		55,200	11,229	0	0	0	4,443		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@5934 11/15/2030 5934. CALL BHF4PKF59; APR25COJ5C@130 NOV30SPXC@9170 11/15/2030 9170. CALL BHF4PKF91	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/12/2024	11/15/2030	509	3,843,968	5934 / 9170	693,090	0	0	807,225		807,225	174,240	0	0	0	42,444		0005
CALL OPTION APR25COJ5C@130 NOV27SPXC@5935 11/19/2027 5935. CALL BHF4PKF67; APR25COJ5C@130 NOV27SPXC@8183 11/19/2027 8183. CALL BHF4PKF75	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/12/2024	11/19/2027	81	571,779	5935 / 8183	78,813	0	0	103,319		103,319	31,725	0	0	0	3,925		0005

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Interest Rate Swap With NOMURA GLOBAL FINANCIAL RCV SOFR PAY 5.00 01/03/2032 BHF4Q3Z62	Asset Portfolio	D 1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	12/19/2024	01/03/2032	0	300,000,000	0.05	5,645,768	346,978	0	3,407,611	^	3,407,611	(2,958,316)	0	(346,969)	0	3,677,589		0004
CALL OPTION FEB26RTYC@2900 NOV27MXEAC@2343 11/19/2027 2343. CALL BHF4S2V74;																						
FEB26RTYC@2900 NOV27MXEAC@2697 11/19/2027 2697. CALL BHF4S2V58	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/22/2025	11/19/2027	63	158,760	2343 / 2697	0	10,362	0	16,642		16,642	6,280	0	0	0	1,090		0005
CALL OPTION FEB26RTYC@2900 NOV30MXEAC@2308 11/15/2030 2308. CALL BHF4S2V90;																						
FEB26RTYC@2900 NOV30MXEAC@3459 11/15/2030 3459. CALL BHF4S2V82	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/22/2025	11/15/2030	215	619,953	2308 / 3459	0	85,769	0	130,555		130,555	44,786	0	0	0	6,845		0005
CALL OPTION FEB26RTYC@2900 NOV30RTYC@2291 11/15/2030 2291. CALL BHF4S2X15;																						
FEB26RTYC@2900 NOV30RTYC@3364 11/15/2030 3364. CALL BHF4S2WZ1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/22/2025	11/15/2030	517	1,461,818	2291 / 3364	0	235,230	0	235,136		235,136	(94)	0	0	0	16,141		0005
CALL OPTION FEB26RTYC@2900 NOV27RTYC@2271 11/19/2027 2271. CALL BHF4S2X49;																						
FEB26RTYC@2900 NOV27RTYC@2728 11/19/2027 2728. CALL BHF4S2X07	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/22/2025	11/19/2027	165	412,418	2271 / 2728	0	34,933	0	40,775		40,775	5,842	0	0	0	2,831		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@8507 12/20/2030 8507. CALL BHF4S2XD9;																						
FEB26RTYC@2900 DEC30SPXC@5993 12/20/2030 5993. CALL BHF4S2XC1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/20/2030	434	3,146,500	8507 / 5993	0	480,827	0	568,299		568,299	87,472	0	0	0	35,082		0005

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CALL OPTION FEB26RTYC@2900 DEC27SPXC@6006 12/17/2027 6006. CALL BHF4S2XL1; FEB26RTYC@2900 DEC27SPXC@8772 12/17/2027 8772. CALL BHF4S2XA5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/17/2027	74	546,786	6006 / 8772	0	76,456	0	100,515		100,515	24,059	0	0	0	3,829		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@6004 01/17/2031 6004. CALL BHF4TD743; FEB26RTYC@2900 JAN31SPXC@8002 01/17/2031 8002. CALL BHF4TD750	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/11/2025	01/17/2031	337	2,360,011	6004 / 8002	0	320,538	0	365,931		365,931	45,393	0	0	0	26,516		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5813 01/16/2026 5813. CALL BHF4TD792; FEB26RTYC@2900 JAN26SPXC@6127 01/16/2026 6127. CALL BHF4TD727	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/11/2025	01/16/2026	806	4,811,820	5813 / 6127	0	177,513	0	251,881		251,881	74,368	0	0	0	5,037		0005
CALL OPTION FEB26RTYC@2900 JAN28SPXC@5987 01/21/2028 5987. CALL BHF4TD7A9; FEB26RTYC@2900 JAN28SPXC@7865 01/21/2028 7865. CALL BHF4TD7C5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/11/2025	01/21/2028	129	893,454	5987 / 7865	0	111,056	0	144,788		144,788	33,732	0	0	0	6,408		0005
CALL OPTION FEB26RTYC@2900 JAN26SPXC@5972 01/16/2026 5972. CALL BHF4TD7B7; FEB26RTYC@2900 JAN26SPXC@6721 01/16/2026 6721. CALL BHF4TD776	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/11/2025	01/16/2026	351	2,227,622	5972 / 6721	0	143,355	0	253,346		253,346	109,990	0	0	0	2,332		0005

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CALL OPTION FEB26RTYC@2900 FEB28SPXC@6014 02/18/2028 6014. CALL BHF4VY652; FEB26RTYC@2900 FEB28SPXC@7572 02/18/2028 7572. CALL BHF4VY6A1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/11/2025	02/18/2028	116	787,988	6014 / 7572	0	68,005	0	112,667		112,667	44,662	0	0	0	5,756		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@6024 02/20/2026 6024. CALL BHF4VY6D5; FEB26RTYC@2900 FEB26SPXC@6772 02/20/2026 6772. CALL BHF4VY694	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/11/2025	02/20/2026	342	2,188,116	6024 / 6772	0	79,197	0	227,198		227,198	148,001	0	0	0	4,090		0005
CALL OPTION FEB26RTYC@2900 FEB26SPXC@5900 02/20/2026 5900. CALL BHF4VY6F0; FEB26RTYC@2900 FEB26SPXC@6160 02/20/2026 6160. CALL BHF4VY660	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/11/2025	02/20/2026	961	5,794,830	5900 / 6160	0	122,268	0	241,529		241,529	119,261	0	0	0	10,831		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@6037 02/21/2031 6037. CALL BHF4VY6G8; FEB26RTYC@2900 FEB31SPXC@7836 02/21/2031 7836. CALL BHF4VY678	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/11/2025	02/21/2031	335	2,323,728	6037 / 7836	0	249,391	0	330,155		330,155	80,764	0	0	0	26,355		0005
CALL OPTION FEB26RTYC@2900 FEB31MXEAC@2423 02/21/2031 2423. CALL BHF4Y3PM9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/08/2025	02/21/2031	158	438,134	2423 / 3123	0	40,490	0	62,017		62,017	21,527	0	0	0	4,969		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2261 02/20/2026 2261. CALL BHF4Y3PV9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/08/2025	02/20/2026	102	247,554	2261 / 2593	0	13,214	0	33,212		33,212	19,998	0	0	0	463		0005
CALL OPTION FEB26RTYC@2900 FEB26MXEAC@2407 02/20/2026 2407. CALL BHF4Y3PW7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/08/2025	02/20/2026	206	523,343	2407 / 2674	0	14,317	0	53,161		53,161	38,844	0	0	0	978		0005

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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 FEB26RTYC@2900 FEB28MXEA@2420 02/18/2028 2420. CALL BHF4Y3PX5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/08/2025	02/18/2028	79	210,733	2420 / 2915	0	13,039	0	26,394		26,394	13,355	0	0	0	1,539		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2182 02/20/2026 2182. CALL BHF4Y3Q14	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	04/07/2025	02/20/2026	540	1,258,200	2182 / 2478	0	25,256	0	131,347		131,347	106,091	0	0	0	2,352		0005
CALL OPTION FEB26RTYC@2900 FEB28RTYC@2165 02/18/2028 2165. CALL BHF4Y3Q48	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	04/07/2025	02/18/2028	185	450,198	2165 / 2702	0	24,746	0	56,396		56,396	31,651	0	0	0	3,288		0005
CALL OPTION FEB26RTYC@2900 FEB31RTYC@2160 02/21/2031 2160. CALL BHF4Y3Q71	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	04/07/2025	02/21/2031	323	823,650	2160 / 2940	0	91,852	0	124,926		124,926	33,074	0	0	0	9,341		0005
CALL OPTION FEB26RTYC@2900 FEB26RTYC@2009 02/20/2026 2009. CALL BHF4Y3Q97	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	04/07/2025	02/20/2026	277	606,769	2009 / 2372	0	24,091	0	92,997		92,997	68,906	0	0	0	1,134		0005
CALL OPTION FEB26RTYC@2900 MAR28SPXC@5694 03/17/2028 5694. CALL BHF4Y3QD8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/08/2025	03/17/2028	187	1,185,954	5694 / 6990	0	82,201	0	166,304		166,304	84,103	0	0	0	8,817		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@5694 03/21/2031 5694. CALL BHF4Y3QL0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/08/2025	03/21/2031	405	2,645,055	5694 / 7368	0	287,158	0	392,998		392,998	105,840	0	0	0	30,222		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5677 03/20/2026 5677. CALL BHF4Y3QM8	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/08/2025	03/20/2026	469	2,791,488	5677 / 6227	0	81,013	0	243,651		243,651	162,638	0	0	0	6,493		0005
CALL OPTION FEB26RTYC@2900 MAR26SPXC@5489 03/20/2026 5489. CALL BHF4Y3Q09	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/08/2025	03/20/2026	539	3,082,811	5489 / 5950	0	99,833	0	238,950		238,950	139,116	0	0	0	7,171		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5021 04/17/2026 5021. CALL BHF50HC95	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/13/2025	04/17/2026	321	1,712,054	5021 / 5646	0	156,073	0	193,598		193,598	37,524	0	0	0	4,635		0005
CALL OPTION FEB26RTYC@2900 APR26SPXC@5329 04/17/2026 5329. CALL BHF50HCB0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/13/2025	04/17/2026	436	2,430,918	5329 / 5822	0	157,405	0	204,978		204,978	47,573	0	0	0	6,581		0005

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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 FEB26RTYC@2900 APR31SPXC@5404 04/18/2031 5404. CALL	Index Linked Annuities																					
BHF50HCF1		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/13/2025	04/18/2031	451	2,773,425	5404 / 6895	0	347,446	0	407,491		407,491	60,045	0	0	0	31,920		0005
CALL OPTION FEB26RTYC@2900 APR28SPXC@5312 04/21/2028 5312. CALL	Index Linked Annuities																					
BHF50HCJ3		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/13/2025	04/21/2028	140	832,930	5312 / 6587	0	105,647	0	129,802		129,802	24,155	0	0	0	6,325		0005
CALL OPTION FEB26RTYC@2900 MAY28SPXC@5831 05/19/2028 5831. CALL	Index Linked Annuities																					
BHF538AN3		Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	06/12/2025	05/19/2028	129	837,081	5831 / 7147	0	90,181	0	112,506		112,506	22,325	0	0	0	6,462		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@5795 05/16/2031 5795. CALL	Index Linked Annuities																					
BHF538A06		Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	06/12/2025	05/16/2031	462	3,076,689	5795 / 7524	0	386,412	0	452,265		452,265	65,852	0	0	0	35,666		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5575 05/15/2026 5575. CALL	Index Linked Annuities																					
BHF538AV5		Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	06/12/2025	05/15/2026	622	3,614,131	5575 / 6046	0	210,211	0	269,405		269,405	59,194	0	0	0	10,990		0005
CALL OPTION FEB26RTYC@2900 MAY26SPXC@5784 05/15/2026 5784. CALL	Index Linked Annuities																					
BHF538AY9		Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	06/12/2025	05/15/2026	349	2,127,155	5784 / 6406	0	137,977	0	191,739		191,739	53,762	0	0	0	6,468		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@6018 06/22/2026 6018. CALL	Index Linked Annuities																					
BHF56M6R5		Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	07/17/2025	06/22/2026	369	2,339,276	6018 / 6661	0	152,725	0	194,202		194,202	41,477	0	0	0	8,052		0005
CALL OPTION FEB26RTYC@2900 JUN26SPXC@5867 06/22/2026 5867. CALL	Index Linked Annuities																					
BHF56M6S3		Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	07/17/2025	06/22/2026	1,008	6,068,160	5867 / 6173	0	226,568	0	270,424		270,424	43,856	0	0	0	20,888		0005
CALL OPTION FEB26RTYC@2900 JUN28SPXC@6003 06/16/2028 6003. CALL	Index Linked Annuities																					
BHF56M6W4		Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	07/17/2025	06/16/2028	98	667,772	6003 / 7625	0	83,648	0	97,309		97,309	13,661	0	0	0	5,237		0005
CALL OPTION FEB26RTYC@2900 MAY28RTYC@2029 05/19/2028 2029. CALL	Index Linked Annuities																					
BHF56M6Z7		Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	07/17/2025	05/19/2028	151	346,696	2029 / 2563	0	41,597	0	49,813		49,813	8,216	0	0	0	2,676		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@1790 05/15/2026 1790. CALL	Index Linked Annuities																					
BHF56M729		Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	07/17/2025	05/15/2026	286	573,001	1790 / 2217	0	90,619	0	111,831		111,831	21,212	0	0	0	1,742		0005

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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 FEB26RTYC@2900 JUN31SPXC@6045 06/20/2031 6045. CALL BHF56M745	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	07/17/2025	06/20/2031	476	3,275,594	6045 / 7718	0	394,685	0	435,238		435,238	40,554	0	0	0	38,309		0005
CALL OPTION FEB26RTYC@2900 MAY26RTYC@2010 05/15/2026 2010. CALL BHF56M794	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	07/17/2025	05/15/2026	579	1,235,007	2010 / 2256	0	93,920	0	124,966		124,966	31,047	0	0	0	3,755		0005
CALL OPTION FEB26RTYC@2900 MAY31RTYC@2061 05/16/2031 2061. CALL BHF56M7D5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	07/17/2025	05/16/2031	357	855,908	2061 / 2734	0	117,628	0	127,497		127,497	9,870	0	0	0	9,922		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2496 05/15/2026 2496. CALL BHF56M7H6	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/17/2025	05/15/2026	196	513,422	2496 / 2743	0	31,146	0	42,046		42,046	10,900	0	0	0	1,561		0005
CALL OPTION FEB26RTYC@2900 MAY26MXEAC@2248 05/15/2026 2248. CALL BHF56M7K9	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/17/2025	05/15/2026	59	149,506	2248 / 2820	0	23,011	0	29,883		29,883	6,872	0	0	0	455		0005
CALL OPTION FEB26RTYC@2900 MAY28MXEAC@2526 05/19/2028 2526. CALL BHF56M7N3	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/17/2025	05/19/2028	63	178,101	2526 / 3128	0	17,530	0	22,404		22,404	4,875	0	0	0	1,375		0005
CALL OPTION FEB26RTYC@2900 MAY31MXEAC@2549 05/16/2031 2549. CALL BHF56M706	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/17/2025	05/16/2031	156	440,544	2549 / 3099	0	41,459	0	46,757		46,757	5,298	0	0	0	5,107		0005
CALL OPTION FEB26RTYC@2900 JUL26SPXC@6211 07/17/2026 6211. CALL BHF59AS06	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	08/14/2025	07/17/2026	1,708	10,763,816	6211 / 6393	0	223,031	0	254,382		254,382	31,352	0	0	0	39,639		0005
CALL OPTION FEB26RTYC@2900 JUL28SPXC@6293 07/21/2028 6293. CALL BHF59ASR4	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	08/14/2025	07/21/2028	105	744,188	6293 / 7882	0	85,279	0	94,985		94,985	9,706	0	0	0	5,949		0005
CALL OPTION FEB26RTYC@2900 JUL31SPXC@6318 07/18/2031 6318. CALL BHF59AST0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	08/14/2025	07/18/2031	412	2,991,326	6318 / 8203	0	378,484	0	399,745		399,745	21,261	0	0	0	35,229		0005
CALL OPTION FEB26RTYC@2900 JUL26SPXC@6302 07/17/2026 6302. CALL BHF59ASX1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	08/14/2025	07/17/2026	385	2,594,515	6302 / 7176	0	184,111	0	229,393		229,393	45,282	0	0	0	9,555		0005

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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 FEB26RTYC@2900 AUG26SPXC@6249 08/21/2026 6249. CALL BHF5C3633	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/29/2025	08/21/2026	1,229	7,844,093	6249 / 6516	0	242,027	0	258,401		258,401	16,374	0	0	0	31,336		0005
CALL OPTION FEB26RTYC@2900 AUG31SPXC@6427 08/15/2031 6427. CALL BHF5C3666	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/29/2025	08/15/2031	340	2,519,570	6427 / 8394	0	326,733	0	335,152		335,152	8,418	0	0	0	29,878		0005
CALL OPTION FEB26RTYC@2900 AUG26SPXC@6403 08/21/2026 6403. CALL BHF5C3690	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/29/2025	08/21/2026	343	2,351,437	6403 / 7308	0	180,768	0	196,554		196,554	15,786	0	0	0	9,394		0005
CALL OPTION FEB26RTYC@2900 AUG28SPXC@6414 08/18/2028 6414. CALL BHF5C36C3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/29/2025	08/18/2028	91	657,748	6414 / 8042	0	78,487	0	81,177		81,177	2,691	0	0	0	5,336		0005
CALL OPTION SEP26SPXC@6440 09/18/2026 6440. CALL BHF5FLAB7	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/10/2025	09/18/2026	631	4,242,485	6440 / 6597 / 6730 / 7399	0	345,470	0	376,726		376,726	31,256	0	0	0	17,938		0005
CALL OPTION SEP31SPXC@6601 09/19/2031 6601. CALL BHF5FLAE1	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/10/2025	09/19/2031	299	2,269,859	6601 / 8582	0	285,431	0	287,514		287,514	2,083	0	0	0	27,145		0005
CALL OPTION SEP28SPXC@6583 09/15/2028 6583. CALL BHF5FLAJ0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/10/2025	09/15/2028	79	577,885	6583 / 8047	0	60,293	0	62,129		62,129	1,836	0	0	0	4,756		0005
CALL OPTION AUG26MXEAC@2613 08/21/2026 2613. CALL BHF5FLAM3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/10/2025	08/21/2026	195	544,949	2613 / 2696 / 2792 / 3065	0	68,064	0	70,400		70,400	2,336	0	0	0	2,177		0005
CALL OPTION AUG31MXEAC@2719 08/15/2031 2719. CALL BHF5FLAW1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/10/2025	08/15/2031	91	276,504	2719 / 3358	0	24,269	0	28,065		28,065	3,797	0	0	0	3,279		0005
CALL OPTION AUG28MXEAC@2712 08/18/2028 2712. CALL BHF5FLAY7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/10/2025	08/18/2028	55	166,045	2712 / 3326	0	13,893	0	16,615		16,615	2,722	0	0	0	1,347		0005
CALL OPTION AUG31RTYC@2332 08/15/2031 2332. CALL BHF5FLB00	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/10/2025	08/15/2031	272	750,040	2332 / 3183	0	103,110	0	102,543		102,543	(566)	0	0	0	8,894		0005
CALL OPTION AUG26RTYC@2160 08/21/2026 2160. CALL BHF5FLB26	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/10/2025	08/21/2026	608	1,468,442	2160 / 2323 / 2450 / 2726	0	233,735	0	254,846		254,846	21,112	0	0	0	5,866		0005
CALL OPTION AUG28RTYC@2323 08/18/2028 2323. CALL BHF5FLB83	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/10/2025	08/18/2028	129	343,269	2323 / 2999	0	39,680	0	40,572		40,572	891	0	0	0	2,785		0005

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CALL OPTION SEP26SPXC@5800 09/18/2026 5800. CALL BHF5FXY90	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/16/2025	09/18/2026	131	799,515	5800 / 6600 / 6000	0	192,340	0	109,048		109,048	(83,292)	0	0	0	3,380		0005
CALL OPTION AUG31SPXC@6400 08/15/2031 6400. CALL BHF5FYB28	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/16/2025	08/15/2031	153	1,232,449	6400 / 12400 / 5600	0	315,806	0	326,202		326,202	10,396	0	0	0	14,615		0005
CALL OPTION SEP31SPXC@6400 09/19/2031 6400. CALL BHF5FYF73	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/16/2025	09/19/2031	265	1,849,685	6400 / 6600 / 6800 / 11600 / 12400 / 4800 / 5000 / 5600 / 5800	0	1,671,947	0	1,758,939		1,758,939	86,992	0	0	0	22,120		0005
CALL OPTION OCT31 SPX C @ 6600 10/17/2031 6600. CALL BHF5GW4K9	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/23/2025	10/17/2031	195	1,384,843	6600 / 11600 / 5600 / 5000	0	309,710	0	279,258		279,258	(30,451)	0	0	0	16,672		0005
CALL OPTION OCT31 SPX C @ 6800 10/17/2031 6800. CALL BHF5HJYE8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/30/2025	10/17/2031	178	1,629,413	6800 / 15200 / 5800	0	381,650	0	335,540		335,540	(46,110)	0	0	0	19,616		0005
CALL OPTION OCT26SPXC@6567 10/16/2026 6567. CALL BHF5KN036	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	11/20/2025	10/16/2026	485	3,222,814	6567 / 6708 / 6883 / 7627 / 6037 / 6056	0	87,613	0	192,915		192,915	105,302	0	0	0	14,339		0005
CALL OPTION OCT31SPXC@6752 10/17/2031 6752. CALL BHF5KN044	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	11/20/2025	10/17/2031	377	2,610,097	6752 / 8673 / 5345	0	183,109	0	201,138		201,138	18,029	0	0	0	31,422		0005
CALL OPTION OCT28SPXC@6726 10/20/2028 6726. CALL BHF5KN006	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	11/20/2025	10/20/2028	67	467,347	6726 / 8359 / 5841	0	33,422	0	30,970		30,970	(2,451)	0	0	0	3,914		0005
CALL OPTION NOV31SPXC@6600 11/21/2031 6600. CALL BHF5LQJX2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/04/2025	11/21/2031	209	1,419,638	6600 / 6800 / 11600 / 5000 / 5600 / 5800	0	869,255	0	835,453	^	835,452	(33,802)	0	0	0	17,231		0005
0199999999. Subtotal - purchased options - hedging other - collars										109,100,523	17,143,302	0	243,919,650	XXX	243,919,638	51,519,049	0	(4,327,584)	0	9,000,659	XXX	XXX
0219999999. Subtotal - purchased options - hedging other										124,741,488	35,277,890	0	273,968,701	XXX	273,968,691	58,873,997	0	(4,728,680)	0	9,000,659	XXX	XXX
0289999999. Subtotal - purchased options - replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - purchased options - income generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - purchased options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total purchased options - call options and warrants										4,092,465	18,134,588	0	28,883,837	XXX	28,883,840	7,102,166	0	(401,096)	0	0	XXX	XXX
0449999999. Total purchased options - put options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total purchased options - caps										11,548,500	0	0	1,165,214	XXX	1,165,213	252,782	0	0	0	0	XXX	XXX
0469999999. Total purchased options - floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total purchased options - collars										109,100,523	17,143,302	0	243,919,650	XXX	243,919,638	51,519,049	0	(4,327,584)	0	9,000,659	XXX	XXX
0489999999. Total purchased options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total purchased options										124,741,488	35,277,890	0	273,968,701	XXX	273,968,691	58,873,997	0	(4,728,680)	0	9,000,659	XXX	XXX
0569999999. Subtotal - written options - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - written options - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
CALL OPTION AUG30SPXC@11200 BHF4HQ0F9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/24/2024	08/16/2030	121	1,355,536	11200	(6,424)	0	0	(21,606)		(21,606)	(4,331)	0	0	0	0		0005

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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 SEP30SPXC@11200 09/20/2030 11200. CALL BHF4KFXF3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/16/2024	09/20/2030	232	2,595,936	11200	(18,304)	0	0	(44,345)		(44,345)	(8,640)	0	0	0	0		0005
CALL OPTION SEP30SPXC@11600 09/20/2030 11600. CALL BHF4KSU27	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/16/2024	09/20/2030	136	1,582,936	11600	(8,032)	0	0	(21,422)		(21,422)	(3,881)	0	0	0	0		0005
CALL OPTION OCT30SPXC@10800 10/18/2030 10800. CALL BHF4LUC47	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/31/2024	10/18/2030	153	1,652,508	10800	(15,557)	0	0	(37,399)		(37,399)	(7,599)	0	0	0	0		0005
CALL OPTION OCT30SPXC@11600 10/18/2030 11600. CALL BHF4MZLX1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	10/18/2030	127	1,471,460	11600	(9,556)	0	0	(21,093)		(21,093)	(3,736)	0	0	0	0		0005
CALL OPTION NOV30SPXC@10800 11/15/2030 10800. CALL BHF4MZSL0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	11/15/2030	128	1,380,456	10800	(17,772)	0	0	(32,754)		(32,754)	(6,528)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 NOV30SPXC@11200 BHF4PV0M4 Premium at Maturity 2030-11-18	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	11/15/2030	257	2,881,648	11200	(2)	0	0	(54,652)	^	(54,653)	(7,112)	0	0	0	0		0005
CALL OPTION APR25COJ5C@130 DEC30SPXC@11200 BHF4PV0R3 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	12/20/2030	182	2,034,480	11200	(1)	(1)	0	(41,047)	^	(41,047)	(5,191)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@11200 BHF4R3ZV6 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	163	1,825,376	11200	0	(18,236)	0	(37,008)	^	(37,009)	(19,943)	0	1,170	0	0		0005
CALL OPTION FEB26RTYC@2900 DEC30SPXC@10800 BHF4R4125 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	156	1,680,372	10800	0	(23,441)	0	(42,438)	^	(42,438)	(20,501)	0	1,504	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@10800 BHF4SCB74 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/17/2031	141	1,517,724	10800	0	(21,048)	0	(40,231)	^	(40,230)	(20,537)	0	1,355	0	0		0005
CALL OPTION FEB26RTYC@2900 JAN31SPXC@11200 BHF4SQ3D9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/30/2025	01/17/2031	148	1,654,912	11200	0	(21,061)	0	(35,199)		(35,199)	(14,138)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@11200 BHF4U7P51 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/21/2031	163	1,822,688	11200	0	(28,624)	0	(41,597)	^	(41,597)	(14,178)	0	1,205	0	0		0005

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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 FEB26RTYC@2900 JAN31SPXC@11200 BHF4U7U55 Premium at Maturity 2031-01-21 . CALL BHF4U7U55	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	01/17/2031	137	1,534,848	11200	0	(22,608)	0	(32,872)	^	(32,872)	(11,218)	0	954	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@10400 BHF4WRRB0 Premium at Maturity 2031-03-24 . CALL BHF4WRRB0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	03/21/2031	189	1,960,920	10400	0	(26,447)	0	(70,708)	^	(70,708)	(45,168)	0	908	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@10800 BHF4WS100 Premium at Maturity 2031-02-24 . CALL BHF4WS100	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	02/21/2031	123	1,324,836	10800	0	(12,512)	0	(37,157)	^	(37,157)	(25,076)	0	430	0	0		0005
CALL OPTION FEB26RTYC@2900 FEB31SPXC@11200 02/21/2031 11200 CALL BHF4YDH87	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	02/21/2031	141	1,582,560	11200	0	(8,318)	0	(35,858)		(35,858)	(27,540)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@10800 03/21/2031 10800 CALL BHF4YDLA7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	172	1,855,224	10800	0	(15,199)	0	(54,390)	^	(54,391)	(39,558)	0	366	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@10400 03/21/2031 10400 CALL BHF4YDLC3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	301	3,129,568	10400	0	(34,008)	0	(112,762)	^	(112,763)	(79,574)	0	820	0	0		0005
CALL OPTION FEB26RTYC@2900 MAR31SPXC@18400 03/21/2031 18400 CALL BHF4YTMK9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/17/2025	03/21/2031	367	6,743,968	18400	0	(6)	0	(4,278)	^	(4,278)	(4,272)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@10000 04/18/2031 10000 CALL BHF4ZA4U7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/25/2025	04/18/2031	172	1,720,300	10000	0	(28,537)	0	(81,950)	^	(81,950)	(54,100)	0	688	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@9600 04/18/2031 9600. CALL BHF4ZPCA9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/01/2025	04/18/2031	138	1,321,056	9600	0	(34,397)	0	(80,436)	^	(80,436)	(47,169)	0	1,130	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@9200 04/18/2031 9200. CALL BHF4ZPCB7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/01/2025	04/18/2031	133	1,225,532	9200	0	(42,140)	0	(94,617)	^	(94,617)	(53,861)	0	1,384	0	0		0005
CALL OPTION FEB26RTYC@2900 APR31SPXC@10400 04/18/2031 10400 CALL BHF50M881	Index Linked Annuities	Exh 5	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	05/16/2025	04/18/2031	120	1,251,640	10400	0	(19,324)	0	(46,779)		(46,779)	(27,455)	0	0	0	0		0005

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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 FEB26RTYC@2900 MAY31SPXC@10000 05/16/2031 10000	Index Linked Annuities			BANK OF AMERICA NA																		
CALL BHF51XR51		Exh 5	Equity/Index	B4TYDEB6GKMZ0031MB27	05/29/2025	05/16/2031	132	1,323,700	10000	0	(28,104)	0	(65,027)		(65,027)	(36,923)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@14000 05/16/2031 14000	Index Linked Annuities																					
CALL BHF52H8Y3		Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/04/2025	05/16/2031	138	1,936,900	14000	0	(3,260)	0	(12,678)		(12,678)	(9,419)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 MAY31SPXC@10800 05/16/2031 10800	Index Linked Annuities																					
CALL BHF53T4S3		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	05/16/2031	128	1,382,724	10800	0	(17,722)	0	(44,015)		(44,015)	(26,293)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@10800 06/20/2031 10800	Index Linked Annuities																					
CALL BHF53T4W4		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	122	1,314,468	10800	0	(18,045)	0	(44,013)		(44,013)	(25,968)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@14800 06/20/2031 14800	Index Linked Annuities																					
CALL BHF553Q13		Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/02/2025	06/20/2031	138	2,040,772	14800	0	(2,248)	0	(9,944)		(9,944)	(7,697)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@10800 06/20/2031 10800	Index Linked Annuities			BANK OF AMERICA NA																		
CALL BHF55U4C3		Exh 5	Equity/Index	B4TYDEB6GKMZ0031MB27	07/10/2025	06/20/2031	121	1,309,716	10800	0	(22,116)	0	(43,852)		(43,852)	(21,736)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUN31SPXC@11200 06/20/2031 11200	Index Linked Annuities			BANK OF AMERICA NA																		
CALL BHF56JZZ2		Exh 5	Equity/Index	B4TYDEB6GKMZ0031MB27	07/16/2025	06/20/2031	130	1,455,328	11200	0	(22,318)	0	(40,105)		(40,105)	(17,787)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUL31SPXC@11200 07/18/2031 11200	Index Linked Annuities																					
CALL BHF5790K4		Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/24/2025	07/18/2031	166	1,862,336	11200	0	(35,050)	0	(53,531)		(53,531)	(18,482)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 JUL31SPXC@15600 07/18/2031 15600	Index Linked Annuities																					
CALL BHF5A1DU1		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/20/2025	07/18/2031	121	1,893,684	15600	0	(1,148)	0	(6,853)		(6,853)	(5,704)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 AUG31SPXC@17600 08/15/2031 17600	Index Linked Annuities			JPMORGAN CHASE BANK																		
CALL BHF5ARF57		Exh 5	Equity/Index	N.A. 7H6GLXDRUGQFU57RNE97	08/27/2025	08/15/2031	175	3,078,944	17600	0	(1,113)	0	(4,926)		(4,926)	(3,813)	0	0	0	0		0005
CALL OPTION FEB26RTYC@2900 AUG31SPXC@12000 08/15/2031 12000	Index Linked Annuities			JPMORGAN CHASE BANK																		
CALL BHF5ARF65		Exh 5	Equity/Index	N.A. 7H6GLXDRUGQFU57RNE97	08/27/2025	08/15/2031	185	2,215,320	12000	0	(21,801)	0	(45,549)		(45,549)	(23,749)	0	0	0	0		0005

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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 FEB26RTYC@2900 AUG31SPXC@12400 08/15/2031 12400 CALL BHF5ARF73	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/27/2025	08/15/2031	146	1,813,748	12400	0	(13,378)	0	(30,923)		(30,923)	(17,544)	0	0	0	0		0005
CALL OPTION APR31 SPX C @ 17600 04/18/2031 17600. CALL BHF5HJY40	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/30/2025	04/18/2031	176	3,100,944	17600	0	(2,084)	0	(3,245)		(3,245)	(1,161)	0	0	0	0		0005
CALL OPTION OCT31SPXC@12000 10/17/2031 12000. CALL BHF5J6Z03	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/06/2025	10/17/2031	122	1,466,760	12000	0	(18,999)	0	(33,360)		(33,360)	(14,360)	0	0	0	0		0005
0649999999. Subtotal - written options - hedging other - call options and warrants										(75,648)	(563,293)	0	(1,560,622)	XXX	(1,560,622)	(781,945)	0	11,914	0	0	XXX	XXX
PUT OPTION OCT26SPXP@2664 BHF3IWS7T3 Premium at Maturity 2026-10-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	10/16/2026	3,186	8,487,504	2664	(258,736)	(12,046)	0	(6,605)	^	(6,605)	39,206	0	12,046	0	0		0005
PUT OPTION OCT28SPXP@2985 BHF3IWS7Y2 Premium at Maturity 2028-10-24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	10/20/2028	3,656	10,913,160	2985	(614,647)	(38,427)	0	(142,489)	^	(142,488)	73,692	0	38,427	0	0		0005
PUT OPTION JAN26SPXP@2602 BHF3IWS821 Premium at Maturity 2026-01-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	01/16/2026	2,528	6,577,856	2602	(143,372)	(6,118)	0	351	^	351	16,837	0	6,118	0	0		0005
PUT OPTION JUL26SPXP@2506 BHF3IWS847 Premium at Maturity 2026-07-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	07/17/2026	3,288	8,239,728	2506	(203,668)	(9,114)	0	(1,273)	^	(1,272)	24,870	0	9,113	0	0		0005
PUT OPTION APR27SPXP@3156 BHF3IWS870 Premium at Maturity 2027-04-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	04/16/2027	4,176	13,179,456	3156	(651,065)	(33,129)	0	(74,703)	^	(74,703)	110,461	0	33,129	0	0		0005
PUT OPTION JAN27SPXP@2927 BHF3IWS888 Premium at Maturity 2027-01-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	01/15/2027	3,505	10,259,135	2927	(411,072)	(19,992)	0	(26,355)	^	(26,355)	79,086	0	19,992	0	0		0005
PUT OPTION APR26SPXP@2196 BHF3IWS8K1 Premium at Maturity 2026-04-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	04/17/2026	3,746	8,226,216	2196	(140,406)	(6,100)	0	233	^	232	8,500	0	6,101	0	0		0005
PUT OPTION OCT27SPXP@3710 BHF3IWS8W5 Premium at Maturity 2027-10-19	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	10/15/2027	3,296	12,228,160	3710	(900,040)	(49,731)	0	(189,232)	^	(189,232)	83,353	0	49,731	0	0		0005
PUT OPTION JUL27SPXP@3448 BHF3IWS904 Premium at Maturity 2027-07-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	07/16/2027	3,799	13,098,952	3448	(806,442)	(42,826)	0	(147,075)	^	(147,075)	93,684	0	42,825	0	0		0005
PUT OPTION APR28SPXP@3480 BHF3IWS912 Premium at Maturity 2028-04-25	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	04/21/2028	3,899	13,568,520	3480	(937,651)	(55,565)	0	(263,976)	^	(263,976)	42,049	0	55,564	0	0		0005

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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)
PUT OPTION JUL26SPXP@3870 BHF3IIS938 Premium at Maturity 2026-07-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	07/17/2026	363	1,404,810	3870	(91,168)	(4,079)	0	(5,278)	^	(5,278)	15,127	0	4,079	0	0		0005
PUT OPTION JAN26SPXP@3439 BHF3IIS9B0 Premium at Maturity 2026-01-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	01/16/2026	362	1,244,918	3439	(53,273)	(2,274)	0	110	^	111	9,555	0	2,273	0	0		0005
PUT OPTION JUL28SPXP@3210 BHF3IIS9D6 Premium at Maturity 2028-07-25	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	07/21/2028	3,832	12,300,720	3210	(758,758)	(46,247)	0	(202,319)	^	(202,319)	56,336	0	46,247	0	0		0005
PUT OPTION JAN29SPXP@3073 BHF3IIS9G9 Premium at Maturity 2029-01-23	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	01/19/2029	2,918	8,967,014	3073	(545,294)	(34,897)	0	(141,967)	^	(141,968)	59,561	0	34,897	0	0		0005
PUT OPTION MAY26RTYP@1078 BHF3IIS9K0 Premium at Maturity 2026-05-19	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	05/15/2026	1,378	1,485,484	1078	(41,155)	(1,802)	0	(141)	^	(141)	9,408	0	1,802	0	0		0005
PUT OPTION APR29SPXP@3148 BHF3IIS9P9 Premium at Maturity 2029-04-24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	04/20/2029	3,708	11,672,784	3148	(764,541)	(49,984)	0	(221,034)	^	(221,033)	69,971	0	49,984	0	0		0005
PUT OPTION MAY27RTYP@1838 BHF3IIS9Y0 Premium at Maturity 2027-05-25	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	05/21/2027	1,373	2,523,574	1838	(303,145)	(15,686)	0	(75,495)	^	(75,495)	54,816	0	15,686	0	0		0005
PUT OPTION APR26SPXP@3534 BHF3IISA36 Premium at Maturity 2026-04-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	04/17/2026	289	1,021,326	3534	(47,776)	(2,076)	0	(835)	^	(835)	9,142	0	2,076	0	0		0005
PUT OPTION DEC26RTYP@1518 BHF3IISA69 Premium at Maturity 2026-12-22	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	12/18/2026	898	1,363,164	1518	(104,850)	(5,028)	0	(14,098)	^	(14,098)	21,597	0	5,028	0	0		0005
PUT OPTION JUL29SPXP@3429 BHF3IISAC6 Premium at Maturity 2029-07-24	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	07/20/2029	3,610	12,378,690	3429	(952,231)	(63,466)	0	(338,692)	^	(338,692)	38,776	0	63,466	0	0		0005
PUT OPTION JAN28SPXP@3809 BHF3IISAG7 Premium at Maturity 2028-01-25	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	01/21/2028	3,057	11,644,113	3809	(925,180)	(53,121)	0	(225,829)	^	(225,828)	66,907	0	53,121	0	0		0005
PUT OPTION MAY26RTYP@1600 BHF3IISAR3 Premium at Maturity 2026-05-19	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	05/15/2026	406	649,600	1600	(42,364)	(1,856)	0	(1,395)	^	(1,394)	13,117	0	1,855	0	0		0005
PUT OPTION MAY28RTYP@1571 BHF3IISAZ5 Premium at Maturity 2028-05-23	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	05/19/2028	1,571	2,468,041	1571	(230,912)	(13,808)	0	(83,807)	^	(83,806)	25,480	0	13,807	0	0		0005
PUT OPTION NOV28RTYP@1432 BHF3IISB84 Premium at Maturity 2028-11-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	11/17/2028	1,502	2,150,864	1432	(176,584)	(11,122)	0	(71,731)	^	(71,731)	15,731	0	11,122	0	0		0005

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PUT OPTION JUN29RTYP@1497 BHF3IISBH4 Premium at Maturity 2029-06-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	06/15/2029	1,885	2,821,845	1497	(259,394)	(17,169)	0	(117,678)	^	(117,678)	19,197	0	17,168	0	0		0005
PUT OPTION JUN29MXEAP@1684 BHF3IISBS0 Premium at Maturity 2029-06-20	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	06/15/2029	868	1,461,712	1684	(118,187)	(7,823)	0	(35,354)	^	(35,354)	36,161	0	7,822	0	0		0005
PUT OPTION NOV27RTYP@1865 BHF3IISBW1 Premium at Maturity 2027-11-23	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	11/19/2027	1,449	2,702,385	1865	(331,674)	(18,589)	0	(112,914)	^	(112,913)	48,773	0	18,589	0	0		0005
PUT OPTION MAY26MXEAP@1370 BHF3IISBZ4 Premium at Maturity 2026-05-19	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	05/15/2026	697	954,890	1370	(28,797)	(1,261)	0	(103)	^	(104)	8,595	0	1,261	0	0		0005
PUT OPTION MAY28MXEAP@1644 BHF3IISCF7 Premium at Maturity 2028-05-23	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	05/19/2028	884	1,453,296	1644	(96,332)	(5,760)	0	(22,262)	^	(22,262)	32,423	0	5,760	0	0		0005
PUT OPTION MAY27MXEAP@1848 BHF3IISCK6 Premium at Maturity 2027-05-25	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	05/21/2027	1,056	1,951,488	1848	(147,930)	(7,655)	0	(19,631)	^	(19,631)	57,330	0	7,655	0	0		0005
PUT OPTION NOV28MXEAP@1508 BHF3IISCL4 Premium at Maturity 2028-11-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	11/17/2028	674	1,016,392	1508	(64,784)	(4,081)	0	(16,292)	^	(16,292)	19,741	0	4,080	0	0		0005
PUT OPTION DEC26MXEAP@1640 BHF3IISCT7 Premium at Maturity 2026-12-22	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	12/18/2026	552	905,280	1640	(47,918)	(2,298)	0	(3,049)	^	(3,049)	17,990	0	2,298	0	0		0005
PUT OPTION MAY26MXEAP@1848 BHF3IISD09 Premium at Maturity 2026-05-19	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	05/15/2026	192	354,816	1848	(23,518)	(1,030)	0	(313)	^	(312)	8,685	0	1,030	0	0		0005
PUT OPTION NOV27MXEAP@1937 BHF3IISD41 Premium at Maturity 2027-11-23	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	11/19/2027	1,019	1,973,803	1937	(172,967)	(9,694)	0	(34,299)	^	(34,300)	65,626	0	9,694	0	0		0005
PUT OPTION NOV29RTYP@1515 BHF44WI0E3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	02/23/2024	11/16/2029	1,420	2,151,300	1515	(142,000)	0	0	(97,806)		(97,806)	12,605	0	0	0	0		0005
PUT OPTION NOV29SPXP@3465 BHF44WI0W3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/23/2024	11/16/2029	5,131	17,778,915	3465	(914,344)	0	0	(522,833)		(522,833)	48,341	0	0	0	0		0005
PUT OPTION NOV26MXEAP@1821 BHF44WI0Y9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	02/23/2024	11/20/2026	108	196,668	1821	(7,265)	0	0	(833)		(833)	5,288	0	0	0	0		0005
PUT OPTION NOV26SPXP@3901 BHF44WI136	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/23/2024	11/20/2026	479	1,868,579	3901	(61,391)	0	0	(13,925)		(13,925)	19,268	0	0	0	0		0005
PUT OPTION NOV26RTYP@1589 BHF44WI144	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	02/23/2024	11/20/2026	315	500,535	1589	(26,934)	0	0	(5,365)		(5,365)	8,950	0	0	0	0		0005

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PUT OPTION NOV29MXEAP@1676 BHF44W151	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	02/23/2024	11/16/2029	639	1,070,964	1676	(57,662)	0	0	(28,070)		(28,070)	26,200	0	0	0	0		0005
PUT OPTION FEB27SPXP@4345 BHF47UTE3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/15/2024	02/19/2027	351	1,525,095	4345	(75,384)	0	0	(19,251)		(19,251)	21,044	0	0	0	0		0005
PUT OPTION FEB27MXEAP@1992 BHF47UTJ2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/15/2024	02/19/2027	53	105,576	1992	(5,219)	0	0	(982)		(982)	3,891	0	0	0	0		0005
PUT OPTION FEB30RTYP@1672 BHF47UTK9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/15/2024	02/15/2030	1,035	1,730,520	1672	(143,718)	0	0	(96,589)		(96,589)	11,034	0	0	0	0		0005
PUT OPTION FEB30SPXP@3888 BHF47UTU7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/15/2024	02/15/2030	4,010	15,590,880	3888	(945,102)	0	0	(569,671)		(569,671)	67,161	0	0	0	0		0005
PUT OPTION FEB27RTYP@1776 BHF47UTV5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/15/2024	02/19/2027	166	294,816	1776	(21,333)	0	0	(6,312)		(6,312)	6,463	0	0	0	0		0005
PUT OPTION FEB30MXEAP@1876 BHF47UTX1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/15/2024	02/15/2030	529	992,404	1876	(64,808)	0	0	(33,923)		(33,923)	29,659	0	0	0	0		0005
PUT OPTION APR27SPXP@4448 BHF4B1YB2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/05/2024	04/16/2027	154	684,992	4448	(28,224)	0	0	(10,594)		(10,594)	9,916	0	0	0	0		0005
PUT OPTION APR30SPXP@3993 BHF4B1YK2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/05/2024	04/18/2030	1,441	5,753,913	3993	(351,633)	0	0	(224,433)		(224,433)	27,277	0	0	0	0		0005
PUT OPTION MAY30SPXP@4098 BHF4C20E0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/21/2024	05/17/2030	1,316	5,392,968	4098	(298,329)	0	0	(220,633)		(220,633)	28,208	0	0	0	0		0005
PUT OPTION MAY27SPXP@4532 BHF4C20F7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/21/2024	05/21/2027	128	580,096	4532	(23,393)	0	0	(10,181)		(10,181)	8,683	0	0	0	0		0005
PUT OPTION MAY27MXEAP@2017 BHF4E9E16	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	07/23/2024	05/21/2027	70	141,190	2017	(6,355)	0	0	(1,877)		(1,877)	5,398	0	0	0	0		0005
PUT OPTION MAY30MXEAP@1877 BHF4E9E99	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	07/23/2024	05/17/2030	431	808,987	1877	(49,484)	0	0	(29,090)		(29,090)	24,039	0	0	0	0		0005
PUT OPTION MAY27RTYP@1767 BHF4E9EG3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/22/2024	05/21/2027	308	544,236	1767	(29,568)	0	0	(14,317)		(14,317)	10,641	0	0	0	0		0005
PUT OPTION MAY30RTYP@1652 BHF4E9EN8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/22/2024	05/17/2030	1,070	1,767,640	1652	(127,330)	0	0	(99,760)		(99,760)	9,919	0	0	0	0		0005
PUT OPTION JUN30SPXP@4287 BHF4E9EQ1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	07/22/2024	06/20/2030	1,211	5,191,557	4287	(341,638)	0	0	(230,815)		(230,815)	31,320	0	0	0	0		0005
PUT OPTION JUN27SPXP@4661 BHF4E9EU2	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	07/22/2024	06/17/2027	126	587,286	4661	(25,865)	0	0	(11,691)		(11,691)	9,292	0	0	0	0		0005
PUT OPTION JUL27SPXP@4751 BHF4GH9F1	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/27/2024	07/16/2027	124	589,124	4751	(28,842)	0	0	(13,047)		(13,047)	9,455	0	0	0	0		0005
PUT OPTION JUL30SPXP@4372 BHF4GH9H7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/27/2024	07/19/2030	1,263	5,521,836	4372	(383,826)	0	0	(255,688)		(255,688)	35,263	0	0	0	0		0005

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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)
PUT OPTION AUG30SPXP@4200 BHF4H07P0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/24/2024	08/16/2030	134	562,884	4200	(37,404)	0	0	(24,765)		(24,765)	3,122	0	0	0	0		0005
PUT OPTION AUG27SPXP@4741 BHF4J5Y74	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/25/2024	08/20/2027	100	474,100	4741	(23,739)	0	0	(11,168)		(11,168)	7,209	0	0	0	0		0005
PUT OPTION AUG30SPXP@4280 BHF4J5Y82	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/25/2024	08/16/2030	983	4,207,240	4280	(279,469)	0	0	(190,501)		(190,501)	24,865	0	0	0	0		0005
PUT OPTION SEP30SPXP@4200 BHF4KFXT3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/16/2024	09/20/2030	349	1,465,044	4200	(87,623)	0	0	(65,255)		(65,255)	8,051	0	0	0	0		0005
PUT OPTION SEP30SPXP@4400 BHF4KSU35	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/16/2024	09/20/2030	153	673,860	4400	(43,709)	0	0	(32,190)		(32,190)	4,321	0	0	0	0		0005
PUT OPTION AUG30MXEAP@1969 BHF4LG5S3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/28/2024	08/16/2030	340	669,460	1969	(43,755)	0	0	(27,372)		(27,372)	21,528	0	0	0	0		0005
PUT OPTION AUG27MXEAP@2078 BHF4LG5X2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/28/2024	08/20/2027	60	124,680	2078	(5,608)	0	0	(2,266)		(2,266)	5,147	0	0	0	0		0005
PUT OPTION AUG30RTYP@1804 BHF4LG6A1	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/25/2024	08/16/2030	699	1,260,996	1804	(98,454)	0	0	(84,318)		(84,318)	7,456	0	0	0	0		0005
PUT OPTION AUG27RTYP@1884 BHF4LG6C7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/25/2024	08/20/2027	175	329,700	1884	(21,096)	0	0	(12,402)		(12,402)	6,715	0	0	0	0		0005
PUT OPTION SEP30SPXP@4581 BHF4LG6N3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/25/2024	09/20/2030	454	2,079,774	4581	(137,925)	0	0	(105,469)		(105,469)	15,156	0	0	0	0		0005
PUT OPTION SEP27SPXP@4865 BHF4LG6Q6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/25/2024	09/17/2027	109	530,285	4865	(25,445)	0	0	(14,041)		(14,041)	8,340	0	0	0	0		0005
PUT OPTION OCT30SPXP@4400 BHF4LUC62	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/31/2024	10/18/2030	252	1,110,120	4400	(69,334)	0	0	(53,508)		(53,508)	7,068	0	0	0	0		0005
PUT OPTION OCT30SPXP@5000 BHF4MZLS2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	10/18/2030	132	660,600	5000	(44,607)	0	0	(38,623)		(38,623)	6,199	0	0	0	0		0005
PUT OPTION NOV30SPXP@4400 BHF4MZSK2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/20/2024	11/15/2030	168	738,100	4400	(39,988)	0	0	(35,888)		(35,888)	4,666	0	0	0	0		0005
PUT OPTION OCT27SPXP@5061 BHF4NA4W6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	11/25/2024	10/15/2027	108	546,588	5061	(24,496)	0	0	(16,860)		(16,860)	9,199	0	0	0	0		0005
PUT OPTION OCT30SPXP@4744 BHF4NA547	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	11/25/2024	10/18/2030	401	1,902,344	4744	(116,474)	0	0	(102,384)		(102,384)	15,411	0	0	0	0		0005
PUT OPTION NOV30SPXP@4758 BHF4PKF26	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/12/2024	11/15/2030	509	2,421,822	4758	(144,556)	0	0	(131,933)		(131,933)	19,695	0	0	0	0		0005
PUT OPTION NOV27SPXP@5214 BHF4PKFA8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/12/2024	11/19/2027	81	422,334	5214	(20,574)	0	0	(14,834)		(14,834)	7,387	0	0	0	0		0005

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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)
PUT OPTION NOV30SPXP@4400 BHF4PV0K8 Premium at Maturity 2030-11-18	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	11/15/2030	127	556,776	4400	(215)	(15)	0	(27,073)	^	(27,074)	2,939	0	15	0	0		0005
PUT OPTION NOV30SPXP@5000 BHF4PV0L6 Premium at Maturity 2030-11-18	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	11/15/2030	148	741,350	5000	(332)	(24)	0	(43,664)	^	(43,664)	5,899	0	24	0	0		0005
PUT OPTION NOV30SPXP@5200 BHF4PV0N2 Premium at Maturity 2030-11-18	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	11/15/2030	124	644,748	5200	(311)	(22)	0	(40,399)	^	(40,400)	5,684	0	22	0	0		0005
PUT OPTION NOV30SPXP@4600 BHF4PV0P7 Premium at Maturity 2030-11-18	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	11/15/2030	178	820,824	4600	(327)	(23)	0	(42,590)	^	(42,590)	5,043	0	23	0	0		0005
PUT OPTION DEC30SPXP@4600 BHF4PV0S1 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	12/19/2024	12/20/2030	137	629,280	4600	(250)	(18)	0	(32,977)	^	(32,977)	3,819	0	18	0	0		0005
PUT OPTION DEC30SPXP@5200 BHF4R3YX3 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	127	662,584	5200	0	(52,848)	0	(42,376)	^	(42,376)	7,080	0	3,392	0	0		0005
PUT OPTION DEC30SPXP@4400 BHF4R4190 Premium at Maturity 2030-12-23	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2025	12/20/2030	270	1,189,936	4400	0	(70,849)	0	(59,169)	^	(59,169)	7,133	0	4,547	0	0		0005
PUT OPTION NOV30MXEAP@1918 BHF4S2V33	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/22/2025	11/15/2030	215	412,370	1918	0	(23,741)	0	(16,740)		(16,740)	7,001	0	0	0	0		0005
PUT OPTION NOV27MXEAP@2068 BHF4S2V66	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/22/2025	11/19/2027	63	130,284	2068	0	(6,651)	0	(2,709)		(2,709)	3,942	0	0	0	0		0005
PUT OPTION NOV27RTYP@2008 BHF4S2WY4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/22/2025	11/19/2027	165	331,320	2008	0	(20,567)	0	(16,781)		(16,781)	3,786	0	0	0	0		0005
PUT OPTION NOV30RTYP@1950 BHF4S2X64	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/22/2025	11/15/2030	517	1,008,150	1950	0	(76,606)	0	(78,056)		(78,056)	(1,450)	0	0	0	0		0005
PUT OPTION DEC30SPXP@4885 BHF4S2XE7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/20/2030	434	2,120,090	4885	0	(137,256)	0	(121,417)		(121,417)	15,839	0	0	0	0		0005
PUT OPTION DEC27SPXP@5248 BHF4S2XJ6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/17/2027	74	388,352	5248	0	(18,492)	0	(14,391)		(14,391)	4,100	0	0	0	0		0005
PUT OPTION JAN31SPXP@5000 BHF4SC7X2 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/17/2031	122	607,750	5000	0	(42,542)	0	(36,866)	^	(36,867)	2,938	0	2,738	0	0		0005
PUT OPTION JAN31SPXP@4400 BHF4SCB17 Premium at Maturity 2031-01-20	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/23/2025	01/17/2031	169	743,116	4400	0	(41,090)	0	(37,314)	^	(37,314)	1,132	0	2,645	0	0		0005

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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)
PUT OPTION JAN31SPXP@4600 BHF4T4610 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	02/05/2025	01/17/2031	173	795,064	4600	0	(50,594)	0	(42,595)	^	(42,594)	5,866	0	2,134	0	0	0005	
PUT OPTION JAN31SPXP@5200 BHF4T46B8 Premium at Maturity 2031-01-21	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	02/05/2025	01/17/2031	120	626,496	5200	0	(49,279)	0	(40,416)	^	(40,417)	6,784	0	2,078	0	0	0005	
PUT OPTION JAN28SPXP@5268 BHF4TD719	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/11/2025	01/21/2028	129	679,572	5268	0	(35,000)	0	(26,428)		(26,428)	8,572	0	0	0	0	0005	
PUT OPTION JAN31SPXP@4991 BHF4TD735	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/11/2025	01/17/2031	337	1,681,967	4991	0	(111,149)	0	(100,555)		(100,555)	10,594	0	0	0	0	0005	
PUT OPTION JAN26SPXP@5372 BHF4TD768	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/11/2025	01/16/2026	569	3,056,668	5372	0	(73,270)	0	(360)		(360)	72,910	0	0	0	0	0005	
PUT OPTION JAN26SPXP@5374 BHF4TD784	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/11/2025	01/16/2026	351	1,886,274	5374	0	(45,293)	0	(223)		(223)	45,070	0	0	0	0	0005	
PUT OPTION FEB31SPXP@4600 BHF4U7NQ7 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/21/2031	131	604,578	4600	0	(36,447)	0	(32,768)	^	(32,767)	2,145	0	1,534	0	0	0005	
PUT OPTION FEB31SPXP@5200 BHF4UX4U2 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/27/2025	02/21/2031	160	830,128	5200	0	(68,459)	0	(54,148)	^	(54,148)	11,429	0	2,882	0	0	0005	
PUT OPTION FEB31SPXP@4400 BHF4VJRR4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/06/2025	02/21/2031	142	623,920	4400	0	(40,147)	0	(31,373)		(31,373)	8,773	0	0	0	0	0005	
PUT OPTION FEB26SPXP@5422 BHF4VY686	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/11/2025	02/20/2026	342	1,854,324	5422	0	(90,801)	0	(1,856)		(1,856)	88,945	0	0	0	0	0005	
PUT OPTION FEB28SPXP@5280 BHF4VY6B9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/11/2025	02/18/2028	116	612,480	5280	0	(44,402)	0	(24,650)		(24,650)	19,753	0	0	0	0	0005	
PUT OPTION FEB26SPXP@5430 BHF4VY6C7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/11/2025	02/20/2026	565	3,067,950	5430	0	(151,234)	0	(3,098)		(3,098)	148,135	0	0	0	0	0005	
PUT OPTION FEB31SPXP@4923 BHF4VY6E3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/11/2025	02/21/2031	335	1,649,205	4923	0	(139,852)	0	(97,591)		(97,591)	42,261	0	0	0	0	0005	
PUT OPTION FEB31SPXP@5000 BHF4W2RJ8 Premium at Maturity 2031-02-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	03/13/2025	02/21/2031	126	631,100	5000	0	(60,095)	0	(38,873)	^	(38,873)	19,155	0	2,067	0	0	0005	
PUT OPTION MAR31SPXP@4200 BHF4WRR61 Premium at Maturity 2031-03-24	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	03/21/2025	03/21/2031	199	835,506	4200	0	(56,491)	0	(40,274)	^	(40,274)	14,278	0	1,939	0	0	0005	
PUT OPTION MAR31SPXP@4800 BHF4X97R6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	03/21/2031	228	1,093,152	4800	0	(81,151)	0	(62,747)		(62,747)	18,404	0	0	0	0	0005	
PUT OPTION FEB28MXEAP@2136 BHF4Y3PN7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/08/2025	02/18/2028	79	168,744	2136	0	(13,854)	0	(4,402)		(4,402)	9,452	0	0	0	0	0005	

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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)
PUT OPTION FEB31MXEAP@2025 BHF4Y3PP2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/08/2025	02/21/2031	158	319,950	2025	0	(28,631)	0	(14,759)		(14,759)	13,871	0	0	0	0		0005
PUT OPTION FEB26MXEAP@2173 BHF4Y3P00	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/08/2025	02/20/2026	213	462,849	2173	0	(24,629)	0	(112)		(112)	24,518	0	0	0	0		0005
PUT OPTION FEB26MXEAP@2166 BHF4Y3PT4	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/08/2025	02/20/2026	206	446,196	2166	0	(23,359)	0	(104)		(104)	23,255	0	0	0	0		0005
PUT OPTION FEB28RTYP@1897 BHF4Y3Q22	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	04/07/2025	02/18/2028	185	350,945	1897	0	(47,118)	0	(16,769)		(16,769)	30,348	0	0	0	0		0005
PUT OPTION FEB31RTYP@1821 BHF4Y3Q30	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	04/07/2025	02/21/2031	323	588,183	1821	0	(87,465)	0	(41,561)		(41,561)	45,904	0	0	0	0		0005
PUT OPTION FEB26RTYP@1964 BHF4Y3Q89	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	04/07/2025	02/20/2026	540	1,060,560	1964	0	(124,173)	0	(1,125)		(1,125)	123,048	0	0	0	0		0005
PUT OPTION FEB26RTYP@1963 BHF4Y3QA4	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	04/07/2025	02/20/2026	578	1,134,614	1963	0	(132,582)	0	(1,198)		(1,198)	131,384	0	0	0	0		0005
PUT OPTION MAR28SPXP@4966 BHF4Y3QE6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/08/2025	03/17/2028	187	928,642	4966	0	(83,615)	0	(33,331)		(33,331)	50,284	0	0	0	0		0005
PUT OPTION MAR26SPXP@5109 BHF4Y3QF3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/08/2025	03/20/2026	469	2,396,121	5109	0	(173,141)	0	(4,370)		(4,370)	168,771	0	0	0	0		0005
PUT OPTION MAR31SPXP@4595 BHF4Y3QJ5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/08/2025	03/21/2031	405	1,860,975	4595	0	(187,014)	0	(100,474)		(100,474)	86,540	0	0	0	0		0005
PUT OPTION MAR26SPXP@5143 BHF4Y3QP1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/08/2025	03/20/2026	599	3,080,657	5143	0	(228,453)	0	(5,794)		(5,794)	222,658	0	0	0	0		0005
PUT OPTION OCT30SPXP@4200 BHF4YDH12	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	10/18/2030	149	627,144	4200	0	(49,577)	0	(28,201)		(28,201)	21,376	0	0	0	0		0005
PUT OPTION OCT30SPXP@4400 BHF4YDH46	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	10/18/2030	149	654,324	4400	0	(55,725)	0	(31,540)		(31,540)	24,186	0	0	0	0		0005
PUT OPTION DEC30SPXP@4600 BHF4YDH53	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	12/20/2030	125	574,724	4600	0	(53,074)	0	(30,115)		(30,115)	22,959	0	0	0	0		0005
PUT OPTION MAR31SPXP@5000 BHF4YDHB0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	156	780,550	5000	0	(88,039)	0	(48,636)	^	(48,636)	37,281	0	2,122	0	0		0005
PUT OPTION MAR31SPXP@4800 BHF4YDHH7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	126	604,512	4800	0	(64,010)	0	(35,373)	^	(35,373)	27,094	0	1,543	0	0		0005
PUT OPTION DEC30SPXP@5000 BHF4YDL41	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	12/20/2030	126	629,050	5000	0	(66,414)	0	(37,370)		(37,370)	29,044	0	0	0	0		0005
PUT OPTION FEB31SPXP@4600 BHF4YDL74	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/11/2025	02/21/2031	141	647,956	4600	0	(60,194)	0	(34,712)		(34,712)	25,482	0	0	0	0		0005
PUT OPTION MAR31SPXP@4400 BHF4YDL82	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	201	884,092	4400	0	(81,604)	0	(45,751)	^	(45,751)	33,886	0	1,967	0	0		0005

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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)
PUT OPTION MAR31SPXP@4200 BHF4YDLB5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/11/2025	03/21/2031	313	1,315,776	4200	0	(112,846)	0	(63,676)	^	(63,676)	46,450	0	2,720	0	0		0005
PUT OPTION APR31SPXP@4200 BHF4YTMU7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/17/2025	04/18/2031	158	662,760	4200	0	(54,137)	0	(32,367)	^	(32,367)	20,465	0	1,304	0	0		0005
PUT OPTION APR31SPXP@4400 BHF4ZA4N3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/25/2025	04/18/2031	123	541,156	4400	0	(44,315)	0	(28,212)	^	(28,212)	15,035	0	1,068	0	0		0005
PUT OPTION APR31SPXP@4000 BHF4ZA4T0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/25/2025	04/18/2031	204	814,440	4000	0	(57,673)	0	(37,196)	^	(37,196)	19,087	0	1,390	0	0		0005
PUT OPTION APR31SPXP@4600 BHF4ZA5R3	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/25/2025	04/18/2031	160	736,828	4600	0	(64,692)	0	(40,896)	^	(40,895)	22,238	0	1,559	0	0		0005
PUT OPTION APR31SPXP@4800 BHF4ZPC92	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/01/2025	04/18/2031	126	604,272	4800	0	(55,654)	0	(35,581)	^	(35,581)	18,245	0	1,828	0	0		0005
PUT OPTION APR31SPXP@4200 BHF50ATP6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2025	04/18/2031	154	644,742	4200	0	(39,441)	0	(31,345)	^	(31,345)	6,801	0	1,295	0	0		0005
PUT OPTION APR28SPXP@4643 BHF50HCA2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/13/2025	04/21/2028	140	650,020	4643	0	(28,735)	0	(21,055)		(21,055)	7,680	0	0	0	0		0005
PUT OPTION APR31SPXP@4309 BHF50HCE4	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/13/2025	04/18/2031	451	1,943,359	4309	0	(120,575)	0	(96,690)		(96,690)	23,885	0	0	0	0		0005
PUT OPTION APR26SPXP@4791 BHF50HCG9	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/13/2025	04/17/2026	553	2,649,423	4791	0	(52,917)	0	(6,181)		(6,181)	46,735	0	0	0	0		0005
PUT OPTION APR26SPXP@4796 BHF50HCH7	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/13/2025	04/17/2026	436	2,091,056	4796	0	(41,952)	0	(4,900)		(4,900)	37,052	0	0	0	0		0005
PUT OPTION MAY31SPXP@4200 BHF50M931	Index Linked Annuities	Exh 5	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZ3VO5H2G7GRS05BHJ91	05/16/2025	05/16/2031	134	562,548	4200	0	(29,631)	0	(27,237)		(27,237)	2,394	0	0	0	0		0005
PUT OPTION MAY31SPXP@4400 BHF5192J1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	148	652,696	4400	0	(43,777)	0	(34,238)	^	(34,237)	8,096	0	1,443	0	0		0005
PUT OPTION MAY31SPXP@5000 BHF5198V8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/22/2025	05/16/2031	138	688,100	5000	0	(56,986)	0	(43,352)	^	(43,351)	11,756	0	1,879	0	0		0005
PUT OPTION MAY31SPXP@4800 BHF51XRD4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2025	05/16/2031	123	588,384	4800	0	(39,571)	0	(34,346)		(34,346)	5,225	0	0	0	0		0005
PUT OPTION MAY31SPXP@4400 BHF52H7U2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/04/2025	05/16/2031	126	552,860	4400	0	(35,778)	0	(28,595)		(28,595)	7,183	0	0	0	0		0005
PUT OPTION MAY31SPXP@5000 BHF52H8W7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/04/2025	05/16/2031	121	604,400	5000	0	(48,281)	0	(37,530)		(37,530)	10,751	0	0	0	0		0005
PUT OPTION MAY31SPXP@4758 BHF538AP8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/12/2025	05/16/2031	462	2,198,196	4758	0	(141,386)	0	(126,743)		(126,743)	14,643	0	0	0	0		0005
PUT OPTION MAY28SPXP@5106 BHF538AT0	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/12/2025	05/19/2028	129	658,674	5106	0	(35,675)	0	(26,815)		(26,815)	8,860	0	0	0	0		0005

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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)
PUT OPTION MAY26SPXP@5223 BHF538AW3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/12/2025	05/15/2026	684	3,572,532	5223	0	(94,618)	0	(17,918)		(17,918)	76,699	0	0	0	0		0005
PUT OPTION MAY26SPXP@5206 BHF538AX1	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/12/2025	05/15/2026	349	1,816,894	5206	0	(47,461)	0	(8,984)		(8,984)	38,477	0	0	0	0		0005
PUT OPTION JUN31SPXP@4400 BHF53T4U8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	128	563,376	4400	0	(38,174)	0	(29,459)		(29,459)	8,715	0	0	0	0		0005
PUT OPTION MAY31SPXP@5200 BHF53T529	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2025	05/16/2031	129	668,304	5200	0	(48,003)	0	(44,015)		(44,015)	3,987	0	0	0	0		0005
PUT OPTION JUN31SPXP@5000 BHF54FXR2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	150	747,700	5000	0	(58,230)	0	(46,864)		(46,864)	11,366	0	0	0	0		0005
PUT OPTION JUN31SPXP@4600 BHF54FXT8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2025	06/20/2031	131	601,220	4600	0	(41,198)	0	(33,434)		(33,434)	7,763	0	0	0	0		0005
PUT OPTION JUN31SPXP@5200 BHF553QF2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/02/2025	06/20/2031	159	824,720	5200	0	(65,672)	0	(54,793)		(54,793)	10,879	0	0	0	0		0005
PUT OPTION JUN31SPXP@4600 BHF55U4B5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/10/2025	06/20/2031	121	555,818	4600	0	(30,042)	0	(30,910)		(30,910)	(868)	0	0	0	0		0005
PUT OPTION JUN31SPXP@5400 BHF56JZP4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/16/2025	06/20/2031	125	675,108	5400	0	(55,068)	0	(47,418)		(47,418)	7,650	0	0	0	0		0005
PUT OPTION JUN26SPXP@5416 BHF56M6P9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/17/2025	06/22/2026	369	1,998,504	5416	0	(50,881)	0	(17,120)		(17,120)	33,761	0	0	0	0		0005
PUT OPTION JUN26SPXP@5418 BHF56M6Q7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/17/2025	06/22/2026	636	3,445,848	5418	0	(87,857)	0	(29,565)		(29,565)	58,292	0	0	0	0		0005
PUT OPTION JUN28SPXP@5259 BHF56M6X2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/17/2025	06/16/2028	98	515,382	5259	0	(27,076)	0	(22,878)		(22,878)	4,198	0	0	0	0		0005
PUT OPTION JUN31SPXP@4885 BHF56M703	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/17/2025	06/20/2031	476	2,325,260	4885	0	(141,082)	0	(140,752)		(140,752)	330	0	0	0	0		0005
PUT OPTION MAY28RTYP@1775 BHF56M711	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/17/2025	05/19/2028	151	268,025	1775	0	(15,772)	0	(11,817)		(11,817)	3,955	0	0	0	0		0005
PUT OPTION MAY31MXEAP@2085 BHF56M760	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/17/2025	05/16/2031	156	325,260	2085	0	(16,182)	0	(16,264)		(16,264)	(82)	0	0	0	0		0005
PUT OPTION MAY26RTYP@1809 BHF56M786	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/17/2025	05/15/2026	579	1,047,411	1809	0	(23,704)	0	(4,600)		(4,600)	19,104	0	0	0	0		0005
PUT OPTION MAY26RTYP@1800 BHF56M7B9	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/17/2025	05/15/2026	600	1,080,000	1800	0	(23,922)	0	(4,604)		(4,604)	19,318	0	0	0	0		0005
PUT OPTION MAY31RTYP@1731 BHF56M7E3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/17/2025	05/16/2031	357	617,967	1731	0	(46,042)	0	(41,000)		(41,000)	5,043	0	0	0	0		0005
PUT OPTION MAY26MXEAP@2247 BHF56M7G8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/17/2025	05/15/2026	196	440,412	2247	0	(6,056)	0	(1,393)		(1,393)	4,664	0	0	0	0		0005

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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)
PUT OPTION MAY26MXEAP@2261 BHF56M7J2	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/17/2025	05/15/2026	186	420,546	2261	0	(6,023)	0	(1,388)		(1,388)	4,635	0	0	0	0		0005
PUT OPTION MAY28MXEAP@2207 BHF56M7M5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/17/2025	05/19/2028	63	139,041	2207	0	(5,228)	0	(4,445)		(4,445)	784	0	0	0	0		0005
PUT OPTION JUL31SPXP@4600 BHF578UJ6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	07/24/2025	07/18/2031	125	575,138	4600	0	(34,335)	0	(32,239)		(32,239)	2,096	0	0	0	0		0005
PUT OPTION JUL31SPXP@5400 BHF57ZFD6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	07/30/2025	07/18/2031	184	995,760	5400	0	(77,862)	0	(70,376)		(70,376)	7,486	0	0	0	0		0005
PUT OPTION JUL31SPXP@4800 BHF57ZFH7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	07/30/2025	07/18/2031	193	925,824	4800	0	(60,167)	0	(54,995)		(54,995)	5,172	0	0	0	0		0005
PUT OPTION JUL26SPXP@5670 BHF59ASM5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	08/14/2025	07/17/2026	515	2,920,050	5670	0	(75,473)	0	(37,476)		(37,476)	37,998	0	0	0	0		0005
PUT OPTION JUL26SPXP@5672 BHF59ASN3	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	08/14/2025	07/17/2026	385	2,183,720	5672	0	(56,522)	0	(28,077)		(28,077)	28,445	0	0	0	0		0005
PUT OPTION JUL28SPXP@5511 BHF59ASS2	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	08/14/2025	07/21/2028	105	578,655	5511	0	(30,776)	0	(29,121)		(29,121)	1,655	0	0	0	0		0005
PUT OPTION JUL31SPXP@5049 BHF59ASV5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	08/14/2025	07/18/2031	412	2,080,188	5049	0	(141,724)	0	(133,225)		(133,225)	8,499	0	0	0	0		0005
PUT OPTION AUG31SPXP@5400 BHF59F0Y8	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	08/14/2025	08/15/2031	139	752,328	5400	0	(57,529)	0	(53,492)		(53,492)	4,037	0	0	0	0		0005
PUT OPTION AUG31SPXP@4800 BHF59F0Z5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	08/14/2025	08/15/2031	135	648,144	4800	0	(41,001)	0	(38,784)		(38,784)	2,217	0	0	0	0		0005
PUT OPTION AUG31SPXP@4800 BHF5ARF40	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/27/2025	08/15/2031	208	996,624	4800	0	(63,000)	0	(59,634)		(59,634)	3,366	0	0	0	0		0005
PUT OPTION AUG28SPXP@5559 BHF5C3625	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/29/2025	08/18/2028	91	505,869	5559	0	(27,376)	0	(26,491)		(26,491)	885	0	0	0	0		0005
PUT OPTION AUG26SPXP@5747 BHF5C3658	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/29/2025	08/21/2026	517	2,971,199	5747	0	(76,712)	0	(49,648)		(49,648)	27,065	0	0	0	0		0005
PUT OPTION AUG26SPXP@5763 BHF5C36A7	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/29/2025	08/21/2026	343	1,976,709	5763	0	(51,618)	0	(33,482)		(33,482)	18,136	0	0	0	0		0005
PUT OPTION AUG31SPXP@5203 BHF5C36B5	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/29/2025	08/15/2031	340	1,769,020	5203	0	(110,320)	0	(119,184)		(119,184)	(8,864)	0	0	0	0		0005
PUT OPTION SEP26SPXP@5937 09/18/2026 5937 BHF5FLA92	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/10/2025	09/18/2026	423	2,511,351	5937	0	(90,843)	0	(55,593)		(55,593)	35,250	0	0	0	0		0005
PUT OPTION SEP26SPXP@5925 09/18/2026 5925 BHF5FLAC5	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/10/2025	09/18/2026	416	2,464,800	5925	0	(88,458)	0	(54,039)		(54,039)	34,419	0	0	0	0		0005

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PUT OPTION SEP28SPXP@5702 09/15/2028 5702	Index Linked Annuities																					
BHF5FLAH4		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/10/2025	09/15/2028	79	450,458	5702	0	(27,388)	0	(25,463)		(25,463)	1,924	0	0	0	0		0005
PUT OPTION SEP31SPXP@5397 09/19/2031 5397	Index Linked Annuities																					
BHF5FLAK7		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/10/2025	09/19/2031	299	1,613,703	5397	0	(123,610)	0	(115,469)		(115,469)	8,140	0	0	0	0		0005
PUT OPTION AUG26MXEAP@2429 08/21/2026 2429	Index Linked Annuities			GOLDMAN SACHS																		
BHF5FLAN1		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	10/10/2025	08/21/2026	143	347,347	2429	0	(8,307)	0	(3,968)		(3,968)	4,339	0	0	0	0		0005
PUT OPTION AUG31MXEAP@2204 08/15/2031 2204	Index Linked Annuities			GOLDMAN SACHS																		
BHF5FLAS0		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	10/10/2025	08/15/2031	91	200,564	2204	0	(12,704)	0	(11,322)		(11,322)	1,381	0	0	0	0		0005
PUT OPTION AUG26MXEAP@2426 08/21/2026 2426	Index Linked Annuities			GOLDMAN SACHS																		
BHF5FLAT8		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	10/10/2025	08/21/2026	217	526,442	2426	0	(12,506)	0	(5,965)		(5,965)	6,541	0	0	0	0		0005
PUT OPTION AUG28MXEAP@2366 08/18/2028 2366	Index Linked Annuities			GOLDMAN SACHS																		
BHF5FLAV3		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	10/10/2025	08/18/2028	55	130,130	2366	0	(6,709)	0	(5,483)		(5,483)	1,226	0	0	0	0		0005
PUT OPTION AUG26RTYP@2072 08/21/2026 2072	Index Linked Annuities																					
BHF5FLB18		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/10/2025	08/21/2026	614	1,272,208	2072	0	(43,416)	0	(26,764)		(26,764)	16,652	0	0	0	0		0005
PUT OPTION AUG26RTYP@2091 08/21/2026 2091	Index Linked Annuities																					
BHF5FLB42		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/10/2025	08/21/2026	621	1,298,511	2091	0	(46,221)	0	(28,648)		(28,648)	17,574	0	0	0	0		0005
PUT OPTION AUG31RTYP@1933 08/15/2031 1933	Index Linked Annuities																					
BHF5FLB67		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/10/2025	08/15/2031	272	525,776	1933	0	(42,078)	0	(41,769)		(41,769)	310	0	0	0	0		0005
PUT OPTION AUG28RTYP@2030 08/18/2028 2030	Index Linked Annuities																					
BHF5FLB75		Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/10/2025	08/18/2028	129	261,870	2030	0	(18,287)	0	(16,913)		(16,913)	1,374	0	0	0	0		0005
PUT OPTION AUG31SPXP@5400 08/15/2031 5400	Index Linked Annuities			GOLDMAN SACHS																		
BHF5FYB69		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	10/16/2025	08/15/2031	123	662,526	5400	0	(49,247)	0	(47,108)		(47,108)	2,138	0	0	0	0		0005
PUT OPTION AUG31SPXP@4800 08/15/2031 4800	Index Linked Annuities			GOLDMAN SACHS																		
BHF5FYBB8		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	10/16/2025	08/15/2031	132	635,568	4800	0	(38,811)	0	(38,030)		(38,030)	781	0	0	0	0		0005
PUT OPTION OCT26SPXP@6000 10/16/2026 6000	Index Linked Annuities			GOLDMAN SACHS																		
BHF5K0ET4		Exh 5	Equity/Index	INTERNATIONAL W22LROWP2IHZNBB6K528	11/14/2025	10/16/2026	129	772,380	6000	0	(32,337)	0	(19,833)		(19,833)	12,504	0	0	0	0		0005
PUT OPTION NOV31SPXP@5200 11/21/2031 5200	Index Linked Annuities																					
BHF5M7C36		Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/11/2025	11/21/2031	136	709,228	5200	0	(49,416)	0	(49,337)	^	(49,337)	79	0	0	0	0		0005
0659999999. Subtotal - written options - hedging other - put options										(16,821,169)	(7,577,999)	0	(10,481,670)	XXX	(10,481,665)	4,686,013	0	700,022	0	0	XXX	XXX
0709999999. Subtotal - written options - hedging other										(16,896,817)	(8,141,292)	0	(12,042,292)	XXX	(12,042,287)	3,904,068	0	711,936	0	0	XXX	XXX

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0779999999. Subtotal - written options - replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - written options - income generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - written options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total written options - call options and warrants										(75,648)	(563,293)	0	(1,560,622)	XXX	(1,560,622)	(781,945)	0	11,914	0	0	XXX	XXX
0939999999. Total written options - put options										(16,821,169)	(7,577,999)	0	(10,481,670)	XXX	(10,481,665)	4,686,013	0	700,022	0	0	XXX	XXX
0949999999. Total written options - caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total written options - floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total written options - collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total written options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total written options										(16,896,817)	(8,141,292)	0	(12,042,292)	XXX	(12,042,287)	3,904,068	0	711,936	0	0	XXX	XXX
Currency Swap With CITIBANK NA RCV 5.10 PAY 3.60 07/30/2034																						
BME0PLUR0	BME0PPGA4 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	54,049	339,300		421,597	0	(277,900)	0	0	39,379		100/100
Currency Swap With CITIBANK NA RCV 4.02 PAY 2.27 02/03/2027																						
BME0WODX4	BME0WODJ5 ERAC UK FINANCE LTD/ EHI INTERNATI	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/04/2014	02/03/2027	0	8,300,941	4.02%[2.272%]	0	0	157,674	420,382		445,896	0	(932,355)	0	0	43,395		100/100
Currency Swap With CITIBANK NA RCV 3.73 PAY 2.97 10/15/2035																						
BME12GV69	BME12ETP5 HEATHROW AIRPORT LTD CLASS A	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/15/2015	10/15/2035	0	11,362,890	3.7255%[2.97%]	0	0	115,248	1,006,005		1,728,998	0	(713,405)	0	0	177,808		100/100
Currency Swap With CITIBANK NA RCV 4.27 PAY 3.68 05/15/2030																						
BME134325	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	12,919	150,441		191,325	0	(81,439)	0	0	13,934		100/100
Currency Swap With CITIBANK NA RCV 5.11 PAY 5.18 03/13/2040																						
BME1QZ9A7	72908P9A6 PLENARY HEALTH NORTH BAY	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/27/2016	03/13/2040	0	900,720	5.105%[5.182%]	0	0	3,734	78,354		35,763	0	(30,175)	0	0	16,976		100/99
Currency Swap With 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	22,426	168,074		108,666	0	(242,920)	0	0	35,085		100/100
Currency Swap With CITIBANK NA RCV 4.69 PAY 2.55 09/30/2028																						
BME283W10	BME284LX0 SCANDLINES APS	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/05/2017	09/30/2028	0	1,412,464	4.693%[2.55%]	0	0	12,671	164,823		(7,723)	0	(256,655)	0	0	11,713		100/101
Currency Swap With CITIGROUPINC RCV 3.78 PAY 4.86 10/01/2032																						
BME297Y83	BME297XN1 AUSGRID FINANCE PTY LTD	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/02/2017	10/01/2032	0	4,944,128	3.7775%[4.857%]	0	0	(10,441)	807,550		751,116	0	(295,740)	0	0	64,255		100/100
Currency Swap With CITIBANK NA RCV 4.09 PAY 4.97 12/14/2027																						
BME2C8F13	BME2C82S8 BROADCAST AUSTRALIA FINANCE PTY LT	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/17/2017	12/14/2027	0	4,310,900	4.088%[4.97%]	0	0	(4,674)	639,375		640,059	0	(262,350)	0	0	30,126		100/100
Currency Swap With CITIBANK NA RCV 4.20 PAY 5.17 12/14/2029																						
BME2C8F70	BME2C87K0 BROADCAST AUSTRALIA FINANCE PTY LT	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/17/2017	12/14/2029	0	1,097,320	4.202%[5.17%]	0	0	(1,792)	162,750		162,223	0	(66,780)	0	0	10,913		100/100

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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)
Currency Swap With CITIBANK NA RCV 4.51 PAY 3.26 05/31/2033 BME2DJ6E0	BME2DHPZ6 ANNO 2017	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/09/2017	05/31/2033	0	2,920,536	4.512%[3.263%]	0	0	36,027	(28,949)		71,808	0	(204,132)	0	0	39,775		100/101
Currency Swap With CITICORP SECURITIES MARKETS RCV 3.56 PAY 1.42 02/15/2028 BME2E0ZH1	BME2EA707 DIMENSIONAL FUND ADVISORS LP	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/21/2017	02/15/2028	0	704,100	3.56%[1.42%]	0	0	15,165	(1,110)		11,946	0	(83,370)	0	0	5,133		100/100
Currency Swap With CITIBANK NA RCV 4.44 PAY 3.15 11/30/2027 BME2F2LS7	BME4ALPT0 GREAT ROLLING STOCK COMPANY PLC	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/04/2017	11/30/2027	0	5,997,825	4.435% / (3.15%)	0	0	79,472	3,400		158,012	0	(192,830)	0	0	41,501		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.14 PAY 2.64 06/08/2048 BME2K2RW6	BME2K2ER1 WADHAM COLLEGE	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	03/08/2018	06/08/2048	0	2,081,250	4.1425%[2.64%]	0	0	33,826	56,850		507,740	0	(138,975)	0	0	49,309		100/100
Currency Swap With BARCLAYS PLC RCV 4.82 PAY 3.26 06/20/2030 BME2NCSF7	BME2NC0F9 SAVILLS HOLDING COMPANY LIMITED	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/22/2018	06/20/2030	0	2,700,033	4.824%[3.26%]	0	0	42,063	(6,131)		191,865	0	(186,227)	0	0	28,546		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.74 PAY 2.97 01/15/2049 BME2Y7K23	BME2Y7B64 QUEEN MARY UNIVERSITY OF LONDON	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	10/31/2018	01/15/2049	0	5,740,650	4.74%[2.97%]	0	0	95,011	(302,850)		1,272,858	0	(416,925)	0	0	137,828		100/100
Currency Swap With BARCLAYS BANK PLC RCV 6.30 PAY SONIA 04/25/2033 BRSK9U8N2	BRSK7ZXA3 ABP ACQUISITIONS UK LTD	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2012	04/25/2033	0	3,962,500	6.301% / (SONIA+355.8BP)	0	0	(17,538)	599,875		543,127	0	(231,625)	0	0	53,606		100/100
Currency Swap With UBS AG RCV 4.56 PAY 6.28 08/14/2029 BRSNNBMT3	BME0M8KT9 QPH FINANCE CO PTY LTD	D 1	Currency	UBS AG BFM8T61CT2L10CEMIK50	06/11/2014	08/14/2029	0	469,350	4.555%[6.28%]	0	0	634	135,925		130,177	0	(23,850)	0	0	4,466		100/100
1019999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - foreign exchange										0	0	646,474	4,394,064	XXX	7,365,453	0	(4,637,652)	0	0	803,748	XXX	XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	646,474	4,394,064	XXX	7,365,453	0	(4,637,652)	0	0	803,748	XXX	XXX
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Currency Swap With CITIGROUPINC RCV 3.75 PAY 1.77 08/17/2027 BME26BWA4	BME26GCJ6 SEGRO PLC	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/24/2017	08/17/2027	0	2,236,000	3.75%[1.77%]	0	0	42,824	(89,517)		(89,517)	(247,615)	0	0	0	14,262		0009
Currency Swap With BARCLAYS BANK PLC RCV 6.48 PAY 6.55 12/10/2037 BRSK9UCP2	BRSK804T0 PEEL PORTS PP FINANCE LIMITED	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/20/2012	12/10/2037	0	2,387,400	6.475%[6.55%]	0	0	23,120	432,601		432,605	(121,450)	0	0	0	41,266		0009
Currency Swap With DEUTSCHE BANK AG RCV 5.15 PAY SONIA 12/19/2036 BRSK9UDN6	BRSK7ZYB0 EVERSHOLT FUNDING PLC	D 1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/12/2012	12/19/2036	0	6,446,800	5.15% / (SONIA+260.7BP)	0	0	(38,544)	762,068		762,068	(191,122)	0	0	0	106,788		0009
Currency Swap With CITIBANK NA RCV 7.01 PAY 6.46 12/05/2033 BRSLHBWB2	BME0L3SB2 Com - Edwardian Hotel Group Upsize	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/02/2013	12/05/2033	0	4,831,971	7.012%[6.46%]	0	0	85,901	1,231,868		1,231,868	(236,571)	0	0	0	68,053		0009
1139999999. Subtotal - swaps - hedging other - foreign exchange										0	0	113,301	2,337,021	XXX	2,337,024	(796,757)	0	0	0	230,369	XXX	XXX

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
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)
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 10/10/2027 BHF4JNUL8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/30/2024	10/10/2027	0	3,931,506	S&P 500 / (FEDL01+-31BP)	0	0	(141,409)	166,640		166,640	95,150	0	0	0	26,192		0005
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 10/10/2027 BHF4JNWO2	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/30/2024	10/10/2027	0	484,435	NASDAQ 100 Stock Index / (FEDL01+24BP)	0	0	(19,331)	21,185		21,185	2,155	0	0	0	3,227		0005
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 10/10/2027 BHF4JNWA0	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/30/2024	10/10/2027	0	359,189	Russell 2000 / (FEDL01+-43BP)	0	0	(12,447)	11,247		11,247	11,218	0	0	0	2,393		0005
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 04/10/2028 BHF4WEBB6	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	03/13/2025	04/10/2028	0	1,556,484	Russell 2000 / (FEDL01+-64BP)	0	0	(40,873)	61,888		61,888	61,888	0	0	0	11,743		0005
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 04/10/2028 BHF4WED99	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	03/13/2025	04/10/2028	0	7,863,012	S&P 500 / (FEDL01+-49BP)	0	0	(217,286)	370,228		370,228	370,228	0	0	0	59,322		0005
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 04/10/2028 BHF4WEEV9	Index Linked Annuities	Exh 5	Equity/Index	WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	03/13/2025	04/10/2028	0	2,422,175	NASDAQ 100 Stock Index / (FEDL01+3BP)	0	0	(74,211)	116,574		116,574	116,574	0	0	0	18,274		0005
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 04/10/2028 BHF4WJ6M7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2025	04/10/2028	0	1,103,192	MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-181BP)	0	0	(19,828)	58,948		58,948	58,948	0	0	0	8,323		0005
Total Return Swap With MORGANSTANLEYCAPITALSERVICE R Tot Ret PAY FEDL 10/10/2027 BHF4WP775	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES .. I7331LVCZKQKX5T7XV54	03/18/2025	10/10/2027	0	268,653	S&P 500 / (FEDL01+-49BP)	0	0	(7,350)	12,110		12,110	12,110	0	0	0	1,790		0005
Total Return Swap With MORGANSTANLEYCAPITALSERVICE R Tot Ret PAY FEDL 10/10/2027 BHF596MS7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES .. I7331LVCZKQKX5T7XV54	08/11/2025	10/10/2027	0	2,422,175	NASDAQ 100 Stock Index / (FEDL01)	0	0	(37,895)	113,927		113,927	113,927	0	0	0	16,137		0005
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 10/10/2027 BHF596RA1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/11/2025	10/10/2027	0	1,077,566	Russell 2000 / (FEDL01+-66BP)	0	0	(13,800)	38,552		38,552	38,552	0	0	0	7,179		0005
Total Return Swap With GOLDMAN SACHS BANK USA R Tot Ret PAY FEDL 10/10/2027 BHF59A2X9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/12/2025	10/10/2027	0	1,103,192	MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-176BP)	0	0	(9,600)	56,161		56,161	56,161	0	0	0	7,350		0005
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 10/10/2027 BHF59ANC2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/12/2025	10/10/2027	0	1,638,128	S&P 500 / (FEDL01+-41.5BP)	0	0	(22,961)	72,623		72,623	72,623	0	0	0	10,913		0005
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 03/10/2026 BHF5N26G4	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/19/2025	03/10/2026	0	75,391,370	S&P 500 / (FEDL01+-50BP)	0	0	59,182	(114,401)		(114,401)	(114,401)	0	0	0	163,897		0005

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
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)
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 03/10/2026 BHF5N26K5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/19/2025	03/10/2026	0	1,520,184	.Russell 2000 / (FEDL01+-77.5BP)	0	0	1,089	27,724		27,724	27,724	0	0	0	3,305		0005
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 03/10/2026 BHF5N27A6	Index Linked Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/19/2025	03/10/2026	0	4,169,816	.MSCI EAFE - PRICE RETURN INDEX / (FEDL01+-99BP)	0	0	2,149	(16,495)		(16,495)	(16,495)	0	0	0	9,065		0005
1149999999. Subtotal - swaps - hedging other - total return										0	0	(554,571)	996,911	XXX	996,911	906,363	0	0	0	349,110	XXX	XXX
1169999999. Subtotal - swaps - hedging other										0	0	(441,270)	3,333,932	XXX	3,333,935	109,605	0	0	0	579,479	XXX	XXX
1229999999. Subtotal - swaps - replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - swaps - income generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - swaps - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total swaps - interest rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total swaps - credit default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total swaps - foreign exchange										0	0	759,775	6,731,085	XXX	9,702,477	(796,757)	(4,637,652)	0	0	1,034,117	XXX	XXX
1389999999. Total swaps - total return										0	0	(554,571)	996,911	XXX	996,911	906,363	0	0	0	349,110	XXX	XXX
1399999999. Total swaps - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total swaps										0	0	205,204	7,727,996	XXX	10,699,388	109,605	(4,637,652)	0	0	1,383,227	XXX	XXX
1479999999. Subtotal - forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	646,474	4,394,064	XXX	7,365,453	0	(4,637,652)	0	0	803,748	XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - hedging other										107,844,671	27,136,598	(441,270)	265,260,341	XXX	265,260,339	62,887,670	0	(4,016,744)	0	9,580,138	XXX	XXX
1719999999. Subtotal - replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - income generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										107,844,671	27,136,598	205,204	269,654,405	XXX	272,625,792	62,887,670	(4,637,652)	(4,016,744)	0	10,383,886	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0004	Hedges the interest rate risk of liabilities
0005	Hedges the equity risk of liabilities
0009	Hedges the currency risk of foreign currency denominated assets

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - purchased options - hedging effective excluding variable annuity guarantees under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0149999999. Subtotal - purchased options - hedging effective variable annuity guarantees under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
CALL OPTION APR25CUJ5C8130 JAN25SPXC84554 01/17/2025 4554. CALL BHF3IIS6H0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC	10/02/2023	01/17/2025	01/17/2025	Sale	343	1,903,307	4554 / 6544	116,241	(116,241)	377,993	0	0		(342,258)	0	0	377,993	0	0	0001
CALL OPTION APR25CUJ5C8130 JAN25SPXC82629 01/17/2025 2629. CALL BHF3IIS709	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC	10/02/2023	01/17/2025	01/17/2025	Sale	1,967	7,397,887	2629 / 4893	3,426,044	(3,426,044)	1,009,602	0	0		(1,006,751)	0	0	1,009,602	0	0	0001
CALL OPTION APR25CUJ5C8130 FEB25SPXC84916 02/21/2025 4916. CALL BHF47UTG8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A.	7H6GLXDRUG0FU57RNE97	04/15/2024	02/21/2025	02/21/2025	Sale	892	4,729,830	4916 / 5689	365,423	0	689,516	0	0		(277,262)	0	0	324,093	0	0	0001
CALL OPTION APR25CUJ5C8130 FEB25SPXC84715 02/21/2025 4715. CALL BHF47UTY9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A.	7H6GLXDRUG0FU57RNE97	04/15/2024	02/21/2025	02/21/2025	Sale	1,492	7,445,826	4715 / 5266	553,025	0	822,092	0	0		(248,374)	0	0	269,067	0	0	0001
CALL OPTION APR25CUJ5C8130 FEB25MXEAC82184 02/21/2025 2184. CALL BHF47UU68	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP21HZNBB6K528	04/15/2024	02/21/2025	02/21/2025	Sale	137	328,937	2184 / 2618	26,938	0	35,524	0	0		11,701	0	0	8,586	0	0	0001
CALL OPTION APR25CUJ5C8130 FEB25RTYC81913 02/21/2025 1913. CALL BHF47UU92	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC	4PQUHN3JPFGFNF3BB653	04/15/2024	02/21/2025	02/21/2025	Sale	788	1,581,910	1913 / 2102	93,010	0	148,932	0	0		(40,067)	0	0	55,922	0	0	0001
CALL OPTION APR25CUJ5C8130 FEB25RTYC81983 02/21/2025 1983. CALL BHF47UUB7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC	4PQUHN3JPFGFNF3BB653	04/15/2024	02/21/2025	02/21/2025	Sale	423	905,009	1983 / 2296	57,833	0	89,824	0	0		(36,577)	0	0	31,991	0	0	0001
CALL OPTION APR25CUJ5C8130 FEB25MXEAC82175 02/21/2025 2175. CALL BHF47UUC5	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP21HZNBB6K528	04/15/2024	02/21/2025	02/21/2025	Sale	220	500,060	2175 / 2371	28,032	0	43,120	0	0		4,393	0	0	15,088	0	0	0001
CALL OPTION APR25 SPX C @ 4260 SPX BHF3IIS748; APR25 SPX C @ 5832 SPX BHF3IIS763	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC	4PQUHN3JPFGFNF3BB653	10/02/2023	04/17/2025	04/17/2025	Sale	585	2,951,910	4260 / 5832	330,055	(330,055)	263,010	0	0		(502,590)	0	(3,539)	266,549	0	0	0001
CALL OPTION APR25 SPX C @ 2855 SPX BHF3IIS771; APR25 SPX C @ 5781 SPX BHF3IIS7N6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC	4PQUHN3JPFGFNF3BB653	10/02/2023	04/17/2025	04/17/2025	Sale	2,632	11,364,976	2855 / 5781	4,477,341	(4,477,341)	1,842,437	0	0		(2,793,929)	0	(48,003)	1,890,444	0	0	0001
CALL OPTION JUN25 RTY C @ 1892 RTY BHF3IIS827; JUN25 RTY C @ 2581 RTY BHF3IIS4H5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC	4PQUHN3JPFGFNF3BB653	10/02/2023	06/20/2025	06/20/2025	Sale	502	1,122,723	1892 / 2581	89,839	(89,839)	17,137	0	0		(95,668)	0	(1,612)	18,748	0	0	0001
CALL OPTION JUN25 RTY C @ 1538 RTY BHF3IIS835; JUN25 RTY C @ 2633 RTY BHF3IIS4D4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC	4PQUHN3JPFGFNF3BB653	10/02/2023	06/20/2025	06/20/2025	Sale	1,880	3,920,740	1538 / 2633	764,629	(764,629)	291,545	0	0		(553,034)	0	(13,717)	305,262	0	0	0001
CALL OPTION MAY25 MXEA C @ 1991 MXEA BHF3IISC75; MAY25 MXEA C @ 2699 MXEA BHF3IISCG5	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC	4PQUHN3JPFGFNF3BB653	10/02/2023	05/16/2025	05/16/2025	Sale	207	485,415	1991 / 2699	47,464	(47,464)	67,321	0	0		(14,415)	0	(675)	67,996	0	0	0001
CALL OPTION MAY25 MXEA C @ 1880 MXEA BHF3IISCD2; MAY25 MXEA C @ 4027 MXEA BHF3IISCC4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC	4PQUHN3JPFGFNF3BB653	10/02/2023	05/16/2025	05/16/2025	Sale	938	2,770,383	1880 / 4027	287,676	(287,676)	335,185	0	0		(89,593)	0	(4,093)	339,278	0	0	0001
CALL OPTION APR25 SPX C @ 5110 SPX BHF4B1YC0; APR25 SPX C @ 5588 SPX BHF4B1YM8	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	06/05/2024	04/17/2025	04/17/2025	Sale	506	2,706,594	5110 / 5588	156,632	0	87,386	0	0		(57,173)	0	0	(69,246)	0	0	0001
CALL OPTION APR25 SPX C @ 4961 SPX BHF4B1YD8; APR25 SPX C @ 5241 SPX BHF4B1YH9	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	06/05/2024	04/17/2025	04/17/2025	Sale	771	3,932,871	4961 / 5241	161,609	0	215,880	0	0		(39,204)	0	0	54,271	0	0	0001
CALL OPTION MAY25 SPX C @ 5071 SPX BHF4C20L4; MAY25 SPX C @ 5451 SPX BHF4C20C4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A.	7H6GLXDRUG0FU57RNE97	06/21/2024	05/16/2025	05/16/2025	Sale	796	4,187,756	5071 / 5451	223,811	0	302,480	0	0		(44,585)	0	0	78,669	0	0	0001
CALL OPTION MAY25 SPX C @ 5232 SPX BHF4C20N0; MAY25 SPX C @ 5753 SPX BHF4C20J9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A.	7H6GLXDRUG0FU57RNE97	06/21/2024	05/16/2025	05/16/2025	Sale	481	2,641,893	5232 / 5753	164,364	0	250,601	0	0		(43,695)	0	0	86,237	0	0	0001
CALL OPTION MAY25 MXEA C @ 2251 MXEA BHF4E9E24; MAY25 MXEA C @ 2396 MXEA BHF4E9E73	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC	4PQUHN3JPFGFNF3BB653	07/23/2024	05/16/2025	05/16/2025	Sale	311	722,609	2251 / 2396	29,914	0	45,095	0	0		9,490	0	0	15,181	0	0	0001
CALL OPTION MAY25 MXEA C @ 2330 MXEA BHF4E9EB4; MAY25 MXEA C @ 2528 MXEA BHF4E9EA6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC	4PQUHN3JPFGFNF3BB653	07/23/2024	05/16/2025	05/16/2025	Sale	283	687,407	2330 / 2528	28,944	0	56,034	0	0		15,789	0	0	27,090	0	0	0001
CALL OPTION MAY25 RTY C @ 2037 RTY BHF4E9EE8; MAY25 RTY C @ 2264 RTY BHF4E9EC2	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A.	7H6GLXDRUG0FU57RNE97	07/22/2024	05/16/2025	05/16/2025	Sale	734	1,578,467	2037 / 2264	99,824	0	55,970	0	0		(11,116)	0	0	(43,854)	0	0	0001

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CALL OPTION MAY25 RTY C @ 1961 RTY BHF4E9EF5; MAY25 RTY C @ 2114 RTY BHF4E9EM0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/22/2024	05/16/2025	05/16/2025	Sale	948	1,931,550	1961 / 2114	100,488	0	144,337	0	0		(13,998)	0	0	43,849	0	0	0001
CALL OPTION JUN25 SPX C @ 5284 SPX BHF4E9ET5; JUN25 SPX C @ 5535 SPX BHF4E9ES7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	07/22/2024	06/20/2025	06/20/2025	Sale	1,054	5,701,613	5284 / 5535	195,516	0	264,554	0	0		(27,641)	0	0	69,038	0	0	0001
CALL OPTION JUN25 SPX C @ 5414 SPX BHF4E9F07; JUN25 SPX C @ 5906 SPX BHF4E9EY4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	07/22/2024	06/20/2025	06/20/2025	Sale	414	2,343,240	5414 / 5906	129,443	0	203,688	0	0		(26,919)	0	0	74,245	0	0	0001
CALL OPTION JUL25 SPX C @ 2928 SPX BHF3IIS8J4; JUL25 SPX C @ 5832 SPX BHF3IIS920	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	07/18/2025	07/18/2025	Sale	2,892	12,666,960	2928 / 5832	4,785,236	(4,785,236)	3,486,161	0	0		(2,874,191)	0	(101,806)	3,587,968	0	0	0001
CALL OPTION JUL25 SPX C @ 4007 SPX BHF3IIS8T2; JUL25 SPX C @ 5503 SPX BHF3IIS8S4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	07/18/2025	07/18/2025	Sale	504	2,396,520	4007 / 5503	372,962	(372,962)	371,125	0	0		(311,748)	0	(7,935)	379,060	0	0	0001
CALL OPTION JUL25 SPX C @ 5535 SPX BHF4GH9P9; JUL25 SPX C @ 6093 SPX BHF4GH9N4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/27/2024	07/18/2025	07/18/2025	Sale	465	2,703,510	5535 / 6093	149,870	0	259,470	0	0		(30,325)	0	0	109,601	0	0	0001
CALL OPTION JUL25 SPX C @ 5419 SPX BHF4GH9Q7; JUL25 SPX C @ 5657 SPX BHF4GH9M6	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/27/2024	07/18/2025	07/18/2025	Sale	1,081	5,986,578	5419 / 5657	179,770	0	257,278	0	0		(25,973)	0	0	77,508	0	0	0001
CALL OPTION AUG25 SPX C @ 5483 SPX BHF4J5YB5; AUG25 SPX C @ 5973 SPX BHF4J5YF6	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO1IP2IHZNBB6K528	09/25/2024	08/15/2025	08/15/2025	Sale	485	2,778,080	5483 / 5973	163,934	0	237,650	0	0		(9,493)	0	0	73,716	0	0	0001
CALL OPTION AUG25 SPX C @ 5194 SPX BHF4J5YC3; AUG25 SPX C @ 5715 SPX BHF4J5YE9	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO1IP2IHZNBB6K528	09/25/2024	08/15/2025	08/15/2025	Sale	554	3,021,793	5194 / 5715	225,575	0	288,634	0	0		(7,360)	0	0	63,059	0	0	0001
CALL OPTION AUG25 MXEA C @ 2258 MXEA BHF4LG5Z7; AUG25 MXEA C @ 2503 MXEA BHF4LG5U8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/28/2024	08/15/2025	08/15/2025	Sale	159	378,500	2258 / 2503	22,653	0	38,955	0	0		7,604	0	0	16,302	0	0	0001
CALL OPTION AUG25 MXEA C @ 2379 MXEA BHF4LG629; AUG25 MXEA C @ 2625 MXEA BHF4LG611	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/28/2024	08/15/2025	08/15/2025	Sale	296	740,592	2379 / 2625	31,243	0	72,816	0	0		16,500	0	0	41,573	0	0	0001
CALL OPTION AUG25 RTY C @ 2049 RTY BHF4LG637; AUG25 RTY C @ 2284 RTY BHF4LJXO7	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/25/2024	08/15/2025	08/15/2025	Sale	742	1,607,543	2049 / 2284	106,937	0	174,370	0	0		(4,258)	0	0	67,433	0	0	0001
CALL OPTION AUG25 RTY C @ 2156 RTY BHF4LG678; AUG25 RTY C @ 2412 RTY BHF4LG660	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/25/2024	08/15/2025	08/15/2025	Sale	800	1,827,200	2156 / 2412	104,080	0	104,418	0	0		(672)	0	0	338	0	0	0001
CALL OPTION SEP25 SPX C @ 5638 SPX BHF4LG6FO; SEP25 SPX C @ 6086 SPX BHF4LG6J2	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/25/2024	09/19/2025	09/19/2025	Sale	543	3,183,066	5638 / 6086	163,943	0	243,264	0	0		(1,525)	0	0	79,321	0	0	0001
CALL OPTION SEP25 SPX C @ 5428 SPX BHF4LG6P8; SEP25 SPX C @ 5836 SPX BHF4LG6M5	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/25/2024	09/19/2025	09/19/2025	Sale	514	2,894,848	5428 / 5836	156,683	0	209,712	0	0		(1,865)	0	0	53,029	0	0	0001
CALL OPTION OCT25SPXC83844 10/17/2025 3844. CALL BHF3IIS8PO; CALL OPTION OCT25SPXC85738 10/17/2025 5738. CALL BHF3IIS979 Premium at Maturity 2025-10-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	10/17/2025	10/17/2025	Sale	461	2,208,651	3844 / 5738	424,159	(424,159)	433,280	0	0		(334,419)	0	(13,535)	446,815	0	0	0001
CALL OPTION OCT25SPXC83020 10/17/2025 3020. CALL BHF3IIS946; CALL OPTION OCT25SPXC85930 10/17/2025 5930. CALL BHF3IIS8E5 Premium at Maturity 2025-10-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	10/17/2025	10/17/2025	Sale	2,698	12,073,550	3020 / 5930	4,307,912	(4,307,912)	3,383,859	0	0		(2,599,137)	0	(137,465)	3,521,325	0	0	0001
CALL OPTION NOV25RTYC81808 11/21/2025 1808. CALL BHF3IISAK8; CALL OPTION NOV25RTYC82664 11/21/2025 2664. CALL BHF3IIS9L8 Premium at Maturity 2025-11-25	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	11/21/2025	11/21/2025	Sale	371	829,556	1808 / 2664	95,393	(95,393)	109,043	0	0		(78,075)	0	(3,412)	112,455	0	0	0001

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CALL OPTION NOV25RTYC81595 11/21/2025 1595. CALL BHF3IISB92; CALL OPTION NOV25RTYC82696 11/21/2025 2696. CALL BHF3IISAM4 Premium at Maturity 2025-11-25	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	11/21/2025	11/21/2025	Sale	1,614	3,462,837	1595 / 2696	633,343	(633,343)	590,864	0	0		(428,424)	0	(22,650)	613,515	0	0	0001
CALL OPTION NOV25MXEAC81851 11/21/2025 1851. CALL BHF3IISBE1; CALL OPTION NOV25MXEAC82777 11/21/2025 2777. CALL BHF3IISBP6 Premium at Maturity 2025-11-25	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	11/21/2025	11/21/2025	Sale	141	326,274	1851 / 2777	49,469	(49,469)	71,490	0	0		(14,242)	0	(1,769)	73,259	0	0	0001
CALL OPTION DEC25MXEAC81960 12/19/2025 1960. CALL BHF3IISCM2; CALL OPTION DEC25MXEAC84210 12/19/2025 4210. CALL BHF3IISBR2 Premium at Maturity 2025-12-23	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	12/19/2025	12/19/2025	Sale	874	2,696,290	1960 / 4210	262,887	11,628	787,574	0	0		(65,522)	0	(10,265)	523,324	0	0	0001
CALL OPTION APR25COJ5C8130 OCT25SPXC85806 10/17/2025 5806. CALL BHF4NA4Y2; APR25COJ5C8130 OCT25SPXC86361 10/17/2025 6361. CALL BHF4NA4X4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	11/25/2024	10/17/2025	10/17/2025	Sale	473	2,877,496	5806 / 6361	166,960	0	262,515	0	0		15,856	0	0	95,555	0	0	0001
CALL OPTION APR25COJ5C8130 OCT25SPXC85704 10/17/2025 5704. CALL BHF4NA554; APR25COJ5C8130 OCT25SPXC85904 10/17/2025 5904. CALL BHF4NA505	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	11/25/2024	10/17/2025	10/17/2025	Sale	1,107	6,425,028	5704 / 5904	163,473	0	221,400	0	0		8,120	0	0	57,927	0	0	0001
CALL OPTION APR25COJ5C8130 NOV25SPXC85918 11/21/2025 5918. CALL BHF4PKF00; APR25COJ5C8130 NOV25SPXC86504 11/21/2025 6504. CALL BHF4PKF42	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUG0FU57RNE97	12/12/2024	11/21/2025	11/21/2025	Sale	368	2,285,648	5918 / 6504	132,848	0	215,648	0	0		20,794	0	0	82,800	0	0	0001
CALL OPTION APR25COJ5C8130 NOV25SPXC85728 11/21/2025 5728. CALL BHF4PKF34; APR25COJ5C8130 NOV25SPXC86089 11/21/2025 6089. CALL BHF4PKF83	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUG0FU57RNE97	12/12/2024	11/21/2025	11/21/2025	Sale	606	3,580,551	5728 / 6089	158,166	0	218,766	0	0		13,504	0	0	60,600	0	0	0001
CALL OPTION FEB26RTYC82900 NOV25MXEAC82194 11/21/2025 2194. CALL BHF4S2UZ3; FEB26RTYC82900 NOV25MXEAC82429 11/21/2025 2429. CALL BHF4S2V09	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/22/2025	11/21/2025	11/21/2025	Sale	221	510,842	2194 / 2429	0	32,343	51,935	0	0		0	0	0	19,592	0	0	0001
CALL OPTION FEB26RTYC82900 NOV25MXEAC82334 11/21/2025 2334. CALL BHF4S2V17; FEB26RTYC82900 NOV25MXEAC82522 11/21/2025 2522. CALL BHF4S2UY6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/22/2025	11/21/2025	11/21/2025	Sale	263	638,564	2334 / 2522	0	22,993	49,444	0	0		0	0	0	26,451	0	0	0001
CALL OPTION FEB26RTYC82900 NOV25RTYC82317 11/21/2025 2317. CALL BHF4S2WX6; FEB26RTYC82900 NOV25RTYC82610 11/21/2025 2610. CALL BHF4S2X80	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/22/2025	11/21/2025	11/21/2025	Sale	726	1,788,501	2317 / 2610	0	87,129	38,178	0	0		0	0	0	(48,951)	0	0	0001
CALL OPTION FEB26RTYC82900 NOV25RTYC82165 11/21/2025 2165. CALL BHF4S2X56; FEB26RTYC82900 NOV25RTYC82447 11/21/2025 2447. CALL BHF4S2X23	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/22/2025	11/21/2025	11/21/2025	Sale	465	1,072,290	2165 / 2447	0	73,255	95,133	0	0		0	0	0	21,878	0	0	0001

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CALL OPTION FEB26RTYC@2900 DEC25SPXC@5857 12/19/2025 5857. CALL BHF4S2X98; FEB26RTYC@2900 DEC25SPXC@6167 12/19/2025 6167. CALL BHF4S2XK3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/19/2025	12/19/2025	Sale	798	4,797,576	5857 / 6167	0	171,127	247,380	0	0		0	0	0	76,253	0	0	0001
CALL OPTION FEB26RTYC@2900 DEC25SPXC@6014 12/19/2025 6014. CALL BHF4S2XG2; FEB26RTYC@2900 DEC25SPXC@6623 12/19/2025 6623. CALL BHF4S2XB3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/19/2025	12/19/2025	Sale	434	2,742,229	6014 / 6623	0	145,813	264,306	0	0		0	0	0	118,492	0	0	0001
0199999999. Subtotal - purchased options - hedging other - collars												24,811,591	(19,663,475)	20,443,932	0	0	XXX	(12,928,327)	0	(370,475)	15,666,297	0	0	XXX
0219999999. Subtotal - purchased options - hedging other												24,811,591	(19,663,475)	20,443,932	0	0	XXX	(12,928,327)	0	(370,475)	15,666,297	0	0	XXX
0289999999. Subtotal - purchased options - replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999999. Subtotal - purchased options - income generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999999. Subtotal - purchased options - other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0439999999. Total purchased options - call options and warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0449999999. Total purchased options - put options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0459999999. Total purchased options - caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0469999999. Total purchased options - floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0479999999. Total purchased options - collars												24,811,591	(19,663,475)	20,443,932	0	0	XXX	(12,928,327)	0	(370,475)	15,666,297	0	0	XXX
0489999999. Total purchased options - other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0499999999. Total purchased options												24,811,591	(19,663,475)	20,443,932	0	0	XXX	(12,928,327)	0	(370,475)	15,666,297	0	0	XXX
0569999999. Subtotal - written options - hedging effective excluding variable annuity guarantees under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999999. Subtotal - written options - hedging effective variable annuity guarantees under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
PUT OPTION JAN25SPXP@2137 01/17/2025 2137. PUT BHF3IIS600	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	01/17/2025	01/17/2025	Sale	1,967	4,203,479	2137	(31,174)	31,174	31,334	0	0		(31,246)	0	0	31,334	0	0	0001
PUT OPTION JAN25SPXP@3972 01/17/2025 3972. PUT BHF3IIS7E6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	01/17/2025	01/17/2025	Sale	343	1,362,396	3972	(61,202)	61,202	61,517	0	0		(61,231)	0	0	61,517	0	0	0001
PUT OPTION FEB25SPXP@4500 02/21/2025 4500. PUT BHF47UTC7	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/15/2024	02/21/2025	02/21/2025	Expiration	1,330	5,985,000	4500	(144,740)	0	0	0	0		(137,390)	0	0	144,740	0	0	0001
PUT OPTION FEB25MXEAP@2041 02/21/2025 2041. PUT BHF47UTP8	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/15/2024	02/21/2025	02/21/2025	Expiration	256	522,496	2041	(11,167)	0	0	0	0		(9,551)	0	0	11,167	0	0	0001
PUT OPTION FEB25SPXP@4493 02/21/2025 4493. PUT BHF47UTR4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/15/2024	02/21/2025	02/21/2025	Expiration	2,205	9,907,065	4493	(237,824)	0	0	0	0		(225,718)	0	0	237,824	0	0	0001
PUT OPTION FEB25RTYP@1808 02/21/2025 1808. PUT BHF47UU43	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/15/2024	02/21/2025	02/21/2025	Expiration	915	1,654,320	1808	(64,620)	0	0	0	0		(60,719)	0	0	64,620	0	0	0001
PUT OPTION FEB25RTYP@1812 02/21/2025 1812. PUT BHF47UUA9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/15/2024	02/21/2025	02/21/2025	Expiration	583	1,056,396	1812	(41,820)	0	0	0	0		(39,276)	0	0	41,820	0	0	0001
PUT OPTION FEB25MXEAP@2051 02/21/2025 2051. PUT BHF47UUD3	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/15/2024	02/21/2025	02/21/2025	Expiration	283	580,433	2051	(12,799)	0	0	0	0		(10,871)	0	0	12,799	0	0	0001
PUT OPTION APR25 SPX P @ 3692 SPX BHF3IIS6K3	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	04/17/2025	04/17/2025	Sale	585	2,159,820	3692	(85,608)	85,608	86,960	0	0		(81,587)	0	918	86,042	0	0	0001
PUT OPTION APR25 SPX P @ 2296 SPX BHF3IIS7P1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	04/17/2025	04/17/2025	Sale	2,632	6,043,072	2296	(63,714)	63,714	64,721	0	0		(63,357)	0	683	64,038	0	0	0001
PUT OPTION JUN25 RTY P @ 1642 RTY BHF3IISA93	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	06/20/2025	06/20/2025	Sale	502	824,284	1642	(57,564)	57,564	58,905	0	0		(51,567)	0	1,033	57,872	0	0	0001
PUT OPTION JUN25 RTY P @ 1288 RTY BHF3IISAF9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	06/20/2025	06/20/2025	Sale	1,880	2,421,440	1288	(73,782)	73,782	75,501	0	0		(67,742)	0	1,324	74,177	0	0	0001
PUT OPTION MAY25 MXEA P @ 1729 MXEA BHF3IISBJ0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	05/16/2025	05/16/2025	Expiration	207	357,903	1729	(14,761)	(284)	0	0	0		(13,604)	0	210	14,835	0	0	0001
PUT OPTION MAY25 MXEA P @ 1540 MXEA BHF3IISC83	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	05/16/2025	05/16/2025	Sale	938	1,444,520	1540	(39,767)	39,767	40,531	0	0		(37,478)	0	566	39,965	0	0	0001
PUT OPTION APR25 SPX P @ 4599 SPX BHF4B1YE6	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	06/05/2024	04/17/2025	04/17/2025	Expiration	506	2,327,094	4599	(35,875)	0	0	0	0		(27,108)	0	0	35,875	0	0	0001
PUT OPTION APR25 SPX P @ 4589 SPX BHF4B1YL0	Index Linked Annuities	Exh 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	06/05/2024	04/17/2025	04/17/2025	Expiration	629	2,886,481	4589	(43,980)	0	0	0	0		(33,198)	0	0	43,980	0	0	0001
PUT OPTION MAY25 SPX P @ 4709 SPX BHF4C20H3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/21/2024	05/16/2025	05/16/2025	Expiration	481	2,265,029	4709	(38,316)	0	0	0	0		(25,134)	0	0	38,316	0	0	0001

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
PUT OPTION MAY25 SPX P @ 4719 SPX BHF4C20P5	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/21/2024	05/16/2025	05/16/2025	Expiration	839	3,959,241	4719	(67,707)	0	0	0	0		(44,390)	0	0	67,707	0	0	0001
PUT OPTION MAY25 MXEA P @ 2097 MXEA BHF4E9E65	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	07/23/2024	05/16/2025	05/16/2025	Expiration	283	593,451	2097	(9,852)	0	0	0	0		(830)	0	0	9,852	0	0	0001
PUT OPTION MAY25 MXEA P @ 2092 MXEA BHF4E9E81	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	07/23/2024	05/16/2025	05/16/2025	Expiration	285	596,220	2092	(9,640)	0	0	0	0		(779)	0	0	9,640	0	0	0001
PUT OPTION MAY25 RTY P @ 1833 RTY BHF4E9ED0	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/22/2024	05/16/2025	05/16/2025	Expiration	765	1,402,245	1833	(29,835)	0	0	0	0		(15,505)	0	0	29,835	0	0	0001
PUT OPTION MAY25 RTY P @ 1834 RTY BHF4E9EP3	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/22/2024	05/16/2025	05/16/2025	Expiration	734	1,346,156	1834	(28,626)	0	0	0	0		(14,819)	0	0	28,626	0	0	0001
PUT OPTION JUN25 SPX P @ 4863 SPX BHF4E9EX6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	07/22/2024	06/20/2025	06/20/2025	Expiration	702	3,413,826	4863	(63,571)	0	0	0	0		(31,537)	0	0	63,571	0	0	0001
PUT OPTION JUN25 SPX P @ 4873 SPX BHF4E9EZ1	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	07/22/2024	06/20/2025	06/20/2025	Expiration	414	2,017,422	4873	(37,491)	0	0	0	0		(18,350)	0	0	37,491	0	0	0001
PUT OPTION JUL25 SPX P @ 2338 SPX BHF3IIS8V7	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	07/18/2025	07/18/2025	Sale	2,892	6,761,496	2338	(87,814)	87,814	90,144	0	0		(85,398)	0	1,868	88,275	0	0	0001
PUT OPTION JUL25 SPX P @ 3481 SPX BHF3IIS9M6	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	07/18/2025	07/18/2025	Sale	504	1,754,424	3481	(64,170)	64,170	65,873	0	0		(57,558)	0	1,365	64,508	0	0	0001
PUT OPTION JUL25 SPX P @ 4981 SPX BHF4GH9G9	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/27/2024	07/18/2025	07/18/2025	Expiration	465	2,316,165	4981	(52,824)	0	0	0	0		(23,779)	0	0	52,824	0	0	0001
PUT OPTION JUL25 SPX P @ 4985 SPX BHF4GH9L8	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/27/2024	07/18/2025	07/18/2025	Expiration	643	3,205,355	4985	(73,366)	0	0	0	0		(32,998)	0	0	73,366	0	0	0001
PUT OPTION AUG25 SPX P @ 4934 SPX BHF4J5YA7	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO1WP2IHZNBB6K528	09/25/2024	08/15/2025	08/15/2025	Expiration	485	2,392,990	4934	(52,534)	0	0	0	0		(19,834)	0	0	52,534	0	0	0001
PUT OPTION AUG25 SPX P @ 4902 SPX BHF4J5YD1	Index Linked Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO1WP2IHZNBB6K528	09/25/2024	08/15/2025	08/15/2025	Expiration	760	3,725,520	4902	(79,396)	0	0	0	0		(30,125)	0	0	79,396	0	0	0001
PUT OPTION AUG25 MXEA P @ 2144 MXEA BHF4LG5Y0	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/28/2024	08/15/2025	08/15/2025	Expiration	231	495,264	2144	(10,097)	0	0	0	0		4,482	0	0	10,097	0	0	0001
PUT OPTION AUG25 MXEA P @ 2141 MXEA BHF4LG603	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/28/2024	08/15/2025	08/15/2025	Expiration	296	633,736	2141	(14,756)	0	0	0	0		3,715	0	0	14,756	0	0	0001
PUT OPTION AUG25 RTY P @ 1941 RTY BHF4LG645	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/25/2024	08/15/2025	08/15/2025	Expiration	800	1,552,800	1941	(46,752)	0	0	0	0		(8,204)	0	0	46,752	0	0	0001
PUT OPTION AUG25 RTY P @ 1948 RTY BHF4LG652	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/25/2024	08/15/2025	08/15/2025	Expiration	894	1,741,512	1948	(53,399)	0	0	0	0		(9,322)	0	0	53,399	0	0	0001
PUT OPTION SEP25 SPX P @ 5074 SPX BHF4LG6G8	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/25/2024	09/19/2025	09/19/2025	Expiration	543	2,755,182	5074	(66,708)	0	0	0	0		(16,899)	0	0	66,708	0	0	0001
PUT OPTION SEP25 SPX P @ 5063 SPX BHF4LG6H6	Index Linked Annuities	Exh 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/25/2024	09/19/2025	09/19/2025	Expiration	579	2,931,477	5063	(70,291)	0	0	0	0		(17,860)	0	0	70,291	0	0	0001
PUT OPTION OCT25SPXP@2401 BHF3IIS961 Premium at Maturity 2025-10-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	10/17/2025	10/17/2025	Sale	2,698	6,477,898	2401	(103,497)	103,497	107,326	0	0		(97,628)	0	3,303	104,024	0	0	0001
PUT OPTION OCT25SPXP@3333 BHF3IIS995 Premium at Maturity 2025-10-21	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	10/17/2025	10/17/2025	Sale	461	1,536,513	3333	(54,897)	54,897	56,929	0	0		(46,642)	0	1,752	55,177	0	0	0001
PUT OPTION NOV25RTYP@1324 BHF3IIS9Z7 Premium at Maturity 2025-11-25	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	11/21/2025	11/21/2025	Sale	1,614	2,136,936	1324	(86,870)	86,870	90,432	0	0		(70,992)	0	3,107	87,326	0	0	0001
PUT OPTION NOV25RTYP@1567 BHF3IISBD3 Premium at Maturity 2025-11-25	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	11/21/2025	11/21/2025	Sale	371	581,357	1567	(39,338)	39,338	40,951	0	0		(31,513)	0	1,407	39,544	0	0	0001
PUT OPTION NOV25MXEAP@1613 BHF3IISC59 Premium at Maturity 2025-11-25	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	11/21/2025	11/21/2025	Sale	141	227,433	1613	(8,999)	8,999	9,368	0	0		(6,905)	0	322	9,046	0	0	0001
PUT OPTION DEC25MXEAP@1595 BHF3IISCN0 Premium at Maturity 2025-12-23	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	10/02/2023	12/19/2025	12/19/2025	Sale	874	1,394,030	1595	(52,529)	52,529	54,852	0	0		(39,150)	0	2,051	52,801	0	0	0001
PUT OPTION OCT25SPXP@5219 BHF4NA4Z9	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	11/25/2024	10/17/2025	10/17/2025	Expiration	636	3,319,284	5219	(68,404)	0	0	0	0		6,977	0	0	68,404	0	0	0001
PUT OPTION OCT25SPXP@5225 BHF4NA539	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	11/25/2024	10/17/2025	10/17/2025	Expiration	473	2,471,425	5225	(51,200)	0	0	0	0		5,244	0	0	51,200	0	0	0001
PUT OPTION NOV25SPXP@5326 BHF4PKEZ4	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/12/2024	11/21/2025	11/21/2025	Sale	368	1,959,968	5326	(45,632)	0	0	0	0		8,186	0	0	45,632	0	0	0001
PUT OPTION NOV25SPXP@5312 BHF4PKF18	Index Linked Annuities	Exh 5	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/12/2024	11/21/2025	11/21/2025	Sale	526	2,794,112	5312	(64,698)	0	0	0	0		11,056	0	0	64,698	0	0	0001
PUT OPTION NOV25MXEAP@2101 BHF4S2V25	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/22/2025	11/21/2025	11/21/2025	Expiration	263	552,563	2101	0	(11,973)	0	0	0		0	0	0	11,973	0	0	0001
PUT OPTION NOV25MXEAP@2080 BHF4S2V41	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/22/2025	11/21/2025	11/21/2025	Sale	335	696,800	2080	0	(14,238)	0	0	0		0	0	0	14,237	0	0	0001
PUT OPTION NOV25RTYP@2069 BHF4S2X31	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/22/2025	11/21/2025	11/21/2025	Sale	663	1,371,747	2069	0	(44,343)	0	0	0		0	0	0	44,343	0	0	0001
PUT OPTION NOV25RTYP@2086 BHF4S2X72	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/22/2025	11/21/2025	11/21/2025	Sale	726	1,514,436	2086	0	(51,289)	0	0	0		0	0	0	51,289	0	0	0001

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
PUT OPTION DEC25SPXP@5404 BHF4S2XF4	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/19/2025	12/19/2025	Expiration	581	3,139,724	5404	0	(78,045)	0	0	0		0	0	0	78,045	0	0	0001
PUT OPTION DEC25SPXP@5413 BHF4S2XH0	Index Linked Annuities	Exh 5	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/21/2025	12/19/2025	12/19/2025	Expiration	434	2,349,242	5413	0	(58,496)	0	0	0		0	0	0	58,496	0	0	0001
0659999999. Subtotal - written options - hedging other - put options												(2,553,606)	652,257	935,344	0	0	XXX	(1,658,132)	0	19,907	2,816,784	0	0	XXX
0709999999. Subtotal - written options - hedging other												(2,553,606)	652,257	935,344	0	0	XXX	(1,658,132)	0	19,907	2,816,784	0	0	XXX
0779999999. Subtotal - written options - replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999999. Subtotal - written options - income generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0919999999. Subtotal - written options - other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0929999999. Total written options - call options and warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0939999999. Total written options - put options												(2,553,606)	652,257	935,344	0	0	XXX	(1,658,132)	0	19,907	2,816,784	0	0	XXX
0949999999. Total written options - caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0959999999. Total written options - floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0969999999. Total written options - collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0979999999. Total written options - other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0989999999. Total written options												(2,553,606)	652,257	935,344	0	0	XXX	(1,658,132)	0	19,907	2,816,784	0	0	XXX
Currency Swap With CITIBANK NA RCV 4.69 PAY 2.55 09/30/2028 BME283II10	BME284LX0 SCANDLINES APS	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/05/2017	09/30/2028	12/22/2025	Sale	0	1,412,464		0	0	13,241	0	0		0	0	0	13,241	0	0	100/100
Summary Line Adjustment: Amortizing trades									0	0		0	0	22,225	0	0		0	0	0	22,225	0	0	
1019999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - foreign exchange												0	0	35,466	0	0	XXX	0	0	0	35,466	0	0	XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108												0	0	35,466	0	0	XXX	0	0	0	35,466	0	0	XXX
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Total Return Swap With NOMURAGLOBAL R Tot Ret PAY SOFR 01/08/2026 BHF4R3GL9	Index Linked Annuities	Exh 5	Interest Rate	Nomura Global 0Z3V05H2G7GRS05BHJ91	01/08/2025	01/08/2026	04/03/2025	Sale	0	9,994,509	NO INDEX / (SOFR+21BP)	0	0	474,911	(111,600)	0		0	0	0	474,911	0	0	0001
Total Return Swap With BNPPARIBASSA R Tot Ret PAY SOFR 10/31/2025 BHF4LXBB6	Index Linked Annuities	Exh 5	Interest Rate	BNP PARIBAS SA ROMUIISFPU8MPRO8K5P83	10/31/2024	10/31/2025	10/31/2025	Sale	0	6,912,357	UST 3.75 12/31/2030 / (1D Sofr + 21.5BP)	0	0	(143,697)	317,932	0		166,107	0	0	(143,697)	0	0	0001
Total Return Swap With TORONTO-DOMININONBANK(NEWYOR R Tot Ret PAY SOFR 12/18/2025 BHF4Q0YP7	Index Linked Annuities	Exh 5	Interest Rate	TORONTO-DOMINION BANK (NEW YORK BRANCH) 69LASGQF51ORN31MEN24	12/18/2024	12/18/2025	12/18/2025	Sale	0	9,946,974	UST 4 12/15/2027 / (1D Sofr + 24BP)	0	0	(307,322)	415,335	0		39,351	0	0	(307,322)	0	0	0001
Total Return Swap With NOMURA GLOBAL FINANCIAL PRODUCTS INC UST412/15/2027 RCV SOFR P Tot Ret 12/18/2025 BHF4XXF29	Index Linked Annuities	Exh 5	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	04/03/2025	12/18/2025	04/03/2025	Sale	0	10,203,692	UST 4 12/15/2027 / (1D SOFR + 6BP)	0	0	414,722	(400,000)	0		0	0	0	414,722	0	0	0001
Total Return Swap With NOMURA GLOBAL FINANCIAL PRODUCTS INC UST412/15/2027 RCV SOFR P Tot Ret 10/31/2025 BHF4XXFG8	Index Linked Annuities	Exh 5	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	04/03/2025	10/31/2025	04/03/2025	Sale	0	7,041,913	UST 3.75 12/31/2030 / (1D SOFR + 6BP)	0	0	128,352	(131,250)	0		0	0	0	128,352	0	0	0001
Summary Line Adjustment: Total Return Swaps Price Resets									0	0		0	0	2,923,595	0	0		0	0	0	2,923,595	0	0	
1149999999. Subtotal - swaps - hedging other - total return												0	0	3,490,563	90,417	0	XXX	205,458	0	0	3,490,563	0	0	XXX
1169999999. Subtotal - swaps - hedging other												0	0	3,490,563	90,417	0	XXX	205,458	0	0	3,490,563	0	0	XXX
1229999999. Subtotal - swaps - replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1289999999. Subtotal - swaps - income generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1349999999. Subtotal - swaps - other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1359999999. Total swaps - interest rate												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1369999999. Total swaps - credit default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1379999999. Total swaps - foreign exchange												0	0	35,466	0	0	XXX	0	0	0	35,466	0	0	XXX
1389999999. Total swaps - total return												0	0	3,490,563	90,417	0	XXX	205,458	0	0	3,490,563	0	0	XXX
1399999999. Total swaps - other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999999. Total swaps												0	0	3,526,029	90,417	0	XXX	205,458	0	0	3,526,029	0	0	XXX
Summary Line Adjustment: FX Forward									0	0		0	0	(76,804)	0	0		0	0	0	(76,804)	0	0	
1439999999. Subtotal - forwards - hedging other												0	0	(76,804)	0	0	XXX	0	0	0	(76,804)	0	0	XXX
1479999999. Subtotal - forwards												0	0	(76,804)	0	0	XXX	0	0	0	(76,804)	0	0	XXX
1509999999. Subtotal - SSAP No. 108 adjustments												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108												0	0	35,466	0	0	XXX	0	0	0	35,466	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1709999999. Subtotal - hedging other												22,257,985	(19,011,218)	24,793,035	90,417	0	XXX	(14,381,001)	0	(350,568)	21,896,840	0	0	XXX
1719999999. Subtotal - replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1729999999. Subtotal - income generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1739999999. Subtotal - other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1759999999 - Totals												22,257,985	(19,011,218)	24,828,501	90,417	0	XXX	(14,381,001)	0	(350,568)	21,932,306	0	0	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the equity risks in index linked annuities

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
ESH6	13	4,480,125	S&P500 EMINI MAR 26	Index Linked Annuities	Exh 5	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCLQ0F39	12/30/2025	6,886.2727	6,892.5000	(32,779)	(32,779)	0	0	0	4,017	4,017	272,584	0005	50
MFSH6	12	1,741,260	MSCI EAFE INDEX MAR 26	Index Linked Annuities	Exh 5	Equity/Index	03/20/2026	ICE 5493000F4ZO33MV32P92	12/22/2025	2,876.9317	2,902.1000	(9,720)	(9,720)	0	0	0	15,073	15,073	53,742	0005	50
NQH6	4	2,036,540	NASDAQ 100 E-MINI MAR 26	Index Linked Annuities	Exh 5	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCLQ0F39	12/12/2025	25,676.1661	25,456.7500	(17,480)	(17,480)	0	0	0	(17,562)	(17,562)	128,828	0005	20
RTYH6	10	1,249,000	RUSSELL 2000 EMINI CME MAR 26	Index Linked Annuities	Exh 5	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCLQ0F39	12/18/2025	2,568.3287	2,498.0000	(9,541)	(9,541)	0	0	0	(35,190)	(35,190)	90,560	0005	50
1539999999. Subtotal - long futures - hedging other												(69,519)	(69,519)	0	0	0	(33,663)	(33,663)	545,714	XXX	XXX
1579999999. Subtotal - long futures												(69,519)	(69,519)	0	0	0	(33,663)	(33,663)	545,714	XXX	XXX
1649999999. Subtotal - short futures												0	0	0	0	0	0	0	0	XXX	XXX
1679999999. Subtotal - SSAP No. 108 adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - hedging other												(69,519)	(69,519)	0	0	0	(33,663)	(33,663)	545,714	XXX	XXX
1719999999. Subtotal - replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - income generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												(69,519)	(69,519)	0	0	0	(33,663)	(33,663)	545,714	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
WELLS FARGO BANK, NA	(27,882)	(41,637)	(69,519)
Total Net Cash Deposits	(27,882)	(41,637)	(69,519)

(a)

Code	Description of Hedged Risk(s)
0005	Hedges the equity risk of liabilities

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESU4	47	13,254,000	S&P500 EMINI MAR 25	Index Linked Annuities	Exh 5	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	01/02/2025	5,919.2008	03/17/2025	5,640.0000	Sale	(656,122)	(656,122)	0	0	0005	50
MFSU4	3	373,054	MSCI EAFE INDEX MAR 25	Index Linked Annuities	Exh 5	Equity/Index	03/21/2025	ICE 5493000F4Z033MV32P92	01/06/2025	2,126.6627	03/14/2025	2,487.0300	Sale	54,055	54,055	0	0	0005	50
NQU4	3	1,182,720	NASDAQ 100 E-MINI MAR 25	Index Linked Annuities	Exh 5	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	01/28/2025	23,629.2675	03/17/2025	19,712.0000	Sale	(235,036)	(235,036)	0	0	0005	20
RTYU4	10	1,022,050	RUSSELL 2000 EMINI CME MAR 25	Index Linked Annuities	Exh 5	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	01/08/2025	2,444.7906	03/17/2025	2,044.1000	Sale	(200,345)	(200,345)	0	0	0005	50
ESM5	75	22,653,750	S&P500 EMINI JUN 25	Index Linked Annuities	Exh 5	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	6,051.1577	06/12/2025	6,041.0000	Sale	(38,091)	(38,091)	0	0	0005	50
RTYM5	18	1,891,350	RUSSELL 2000 EMINI CME JUN 25	Index Linked Annuities	Exh 5	Equity/Index	06/20/2025	CME 5493000F4Z033MV32P92	03/17/2025	2,053.7750	06/16/2025	2,101.5000	Sale	42,952	42,952	0	0	0005	50
MFSM5	7	919,177	MSCI EAFE INDEX JUN 25	Index Linked Annuities	Exh 5	Equity/Index	06/20/2025	ICE 5493000F4Z033MV32P92	03/18/2025	2,498.2888	06/16/2025	2,626.2200	Sale	44,776	44,776	0	0	0005	50
NQM5	5	2,164,425	NASDAQ 100 E-MINI JUN 25	Index Linked Annuities	Exh 5	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	20,160.0834	06/16/2025	21,644.2500	Sale	148,417	148,417	0	0	0005	20
ESU5	54	17,788,275	S&P500 EMINI SEP 25	Index Linked Annuities	Exh 5	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/12/2025	6,522.7069	09/15/2025	6,588.2500	Sale	176,966	176,966	0	0	0005	50
NQU5	8	3,858,120	NASDAQ 100 E-MINI SEP 25	Index Linked Annuities	Exh 5	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2025	22,813.4791	09/15/2025	24,113.2500	Sale	207,963	207,963	0	0	0005	20
MFSU5	12	1,666,500	MSCI EAFE INDEX SEP 25	Index Linked Annuities	Exh 5	Equity/Index	09/19/2025	ICE 5493000F4Z033MV32P92	06/16/2025	2,683.8767	09/15/2025	2,777.5000	Sale	56,174	56,174	0	0	0005	50
RTYU5	23	2,757,585	RUSSELL 2000 EMINI CME SEP 25	Index Linked Annuities	Exh 5	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCL00F39	06/13/2025	2,328.7670	09/15/2025	2,397.9000	Sale	79,503	79,503	0	0	0005	50
RTYZ5	21	2,717,610	RUSSELL 2000 EMINI CME DEC 25	Index Linked Annuities	Exh 5	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	2,513.4176	12/12/2025	2,588.2000	Sale	78,521	78,521	0	0	0005	50
NQZ5	9	4,572,297	NASDAQ 100 E-MINI DEC 25	Index Linked Annuities	Exh 5	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	24,996.5351	12/12/2025	25,401.6500	Sale	72,921	72,921	0	0	0005	20
ESZ5	65	22,246,594	S&P500 EMINI DEC 25	Index Linked Annuities	Exh 5	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,779.6807	12/12/2025	6,845.1100	Sale	212,632	212,632	0	0	0005	50
MFSZ5	12	1,712,790	MSCI EAFE INDEX DEC 25	Index Linked Annuities	Exh 5	Equity/Index	12/19/2025	ICE 5493000F4Z033MV32P92	09/15/2025	2,804.8894	12/12/2025	2,854.6500	Sale	29,856	29,856	0	0	0005	50
Summary Line Adjustment	0	0	Summary Line Adjustment: Futures Adjustment	Index Linked Annuities						0.0000		0.0000		(696)	(696)	0	0		0
ESH6	7	2,432,247	S&P500 EMINI MAR 26	Index Linked Annuities	Exh 5	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/12/2025	6,948.2671	12/23/2025	6,949.2800	Sale	(21,196)	(21,196)	0	0	0005	50
NQH6	1	511,376	NASDAQ 100 E-MINI MAR 26	Index Linked Annuities	Exh 5	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/12/2025	25,648.6969	12/19/2025	25,568.8200	Sale	(7,988)	(7,988)	0	0	0005	20
RTYH6	2	257,946	RUSSELL 2000 EMINI CME MAR 26	Index Linked Annuities	Exh 5	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/12/2025	2,516.3777	12/22/2025	2,579.4600	Sale	(2,918)	(2,918)	0	0	0005	50
1539999999. Subtotal - long futures - hedging other														42,344	42,344	0	0	XXX	XXX
1579999999. Subtotal - long futures														42,344	42,344	0	0	XXX	XXX
1649999999. Subtotal - short futures														0	0	0	0	XXX	XXX
1679999999. Subtotal - SSAP No. 108 adjustments														0	0	0	0	XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108														0	0	0	0	XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108														0	0	0	0	XXX	XXX
1709999999. Subtotal - hedging other														42,344	42,344	0	0	XXX	XXX
1719999999. Subtotal - replication														0	0	0	0	XXX	XXX
1729999999. Subtotal - income generation														0	0	0	0	XXX	XXX
1739999999. Subtotal - other														0	0	0	0	XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives														0	0	0	0	XXX	XXX
1759999999 - Totals														42,344	42,344	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
0005	Hedges the equity risk of liabilities

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate sum of exchange traded derivatives	XXX	XXX	XXX	0	0	(69,519)	0	0	(69,519)	0	545,714	545,714
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Y	Y	12,612,657	3,858,910	10,033,315	(1,501,451)	0	10,033,312	(1,501,454)	0	281,776	0
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Y	Y	6,345,000	869,255	9,914,839	(926,486)	1,774,098	10,049,956	(920,356)	2,784,600	422,405	422,405
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Y	Y	8,541,507	1,317,017	11,413,744	(1,748,982)	0	11,413,742	(1,748,980)	1,123,255	372,580	178,818
CITIBANK NA E57ODZWZ7FF32TWEFA76	Y	Y	5,942,086	0	5,172,321	(119,576)	0	5,959,277	(97,240)	0	612,308	0
CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	Y	Y	2,130,000	0	56,850	(302,850)	0	1,780,598	0	0	187,137	0
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Y	Y	1,421,483	0	1,129,425	0	0	1,129,427	0	0	106,788	0
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Y	Y	280,000	0	352,732	0	72,732	352,733	0	72,733	54,664	54,664
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Y	Y	10,380,000	0	11,069,607	(770,011)	0	11,069,606	(770,011)	0	298,112	217,708
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Y	Y	37,041,779	673,639	39,187,061	(2,802,242)	0	39,187,064	(2,802,239)	0	1,013,998	0
MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	Y	Y	131,597,540	67,336,942	189,303,017	(4,296,171)	0	189,303,009	(4,296,168)	53,409,301	3,228,682	0
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Y	Y	823,549	0	126,038	0	0	126,037	0	0	17,927	0
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Y	Y	11,212,975	5,992,746	3,407,611	(74,013)	0	3,407,615	(74,016)	0	3,677,589	0
UBS AG BFM8T61CT2L1QCEMIK50	Y	Y	250,000	0	135,925	0	0	130,177	0	0	4,466	0
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Y	Y	2,383,767	0	954,356	(60,653)	0	954,356	(60,653)	0	105,454	0
0299999999. Total NAIC 1 Designation			230,962,343	80,048,509	282,256,841	(12,602,435)	1,846,830	284,896,909	(12,271,117)	57,389,889	10,383,886	873,595
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)			0	0	0	0	0	0	0	0	0	0
0999999999 - Gross totals			230,962,343	80,048,509	282,256,841	(12,671,955)	1,846,830	284,896,909	(12,340,636)	57,389,889	10,929,600	1,419,310
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					282,256,841	(12,671,955)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Domestic Bond	375558-AX-1	GILEAD SCIENCES INC CALLABLE NOTES FIXED 4.8% 01/APR/2044 USD 1000	1,037,288	1,122,000	1,204,901	04/01/2044	I
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Domestic Bond	00287Y-AM-1	ABBVIE INC CALLABLE NOTES FIXED 4.4% 06/NOV/2042 USD 1000	1,043,467	1,170,000	1,222,272	11/06/2042	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	845011-AB-1	SOUTHWEST GAS CORP CALLABLE NOTES FIXED 4.15% 01/JUN/2049 USD 1000	500,372	634,000	633,719	06/01/2049	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	49446R-AZ-2	KIMCO REALTY OP LLC CALLABLE NOTES FIXED 3.2% 01/APR/2032 USD 1000	2,852,076	3,076,000	2,697,415	04/01/2032	I
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Domestic Bond	136375-CK-6	CANADIAN NATIONAL RAILWAY CO CALLABLE NOTES FIXED 3.2% 02/AUG/2046 USD 1000	562,013	777,000	656,564	08/02/2046	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Government Bond	912828-6L-9	UNITED STATES OF AMERICA NOTES FIXED 2.25% 31/MAR/2026 USD 100	518,253	520,000	520,064	03/31/2026	I
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Domestic Bond	032654-AV-7	ANALOG DEVICES INC CALLABLE NOTES FIXED 2.1% 01/OCT/2031 USD 1000	1,049,603	1,183,000	1,178,930	10/01/2031	I
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Domestic Bond	26875P-AQ-4	EOG RESOURCES INC CALLABLE NOTES FIXED 5.1% 15/JAN/2036 USD 1000	1,040,777	1,029,000	1,168,868	01/15/2036	I
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Domestic Bond	93884P-DY-3	WASHINGTON GAS LIGHT CO CALLABLE MEDIUM TERM NOTE FIXED 3.65% 15/SEP/2049 USD 1000	125,218	172,000	158,462	09/15/2049	I
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	Domestic Bond	052769-AH-9	UNITED STATES OF AMERICA NOTES FIXED 2.25% 31/MAR/2026 USD 100	507,511	570,000	568,963	12/15/2031	IV
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Domestic Bond	032095-AL-5	UNITED STATES OF AMERICA NOTES FIXED 0.5% 28/FEB/2026 USD 100	1,050,430	1,175,000	1,172,432	09/15/2031	I
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Domestic Bond	907818-GB-8	UNION PACIFIC CORP CALLABLE NOTES FIXED 4.5% 20/JAN/2033 USD 1000	1,030,577	1,020,000	1,017,441	01/20/2033	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Government Bond	91282C-BQ-3	UNITED STATES OF AMERICA NOTES FIXED 0.5% 28/FEB/2026 USD 100	520,263	523,000	521,589	02/28/2026	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Local Authority	873547-HP-1	TACOMA WASH WTR REV	809,632	790,000	790,000	12/01/2040	I
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	Domestic Bond	976826-BP-1	WISCONSIN POWER AND LIGHT CO CALLABLE NOTES FIXED 1.95% 16/SEP/2031 USD 1000	298,815	341,000	340,982	09/16/2031	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	718546-AK-0	PHILLIPS 66 CALLABLE NOTES FIXED 4.65% 15/NOV/2034 USD 1000	1,492,027	1,523,000	1,512,299	11/15/2034	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	00440E-AQ-0	CHUBB INA HOLDINGS LLC CALLABLE NOTES FIXED 4.15% 13/MAR/2043 USD 1000	5,042,899	5,850,000	5,839,646	03/13/2043	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	845011-AB-1	SOUTHWEST GAS CORP CALLABLE NOTES FIXED 4.15% 01/JUN/2049 USD 1000	2,366,115	2,998,000	2,996,670	06/01/2049	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	976826-BP-1	WISCONSIN POWER AND LIGHT CO CALLABLE NOTES FIXED 1.95% 16/SEP/2031 USD 1000	897,321	1,024,000	1,023,945	09/16/2031	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	63111X-AB-7	NASDAQ INC CALLABLE NOTES FIXED 3.25% 28/APR/2050 USD 1000	122,128	177,000	171,266	04/28/2050	I
0199999999 - Total				22,866,785	25,674,000	25,396,427	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Bond	912810-SG-4	UNITED STATES OF AMERICA BOND FIXED 1% 15/FEB/2049 USD 100	518,803	551,900	XXX	02/15/2049	IV
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Domestic Bond	69351U-BD-4	PPL ELECTRIC UTILITIES CORP CALLABLE BOND FIXED 5.55% 15/AUG/2055 USD 1000	739,619	724,000	XXX	08/15/2055	I
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	713448-BP-2	PEPSICO INC CALLABLE NOTES FIXED 5.5% 15/JAN/2040 USD 1000	12,111,244	11,200,000	XXX	01/15/2040	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	341081-FD-4	FLORIDA POWER & LIGHT CO CALLABLE NOTES FIXED 5.25% 01/FEB/2041 USD 1000	511,473	500,000	XXX	02/01/2041	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	437076-BW-1	HOME DEPOT INC/THE CALLABLE NOTES FIXED 3.9% 06/DEC/2028 USD 1000	130,970	130,000	XXX	12/06/2028	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	037833-BH-2	APPLE INC CALLABLE NOTES FIXED 4.375% 13/MAY/2045 USD 1000	5,606,086	6,230,000	XXX	05/13/2045	IV
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Cash			8,541,507	8,541,507	XXX		IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	532457-CM-8	ELI LILLY & CO CALLABLE NOTES FIXED 5% 09/FEB/2054 USD 1000	536,093	559,000	XXX	02/09/2054	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Bond	912810-UB-2	UNITED STATES OF AMERICA BOND FIXED 4.625% 15/MAY/2044 USD 100	1,107,124	1,114,200	XXX	05/15/2044	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	808625-10-7	SCIENCE APPLICATIONS INTERNATIONAL CORP COMMON STOCK USD 0.0001	102	1	XXX		I
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	455170-AA-8	INDIANA UNIVERSITY HEALTH INC OBLIGATED GROUP CALLABLE NOTES FIXED 3.97% 01/NOV/2048 USD 1000	1,615,773	2,000,000	XXX	11/01/2048	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Government Bond	91282C-EB-3	UNITED STATES OF AMERICA NOTES FIXED 1.875% 28/FEB/2029 USD 100	2,687,119	2,807,953	XXX	02/28/2029	IV
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Domestic Bond	023135-BJ-4	AMAZON.COM INC CALLABLE NOTES FIXED 4.05% 22/AUG/2047 USD 1000	673,658	802,000	XXX	08/22/2047	I
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	29379V-BW-2	ENTERPRISE PRODUCTS OPERATING LLC CALLABLE NOTES FIXED 4.2% 31/JAN/2050 USD 1000	1,654,000	2,000,000	XXX	01/31/2050	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	92343V-EU-4	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED 4.016% 03/DEC/2029 USD 1000	4,228,228	4,240,000	XXX	12/03/2029	IV
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Government Bond	91282C-AE-1	UNITED STATES OF AMERICA NOTES FIXED 0.625% 15/AUG/2030 USD 100	4,405,712	5,038,400	XXX	08/15/2030	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Cash			24,094,000	24,094,000	XXX		IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Bond	912810-RJ-9	UNITED STATES OF AMERICA BOND FIXED 3% 15/NOV/2044 USD 100	605,603	774,300	XXX	11/15/2044	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Bond	912810-TS-7	UNITED STATES OF AMERICA BOND FIXED 3.875% 15/MAY/2043 USD 100	300,933	331,600	XXX	05/15/2043	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Bond	91282C-LF-6	UNITED STATES OF AMERICA NOTES FIXED 3.875% 15/AUG/2034 USD 100	426,228	424,900	XXX	08/15/2034	IV
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Cash			5,360,000	5,360,000	XXX		IV

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	477143-10-1	JETBLUE AIRWAYS CORP COMMON STOCK USD 0.01	147	32	XXX		I
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Cash			10,380,000	10,380,000	XXX		IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	010392-FM-5	ALABAMA POWER CO CALLABLE NOTES FIXED 3.75% 01/MAR/2045 USD 1000	803,210	1,000,000	XXX	03/01/2045	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Cash			280,000	280,000	XXX		IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	191216-DK-3	COCA-COLA CO/THE CALLABLE NOTES FIXED 2% 05/MAR/2031 USD 1000	198,151	218,000	XXX	03/05/2031	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	718172-DJ-5	PHILIP MORRIS INTERNATIONAL INC CALLABLE NOTES FIXED 5.25% 13/FEB/2034 USD 1000	67,580	64,000	XXX	02/13/2034	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	718172-DB-2	PHILIP MORRIS INTERNATIONAL INC CALLABLE NOTES FIXED 5.375% 15/FEB/2033 USD 1000	1,132,308	1,060,000	XXX	02/15/2033	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	760759-AW-0	REPUBLIC SERVICES INC CALLABLE NOTES FIXED 3.05% 01/MAR/2050 USD 1000	20,659	30,000	XXX	03/01/2050	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	513847-10-3	MARZETTI COMPANY/THE COMMON STOCK USD 0	277,228	1,690	XXX		I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	868459-10-8	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD 0.001	185,042	3,709	XXX		I
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	02361D-AR-1	AMEREN ILLINOIS CO CALLABLE BOND FIXED 3.7% 01/DEC/2047 USD 1000	2,293,507	2,980,000	XXX	12/01/2047	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	77310V-AA-2	ROCKEFELLER FOUNDATION/THE CALLABLE NOTES FIXED 2.492% 01/OCT/2050 USD 1000	1,701,788	2,767,000	XXX	10/01/2050	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	717081-DT-7	PFIZER INC CALLABLE NOTES FIXED 5.6% 15/SEP/2040 USD 1000	555,659	525,000	XXX	09/15/2040	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Government Bond	91282C-AE-1	UNITED STATES OF AMERICA NOTES FIXED 0.625% 15/AUG/2030 USD 100	353,906	404,729	XXX	08/15/2030	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Government Bond	91282C-KH-3	UNITED STATES OF AMERICA NOTES FIXED 4.5% 31/MAR/2026 USD 100	279,753	276,041	XXX	03/31/2026	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Equities	25809K-10-5	DOORDASH INC COMMON STOCK USD 0.00001	823,549	3,610	XXX		I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	16876B-AA-0	CHILDREN'S HOSPITAL CORP/THE CALLABLE BOND FIXED 4.115% 01/JAN/2047 USD 1000	279,635	326,000	XXX	01/01/2047	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	30231G-BE-1	EXXON MOBIL CORP CALLABLE NOTES FIXED 2.44% 16/AUG/2029 USD 1000	21,254	22,000	XXX	08/16/2029	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	438516-CF-1	HONEYWELL INTERNATIONAL INC CALLABLE NOTES FIXED 1.75% 01/SEP/2031 USD 1000	55,587	63,000	XXX	09/01/2031	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	837004-BX-7	DOMINION ENERGY SOUTH CAROLINA INC CALLABLE BOND FIXED 5.3% 15/MAY/2033 USD 1000	1,132,441	1,078,000	XXX	05/15/2033	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	539830-BQ-1	LOCKHEED MARTIN CORP CALLABLE NOTES FIXED 2.8% 15/JUN/2050 USD 1000	1,132,192	1,773,000	XXX	06/15/2050	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Domestic Bond	375558-BD-4	GILEAD SCIENCES INC CALLABLE NOTES FIXED 4.75% 01/MAR/2046 USD 1000	1,132,431	1,222,000	XXX	03/01/2046	I
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	010392-FW-3	ALABAMA POWER CO CALLABLE NOTES FIXED 3% 15/MAR/2052 USD 1000	1,363,599	2,070,000	XXX	03/15/2052	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	035240-AQ-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLABLE NOTES FIXED 4.75% 23/JAN/2029 USD 1000	27,625,416	27,040,000	XXX	01/23/2029	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	11135F-CF-6	BROADCOM INC CALLABLE NOTES FIXED 5.05% 15/APR/2030 USD 1000	1,539,031	1,475,000	XXX	04/15/2030	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	20826F-BM-7	CONOCOPHILLIPS CO CALLABLE NOTES FIXED 5.5% 15/JAN/2055 USD 1000	4,055,151	4,100,000	XXX	01/15/2055	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	30303M-8Q-8	META PLATFORMS INC CALLABLE NOTES FIXED 5.6% 15/MAY/2053 USD 1000	8,923,462	9,280,000	XXX	05/15/2053	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	64110L-AX-4	NETFLIX INC CALLABLE NOTES FIXED 6.375% 15/MAY/2029 USD 1000	5,616,758	5,200,000	XXX	05/15/2029	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	747525-BV-4	QUALCOMM INC CALLABLE NOTES FIXED 4.75% 20/MAY/2032 USD 1000	7,551,671	7,370,000	XXX	05/20/2032	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	913017-CY-3	RTX CORP CALLABLE NOTES FIXED 4.125% 16/NOV/2028 USD 1000	5,825,428	5,770,000	XXX	11/16/2028	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	92939U-AE-6	WEC ENERGY GROUP INC CALLABLE NOTES FIXED 1.8% 15/OCT/2030 USD 1000	2,951,595	3,304,000	XXX	10/15/2030	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	209111-FA-6	CONSOLIDATED EDISON CO OF NEW YORK INC CALLABLE BOND FIXED 5.7% 15/JUN/2040 USD 1000	718,585	684,000	XXX	06/15/2040	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	589331-AM-9	MERCK SHARP & DOHME CORP CALLABLE BOND FIXED 5.75% 15/NOV/2036 USD 1000	1,087	1,000	XXX	11/15/2036	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Bond	912810-ST-6	UNITED STATES OF AMERICA BOND FIXED 1.375% 15/NOV/2040 USD 100	504,357	770,000	XXX	11/15/2040	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Bond	912810-TT-5	UNITED STATES OF AMERICA BOND FIXED 4.125% 15/AUG/2053 USD 100	280,342	309,000	XXX	08/15/2053	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Bond	912810-UK-2	UNITED STATES OF AMERICA BOND FIXED 4.75% 15/MAY/2055 USD 100	770,918	773,700	XXX	05/15/2055	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Domestic Bond	15189X-AT-5	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC CALLABLE BOND FIXED 4.25% 01/FEB/2049 USD 1000	277,125	327,000	XXX	02/01/2049	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Government Bond	91282C-KC-4	UNITED STATES OF AMERICA NOTES FIXED 4.25% 28/FEB/2031 USD 100	1,076,013	1,035,000	XXX	02/28/2031	I
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Equities	466032-10-9	J & J SNACK FOODS CORP COMMON STOCK USD 0	277,451	3,090	XXX		I
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	002824-BH-2	ABBOTT LABORATORIES CALLABLE NOTES FIXED 4.9% 30/NOV/2046 USD 1000	2,851	3,000	XXX	11/30/2046	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	03522A-AJ-9	ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLABLE NOTES FIXED 4.9% 01/FEB/2046 US	570,556	600,000	XXX	02/01/2046	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	19416Q-EJ-5	COLGATE-PALMOLIVE CO CALLABLE MEDIUM TERM NOTE FIXED 4% 15/AUG/2045 USD 1000	2,597,073	3,000,000	XXX	08/15/2045	I
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Domestic Bond	032095-AS-0	AMPHENOL CORP CALLABLE NOTES FIXED 5.375% 15/NOV/2054 USD 1000	561,084	570,000	XXX	11/15/2054	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Cash			2,347,820	2,347,820	XXX		IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Government Bond	91282C-FL-0	UNITED STATES OF AMERICA NOTES FIXED 3.875% 30/SEP/2029 USD 100	273,489	268,182	XXX	09/30/2029	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	023135-BJ-4	AMAZON.COM INC CALLABLE NOTES FIXED 4.05% 22/AUG/2047 USD 1000	398,711	475,000	XXX	08/22/2047	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	191216-DP-2	COCA-COLA CO/THE CALLABLE NOTES FIXED 2.25% 05/JAN/2032 USD 1000	25,312	28,000	XXX	01/05/2032	IV

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	438516-BU-9	HONEYWELL INTERNATIONAL INC CALLABLE NOTES FIXED 2.7% 15/AUG/2029 USD 1000	225,066	233,000	XXX	08/15/2029	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Domestic Bond	931142-EM-1	WALMART INC CALLABLE NOTES FIXED 3.05% 08/JUL/2026 USD 1000	19,216	19,000	XXX	07/08/2026	IV
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Domestic Bond	23338V-AJ-5	DTE ELECTRIC CO CALLABLE BOND FIXED 3.95% 01/MAR/2049 USD 1000	1,132,068	1,407,000	XXX	03/01/2049	I
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Domestic Bond	37310P-AF-8	GEORGETOWN UNIVERSITY/THE CALLABLE BOND FIXED 5.115% 01/APR/2053 USD 1000	1,132,227	1,205,000	XXX	04/01/2053	I
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	03073E-AT-2	CENCORA INC CALLABLE NOTES FIXED 2.7% 15/MAR/2031 USD 1000	2,888,115	3,100,000	XXX	03/15/2031	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	171340-AN-2	CHURCH & DWIGHT CO INC CALLABLE NOTES FIXED 3.15% 01/AUG/2027 USD 1000	3,226,682	3,220,000	XXX	08/01/2027	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	369550-BH-0	GENERAL DYNAMICS CORP CALLABLE NOTES FIXED 4.25% 01/APR/2040 USD 1000	251,930	270,000	XXX	04/01/2040	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	855244-AR-0	STARBUCKS CORP CALLABLE NOTES FIXED 4% 15/NOV/2028 USD 1000	6,164,321	6,140,000	XXX	11/15/2028	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	031162-DC-1	AMGEN INC CALLABLE NOTES FIXED 3% 15/JAN/2052 USD 1000	2,709,727	4,180,000	XXX	01/15/2052	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	04352E-AA-3	ASCENSION HEALTH CALLABLE BOND FIXED 2.532% 15/NOV/2029 USD 1000	1,529,058	1,610,000	XXX	11/15/2029	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	20030N-BY-6	COMCAST CORP CALLABLE NOTES FIXED 3.3% 01/FEB/2027 USD 1000	11,568,970	11,480,000	XXX	02/01/2027	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	30231G-BM-3	EXXON MOBIL CORP CALLABLE NOTES FIXED 3.452% 15/APR/2051 USD 1000	4,658,620	6,370,000	XXX	04/15/2051	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	58933Y-BJ-3	MERCK & CO INC CALLABLE NOTES FIXED 4.3% 17/MAY/2030 USD 1000	5,493,180	5,400,000	XXX	05/17/2030	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	713448-GJ-1	PEPSICO INC CALLABLE NOTES FIXED 4.65% 23/JUL/2032 USD 1000	1,021,227	980,000	XXX	07/23/2032	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	911312-BW-5	UNITED PARCEL SERVICE INC CALLABLE NOTES FIXED 5.3% 01/APR/2050 USD 1000	675,338	690,000	XXX	04/01/2050	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Domestic Bond	92343V-FR-0	VERIZON COMMUNICATIONS INC CALLABLE NOTES FIXED 1.75% 20/JAN/2031 USD 1000	2,358,702	2,650,000	XXX	01/20/2031	IV
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Cash			985,000	985,000	XXX		IV
CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	Cash			2,130,000	2,130,000	XXX		IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Domestic Bond	30231G-BG-6	EXXON MOBIL CORP CALLABLE NOTES FIXED 4.327% 19/MAR/2050 USD 1000	69,163	81,000	XXX	03/19/2050	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Bond	912810-PW-2	UNITED STATES OF AMERICA BOND FIXED 4.375% 15/FEB/2038 USD 100	1,301,177	1,264,000	XXX	02/15/2038	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Bond	912810-RL-4	UNITED STATES OF AMERICA BOND FIXED 0.75% 15/FEB/2045 USD 100	913,800	899,200	XXX	02/15/2045	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Bond	912810-TL-2	UNITED STATES OF AMERICA BOND FIXED 4% 15/NOV/2052 USD 100	954,714	1,085,800	XXX	11/15/2052	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Bond	912810-UA-4	UNITED STATES OF AMERICA BOND FIXED 4.625% 15/MAY/2054 USD 100	1,297,994	1,338,000	XXX	05/15/2054	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Government Bond	91282C-AE-1	UNITED STATES OF AMERICA NOTES FIXED 0.625% 15/AUG/2030 USD 100	2,640,856	3,020,100	XXX	08/15/2030	IV
UBS AG BFM8T61CT2L1QCEMIK50	Cash			250,000	250,000	XXX		IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Cash			270,000	270,000	XXX		IV
0299999999 - Total				230,962,343	238,982,463	XXX	XXX	XXX

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Re-stricted Asset Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of America, NA	Charlotte, NC		0.000	0	0	(9,622,603)	XXX
JPMorgan Chase Bank, NA	New York, NY		0.000	0	0	103,967,674	XXX
US Bank	Minneapolis, MN		0.000	0	0	14,656,157	XXX
Wells Fargo Bank	Raleigh, NC		0.000	0	0	251,067	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	26,957	XXX
0199999. Totals - open depositories		XXX	XXX	0	0	109,279,252	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	109,279,252	XXX
0499999. Cash in company's office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - cash		XXX	XXX	0	0	109,279,252	XXX

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

1. January	172,837,413	4. April	274,871,475	7. July	280,306,355	10. October	193,231,995
2. February	123,776,298	5. May	209,463,588	8. August	247,001,521	11. November	213,041,758
3. March	123,697,467	6. June	223,003,903	9. September	222,906,982	12. December	109,279,252

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Re-stricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	UNITED STATES TREASURY TBILL_CASH		12/30/2025	3.500	01/27/2026	114,309,012	0	33,277
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)						114,309,012	0	33,277
0489999999. Total - issuer credit obligations (unaffiliated)						114,309,012	0	33,277
0499999999. Total - issuer credit obligations (affiliated)						0	0	0
0509999999. Total - issuer credit obligations						114,309,012	0	33,277
8589999999. Total cash equivalents (unaffiliated)						114,309,012	0	33,277
8599999999. Total cash equivalents (affiliated)						0	0	0
8609999999 - Total cash equivalents						114,309,012	0	33,277

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:											
1A	1A ...$	114,309,012	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

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR			0	0	0	0
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA	ICO	STATUTORY DEPOSIT	0	0	39,009	30,730
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA			0	0	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM			0	0	0	0
33. New York NY	ICO	STATUTORY DEPOSIT	1,290,358	1,184,734	0	0
34. North Carolina NC			0	0	0	0
35. North Dakota ND			0	0	0	0
36. Ohio OH			0	0	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. U.S. Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate alien and other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	1,290,358	1,184,734	39,009	30,730
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0