QUARTERLY STATEMENT

OF THE

NEW ENGLAND LIFE INSURANCE COMPANY

OF THE STATE OF

MASSACHUSETTS

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF

FOR THE QUARTER ENDED
SEPTEMBER 30, 2026

LIFE AND ACCIDENT AND HEALTH

2026

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LIFE AND ACCIDENT AND HEALTH COMPANIES– ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2026
OF THE CONDITION AND AFFAIRS OF THE

NEW ENGLAND LIFE INSURANCE COMPANY

NAIC Group Code 4932 (Current) 4932 (Prior) NAIC Company Code 91626 Employer's ID Number 04-2708937

Organized under the Laws of Massachusetts State of Domicile or Port of Entry Massachusetts

Country of Domicile United States of America

Incorporated/Organized 09/12/1980 Commenced Business 12/30/1980

Statutory Home Office 155 Federal Street, Suite 700 (Street and Number) Boston, MA 02110 (City or Town, State and Zip Code)

Main Administrative Office 11225 North Community House Road (Street and Number)
Charlotte, NC, 28277 (City or Town, State and Zip Code) 800-882-1292 (Area Code) (Telephone Number)

Mail Address 11225 North Community House Road (Street and Number or P.O. Box) Charlotte, NC 28277 (City or Town, State and Zip Code)

Primary Location of Books and Records 11225 North Community House Road (Street and Number)
Charlotte, NC 28277 (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, President and Chief Executive Officer	TARA JEAN FIGARD	Vice President and Secretary	ALLIE nmn LIN #
Vice President and Chief Financial Officer	GIANNA HELENE FIGARO-STERLING	Vice President and Treasurer	JANET MARIE MORGAN

OTHER

CRAIG ANTHONY MICHAUD
Appointed Actuary

DIRECTORS OR TRUSTEES

ABBY ELIZABETH CHRISTMAS	RICHARD ANDREW COOK #	LINDSEY MICHELLE COX
RACHEL MICHELLE D'ANNA	LAUREN BRISBY DAVIS	TARA JEAN FIGARD
	JAMES LEWIS PAINTER	

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 Quarterly 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:
Tara Figard
7D01909CBA7A448...
TARA JEAN FIGARD
Chairman, President and Chief Executive Officer

Signed by:
Janet Morgan
3188DCB72DF74CF...
JANET MARIE MORGAN
Vice President and Treasurer

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

Subscribed and sworn to before me this

20th day of October, 2026.

Signed by:
Rachita Shook
B8048801B211449...
Notary for Figard & 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 Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	953,491,387	0	953,491,387	959,912,361
2.	Stocks:				
	2.1 Preferred stocks	4,798,463	0	4,798,463	4,825,000
	2.2 Common stocks	0	0	0	0
3.	Mortgage loans on real estate:				
	3.1 First liens	24,719,785	0	24,719,785	28,310,985
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	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 ($ 59,049,936), cash equivalents ($ 0) and short-term investments ($ 0)	59,049,936	0	59,049,936	32,912,455
6.	Contract loans (including $ 0 premium notes)	404,417,835	0	404,417,835	402,482,811
7.	Derivatives	5,387,235	0	5,387,235	7,715,943
8.	Other invested assets	15,395,888	0	15,395,888	15,858,437
9.	Receivables for securities	2,984,271	0	2,984,271	3,511,562
10.	Securities lending reinvested collateral assets	0	0	0	0
11.	Aggregate write-ins for invested assets	58,330	0	58,330	58,330
12.	Subtotals, cash and invested assets (Lines 1 to 11)	1,470,303,130	0	1,470,303,130	1,455,587,884
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	17,561,692	0	17,561,692	16,040,836
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	3,423,995	5,731	3,418,264	3,721,534
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	2,617,627	0	2,617,627	2,911,374
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	20,419,052	0	20,419,052	24,621,827
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	13,904,865	0	13,904,865	13,734,387
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	0
18.2	Net deferred tax asset	47,384,996	32,136,643	15,248,353	15,404,506
19.	Guaranty funds receivable or on deposit	868,104	0	868,104	904,351
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	2,996,013	0	2,996,013	2,770,003
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	10,380,790	9,940,989	439,801	638,081
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,589,860,264	42,083,363	1,547,776,901	1,536,334,783
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	6,551,963,656	0	6,551,963,656	6,703,852,571
28.	Total (Lines 26 and 27)	8,141,823,920	42,083,363	8,099,740,557	8,240,187,354
	DETAILS OF WRITE-INS				
1101.	Deposits in connection with investments	58,330	0	58,330	58,330
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)	58,330	0	58,330	58,330
2501.	Miscellaneous	398,447	0	398,447	637,581
2502.	Admitted Negative IMR	40,854	0	40,854	0
2503.	Receivable from third party administrator	500	0	500	500
2598.	Summary of remaining write-ins for Line 25 from overflow page	9,940,989	9,940,989	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	10,380,790	9,940,989	439,801	638,081

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 955,922,713 less $ 0 included in Line 6.3 (including $ 0 Modco Reserve)	955,922,713	961,044,805
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	3,478,924	4,186,783
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	7,825,840	7,593,143
4.	Contract claims:		
	4.1 Life	26,811,085	41,297,873
	4.2 Accident and health	28,046	39,793
5.	Policyholders' dividends/refunds to members $ 0 and coupons $ 0 due and unpaid	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)	1,962,756	2,113,226
	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 $ 109,777 accident and health premiums	302,567	302,851
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 $ 35,170,440 ceded	35,170,440	37,801,305
	9.4 Interest Maintenance Reserve	0	1,252,881
10.	Commissions to agents due or accrued-life and annuity contracts $ 156,425 , accident and health $ 0 and deposit-type contract funds $ 0	156,425	180,833
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	15,066,175	12,670,554
13.	Transfers to Separate Accounts due or accrued (net) (including $ (1,908,535) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(2,427,011)	(2,733,510)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,358,198	1,799,170
15.1	Current federal and foreign income taxes, including $ (696,971) on realized capital gains (losses)	13,024,719	5,226,329
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	55,454,581	57,280,727
18.	Amounts held for agents' account, including $ 0 agents' credit balances	0	0
19.	Remittances and items not allocated	1,460,386	1,283,484
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	51,436,813	52,115,283
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	9,875,827	9,474,893
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	14,278,724	19,236,569
	24.04 Payable to parent, subsidiaries and affiliates	4,561,296	6,391,615
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	20,615,043	22,234,304
	24.08 Derivatives	0	0
	24.09 Payable for securities	1,000,000	0
	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	29,549,827	42,996,832
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	1,246,913,374	1,283,789,743
27.	From Separate Accounts Statement	6,551,963,656	6,703,852,571
28.	Total liabilities (Lines 26 and 27)	7,798,877,030	7,987,642,314
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	0	0
33.	Gross paid in and contributed surplus	2,000,000	2,000,000
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	296,363,527	248,045,040
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 $ 0 in Separate Accounts Statement)	298,363,527	250,045,040
38.	Totals of Lines 29, 30 and 37	300,863,527	252,545,040
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	8,099,740,557	8,240,187,354
	DETAILS OF WRITE-INS		
2501.	Postretirement benefit liability	16,091,389	18,737,000
2502.	Miscellaneous	10,124,111	17,385,505
2503.	Cash collateral received on derivatives	3,334,327	6,874,327
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)	29,549,827	42,996,832
3101.			
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)	0	0
3401.			
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)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	50,756,050	59,813,622	77,292,688
2.	Considerations for supplementary contracts with life contingencies	(822,646)	(808,640)	611,664
3.	Net investment income	45,782,057	48,954,061	63,858,130
4.	Amortization of Interest Maintenance Reserve (IMR)	(1,366,153)	156,383	192,994
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	5,593,353	5,991,237	7,899,984
7.	Reserve adjustments on reinsurance ceded	(237,583,108)	(192,928,540)	(286,362,475)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	59,509,789	62,085,224	82,902,249
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	26,891,084	27,746,352	37,101,534
9.	Totals (Lines 1 to 8.3)	(51,239,574)	11,009,699	(16,503,232)
10.	Death benefits	116,771,498	151,894,594	207,972,276
11.	Matured endowments (excluding guaranteed annual pure endowments)	(154,067)	0	0
12.	Annuity benefits	7,484,246	5,410,868	7,057,074
13.	Disability benefits and benefits under accident and health contracts	1,283,791	1,326,507	1,749,205
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	304,216,188	292,837,846	405,063,051
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	213,436	1,876,848	2,440,496
18.	Payments on supplementary contracts with life contingencies	6,401,722	5,764,061	7,706,588
19.	Increase in aggregate reserves for life and accident and health contracts	(5,829,951)	(17,431,261)	(33,778,366)
20.	Totals (Lines 10 to 19)	430,386,863	441,679,463	598,210,324
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	1,884,416	1,899,042	2,477,861
22.	Commissions and expense allowances on reinsurance assumed	0	0	0
23.	General insurance expenses and fraternal expenses	19,743,817	28,767,600	37,839,392
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,055,205	2,334,780	3,260,459
25.	Increase in loading on deferred and uncollected premiums	(273,389)	(2,567,773)	(2,518,705)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(565,720,959)	(509,389,377)	(717,748,259)
27.	Aggregate write-ins for deductions	1,240,042	1,721,056	2,193,270
28.	Totals (Lines 20 to 27)	(110,684,005)	(35,555,209)	(76,285,658)
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	59,444,431	46,564,908	59,782,426
30.	Dividends to policyholders and refunds to members	1,580,904	1,953,413	2,870,069
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	57,863,527	44,611,495	56,912,357
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	8,495,361	5,085,156	6,553,508
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)	49,368,166	39,526,339	50,358,849
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 10,088 (excluding taxes of $ (707,059) transferred to the IMR)	2,860,130	132,833	(187,270)
35.	Net income (Line 33 plus Line 34)	52,228,296	39,659,172	50,171,579
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	252,545,040	205,861,320	205,861,320
37.	Net income (Line 35)	52,228,296	39,659,172	50,171,579
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (76,561)	(67,180)	(2,420,205)	(2,522,834)
39.	Change in net unrealized foreign exchange capital gain (loss)	(220,826)	1,751,888	2,017,370
40.	Change in net deferred income tax	(1,506,987)	(1,036,693)	(1,022,594)
41.	Change in nonadmitted assets	1,177,461	722,645	(1,565,931)
42.	Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44.	Change in asset valuation reserve	(400,934)	940,763	356,148
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47.	Other changes in surplus in Separate Accounts Statement	0	0	0
48.	Change in surplus notes	0	0	0
49.	Cumulative effect of changes in accounting principles	0	0	0
50.	Capital changes:			
	50.1 Paid in	0	0	0
	50.2 Transferred from surplus (stock dividend)	0	0	0
	50.3 Transferred to surplus	0	0	0
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	51.2 Transferred to capital (stock dividend)	0	0	0
	51.3 Transferred from capital	0	0	0
	51.4 Change in surplus as a result of reinsurance	(2,309,918)	(2,309,918)	(3,079,890)
52.	Dividends to stockholders	0	0	0
53.	Aggregate write-ins for gains and losses in surplus	(581,425)	905,210	2,329,872
54.	Net change in capital and surplus for the year (Lines 37 through 53)	48,318,487	38,212,862	46,683,720
55.	Capital and surplus, as of statement date (Lines 36 + 54)	300,863,527	244,074,182	252,545,040
	DETAILS OF WRITE-INS			
08.301.	Management and service fee income	17,616,245	17,738,259	23,804,301
08.302.	Stop loss reinsurance fee income	8,364,339	9,515,563	12,432,689
08.303.	Miscellaneous	910,500	492,530	864,544
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	26,891,084	27,746,352	37,101,534
2701.	Interest credited to reinsurers	1,240,042	1,721,056	2,193,270
2702.				
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,240,042	1,721,056	2,193,270
5301.	Policy charge correction	(3,600,000)	0	0
5302.	Aged suspense write-off	2,030,483	0	0
5303.	Net gain (loss) on pension and postretirement benefit plans	988,092	1,070,948	2,495,610
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	(165,738)	(165,738)
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(581,425)	905,210	2,329,872

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	48,061,618	63,479,254	87,116,892
2.	Net investment income	43,315,779	41,993,235	58,259,221
3.	Miscellaneous income	87,149,302	85,873,768	115,230,084
4.	Total (Lines 1 to 3)	178,526,699	191,346,257	260,606,197
5.	Benefit and loss related payments	681,982,460	649,492,040	909,786,411
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(566,027,458)	(510,016,732)	(718,672,169)
7.	Commissions, expenses paid and aggregate write-ins for deductions	22,585,113	32,019,445	41,445,350
8.	Dividends paid to policyholders	1,731,374	2,026,180	2,934,611
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	0	0	7,738,844
10.	Total (Lines 5 through 9)	140,271,489	173,520,933	243,233,047
11.	Net cash from operations (Line 4 minus Line 10)	38,255,210	17,825,324	17,373,150
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	69,228,972	37,660,486	47,834,867
	12.2 Stocks	0	0	0
	12.3 Mortgage loans	3,596,758	3,224,866	3,456,592
	12.4 Real estate	0	0	0
	12.5 Other invested assets	356,835	1,307,268	1,344,588
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(2)	1,313,604	1,313,604
	12.7 Miscellaneous proceeds	4,457,328	2,635,649	1,838,051
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	77,639,891	46,141,873	55,787,703
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	63,293,740	152,245,700	174,845,705
	13.2 Stocks	0	0	0
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	1,371	1,549,780	1,549,780
	13.6 Miscellaneous applications	3,443,394	4,808,973	6,399,267
	13.7 Total investments acquired (Lines 13.1 to 13.6)	66,738,505	158,604,453	182,794,752
14.	Net increase/(decrease) in contract loans and premium notes	1,935,024	1,406,533	4,499,784
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	8,966,362	(113,869,113)	(131,506,834)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	232,697	(1,127,714)	(1,488,690)
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	(21,316,788)	(7,654,850)	(21,913,485)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(21,084,091)	(8,782,564)	(23,402,175)
	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)	26,137,481	(104,826,353)	(137,535,859)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	32,912,455	170,448,314	170,448,314
	19.2 End of period (Line 18 plus Line 19.1)	59,049,936	65,621,961	32,912,455

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

20.0001. Security exchanges	993,500	1,028,750	4,734,501
20.0002. Transfer of bonds to preferred stocks	0	4,825,000	4,825,000
20.0003. Transfer of bonds to other invested assets	0	1,312,288	1,312,288

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Individual life	71,268,640	81,580,130	105,954,777
2.	Group life	0	0	0
3.	Individual annuities	2,163,522	1,809,808	2,551,827
4.	Group annuities	0	0	0
5.	Accident & health	2,074,264	2,303,183	3,047,325
6.	Fraternal	0	0	0
7.	Other lines of business	0	0	0
8.	Subtotal (Lines 1 through 7)	75,506,426	85,693,121	111,553,929
9.	Deposit-type contracts	0	0	0
10.	Total (Lines 8 and 9)	75,506,426	85,693,121	111,553,929

NOTES TO THE FINANCIAL STATEMENTS

1. *Summary of Significant Accounting Policies*

A. Accounting Practices

New England Life Insurance Company (the "Company") presents the accompanying financial statements on the basis of accounting practices prescribed or permitted ("MA SAP") by the Commonwealth of Massachusetts ("Massachusetts") Division of Insurance (the "Division").

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

Massachusetts has adopted certain prescribed accounting practices that differ from those found in NAIC SAP, none of which affect the financial statements of the Company. A reconciliation of the Company's net income and capital and surplus between MA SAP and NAIC SAP is as follows:

	SSAP Number [1]	Financial Statement Page	Financial Statement Line Number	For the Nine Months Ended September 30, 2026	For the Year Ended December 31, 2025
Net income, MA SAP				$ 52,228,296	$ 50,171,579
State prescribed practices: NONE				—	—
State permitted practices: NONE				—	—
Net income, NAIC SAP				$ 52,228,296	$ 50,171,579

	September 30, 2026	December 31, 2025
Statutory capital and surplus, MA SAP	$ 300,863,527	$ 252,545,040
State prescribed practices: NONE	—	—
State permitted practices: NONE	—	—
Statutory capital and surplus, NAIC SAP	$ 300,863,527	$ 252,545,040

[1] Statement of Statutory Accounting Principles ("SSAP")

B. No significant change.

C. Accounting Policy

(1) No significant change.

(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.

(3-5) No significant change.

(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.

(7-13) No significant change.

D. Going Concern

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

2. *Accounting Changes and Corrections of Errors*

No significant change.

3. *Business Combinations and Goodwill*

No significant change.

NOTES TO THE FINANCIAL STATEMENTS

4. Discontinued Operations

No significant change.

5. Investments

A-C. No significant change.

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 nine months ended September 30, 2026.

b. The Company did not recognize any OTTI on the basis of the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis during the nine months ended September 30, 2026.

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 nine months ended September 30, 2026, 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
362256AC3	$ 948,887	$ 932,500	$ 16,387	$ 932,500	$ 932,491	3/31/2026
362256AC3	$ 917,919	$ 894,987	22,932	$ 894,987	$ 894,994	6/30/2026
362256AC3	$ 890,678	$ 854,834	35,844	$ 854,834	$ 854,839	9/30/2026
61751JAK7	$ 777,490	$ 695,759	81,730	$ 695,759	$ 695,767	9/30/2026
Total			$ 156,893			

(4) At September 30, 2026, 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	$ 2,193,280
2. 12 Months or Longer	$ 10,618,395

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	$ 108,843,845
2. 12 Months or Longer	$ 72,151,890

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

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

i. general payment terms of the security;
ii. the likelihood that the issuer can service the scheduled interest and principal payments;
iii. the quality and amount of any credit enhancements;
iv. the security's position within the capital structure of the issuer;
v. possible corporate restructurings or asset sales by the issuer; and
vi. changes to the rating of the security or the issuer by rating agencies.

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

i. the quality of underlying collateral;
ii. expected prepayment speeds;
iii. current and forecasted loss severity;
iv. consideration of the payment terms of the underlying assets backing the security; and
v. the payment priority within the tranche structure of the security.

NOTES TO THE FINANCIAL STATEMENTS

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 during the nine months ended September 30, 2026.

J-K. No significant change.

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

Information on the Company's investment in restricted assets as of September 30, 2026, was as follows:

		Gross (Admitted & Nonadmitted) Restricted						
		2026						
		(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]	September 30, 2026 (1 plus 3)	December 31, 2025	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	3,345,303	—	—	—	3,345,303	3,352,774	(7,471)
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	—	—	—	—	—	—	—
n.	Other restricted assets	—	—	—	—	—	—	—
o.	Collateral assets received and on balance sheet	3,334,327	—	—	—	3,334,327	6,874,327	(3,540,000)
p.	Assets held under modco reinsurance agreements	—	—	1,298,174,206	—	1,298,174,206	1,451,745,005	(153,570,799)
q.	Assets held under funds withheld ("FWH") reinsurance agreements	34,893,767	—	—	—	34,893,767	41,470,872	(6,577,105)
r.	Total restricted assets	$ 41,573,397	$ —	$ 1,298,174,206	$ —	$ 1,339,747,603	$ 1,503,442,978	$ (163,695,375)

(a) Subset of column 1.

(b) Subset of column 3.

		2026						
				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	—	3,345,303	0.04	0.04	—	—	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	—	—	—	—	—	—	26.30
n.	Other restricted assets	—	—	—	—	—	—	26.32
o.	Collateral assets received and on balance sheet	—	3,334,327	0.04	0.04	XXX	XXX	XXX
p.	Assets held under modco reinsurance agreements	—	1,298,174,206	15.94	16.03	XXX	XXX	XXX
q.	Assets held under funds withheld ("FWH") reinsurance agreements	—	34,893,767	0.43	0.43	XXX	XXX	XXX
r.	Total restricted assets	$ —	$ 1,339,747,603	16.45 %	16.54 %	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

GI Reference	Difference between Note and GI (Per Column 12 above)	Explanation
25.04+25.05	$ —	
26.21	$ —	
26.22	$ —	
26.23	$ —	
26.24	$ —	
26.25	$ —	
26.26	$ —	
26.27	$ —	
26.28	$ —	
26.29	$ —	
26.30	$ —	
26.31	$ —	
26.32	$ —	

(2) The Company did not have any assets pledged as collateral, not captured in other categories at September 30, 2026 and December 31, 2025.

(3) The Company did not have any other restricted assets in 2026 and 2025.

(4) The Company's collateral received and assets Held under Modco/FWH Reinsurance Agreements reflected as assets at September 30, 2026, were as follows:

	Assets	(1) BACV Collateral ***	(2) BACV Modco ****	(3) BACV FWH *****	(4) Fair Value Collateral	(5) Fair Value Modco	(6) Fair Value FWH	(7) % of BACV to Total Assets (Admitted and Nonadmitted) *	(8) % of BACV to Total Admitted Assets**
General Account:									
a.	Cash, Cash Equivalents, and Short-Term Investments	$ 3,334,327	$ —	$ 1,271,851	$ 3,334,327	$ —	$ 1,271,851	0.29 %	0.30 %
b.	Schedule D, Part 1, Section 1	—	—	25,269,930	—	—	21,221,783	1.59	1.63
c.	Schedule D, Part 1, Section 2	—	—	6,667,148	—	—	6,245,265	0.42	0.43
d.	Schedule D, Part 2, Section 1	—	—	160,724	—	—	160,724	0.01	0.01
e.	Schedule D, Part 2, Section 2	—	—	—	—	—	—	—	—
f.	Schedule B	—	—	827,986	—	—	774,776	0.05	0.05
g.	Schedule A	—	—	—	—	—	—	—	—
h.	Schedule BA, Part 1	—	—	515,683	—	—	494,724	0.03	0.03
i.	Schedule DL, Part 1	—	—	—	—	—	—	—	—
j.	Other	—	—	180,445	—	—	137,647	0.01	0.01
k.	Total Assets	$ 3,334,327	$ —	$ 34,893,767	$ 3,334,327	$ —	$ 30,306,770	2.40 %	2.46 %
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	$ —	$ —	$ —	$ —	$ —	$ —	— %	— %
n.	Schedule D, Part 1, Section 1	—	—	—	—	—	—	—	—
o.	Schedule D, Part 1, Section 2	—	—	—	—	—	—	—	—
p.	Schedule D, Part 2, Section 1	—	—	—	—	—	—	—	—
q.	Schedule D, Part 2, Section 2	—	—	—	—	—	—	—	—
r.	Schedule B	—	—	—	—	—	—	—	—
s.	Schedule A	—	—	—	—	—	—	—	—
t.	Schedule BA, Part 1	—	—	—	—	—	—	—	—
u.	Schedule DL, Part 1	—	—	—	—	—	—	—	—
v.	Other	—	1,298,174,206	—	—	1,298,174,206	—	19.81	19.81
w.	Total Assets	$ —	$1,298,174,206	$ —	$ —	$1,298,174,206	$ —	19.81 %	19.81 %
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	$ 1,271,851	$ —	$ —	$ —	$ —	$ —	$ 1,271,851
b. Schedule D, Part 1	25,269,930	—	—	—	—	—	25,269,930
c. Schedule D, Part 1, Section 2	6,667,148	—	—	—	—	—	6,667,148
d. Schedule D, Part 2, Section 1	160,724	—	—	—	—	—	160,724
e. Schedule D, Part 2, Section 2	—	—	—	—	—	—	—
f. Schedule B	827,986	—	—	—	—	—	827,986
g. Schedule A	—	—	—	—	—	—	—
h. Schedule BA, Part 1	515,683	—	—	—	—	—	515,683
i. Schedule DL, Part 1	—	—	—	—	—	—	—
j. Other	180,445	—	—	—	—	—	180,445
k. Total Assets	$ 34,893,767	$ —	$ —	$ —	$ —	$ —	$ 34,893,767
l. Percentage to Total FWH Assets (including Modco)	100.0 %	— %	— %	— %	— %	— %	100.0 %
Separate Account:							
m. Cash, Cash Equivalents, and Short-Term Investments	$ —	$ —	$ —	$ —	$ —	$ —	$ —
n. Schedule D, Part 1	—	—	—	—	—	—	—
o. Schedule D, Part 1, Section 2	—	—	—	—	—	—	—
p. Schedule D, Part 2, Section 1	—	—	—	—	—	—	—
q. Schedule D, Part 2, Section 2	—	—	—	—	—	—	—
r. Schedule B	—	—	—	—	—	—	—
s. Schedule A	—	—	—	—	—	—	—
t. Schedule BA, Part 1	—	—	—	—	—	—	—
u. Schedule DL, Part 1	—	—	—	—	—	—	—
v. Other	1,298,174,206	—	—	—	—	—	1,298,174,206
w. Total Assets	$1,298,174,206	$ —	$ —	$ —	$ —	$ —	$1,298,174,206
x. Percentage to Total FWH Assets (including Modco)	100.0 %	— %	— %	— %	— %	— %	100.0 %

		(1) Amount	(2) % of Liability to total Liabilities*
y.	Recognized Obligation to Return Collateral Asset (General Account)	$ 3,334,327	0.3 %
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)	$ 1,298,174,206	19.8 %
cc.	Recognized Obligation FWH (excluding Modco) assets (General Account)	$ 34,893,767	2.8 %
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 during the nine months ended September 30, 2026.

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-P. No significant change.

Q. Prepayment Penalty and Acceleration Fees

During the nine months ended September 30, 2026, 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
Number of CUSIPs	1
Aggregate Amount of Investment Income	$ 11,750

NOTES TO THE FINANCIAL STATEMENTS

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

The Company did not participate in a cash pool during the nine months ended September 30, 2026.

S. No significant change.

6. Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

7. Investment Income

No significant change.

8. Derivative Instruments

As of September 30, 2026, there were no significant changes in the Company's derivative policy or investments other than those described below.

Credit Risk

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

As of September 30, 2026 and December 31, 2025, the Company did not have any collateral pledged in connection with its over-the-counter ("OTC") derivatives.

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

	Cash [1]		Securities [2]		Total	
	September 30, 2026	December 31, 2025	September 30, 2026	December 31, 2025	September 30, 2026	December 31, 2025
Variation Margin:						
OTC-bilateral	$ 3,334,327	$ 6,874,327	$ 750,833	$ 837,065	$ 4,085,160	$ 7,711,392

[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.

At September 30, 2026, the Company did not have any derivative contracts that required premiums to be paid at a series of specified future dates over the life of the contract or at maturity.

9. Income Taxes

No significant change.

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

No significant change.

11. Debt

A. No significant change.

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

C. No significant change.

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

A. (1-3) No significant change.

NOTES TO THE FINANCIAL STATEMENTS

(4) Components of net periodic benefit cost/(income):

	Pension Benefits		Postretirement Benefits	
	2026	2025	2026	2025
Service cost and administrative expenses	$ 201,000	$ 262,000	$ —	$ —
Interest cost	6,846,000	9,430,000	638,250	1,057,000
Expected return on plan assets	(5,663,250)	(7,411,000)	—	—
Amortization of actuarial (gains)/losses	531,000	1,452,000	167,250	305,000
Amortization of prior service (credit)/cost	—	—	(13,500)	(16,000)
Total net periodic benefit cost/(income)	$ 1,914,750	$ 3,733,000	$ 792,000	$ 1,346,000

Additions to pension and postretirement liabilities are ultimately settled as payments to participants. All benefit payments relating to the nonqualified defined pension and other postretirement benefit plans are subject to reimbursement annually, on an after-tax basis, by MetLife, Inc., payable to the Company's ultimate parent, Brighthouse Financial, Inc. (“Brighthouse Financial”).

(5-18) No significant change.

B-I. No significant change.

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

No significant change.

14. Liabilities, Contingencies and Assessments

No significant change.

15. Leases

No significant change.

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 and derivatives used in replications) with off-balance sheet credit risk at:

	Assets		Liabilities	
	September 30, 2026	December 31, 2025	September 30, 2026	December 31, 2025
Swaps	$ —	$ 10,318,647	$ —	$ —

(2) No significant change.

(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-bilateral 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-bilateral 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 and derivatives used in replications 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 $0 and $62,857 at September 30, 2026 and December 31, 2025, respectively.

(4) At September 30, 2026 and December 31, 2025, the estimated fair value of collateral consisting of various securities received by the Company on its OTC-bilateral derivatives as variation margin was $750,833 and $837,065, respectively.

NOTES TO THE FINANCIAL STATEMENTS

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

A. Transfers of Receivables Reported as Sales

No significant change.

B. Transfer and Servicing of Financial Assets

The Company did not participate in the transfer or servicing of financial assets during the nine months ended September 30, 2026.

C. Wash Sales

(1) In the course of the Company's asset management, securities are not sold and reacquired within 30 days of the sale date to enhance the Company's yield on its investment portfolio. There may be occasional isolated incidents where wash sales occur.

(2) The Company had no wash sales with an NAIC designation 3 or below or unrated securities during the quarter ended September 30, 2026.

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

No significant change.

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

No significant change.

20. Fair Value 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:

	September 30, 2026			
	Fair Value Measurements at Reporting Date Using			
	Level 1	Level 2	Level 3	Total
Assets				
Bonds				
Asset-Backed Securities	$ —	$ 904,356	$ —	$ 904,356
Perpetual preferred stocks				
Industrial & Miscellaneous	—	4,798,463	—	4,798,463
Derivative assets [1]				
Foreign currency exchange rate	—	63,718	—	63,718
Other invested assets	—	499,416	—	499,416
Separate Account assets [2]	—	6,551,963,656	—	6,551,963,656
Total assets	$ —	$ 6,558,229,609	$ —	$ 6,558,229,609

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

[2] 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.

Transfers between Levels 1 and 2

During the quarter ended September 30, 2026, transfers between Levels 1 and 2 were not significant. Transfers between levels are assumed to occur at the beginning of the annual period.

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

NOTES TO THE FINANCIAL STATEMENTS

Rollforward Table – Level 3 Assets and Liabilities

There were no assets and liabilities measured and reported at estimated fair value using significant unobservable (Level 3) inputs for the quarter ended September 30, 2026.

Transfers into or out of Level 3

During the nine months ended September 30, 2026, there were no transfers into or out of Level 3.

(3) Transfers between levels are assumed to occur at the beginning of the annual reporting period.

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

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

Level 1 Unadjusted quoted prices in active markets for identical assets or liabilities. The Company defines active markets based on average trading volume for equity securities. The size of the bid/ask spread is used as an indicator of market activity for fixed maturity securities.

Level 2 Quoted prices in markets that are not active or inputs that are observable either directly or indirectly. These inputs can include quoted prices for similar assets or liabilities other than quoted prices in Level 1, quoted prices in markets that are not active, or other significant inputs that are observable or can be derived principally from or corroborated by observable market data for substantially the full term of the assets or liabilities.

Level 3 Unobservable inputs that are supported by little or no market activity and are significant to the determination of estimated fair value of the assets or liabilities. Unobservable inputs reflect the reporting entity's own assumptions about the assumptions that market participants would use in pricing the asset or liability.

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: 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 1, 5, and 16.

NOTES TO THE FINANCIAL STATEMENTS

C. Estimated Fair Value of All Financial Instruments

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

	September 30, 2026						
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Issuer Credit Obligations	$ 633,582,935	$ 754,441,618	$ 23,395,702	$ 607,686,496	$ 2,500,737	$ —	$ —
Asset-Backed Securities	186,454,316	199,049,769	—	186,454,316	—	—	—
Preferred stocks	4,798,463	4,798,463	—	4,798,463	—	—	—
Mortgage loans	23,131,166	24,719,785	—	—	23,131,166	—	—
Cash, cash equivalents and short-term investments	59,049,936	59,049,936	59,049,936	—	—	—	—
Contract loans	421,951,209	404,417,835	—	44,778,974	377,172,235	—	—
Derivative assets [1]	3,429,677	5,387,235	—	3,429,677	—	—	—
Other invested assets	2,291,254	2,917,015	—	2,291,254	—	—	—
Investment income due and accrued	17,561,692	17,561,692	—	17,561,692	—	—	—
Separate Account assets	6,551,963,656	6,551,963,656	—	6,551,963,656	—	—	—
Total assets	$ 7,904,214,304	$ 8,024,307,004	$ 82,445,638	$ 7,418,964,528	$ 402,804,138	$ —	$ —
Liabilities							
Investment contracts included in:							
Liability for deposit-type contracts	$ 7,825,840	$ 7,825,840	$ —	$ —	$ 7,825,840	$ —	$ —
Payable for collateral received	3,334,327	3,334,327	—	3,334,327	—	—	—
Investment contracts included in Separate Account liabilities	2,259,228	2,259,228	—	2,259,228	—	—	—
Total liabilities	$ 13,419,395	$ 13,419,395	$ —	$ 5,593,555	$ 7,825,840	$ —	$ —

	December 31, 2025						
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Issuer Credit Obligations	$ 719,254,088	$ 799,793,054	$ 26,140,720	$ 690,265,067	$ 2,848,301	$ —	$ —
Asset-Backed Securities	153,405,465	160,119,307	—	153,405,465	—		—
Preferred stocks	4,873,250	4,825,000	—	4,873,250	—	—	—
Mortgage loans	27,549,069	28,310,985	—	—	27,549,069	—	—
Cash, cash equivalents and short-term investments	32,912,455	32,912,455	32,912,455	—	—	—	—
Contract loans	478,991,084	402,482,811	—	44,529,606	434,461,478	—	—
Derivative assets [1]	6,710,120	7,715,943	—	6,710,120	—	—	—
Other invested assets	2,668,139	3,114,475	—	2,668,139	—	—	—
Investment income due and accrued	16,040,836	16,040,836	—	16,040,836	—	—	—
Separate Account assets	6,703,852,551	6,703,852,551	—	6,703,852,551	—	—	—
Total assets	$ 8,146,257,057	$ 8,159,167,417	$ 59,053,175	$ 7,622,345,034	$ 464,858,848	$ —	$ —
Liabilities							
Investment contracts included in:							
Liability for deposit-type contracts	$ 7,593,143	$ 7,593,143	$ —	$ —	$ 7,593,143	$ —	$ —
Payable for collateral received	6,874,327	6,874,327	—	6,874,327	—	—	—
Investment contracts included in Separate Account liabilities	2,334,231	2,334,231	—	2,334,231	—	—	—
Total liabilities	$ 16,801,701	$ 16,801,701	$ —	$ 9,208,558	$ 7,593,143	$ —	$ —

[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, or 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.

NOTES TO THE FINANCIAL STATEMENTS

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.

Derivatives

For Level 2 assets not carried at estimated fair value at the reporting period, the estimated fair value is determined using the methodologies described in the above section titled “*Derivatives.*”

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 in 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 Liability for Deposit-Type Contracts

The fair value of investment contracts included 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

Investment contracts included in Separate Account liabilities represent those balances due to policyholders under contracts that are classified as investment contracts. The carrying value of these Separate Account liabilities, which represents an equivalent summary total of the Separate Account assets supporting these liabilities, approximates the estimated fair value. These investment contracts are classified as Level 2 to correspond with the Separate Account assets backing the investment contracts.

The difference between the estimated fair value of investment contracts included in Separate Account liabilities in the table above and the total recognized in the Statutory Statements of Assets, Liabilities, Surplus and Other Funds represents amounts due under contracts that are accounted for as insurance contracts.

D. At September 30, 2026, the Company had no investments where it was not practicable to estimate fair value.

NOTES TO THE FINANCIAL STATEMENTS

E. At September 30, 2026, the Company had no instruments measured using the NAV practical expedient for valuation purposes.

21. Other Items

A-B. No significant change.

C. Other Disclosures

On November 6, 2025, Brighthouse Financial 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 Brighthouse Financial, and the separate corporate existence of Merger Sub will cease, with Brighthouse Financial continuing as the surviving corporation and as a wholly-owned subsidiary of Aquarian Parent (the "Merger").

Pursuant to the Merger Agreement, at the effective time of the Merger (the "Effective Time"), each share of the Company's common stock issued and outstanding immediately prior to the Effective Time will be converted into the right to receive $70.00 per share, net in cash, without interest and less any amounts that are required to be deducted or withheld under applicable law.

The Merger Agreement was adopted by Brighthouse Financial stockholders at the special meeting held on February 12, 2026, and the applicable waiting period under the Hart-Scott-Rodino Antitrust Improvements Act of 1976, as amended, expired on January 20, 2026. On May 19, 2026, the Financial Industry Regulatory Authority approved the change of control of Brighthouse Securities, LLC. In addition, on June 18, 2026, the Committee on Foreign Investment in the United States informed the parties that it had concluded its review and that there were no unresolved national security concerns.

The completion of the Merger remains subject to the receipt of insurance regulatory approvals in Delaware, New York and Massachusetts. All other conditions to the closing of the Merger have been satisfied or waived (other than those conditions that, by their terms, are to be satisfied at the closing and are capable of being satisfied at the closing). Pursuant to the terms of the Merger Agreement, on September 6, 2026, the Merger Agreement was automatically extended to December 6, 2026 (the "Outside Date"). The Company or Aquarian Parent may terminate the Merger Agreement if the closing has not occurred by the Outside Date.

The regulatory review process is ongoing, and the necessary regulatory approvals are not expected to be received in time to complete the Merger by the Outside Date. Accordingly, the Company and Aquarian Parent currently are in discussions regarding amending the Merger Agreement to extend the Outside Date and remain committed to the Merger, although there can be no assurance that the Company and Aquarian Parent will ultimately agree on an extension or that the Merger will be completed by any such new outside date (or at all).

D-J. No significant change.

22. Events Subsequent

The Company has evaluated events subsequent to September 30, 2026 through November 12, 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

No significant change.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A-D. No significant change.

E. The Company is not subject to the risk sharing provision of the Affordable Care Act.

25. Change in Incurred Losses and Loss Adjustment Expenses

A. Reserves as of December 31, 2025 were $3,150,943. As of September 30, 2026, $514,973 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $2,326,246 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a $309,724 favorable prior-year development from December 31, 2025 to September 30, 2026. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

B. The Company has not made any significant changes to its methodologies or assumptions for calculating unpaid loss liabilities and loss adjustment expenses for the nine months ended September 30, 2026.

NOTES TO THE FINANCIAL STATEMENTS

26. Intercompany Pooling Arrangements

No significant change.

27. Structured Settlements

No significant change.

28. Health Care Receivables

No significant change.

29. Participating Policies

No significant change.

30. Premium Deficiency Reserves

No significant change.

31. Reserves for Life Contracts and Deposit-Type Contracts

No significant change.

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

No significant change.

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change.

34. Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

35. Separate Accounts

A. Separate Accounts Activity

(1) No significant change.

(2) As of September 30, 2026 and December 31, 2025, the Company's Separate Account Annual Statement included legally insulated assets of $6,551,963,656 and $6,703,852,571, respectively. The assets legally insulated from the General Account as of September 30, 2026, are attributable to the following products/transactions:

	Separate Account Assets	
Product/Transaction	**Legally Insulated**	**Not Legally Insulated**
Group Variable Annuities	$ 81,424	$ —
Individual Variable Annuities	2,264,478,260	—
Variable Life Insurance	4,287,403,972	—
Total	$ 6,551,963,656	$ —

(3-4) No significant change.

B. No significant change.

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)	$ 52,173,626
	b. Transfers from Separate Accounts (Page 4, Line 10)	617,894,585
	c. Net transfers to or (from) Separate Accounts (a) - (b)	(565,720,959)
(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)	$ (565,720,959)

36. Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
.....

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001685040

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

4.2 If yes, provide 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

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

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/23/2024

6.4 By what department or departments?
Massachusetts Division of Insurance .....

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

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

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

7.2 If yes, give full information:
.....

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Brighthouse Investment Advisers, LLC	Boston, MA				YES
Brighthouse Securities, LLC	Charlotte, NC				YES

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

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

.....

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

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

.....

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

9.31 If the response to 9.3 is yes, provide the nature of any waiver(s).

.....

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 0

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... Yes [X] No [ ]

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

See Note 5L .....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 0

13.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [ ] No [X]

13.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
13.21	Bonds	$ 0	$ 0
13.22	Preferred Stock	$ 0	$ 0
13.23	Common Stock	$ 0	$ 0
13.24	Short-Term Investments	$ 0	$ 0
13.25	Mortgage Loans on Real Estate	$ 0	$ 0
13.26	All Other	$ 0	$ 0
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 0	$ 0
13.28	Total Investment in Parent included in Lines 13.21 to 13.26 above	$ 0	$ 0

14.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [X] No [ ]

14.2 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.

.....

15. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

15.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 0

15.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 0

15.3 Total payable for securities lending reported on the liability page. ..... $ 0

GENERAL INTERROGATORIES

16. 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 [ ]

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

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

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

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

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? ..... Yes [ ] No [X]

16.4 If yes, give full information relating thereto:

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

16.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. 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.....
Brighthouse Services, LLC	A.....
Goldman Sachs Asset Management, L.P.	U.....
Hamilton Lane Advisors, L.L.C.	U.....
MetLife Investment Management, LLC	U.....
.....	.....

16.5097 For those firms/individuals listed in the table for Question 16.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [X] No [ ] N/A [ ]

16.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 16.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [X] No [ ] N/A [ ]

16.6 For those firms or individuals listed in the table for 16.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Registered With	4 Investment Management Agreement (IMA) Filed
106006	Barings, LLC	SEC	NO.....
.....	Brighthouse Services, LLC	Not a Registered Investment Advisor	DS.....
107738	Goldman Sachs Asset Management, L.P.	SEC	NO.....
107876	Hamilton Lane Advisors, L.L.C.	SEC	NO.....
142463	MetLife Investment Management, LLC	SEC	NO.....
.....	.....	.....	.....

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

17.2 If no, list exceptions:

.....

18. By self-designating 5GI securities, the reporting entity is certifying the following elements for 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 [ ] No [X]

GENERAL INTERROGATORIES

19. 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]

20. 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]

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$ 22,168,992
	1.12 Residential Mortgages	$ 0
	1.13 Commercial Mortgages	$ 2,550,793
	1.14 Total Mortgages in Good Standing	$ 24,719,785
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 0
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$ 0
	1.32 Residential Mortgages	$ 0
	1.33 Commercial Mortgages	$ 0
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$ 0
	1.42 Residential Mortgages	$ 0
	1.43 Commercial Mortgages	$ 0
	1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 24,719,785
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$ 0
	1.62 Residential Mortgages	$ 0
	1.63 Commercial Mortgages	$ 0
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	(74.200)%
	2.2 A&H cost containment percent	0.000 %
	2.3 A&H expense percent excluding cost containment expenses	(107.000)%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$ 0
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$ 0
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	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 [ ]

Fraternal Benefit Societies Only:

5.1	In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	Yes [ ] No [ ] N/A [ ]
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	Yes [ ] No [ ]
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?	

Date	Outstanding Lien Amount
Total	0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

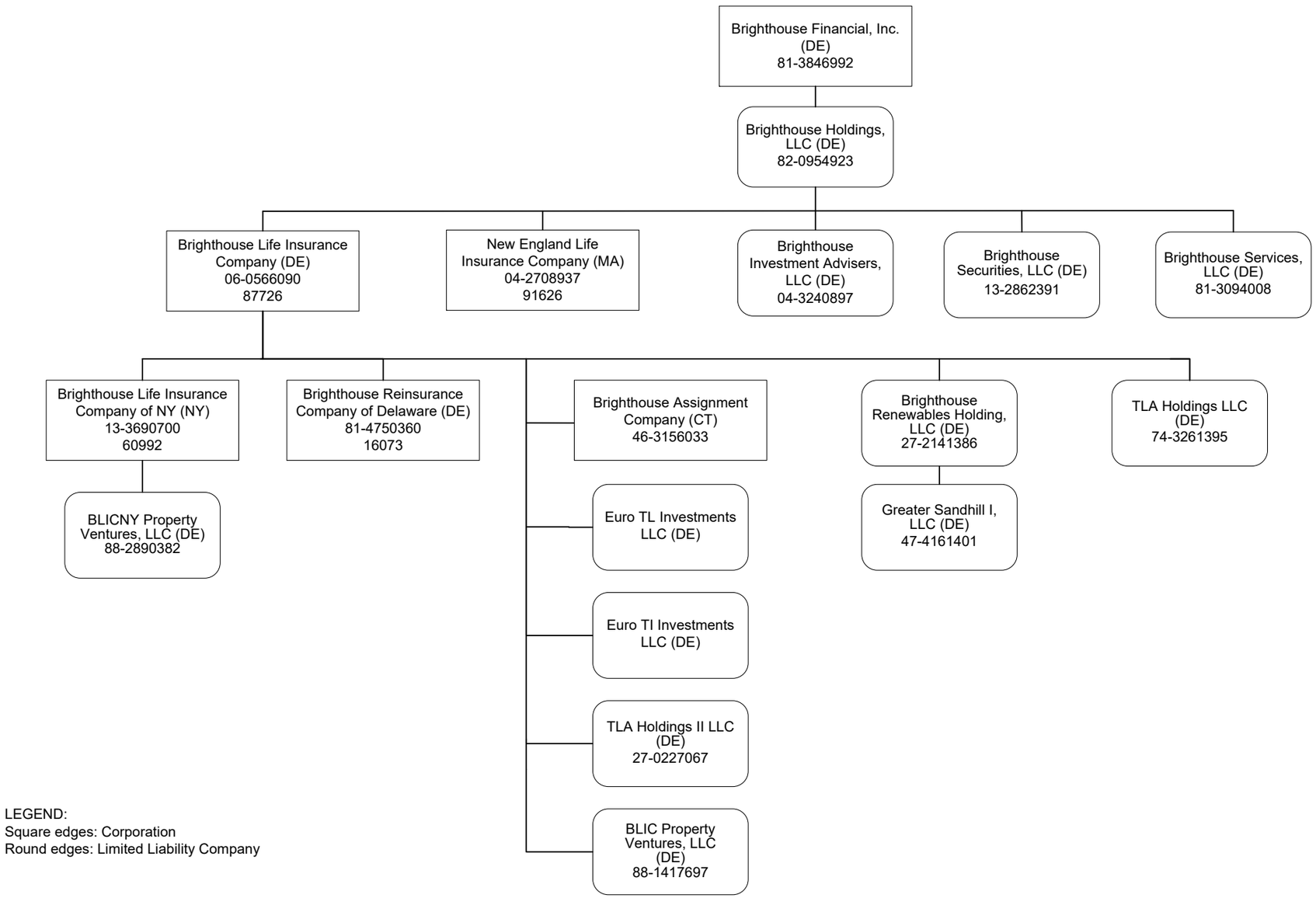
States, Etc.	1 Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	951,751	7,300	81,691	0	1,040,742	0
2. Alaska AK	L	23,188	0	0	0	23,188	0
3. Arizona AZ	L	1,091,565	6,300	33,263	0	1,131,128	0
4. Arkansas AR	L	199,745	0	6,488	0	206,233	0
5. California CA	L	5,281,444	94,909	15,043	0	5,391,396	0
6. Colorado CO	L	1,630,388	75,478	42,350	0	1,748,216	0
7. Connecticut CT	L	1,492,100	15,899	66,135	0	1,574,134	0
8. Delaware DE	L	832,167	0	23,702	0	855,869	0
9. District of Columbia DC	L	86,990	0	10,751	0	97,741	0
10. Florida FL	L	4,570,221	66,082	64,960	0	4,701,263	0
11. Georgia GA	L	1,864,263	12,200	40,422	0	1,916,885	0
12. Hawaii HI	L	473,351	13,123	20,233	0	506,707	0
13. Idaho ID	L	118,040	0	1,311	0	119,351	0
14. Illinois IL	L	2,825,655	30,532	27,614	0	2,883,801	0
15. Indiana IN	L	510,415	19,946	6,536	0	536,897	0
16. Iowa IA	L	846,336	2,000	9,878	0	858,214	0
17. Kansas KS	L	1,357,583	74,461	26,750	0	1,458,794	0
18. Kentucky KY	L	250,249	0	16,726	0	266,975	0
19. Louisiana LA	L	571,170	2,750	16,946	0	590,866	0
20. Maine ME	L	393,062	8,250	39,951	0	441,263	0
21. Maryland MD	L	1,057,357	17,250	45,241	0	1,119,848	0
22. Massachusetts MA	L	5,662,844	691,647	268,934	0	6,623,425	0
23. Michigan MI	L	2,151,335	27,700	17,424	0	2,196,459	0
24. Minnesota MN	L	2,460,466	6,908	53,079	0	2,520,453	0
25. Mississippi MS	L	475,757	34,452	19,378	0	529,587	0
26. Missouri MO	L	1,016,904	12,950	18,822	0	1,048,676	0
27. Montana MT	L	128,144	32,961	784	0	161,889	0
28. Nebraska NE	L	568,754	69,807	14,102	0	652,663	0
29. Nevada NV	L	245,649	0	2,943	0	248,592	0
30. New Hampshire NH	L	690,748	54,888	30,625	0	776,261	0
31. New Jersey NJ	L	4,245,319	105,156	137,365	0	4,487,840	0
32. New Mexico NM	L	512,162	1,350	4,315	0	517,827	0
33. New York NY	L	6,429,877	242,763	147,202	0	6,819,842	0
34. North Carolina NC	L	940,875	45,402	59,784	0	1,046,061	0
35. North Dakota ND	L	25,052	0	0	0	25,052	0
36. Ohio OH	L	2,814,602	12,880	47,468	0	2,874,950	0
37. Oklahoma OK	L	508,803	3,150	328	0	512,281	0
38. Oregon OR	L	407,064	26,933	7,516	0	441,513	0
39. Pennsylvania PA	L	4,287,042	80,107	134,247	0	4,501,396	0
40. Rhode Island RI	L	422,873	9,795	10,314	0	442,982	0
41. South Carolina SC	L	927,596	19,205	30,689	0	977,490	0
42. South Dakota SD	L	81,846	0	0	0	81,846	0
43. Tennessee TN	L	1,145,811	29,100	29,881	0	1,204,792	0
44. Texas TX	L	4,368,038	106,437	109,330	0	4,583,805	0
45. Utah UT	L	338,297	0	9,193	0	347,490	0
46. Vermont VT	L	327,209	900	8,031	0	336,140	0
47. Virginia VA	L	1,041,017	4,500	159,391	0	1,204,908	0
48. Washington WA	L	746,754	900	16,844	0	764,498	0
49. West Virginia WV	L	501,029	6,500	4,718	0	512,247	0
50. Wisconsin WI	L	950,615	85,651	21,221	0	1,057,487	0
51. Wyoming WY	L	35,817	5,000	222	0	41,039	0
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	1,449	0	0	0	1,449	0
54. Puerto Rico PR	N	6,091	0	0	0	6,091	0
55. U.S. Virgin Islands VI	N	1,352	0	2,426	0	3,778	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	22,718	0	1,428	0	24,146	0
58. Aggregate other alien OT	XXX	0	0	0	0	0	0
59. Subtotal	XXX	70,916,949	2,163,522	1,963,995	0	75,044,466	0
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	1,051,217	0	0	0	1,051,217	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	719,807	0	90,077	0	809,884	0
94. Aggregate or other amounts not allocable by state	XXX	0	0	0	0	0	0
95. Totals (direct business)	XXX	72,687,973	2,163,522	2,054,072	0	76,905,567	0
96. Plus reinsurance assumed	XXX	0	0	0	0	0	0
97 Totals (all business)	XXX	72,687,973	2,163,522	2,054,072	0	76,905,567	0
98. Less reinsurance ceded	XXX	20,756,618	5,613,210	1,858,349	0	28,228,177	0
99. Totals (all business) less reinsurance ceded	XXX	51,931,355	(3,449,688)	195,723	0	48,677,390	0
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0
9401.	XXX						
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	0	0	0	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 51
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..... 6

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	IA	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	RE	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	47-4161401				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	IA	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	82-0954923				Brighthouse Holdings, LLC	DE	UDP	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	NIA	Brighthouse Life Insurance Company of NY	Ownership	100.000	Brighthouse Financial, Inc.	NO	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	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?	NO
5.	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?	NO
6.	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?	NO
7.	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?	NO
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption.	N/A
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

1.

2.

3.

4.

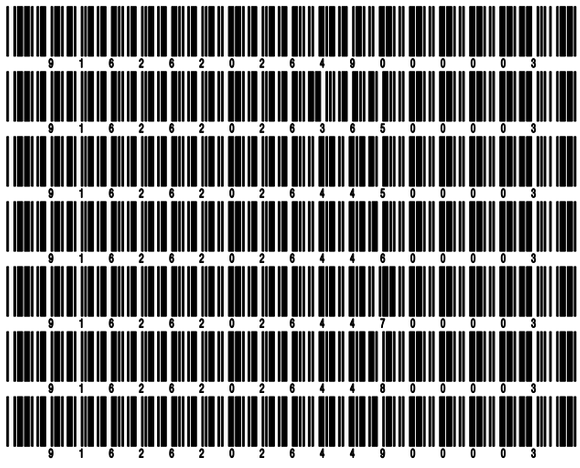
5.

6.

7.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Medicare Part D Coverage Supplement [Document Identifier 365]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Prepaid pension asset	7,254,000	7,254,000	0	0
2505.	Receivable from reinsurer in liquidation	2,686,989	2,686,989	0	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	9,940,989	9,940,989	0	0

Additional Write-ins for Summary of Operations Line 53

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304.	Miscellaneous	0	(165,738)	(165,738)
5397.	Summary of remaining write-ins for Line 53 from overflow page	0	(165,738)	(165,738)

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation		
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)		

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	28,310,985	31,769,338
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	0	0
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	5,557	(1,761)
5.	Unrealized valuation increase/(decrease)	0	0
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	3,596,758	3,456,592
8.	Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	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)	24,719,784	28,310,985
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	24,719,784	28,310,985
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	24,719,784	28,310,985

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	15,858,437	14,971,427
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	1,312,288
	2.2 Additional investment made after acquisition	1,371	1,549,780
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	1,793	7,846
5.	Unrealized valuation increase/(decrease)	(89,023)	(634,264)
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	356,835	1,344,588
8.	Deduct amortization of premium, depreciation and proportional amortization	19,855	4,052
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	15,395,888	15,858,437
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	15,395,888	15,858,437

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	964,737,361	834,983,955
2.	Cost of bonds and stocks acquired	64,287,240	184,405,206
3.	Accrual of discount	2,724,309	3,181,942
4.	Unrealized valuation increase/(decrease)	42,493	(286,432)
5.	Total gain (loss) on disposals	(3,366,477)	(2,341,809)
6.	Deduct consideration for bonds and stocks disposed of	70,234,222	58,716,155
7.	Deduct amortization of premium	1,766,382	1,907,109
8.	Total foreign exchange change in book/adjusted carrying value	2,010,671	5,457,053
9.	Deduct current year's other than temporary impairment recognized	156,893	48,789
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	11,750	9,499
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	958,289,850	964,737,361
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	958,289,850	964,737,361

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
ISSUER CREDIT OBLIGATIONS (ICO)								
1. NAIC 1 (a)	447,956,571	1,255,000	10,689,964	480,496	450,032,937	447,956,571	439,002,103	453,765,793
2. NAIC 2 (a)	298,716,851	0	14,754,322	(27,580)	309,173,499	298,716,851	283,934,949	313,281,451
3. NAIC 3 (a)	22,159,508	1,993,500	1,210,000	(493,360)	22,307,710	22,159,508	22,449,648	23,664,433
4. NAIC 4 (a)	6,773,165	0	286,000	517,989	7,705,400	6,773,165	7,005,154	4,669,838
5. NAIC 5 (a)	2,136,313	0	86,549	0	2,223,000	2,136,313	2,049,764	4,411,539
6. NAIC 6 (a)	0	0	0	0	0	0	0	0
7. Total ICO	777,742,408	3,248,500	27,026,835	477,545	791,442,546	777,742,408	754,441,618	799,793,054
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	176,994,278	24,964,705	3,652,161	(161,407)	157,676,465	176,994,278	198,145,415	158,881,284
9. NAIC 2	0	0	0	0	0	0	0	0
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	919,025	0	99	(14,571)	835,943	919,025	904,355	1,238,023
14. Total ABS	177,913,303	24,964,705	3,652,260	(175,978)	158,512,408	177,913,303	199,049,770	160,119,307
PREFERRED STOCK								
15. NAIC 1	0	0	0	0	0	0	0	0
16. NAIC 2	4,825,000	0	0	(26,538)	4,818,969	4,825,000	4,798,462	4,825,000
17. NAIC 3	0	0	0	0	0	0	0	0
18. NAIC 4	0	0	0	0	0	0	0	0
19. NAIC 5	0	0	0	0	0	0	0	0
20. NAIC 6	0	0	0	0	0	0	0	0
21. Total Preferred Stock	4,825,000	0	0	(26,538)	4,818,969	4,825,000	4,798,462	4,825,000
22. Total ICO, ABS & Preferred Stock	960,480,711	28,213,205	30,679,095	275,029	954,773,923	960,480,711	958,289,850	964,737,361

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals		XXX			

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	70,063,433
2.	Cost of short-term investments acquired	0	0
3.	Accrual of discount	0	1,334,370
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	0	(20,215)
6.	Deduct consideration received on disposals	0	71,377,588
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	0	0

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)	7,715,943
2.	Cost paid/(consideration received) on additions	0
3.	Unrealized valuation increase/(decrease)	(97,211)
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	2,930,037
6.	Considerations received/(paid) on terminations	2,930,037
7.	Amortization	0
8.	Adjustment to the book/adjusted carrying value of hedged item	0
9.	Total foreign exchange change in book/adjusted carrying value	(2,231,497)
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	5,387,235
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	5,387,235

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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	5,387,235	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		5,387,235
4.	Part D, Section 1, Column 6	5,387,235	
5.	Part D, Section 1, Column 7	0	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	3,429,677	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		3,429,677
10.	Part D, Section 1, Column 9	3,429,677	
11.	Part D, Section 1, Column 10	0	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	294,549	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 12	294,549	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	37,562,471
2.	Cost of cash equivalents acquired	0	0
3.	Accrual of discount	0	220,337
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	0	(551)
6.	Deduct consideration received on disposals	0	37,782,257
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	0	0

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
NONE								
0399999 - Totals								

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on “Sales Under Contract”

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
NONE																			
0399999 - Totals																			

SCHEDULE B - PART 2

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

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
NONE								
3399999 - Totals								

E02

SCHEDULE B - PART 3

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

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				
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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
FARM MORTGAGES	VARIOUS					0	0	0	0	0	0	0	212,393	212,393	0	0	0
COMMERCIAL MORT	VARIOUS					0	0	0	0	0	0	0	9,804	9,804	0	0	0
0299999. Mortgages with partial repayments						0	0	0	0	0	0	0	222,197	222,197	0	0	0
0599999 - Totals						0	0	0	0	0	0	0	222,197	222,197	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12
		3	4		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol						
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	Commitment for Additional Investment	Percentage of Ownership
				NONE								
8099999 - Totals												XXX

E03

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	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
000000-00-0	GSR MORTGAGE LOAN TRUST GSR_04 SENIOR WH		US	PAYDOWN	07/28/2016	09/01/2026	26,903	0	0	0	0	0	0	26,903	26,903	0	0	0	1,737
000000-00-0	LEHMAN STRUCTURED SECURITIES SUPSEN WH		US	PAYDOWN	04/24/2014	09/25/2026	48,372	0	0	0	0	0	0	48,372	48,372	0	0	0	3,513
000000-00-0	RESIDENTIAL ASSET SECURITIES C SUPSEN WH		US	PAYDOWN	05/30/2012	09/01/2026	12,693	0	0	0	0	0	0	12,693	12,693	0	0	0	7,610
0599999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation assigned by the SVO - unaffiliated							87,968	0	0	0	0	0	0	87,968	87,968	0	0	0	12,860
7899999. Total - unaffiliated							87,968	0	0	0	0	0	0	87,968	87,968	0	0	0	12,860
7999999. Total - affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
8099999 - Totals							87,968	0	0	0	0	0	0	87,968	87,968	0	0	0	12,860

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

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	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
184496-AS-6	CLEAN HARBORS INC SENIOR CORP_BND 144A	09/17/2026	GOLDMAN SACHS & CO.		1,000,000	1,000,000	0	3.B FE
76135C-AA-9	RESIDEO FUNDING II LLC SENIOR CORP_BND 1	07/07/2026	TAX FREE EXCHANGE		993,500	1,000,000	14,000	3.B FE
784710-AE-5	SSM HEALTH CARE CORP SECURED CORP_BND	08/25/2026	JEFFRIES & CO. INC.		1,255,000	1,255,000	0	1.E FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					3,248,500	3,255,000	14,000	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					3,248,500	3,255,000	14,000	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	XXX
0509999997. Total - issuer credit obligations - Part 3					3,248,500	3,255,000	14,000	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					3,248,500	3,255,000	14,000	XXX
31418F-E4-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA5	09/29/2026	KEY BANK		7,934,054	8,054,877	38,932	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					7,934,054	8,054,877	38,932	XXX
34533M-AD-8	FORD CREDIT AUTO LEASE TRUST F SENIOR AB	07/23/2026	US BANCORP INVESTMENTS		1,507,110	1,510,000	1,597	1.A FE
81885F-AD-8	SFS AUTO RECEIVABLES SECURITIZ ABS_ABS _	08/21/2026	AMHERST SECURITIES GROUP		5,991,517	6,070,000	2,671	1.A FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					7,498,627	7,580,000	4,268	XXX
345276-AD-1	FORD CREDIT AUTO LEASE TRUST F ABS_ABS _	08/20/2026	J.P. MORGAN SECURITIES INC		3,083,410	3,100,000	2,067	1.A FE
34528J-AF-7	FORDCREDITAUTOLEASETRUSTF SUB ABS_ABS _2	07/21/2026	MERRILL LYNCH PIERCE FNNR & SM		6,448,614	6,450,000	0	1.B FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					9,532,024	9,550,000	2,067	XXX
1889999999. Total - asset-backed securities (unaffiliated)					24,964,705	25,184,877	45,267	XXX
1899999999. Total - asset-backed securities (affiliated)					0	0	0	XXX
1909999997. Total - asset-backed securities - Part 3					24,964,705	25,184,877	45,267	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					24,964,705	25,184,877	45,267	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					28,213,205	28,439,877	59,267	XXX
4509999997. Total - preferred stocks - Part 3					0	XXX	0	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					0	XXX	0	XXX
5989999997. Total - common stocks - Part 3					0	XXX	0	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					0	XXX	0	XXX
5999999999. Total - preferred and common stocks					0	XXX	0	XXX
6009999999 - Totals					28,213,205	XXX	59,267	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..01026C-AD-3	ALABAMA ECON SETTLEMENT AUTH SENIOR MUNI	09/15/2026	REDEMPTION 100.0000		689,964	689,964	699,182	693,441	0	(3,477)	0	(3,477)	0	689,964	0	0	0	14,707	09/15/2032	1.G FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					689,964	689,964	699,182	693,441	0	(3,477)	0	(3,477)	0	689,964	0	0	0	14,707	XXX	XXX
..00115*-AA-0	AES ILUMINA LLC SECURED CORP_BND 6.000	09/30/2026	REDEMPTION 100.0000		86,549	86,549	86,549	86,549	0	0	0	0	0	86,549	0	0	0	1,327	03/26/2032	5.C
..126748-AA-6	CVS PASSTHROUGH TRUST SECURED CORP_BND	09/10/2026	REDEMPTION 100.0000		20,234	20,234	20,234	20,234	0	0	0	0	0	20,234	0	0	0	136	08/10/2035	2.B
..134429-BR-9	CAMPBELLS CO SENIOR CORP_BND 5.250% 10	09/11/2026	SUSQUEHANNA INTERNATIONAL SER		3,940,750	5,000,000	4,529,800	4,534,529	0	4,445	0	4,445	0	4,538,974	0	(598,224)	(598,224)	110,104	10/13/2054	2.C FE
..33972P-AA-7	FLNG LIQUEFACTION 2 LLC SECURED CORP_BND	09/30/2026	REDEMPTION 100.0000		92,400	92,400	92,400	92,400	0	0	0	0	0	92,400	0	0	0	1,906	03/31/2038	2.B FE
..50152#-AC-1	KWIK TRIP INC SECURED CORP_BND 3.580%	08/24/2026	REDEMPTION 100.0000		34,398	34,398	34,398	34,398	0	0	0	0	0	34,398	0	0	0	308	05/24/2035	2.B PL
..552953-CD-1	MGM RESORTS INTERNATIONAL SENIOR CORP_BN	09/01/2026	MATURITY		286,000	286,000	272,415	284,852	0	1,148	0	1,148	0	286,000	0	0	0	6,614	09/01/2026	4.A FE
..76119L-AB-7	RESIDEO FUNDING INC SENIOR CORP_BND 144A	07/07/2026	TAX FREE EXCHANGE		993,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(6,500)	(6,500)	14,000	09/01/2029	3.C FE
..84860*-AB-9	SPIRITS OF ST LOUIS BASKETBALL SECURED C	09/30/2026	REDEMPTION 100.0000		16,854	16,854	16,854	16,854	0	0	0	0	0	16,854	0	0	0	162	03/31/2033	2.A PL
..928563-AJ-4	VMWARE LLC SENIOR CORP_BND 1.400% 08/1	08/15/2026	MATURITY		5,000,000	5,000,000	5,014,300	5,001,617	0	(1,617)	0	(1,617)	0	5,000,000	0	0	0	35,000	08/15/2026	1.G FE
..P70778-AH-7	NASSAU AIRPORT DEVELOPMENT CO SENIOR COR	09/30/2026	REDEMPTION 100.0000		97,500	97,500	97,500	97,500	0	0	0	0	0	97,500	0	0	0	1,545	03/31/2035	3.A PL
..P70778-AK-0	NASSAU AIRPORT DEVELOPMENT CO SENIOR COR	09/30/2026	REDEMPTION 100.0000		112,500	112,500	112,500	112,500	0	0	0	0	0	112,500	0	0	0	1,811	06/30/2035	3.A PL
. 000000-00-0	SUMMARY LINE ADJ	09/30/2026	VARIOUS		122	0	0	0	0	0	0	0	0	121	123	1	124	0	10/01/2026	2.B Z
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					10,680,807	11,746,435	11,276,950	11,281,433	0	3,976	0	3,976	0	11,285,530	123	(604,723)	(604,600)	172,913	XXX	XXX
..126650-BP-4	CVS HEALTH CORP SECURED CORP_BND 6.036	09/10/2026	REDEMPTION 100.0000		8,859	8,859	8,765	8,843	0	16	0	16	0	8,859	0	0	0	89	12/10/2028	2.B FE
..126650-BV-1	CVS HEALTH CORP SENIOR CORP_BND 144A 5	08/10/2026	REDEMPTION 100.0000		55,054	55,054	55,054	55,051	0	3	0	3	0	55,054	0	0	0	398	01/10/2033	2.B
..126650-BV-1	CVS HEALTH CORP SENIOR CORP_BND 144A 5	09/10/2026	REDEMPTION 100.0000		27,726	27,726	27,726	27,724	0	2	0	2	0	27,726	0	0	0	400	01/10/2033	2.C FE
..57629W-DE-7	MASSMUTUAL GLOBAL FUNDING II SECURED COR	07/16/2026	MATURITY		5,000,000	5,000,000	4,990,100	4,998,900	0	1,100	0	1,100	0	5,000,000	0	0	0	30,000	07/16/2026	1.B FE
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					5,091,639	5,091,639	5,081,645	5,090,518	0	1,121	0	1,121	0	5,091,639	0	0	0	30,887	XXX	XXX
..470328-AH-4	JAMES CAMPBELL COMPANY LLC SENIOR CORP_B	09/30/2026	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	11,450	09/30/2026	2.A
..74170*-AE-9	PRIME PROPERTY FUND LLC SENIOR CORP_BND	07/30/2026	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	19,900	07/30/2026	2.A
..N7334#-AJ-2	WERELDHAVE NV SENIOR CORP_BND 3.060% 0	07/23/2026	MATURITY		7,959,700	7,959,700	9,424,436	8,221,150	0	0	0	0	1,203,286	7,959,700	(1,464,736)	0	(1,464,736)	121,783	07/23/2026	2.B PL
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					9,959,700	9,959,700	11,424,436	10,221,150	0	0	0	0	1,203,286	9,959,700	(1,464,736)	0	(1,464,736)	153,133	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					26,422,110	27,487,738	28,482,213	27,286,542	0	1,620	0	1,620	1,203,286	27,026,833	(1,464,613)	(604,723)	(2,069,336)	371,640	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					26,422,110	27,487,738	28,482,213	27,286,542	0	1,620	0	1,620	1,203,286	27,026,833	(1,464,613)	(604,723)	(2,069,336)	371,640	XXX	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					26,422,110	27,487,738	28,482,213	27,286,542	0	1,620	0	1,620	1,203,286	27,026,833	(1,464,613)	(604,723)	(2,069,336)	371,640	XXX	XXX
..36202E-T3-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 004	09/01/2026	PAYDOWN		8,341	8,341	8,474	8,422	0	(81)	0	(81)	0	8,341	0	0	0	86	06/20/2038	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					8,341	8,341	8,474	8,422	0	(81)	0	(81)	0	8,341	0	0	0	86	XXX	XXX
..31283H-2Q-7	FEDERAL HOME LOAN MORTGAGE COR POOL# G01	09/01/2026	PAYDOWN		4,608	4,608	4,621	4,609	0	(1)	0	(1)	0	4,608	0	0	0	50	12/01/2031	1.A
..31283H-2R-5	FEDERAL HOME LOAN MORTGAGE COR POOL# G01	09/01/2026	PAYDOWN		2,418	2,418	2,419	2,418	0	0	0	0	0	2,418	0	0	0	26	09/01/2032	1.A
..31280S-3S-3	FEDERAL HOME LOAN MORTGAGE COR POOL# 1G2	09/01/2026	PAYDOWN		364	364	365	364	0	0	0	0	0	364	0	0	0	4	02/01/2037	1.A
..3128QS-4Q-6	FEDERAL HOME LOAN MORTGAGE COR POOL# 1G2	09/01/2026	PAYDOWN		678	678	682	678	0	0	0	0	0	678	0	0	0	7	03/01/2037	1.A
..31292H-4K-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C01	09/01/2026	PAYDOWN		9,625	9,625	9,697	9,654	0	(29)	0	(29)	0	9,625	0	0	0	102	12/01/2033	1.A
..3132DN-V9-1	FEDERAL HOME LOAN MORTGAGE COR POOL# SD1	09/01/2026	PAYDOWN		92,163	92,163	92,912	92,878	0	(716)	0	(716)	0	92,163	0	0	0	902	08/01/2052	1.A
..3132DU-KP-1	FEDERAL HOME LOAN MORTGAGE COR POOL# SD6	09/01/2026	PAYDOWN		142,410	142,410	142,315	142,315	0	95	0	95	0	142,410	0	0	0	1,294	05/01/2053	1.A
..3132E0-ER-9	FEDERAL HOME LOAN MORTGAGE COR POOL# SD3	09/01/2026	PAYDOWN		267,022	267,022	274,949	274,801	0	(7,779)	0	(7,779)	0	267,022	0	0	0	2,447	09/01/2053	1.A
..31371L-CD-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 254	09/01/2026	PAYDOWN		2,675	2,675	2,600	2,630	0	45	0	45	0	2,675	0	0	0	23	09/01/2033	1.A
..31371M-CF-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 255	09/01/2026	PAYDOWN		3,990	3,990	3,856	3,902	0	88	0	88	0	3,990	0	0	0	37	07/01/2035	1.A
..31403C-WF-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 745	09/01/2026	PAYDOWN		17,312	17,312	16,060	16,527	0	785	0	785	0	17,312	0	0	0	129	09/01/2035	1.A
..31400S-EH-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB6	09/01/2026	PAYDOWN		415,171	415,171	417,539	417,421	0	(2,250)	0	(2,250)	0	415,171	0	0	0	3,263	06/01/2053	1.A
..3140XK-TG-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# FS4	09/01/2026	PAYDOWN		446,126	446,126	449,681	449,532	0	(3,407)	0	(3,407)	0	446,126	0	0	0	3,820	03/01/2053	1.A
..31411U-HN-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 914	09/01/2026	PAYDOWN		241	241	244	241	0	0	0	0	0	241	0	0	0	2	04/01/2037	1.A
..31414E-RC-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 964	09/01/2026	PAYDOWN		1,246	1,246	1,251	1,248	0	(2)	0	(2)	0	1,246	0	0	0	13	07/01/2038	1.A
..31418F-CH-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA5	09/01/2026	PAYDOWN		160,092	160,092	163,644	0	0	(3,552)	0	(3,552)	0	160,092	0	0	0	1,531	09/01/2054	1.A
..31418F-E3-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA5	09/01/2026	PAYDOWN		98,162	98,162	99,128	0	0	(966)	0	(966)	0	98,162	0	0	0	917	12/01/2054	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..31427S-SM-1	FEDERAL HOME LOAN MORTGAGE COR POOL# SL5	09/01/2026	PAYDOWN		36,444	36,444	36,466	0	0	(23)	0	(23)	0	36,444	0	0	0	314	09/01/2054	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					1,700,747	1,700,747	1,718,429	1,419,218	0	(17,712)	0	(17,712)	0	1,700,747	0	0	0	14,881	XXX	XXX
..07324F-AC-4	BAYVIEW FINANCIAL ACQUISITION SENIOR ABS	09/01/2026	PAYDOWN		59,407	59,407	48,203	59,356	0	51	0	51	0	59,407	0	0	0	192	08/28/2047	1.A FM
..12648E-AJ-1	CREDIT SUISSE MORTGAGE CAPITAL SUPSEN WH	09/01/2026	PAYDOWN		50,588	50,588	45,782	49,249	0	1,339	0	1,339	0	50,588	0	0	0	300	05/27/2036	1.A FM
..362256-AC-3	GSAA HOME EQUITY TRUST GSAA_06 SENIOR WH	09/25/2026	PAYDOWN		14,585	14,585	4,309	4,497	0	10,276	188	10,088	0	14,585	0	0	0	24	10/25/2036	1.A FM
..52524P-AA-0	LEHMAN XS TRUST LXS_07-6 SUPSEN ABS_ABS	09/01/2026	PAYDOWN		56,123	56,123	43,608	43,608	0	12,515	0	12,515	0	56,123	0	0	0	208	05/25/2037	1.A FM
..61751J-AK-7	MORGAN STANLEY MORTGAGE LOAN T SENIOR WH	09/01/2026	PAYDOWN		34,455	34,455	11,370	11,370	0	23,085	0	23,085	0	34,455	0	0	0	70	02/25/2047	1.A FM
..643529-AB-6	NEW CENTURY ALTERNATIVE MORTGA SENIOR WH	09/01/2026	PAYDOWN		21,044	21,044	10,577	3,134	0	17,910	0	17,910	0	21,044	0	0	0	37	10/25/2036	1.A FM
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					236,202	236,202	163,849	171,214	0	65,176	188	64,988	0	236,202	0	0	0	831	XXX	XXX
..12591K-AH-8	COMMERCIAL MORTGAGE PASS THROU SUB SUB_C	09/01/2026	PAYDOWN		99	4,614	2,307	1,846	461	(2,208)	0	(1,747)	0	99	0	0	0	10	10/10/2046	6.
..46641J-BB-1	JPMBB COMMERCIAL MORTGAGE SECU SUB SUB_C	09/01/2026	PAYDOWN		70,811	70,811	72,250	67,708	0	3,103	0	3,103	0	70,811	0	0	0	736	02/15/2047	1.A
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					70,910	75,425	74,557	69,554	461	895	0	1,356	0	70,910	0	0	0	746	XXX	XXX
..16144C-AC-0	CHASE AUTO OWNER TRUST CHAOT_2 ABS_ABS _	09/25/2026	PAYDOWN		79,957	79,957	80,681	0	0	(725)	0	(725)	0	79,957	0	0	0	722	06/25/2029	1.A FE
..81885B-AE-5	SFS AUTO RECEIVABLES SECURITIZ SENIOR AB	09/20/2026	PAYDOWN		816,282	816,282	819,693	0	0	(3,412)	0	(3,412)	0	816,282	0	0	0	7,500	07/22/2030	1.A FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					896,239	896,239	900,374	0	0	(4,137)	0	(4,137)	0	896,239	0	0	0	8,222	XXX	XXX
..891943-AD-4	TOYOTA LEASE OWNER TRUST TLOT SENIOR ABS	09/20/2026	PAYDOWN		341,156	341,156	341,729	341,608	0	(452)	0	(452)	0	341,156	0	0	0	2,341	09/20/2027	1.A FE
..98164X-AG-8	WORLD OMNI AUTOMOBILE LEASE SE SENIOR AB	09/15/2026	PAYDOWN		398,667	398,667	398,643	0	0	25	0	25	0	398,667	0	0	0	3,076	12/15/2028	1.A FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					739,823	739,823	740,372	341,608	0	(427)	0	(427)	0	739,823	0	0	0	5,417	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					3,652,262	3,656,777	3,606,055	2,010,016	461	43,714	188	43,987	0	3,652,262	0	0	0	30,183	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
1909999997. Total - asset-backed securities - Part 4					3,652,262	3,656,777	3,606,055	2,010,016	461	43,714	188	43,987	0	3,652,262	0	0	0	30,183	XXX	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					3,652,262	3,656,777	3,606,055	2,010,016	461	43,714	188	43,987	0	3,652,262	0	0	0	30,183	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					30,074,372	31,144,515	32,088,268	29,296,558	461	45,334	188	45,607	1,203,286	30,679,095	(1,464,613)	(604,723)	(2,069,336)	401,823	XXX	XXX
4509999997. Total - preferred stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - common stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - common stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - preferred and common stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals					30,074,372	XXX	32,088,268	29,296,558	461	45,334	188	45,607	1,203,286	30,679,095	(1,464,613)	(604,723)	(2,069,336)	401,823	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate 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 Quarter-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
0219999999. Subtotal - purchased options - hedging other										0	0	0	0	XXX	0	0	0	0	0	0	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										0	0	0	0	XXX	0	0	0	0	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										0	0	0	0	XXX	0	0	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										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total purchased options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total purchased options										0	0	0	0	XXX	0	0	0	0	0	0	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
0709999999. Subtotal - written options - hedging other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
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										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total written options - put options										0	0	0	0	XXX	0	0	0	0	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										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Currency Swap With DEUTSCHE BANK AG RCV 4.35 PAY 4.13 09/05/2027 BHF2CN3U9	BME42G6G9 PORTMAN ESTATE FUND 22	D 1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/20/2020	09/05/2027	0	1,408,680	4.348%[4.13%]	247,642	0	8,416	247,867		213,241	0	14,940	0	0	6,798		100/96
Currency Swap With DEUTSCHE BANK AG RCV 4.35 PAY 4.13 09/05/2027 BHF2CN3Y1	BME42G5A3 PORTMAN ESTATE FUND 26	D 1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/20/2020	09/05/2027	0	1,095,640	4.348%[4.13%]	192,610	0	6,523	192,785		165,854	0	11,620	0	0	5,287		100/96
Currency Swap With DEUTSCHE BANK AG RCV 4.35 PAY 4.13 09/05/2027 BHF2CN446	BME42G745 PORTMAN ESTATE FUND 26	D 1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/20/2020	09/05/2027	0	1,408,680	4.348%[4.13%]	248,118	0	7,975	248,343		213,241	0	14,940	0	0	6,798		100/96
Currency Swap With BNP PARIBAS SA RCV 5.08 PAY BLB6 06/29/2029 BME0MB6F8	BME0NMK42 ARQIVA PP FINANCING PLC	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/27/2014	06/29/2029	0	1,832,505	5.076% / (SONIA+237.7BP)	0	0	4,602	1,286,980		353,529	0	8,470	0	0	15,189		100/100
Currency Swap With CITIBANK NA RCV 5.10 PAY 3.60 07/30/2034 BME0PLV99	BME0PPGA4 ELENIA FINANCE OYJ	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/25/2014	07/30/2034	0	2,016,150	5.1%[3.601%]	0	0	30,042	312,375		305,061	0	57,900	0	0	28,218		100/100
Currency Swap With BARCLAYS BANK PLC RCV 6.30 PAY BLB6 04/25/2033 BRSK9U8R3	BRSK7ZXA3 ABP ACQUISITIONS UK LTD	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2012	04/25/2033	0	10,302,500	6.301% / (SONIA+355.8BP)	0	0	13,440	1,667,576		871,673	0	107,900	0	0	132,063		100/100
Currency Swap With CITIBANK NA RCV 5.48 PAY 5.03 12/05/2031 BRSL8D130	BRSLK2WP7 FORTH PORTS LTD	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/13/2013	12/05/2031	0	6,987,729	5.48%[5.03%]	0	0	66,381	1,367,591		1,243,359	0	60,388	0	0	79,546		100/87

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate 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 Quarter-end (b)
1019999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - foreign exchange										688,370	0	137,379	5,323,517	XXX	3,365,959	0	276,158	0	0	273,899	XXX	XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108										688,370	0	137,379	5,323,517	XXX	3,365,959	0	276,158	0	0	273,899	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 BARCLAYS BANK PLC RCV 5.58 PAY BLB6 12/26/2033 BRSK9UMB2	BRSK802L9 ABP ACQUISITIONS UK LTD .	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/03/2013	12/26/2033	0	1,534,500	5.581% / (SONIA+247.7BP)	0	0	2,298	63,718		63,718	(97,211)	0	0	0	20,650		0009
1139999999. Subtotal - swaps - hedging other - foreign exchange										0	0	2,298	63,718	XXX	63,718	(97,211)	0	0	0	20,650	XXX	XXX
1169999999. Subtotal - swaps - hedging other										0	0	2,298	63,718	XXX	63,718	(97,211)	0	0	0	20,650	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										688,370	0	139,677	5,387,235	XXX	3,429,677	(97,211)	276,158	0	0	294,549	XXX	XXX
1389999999. Total swaps - total return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total swaps - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total swaps										688,370	0	139,677	5,387,235	XXX	3,429,677	(97,211)	276,158	0	0	294,549	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										688,370	0	137,379	5,323,517	XXX	3,365,959	0	276,158	0	0	273,899	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										0	0	2,298	63,718	XXX	63,718	(97,211)	0	0	0	20,650	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										688,370	0	139,677	5,387,235	XXX	3,429,677	(97,211)	276,158	0	0	294,549	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
{BLANK}	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0009	Hedges the currency risk of foreign currency denominated assets

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or 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 Quarter-end (b)	Value of One (1) Point
1759999999 - Totals																				XXX	XXX

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

NONE

(a)

Code	Description of Hedged Risk(s)

(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 as of Current Statement Date

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	0	0	0	0	0	0	0
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Y	Y	1,365,000	0	1,731,294	0	366,294	935,391	0	0	152,713	152,713
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Y	Y	370,000	0	1,286,980	0	916,980	353,529	0	0	15,189	15,189
CITIBANK NA E57ODZWZ7FF32TWEFA76	Y	Y	1,599,327	0	1,679,966	0	80,639	1,548,421	0	0	107,764	107,764
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Y	Y	750,833	0	688,995	0	0	592,337	0	0	18,883	0
0299999999. Total NAIC 1 Designation			4,085,160	0	5,387,235	0	1,363,912	3,429,677	0	0	294,549	275,666
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)			0	0	0	0	0	0	0	0	0	0
0999999999 - Gross totals			4,085,160	0	5,387,235	0	1,363,912	3,429,677	0	0	294,549	275,666
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					5,387,235	0						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

NONE

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)
0199999999 - Total							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)
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Cash		Cash	1,365,000	1,365,000	XXX		IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Cash		Cash	370,000	370,000	XXX		IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Cash		Cash	1,599,327	1,599,327	XXX		IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	459200-HF-1	INTERNATIONAL BUSINESS MACHINES CORP	180,389	240,000	XXX	06/20/2042	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	58013M-EF-7	MCDONALDS CORPORATION	570,444	560,000	XXX	03/01/2038	IV
0299999999 - Total				4,085,160	4,134,327	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

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

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of America, NA ..... Charlotte, NC		0.000	0	0	1,166,734	2,700,800	2,970,324	XXX.
Bank of America, NA ..... Hartford, CT		0.000	0	0	(1,822,402)	(1,571,366)	(2,874,079)	XXX.
JPMorgan Chase Bank, NA ..... New York, NY		0.000	0	0	40,198,374	41,748,952	34,754,444	XXX.
US Bank ..... Minneapolis, MN		0.000	0	0	12,104,574	12,302,000	12,528,159	XXX.
Wells Fargo Bank ..... Raleigh, NC		0.000	0	0	1,612,348	1,996,946	1,337,211	XXX.
Key Bank ..... New York, NY		0.000	0	0	10,244,780	5,259,271	10,283,877	XXX.
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories	XXX	XXX	0	0	50,000	50,000	50,000	XXX
0199999. Totals - open depositories	XXX	XXX	0	0	63,554,408	62,486,603	59,049,936	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (see instructions) - suspended depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - suspended depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total cash on deposit	XXX	XXX	0	0	63,554,408	62,486,603	59,049,936	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total	XXX	XXX	0	0	63,554,408	62,486,603	59,049,936	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted 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
8609999999 - Total cash equivalents								

NONE