

ANNUAL STATEMENT

OF THE

**BRIGHTHOUSE LIFE INSURANCE
COMPANY OF NY**

OF THE STATE OF

NEW YORK

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF

FOR THE YEAR ENDED
DECEMBER 31, 2018

LIFE AND ACCIDENT AND HEALTH

2018



LIFE AND ACCIDENT AND HEALTH COMPANIES – ASSOCIATION EDITION

ANNUAL STATEMENT

AS OF DECEMBER 31, 2018
OF THE CONDITION AND AFFAIRS OF THE

BRIGHOUSE LIFE INSURANCE COMPANY OF NY

NAIC Group Code 4932 (Current) 0241 (Prior) NAIC Company Code 60992 Employer's ID Number 13-3690700

Organized under the Laws of New York State of Domicile or Port of Entry New York
Country of Domicile United States of America
Incorporated/Organized 12/31/1992 Commenced Business 03/12/1993
Statutory Home Office 285 Madison Avenue (Street and Number) New York, NY 10017 (City or Town, State and Zip Code)
Main Administrative Office 285 Madison Avenue (Street and Number) New York, NY 10017 (City or Town, State and Zip Code) 212-578-2211 (Area Code) (Telephone Number)
Mail Address 12802 Tampa Oaks Boulevard, Suite 447 (Street and Number or P.O. Box) Temple Terrace, FL 33637 (City or Town, State and Zip Code)
Primary Location of Books and Records 12802 Tampa Oaks Boulevard, Suite 447 (Street and Number) Temple Terrace, FL 33637 (City or Town, State and Zip Code) 980-949-4100 (Area Code) (Telephone Number)
Internet Web Site Address www.brighthousefinancial.com
Statutory Statement Contact Timothy Lashoan Shaw (Name) 980-949-4100 (Area Code) (Telephone Number)
tshaw1@brighthousefinancial.com (Email Address) 813-615-9468 (Fax Number)

OFFICERS

Chairman of the Board, President and Chief Executive Officer CONOR ERNAN MURPHY#
Vice President and Secretary DANIEL BURT ARRINGTON
Vice President and Treasurer JIN SEUNG CHANG

OTHER

LYNN ANN DUMAIS
Vice President and Chief Financial Officer

DIRECTORS OR TRUSTEES

KIMBERLY ANNE BERWANGER NORSE NOVAR BLAZZARD DAVID WILLIAM CHAMBERLIN
RICHARD ANDREW HEMMINGS CONOR ERNAN MURPHY MAYER nmn NAIMAN
RICHARD CARL PEARSON#

State of North Carolina
County of Mecklenburg } SS

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

Signature of CONOR ERNAN MURPHY#
Chairman of the Board, President and Chief Executive Officer

Signature of DANIEL BURT ARRINGTON
Vice President and Secretary

Subscribed and sworn to before me this
11th day of January, 2019.

Signature of Notary for Murphy & Arrington



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

ASSETS

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1. Bonds (Schedule D).....	1,863,283,896		1,863,283,896	1,951,138,381
2. Stocks (Schedule D):				
2.1 Preferred stocks.....			0	
2.2 Common stocks.....			0	
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens.....	393,791,921		393,791,921	388,668,614
3.2 Other than first liens.....	8,000,000		8,000,000	8,000,000
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....13,474,042, Schedule E-Part 1), cash equivalents (\$.....74,928,816, Schedule E-Part 2) and short-term investments (\$.....0, Schedule DA).....	88,402,858		88,402,858	58,215,479
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives (Schedule DB).....	29,641,085		29,641,085	4,876,999
8. Other invested assets (Schedule BA).....	6,086,434		6,086,434	6,090,121
9. Receivables for securities.....	160,855		160,855	539,059
10. Securities lending reinvested collateral assets (Schedule DL).....			0	
11. Aggregate write-ins for invested assets.....	833,272	0	833,272	361,411
12. Subtotals, cash and invested assets (Lines 1 to 11).....	2,390,200,321	0	2,390,200,321	2,417,890,064
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	16,412,964		16,412,964	17,226,500
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	2,617,938	97,037	2,520,901	2,171,370
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	(239,724)		(239,724)	506,618
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	15,810,332		15,810,332	15,258,643
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....	94,633,133		94,633,133	97,246,524
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0	
18.2 Net deferred tax asset.....	57,178,886	53,518,205	3,660,681	3,104,384
19. Guaranty funds receivable or on deposit.....	300,000		300,000	351,443
20. Electronic data processing equipment and software.....			0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	4,925,356		4,925,356	16,896,365
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other-than-invested assets.....	14,820,406	5,249,542	9,570,864	12,934,479
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	2,596,659,612	58,864,784	2,537,794,828	2,583,586,390
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	4,946,562,371		4,946,562,371	5,251,105,303
28. TOTAL (Lines 26 and 27).....	7,543,221,983	58,864,784	7,484,357,199	7,834,691,693

DETAILS OF WRITE-INS

1101. Deposits in connection with investments.....	833,272		833,272	361,411
1102.....			0	
1103.....			0	
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).....	833,272	0	833,272	361,411
2501. Advance ceded premiums.....	6,565,337		6,565,337	12,741,794
2502. Receivable from former affiliates.....	2,719,505		2,719,505	0
2503. Miscellaneous.....	403,938	117,916	286,022	192,685
2598. Summary of remaining write-ins for Line 25 from overflow page.....	5,131,626	5,131,626	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	14,820,406	5,249,542	9,570,864	12,934,479

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts \$.....2,138,356,292 (Exhibit 5, Line 9999999) less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	2,138,356,292	2,145,986,383
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....		
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$.....0 Modco Reserve).....	17,797,169	16,594,111
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11).....	913,818	4,762,559
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11).....		
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid (Exhibit 4, Line 10).....		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....		
6.2 Dividends not yet apportioned (including \$.....0 Modco).....		
6.3 Coupons and similar benefits (including \$.....0 Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6.....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....0 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14).....	1,085,507	1,049,799
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		
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.....		
9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$.....132,298,219 ceded.....	132,298,219	120,761,556
9.4 Interest Maintenance Reserve (IMR, Line 6).....		
10. Commissions to agents due or accrued - life and annuity contracts \$.....3,961,079, accident and health \$.....0 and deposit-type contract funds \$.....0.....	3,961,079	4,494,436
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 6).....	983,360	1,190,427
13. Transfers to Separate Accounts due or accrued (net) (including \$.....(20,936,286) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(20,490,884)	(36,277,790)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5).....	1,167,121	747,058
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	2,683,564	2,728,474
15.2 Net deferred tax liability.....		
16. Unearned investment income.....	0	1,828
17. Amounts withheld or retained by company as agent or trustee.....	162,431	38,091
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....		
19. Remittances and items not allocated.....	6,878,659	3,228,840
20. Net adjustment in assets and liabilities due to foreign exchange rates.....		
21. Liability for benefits for employees and agents if not included above.....		
22. Borrowed money \$.....0 and interest thereon \$.....0.....		
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve (AVR Line 16, Col. 7).....	14,690,677	14,263,223
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	10,220,438	232,091
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....		
24.04 Payable to parent, subsidiaries and affiliates.....	4,795,893	8,254,190
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....		
24.08 Derivatives.....	429,619	1,257,953
24.09 Payable for securities.....	10,111,725	50,388
24.10 Payable for securities lending.....		
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	25,548,995	7,357,020
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	2,351,593,682	2,296,720,637
27. From Separate Accounts Statement.....	4,853,557,833	5,243,672,769
28. Total liabilities (Line 26 and 27).....	7,205,151,515	7,540,393,406
29. Common capital stock.....	2,000,000	2,000,000
30. Preferred capital stock.....		
31. Aggregate write-ins for other-than-special surplus funds.....	0	0
32. Surplus notes.....		
33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1).....	395,327,949	395,327,949
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	(118,122,265)	(103,029,662)
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....93,004,538 in Separate Accounts Statement).....	277,205,684	292,298,287
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55).....	279,205,684	294,298,287
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	7,484,357,199	7,834,691,693

DETAILS OF WRITE-INS

2501. Cash collateral received on derivatives.....	23,581,000	5,384,000
2502. Miscellaneous.....	1,967,995	1,973,020
2503.		
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).....	25,548,995	7,357,020
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

Brighthouse Life Insurance Company of NY

SUMMARY OF OPERATIONS

	1 Current Year	2 Prior Year
1. Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	462,480,122	285,438,924
2. Considerations for supplementary contracts with life contingencies	8,337,885	8,779,405
3. Net investment income (Exhibit of Net Investment Income, Line 17)	87,083,987	85,019,041
4. Amortization of Interest Maintenance Reserve (IMR) (Line 5)	(428,135)	(104,657)
5. Separate Accounts net gain from operations excluding unrealized gains or losses	85,572,004	7,432,534
6. Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	16,293,914	9,778,258
7. Reserve adjustments on reinsurance ceded	(384,017,808)	(352,900,538)
8. Miscellaneous Income:		
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	117,795,300	119,394,119
8.2 Charges and fees for deposit-type contracts	50,699	0
8.3 Aggregate write-ins for miscellaneous income	27,683,288	27,646,752
9. Totals (Lines 1 to 8.3)	420,851,256	190,483,838
10. Death benefits	8,342,874	15,820,069
11. Matured endowments (excluding guaranteed annual pure endowments)		
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	54,336,629	58,999,415
13. Disability benefits and benefits under accident and health contracts	56,586	11,716
14. Coupons, guaranteed annual pure endowments and similar benefits		
15. Surrender benefits and withdrawals for life contracts	125,599,820	89,717,260
16. Group conversions		
17. Interest and adjustments on contract or deposit-type contract funds	776,180	669,647
18. Payments on supplementary contracts with life contingencies	2,906,060	2,011,088
19. Increase in aggregate reserves for life and accident and health contracts	(7,630,091)	(5,971,701)
20. Totals (Lines 10 to 19)	184,388,058	161,257,494
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	54,474,963	42,114,203
22. Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)		
23. General insurance expenses (Exhibit 2, Line 10, Columns 1, 2, 3 and 4)	45,924,167	41,374,682
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	3,753,622	4,307,807
25. Increase in loading on deferred and uncollected premiums	559,642	44,026
26. Net transfers to or (from) Separate Accounts net of reinsurance	93,447,135	(94,245,697)
27. Aggregate write-ins for deductions	30	6,773
28. Totals (Lines 20 to 27)	382,547,617	154,859,288
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	38,303,639	35,624,550
30. Dividends to policyholders		
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	38,303,639	35,624,550
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	428,787	13,807,107
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	37,874,852	21,817,443
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$....(1,011,513) (excluding taxes of \$....(1,145,025) transferred to the IMR)	(19,097,272)	348,538
35. Net income (Line 33 plus Line 34)	18,777,580	22,165,981
CAPITAL AND SURPLUS ACCOUNT		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	294,298,287	195,824,216
37. Net income (Line 35)	18,777,580	22,165,981
38. Change in net unrealized capital gains (losses) less capital gains tax of \$....(3,033,428)	(10,987,750)	(139,839)
39. Change in net unrealized foreign exchange capital gain (loss)	(423,704)	(1,176,849)
40. Change in net deferred income tax	(932,676)	(28,284,481)
41. Change in nonadmitted assets	(5,368,339)	33,848,014
42. Change in liability for reinsurance in unauthorized and certified companies	(9,988,347)	(60,745)
43. Change in reserve on account of change in valuation basis, (increase) or decrease		
44. Change in asset valuation reserve	(427,454)	(2,838,160)
45. Change in treasury stock, (Page 3, Lines 36.1 and 36.2 Col. 2 minus Col. 1)		
46. Surplus (contributed to) withdrawn from Separate Accounts during period		
47. Other changes in surplus in Separate Accounts Statement		
48. Change in surplus notes		
49. Cumulative effect of changes in accounting principles		
50. Capital changes:		
50.1 Paid in		
50.2 Transferred from surplus (Stock Dividend)		
50.3 Transferred to surplus		
51. Surplus adjustment:		
51.1 Paid in	0	75,000,000
51.2 Transferred to capital (Stock Dividend)		
51.3 Transferred from capital		
51.4 Change in surplus as a result of reinsurance	(5,741,913)	(260,130)
52. Dividends to stockholders		
53. Aggregate write-ins for gains and losses in surplus	0	220,280
54. Net change in capital and surplus for the year (Lines 37 through 53)	(15,092,603)	98,474,071
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	279,205,684	294,298,287
DETAILS OF WRITE-INS		
08.301. Management and service fee income	25,906,212	26,194,081
08.302. Miscellaneous	1,777,076	1,452,671
08.303.		
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	27,683,288	27,646,752
2701. Miscellaneous	30	6,773
2702.		
2703.		
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	30	6,773
5301. Prior period adjustment	0	220,280
5302.		
5303.		
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	0	220,280

CASH FLOW

	1 Current Year	2 Prior Year
CASH FROM OPERATIONS		
1. Premiums collected net of reinsurance.....	489,700,383	243,342,620
2. Net investment income.....	93,067,788	88,672,228
3. Miscellaneous income.....	158,884,053	71,834,390
4. Total (Lines 1 through 3).....	741,652,224	403,849,238
5. Benefit and loss related payments.....	581,661,333	423,694,023
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	77,660,229	(109,240,568)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	104,611,074	84,009,652
8. Dividends paid to policyholders.....		
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	(1,682,841)	(42,131,964)
10. Total (Lines 5 through 9).....	762,249,795	356,331,143
11. Net cash from operations (Line 4 minus Line 10).....	(20,597,571)	47,518,095
CASH FROM INVESTMENTS		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	380,562,224	517,662,537
12.2 Stocks.....		
12.3 Mortgage loans.....	7,542,004	40,800,640
12.4 Real estate.....		
12.5 Other invested assets.....		
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	210,625	541,834
12.7 Miscellaneous proceeds.....	10,439,541	(1,641,375)
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	398,754,394	557,363,636
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	306,078,712	612,994,928
13.2 Stocks.....		
13.3 Mortgage loans.....	18,128,766	30,692,628
13.4 Real estate.....		
13.5 Other invested assets.....		
13.6 Miscellaneous applications.....	34,418,051	67,403
13.7 Total investments acquired (Lines 13.1 to 13.6).....	358,625,529	643,754,959
14. Net increase (decrease) in contract loans and premium notes.....		
15. Net cash from investments (Line 12.8 minus Lines 13.7 minus Line 14).....	40,128,865	(86,391,323)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes.....		
16.2 Capital and paid in surplus, less treasury stock.....	0	75,000,000
16.3 Borrowed funds.....		
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	1,203,058	242,025
16.5 Dividends to stockholders.....		
16.6 Other cash provided (applied).....	9,453,027	5,711,017
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....	10,656,085	80,953,042
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).....	30,187,379	42,079,814
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	58,215,479	16,135,665
19.2 End of year (Line 18 plus Line 19.1).....	88,402,858	58,215,479

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

20.0001	Security exchanges.....	22,263,191	17,008,063
20.0002	Capitalized interest on bonds.....	923,939	1,140,319
20.0003	Transfer of premiums related to affiliated reinsurance recapture.....	0	347,749,400
20.0004	Transfer of expenses related to affiliated reinsurance recapture.....	0	173,874,700
20.0005	Transfer of miscellaneous income related to affiliated reinsurance recapture.....	0	173,874,700

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

	1 Total	2 Industrial Life	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health			12 Aggregate of All Other Lines of Business
			3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance(a)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other	
1. Premiums and annuity considerations for life and accident and health contracts.....	462,480,122		20,698,585	441,781,537								
2. Considerations for supplementary contracts with life contingencies.....	8,337,885				8,337,885							
3. Net investment income.....	87,083,987		36,744,992	48,919,475	1,419,520							
4. Amortization of Interest Maintenance Reserve (IMR).....	(428,135)		(182,969)	(237,458)	(7,708)							
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	85,572,004			85,572,004								
6. Commissions and expense allowances on reinsurance ceded.....	16,293,914		308,950	15,984,964								
7. Reserve adjustments on reinsurance ceded.....	(384,017,808)			(384,017,808)								
8. Miscellaneous Income:												
8.1 Fees associated with income from investment management, administration and contract guarantees from S/A.....	117,795,300			117,795,300								
8.2 Charges and fees for deposit-type contracts.....	50,699			50,699								
8.3 Aggregate write-ins for miscellaneous income.....	27,683,288	0	0	27,607,288	76,000	0	0	0	0	0	0	0
9. Totals (Lines 1 to 8.3).....	420,851,256	0	57,569,558	353,456,001	9,825,697	0	0	0	0	0	0	0
10. Death benefits.....	8,342,874		8,342,874									
11. Matured endowments (excluding guaranteed annual pure endowments).....	0											
12. Annuity benefits.....	54,336,629			54,336,629								
13. Disability benefits and benefits under accident and health contracts.....	56,586		56,586									
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0											
15. Surrender benefits and withdrawals for life contracts.....	125,599,820		83	125,599,737								
16. Group conversions.....	0											
17. Interest and adjustments on contract or deposit-type contract funds.....	776,180		204,415	183,002	388,763							
18. Payments on supplementary contracts with life contingencies.....	2,906,060				2,906,060							
19. Increase in aggregate reserves for life and accident and health contracts.....	(7,630,091)		52,998,160	(64,829,015)	4,200,764							
20. Totals (Lines 10 to 19).....	184,388,058	0	61,602,118	115,290,353	7,495,587	0	0	0	0	0	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	54,474,963		1,176,710	53,298,253								
22. Commissions and expense allowances on reinsurance assumed.....	0											
23. General insurance expenses.....	45,924,167		12,233,816	33,428,791	261,560							
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	3,753,622		447,725	3,283,045	22,852							
25. Increase in loading on deferred and uncollected premiums.....	559,642		559,642									
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	93,447,135			92,908,064	539,071							
27. Aggregate write-ins for deductions.....	30	0	0	30	0	0	0	0	0	0	0	0
28. Totals (Lines 20 to 27).....	382,547,617	0	76,020,011	298,208,536	8,319,070	0	0	0	0	0	0	0
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	38,303,639	0	(18,450,453)	55,247,465	1,506,627	0	0	0	0	0	0	0
30. Dividends to policyholders.....	0											
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	38,303,639	0	(18,450,453)	55,247,465	1,506,627	0	0	0	0	0	0	0
32. Federal income taxes incurred (excluding tax on capital gains).....	428,787		(1,803,984)	2,232,583	188							
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	37,874,852	0	(16,646,469)	53,014,882	1,506,439	0	0	0	0	0	0	0

DETAILS OF WRITE-INS

08.301. Management and service fee income.....	25,906,212			25,906,212								
08.302. Miscellaneous.....	1,777,076			1,701,076	76,000							
08.303.	0											
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0	0	0	0	0	0	0	0	0	0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....	27,683,288	0	0	27,607,288	76,000	0	0	0	0	0	0	0
2701. Miscellaneous.....	30			30								
2702.	0											
2703.	0											
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0	0	0	0	0	0	0	0	0	0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....	30	0	0	30	0	0	0	0	0	0	0	0

(a) Includes the following amounts for FEGLI/SLGI: Line 1.....0 Line 10.....0 Line 16.....0 Line 23.....0 Line 24.....0.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

	1 Total	2 Industrial Life	Ordinary			6 Credit Life (Group and Individual)	Group	
			3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance	8 Annuities
Involving Life or Disability Contingencies (Reserves)								
(Net of Reinsurance Ceded)								
1. Reserve December 31, prior year.....	2,145,986,383		868,977,450	1,255,648,904	21,360,029			
2. Tabular net premiums or considerations.....	645,704,912		195,689,732	441,677,295	8,337,885			
3. Present value of disability claims incurred.....	580,247		580,247		XXX			
4. Tabular interest.....	79,508,176		37,667,606	41,089,441	751,128			
5. Tabular less actual reserve released.....	81,353,666			82,797,258	(1,443,592)			
6. Increase in reserve on account of change in valuation basis.....	0							
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve.....	0	XXX		XXX	XXX	XXX	XXX	XXX
7. Other increases (net).....	33,887,428		(4,121)	33,891,549				
8. Totals (Lines 1 to 7).....	2,987,020,812	0	1,102,910,914	1,855,104,448	29,005,450	0	0	0
9. Tabular cost.....	139,286,287		139,286,287		XXX			
10. Reserves released by death.....	1,134,732		1,134,732	XXX	XXX			XXX
11. Reserves released by other terminations (net).....	166,059,437		40,457,699	125,601,738				
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	57,299,275		56,586	54,336,629	2,906,060			
13. Net transfers to or (from) Separate Accounts.....	484,884,789			484,346,191	538,597			
14. Total deductions (Lines 9 to 13).....	848,664,520	0	180,935,304	664,284,558	3,444,658	0	0	0
15. Reserve December 31, current year.....	2,138,356,292	0	921,975,610	1,190,819,890	25,560,793	0	0	0

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Brighthouse Life Insurance Company of NY

EXHIBIT OF NET INVESTMENT INCOME

	1 Collected During Year	2 Earned During Year
1. U.S. government bonds.....	(a).....9,890,503	.....9,640,983
1.1 Bonds exempt from U.S. tax.....	(a).....	.....
1.2 Other bonds (unaffiliated).....	(a).....64,229,135	.....63,486,695
1.3 Bonds of affiliates.....	(a).....	.....
2.1 Preferred stocks (unaffiliated).....	(b).....	.....
2.11 Preferred stocks of affiliates.....	(b).....	.....
2.2 Common stocks (unaffiliated).....	.....	.....
2.21 Common stocks of affiliates.....	.....	.....
3. Mortgage loans.....	(c).....16,575,777	.....16,620,276
4. Real estate.....	(d).....	.....
5. Contract loans.....	.....4,398	.....4,398
6. Cash, cash equivalents and short-term investments.....	(e).....1,220,371	.....1,220,371
7. Derivative instruments.....	(f).....1,135,838	.....1,269,763
8. Other invested assets.....	.....285,413	.....285,413
9. Aggregate write-ins for investment income.....	.....74,944	.....74,944
10. Total gross investment income.....	.....93,416,379	.....92,602,843
11. Investment expenses.....	.....	(g).....5,513,100
12. Investment taxes, licenses and fees, excluding federal income taxes.....	.....	(g).....5,756
13. Interest expense.....	.....	(h).....
14. Depreciation on real estate and other invested assets.....	.....	(i).....0
15. Aggregate write-ins for deductions from investment income.....	.....	.....0
16. Total deductions (Lines 11 through 15).....	.....	.....5,518,856
17. Net investment income (Line 10 minus Line 16).....	.....	.....87,083,987

DETAILS OF WRITE-INS

0901. Consideration for investment agreements.....	.....155,620	.....155,620
0902. Miscellaneous investment income.....	.....(80,676)	.....(80,676)
0903. ....	.....	.....
0998. Summary of remaining write-ins for Line 9 from overflow page.....	.....0	.....0
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 9 above).....	.....74,944	.....74,944
1501. ....	.....	.....
1502. ....	.....	.....
1503. ....	.....	.....
1598. Summary of remaining write-ins for Line 15 from overflow page.....	.....	.....0
1599. Totals (Lines 1501 through 1503 plus 1598) (Line 15 above).....	.....	.....0

- (a) Includes \$.....3,408,205 accrual of discount less \$.....6,077,040 amortization of premium and less \$.....1,036,449 paid for accrued interest on purchases.
- (b) Includes \$.....0 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued dividends on purchases.
- (c) Includes \$.....89,766 accrual of discount less \$.....3,710,320 amortization of premium and less \$.....0 paid for accrued interest on purchases.
- (d) Includes \$.....0 for company's occupancy of its own buildings; and excludes \$.....0 interest on encumbrances.
- (e) Includes \$.....1,220,371 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued interest on purchases.
- (f) Includes \$.....0 accrual of discount less \$.....0 amortization of premium.
- (g) Includes \$.....0 investment expenses and \$.....0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
- (h) Includes \$.....0 interest on surplus notes and \$.....0 interest on capital notes.
- (i) Includes \$.....0 depreciation on real estate and \$.....0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

	1 Realized Gain (Loss) on Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1. U.S. government bonds.....	.....(2,748,420)	.....	.....(2,748,420)	.....	.....
1.1 Bonds exempt from U.S. tax.....	.....	.....	.....0	.....	.....
1.2 Other bonds (unaffiliated).....	.....(3,387,684)	.....(9,563)	.....(3,397,247)	.....	.....(5,480,412)
1.3 Bonds of affiliates.....	.....	.....	.....0	.....	.....
2.1 Preferred stocks (unaffiliated).....	.....	.....	.....0	.....	.....
2.11 Preferred stocks of affiliates.....	.....	.....	.....0	.....	.....
2.2 Common stocks (unaffiliated).....	.....	.....	.....0	.....	.....
2.21 Common stocks of affiliates.....	.....	.....	.....0	.....	.....
3. Mortgage loans.....	.....(1,589,621)	.....	.....(1,589,621)	.....	.....(253,280)
4. Real estate.....	.....	.....	.....0	.....	.....
5. Contract loans.....	.....	.....	.....0	.....	.....
6. Cash, cash equivalents and short-term investments.....	.....13,581	.....	.....13,581	.....	.....
7. Derivative instruments.....	.....(18,293,419)	.....351	.....(18,293,068)	.....(14,021,180)	.....5,309,988
8. Other invested assets.....	.....	.....	.....0	.....	.....
9. Aggregate write-ins for capital gains (losses).....	.....12,950	.....440,539	.....453,489	.....0	.....0
10. Total capital gains (losses).....	.....(25,992,613)	.....431,327	.....(25,561,286)	.....(14,021,180)	.....(423,704)

DETAILS OF WRITE-INS

0901. Miscellaneous gain/loss on investment securities.....	.....12,950	.....440,539	.....453,489	.....	.....
0902. ....	.....	.....	.....0	.....	.....
0903. ....	.....	.....	.....0	.....	.....
0998. Summary of remaining write-ins for Line 9 from overflow page...	.....0	.....0	.....0	.....0	.....0
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 9 above).....	.....12,950	.....440,539	.....453,489	.....0	.....0

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

	1		2		3 Ordinary		4		5		6 Group		7		8		9 Accident and Health		10		11	
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group & Individual)	Other	Aggregate of All Other Lines of Business											
FIRST YEAR (other than single)																						
1. Uncollected.....	(518,064)		(518,064)																			
2. Deferred and accrued.....	37,523		37,523																			
3. Deferred, accrued and uncollected:																						
3.1 Direct.....	62,045		62,045																			
3.2 Reinsurance assumed.....	0		0																			
3.3 Reinsurance ceded.....	542,586		542,586																			
3.4 Net (Line 1 + Line 2).....	(480,541)	0	(480,541)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Advance.....	2,051		2,051																			
5. Line 3.4 - Line 4.....	(482,592)	0	(482,592)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
6. Collected during year:																						
6.1 Direct.....	93,612,474		3,577,865	90,034,609																		
6.2 Reinsurance assumed.....	0		0																			
6.3 Reinsurance ceded.....	3,453,440		3,453,440																			
6.4 Net.....	90,159,034	0	124,425	90,034,609	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
7. Line 5 + Line 6.4.....	89,676,442	0	(358,167)	90,034,609	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Prior year (uncollected + deferred and accrued - advance).....	(808,589)		(808,589)																			
9. First year premiums and considerations:																						
9.1 Direct.....	93,621,726		3,587,117	90,034,609																		
9.2 Reinsurance assumed.....	0		0																			
9.3 Reinsurance ceded.....	3,136,695		3,136,695																			
9.4 Net (Line 7 - Line 8).....	90,485,031	0	450,422	90,034,609	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
SINGLE																						
10. Single premiums and considerations:																						
10.1 Direct.....	440,299,669		9,190	440,290,479																		
10.2 Reinsurance assumed.....	0		0																			
10.3 Reinsurance ceded.....	0		0																			
10.4 Net.....	440,299,669	0	9,190	440,290,479	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
RENEWAL																						
11. Uncollected.....	(34,897,317)		(5,162,129)	(29,735,188)																		
12. Deferred and accrued.....	6,970,017		6,970,017																			
13. Deferred, accrued and uncollected:																						
13.1 Direct.....	25,273,317		25,273,317																			
13.2 Reinsurance assumed.....	0		0																			
13.3 Reinsurance ceded.....	53,200,617		23,465,429	29,735,188																		
13.4 Net (Line 11 + Line 12).....	(27,927,300)	0	1,807,888	(29,735,188)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Advance.....	1,083,456		1,083,456																			
15. Line 13.4 - Line 14.....	(29,010,756)	0	724,432	(29,735,188)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Collected during year:																						
16.1 Direct.....	93,288,150		80,546,409	12,741,741																		
16.2 Reinsurance assumed.....	0		0																			
16.3 Reinsurance ceded.....	142,455,787		52,599,241	89,856,546																		
16.4 Net.....	(49,167,637)	0	27,947,168	(77,114,805)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Line 15 + Line 16.4.....	(78,178,393)	0	28,671,600	(106,849,993)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
18. Prior year (uncollected + deferred and accrued - advance).....	(9,873,815)		8,432,627	(18,306,442)																		
19. Renewal premiums and considerations:																						
19.1 Direct.....	93,405,412		80,663,671	12,741,741																		
19.2 Reinsurance assumed.....	0		0																			
19.3 Reinsurance ceded.....	161,709,990		60,424,698	101,285,292																		
19.4 Net (Line 17 - Line 18).....	(68,304,578)	0	20,238,973	(88,543,551)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
TOTAL																						
20. Total premiums and annuity considerations:																						
20.1 Direct.....	627,326,807	0	84,259,978	543,066,829	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
20.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
20.3 Reinsurance ceded.....	164,846,685	0	63,561,393	101,285,292	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
20.4 Net (Lines 9.4 + 10.4 + 19.4).....	462,480,122	0	20,698,585	441,781,537	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

BrightHouse Life Insurance Company of NY

EXHIBIT 1 - PART 2 - DIVIDENDS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (direct business only)

	1 Total	2 Industrial Life	Ordinary		5 Credit Life (Group and Individual)	Group		Accident and Health			11 Aggregate of All Other Lines of Business
			3 Life Insurance	4 Individual Annuities		6 Life Insurance	7 Annuities	8 Group	9 Credit (Group & Individual)	10 Other	
DIVIDENDS AND COUPONS APPLIED (included in Part 1)											
21. To pay renewal premiums.....	0										
22. All other.....	7,897		7,897								
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED											
23. First year (other than single):											
23.1 Reinsurance ceded.....	283,288		283,288								
23.2 Reinsurance assumed.....	0										
23.3 Net ceded less assumed.....	283,288	0	283,288	0	0	0	0	0	0	0	0
24. Single:											
24.1 Reinsurance ceded.....	0										
24.2 Reinsurance assumed.....	0										
24.3 Net ceded less assumed.....	0	0	0	0	0	0	0	0	0	0	0
25. Renewal:											
25.1 Reinsurance ceded.....	16,010,626		25,662	15,984,964							
25.2 Reinsurance assumed.....	0										
25.3 Net ceded less assumed.....	16,010,626	0	25,662	15,984,964	0	0	0	0	0	0	0
26. Totals:											
26.1 Reinsurance ceded (Page 6, Line 6).....	16,293,914	0	308,950	15,984,964	0	0	0	0	0	0	0
26.2 Reinsurance assumed (Page 6, Line 22).....	0	0	0	0	0	0	0	0	0	0	0
26.3 Net ceded less assumed.....	16,293,914	0	308,950	15,984,964	0	0	0	0	0	0	0
COMMISSIONS INCURRED (direct business only)											
27. First year (other than single).....	27,875,166		451,983	27,423,183							
28. Single.....	211,789			211,789							
29. Renewal.....	26,388,008		724,727	25,663,281							
30. Deposit-type contract funds.....	0										
31. Totals (to agree with Page 6, Line 21).....	54,474,963	0	1,176,710	53,298,253	0	0	0	0	0	0	0

Brighthouse Life Insurance Company of NY

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5	6
	1	Accident and Health		4		
	Life	2	3	All Other Lines of Business	Investment	Total
1. Rent.....	501,190					501,190
2. Salaries and wages.....	14,582,940				171,785	14,754,725
3.11 Contributions for benefit plans for employees.....	1,988,435				28,355	2,016,790
3.12 Contributions for benefit plans for agents.....	65,444					65,444
3.21 Payments to employees under non-funded benefit plans.....						0
3.22 Payments to agents under non-funded benefit plans.....						0
3.31 Other employee welfare.....	125,864					125,864
3.32 Other agent welfare.....	1,538					1,538
4.1 Legal fees and expenses.....	506,644					506,644
4.2 Medical examination fees.....	49,444					49,444
4.3 Inspection report fees.....						0
4.4 Fees of public accountants and consulting actuaries.....	613,198					613,198
4.5 Expense of investigation and settlement of policy claims.....						0
5.1 Traveling expenses.....	692,463					692,463
5.2 Advertising.....	1,702,730					1,702,730
5.3 Postage, express, telegraph and telephone.....	83,368					83,368
5.4 Printing and stationery.....	332,538					332,538
5.5 Cost or depreciation of furniture and equipment.....	19,508					19,508
5.6 Rental of equipment.....	96,792					96,792
5.7 Cost or depreciation of EDP equipment and software.....	5,543					5,543
6.1 Books and periodicals.....	335,852				81,284	417,136
6.2 Bureau and association fees.....	183,108					183,108
6.3 Insurance, except on real estate.....	15,562					15,562
6.4 Miscellaneous losses.....	1,823					1,823
6.5 Collection and bank service charges.....	762					762
6.6 Sundry general expenses.....	2,673,106					2,673,106
6.7 Group service and administration fees.....						0
6.8 Reimbursements by uninsured plans.....						0
7.1 Agency expense allowance.....	3,565,017					3,565,017
7.2 Agents' balances charged off (less \$.....0 recovered).....						0
7.3 Agency conferences other than local meetings.....	273,685					273,685
9.1 Real estate expenses.....						0
9.2 Investment expenses not included elsewhere.....	0				5,231,676	5,231,676
9.3 Aggregate write-ins for expenses.....	17,507,613	0	0	0	0	17,507,613
10. General expenses Incurred.....	45,924,167	0	0	0	5,513,100	(a).....51,437,267
11. General expenses unpaid December 31, prior year.....	1,190,427					1,190,427
12. General expenses unpaid December 31, current year.....	983,360					983,360
13. Amounts receivable relating to uninsured plans, prior year.....						0
14. Amounts receivable relating to uninsured plans, current year.....						0
15. General expenses paid during year (Lines 10+11-12-13+14).....	46,131,234	0	0	0	5,513,100	51,644,334

DETAILS OF WRITE-INS

09.301. Consulting services.....	17,507,613					17,507,613
09.302.						0
09.303.						0
09.398. Summary of remaining write-ins for Line 9.3 from overflow page.....	0	0	0	0	0	0
09.399. Totals (Lines 09.301 through 09.303 plus 09.398)(Line 9.3 above).....	17,507,613	0	0	0	0	17,507,613

(a) Includes management fees of \$.....35,685,666 to affiliates and \$.....0 to non-affiliates.

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

	Insurance			4	5
	1	2	3		
	Life	Accident and Health	All Other Lines of Business	Investment	Total
1. Real estate taxes.....					0
2. State insurance department licenses and fees.....	950,206				950,206
3. State taxes on premiums.....	642,447				642,447
4. Other state taxes, including \$.....0 for employee benefits.....	1,461,770				1,461,770
5. U.S. Social Security taxes.....	651,409				651,409
6. All other taxes.....	47,790			5,756	53,546
7. Taxes, licenses and fees incurred.....	3,753,622	0	0	5,756	3,759,378
8. Taxes, licenses and fees unpaid December 31, prior year.....	747,058				747,058
9. Taxes, licenses and fees unpaid December 31, current year.....	1,167,121				1,167,121
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9).....	3,333,559	0	0	5,756	3,339,315

EXHIBIT 4 - DIVIDENDS OR REFUNDS

	1	2
	Life	Accident and Health
1. Applied to pay renewal premiums.....		
2. Applied to shorten the endowment or premium-paying period.....		
3. Applied to provide paid-up additions.....	7,897	
4. Applied to provide paid-up annuities.....		
5. Total Lines 1 through 4.....	7,897	0
6. Paid-in cash.....	(8,597)	
7. Left on deposit.....		
8. Aggregate write-ins for dividend or refund options.....	700	0
9. Total Lines 5 through 8.....	0	0
10. Amount due and unpaid.....		
11. Provision for dividends or refunds payable in the following calendar year.....		
12. Terminal dividends.....		
13. Provision for deferred dividend contracts.....		
14. Amount provisionally held for deferred dividend contracts not included in Line 13.....		
15. Total Lines 10 through 14.....	0	0
16. Total from prior year.....		
17. Total dividends or refunds (Lines 9 + 15 - 16).....	0	0

DETAILS OF WRITE-INS

0801. Dividends used to pay interest on policyholder loans.....	700	
0802.		
0803.		
0898. Summary of remaining write-ins for Line 8 from overflow page.....	0	0
0899. Totals (Line 0801 through 0803 plus 0898) (Line 8 above).....	700	0

Brighthouse Life Insurance Company of NY

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
Life Insurance:					
0100001. 58 CSO 3.50% NLP ALB CRF 1982 - 1985.....	2,335		2,335		
0100002. 58 CSO 4.50% NLP ALB CRF 1982 - 1985.....	429,163		429,163		
0100003. 2001 CSO, 4.5% CRVM 2004 - 2005.....	57,794,383		57,794,383		
0100004. 2001 CSO, 4.0% CRVM 2006 - 2012.....	860,791,188		860,791,188		
0100005. 2001 CSO, 3.5%, CRVM 2013- 2018.....	89,874,270		89,874,270		
0100006. 2001 CSO 3.75% CRVM 2018.....	47,484		47,484		
0100007. 2017 CSO, 3.50%, CRVM 2017 - 2018.....	3,049		3,049		
0100008. Reserve Funds Under Universal Life Contracts.....	214,153		214,153		
0199997. Totals (Gross).....	1,009,156,025	0	1,009,156,025	0	0
0199998. Reinsurance ceded.....	105,451,816		105,451,816		
0199999. Totals (Net).....	903,704,209	0	903,704,209	0	0
Annuities (excluding supplementary contracts with life contingencies):					
0200001. 83a 8.25% 2018 - 2018.....	1,634,591	XXX	1,634,591	XXX	
0200002. a2000 4.75% DEF CARVM 2004-2008.....	482,567,249	XXX	482,567,249	XXX	
0200003. a2000 5.00% DEF CARVM 2003-2009.....	318,278,451	XXX	318,278,451	XXX	
0200004. a2000 5.50% DEF CARVM 2001-2002.....	54,525,051	XXX	54,525,051	XXX	
0200005. a2000 4.50% DEF CARVM 2005-2010.....	93,697,988	XXX	93,697,988	XXX	
0200006. a-2000 5.50% 2007 - 2009.....	4,607,116	XXX	4,607,116	XXX	
0200007. 83a 5.50% DEF CARVM 1994-1997.....	3,016,250	XXX	3,016,250	XXX	
0200008. 83a 5.75% DEF CARVM 1993.....	667,124	XXX	667,124	XXX	
0200009. 83a 6.00% DEF CARVM 1995.....	64,593	XXX	64,593	XXX	
0200010. a2000 5.75% DEF CARVM 2000.....	10,916,411	XXX	10,916,411	XXX	
0200011. a-2000 4.25% 2009 - 2009.....	1,007,614	XXX	1,007,614	XXX	
0200012. a-2000 6.00% 2009 - 2009.....	11,796,923	XXX	11,796,923	XXX	
0200013. a-2000 Proj AA 4.00% 2011 - 2014.....	21,405,431	XXX	21,405,431	XXX	
0200014. a2000 4.25% DEF CARVM 2010-2011.....	19,561,844	XXX	19,561,844	XXX	
0200015. AG43 Variable Annuity Basic Reserve 1998-2018.....	11,333,540	XXX	11,333,540	XXX	
0200016. a-2000 Proj AA 3.25% 2010 - 2014.....	1,359,348	XXX	1,359,348	XXX	
0200017. a-2000 Proj AA 3.75% 2010 - 2013.....	8,679,981	XXX	8,679,981	XXX	
0200018. a-2000 Proj AA 4.50% 2010 - 2018.....	30,874,885	XXX	30,874,885	XXX	
0200019. a-2000 Proj AA 4.25% 2011 - 2011.....	144,059	XXX	144,059	XXX	
0200020. a-2000 Proj AA 3.50% 2012 - 2014.....	13,759,612	XXX	13,759,612	XXX	
0200021. a2000 3.75% DEF CARVM 2012-2013.....	6,104,048	XXX	6,104,048	XXX	
0200022. a-2000 Proj AA 2.75% 2012 - 2012.....	585,435	XXX	585,435	XXX	
0200023. a-2000 Proj AA 3.00% 2012 - 2012.....	54,301	XXX	54,301	XXX	
0200024. a2000 4.00% DEF CARVM 2014.....	1,065,032	XXX	1,065,032	XXX	
0200025. 2012 IAR Proj G2 4.00% 2015 - 2018.....	34,567,355	XXX	34,567,355	XXX	
0200026. 2012 IAR 3.75% DEF 2015-2016.....	20,059,309	XXX	20,059,309	XXX	
0200027. 2012 IAR Proj G2 3.75% 2017 - 2017.....	1,525,404	XXX	1,525,404	XXX	
0200028. 2012 IAR Proj G2 3.25% 2018 - 2018.....	418,199	XXX	418,199	XXX	
0200029. 2012 IAR 3.50% DEF 2017-2018.....	8,397,647	XXX	8,397,647	XXX	
0200030. 2012 IAR Proj G2 3.5% 2018 - 2018.....	25,492	XXX	25,492	XXX	
0299997. Totals (Gross).....	1,162,700,283	XXX	1,162,700,283	XXX	0
0299998. Reinsurance ceded.....	5,773,836	XXX	5,773,836	XXX	
0299999. Totals (Net).....	1,156,926,447	XXX	1,156,926,447	XXX	0
Supplementary Contracts with Life Contingencies:					
0300001. a-2000 6.50% 2002 - 2002.....	37,359		37,359		
0300002. a-2000 5.50% 2004 - 2008.....	659,764		659,764		
0300003. a-2000 5.25% 2005 - 2006.....	365,917		365,917		
0300004. a-2000 6.00% 2009 - 2009.....	157,406		157,406		
0300005. a-2000 Proj AA 4.50% 2010 - 2014.....	1,528,999		1,528,999		
0300006. a-2000 Proj AA 3.50% 2012 - 2012.....	1,140,604		1,140,604		
0300007. a-2000 Proj AA 3.75% 2013 - 2013.....	1,551,144		1,551,144		
0300008. a-2000 Proj AA, 4.00% 2014 - 2014.....	1,207,724		1,207,724		
0300009. 2012 IAR Proj G2 4.00% 2015 - 2018.....	10,386,391		10,386,391		
0300010. 2012 IAR Proj G2 3.75% 2017 - 2017.....	8,312,191		8,312,191		
0300011. 2012 IAR Proj G2 3.25% 2018 - 2018.....	2,349,748		2,349,748		
0300012. 2012 IAR Proj G2 3.50% 2018 - 2018.....	3,249,791		3,249,791		
0399997. Totals (Gross).....	30,947,038	0	30,947,038	0	0
0399998. Reinsurance ceded.....	5,386,246		5,386,246		
0399999. Totals (Net).....	25,560,792	0	25,560,792	0	0
Accidental Death Benefits:					
0400001. 1959 ADB with 58 CSO 3.00% 1982 - 1985.....	201		201		
0499997. Totals (Gross).....	201	0	201	0	0
0499998. Reinsurance ceded.....	201		201		
0499999. Totals (Net).....	0	0	0	0	0
Disability - Active Lives:					
0500001. 52 Interco DISA, 80 CSO 4.50% 2004.....	25,999		25,999		
0500002. 1952 Interco Disa, Period 2*, 2001 CSO 4.00% 2005 - 2012.....	12,632,287		12,632,287		
0500003. 1952 Interco Disa, Period 2*, 2001 CSO 3.50% 2013 - 2018.....	1,589,084		1,589,084		
0500004. 52 Interco DISA, Period 2*, 01 CSO 4.50% 2005.....	397,148		397,148		
0500005. 1952 Interco Disa, Period 2*, 2017 CSO 3.50% 2018.....	623		623		

Brighthouse Life Insurance Company of NY

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0599997. Totals (Gross).....	14,645,141	.....0	14,645,141	.....0	.....0
0599998. Reinsurance ceded.....	522		522		
0599999. Totals (Net).....	14,644,619	.....0	14,644,619	.....0	.....0
Disability - Disabled Lives:					
0600001. 52 Interco DISA Period 2* 01 CSO 4.00% 2006 - 2012.....	2,006,595		2,006,595		
0600002. 52 Interco DISA Period 2* 01 CSO 4.50% 2005.....	176,862		176,862		
0600003. 52 Interco DISA Period 2* 01 CSO 3.50% 2013.....	53,204		53,204		
0699997. Totals (Gross).....	2,236,661	.....0	2,236,661	.....0	.....0
0699999. Totals (Net).....	2,236,661	.....0	2,236,661	.....0	.....0
Miscellaneous Reserves:					
0700001. Immediate Payment of Claims.....	9,628		9,628		
0700002. For excess of valuation net premiums over corresponding gross premiums.....	1,390,118		1,390,118		
0700003. For non-decution of deferred fractional or return of prem on death.....	1,039		1,039		
0700004. AG43 Standard Scenario Excess.....	305,646,494		305,646,494		
0700005. AG43 Stochastic Excess.....	33,891,388		33,891,388		
0799997. Totals (Gross).....	340,938,667	.....0	340,938,667	.....0	.....0
0799998. Reinsurance ceded.....	305,655,103		305,655,103		
0799999. Totals (Net).....	35,283,564	.....0	35,283,564	.....0	.....0
9999999. Totals (Net) - Page 3, Line 1.....	2,138,356,292	.....0	2,138,356,292	.....0	.....0

EXHIBIT 5 - INTERROGATORIES

- 1.1 Has the reporting entity ever issued both participating and non-participating contracts? Yes No
- 1.2 If not, state which kind is issued

- 2.1 Does the reporting entity at present issue both participating and non-participating contracts? Yes No
- 2.2 If not, state which kind is issued

- 3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? Yes No
 If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

- 4. Has the reporting entity any assessment or stipulated premium contracts in force? If so, state: Yes No
 - 4.1 Amount of insurance: \$.....
 - 4.2 Amount of reserve: \$.....
 - 4.3 Basis of reserve:

 - 4.4 Basis of regular assessments:

 - 4.5 Basis of special assessments:

 - 4.6 Assessments collected during year: \$.....
- 5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.

- 6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? Yes No
 - 6.1 If so, state the amount of reserve on such contracts on the basis actually held: \$.....

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

- 7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? Yes No
 - 7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements: \$.....
 - 7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:

 - 7.3 State the amount of reserves established for this business: \$.....
 - 7.4 Identify where the reserves are reported in the blank.

- 8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December of the current year? Yes No
 - 8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: \$.....
 - 8.2 State the amount of reserves established for this business: \$.....
 - 8.3 Identify where the reserves are reported in the blank:

- 9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? Yes No
 - 9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: \$.....
 - 9.2 State the amount of reserves established for this business: \$.....
 - 9.3 Identify where the reserves are reported in the blank:

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

1 Description of Valuation Class	Valuation Basis		4 Increase in Actuarial Reserve Due To Change
	2 Changed From	3 Changed To	

NONE

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

	1 Total	2 Group Accident and Health	3 Credit Accident and Health (Group and Individual)	4 Collectively Renewable	Other Individual Contracts				
					5 Non- Cancelable	6 Guaranteed Renewable	7 Non-Renewable for Stated Reasons Only	8 Other Accident Only	9 All Other
ACTIVE LIFE RESERVE									
1. Unearned premium reserves.....	.0								
2. Additional contract reserves (a).....	.0								
3. Additional actuarial reserves - Asset/Liability analysis.....	.0								
4. Reserve for future contingent benefits.....	.0								
5. Reserve for rate credits.....	.0								
6. Aggregate write-ins for reserves.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
7. Totals (Gross).....	.0	.0	.0	.0	.0	.0	.0	.0	.0
8. Reinsurance ceded.....	.0								
9. Totals (Net).....	.0	.0	.0	.0	.0	.0	.0	.0	.0
CLAIM RESERVE									
10. Present value of amounts not yet due on claims.....	.0								
11. Additional actuarial reserves - Asset/Liability analysis.....	.0								
12. Reserve for future contingent benefits.....	.0								
13. Aggregate write-ins for reserves.....	.0	.0			.0	.0	.0	.0	.0
14. Totals (Gross).....	.0	.0	.0	.0	.0	.0	.0	.0	.0
15. Reinsurance ceded.....	.0								
16. Totals (Net).....	.0	.0	.0	.0	.0	.0	.0	.0	.0
17. TOTALS (Net).....	.0	.0	.0	.0	.0	.0	.0	.0	.0
18. TABULAR FUND INTEREST.....	.0								

NONE

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DETAILS OF WRITE-INS

0601.....	.0								
0602.....	.0								
0603.....	.0								
0698. Summary of remaining write-ins for Line 6 from overflow page.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above).....	.0	.0	.0	.0	.0	.0	.0	.0	.0
1301.....	.0								
1302.....	.0								
1303.....	.0								
1398. Summary of remaining write-ins for Line 13 from overflow page.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
1399. Totals (Lines 1301 through 1303 + 1398) (Line 13 above).....	.0	.0	.0	.0	.0	.0	.0	.0	.0

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

EXHIBIT 7 - DEPOSIT-TYPE CONTRACTS

	1	2	3	4	5	6
	Total	Guaranteed Interest Contracts	Annuities Certain	Supplemental Contracts	Dividend Accumulations or Refunds	Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance.....	33,339,664		4,945,495	28,392,959	1,210	
2. Deposits received during the year.....	4,747,927		1,174,432	3,566,112	7,383	
3. Investment earnings credited to the account.....	570,437		108,835	461,602		
4. Other net change in reserves.....	0					
5. Fees and other charges assessed.....	50,699		50,699			
6. Surrender charges.....	0					
7. Net surrender or withdrawal payments.....	7,510,375		1,115,653	6,394,722		
8. Other net transfers to or (from) Separate Accounts.....	(247,662)			(247,662)		
9. Balance at the end of current year before reinsurance (Lines 1 + 2 + 3 + 4 - 5 - 6 - 7 - 8).....	31,344,616	0	5,062,410	26,273,613	8,593	0
10. Reinsurance balance at the beginning of the year.....	(16,745,553)			(16,745,553)		
11. Net change in reinsurance assumed.....	0					
12. Net change in reinsurance ceded.....	(3,198,106)			(3,198,106)		
13. Reinsurance balance at the end of the year (Lines 10 + 11 - 12).....	(13,547,447)	0	0	(13,547,447)	0	0
14. Net balance at the end of the current year after reinsurance (Lines 9 + 13).....	17,797,169	0	5,062,410	12,726,166	8,593	0

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

	1 Total	2 Industrial Life	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health		
			3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1. Due and unpaid:											
1.1 Direct.....	105,011			93,070	11,941						
1.2 Reinsurance assumed.....	0										
1.3 Reinsurance ceded.....	0										
1.4 Net.....	105,011	0	0	93,070	11,941	0	0	0	0	0	0
2. In course of settlement:											
2.1 Resisted:											
2.11 Direct.....	137,500		137,500								
2.12 Reinsurance assumed.....	0										
2.13 Reinsurance ceded.....	37,500		37,500								
2.14 Net.....	100,000	0	(b) 100,000	(b) 0	0	(b) 0	(b) 0	0	0	0	0
2.2 Other:											
2.21 Direct.....	3,751,122		3,751,122								
2.22 Reinsurance assumed.....	0										
2.23 Reinsurance ceded.....	3,300,000		3,300,000								
2.24 Net.....	451,122	0	(b) 451,122	(b) 0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	0
3. Incurred but unreported:											
3.1 Direct.....	1,883,014		1,883,014								
3.2 Reinsurance assumed.....	0										
3.3 Reinsurance ceded.....	1,625,329		1,625,329								
3.4 Net.....	257,685	0	(b) 257,685	(b) 0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	0
4. Totals:											
4.1 Direct.....	5,876,647	0	5,771,636	93,070	11,941	0	0	0	0	0	0
4.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded.....	4,962,829	0	4,962,829	0	0	0	0	0	0	0	0
4.4 Net.....	913,818	(a) 0	(a) 808,807	93,070	11,941	0	(a) 0	0	0	0	0

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(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to \$.....0 in Column 2, \$.....0 in Column 3 and \$.....0 in Column 7.

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

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1 Total	2 Industrial Life (a)	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health		
			3 Life Insurance (b)	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance (c)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1. Settlements during the year:											
1.1 Direct.....	135,316,502		36,356,598	95,722,122	3,237,782						
1.2 Reinsurance assumed.....	0										
1.3 Reinsurance ceded.....	65,273,923		26,655,985	38,355,839	262,099						
1.4 Net..... (d)	70,042,579	0	9,700,613	57,366,283	2,975,683	0	0	0	0	0	0
2. Liability December 31, current year from Part 1:											
2.1 Direct.....	5,876,647	0	5,771,636	93,070	11,941	0	0	0	0	0	0
2.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
2.3 Reinsurance ceded.....	4,962,829	0	4,962,829	0	0	0	0	0	0	0	0
2.4 Net.....	913,818	0	808,807	93,070	11,941	0	0	0	0	0	0
3. Amounts recoverable from reinsurers Dec. 31, current year.....	15,810,332		6,390,496	9,343,079	76,757						
4. Liability December 31, prior year:											
4.1 Direct.....	9,242,903		9,174,808	63,288	4,807						
4.2 Reinsurance assumed.....	0										
4.3 Reinsurance ceded.....	4,480,344		4,480,344								
4.4 Net.....	4,762,559	0	4,694,464	63,288	4,807	0	0	0	0	0	0
5. Amounts recoverable from reinsurers Dec. 31, prior year.....	15,258,643		8,975,000	6,283,643	0						
6. Incurred benefits:											
6.1 Direct.....	131,950,246	0	32,953,426	95,751,904	3,244,916	0	0	0	0	0	0
6.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
6.3 Reinsurance ceded.....	66,308,097	0	24,553,966	41,415,275	338,856	0	0	0	0	0	0
6.4 Net.....	65,642,149	0	8,399,460	54,336,629	2,906,060	0	0	0	0	0	0

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

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

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

(d) Includes \$.....56,586 premiums waived under total and permanent disability benefits.

Brighthouse Life Insurance Company of NY

EXHIBIT OF NONADMITTED ASSETS

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D).....			0
2. Stocks (Schedule D):			
2.1 Preferred stocks.....			0
2.2 Common stocks.....			0
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens.....			0
3.2 Other than first liens.....			0
4. Real estate (Schedule A):			
4.1 Properties occupied by the company.....			0
4.2 Properties held for the production of income.....			0
4.3 Properties held for sale.....			0
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA).....			0
6. Contract loans.....			0
7. Derivatives (Schedule DB).....			0
8. Other invested assets (Schedule BA).....			0
9. Receivables for securities.....			0
10. Securities lending reinvested collateral assets (Schedule DL).....			0
11. Aggregate write-ins for invested assets.....	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	0	0	0
13. Title plants (for Title insurers only).....			0
14. Investment income due and accrued.....		0	0
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection.....	97,037	168,470	71,433
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due.....			0
15.3 Accrued retrospective premiums and contracts subject to redetermination.....			0
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers.....			0
16.2 Funds held by or deposited with reinsured companies.....			0
16.3 Other amounts receivable under reinsurance contracts.....			0
17. Amounts receivable relating to uninsured plans.....			0
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0
18.2 Net deferred tax asset.....	53,518,205	51,973,748	(1,544,457)
19. Guaranty funds receivable or on deposit.....			0
20. Electronic data processing equipment and software.....		0	0
21. Furniture and equipment, including health care delivery assets.....			0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0
23. Receivables from parent, subsidiaries and affiliates.....			0
24. Health care and other amounts receivable.....			0
25. Aggregate write-ins for other-than-invested assets.....	5,249,542	1,354,227	(3,895,315)
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	58,864,784	53,496,445	(5,368,339)
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0
28. TOTALS (Lines 26 and 27).....	58,864,784	53,496,445	(5,368,339)

DETAILS OF WRITE-INS

1101.....			0
1102.....			0
1103.....			0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....	0	0	0
2501. Disallowed IMR.....	5,131,626	1,252,285	(3,879,341)
2502. Miscellaneous.....	117,916	101,942	(15,974)
2503.....			0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	5,249,542	1,354,227	(3,895,315)

NOTES TO THE FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

Brighthouse Life Insurance Company of NY (formerly, First MetLife Investors Insurance Company) (the “Company”) presents the accompanying financial statements on the basis of accounting practices prescribed or permitted (“NY SAP”) by the State of New York (“New York”) Department of Financial Services (the “Department”).

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

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

	SSAP Number ⁽¹⁾	Financial Statement Page	Financial Statement Line Number	For the Year Ended December 31, 2018	For the Year Ended December 31, 2017
Net income, NY SAP				\$ 18,777,580	\$ 22,165,981
State prescribed practices:					
Deferred annuities using continuous Commissioners' Annuity Reserve Valuation Method (“CARVM”)	51	3	1	(7,183,322)	1,826,836
NYDFS Circular Letter No. 11 (2010) impact on deferred premiums	61	2	15.2	(609)	(7,443,156)
NYDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium	61	2	15.2	6,179,892	352,667
State permitted practices: NONE				—	—
Net income, NAIC SAP				<u>\$ 17,773,541</u>	<u>\$ 16,902,328</u>
				December 31, 2018	December 31, 2017
Statutory capital and surplus, NY SAP				\$ 279,205,684	\$ 294,298,287
State prescribed practices:					
Deferred annuities using continuous CARVM	51	3	1	31,748,514	38,931,836
NYDFS Circular Letter No. 11 (2010) impact on deferred premiums	61	2	15.2	21,498,231	21,498,840
NYDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium	61	2	15.2	(6,561,902)	(12,741,794)
State permitted practices: NONE				—	—
Statutory capital and surplus, NAIC SAP				<u>\$ 325,890,527</u>	<u>\$ 341,987,169</u>

⁽¹⁾ Statement of Statutory Accounting Principles (“SSAP”)

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

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

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

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

C. Accounting Policy

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

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

NOTES TO THE FINANCIAL STATEMENTS

In addition, the Company uses the following accounting policies:

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

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

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

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

D. Going Concern

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

2. Accounting Changes and Corrections of Errors

Accounting Pronouncements

The Company has considered newly-adopted statutory accounting pronouncements from the NAIC, none of which resulted in material accounting changes to its financial statements for the years presented herein.

Correction of Errors

The Company had no correction of errors during 2018.

NOTES TO THE FINANCIAL STATEMENTS**3. Business Combinations and Goodwill**

A. Statutory Purchase Method

The Company had no transactions that were accounted for as a statutory purchase during 2018 and 2017.

B. Statutory Merger

The Company had no statutory mergers during 2018 and 2017.

C. Assumption Reinsurance

The Company had no goodwill resulting from assumption reinsurance during 2018 and 2017.

D. Impairment Loss

The Company had no recognized impairment losses from goodwill during 2018 and 2017.

4. Discontinued Operations

The Company had no discontinued operations during 2018 and 2017.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum interest rates for mortgage loans funded or acquired during 2018 were:

	<u>Maximum</u>	<u>Minimum</u>
Farm loans	5.25%	4.70%
Commercial loans	4.11%	3.96%

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

The maximum percentage of any one loan to the value of the underlying real estate at the time of the origination and originated during the period covering the year ended December 31, 2018 was: 64.86%

(3) During 2018 and 2017, all applicable taxes, assessments and advances were included in the mortgage loan total.

NOTES TO THE FINANCIAL STATEMENTS

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

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. December 31, 2018							
1. Recorded Investment (All)							
(a) Current	\$ 116,035,519	\$ —	\$ —	\$ —	\$ 277,756,402	\$ 8,000,000	\$ 401,791,921
(b) 30-59 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(c) 60-89 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(d) 90-179 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(e) 180+ days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Interest accrued	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Interest accrued	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
4. Interest Reduced							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Number of loans	—	—	—	—	—	—	—
(c) Percent reduced	—%	—%	—%	—%	—%	—%	—%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	\$ 104,750,098	\$ —	\$ —	\$ —	\$ 277,756,403	\$ 8,000,000	\$ 390,506,501
b. December 31, 2017							
1. Recorded Investment (All)							
(a) Current	\$ 119,983,901	\$ —	\$ —	\$ —	\$ 268,684,713	\$ 8,000,000	\$ 396,668,614
(b) 30-59 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(c) 60-89 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(d) 90-179 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(e) 180+ days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
2. Accruing Interest 90-179							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Interest accrued	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
3. Accruing Interest 180+							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Interest accrued	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
4. Interest Reduced							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Number of loans	—	—	—	—	—	—	—
(c) Percent reduced	—%	—%	—%	—%	—%	—%	—%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	\$ 111,722,221	\$ —	\$ —	\$ —	\$ 268,684,713	\$ 8,000,000	\$ 388,406,934

(5-7) During 2018 and 2017, the Company had no impaired or nonaccrual mortgage loans and allowance for credit losses.

(8) The Company had no derecognized mortgage loans as a result of foreclosure for the years ended 2018 and 2017.

(9) The Company accrues interest income on impaired loans to the extent it is deemed collectible and the loan continues to perform under its original or restructured contractual terms. As part of the reserve process, management assesses whether loans need to be placed on a non-accrual status at which time the Company recognizes income on the cash method.

B. Debt Restructuring

The Company did not have any restructured debt in which the Company was a creditor in 2018 and 2017.

C. Reverse Mortgages

The Company did not have any reverse mortgages in 2018 and 2017.

D. Loan-backed Securities

(1) Prepayment assumptions were obtained from published broker dealer values and internal estimates.

NOTES TO THE FINANCIAL STATEMENTS

- (2) a. The Company did not recognize any other than temporary impairments (“OTTI”) on the basis of the intent to sell during the year ended December 31, 2018.
- b. The Company did not recognize any OTTI on the basis of the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis during the year ended December 31, 2018.
- 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) As of December 31, 2018, the Company has not recognized any OTTI on its loan-backed securities based on cash flow analysis.
- (4) At December 31, 2018, the estimated fair value and gross unrealized losses for loan-backed securities, aggregated by length of time the securities have been in a continuous loss position were as follows:
- a. The aggregate amount of unrealized losses:
- | | | |
|------------------------|----|-----------|
| 1. Less than 12 Months | \$ | 3,253,618 |
| 2. 12 Months or Longer | \$ | 2,303,567 |
- b. The aggregate related fair value of securities with unrealized losses:
- | | | |
|------------------------|----|-------------|
| 1. Less than 12 Months | \$ | 146,575,265 |
| 2. 12 Months or Longer | \$ | 54,899,565 |
- (5) The Company performs a regular evaluation, on a security-by-security basis, of its securities holdings in accordance with its OTTI policy in order to evaluate whether such investments are other than temporarily impaired. Management considers a wide range of factors about the security issuer and uses its best judgment in evaluating the cause of the decline in the estimated fair value of the security and in assessing the prospects for near-term recovery. Factors considered include fundamentals of the industry and geographic area in which the security issuer operates, as well as overall macroeconomic conditions. Projected future cash flows are estimated using assumptions derived from management’s best estimates of likely scenario-based outcomes after giving consideration to a variety of variables that include, but are not limited to: (i) general payment terms of the security; (ii) the likelihood that the issuer can service the scheduled interest and principal payments; (iii) the quality and amount of any credit enhancements; (iv) the security’s position within the capital structure of the issuer; (v) possible corporate restructurings or asset sales by the issuer; and (vi) changes to the rating of the security or the issuer by rating agencies. Additional considerations are made when assessing the unique features that apply to certain loan-backed securities including, but are not limited to: (i) the quality of underlying collateral; (ii) expected prepayment speeds; (iii) current and forecasted loss severity; (iv) consideration of the payment terms of the underlying assets backing the security; and (v) the payment priority within the tranche structure of the security. For loan-backed securities in an unrealized loss position as summarized in the immediately preceding table, the Company does not have the intent to sell the securities, believes it has the intent and ability to retain the security for a period of time sufficient to recover the carrying value of the security and based on the cash flow modeling and other considerations as described above, believes these securities are not other than temporarily impaired.

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

The Company did not have any dollar repurchase, securities lending, repurchase or reverse repurchase agreements transactions accounted for as secured borrowing or as a sale as of December 31, 2018.

J. Real Estate

The Company did not have real estate investments or real estate held for sale in 2018 and 2017.

K. Low-Income Housing Tax Credits (LIHTC)

The Company did not have investments in LIHTC in 2018 and 2017.

NOTES TO THE FINANCIAL STATEMENTS

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

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

Restricted Asset Category	Gross Restricted								Percentage		
	2018								(10)	(11)	
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)			(9)
Total General Account	General Account Supporting Separate Account Activity ^(a)	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity ^(b)	December 31, 2018 (1 plus 3)	December 31, 2017	Increase/ (Decrease) (\$ minus 6)	Total Non Admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets	
Subject to contractual obligation for which liability is not shown	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	—%	—%
Collateral held under security lending agreements	—	—	—	—	—	—	—	—	—	—	—
Subject to repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
Subject to reverse repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
Subject to dollar repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
Placed under option contracts	—	—	—	—	—	—	—	—	—	—	—
Letter stock or securities restricted as to sale	—	—	—	—	—	—	—	—	—	—	—
Federal Home Loan Bank ("FHLB") capital stock	—	—	—	—	—	—	—	—	—	—	—
On deposit with states	1,392,215	—	—	—	1,392,215	1,318,639	73,576	—	1,392,215	0.02	0.02
On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	—	—
Pledged collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—	—	—	—	—
Pledged as collateral not captured in other categories	171,418	—	—	—	171,418	731,664	(560,246)	—	171,418	—	—
Other restricted assets	—	—	—	—	—	—	—	—	—	—	—
Total restricted assets	\$ 1,563,633	\$ —	\$ —	\$ —	\$ 1,563,633	\$ 2,050,303	\$ (486,670)	\$ —	\$ 1,563,633	0.02%	0.02%

(a) Subset of column 1.

(b) Subset of column 3.

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

Restricted Asset Category	Gross Restricted								Percentage	
	2018								(9)	(10)
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)		
Total General Account	General Account Supporting Separate Account Activity ^(a)	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity ^(b)	December 31, 2018 (1 plus 3)	December 31, 2017	Increase/ (Decrease) (\$ minus 6)	Total Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets	
Derivatives Collateral	\$ 171,418	\$ —	\$ —	\$ —	\$ 171,418	\$ 731,664	\$ (560,246)	\$ 171,418	—%	—%
Total	\$ 171,418	\$ —	\$ —	\$ —	\$ 171,418	\$ 731,664	\$ (560,246)	\$ 171,418	—%	—%

(a) Subset of column 1.

(b) Subset of column 3.

(3) The Company did not have any other restricted assets in 2018 and 2017.

NOTES TO THE FINANCIAL STATEMENTS

(4) The Company's collateral received and reflected as assets at December 31, 2017, were as follows:

Collateral Assets	Book/Adjusted Carrying Value ("BACV")	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)*	% of BACV to Total Admitted Assets**
Cash ***	\$ 23,581,000	\$ 23,581,000	0.9%	0.9%
Schedule D, Part 1	—	—	—	—
Schedule D, Part 2, Section 1	—	—	—	—
Schedule D, Part 2, Section 2	—	—	—	—
Schedule B	—	—	—	—
Schedule A	—	—	—	—
Schedule BA, Part 1	—	—	—	—
Schedule DL, Part 1	—	—	—	—
Other	—	—	—	—
Total Collateral Assets	\$ 23,581,000	\$ 23,581,000	0.9%	0.9%

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

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

*** Includes cash equivalents and short-term investments

	Amount	% of Liability to total Liabilities*
Recognized Obligation to Return Collateral Asset	\$ 23,581,000	1.0%

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

M. Working Capital Finance Investments

The Company had no working capital finance investments as of December 31, 2018.

N. Offsetting and Netting of Assets and Liabilities

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

O. Structured Notes

As of December 31, 2018, the Company did not own any structured notes.

P. 5* Securities

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

Investment	Number of 5* Securities		Aggregate BACV		Aggregate Fair Value	
	2018	2017	2018	2017	2018	2017
Bonds - AC ⁽¹⁾	1	1	\$ 2,029,139	\$ 2,032,144	\$ 1,767,500	\$ 2,022,500
LB&SS - AC	—	—	—	—	—	—
Preferred Stock - AC	—	—	—	—	—	—
Preferred Stock - FV ⁽²⁾	—	—	—	—	—	—
Total	1	1	\$ 2,029,139	\$ 2,032,144	\$ 1,767,500	\$ 2,022,500

(1) AC - Amortized Cost

(2) FV - Fair Value

Q. Short Sales

The Company did not have any unsettled short sale transactions outstanding as of December 31, 2018.

The Company did not have any settled short sale transactions during the year ended December 31, 2018.

R. Prepayment Penalty and Acceleration Fees

During the year ended December 31, 2018, the Company had securities sold, redeemed or otherwise disposed of as a result of a callable feature. The number of securities sold, disposed or otherwise redeemed and the aggregate amount of investment income generated as a result of a prepayment penalty and/or acceleration fee is as follows:

	General Account	Separate Account
Number of CUSIPs	19	2
Aggregate Amount of Investment Income	\$ 1,988,772	\$ 33,453

NOTES TO THE FINANCIAL STATEMENTS

6. Joint Ventures, Partnerships and Limited Liability Companies

The Company had no investments in any joint venture, partnership or LLC.

7. Investment Income

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

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

B. The total amount excluded: None.

8. Derivative Instruments**Overview**

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

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

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

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

To qualify for hedge accounting under SSAP 86, at the inception of the hedging relationship, the Company formally documents its risk management objective and strategy for undertaking the hedging transaction, as well as its designation of the hedge as either: (i) a hedge of the estimated fair value of a recognized asset or liability ("fair value hedge"); or (ii) a hedge of the variability of cash flows to be received or paid related to a forecasted transaction or a recognized asset or liability ("cash flow hedge"). In its hedge documentation, the Company sets forth how the hedging instrument is expected to hedge the designated risks related to the hedged item and sets forth the method that will be used to retrospectively and prospectively assess the hedging instrument's effectiveness. A derivative designated as a hedging instrument must be assessed as being highly effective in offsetting the designated risk of the hedged item. Hedge effectiveness is formally assessed at inception and at least quarterly throughout the life of the designated hedging relationship.

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

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

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

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

NOTES TO THE FINANCIAL STATEMENTS

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

Types of Derivatives***Foreign Currency Exchange Rate Derivatives***

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

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

Equity Market Derivatives

The Company uses equity derivatives to reduce its exposure to equity market risk, including equity index options.

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

Interest Rate Derivatives

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

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

Fair Value Hedges

The Company held no fair value hedges during the years ended December 31, 2018 and 2017.

Cash Flow Hedges

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

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

For the year ended December 31, 2018, there were no gains (losses) related to cash flow derivatives that no longer qualify for hedge accounting or for which the Company removed the hedge designation. For the year ended December 31, 2017, there were net losses of \$176,480 related to cash flow derivatives that no longer qualify for hedge accounting or for which the Company removed the hedge designation.

In certain instances, the Company may discontinue cash flow hedge accounting because it is no longer probable that the forecasted transaction will occur by the end of the originally specified time period or within two months of the anticipated date. For the years ended December 31, 2018 and 2017, there were no gains (losses) related to such discontinued cash flow hedges.

There were no hedged forecasted transactions, other than the receipt or payment of variable interest payments, for the years ended December 31, 2018 and 2017.

Non-qualifying Derivatives

The Company enters into the following derivatives that do not qualify for hedge accounting under SSAP 86: (i) interest rate caps to economically hedge its exposure to interest rates; (ii) foreign currency forwards and swaps to economically hedge its exposure to adverse movements in exchange rates; (iii) equity index options to hedge certain invested assets against adverse changes in equity indices; and (iv) equity index options to economically hedge minimum guarantees embedded in certain variable annuity products offered by the Company.

NOTES TO THE FINANCIAL STATEMENTS**Derivatives for Other than Hedging Purposes**

The Company held no derivatives for other than hedging purposes during the years ended December 31, 2018 and 2017.

Credit Risk

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

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

	Securities ⁽¹⁾	
	2018	2017
Variation Margin:		
OTC-Derivatives	\$ 171,418	\$ 731,644

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

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

	Cash ⁽¹⁾		Securities ⁽¹⁾	
	2018	2017	2018	2017
Variation Margin:				
OTC-Derivatives	\$ 23,581,000	\$ 5,384,000	\$ 2,282,517	\$ —

(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 on derivatives.

The Company's collateral arrangements for its OTC derivatives generally require the counterparty in a net liability position, after considering the effect of netting agreements, to pledge collateral when the amount owed by that party reaches a minimum transfer amount. In addition, the Company's netting agreements for derivatives contain provisions that require both the Company and the counterparty to maintain a specific investment grade credit rating from each of Moody's Investors Service and Standard & Poor's Ratings Service. If a party's credit ratings were to fall below that specific investment grade credit rating, that party would be in violation of these provisions, and the other party to the derivatives could terminate the transactions and demand immediate settlement and payment based on such party's reasonable valuation of the derivatives.

Certain of the Company's derivative contracts require premiums to be paid at a series of specified future dates over the life of the contract or at maturity. The discounted value of these future settled premiums is included in the measurement of the estimated fair value of each derivative along with all other contractual cash flows.

The net amount of undiscounted future settled premium payments, as of December 31, 2018 was \$11,176,349 due fiscal year 2024.

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

	2018
Net undiscounted future premium payments (receipts)	\$ 11,176,349
Estimated fair value of derivative net assets (liabilities), including discounted future premiums	\$ 2,407,974
Estimated fair value of derivative net assets (liabilities), excluding discounted future premiums	\$ (7,234,012)

NOTES TO THE FINANCIAL STATEMENTS**9. Income Taxes**

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

	December 31, 2018		
	Ordinary	Capital	Total
Gross DTA	\$ 58,993,214	\$ 43,440	\$ 59,036,654
Statutory valuation allowance adjustments	—	—	—
Adjusted gross DTA	58,993,214	43,440	59,036,654
DTA nonadmitted	(53,474,765)	(43,440)	(53,518,205)
Subtotal net admitted DTA	5,518,449	—	5,518,449
DTL	(1,857,768)	—	(1,857,768)
Net admitted DTA/(Net DTL)	<u>\$ 3,660,681</u>	<u>\$ —</u>	<u>\$ 3,660,681</u>

	December 31, 2017		
	Ordinary	Capital	Total
Gross DTA	\$ 59,893,943	\$ 65,922	\$ 59,959,865
Statutory valuation allowance adjustments	—	—	—
Adjusted gross DTA	59,893,943	65,922	59,959,865
DTA nonadmitted	(51,907,826)	(65,922)	(51,973,748)
Subtotal net admitted DTA	7,986,117	—	7,986,117
DTL	(4,881,733)	—	(4,881,733)
Net admitted DTA/(Net DTL)	<u>\$ 3,104,384</u>	<u>\$ —</u>	<u>\$ 3,104,384</u>

	Change		
	Ordinary	Capital	Total
Gross DTA	\$ (900,729)	\$ (22,482)	\$ (923,211)
Statutory valuation allowance adjustments	—	—	—
Adjusted gross DTA	(900,729)	(22,482)	(923,211)
DTA nonadmitted	(1,566,939)	22,482	(1,544,457)
Subtotal net admitted DTA	(2,467,668)	—	(2,467,668)
DTL	3,023,965	—	3,023,965
Net admitted DTA/(Net DTL)	<u>\$ 556,297</u>	<u>\$ —</u>	<u>\$ 556,297</u>

NOTES TO THE FINANCIAL STATEMENTS

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

	December 31, 2018		
	Ordinary	Capital	Total
Federal income taxes paid in prior years recoverable through loss carrybacks	\$ —	\$ —	\$ —
Adjusted gross DTA expected to be realized (excluding the amount of DTA from above) after application of the threshold limitation (the lesser of 1 and 2 below)	3,660,681	—	3,660,681
1. Adjusted gross DTA expected to be realized following the balance sheet date	3,660,681	—	3,660,681
2. Adjusted gross DTA allowed per limitation threshold	XXX	XXX	41,331,750
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL	1,857,768	—	1,857,768
DTA admitted as the result of application of SSAP 101 total	<u>\$ 5,518,449</u>	<u>\$ —</u>	<u>\$ 5,518,449</u>
	December 31, 2017		
	Ordinary	Capital	Total
Federal income taxes paid in prior years recoverable through loss carrybacks	\$ —	\$ —	\$ —
Adjusted gross DTA expected to be realized (excluding the amount of DTA from above) after application of the threshold limitation (the lesser of 1 and 2 below)	3,104,384	—	3,104,384
1. Adjusted gross DTA expected to be realized following the balance sheet date	3,104,384	—	3,104,384
2. Adjusted gross DTA allowed per limitation threshold	XXX	XXX	43,677,627
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL	4,881,733	—	4,881,733
DTA admitted as the result of application of SSAP 101 total	<u>\$ 7,986,117</u>	<u>\$ —</u>	<u>\$ 7,986,117</u>
	Change		
	Ordinary	Capital	Total
Federal income taxes paid in prior years recoverable through loss carrybacks	\$ —	\$ —	\$ —
Adjusted gross DTA expected to be realized (excluding the amount of DTA from above) after application of the threshold limitation (the lesser of 1 and 2 below)	556,297	—	556,297
1. Adjusted gross DTA expected to be realized following the balance sheet date	556,297	—	556,297
2. Adjusted gross DTA allowed per limitation threshold	XXX	XXX	(2,345,877)
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL	(3,023,965)	—	(3,023,965)
DTA admitted as the result of application of SSAP 101 total	<u>\$ (2,467,668)</u>	<u>\$ —</u>	<u>\$ (2,467,668)</u>

	December 31, 2018	December 31, 2017
RBC percentage used to determine recovery period and threshold limitation amount	1404%	1313%
Amount of total adjusted capital used to determine recovery period and threshold limitation	\$ 290,235,680	\$ 305,457,126

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

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

B. All DTL were recognized as of December 31, 2018 and December 31, 2017.

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

	December 31, 2018	December 31, 2017
Federal	\$ 417,006	\$ 13,790,241
Foreign	11,781	16,866
Subtotal	428,787	13,807,107
Federal income tax on net capital gains/(losses)	(2,156,538)	47,103
Federal and foreign income taxes incurred	<u>\$ (1,727,751)</u>	<u>\$ 13,854,210</u>

NOTES TO THE FINANCIAL STATEMENTS

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

	<u>December 31, 2018</u>	<u>December 31, 2017</u>	<u>Change</u>
DTA:			
Ordinary:			
Discounting of unpaid losses	\$ —	\$ —	\$ —
Unearned premium reserve	—	—	—
Policyholder reserves	2,989,269	2,712,254	277,015
Investments	1,905,874	—	1,905,874
Deferred acquisition costs	12,335,710	13,243,687	(907,977)
Policyholder dividends accrual	—	—	—
Fixed assets	—	341,561	(341,561)
Compensation and benefits accrual	—	—	—
Pension accrual	—	—	—
Receivables - nonadmitted	—	—	—
Net operating loss carryforward	2,552,324	3,660,677	(1,108,353)
Tax credit carryforwards	2,567,522	3,963,498	(1,395,976)
Other (including items <5% of total ordinary tax assets)	157	—	157
Accrued expenses	20,999	21,000	(1)
Ceding commissions	33,700,860	34,906,662	(1,205,802)
Nonadmitted assets	45,140	56,786	(11,646)
Tax intangibles	411,720	687,177	(275,457)
Unrealized capital gains (losses)	2,463,639	299,501	2,164,138
Unrealized foreign exchange	—	1,140	(1,140)
Subtotal	<u>58,993,214</u>	<u>59,893,943</u>	<u>(900,729)</u>
Statutory valuation allowance adjustment	—	—	—
Nonadmitted	<u>(53,474,765)</u>	<u>(51,907,826)</u>	<u>(1,566,939)</u>
Admitted ordinary DTA	<u>5,518,449</u>	<u>7,986,117</u>	<u>(2,467,668)</u>
Capital:			
Investments	43,440	65,922	(22,482)
Net capital loss carryforward	—	—	—
Real estate	—	—	—
Other (including items <5% of total capital tax assets)	—	—	—
Subtotal	<u>43,440</u>	<u>65,922</u>	<u>(22,482)</u>
Statutory valuation allowance adjustment	—	—	—
Nonadmitted	<u>(43,440)</u>	<u>(65,922)</u>	<u>22,482</u>
Admitted capital DTA	<u>—</u>	<u>—</u>	<u>—</u>
Admitted DTA	<u>\$ 5,518,449</u>	<u>\$ 7,986,117</u>	<u>\$ (2,467,668)</u>
DTL:			
Ordinary			
Investments	\$ —	\$ (507,738)	\$ 507,738
Fixed assets	—	—	—
Deferred and uncollected premiums	(1,857,768)	(4,291,099)	2,433,331
Policyholder reserves	—	—	—
Other (including items <5% of total ordinary tax liabilities)	—	(36,325)	36,325
Other liabilities	—	(46,571)	46,571
Unrealized capital gains (losses)	—	—	—
Subtotal	<u>(1,857,768)</u>	<u>(4,881,733)</u>	<u>3,023,965</u>
Capital:			
Investments	—	—	—
Real estate	—	—	—
Other (including items <5% of total capital tax liabilities)	—	—	—
Subtotal	<u>—</u>	<u>—</u>	<u>—</u>
DTL	<u>\$ (1,857,768)</u>	<u>\$ (4,881,733)</u>	<u>\$ 3,023,965</u>
Net DTA/ (DTL)	<u>\$ 3,660,681</u>	<u>\$ 3,104,384</u>	<u>\$ 556,297</u>
		Change in nonadmitted DTA	1,544,457
		Tax effect of unrealized gains (losses)	(3,033,430)
		Change in net DTA	<u>\$ (932,676)</u>

NOTES TO THE FINANCIAL STATEMENTS

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

	<u>December 31, 2018</u>
Net gain (loss) from operations after dividends to policyholders and before Federal income tax @ 21%	\$ 8,043,764
Net realized capital gains (losses) @ 21%	(5,367,870)
Tax effect of:	
Uncertain tax positions	413,661
Interest maintenance reserve	39,893
Change in nonadmitted assets	11,646
Prior years adjustments and accruals	(13)
Tax exempt income	(4,997)
Tax credits	(952,727)
Return to provision	(1,289,478)
Separate Account dividend received deduction	(1,688,954)
Total statutory income taxes (benefit)	<u>\$ (795,075)</u>
Federal and foreign income taxes incurred including tax on realized capital gains	\$ (1,727,751)
Change in net DTA	932,676
Total statutory income taxes (benefit)	<u>\$ (795,075)</u>

- E. (1) As of December 31, 2018, the Company had the following net operating loss carryforwards:

Year of expiration	Tax loss carryforwards
2032	\$ 12,153,922

The Company had tax credit carryforwards which will expire as follows:

Year of expiration	Tax credit carryforwards
2022 - 2028	\$ 2,567,522

- (2) The Company had no Federal income taxes available at December 31, 2018 for recoupment in the event of future net losses.
- (3) The Company had no deposits under Section 6603 of the Internal Revenue Code of 1986, as amended (“IRC”) during 2018.

- F. (1) The Company’s federal income tax return is consolidated with the following entities:

Brighthouse Life Insurance Company
Brighthouse Reinsurance Company of Delaware

- (2) The Consolidating Companies have in place a tax sharing agreement (and related supplements) which allocates tax liability in accordance with the Internal Revenue Code, and provides that members shall receive reimbursement to the extent that their tax attributes result in a reduction of the tax liability of the consolidated group.

- G. As of December 31, 2018, the Company had a liability for unrecognized tax benefits of \$949,341. An estimate of the amount of any increase in the Company's liability for unrecognized tax benefits during the twelve month period ending December 31, 2019 cannot be made.

- H. Repatriation Transition Tax (“RTT”)

As of December 31, 2018, the Company did not owe any RTT.

- I. Alternative Minimum Tax Credit

(1) Gross AMT Credit Recognized as:	
a. Current year recoverable	\$ 4,148,816
b. Deferred tax asset (DTA)	—
(2) Beginning balance of AMT credit carryforward	\$ 3,547,866
(3) Amounts recovered	4,148,816
(4) Adjustments	(600,950)
(5) Ending balance of AMT credit carryforward	—
(6) Reduction for sequestration	—
(7) Nonadmitted by reporting entity	—
(8) Reporting entity ending balance	<u>\$ —</u>

NOTES TO THE FINANCIAL STATEMENTS

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

- A-C. On December 28, 2017, the Company received a \$75,000,000 capital contribution from, its parent, Brighthouse Life Insurance Company (“Brighthouse Insurance”).
- D. The Company had \$4,925,356 receivable and \$4,795,893 payable with affiliates as of December 31, 2018. The Company had \$16,896,365 receivable and \$8,254,190 payable with affiliates as of December 31, 2017. Amounts receivable and payable are expected to be settled within 90 days.
- E. The Company did not have guarantees or undertakings for the benefit of an affiliate that would result in a material contingent exposure of the Company’s or any affiliate’s assets or liabilities, except as noted in 14A.
- F. The Company is a party to a service agreement with its affiliate, Brighthouse Services, LLC, pursuant to which Brighthouse Services, LLC agrees to provide a broad range of services and make available its personnel and facilities upon the request of the Company as deemed necessary for its operations. This agreement involves cost allocation arrangements under which the Company pays for all expenses, direct and indirect, reasonably and equitably determined to be attributable to the services provided.
- The Company is also a party to various other service agreements with affiliates.
- G. All outstanding shares of the Company are owned by Brighthouse Insurance. Allocated operating expenses are not necessarily indicative of the total cost that would be incurred if the Company operated on a stand alone basis.
- H. The Company did not own shares of another upstream or intermediate parent, either directly or indirectly, via a downstream SCA company.
- I-O. The Company does not have any investments in any subsidiaries, controlled or affiliated companies (“SCA”).

11. Debt

- A. The Company did not have any debt, including capital notes, outstanding as of December 31, 2018.
- B. The Company has not issued any debt to the Federal Home Loan Bank.

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

As of December 31, 2018, the Company did not sponsor any retirement plans, deferred compensation plans, postemployment benefit plans or other postretirement plans.

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

- (1) The Company’s capital is comprised of 200,000 shares of common stock authorized, of which 200,000 shares are issued and outstanding, at \$10 per share par value.
- (2) The Company has no preferred capital stock.
- (3) Under New York State Insurance Law, the Company, without prior insurance regulatory clearance, to pay stockholder dividends to Brighthouse Insurance in any calendar year based on either of two standards. Under one standard, the Company is permitted, without prior insurance regulatory clearance, to pay dividends out of earned surplus (defined as positive unassigned funds (surplus), excluding 85% of the change in net unrealized capital gains or losses (less capital gains tax), for the immediately preceding calendar year), in an amount up to the greater of: (i) 10% of its surplus to policyholders as of the end of the immediately preceding calendar year, or (ii) its statutory net gain from operations for the immediately preceding calendar year (excluding realized capital gains), not to exceed 30% of surplus to policyholders as of the end of the immediately preceding calendar year. In addition, under this standard, the Company may not, without prior insurance regulatory clearance, pay any dividends in any calendar year immediately following a calendar year for which its net gain from operations, excluding realized capital gains, was negative. Under the second standard, if dividends are paid out of other than earned surplus, the Company may, without prior insurance regulatory clearance, pay an amount up to the lesser of: (i) 10% of its surplus to policyholders as of the end of the immediately preceding calendar year, or (ii) its statutory net gain from operations for the immediately preceding calendar year (excluding realized capital gains). In addition, the Company will be permitted to pay a dividend to Brighthouse Insurance in excess of the amounts allowed under both standards only if it files notice of its intention to declare such a dividend and the amount thereof with the New York Superintendent of Financial Services (the “Superintendent”) and the Superintendent either approves the distribution of the dividend or does not disapprove the dividend within 30 days of its filing. Under New York State Insurance Law, the Superintendent has broad discretion in determining whether the financial condition of a stock life insurance company would support the payment of such dividends to its stockholders. Based on amounts at December 31, 2018, the Company could pay Brighthouse Insurance a stockholder dividend in 2019 of \$27,720,568 without required prior approval of the Commissioner.
- (4) The Company paid no dividends in 2018 and 2017.
- (5) Within the limitation of (3) above, there are no restrictions placed on the portion of the Company profits that may be paid as ordinary dividends to stockholders.

NOTES TO THE FINANCIAL STATEMENTS

- (6) There were no restrictions on unassigned funds (surplus).
- (7) There were no advances on surplus.
- (8) The Company did not hold any of its own stock or SCA companies for special purposes.
- (9) There were no changes in the balance of special surplus funds from the prior year.
- (10) The portion of unassigned funds (surplus) represented by cumulative unrealized gains (losses) was \$(12,341,701) at December 31, 2018.
- (11) The Company did not issue any surplus debentures or similar obligations.
- (12) There were no restatements due to prior quasi reorganizations.
- (13) There have been no quasi reorganizations in the prior 10 years.

14. Liabilities, Contingencies and Assessments
A. Contingent Commitments

- (1) At December 31, 2018, the Company did not have any contingent commitments.
- (2) At December 31, 2018, the Company was obligor under the following guarantees, indemnities and support obligations:

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

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

- (3) At December 31, 2018, the Company's aggregate compilation of guarantee obligations was \$0.

B. Assessments

As of December 31, 2018, the Company had a \$400,000 liability for retrospective premium-based guaranty fund assessments and a \$300,000 asset for the related premium tax offset. As of December 31, 2017, the Company had a \$400,000 liability for retrospective premium-based guaranty fund assessments and a \$351,443 asset for the related premium tax offset. The total estimated guaranty assessment liability for Executive Life of New York was paid during 2013 and 2014. The related premium tax offsets began to be realized in 2015 and will continue to be extended over a number of years.

NOTES TO THE FINANCIAL STATEMENTS

The change in the guaranty asset balance summarized below reflects 2018 premium tax offsets accrued and revised estimated premium tax offsets for accrued liabilities.

Assets Recognized from Paid and Accrued Premium Tax Offsets	
a. Balance as of December 31, 2017	\$ 351,443
b. Decreases current year:	
Premium tax offset applied	51,443
Est. premium tax offset	—
c. Increases current year:	—
d. Balance as of December 31, 2018	<u>\$ 300,000</u>
e. Discount Rate Applied	0%

C. Gain Contingencies

The Company did not recognize any gain contingencies during 2018 and 2017.

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

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

E. Joint and Several Liability Arrangements

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

F. All Other Contingencies**Uncollectible Premium Receivables**

The Company had admitted assets of \$2,520,901 and \$2,171,370 at December 31, 2018 and December 31, 2017, respectively, in uncollected premiums and agents' balances in the course of collection. The Company routinely assesses the ability to collect these receivables. Based upon Company experience, the amount of premiums and other accounts receivable that may become uncollectible and result in a potential loss is not material to the Company's financial condition.

Litigation

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

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

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

15. Leases**A. Lease Expense and Commitments****(1) Lessee leasing arrangements**

The Company did not participate in lessee leasing arrangements during 2018 and 2017.

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

The Company did not have any leases having initial or remaining noncancelable lease terms in excess of one year during 2018 and 2017.

(3) Sale-leaseback transactions

The Company did not participate in any sale-leaseback transactions during 2018 and 2017.

NOTES TO THE FINANCIAL STATEMENTS**B. Lease Income****(1) Operating leases**

The Company did not participate in lessor arrangements that provide a significant portion of the Company's business income or assets during 2018 and 2017.

(2) Leveraged leases

The Company did not participate in leveraged leases during 2018 and 2017.

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

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

	Assets		Liabilities	
	2018	2017	2018	2017
Swaps	\$ 22,894,192	\$ 3,962,500	\$ —	\$ 704,100
Futures	—	—	—	—
Options	—	—	—	—
Total	\$ 22,894,192	\$ 3,962,500	\$ —	\$ 704,100

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

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

Off-balance sheet credit exposure is the excess of positive estimated fair value over positive book/adjusted carrying value for the Company's highly effective hedges at the reporting date. All collateral received from counterparties to mitigate credit-related losses is deemed worthless for the purpose of calculating the Company's off-balance sheet credit exposure. The off-balance sheet credit exposure of the Company's swaps was \$1,221,028 and \$315,777 at December 31, 2018 and December 31, 2017, respectively.

- (4) At December 31, 2018, the estimated fair value of collateral consisting of various securities received by the Company on its OTC-bilateral derivatives as variation margin was \$2,282,517. At December 31, 2017, the Company did not receive securities collateral on its OTC derivatives.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities**A. Transfers of Receivables Reported as Sales**

The Company did not have any transfer of receivables reported as sales during 2018 and 2017.

B. Transfer and Servicing of Financial Assets

The Company did not participate in the transfer or servicing of financial assets during 2018 and 2017.

C. Wash Sales

- (1) In the course of the Company's asset management, securities are not sold and reacquired within 30 days of the sale date to enhance the Company's yield on its investment portfolio. There may be occasional isolated incidents where wash sales occur.
- (2) The Company had no wash sales with an NAIC designation 3 or below or unrated securities during the year ended December 31, 2018.

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

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

NOTES TO THE FINANCIAL STATEMENTS**19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators**

At December 31, 2018, there were no direct premiums written by managing general agents or third party administrators.

20. Fair Value Information

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

Hierarchy Table

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

	December 31, 2018			
	Fair Value Measurements at Reporting Date Using			Total
	Level 1	Level 2	Level 3	
Assets				
Derivative assets ⁽¹⁾				
Foreign currency exchange rate	\$ —	\$ 3,395,008	\$ —	\$ 3,395,008
Separate Account assets ⁽²⁾	—	4,268,422,813	—	4,268,422,813
Total assets	<u>\$ —</u>	<u>\$ 4,271,817,821</u>	<u>\$ —</u>	<u>\$ 4,271,817,821</u>
Liabilities				
Derivative liabilities ⁽¹⁾				
Foreign currency exchange rate	\$ —	\$ 138,636	\$ —	\$ 138,636
Total liabilities	<u>\$ —</u>	<u>\$ 138,636</u>	<u>\$ —</u>	<u>\$ 138,636</u>

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

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

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

Rollforward Table – Level 3 Assets and Liabilities

There were no assets and liabilities measured and reported at estimated fair value using significant unobservable (Level 3) inputs for the year ended December 31, 2018.

Transfers into or out of Level 3

During the year ended December 31, 2018, 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.

NOTES TO THE FINANCIAL STATEMENTS

Determination of Fair Value

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

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

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

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

B. The Company provides additional fair value information in Notes 5, 16, 21, 32 and 34.

C. Estimated Fair Value of All Financial Instruments

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

	December 31, 2018					
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	\$ 1,846,177,625	\$ 1,863,283,896	\$ 296,357,080	\$ 1,532,834,362	\$ 16,986,183	\$ —
Mortgage loans	398,378,514	401,791,921	—	—	398,378,514	—
Cash, cash equivalents and short-term investments	88,402,858	88,402,858	75,436,585	12,966,273	—	—
Derivative assets ⁽¹⁾	28,900,921	29,641,085	—	28,429,024	471,897	—
Other invested assets	6,092,712	6,086,434	—	6,092,712	—	—
Investment income due and accrued	16,412,964	16,412,964	—	16,412,964	—	—
Separate Account assets	4,864,769,172	4,941,529,389	108,117,427	4,755,597,529	1,054,216	—
Total assets	<u>\$ 7,249,134,766</u>	<u>\$ 7,347,148,547</u>	<u>\$ 479,911,092</u>	<u>\$ 6,352,332,864</u>	<u>\$ 416,890,810</u>	<u>\$ —</u>
Liabilities						
Investment contracts included in:						
Reserves for life and health insurance and annuities	\$ 970,349,900	\$ 1,056,418,802	\$ —	\$ —	\$ 970,349,900	\$ —
Liability for deposit-type contracts	18,255,665	17,788,576	—	—	18,255,665	—
Derivative liabilities ⁽¹⁾	562,057	429,619	—	413,932	148,125	—
Payable for collateral received	23,581,000	23,581,000	—	23,581,000	—	—
Total liabilities	<u>\$ 1,012,748,622</u>	<u>\$ 1,098,217,997</u>	<u>\$ —</u>	<u>\$ 23,994,932</u>	<u>\$ 988,753,690</u>	<u>\$ —</u>

NOTES TO THE FINANCIAL STATEMENTS

December 31, 2017

	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	\$ 2,012,446,548	\$ 1,951,138,381	\$ 347,905,467	\$ 1,549,034,519	\$ 115,506,562	\$ —
Mortgage loans	395,894,799	396,668,614	—	—	395,894,799	—
Cash, cash equivalents and short-term investments	58,216,800	58,215,479	41,221,545	16,995,255	—	—
Derivative assets ⁽¹⁾	3,546,835	4,876,999	—	3,546,835	—	—
Other invested assets	6,774,870	6,090,122	—	6,774,870	—	—
Investment income due and accrued	17,226,500	17,226,500	—	17,226,500	—	—
Separate Account assets	5,248,821,052	5,250,093,914	93,923,567	5,154,897,485	—	—
Total assets	<u>\$ 7,742,927,404</u>	<u>\$ 7,684,310,009</u>	<u>\$ 483,050,579</u>	<u>\$ 6,748,475,464</u>	<u>\$ 511,401,361</u>	<u>\$ —</u>
Liabilities						
Investment contracts included in:						
Reserves for life and health insurance and annuities	\$ 1,100,493,974	\$ 1,110,894,646	\$ —	\$ —	\$ 1,100,493,974	\$ —
Liability for deposit-type contracts	17,598,796	16,592,901	—	—	17,598,796	—
Derivative liabilities ⁽¹⁾	1,373,339	1,257,953	—	1,373,339	—	—
Payable for collateral received	5,384,000	5,384,000	—	5,384,000	—	—
Total liabilities	<u>\$ 1,124,850,109</u>	<u>\$ 1,134,129,500</u>	<u>\$ —</u>	<u>\$ 6,757,339</u>	<u>\$ 1,118,092,770</u>	<u>\$ —</u>

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

Assets and Liabilities

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

Bonds, Cash, Cash Equivalents and Short-term Investments

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

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

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

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.

Other Invested Assets

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

Investment Income Due and Accrued

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

NOTES TO THE FINANCIAL STATEMENTS**Investment Contracts Included in Reserves for Life and Health Insurance and Annuities and Liability for Deposit-Type Contracts**

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

Payable for Collateral Received

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

Separate Accounts

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

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

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

- D. At December 31, 2018, the Company had no investments where it was not practicable to estimate fair value.

21. Other Items

- A. Unusual or Infrequent Items

The Company did not have any unusual or infrequent items during 2018 and 2017.

- B. Troubled Debt Restructuring

The Company did not have troubled debt restructuring during 2018 and 2017.

- C. Other Disclosures

On January 12, 2016, MetLife, Inc. ("MetLife") announced its plan to pursue the separation of a substantial portion of its U.S. retail business (the "Separation"). Additionally, on July 21, 2016, MetLife announced that the separated business would be rebranded as "Brighthouse Financial".

Until the completion of the Separation on August 4, 2017, Brighthouse Financial, Inc. ("Brighthouse") was a wholly-owned subsidiary of MetLife. MetLife undertook several actions, including an internal reorganization involving its U.S. retail business (the "Restructuring") to include the Company and certain affiliates in the separated business. In connection with the Restructuring, effective April 2017, following receipt of applicable regulatory approvals, MetLife contributed the Company and certain affiliated reinsurance companies to Brighthouse Insurance (the "Contribution Transactions"). On July 28, 2017, MetLife contributed Brighthouse Holdings, LLC, the parent of Brighthouse Insurance, to Brighthouse, resulting in the Company becoming an indirect wholly-owned subsidiary of Brighthouse. On August 4, 2017, MetLife completed the Separation through a distribution of 96,776,670 of the 119,773,106 shares of the common stock of Brighthouse, representing 80.8% of MetLife's interest in Brighthouse, to holders of MetLife common stock.

On June 14, 2018, MetLife divested its remaining shares of Brighthouse common stock (the "MetLife Divestiture"). As a result, MetLife and its subsidiaries and affiliates are no longer considered related parties subsequent to the MetLife Divestiture.

- D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries during 2018 and 2017.

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

The Company did not have any state transferable and non-transferable tax credits during 2018 and 2017.

NOTES TO THE FINANCIAL STATEMENTS

F. Subprime Mortgage Related Risk Exposure

- (1) While there is no market standard definition, the Company defines subprime mortgage lending as the origination of residential mortgage loans to borrowers with weak credit profiles. The Company's exposure to subprime mortgage loans exists through investments in subprime RMBS. The subprime RMBS portfolio is performing within expectations and is in an unrealized gain position. Over the past few years, the Company has managed its exposure to subprime mortgage lending by reducing its overall exposure, increasing the credit quality of the portfolio, stress testing the portfolio with severe loss assumptions and closely monitoring the performance of the portfolio. Based upon the analysis of the Company's exposure to subprime mortgages through its investments in RMBS, the Company expects to receive payments in accordance with the contractual terms of the securities.
- (2) The Company had no direct exposure through investments in subprime loans during 2018 and 2017.
- (3) At December 31, 2018, the Company had direct exposure to subprime mortgage risk through other investments as follows:

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	OTTI Losses Recognized
RMBS	\$ 15,516,835	\$ 16,107,660	\$ 16,650,254	\$ —
CMBS	—	—	—	—
Collateralized debt obligations	—	—	—	—
Structured securities	—	—	—	—
Equity investment in SCA	—	—	—	—
Other assets	—	—	—	—
Total	<u>\$ 15,516,835</u>	<u>\$ 16,107,660</u>	<u>\$ 16,650,254</u>	<u>\$ —</u>

- (4) The Company had no underwriting exposure to subprime mortgage risk through mortgage guaranty or financial guaranty insurance coverage during 2018 and 2017.

G. Retained Assets

- (1) The Company's retained asset account, known as the Total Control Account ("TCA"), is a settlement option or method of payment of amounts due under life insurance, critical illness insurance and annuity contracts. The TCA Customer Agreement provided to each accountholder is a contract that is supplementary to the insurance or annuity contract. TCAs are reported in the Annual Statement as amounts on deposit for ordinary supplementary contracts not involving life contingencies.

Each TCA has a guaranteed minimum annual effective interest rate. Guaranteed minimum interest rates for TCAs that were opened or remained open during calendar year 2018 were 3.5%, 3.0%, 1.5% and 0.5% depending on the age and origin of the account. In addition to the guaranteed minimum interest rate, the Company also agrees in the TCA Customer Agreement to credit interest at rates that equal or exceed at least one of the following indices: the prior week's Money Fund Report Averages™/Government 7-Day Simple Yield (a leading index of government money market mutual fund rates) or the Bank Rate Monitor™, National Money Market Rate Index (a leading index of rates paid by 100 large banks and thrifts on money market accounts). During calendar year 2018, all TCAs received interest at the account's guaranteed minimum annual effective interest rate.

For group life insurance, the group policyholder (i.e., the employer) may select a settlement option, including the TCA or a check, or may leave the election to the beneficiary. The TCA is generally utilized as the default method of payment of benefits under some of the Company's group life insurance programs, subject to state law and a minimum benefit amount. For individual life insurance, the individual policyholder may select a settlement option, including a TCA or a check, or he or she may leave the election to the beneficiary. The TCA is generally utilized as the default method of payment under most of the Company's individual life insurance policies, subject to state law and a minimum benefit amount. The Company always honors a beneficiary's request for a lump sum check. Certain administrative and recordkeeping services for TCAs and clearing services for drafts written from TCAs are provided by an unaffiliated bank (the "Administrator").

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

- Draft Copy: \$2.00
- Stop Payment: \$10.00
- Overdrawn TCA: \$15.00
- Wire Transfer: \$10.00

Accountholders are charged the same amount for these special services as the Administrator charges the Company.

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

The Company's TCA business is 100% reinsured with Metropolitan Life Insurance Company.

NOTES TO THE FINANCIAL STATEMENTS

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

	In Force			
	2018		2017	
	Number	Balance	Number	Balance
Up to and including 12 Months	—	\$ —	5	\$ 896,690
13 to 24 Months	4	498,116	11	1,765,819
25 to 36 Months	8	1,431,436	21	6,921,266
37 to 48 Months	17	5,711,762	22	2,412,062
49 to 60 Months	19	1,976,654	11	2,428,890
Over 60 Months	30	3,929,479	24	2,320,825
Total	78	\$ 13,547,447	94	\$ 16,745,552

(3) A rollforward of the Company's retained asset accounts for the year ended December 31, 2018 is as follows:

	Individual		Group	
	Number	Balance/ Amount	Number	Balance/ Amount
Retained asset accounts at the beginning of the year	94	\$ 16,745,552	—	\$ —
Retained asset accounts issued/added during the year	—	—	—	—
Investment earnings credited to retained asset accounts during the year	N/A	233,551	N/A	—
Fees and other charges assessed to retained asset accounts during the year*	N/A	—	N/A	—
Retained asset accounts transferred to state unclaimed property funds during the year	—	—	—	—
Retained asset accounts closed/withdrawn during the year	16	3,431,656	—	—
Retained asset accounts at the end of the year	78	\$ 13,547,447	—	\$ —

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

H. Insurance-Linked Securities

The Company did not engage in any transactions involving insurance-linked securities during 2018.

22. Events Subsequent

The Company has evaluated events subsequent to December 31, 2018 through February 22, 2019, 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.

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

23. Reinsurance

A. Ceded Reinsurance Report

Section 1- General Interrogatories

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

Section 2 - Ceded Reinsurance Report - Part A

- (1) Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?
Yes () No (X)

NOTES TO THE FINANCIAL STATEMENTS

- (2) Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

Yes () No (X)

Section 3 - Ceded Reinsurance Report - Part B

- (1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of all reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate. \$162,442,216

- (2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the Company as of the effective date of the agreement?

Yes () No (X)

B. Uncollectible Reinsurance

The Company did not write off any uncollectible reinsurance during 2018 and 2017.

C. Commutation of Ceded Reinsurance

The company has reported in its operations in the current year as a result of reinsurance with the companies listed below, amounts that are reflected as:

(1) Claims incurred	\$	—
(2) Claims adjustment expenses incurred	\$	—
(3) Premiums earned	\$	—
(4) Other	\$	—
(5) Company:		
Security Life of Denver Insurance Co	\$	—

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

The Company did not have any certified reinsurer's rating downgraded or status subject to revocation during 2018.

E-F. The Company did not have any reinsurance of variable annuity contracts with an affiliated captive reinsurer during 2018.

G. Ceded Reinsurance of XXX/AXXX with an Affiliated Captive Reinsurer

The Company did not have any RBC shortfall for ceded XXX/AXXX reinsurance with an affiliated captive reinsurer subject to the XXX/AXXX captive framework during 2018.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

The Company had no retrospectively rated contracts nor contracts subject to redetermination as of December 31, 2018. In addition, the Company has no paid or payable medical loss ratio rebates and is not subject to the risk sharing provision of the ACA.

25. Change in Incurred Losses and Loss Adjustment Expenses

The Company had no change in incurred losses and no loss adjustment expenses in 2018 and 2017.

26. Intercompany Pooling Arrangements

The Company did not participate in any intercompany pooling arrangements during 2018 and 2017.

27. Structured Settlements

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

28. Health Care Receivables

The Company had no health care receivables during the years 2018, 2017 and 2016.

29. Participating Policies

The Company had no participating policies as of December 31, 2018 and 2017.

NOTES TO THE FINANCIAL STATEMENTS

30. Premium Deficiency Reserves

As of December 31, 2018, the Company did not have any accident and health contracts that would require premium deficiency reserves.

31. Reserves for Life Contracts and Deposit-Type Contracts

- (1) There are deferred fractional premiums on policies currently in force. There are premiums beyond the date of death. There are required reserves for the waiver of deferred fractional or refund of premiums beyond the date of death. The reserves for the term insurance product introduced in 2004 are calculated on a continuous basis, which automatically provides for non-deduction of deferred fractional premium and refund of premiums paid beyond the date of death. Surrender values are not promised in excess of the legally computed reserves.
- (2) Reserves for substandard policies are based on special mortality tables according to the underwriting classification, and use the same interest rate and reserve method as for standard lives.
- (3) As of December 31, 2018, the Company had \$480,492,144 of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by New York. Reserves to cover the above insurance totaled the gross amount of \$1,390,118 at December 31, 2018 and are reported in Exhibit 5, Miscellaneous Reserves section.
- (4) Tabular interest is determined by formula as described in the instructions for all traditional product types. For universal life, variable universal life and the flexible premium annuity products accrued interest credited to the fund balances was used in the calculations of tabular interest.

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

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

The details for other changes are as follows:

Item	Total	Ordinary					Group	
		Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities
AG43 standard scenario excess	\$140,557,180	\$ —	\$ —	\$140,557,180	\$ —	\$ —	\$ —	\$ —
AG43 Stochastic Excess	33,891,388	—	—	33,891,388	—	—	—	—
For excess of valuation net premiums over corresponding gross premiums on respective policies	(4,121)	—	(4,121)	—	—	—	—	—
Reinsurance ceded	(140,557,019)	—	—	(140,557,019)	—	—	—	—
Total	<u>\$ 33,887,428</u>	<u>\$ —</u>	<u>\$ (4,121)</u>	<u>\$ 33,891,549</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>

NOTES TO THE FINANCIAL STATEMENTS**32. Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics**

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
A. Subject to discretionary withdrawal:					
With market value adjustment	\$ 596,380,015	\$ —	\$ —	\$ 596,380,015	9.9%
At book value less current surrender charge of 5% or more	6,926,365	577,750,873	—	584,677,238	9.7
At fair value	—	—	4,245,791,505	4,245,791,505	70.2
Total with market value adjustment or at fair value	603,306,380	577,750,873	4,245,791,505	5,426,848,758	89.8
At book value without adjustment (minimal or no charge adjustment)	453,230,365	—	—	453,230,365	7.5
B. Not subject to discretionary withdrawal	168,455,191	—	1,693,412	170,148,603	2.7
C. Total (gross: direct + assumed)	1,224,991,936	577,750,873	4,247,484,917	6,050,227,726	100.0%
D. Reinsurance ceded	(24,707,529)	—	—	(24,707,529)	
E. Total* (net)	\$ 1,200,284,407	\$ 577,750,873	\$ 4,247,484,917	\$ 6,025,520,197	

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

F. Life & Accident & Health Annual Statement:	Amount
Exhibit 5, Annuities Section, Total (net)	\$ 1,156,926,447
Exhibit 5, Supplementary Contract with Life Contingencies Section Total	25,560,792
Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	17,797,169
Subtotal	1,200,284,408
Separate Accounts Annual Statement:	
Exhibit 3, Line 0299999, Column 2	4,823,542,378
Exhibit 3, Line 0399999, Column 2	1,237,693
Policyholder dividend and coupon accumulations	—
Policyholder premiums	—
Guaranteed interest contracts	—
Other contract deposit funds	455,718
Subtotal	4,825,235,789
Total annuity actuarial reserves and deposit liabilities	\$ 6,025,520,197

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

33. Premiums and Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2018 were as follows :

Type	Gross	Net of Loading
Industrial	\$ —	\$ —
Ordinary new business	35,395	12,333
Ordinary renewal	3,805,001	2,268,844
Credit life	—	—
Group life	—	—
Group annuity	—	—
Total	\$ 3,840,396	\$ 2,281,177

34. Separate Accounts

A. Separate Accounts Activity

(1) The Company utilizes Separate Accounts to support and record assets and liabilities related to ordinary individual annuity and supplemental contract products. The liabilities consist of reserves established to meet withdrawal and future benefit payment contractual provisions. Investment risk associated with market value changes are generally borne by the clients, except to the extent of the minimum guarantees made by the Company with respect to certain Separate Accounts.

(2) As of December 31, 2018 and 2017, the Company's Separate Account Annual Statement included legally insulated assets of \$4,268,422,812 and \$5,021,632,914, respectively. The assets legally insulated from the General Account as of December 31, 2018, are attributable to the following products/transactions:

Product/Transaction	Separate Account Assets	
	Legally Insulated	Not Legally Insulated
Ordinary individual annuities and supplemental contracts	\$ 4,268,422,812	\$ 678,139,559

(3) The Company does not have Separate Account products that have guarantees backed by the General Account.

(4) The Company does not engage or participate in securities lending transactions within any Separate Account.

NOTES TO THE FINANCIAL STATEMENTS**B. General Nature and Characteristics of Separate Accounts Business**

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

	Indexed	Nonindexed Guarantee Less than/Equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
(1) Premiums, considerations or deposits for year ended 12/31/2018	\$ —	\$ 436,523,966	\$ —	\$ 91,250,361	\$ 527,774,327
Reserves at 12/31/2018					
(2) For accounts with assets at:					
a. Fair value	\$ —	\$ —	\$ —	\$ 4,247,484,917	\$ 4,247,484,917
b. Amortized cost	—	577,750,873	—	—	577,750,873
c. Total reserves	<u>\$ —</u>	<u>\$ 577,750,873</u>	<u>\$ —</u>	<u>\$ 4,247,484,917</u>	<u>\$ 4,825,235,790</u>
(3) By withdrawal characteristics:					
a. Subject to discretionary withdrawal					
1. With market value adjustment	\$ —	\$ —	\$ —	\$ —	\$ —
2. At book value without market value adjustment and with current surrender charge of 5% or more	—	577,750,873	—	—	577,750,873
3. At fair value	—	—	—	4,245,791,505	4,245,791,505
4. At book value without market value adjustment and with current surrender charge less than 5%	—	—	—	—	—
5. Subtotal	—	577,750,873	—	4,245,791,505	4,823,542,378
b. Not subject to discretionary withdrawal	—	—	—	1,693,412	1,693,412
c. Total reserves	<u>\$ —</u>	<u>\$ 577,750,873</u>	<u>\$ —</u>	<u>\$ 4,247,484,917</u>	<u>\$ 4,825,235,790</u>
(4) Reserves for Asset Default Risk in lieu of asset valuation reserve	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>

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)	\$ 527,774,327
b. Transfers from Separate Accounts (Page 4, Line 10)	434,327,192
c. Net transfers to or (from) Separate Accounts (a) - (b)	<u>93,447,135</u>
(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)	<u>\$ 93,447,135</u>

35. Loss/Claim Adjustment Expenses

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

GENERAL INTERROGATORIES**PART 1 - COMMON INTERROGATORIES**

- 10.3 Has the insurer been granted any exemptions related to other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? Yes [] No [X]
- 10.4 If the response to 10.3 is yes, provide information related to this exemption:
-
- 10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? Yes [X] No [] N/A []
- 10.6 If the response to 10.5 is no or n/a, please explain:
-
11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Meredith Ratajczak - Vice President and Appointed Actuary - 11225 North Community House Road, Charlotte, NC 28277
-
- 12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? Yes [X] No []
- 12.11 Name of real estate holding company See Explanation in 12.2
- 12.12 Number of parcels involved 28
- 12.13 Total book/adjusted carrying value \$ 78,198,671
- 12.2 If yes, provide explanation
The company owns 28 securities of miscellaneous REIT investments that can be found on the Schedule D-Part 1 and 2 of the General Account.
-
13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**
- 13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?
-
- 13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? Yes [] No []
- 13.3 Have there been any changes made to any of the trust indentures during the year? Yes [] No []
- 13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? Yes [] No [] N/A []
- 14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.
- 14.11 If the response to 14.1 is no, please explain:
-
- 14.2 Has the code of ethics for senior managers been amended? Yes [] No [X]
- 14.21 If the response to 14.2 is yes, provide information related to amendment(s).
-
- 14.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
- 14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).
-
- 15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? Yes [] No [X]
- 15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

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

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the Board of Directors or a subordinator committee thereof? Yes [X] No []
17. Does the reporting entity keep a complete permanent record of the proceedings of its Board of Directors and all subordinate committees thereof? Yes [X] No []
18. Has the reporting entity an established procedure for disclosure to its Board of Directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person? Yes [X] No []

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? Yes [] No [X]
- 20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers \$ 0
- 20.12 To stockholders not officers \$ 0
- 20.13 Trustees, supreme or grand (Fraternal only) \$ 0
- 20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers \$ 0
- 20.22 To stockholders not officers 0
- 20.23 Trustees, supreme or grand (Fraternal only) 0
- 21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? Yes [] No [X]
- 21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others \$ 0
- 21.22 Borrowed from others \$ 0
- 21.23 Leased from others \$ 0
- 21.24 Other \$ 0
- 22.1 Does this statement include payments for assessments as described in the *Annual Statement Instructions* other than guaranty fund or guaranty association assessments? Yes [X] No []
- 22.2 If answer is yes:

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

22.21	Amount paid as losses or risk adjustment	\$	0
22.22	Amount paid as expenses	\$	0
22.23	Other amounts paid	\$	0
23.1	Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?		Yes [X] No []
23.2	If yes, indicate any amounts receivable from parent included in the Page 2 amount:	\$	1,926,474

INVESTMENT

24.01	Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date (other than securities lending programs addressed in 24.03)?	Yes [X] No []
24.02	If no, give full and complete information, relating thereto:	

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

24.04	Does the company's security lending program meet the requirements for a conforming program as outlined in the <i>Risk-Based Capital Instructions</i> ?	Yes [] No [] N/A [X]
24.05	If answer to 24.04 is yes, report amount of collateral for conforming programs.	\$ 0
24.06	If answer to 24.04 is no, report amount of collateral for other programs	\$ 0

24.07	Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract?	Yes [] No [] N/A [X]
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24.08	Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%?	Yes [] No [] N/A [X]
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24.09	Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities Lending Agreement (MSLA) to conduct securities lending?	Yes [] No [] N/A [X]
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24.10	For the reporting entity's security lending program, state the amount of the following as of December 31 of the current year:	
24.101	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:	\$ 0
24.102	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:	\$ 0
24.103	Total payable for securities lending reported on the liability page:	\$ 0

25.1	Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is current in force? (Exclude securities subject to Interrogatory 21.1 and 24.03.)	Yes [X] No []
------	--	------------------

25.2	If yes, state the amount thereof at December 31 of the current year:	
25.21	Subject to repurchase agreements	\$ 0
25.22	Subject to reverse repurchase agreements	\$ 0
25.23	Subject to dollar repurchase agreements	\$ 0
25.24	Subject to reverse dollar repurchase agreements	\$ 0
25.25	Placed under option agreements	\$ 0
25.26	Letter stock or securities restricted as sale – excluding FHLB Capital Stock	\$ 0
25.27	FHLB Capital Stock	\$ 0
25.28	On deposit with states	\$ 1,392,215
25.29	On deposit with other regulatory bodies	\$ 0
25.30	Pledged as collateral – excluding collateral pledged to an FHLB	\$ 171,418
25.31	Pledged as collateral to FHLB – including assets backing funding agreements	\$ 0
25.32	Other	\$ 0

25.3	For category (25.26) provide the following:	
	1 Nature of Restriction	2 Description
		3 Amount
		\$

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

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

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

27.2	If yes, state the amount thereof at December 31 of the current year:	\$ 0
------	--	------

28.	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 <i>Financial Condition Examiners Handbook</i> ?	Yes [X] No []
-----	--	------------------

28.01	For agreements that comply with the requirements of the NAIC <i>Financial Condition Examiners Handbook</i> , complete the following:	
	1 Name of Custodian(s)	2 Custodian's Address
	JPMorgan Chase & Co	4 New York Plaza - 12th Floor, New York, NY, 10004

28.02	For all agreements that do not comply with the requirements of the NAIC <i>Financial Condition Examiners Handbook</i> , provide the name, location and a complete explanation	
	1 Name(s)	2 Location(s)
		3 Complete Explanation(s)

28.03	Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year?	Yes [] No [X]
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28.04	If yes, give full and complete information relating thereto:	
-------	--	--

GENERAL INTERROGATORIES**PART 1 - COMMON INTERROGATORIES**

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

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

1 Name of Firm or Individual	2 Affiliation
MetLife Investment Advisors, LLC	U

28.0597 For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets? Yes [X] No []

28.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes [X] No []

28.06 For those firms or individuals listed in the table for 28.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
142463	MetLife Investment Advisors, LLC	EAU072Q8FCR1S0XGYJ21	SEC	DS

29.1 Does the reporting entity have any diversified mutual funds reported in Schedule D-Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5 (b) (1)])? Yes [] No [X]

29.2 If yes, complete the following schedule:

1 CUSIP	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
		\$
29.2999	TOTAL	\$

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

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

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

		1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1	Bonds	\$ 1,938,212,712	\$ 1,921,106,441	\$ (17,106,271)
30.2	Preferred Stocks	\$ 0	\$ 0	\$ 0
30.3	Totals	\$ 1,938,212,712	\$ 1,921,106,441	\$ (17,106,271)

30.4 Describe the sources or methods utilized in determining the fair values:

Per Part 5, Section 1 of the Purposes and Procedures Manual of the NAIC Investment Analysis Office, Insurance companies can elect to not use prices provided by the NAIC. They can select any of 5 price sources, as defined in this section, and identify them in their appropriate schedule. Brighthouse and its affiliate insurance companies have chosen to not use market prices obtained from the NAIC. See Note 20 - Determination of Fair Value

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

31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [] No []

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

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

32.2 If no, list exceptions:

33. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designation 5GI security:

- 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.
- Issuer or obligor is current on all contracted interest and principal payments.
- The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities? Yes [X] No []

34. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

- The security was purchased prior to January 1, 2018.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as an NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
- The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities? Yes [] No [X]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

OTHER

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

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

1 Name	2 Amount Paid
	\$

36.1 Amount of payments for legal expenses, if any? \$ 0

36.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid

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

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

1 Name	2 Amount Paid
	\$

GENERAL INTERROGATORIES**PART 2 – LIFE INTERROGATORIES**

1.1	Does the reporting entity have any direct Medicare Supplement Insurance in force?			Yes []	No [X]
1.2	If yes, indicate premium earned on U.S. business only.		\$		0
1.3	What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit?		\$		0
1.3	Reason for excluding:	<hr/>			
1.4	Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above.		\$		0
1.5	Indicate total incurred claims on all Medicare Supplement insurance.		\$		0
1.6	Individual policies:				
	Most current three years:				
1.61	Total premium earned		\$		0
1.62	Total incurred claims		\$		0
1.63	Number of covered lives		\$		0
	All years prior to most current three years:				
1.64	Total premium earned		\$		0
1.65	Total incurred claims		\$		0
1.66	Number of covered lives		\$		0
1.7	Group policies:				
	Most current three years:				
1.71	Total premium earned		\$		0
1.72	Total incurred claims		\$		0
1.73	Number of covered lives		\$		0
	All years prior to most current three years:				
1.74	Total premium earned		\$		0
1.75	Total incurred claims		\$		0
1.76	Number of covered lives		\$		0
2.	Health Test:				
		1	2		
		Current Year	Prior Year		
2.1	Premium Numerator	\$ 0	\$ 0		
2.2	Premium Denominator	\$ 462,480,122	\$ 285,438,924		
2.3	Premium Ratio (2.1/2.2)	0.0%	0.0%		
2.4	Reserve Numerator	\$ 0	\$ 0		
2.5	Reserve Denominator	\$ 2,103,986,546	\$ 2,149,352,808		
2.6	Reserve Ratio (2.4/2.5)	0.0%	0.0%		
3.1	Does the reporting entity have Separate Accounts?			Yes [X]	No []
3.2	If yes, has a Separate Accounts statement been filed with this Department			Yes [X]	No [] N/A []
3.3	What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account?		\$		20,936,286
3.4	State the authority under which Separate Accounts are maintained: New York Chapter 28 Section 4240	<hr/>			
3.5	Was any of the reporting entity's Separate Accounts business reinsured as of December 31?			Yes [X]	No []
3.6	Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31?			Yes []	No [X]
3.7	If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)?"		\$		0
4.1	Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)?"			Yes [X]	No []
4.2	Net reimbursement of such expenses between reporting entities:				
4.21	Paid		\$		37,335,500
4.22	Received		\$		0
5.1	Does the reporting entity write any guaranteed interest contracts?			Yes []	No [X]
5.2	If yes, what amount pertaining to these items is included in:				
5.21	Page 3, Line 1		\$		0
5.22	Page 4, Line 1		\$		0
6.	For stock reporting entities only:				
6.1	Total amount paid in by stockholders as surplus funds since organization of the reporting entity:		\$		395,327,949

GENERAL INTERROGATORIES

PART 2 – LIFE INTERROGATORIES

7. Total dividends paid stockholders since organization of the reporting entity:

7.11	Cash	\$	0
7.12	Stock	\$	0

8.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: Yes [] No [X]

Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

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

8.3 If 8.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

		1		2		3
		Reinsurance Assumed		Reinsurance Ceded		Net Retained
8.31	Earned premium	\$ 0	\$	0	\$	0
8.32	Paid claims	\$ 0	\$	0	\$	0
8.33	Claim liability and reserve (beginning of year)	\$ 0	\$	0	\$	0
8.34	Claim liability and reserve (end of year)	\$ 0	\$	0	\$	0
8.35	Incurred claims	\$ 0	\$	0	\$	0

8.4 If reinsurance assumed included amounts with attachment points below \$1,000,000, the distribution of the amounts reported in Lines 8.31 and 8.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
8.41	<\$25,000	\$ 0	\$ 0
8.42	\$25,000 — 99,999	\$ 0	\$ 0
8.43	\$100,000 — 249,999	\$ 0	\$ 0
8.44	\$250,000 — 999,999	\$ 0	\$ 0
8.45	\$1,000,000 or more	\$ 0	\$ 0

8.5 What portion of earned premium reported in 8.31, Column 1 was assumed from pools? \$ 0

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

9.1 Amount of loss reserves established by these annuities during the current year: \$ 0

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

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

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

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

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

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

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

11.2 If the answer to 11.1 is yes, please provide the following:

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

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

12.1	Direct premiums written	\$	84,259,978
12.2	Total incurred claims	\$	32,953,426
12.3	Number of covered lives		60,295

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

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

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

Brighthouse Life Insurance Company of NY

FIVE-YEAR HISTORICAL DATA

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

\$000 omitted for amounts of life insurance

	1 2018	2 2017	3 2016	4 2015	5 2014
Life Insurance in Force (Exhibit of Life Insurance)					
1. Ordinary - whole life and endowment (Line 34, Col. 4).....	49,151	27,903	16,206	17,756	17,806
2. Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4).....	46,672,920	48,482,014	50,732,786	52,999,630	55,422,325
3. Credit life (Line 21, Col. 6).....					
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4).....					
5. Industrial (Line 21, Col. 2).....					
6. FEGLI/SGLI (Lines 43 & 44, Col. 4).....					
7. Total (Line 21, Col. 10).....	46,722,071	48,509,917	50,748,992	53,017,386	55,440,131
7.1 Total in force for which VM-20 deterministic/stochastic reserves are calculated.....			XXX	XXX	XXX
New Business Issued (Exhibit of Life Insurance)					
8. Ordinary - whole life and endowment (Line 34, Col. 2).....	21,245	11,729	0	0	0
9. Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2).....	484,537	495,725	0	0	282,974
10. Credit life (Line 2, Col. 6).....					
11. Group (Line 2, Col. 9).....					
12. Industrial (Line 2, Col. 2).....					
13. Total (Line 2, Col. 10).....	505,782	507,454	0	0	282,974
Premium Income - Lines of Business (Exhibit 1-Part 1)					
14. Industrial life (Line 20.4, Col. 2).....					
15.1 Ordinary life insurance (Line 20.4, Col. 3).....	20,698,585	55,869,374	347,670,022	29,314,848	44,772,118
15.2 Ordinary individual annuities (Line 20.4, Col. 4).....	441,781,537	229,569,550	939,085,606	24,551,216	(4,226,520,852)
16. Credit life (group and individual) (Line 20.4, Col. 5).....					
17.1 Group life insurance (Line 20.4, Col. 6).....					
17.2 Group annuities (Line 20.4, Col. 7).....					
18.1 A&H - group (Line 20.4, Col. 8).....					
18.2 A&H - credit (group and individual) (Line 20.4, Col. 9).....					
18.3 A&H - other (Line 20.4, Col. 10).....					
19. Aggregate of all other lines of business (Line 20.4, Col. 11).....					
20. Total.....	462,480,122	285,438,924	1,286,755,628	53,866,064	(4,181,748,734)
Balance Sheet (Pages 2 and 3)					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)....	2,537,794,828	2,583,586,390	2,208,972,467	1,323,098,284	1,272,571,004
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26).....	2,351,593,682	2,296,720,637	2,013,148,251	1,002,423,583	975,123,790
23. Aggregate life reserves (Page 3, Line 1).....	2,138,356,292	2,145,986,383	2,151,958,084	834,912,020	774,828,189
23.1 Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1.....			XXX	XXX	XXX
24. Aggregate A&H reserves (Page 3, Line 2).....					
25. Deposit-type contract funds (Page 3, Line 3).....	17,797,169	16,594,111	16,352,086	15,497,449	15,276,724
26. Asset valuation reserve (Page 3, Line 24.01).....	14,690,677	14,263,223	11,425,063	7,173,434	4,666,917
27. Capital (Page 3, Lines 29 & 30).....	2,000,000	2,000,000	2,000,000	2,000,000	2,000,000
28. Surplus (Page 3, Line 37).....	277,205,684	292,298,287	193,824,216	318,674,701	295,447,214
Cash Flow (Page 5)					
29. Net cash from operations (Line 11).....	(20,597,571)	47,518,095	391,674,000	27,547,393	403,833,433
Risk-Based Capital Analysis					
30. Total adjusted capital.....	293,896,361	308,561,510	207,249,279	327,848,135	302,114,131
31. Authorized control level risk-based capital.....	20,665,256	23,265,293	19,306,124	16,941,670	10,595,502
Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32. Bonds (Line 1).....	78.0	80.7	80.8	86.5	88.3
33. Stocks (Lines 2.1 and 2.2).....					
34. Mortgage loans on real estate (Lines 3.1 and 3.2).....	16.8	16.4	17.7	11.4	8.3
35. Real estate (Line 4.1, 4.2 and 4.3).....					
36. Cash, cash equivalents and short-term investments (Line 5).....	3.7	2.4	0.7	1.8	1.6
37. Contract loans (Line 6).....					
38. Derivatives (Line 7).....	1.2	0.2	0.4	0.3	0.1
39. Other invested assets (Line 8).....	0.3	0.3	0.3	0.0	1.7
40. Receivables for securities (Line 9).....	0.0	0.0			
41. Securities lending reinvested collateral assets (Line 10).....					
42. Aggregate write-ins for invested assets (Line 11).....	0.0	0.0	0.1	0.0	0.0
43. Cash, cash equivalents and invested assets (Line 12).....	100.0	100.0	100.0	100.0	100.0

Brighthouse Life Insurance Company of NY FIVE-YEAR HISTORICAL DATA

(continued)

	1 2018	2 2017	3 2016	4 2015	5 2014
Investments in Parent, Subsidiaries and Affiliates					
44. Affiliated bonds (Sch. D Summary, Line 12, Col. 1).....					
45. Affiliated preferred stocks (Sch. D Summary, Line 18, Col. 1).....					
46. Affiliated common stocks (Sch. D Summary, Line 24, Col. 1).....					
47. Affiliated short-term investments (subtotal included in Sch. DA, Verif., Col. 5, Line 10).....					
48. Affiliated mortgage loans on real estate					
49. All other affiliated.....					
50. Total of above Lines 44 to 49.....	0	0	0	0	0
51. Total investment in parent included in Lines 44 to 49 above.....					
Total Nonadmitted and Admitted Assets					
52. Total nonadmitted assets (Page 2, Line 28, Col. 2).....	58,864,784	53,496,445	87,344,459	91,519,742	99,810,374
53. Total admitted assets (Page 2, Line 28, Col. 3).....	7,484,357,199	7,834,691,693	6,967,421,202	6,115,238,185	6,504,726,947
Investment Data					
54. Net investment income (Exhibit of Net Investment Income).....	87,083,987	85,019,041	57,970,601	53,250,182	41,214,550
55. Realized capital gains (losses) (Page 4, Line 34, Column 1).....	(19,097,272)	348,538	(658,085)	244,392	337,921
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1).....	(10,987,750)	(139,839)	28,363	620,871	643,456
57. Total of above Lines 54, 55 and 56.....	56,998,965	85,227,740	57,340,879	54,115,445	42,195,927
Benefits and Reserve Increase (Page 6)					
58. Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11, 12, 13, 14 and 15, Cols. 9, 10 & 11).....	188,335,909	164,548,460	88,281,843	73,491,806	339,031,775
59. Total contract benefits - A&H (Lines 13 & 14, Cols. 9, 10 & 11).....					
60. Increase in life reserves - other than group and annuities (Line 19, Cols. 2 & 3).....	52,998,160	58,189,065	408,892,167	67,997,599	69,609,523
61. Increase in A&H reserves (Line 19, Cols. 9, 10 & 11).....					
62. Dividends to policyholders (Line 30, Col. 1).....					
Operating Percentages					
63. Insurance expense percent (Page 6, Col. 1, Lines 21, 22, & 23 less Line (6) / (Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.00.....	18.2	25.8	3.4	95.8	0.4
64. Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.00.....	4.9	5.4	4.0	4.1	4.4
65. A&H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2).....					
66. A&H cost containment percent (Schedule H, Part 1, Line 4, Col. 2).....					
67. A&H expense percent excluding cost containment expenses (Schedule H, Part 1, Line 10, Col. 2).....					
A&H Claim Reserve Adequacy					
68. Incurred losses on prior years' claims - group health (Sch. H, Part 3, Line 3.1, Col. 2).....					
69. Prior years' claim liability and reserve - group health (Sch. H, Part 3, Line 3.2, Col. 2).....					
70. Incurred losses on prior years' claims - health other than group (Sch. H, Part 3, Line 3.1, Col. 1 less Col. 2).....					
71. Prior years' claim liability and reserve - health other than group (Sch. H, Part 3, Line 3.2, Col. 1 less Col. 2).....					
Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)					
72. Industrial life (Col. 2).....					
73. Ordinary - life (Col. 3).....	(16,646,469)	(16,678,167)	(128,107,853)	(20,196,381)	(22,545,449)
74. Ordinary - individual annuities (Col. 4).....	53,014,882	40,649,953	40,293,105	36,054,865	33,466,333
75. Ordinary - supplementary contracts (Col. 5).....	1,506,439	(2,154,343)	1,182,480	1,091,046	(623,980)
76. Credit life (Col. 6).....					
77. Group life (Col. 7).....					
78. Group annuities (Col. 8).....					
79. A&H - group (Col. 9).....					
80. A&H - credit (Col. 10).....					
81. A&H - other (Col. 11).....					
82. Aggregate of all other lines of business (Col. 12).....					
83. Total (Col. 1).....	37,874,852	21,817,443	(86,632,268)	16,949,530	10,296,904

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

Yes [] No []

If no, please explain:

Brighthouse Life Insurance Company of NY



DIRECT BUSINESS IN GRAND TOTAL DURING THE YEAR
 NAIC Group Code....4932 NAIC Company Code....60992

LIFE INSURANCE

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS					
1. Life insurance.....	84,068,981				84,068,981
2. Annuity considerations.....	542,169,597				542,169,597
3. Deposit-type contract funds.....	1,174,432	XXX		XXX	1,174,432
4. Other considerations.....					0
5. Totals (Sum of Lines 1 to 4).....	627,413,010	0	0	0	627,413,010
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit.....					0
6.2 Applied to pay renewal premiums.....					0
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period.....	7,897				7,897
6.4 Other.....					0
6.5 Totals (Sum of Lines 6.1 to 6.4).....	7,897	0	0	0	7,897
Annuities:					
7.1 Paid in cash or left on deposit.....					0
7.2 Applied to provide paid-up annuities.....					0
7.3 Other.....					0
7.4 Totals (Sum of Lines 7.1 to 7.3).....	0	0	0	0	0
8. Grand Totals (Lines 6.5 + 7.4).....	7,897	0	0	0	7,897
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits.....	32,896,840				32,896,840
10. Matured endowments.....					0
11. Annuity benefits.....	95,751,903				95,751,903
12. Surrender values and withdrawals for life contracts.....	507,508,147				507,508,147
13. Aggregate write-ins for miscellaneous direct claims and benefits paid.....	56,586	0	0	0	56,586
14. All other benefits, except accident and health.....					0
15. Totals.....	636,213,476	0	0	0	636,213,476

DETAILS OF WRITE-INS

1301. Waived premiums due to disability.....	56,586				56,586
1302.					0
1303.					0
1398. Summary of remaining write-ins for Line 13 from overflow page.....	0	0	0	0	0
1399. Total (Lines 1301 through 1303 plus 1398)(Line 13 above).....	56,586	0	0	0	56,586

	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
	1 No.	2 Amount	3 No. of Ind. Pol. & Gr. Certifs.	4 Amount	5 No. of Certifs.	6 Amount	7 No.	8 Amount	9 No.	10 Amount
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED										
16. Unpaid December 31, prior year.....	12	5,063,622							12	5,063,622
17. Incurred during current year.....	90	31,721,840							90	31,721,840
Settled during current year:										
18.1 By payment in full.....	91	32,896,840							91	32,896,840
18.2 By payment on compromised claims.....									0	0
18.3 Totals paid.....	91	32,896,840	0	0	0	0	0	0	91	32,896,840
18.4 Reduction by compromise.....									0	0
18.5 Amount rejected.....									0	0
18.6 Total settlements.....	91	32,896,840	0	0	0	0	0	0	91	32,896,840
19. Unpaid Dec. 31, current year (Lines 16 + 17 - 18.6).....	11	3,888,622	0	0	0	0	0	0	11	3,888,622
POLICY EXHIBIT										
20. In force December 31, prior year.....	67,327	48,509,917,478	(a)						67,327	48,509,917,478
21. Issued during year.....	273	505,786,767							273	505,786,767
22. Other changes to in force (Net).....	(2,871)	(2,293,633,107)							(2,871)	(2,293,633,107)
23. In force December 31 of current year.....	64,729	46,722,071,138	0	0	0	0	0	0	64,729	46,722,071,138

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group policies (b).....					
24.1 Federal Employee Health Benefits Plan premium (b).....					
24.2 Credit (group and individual).....					
24.3 Collectively renewable policies (b).....					
24.4 Medicare Title XVIII exempt from state taxes or fees.....					
Other Individual Policies:					
25.1 Non-cancelable (b).....					
25.2 Guaranteed renewable (b).....					
25.3 Non-renewable for stated reasons only (b).....					
25.4 Other accident only.....					
25.5 All other (b).....					
25.6 Totals (Sum of Lines 25.1 to 25.5).....	0	0	0	0	0
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6).....	0	0	0	0	0

NONE

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

EXHIBIT OF LIFE INSURANCE
(\$000 Omitted for Amounts of Life Insurance)

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10 Total Amount of Insurance
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Individual Policies and Group Certificates	6 Amount of Insurance	Number of		9 Amount of Insurance	
							7 Policies	8 Certificates		
1. In force end of prior year.....			67,327	48,509,917						48,509,917
2. Issued during year.....			273	505,782						505,782
3. Reinsurance assumed.....										0
4. Revived during year.....			117	92,791						92,791
5. Increased during year (net).....				4						4
6. Subtotals, Lines 2 to 5.....	0	0	390	598,578	0	0	0	0	0	598,578
7. Additions by dividends during year.....	.XXX		.XXX	20	.XXX		.XXX	.XXX		20
8. Aggregate write-ins for increases.....	0	0	0	0	0	0	0	0	0	0
9. Totals (Lines 1 and 6 to 8).....	0	0	67,717	49,108,515	0	0	0	0	0	49,108,515
Deductions during year:										
10. Death.....			76	34,800			.XXX			34,800
11. Maturity.....			-	-			.XXX			0
12. Disability.....			-	-			.XXX			0
13. Expiry.....			4	850						850
14. Surrender.....			100	122,980						122,980
15. Lapse.....			2,808	2,190,400						2,190,400
16. Conversion.....			-	-			.XXX	.XXX	.XXX	0
17. Decreased (net).....			-	37,414						37,414
18. Reinsurance.....			-	-						0
19. Aggregate write-ins for decreases.....	0	0	0	0	0	0	0	0	0	0
20. Totals (Lines 10 to 19).....	0	0	2,988	2,386,444	0	0	0	0	0	2,386,444
21. In force end of year (Line 9 minus Line 20).....	0	0	64,729	46,722,071	0	0	0	0	0	46,722,071
22. Reinsurance ceded end of year.....	.XXX		.XXX	39,986,974	.XXX		.XXX	.XXX		39,986,974
23. Line 21 minus Line 22.....	.XXX	0	.XXX	6,735,097	.XXX	(a) 0	.XXX	.XXX	0	6,735,097

DETAILS OF WRITE-INS

0801.										0
0802.										0
0803.										0
0898. Summary of remaining write-ins for Line 8 from overflow page.....	0	0	0	0	0	0	0	0	0	0
0899. Totals (Lines 0801 through 0803 plus 0898) (Line 8 above).....	0	0	0	0	0	0	0	0	0	0
1901.										0
1902.										0
1903.										0
1998. Summary of remaining write-ins for Line 19 from overflow page.....	0	0	0	0	0	0	0	0	0	0
1999. Totals (Lines 1901 through 1903 plus 1998) (Line 19 above).....	0	0	0	0	0	0	0	0	0	0

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

EXHIBIT OF LIFE INSURANCE

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

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24. Additions by dividends.....	XXX		XXX	391
25. Other paid-up insurance.....			.9	112
26. Debit ordinary insurance.....	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

Term Insurance Excluding Extended Term Insurance	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27. Term policies-decreasing.....				
28. Term policies-other.....	242	484,538	64,571	46,672,494
29. Other term insurance-decreasing.....	XXX		XXX	18
30. Other term insurance.....	XXX		XXX	
31. Totals (Lines 27 to 30).....	242	484,538	64,571	46,672,512
Reconciliation to Lines 2 and 21:				
32. Term additions.....	XXX		XXX	400
33. Totals, extended term insurance.....	XXX	XXX	.1	8
34. Totals, whole life and endowment.....	31	21,245	157	49,151
35. Totals (Lines 31 to 34).....	273	505,783	64,729	46,722,071

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36. Industrial.....				
37. Ordinary.....	505,782		46,721,179	892
38. Credit Life (Group and Individual).....				
39. Group.....				
40. Totals (Lines 36 to 39).....	505,782	.0	46,721,179	892

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41. Amount of insurance included in Line 2 ceded to other companies.....	XXX		XXX	
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis.....		XXX		XXX
43. Federal Employees' Group Life Insurance included in Line 21.....				
44. Servicemen's Group Life Insurance included in Line 21.....				
45. Group Permanent Insurance included in Line 21.....				

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies.....	106
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BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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

POLICIES WITH DISABILITY PROVISIONS

Disability Provision	Industrial		Ordinary		Credit		Group	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certificates	8 Amount of Insurance
48. Waiver of Premium.....			9,445	5,390,955				
49. Disability Income.....								
50. Extended Benefits.....			XXX	XXX				
51. Other.....								
52. Total.....	0	(a).....0	9,445	(a).....5,390,955	0	(a).....0	0	(a).....0

(a) See the Annual Audited Financial Reports section of the Annual Statement Instructions.

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

SUPPLEMENTARY CONTRACTS

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year.....	297	248		
2. Issued during year.....	84	24		
3. Reinsurance assumed.....				
4. Increased during year (net).....				
5. Total (Lines 1 to 4).....	381	272	.0	.0
Deductions during year:				
6. Decreased (net).....	.5	.42		
7. Reinsurance ceded.....				
8. Totals (Lines 6 and 7).....	.5	.42	.0	.0
9. In force end of year.....	376	230	.0	.0
10. Amount on deposit.....		(a).....26,276,653		(a).....
11. Income now payable.....				
12. Amount of income payable.....	(a).....4,319,921	(a).....2,632,368	(a).....	(a).....

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year.....	1,166	48,662		
2. Issued during year.....	25	485		
3. Reinsurance assumed.....				
4. Increased during year (net).....				
5. Total (Lines 1 to 4).....	1,191	49,147	.0	.0
Deductions during year:				
6. Decreased (net).....	28	5,040		
7. Reinsurance ceded.....				
8. Totals (Lines 6 and 7).....	28	5,040	.0	.0
9. In force end of year.....	1,163	44,107	.0	.0
Income now payable:				
10. Amount of income payable.....	(a).....13,357,906	.....XXX	.....XXX	(a).....
Deferred fully paid:				
11. Account balance.....	.....XXX	(a).....915,794,927	.....XXX	(a).....
Deferred not fully paid:				
12. Account balance.....	.....XXX	(a).....4,387,031,250	.....XXX	(a).....

ACCIDENT AND HEALTH INSURANCE

	Group		Credit		Other	
	1 Certificates	2 Premiums in force	3 Policies	4 Premiums in force	5 Policies	6 Premiums in force
1. In force end of prior year.....						
2. Issued during year.....						
3. Reinsurance assumed.....						
4. Increased during year (net).....		.....XXX		.....XXX		.....XXX
5. Total (Lines 1 to 4).....	.0	.....XXX	.0	.....XXX	.0	.....XXX
Deductions during year:						
6. Conversions.....		.....XXX	.....XXX	.....XXX	.....XXX	.....XXX
7. Decreased (net).....		.....XXX		.....XXX		.....XXX
8. Reinsurance ceded.....		.....XXX		.....XXX		.....XXX
9. Totals (Lines 6 to 8).....	.0	.....XXX	.0	.....XXX	.0	.....XXX
10. In force end of year.....	.0	(a).....	.0	(a).....	.0	(a).....

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

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

(a) See the Annual Audited Financial Reports section of the Annual Statement Instructions.

Brighthouse Life Insurance Company of NY

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

Interest Maintenance Reserve

	1 Amount
1. Reserve as of December 31, prior year.....	(1,252,285)
2. Current year's realized pre-tax capital gains/(losses) of \$.....(5,452,501) transferred into the reserve net of taxes of \$.....(1,145,025).....	(4,307,476)
3. Adjustment for current year's liability gains/(losses) released from the reserve.....	0
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3).....	(5,559,761)
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4).....	(428,136)
6. Reserve as of December 31, current year (Line 4 minus Line 5).....	(5,131,625)

Amortization

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released from the Reserve	4 Balance Before Reduction for the Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2018.....	(99,582)	(328,553)		(428,136)
2. 2019.....	(8,538)	(663,850)		(672,388)
3. 2020.....	67,836	(639,178)		(571,342)
4. 2021.....	54,018	(576,107)		(522,089)
5. 2022.....	(66,287)	(513,024)		(579,312)
6. 2023.....	(115,096)	(450,474)		(565,570)
7. 2024.....	(94,941)	(377,805)		(472,746)
8. 2025.....	(85,920)	(309,904)		(395,824)
9. 2026.....	(52,915)	(235,719)		(288,634)
10. 2027.....	(41,987)	(159,192)		(201,179)
11. 2028.....	(46,808)	(76,746)		(123,555)
12. 2029.....	(71,283)	(33,271)		(104,554)
13. 2030.....	(91,874)	(25,614)		(117,488)
14. 2031.....	(106,315)	(17,212)		(123,526)
15. 2032.....	(111,483)	(8,514)		(119,997)
16. 2033.....	(113,454)	(43)		(113,497)
17. 2034.....	(121,221)	5,631		(115,590)
18. 2035.....	(134,461)	7,849		(126,612)
19. 2036.....	(133,653)	10,487		(123,166)
20. 2037.....	(108,072)	13,010		(95,062)
21. 2038.....	(65,457)	15,357		(50,100)
22. 2039.....	(15,024)	15,262		238
23. 2040.....	35,472	12,910		48,382
24. 2041.....	77,538	9,778		87,315
25. 2042.....	76,878	6,982		83,860
26. 2043.....	58,642	4,094		62,736
27. 2044.....	38,205	2,245		40,450
28. 2045.....	17,296	1,787		19,083
29. 2046.....	4,585	1,283		5,868
30. 2047.....	1,618	779		2,397
31. 2048 and Later.....		275		275
32. Total (Lines 1 to 31).....	(1,252,285)	(4,307,476)	0	(5,559,761)

ASSET VALUATION RESERVE

	Default Component			Equity Component			7 Total Amount (Cols. 3 + 6)
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	
1. Reserve as of December 31, prior year.....	11,594,784	2,657,455	14,252,239		10,984	10,984	14,263,223
2. Realized capital gains/(losses) net of taxes - General Account.....	(1,363,707)	(35,396)	(1,399,103)			0	(1,399,103)
3. Realized capital gains/(losses) net of taxes - Separate Accounts.....	(374,532)		(374,532)			0	(374,532)
4. Unrealized capital gains/(losses) - net of deferred taxes - General Account.....	(1,400,862)	(200,091)	(1,600,953)			0	(1,600,953)
5. Unrealized capital gains/(losses) - net of deferred taxes - Separate Accounts.....			0			0	0
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves.....			0			0	0
7. Basic contribution.....	3,169,456	925,706	4,095,162		2,435	2,435	4,097,597
8. Accumulated balances (Lines 1 through 5, minus 6 plus 7).....	11,625,139	3,347,674	14,972,813	0	13,419	13,419	14,986,232
9. Maximum reserve.....	14,875,243	4,254,730	19,129,973		18,259	18,259	19,148,232
10. Reserve objective.....	10,215,699	3,278,754	13,494,454		13,999	13,999	13,508,453
11. 20% of (Line 10 minus Line 8).....	(281,888)	(13,784)	(295,672)	0	116	116	(295,556)
12. Balance before transfers (Lines 8 + 11).....	11,343,251	3,333,890	14,677,141	0	13,535	13,535	14,690,676
13. Transfers.....			0			0	0
14. Voluntary contribution.....			0			0	0
15. Adjustment down to maximum/up to zero.....			0			0	0
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15).....	11,343,251	3,333,890	14,677,141	0	13,535	13,535	14,690,676

BrightHouse Life Insurance Company of NY

ASSET VALUATION RESERVE

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

Line Number	NAIC Designation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5	6	7	8	9	10
							Factor	Amount (Cols. 4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
LONG-TERM BONDS												
1		Exempt obligations.....	340,811,378	.XXX	.XXX	340,811,378	0.0000	0	0.0000	0	0.0000	0
2	1	Highest quality.....	892,301,917	.XXX	.XXX	892,301,917	0.0004	356,921	0.0023	2,052,294	0.0030	2,676,906
3	2	High quality.....	538,817,069	.XXX	.XXX	538,817,069	0.0019	1,023,752	0.0058	3,125,139	0.0090	4,849,354
4	3	Medium quality.....	75,523,913	.XXX	.XXX	75,523,913	0.0093	702,372	0.0230	1,737,050	0.0340	2,567,813
5	4	Low quality.....	11,351,415	.XXX	.XXX	11,351,415	0.0213	241,785	0.0530	601,625	0.0750	851,356
6	5	Lower quality.....	4,478,205	.XXX	.XXX	4,478,205	0.0432	193,458	0.1100	492,603	0.1700	761,295
7	6	In or near default.....		.XXX	.XXX	0	0.0000	0	0.2000	0	0.2000	0
8		Total unrated multi-class securities acquired by conversion.....		.XXX	.XXX	0	.XXX	0	.XXX	0	.XXX	0
9		Total long-term bonds (sum of Lines 1 through 8).....	1,863,283,897	.XXX	.XXX	1,863,283,897	.XXX	2,518,289	.XXX	8,008,711	.XXX	11,706,723
PREFERRED STOCKS												
10	1	Highest quality.....		.XXX	.XXX	0	0.0004	0	0.0023	0	0.0030	0
11	2	High quality.....		.XXX	.XXX	0	0.0019	0	0.0058	0	0.0090	0
12	3	Medium quality.....		.XXX	.XXX	0	0.0093	0	0.0230	0	0.0340	0
13	4	Low quality.....		.XXX	.XXX	0	0.0213	0	0.0530	0	0.0750	0
14	5	Lower quality.....		.XXX	.XXX	0	0.0432	0	0.1100	0	0.1700	0
15	6	In or near default.....		.XXX	.XXX	0	0.0000	0	0.2000	0	0.2000	0
16		Affiliated life with AVR.....		.XXX	.XXX	0	0.0000	0	0.0000	0	0.0000	0
17		Total preferred stocks (sum of Lines 10 through 16).....	0	.XXX	.XXX	0	.XXX	0	.XXX	0	.XXX	0
SHORT-TERM BONDS												
18		Exempt obligations.....		.XXX	.XXX	0	0.0000	0	0.0000	0	0.0000	0
19	1	Highest quality.....		.XXX	.XXX	0	0.0004	0	0.0023	0	0.0030	0
20	2	High quality.....		.XXX	.XXX	0	0.0019	0	0.0058	0	0.0090	0
21	3	Medium quality.....		.XXX	.XXX	0	0.0093	0	0.0230	0	0.0340	0
22	4	Low quality.....		.XXX	.XXX	0	0.0213	0	0.0530	0	0.0750	0
23	5	Lower quality.....		.XXX	.XXX	0	0.0432	0	0.1100	0	0.1700	0
24	6	In or near default.....		.XXX	.XXX	0	0.0000	0	0.2000	0	0.2000	0
25		Total short-term bonds (sum of Lines 18 through 24).....	0	.XXX	.XXX	0	.XXX	0	.XXX	0	.XXX	0
DERIVATIVE INSTRUMENTS												
26		Exchange traded.....		.XXX	.XXX	0	0.0004	0	0.0023	0	0.0030	0
27	1	Highest quality.....	4,186,225	.XXX	.XXX	4,186,225	0.0004	1,674	0.0023	9,628	0.0030	12,559
28	2	High quality.....		.XXX	.XXX	0	0.0019	0	0.0058	0	0.0090	0
29	3	Medium quality.....		.XXX	.XXX	0	0.0093	0	0.0230	0	0.0340	0
30	4	Low quality.....		.XXX	.XXX	0	0.0213	0	0.0530	0	0.0750	0
31	5	Lower quality.....		.XXX	.XXX	0	0.0432	0	0.1100	0	0.1700	0
32	6	In or near default.....		.XXX	.XXX	0	0.0000	0	0.2000	0	0.2000	0
33		Total derivative instruments.....	4,186,225	.XXX	.XXX	4,186,225	.XXX	1,674	.XXX	9,628	.XXX	12,559
34		Total (Lines 9 + 17 + 25 + 33).....	1,867,470,122	.XXX	.XXX	1,867,470,122	.XXX	2,519,964	.XXX	8,018,339	.XXX	11,719,282

BrightHouse Life Insurance Company of NY

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
MORTGAGE LOANS												
In good standing:												
35		Farm mortgages - CM1 - highest quality.....	111,648,474		XXX	111,648,474	0.0010	111,648	0.0050	558,242	0.0065	725,715
36		Farm mortgages - CM2 - high quality.....	4,387,045		XXX	4,387,045	0.0035	15,355	0.0100	43,870	0.0130	57,032
37		Farm mortgages - CM3 - medium quality.....			XXX	0	0.0060	0	0.0175	0	0.0225	0
38		Farm mortgages - CM4 - low medium quality.....			XXX	0	0.0105	0	0.0300	0	0.0375	0
39		Farm mortgages - CM5 - low quality.....			XXX	0	0.0160	0	0.0425	0	0.0550	0
40		Residential mortgages-insured or guaranteed.....			XXX	0	0.0003	0	0.0006	0	0.0010	0
41		Residential mortgages-all other.....			XXX	0	0.0013	0	0.0030	0	0.0040	0
42		Commercial mortgages-insured or guaranteed.....			XXX	0	0.0003	0	0.0006	0	0.0010	0
43		Commercial mortgages-all other - CM1 - highest quality.....	162,122,778		XXX	162,122,778	0.0010	162,123	0.0050	810,614	0.0065	1,053,798
44		Commercial mortgages-all other - CM2 - high quality.....	99,150,368		XXX	99,150,368	0.0035	347,026	0.0100	991,504	0.0130	1,288,955
45		Commercial mortgages-all other - CM3 - medium quality.....	24,483,256		XXX	24,483,256	0.0060	146,900	0.0175	428,457	0.0225	550,873
46		Commercial mortgages-all other - CM4 - low medium quality.....			XXX	0	0.0105	0	0.0300	0	0.0375	0
47		Commercial mortgages-all other - CM5 - low quality.....			XXX	0	0.0160	0	0.0425	0	0.0550	0
Overdue, not in process:												
48		Farm mortgages.....			XXX	0	0.0420	0	0.0760	0	0.1200	0
49		Residential mortgages-insured or guaranteed.....			XXX	0	0.0005	0	0.0012	0	0.0020	0
50		Residential mortgages-all other.....			XXX	0	0.0025	0	0.0058	0	0.0090	0
51		Commercial mortgages-insured or guaranteed.....			XXX	0	0.0005	0	0.0012	0	0.0020	0
52		Commercial mortgages-all other.....			XXX	0	0.0420	0	0.0760	0	0.1200	0
In process of foreclosure:												
53		Farm mortgages.....			XXX	0	0.0000	0	0.1700	0	0.1700	0
54		Residential mortgages-insured or guaranteed.....			XXX	0	0.0000	0	0.0040	0	0.0040	0
55		Residential mortgages-all other.....			XXX	0	0.0000	0	0.0130	0	0.0130	0
56		Commercial mortgages-insured or guaranteed.....			XXX	0	0.0000	0	0.0040	0	0.0040	0
57		Commercial mortgages-all other.....			XXX	0	0.0000	0	0.1700	0	0.1700	0
58		Total Schedule B mortgages (sum of Lines 35 through 57).....	401,791,921	0	XXX	401,791,921	XXX	783,052	XXX	2,832,687	XXX	3,676,373
59		Schedule DA mortgages.....			XXX	0	0.0030	0	0.0100	0	0.0130	0
60		Total mortgage loans on real estate (Lines 58 + 59).....	401,791,921	0	XXX	401,791,921	XXX	783,052	XXX	2,832,687	XXX	3,676,373

BrightHouse Life Insurance Company of NY

ASSET VALUATION RESERVE

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Equity and Other Invested Asset Component

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
COMMON STOCK												
1		Unaffiliated public.....		XXX	XXX	0	0.0000	0	(a)	0	(a)	0
2		Unaffiliated private.....		XXX	XXX	0	0.0000	0	0.1600	0	0.1600	0
3		Federal Home Loan Bank.....		XXX	XXX	0	0.0000	0	0.0050	0	0.0080	0
4		Affiliated life with AVR.....		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
Affiliated Investment Subsidiary:												
5		Fixed income exempt obligations.....				0	XXX		XXX		XXX	
6		Fixed income highest quality.....				0	XXX		XXX		XXX	
7		Fixed income high quality.....				0	XXX		XXX		XXX	
8		Fixed income medium quality.....				0	XXX		XXX		XXX	
9		Fixed income low quality.....				0	XXX		XXX		XXX	
10		Fixed income lower quality.....				0	XXX		XXX		XXX	
11		Fixed income in or near default.....				0	XXX		XXX		XXX	
12		Unaffiliated common stock public.....				0	0.0000	0	(a)	0	(a)	0
13		Unaffiliated common stock private.....				0	0.0000	0	0.1600	0	0.1600	0
14		Real estate.....				0	(b)	0	(b)	0	(b)	0
15		Affiliated - certain other (see SVO Purposes and Procedures Manual).....		XXX	XXX	0	0.0000	0	0.1300	0	0.1300	0
16		Affiliated - all other.....		XXX	XXX	0	0.0000	0	0.1600	0	0.1600	0
17		Total common stock (sum of Lines 1 through 16).....	0	0	0	0	XXX	0	XXX	0	XXX	0
REAL ESTATE												
18		Home office property (General Account only).....				0	0.0000	0	0.0750	0	0.0750	0
19		Investment properties.....				0	0.0000	0	0.0750	0	0.0750	0
20		Properties acquired in satisfaction of debt.....				0	0.0000	0	0.1100	0	0.1100	0
21		Total real estate (sum of Lines 18 through 20).....	0	0	0	0	XXX	0	XXX	0	XXX	0
OTHER INVESTED ASSETS												
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS												
22		Exempt obligations.....		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
23	1	Highest quality.....		XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
24	2	High quality.....		XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
25	3	Medium quality.....		XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
26	4	Low quality.....		XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
27	5	Lower quality.....		XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
28	6	In or near default.....		XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
29		Total with bond characteristics (sum of Lines 22 through 28).....	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0

NONE

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Equity and Other Invested Asset Component

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS												
30	1	Highest quality.....	6,086,465	XXX	XXX	6,086,465	0.0004	2,435	0.0023	13,999	0.0030	18,259
31	2	High quality.....		XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
32	3	Medium quality.....		XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
33	4	Low quality.....		XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
34	5	Lower quality.....		XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
35	6	In or near default.....		XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
36		Affiliated life with AVR.....		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
37		Total with preferred stock characteristics (sum of Lines 30 through 36).....	6,086,465	XXX	XXX	6,086,465	XXX	2,435	XXX	13,999	XXX	18,259
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS												
In Good Standing Affiliated:												
38		Mortgages - CM1 - highest quality.....			XXX	0	0.0010	0	0.0050	0	0.0065	0
39		Mortgages - CM2 - high quality.....			XXX	0	0.0035	0	0.0100	0	0.0130	0
40		Mortgages - CM3 - medium quality.....			XXX	0	0.0060	0	0.0175	0	0.0225	0
41		Mortgages - CM4 - low medium quality.....			XXX	0	0.0105	0	0.0300	0	0.0375	0
42		Mortgages - CM5 - low quality.....			XXX	0	0.0160	0	0.0425	0	0.0550	0
43		Residential mortgages-insured or guaranteed.....			XXX	0	0.0003	0	0.0006	0	0.0010	0
44		Residential mortgages-all other.....		XXX	XXX	0	0.0013	0	0.0030	0	0.0040	0
45		Commercial mortgages-insured or guaranteed.....			XXX	0	0.0003	0	0.0006	0	0.0010	0
Overdue, Not in Process Affiliated:												
46		Farm mortgages.....			XXX	0	0.0420	0	0.0760	0	0.1200	0
47		Residential mortgages-insured or guaranteed.....			XXX	0	0.0005	0	0.0012	0	0.0020	0
48		Residential mortgages-all other.....			XXX	0	0.0025	0	0.0058	0	0.0090	0
49		Commercial mortgages-insured or guaranteed.....			XXX	0	0.0005	0	0.0012	0	0.0020	0
50		Commercial mortgages-all other.....			XXX	0	0.0420	0	0.0760	0	0.1200	0
In Process of foreclosure Affiliated:												
51		Farm mortgages.....			XXX	0	0.0000	0	0.1700	0	0.1700	0
52		Residential mortgages-insured or guaranteed.....			XXX	0	0.0000	0	0.0040	0	0.0040	0
53		Residential mortgages-all other.....			XXX	0	0.0000	0	0.0130	0	0.0130	0
54		Commercial mortgages-insured or guaranteed.....			XXX	0	0.0000	0	0.0040	0	0.0040	0
55		Commercial mortgages-all other.....			XXX	0	0.0000	0	0.1700	0	0.1700	0
56		Total Affiliated (Sum of Lines 38 through 55).....	0	0	XXX	0	XXX	0	XXX	0	XXX	0
57		Unaffiliated - In Good Standing with Covenants.....			XXX	0	(c)	0	(c)	0	(c)	0
58		Unaffiliated - In Good Standing Defeased with Government Securities.....			XXX	0	0.0010	0	0.0050	0	0.0065	0
59		Unaffiliated - In Good Standing Primarily Senior.....			XXX	0	0.0035	0	0.0100	0	0.0130	0
60		Unaffiliated - In Good Standing All Other.....			XXX	0	0.0060	0	0.0175	0	0.0225	0
61		Unaffiliated - Overdue, Not in Process.....			XXX	0	0.0420	0	0.0760	0	0.1200	0
62		Unaffiliated - In Process of Foreclosure.....			XXX	0	0.0000	0	0.1700	0	0.1700	0
63		Total Unaffiliated (Sum of Lines 57 through 62).....	0	0	XXX	0	XXX	0	XXX	0	XXX	0
64		Total with Mortgage Loan Characteristics (Lines 56 + 63).....	0	0	XXX	0	XXX	0	XXX	0	XXX	0

ASSET VALUATION RESERVE (continued)
 Basic Contribution, Reserve Objective and Maximum Reserve Calculations
 Equity and Other Invested Asset Component

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK												
65		Unaffiliated public.....		XXX	XXX	0	0.0000	0	(a)	0	(a)	0
66		Unaffiliated private.....		XXX	XXX	0	0.0000	0	0.1600	0	0.1600	0
67		Affiliated life with AVR.....		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
68		Affiliated certain other (see SVO Purposes and Procedures Manual).....		XXX	XXX	0	0.0000	0	0.1300	0	0.1300	0
69		Affiliated other - all other.....		XXX	XXX	0	0.0000	0	0.1600	0	0.1600	0
70		Total with Common Stock Characteristics (Sum of Lines 65 through 69).....	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE												
71		Home office property (general account only).....				0	0.0000	0	0.0750	0	0.0750	0
72		Investment properties.....				0	0.0000	0	0.0750	0	0.0750	0
73		Properties acquired in satisfaction of debt.....				0	0.0000	0	0.1100	0	0.1100	0
74		Total with Real Estate Characteristics (Sum of Lines 71 through 73).....	0	0	0	0	XXX	0	XXX	0	XXX	0
LOW INCOME HOUSING TAX CREDIT INVESTMENTS												
75		Guaranteed federal low income housing tax credit.....				0	0.0003	0	0.0006	0	0.0010	0
76		Non-guaranteed federal low income housing tax credit.....				0	0.0063	0	0.0120	0	0.0190	0
77		Guaranteed state low income housing tax credit.....				0	0.0003	0	0.0006	0	0.0010	0
78		Non-guaranteed state low income housing tax credit.....				0	0.0063	0	0.0120	0	0.0190	0
79		All other low income housing tax credit.....				0	0.0273	0	0.0600	0	0.0975	0
80		Total LIHTC (Sum of Lines 75 through 79).....	0	0	0	0	XXX	0	XXX	0	XXX	0
ALL OTHER INVESTMENTS												
81		NAIC 1 working capital finance investments.....		XXX		0	0.0000	0	0.0037	0	0.0037	0
82		NAIC 2 working capital finance investments.....		XXX		0	0.0000	0	0.0120	0	0.0120	0
83		Other invested assets - Schedule BA.....		XXX		0	0.0000	0	0.1300	0	0.1300	0
84		Other short-term invested assets - Schedule DA.....		XXX		0	0.0000	0	0.1300	0	0.1300	0
85		Total All Other (sum of Lines 81, 82, 83 and 84).....	0	XXX	0	0	XXX	0	XXX	0	XXX	0
86		Total Other Invested Assets - Schedule BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85).....	6,086,465	0	0	6,086,465	XXX	2,435	XXX	13,999	XXX	18,259

(a) Times the company's weighted average portfolio beta (Minimum .10, Maximum .20).
 (b) Determined using same factors and breakdowns used for directly owned real estate.
 (c) This will be the factor associated with the risk category determined in the company generated worksheet.

ASSET VALUATION RESERVE (continued)

Basic Contributions, Reserve Objective and Maximum Reserve Calculations

Replications (Synthetic) Assets

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
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NONE

Annual Statement for the year 2018 of the **Brighthouse Life Insurance Company of NY**
SCHEDULE F

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

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
CLAIMS RESISTED DURING CURRENT YEAR							
Death Claims - Ordinary							
211003367FM.....	22789.....	.....NY.....	.....2014.....	.....150,000	.....0	.....150,000	Misrepresentation.....
206113608FM.....	1111.....	.....NY.....	.....2017.....	.....100,000	.....0	.....100,000	Other-Life.....
2799999. Death Claims - Ordinary.....				.....250,000	.....0	.....250,000	.....XXX.....
3199999. Subtotal - Resisted Death Claims.....				.....250,000	.....0	.....250,000	.....XXX.....
5299999. Subtotal - Claims Resisted of During Current Year.....				.....250,000	.....0	.....250,000	.....XXX.....
5399999. Totals.....				.....250,000	.....0	.....250,000	.....XXX.....

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit A&H (Group and Individual)		Collectively Renewable		Other Individual Contracts											
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other			
									9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %		
PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS																				
1. Premiums written.....	0	XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX
2. Premiums earned.....	0	XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX
3. Incurred claims.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
4. Cost containment expenses.....	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4).....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
6. Increase in contract reserves.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
7. Commissions (a).....	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
8. Other general insurance expenses.....	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
9. Taxes, licenses and fees.....	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
10. Total other expenses incurred.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
11. Aggregate write-ins for deductions.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
12. Gain from underwriting before dividends or refunds.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
13. Dividends or refunds.....	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
14. Gain from underwriting after dividends or refunds.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
DETAILS OF WRITE-INS																				
1101.	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
1102.	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
1103.	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199. Total (Lines 1101 through 1103 plus 1198) (Line 11 above).....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

NONE

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (continued)

	1 Total	2 Group Accident and Health	3 Credit A&H (Group and Individual)	4 Collectively Renewable	Other Individual Contracts					
					5 Non-Cancelable	6 Guaranteed Renewable	7 Non-Renewable for Stated Reasons Only	8 Other Accident Only	9 All Other	
PART 2 - RESERVES AND LIABILITIES										
A. Premium Reserves:										
1. Unearned premiums.....	.0									
2. Advance premiums.....	.0									
3. Reserve for rate credits.....	.0									
4. Total premium reserves, current year.....	.0	.0		.0	.0	.0	.0	.0	.0	.0
5. Total premium reserves, prior year.....	.0				.0	.0	.0	.0	.0	.0
6. Increase in total premium reserves.....	.0	.0		.0	.0	.0	.0	.0	.0	.0
B. Contract Reserves:										
1. Additional reserves (a).....	.0									
2. Reserve for future contingent benefits.....	.0									
3. Total contract reserves, current year.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Total contract reserves, prior year.....	.0				.0	.0	.0	.0	.0	.0
5. Increase in contract reserves.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
C. Claim Reserves and Liabilities:										
1. Total current year.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2. Total prior year.....	.0				.0	.0	.0	.0	.0	.0
3. Increase.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

NONE

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

38

1. Claims Paid During the Year:										
1.1 On claims incurred prior to current year.....	.0									
1.2 On claims incurred during current year.....	.0									
2. Claim Reserves and Liabilities, December 31, current year:										
2.1 On claims incurred prior to current year.....	.0									
2.2 On claims incurred during current year.....	.0									
3. Test:										
3.1 Lines 1.1 and 2.1.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3.2 Claim reserves and liabilities, December 31, prior year.....	.0				.0	.0	.0	.0	.0	.0
3.3 Line 3.1 minus Line 3.2.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

PART 4 - REINSURANCE

A. Reinsurance Assumed:										
1. Premiums written.....	.0									
2. Premiums earned.....	.0									
3. Incurred claims.....	.0									
4. Commissions.....	.0									
B. Reinsurance Ceded:										
1. Premiums written.....	.0									
2. Premiums earned.....	.0									
3. Incurred claims.....	.0									
4. Commissions.....	.0									

NONE

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

Brighthouse Life Insurance Company of NY SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred claims.....				.0
2. Beginning claim reserves and liabilities.....				.0
3. Ending claim reserves and liabilities.....				.0
4. Claims paid.....	.0	.0	.0	.0
B. Assumed Reinsurance:				
5. Incurred claims.....				.0
6. Beginning claim reserves and liabilities.....				.0
7. Ending claim reserves and liabilities.....				.0
8. Claims paid.....	.0	.0	.0	.0
C. Ceded Reinsurance:	NONE			
9. Incurred claims.....				.0
10. Beginning claim reserves and liabilities.....				.0
11. Ending claim reserves and liabilities.....				.0
12. Claims paid.....	.0	.0	.0	.0
D. Net:				
13. Incurred claims.....	.0	.0	.0	.0
14. Beginning claim reserves and liabilities.....	.0	.0	.0	.0
15. Ending claim reserves and liabilities.....	.0	.0	.0	.0
16. Claims paid.....	.0	.0	.0	.0
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred claims and cost containment expenses.....				.0
18. Beginning reserves and liabilities.....				.0
19. Ending reserves and liabilities.....				.0
20. Paid claims and cost containment expenses.....	.0	.0	.0	.0

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities

Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Effective Date	Name of Reinsured	Domiciliary Jurisdiction	Type of Reinsurance Assumed	Type of Business Assumed	Amount of In Force at End of Year	Reserve	Premiums	Reinsurance Payable on Paid and Unpaid Losses	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance

NONE

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
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NONE

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
Life and Annuity - Affiliates - U.S. - Other						
87726.....	06-0566090....	12/01/2004	BRIGHTHOUSE LIFE INSURANCE COMPANY.....	DE.....	51,535	
87726.....	06-0566090....	01/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY.....	DE.....	9,368,301	
87726.....	06-0566090....	05/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY.....	DE.....	2,996	
87726.....	06-0566090....	05/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY.....	DE.....	5,000,000	3,511,067
0299999.	Total - Life and Annuity Affiliates - U.S. - Other.....				14,422,832	3,511,067
0399999.	Total - Life and Annuity Affiliates - U.S. - Total.....				14,422,832	3,511,067
0799999.	Total - Life and Annuity Affiliates.....				14,422,832	3,511,067
Life and Annuity - Non-Affiliates - U.S. Non-Affiliates						
86258.....	13-2572994....	04/01/2009	GENERAL RE LIFE CORPORATION.....	CT.....		3,239
88340.....	59-2859797....	01/19/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA.....	FL.....		2,728
88340.....	59-2859797....	01/01/2012	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA.....	FL.....	50,000	14,945
65978.....	13-5581829....	01/19/2005	METROPOLITAN LIFE INSURANCE COMPANY.....	NY.....		37,500
66346.....	58-0828824....	02/01/2004	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....		12
66346.....	58-0828824....	01/19/2005	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....		19,710
66346.....	58-0828824....	01/01/2009	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	200,000	48,391
66346.....	58-0828824....	04/01/2011	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....		14,066
66346.....	58-0828824....	01/01/2012	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	75,000	26,653
88099.....	75-1608507....	01/19/2005	OPTIMUM RE INSURANCE COMPANY.....	TX.....		4,208
93572.....	43-1235868....	02/01/2004	RGA REINSURANCE COMPANY.....	MO.....		47
93572.....	43-1235868....	01/19/2005	RGA REINSURANCE COMPANY.....	MO.....		32,485
93572.....	43-1235868....	01/01/2009	RGA REINSURANCE COMPANY.....	MO.....	150,000	1,044,260
93572.....	43-1235868....	01/01/2012	RGA REINSURANCE COMPANY.....	MO.....	37,500	22,373
64688.....	75-6020048....	01/01/2007	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY.....	DE.....		3,668
87017.....	62-1003368....	01/01/2009	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE.....	DE.....	112,500	10,133
87017.....	62-1003368....	01/01/2009	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE.....	DE.....		32
97071.....	13-3126819....	01/01/2012	SCOR GLOBAL LIFE USA REINSURANCE COMPANY.....	DE.....	12,500	4,577
87572.....	23-2038295....	02/01/2004	SCOTTISH RE (U.S.), INC.....	DE.....	75,000	603
68713.....	84-0499703....	02/01/2004	SECURITY LIFE OF DENVER INSURANCE COMPANY.....	CO.....	125,000	1,509
82627.....	06-0839705....	02/01/2004	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....		12
82627.....	06-0839705....	01/19/2005	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....		5,428
82627.....	06-0839705....	01/01/2007	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....		16,801
82627.....	06-0839705....	01/01/2009	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	200,000	49,705
82627.....	06-0839705....	01/01/2012	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	50,000	26,080
70688.....	36-6071399....	01/01/2007	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY.....	NY.....		8,616
70688.....	36-6071399....	01/01/2009	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY.....	NY.....	300,000	53,483
80659.....	38-0397420....	05/01/2008	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY.....	MI.....		499
0899999.	Total - Life and Annuity Non-Affiliates - U.S. Non-Affiliates.....				1,387,500	1,451,763
1099999.	Total - Life and Annuity Non-Affiliates.....				1,387,500	1,451,763
1199999.	Total - Life and Annuity.....				15,810,332	4,962,830
2399999.	Total U.S.....				15,810,332	4,962,830
9999999.	Total.....				15,810,332	4,962,830

Brighthouse Life Insurance Company of NY

SCHEDULE S - PART 3 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount In Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance				
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year						
General Account - Authorized - Affiliates - U.S. - Other																		
65978.....	13-5581829....	01/01/2006	METROPOLITAN LIFE INSURANCE COMPANY.....	NY.....	CO/I.....	SC.....			16,745,553									
0299999.	Total - General Account - Authorized - Affiliates - U.S. - Other.....											0	0	16,745,553	0	0	0	0
0399999.	Total - General Account - Authorized - Affiliates - U.S. - Total.....											0	0	16,745,553	0	0	0	0
0799999.	Total - General Account - Authorized - Affiliates.....											0	0	16,745,553	0	0	0	0
General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates																		
86258.....	13-2572994....	04/01/2009	GENERAL RE LIFE CORPORATION.....	CT.....	YRT/I.....	XXXLO.....	79,650,003	275,021	246,643	254,574								
88340.....	59-2859797....	01/19/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA.....	FL.....	YRT/I.....	AXXX.....	778,939	15,561	13,899	25,570								
88340.....	59-2859797....	01/19/2005	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA.....	FL.....	YRT/I.....	XXXLO.....	64,563,700	149,566	140,987	138,930								
88340.....	59-2859797....	01/01/2012	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA.....	FL.....	YRT/I.....	XXXLO.....	353,666,320	267,618	665,599	341,443								
88340.....	59-2859797....	08/01/2014	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA.....	FL.....	YRT/I.....	OL.....	46,727,844	44,077		35,060								
65978.....	13-5581829....	01/01/2006	METROPOLITAN LIFE INSURANCE COMPANY.....	NY.....	CO/I.....	SC.....		13,547,447										
66346.....	58-0828824....	02/01/2004	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	CO/I.....	XXXL.....	280,000	6,976	7,129	400								
66346.....	58-0828824....	07/01/2004	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	YRT/I.....	AXXX.....	105,162	485	450	333								
66346.....	58-0828824....	01/19/2005	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	YRT/I.....	AXXX.....	3,134,530	51,052	45,709	70,960								
66346.....	58-0828824....	01/19/2005	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	YRT/I.....	XXXLO.....	466,440,493	1,168,060	1,185,232	1,048,266								
66346.....	58-0828824....	01/01/2009	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	YRT/I.....	XXXLO.....	1,145,172,177	3,250,674	3,086,018	2,155,924								
66346.....	58-0828824....	12/31/2009	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	YRT/I.....	XXXLO.....	25,000,000	93,634	82,730	197,790								
66346.....	58-0828824....	04/01/2011	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	YRT/I.....	XXXLO.....	332,861,268	245,458	235,896	191,789								
66346.....	58-0828824....	01/01/2012	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	YRT/I.....	XXXLO.....	630,737,884	1,709,035	1,633,547	971,041								
66346.....	58-0828824....	08/01/2014	MUNICH AMERICAN REASSURANCE COMPANY.....	GA.....	YRT/I.....	OL.....	57,045,884	39,644		42,778								
66869.....	31-4156830....	12/31/1992	NATIONWIDE LIFE INSURANCE COMPANY.....	OH.....	CO/I.....	OL.....	1,051,334	442,884	440,623	15,920								
66869.....	31-4156830....	05/15/1991	NATIONWIDE LIFE INSURANCE COMPANY.....	OH.....	CO/I.....	SC.....		1,634,591	1,586,294									
93572.....	43-1235868....	02/01/2004	RGA REINSURANCE COMPANY.....	MO.....	CO/I.....	XXXL.....	1,120,000	27,904	28,517	1,600								
93572.....	43-1235868....	07/01/2004	RGA REINSURANCE COMPANY.....	MO.....	YRT/I.....	AXXX.....	63,097	291	270	219								
93572.....	43-1235868....	01/19/2005	RGA REINSURANCE COMPANY.....	MO.....	YRT/I.....	AXXX.....	4,022,068	70,435	63,005	98,732								
93572.....	43-1235868....	01/19/2005	RGA REINSURANCE COMPANY.....	MO.....	YRT/I.....	XXXLO.....	768,756,001	1,717,853	1,816,891	1,296,843								
93572.....	43-1235868....	01/01/2009	RGA REINSURANCE COMPANY.....	MO.....	YRT/I.....	XXXLO.....	1,047,405,279	2,750,611	2,636,954	2,058,616								
93572.....	43-1235868....	01/01/2012	RGA REINSURANCE COMPANY.....	MO.....	YRT/I.....	XXXLO.....	529,445,397	1,264,465	1,203,518	859,899								
87017.....	62-1003368....	01/01/2009	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE.....	DE.....	YRT/I.....	XXXLO.....	239,805,490	611,197	563,751	392,578								
87017.....	62-1003368....	01/01/2009	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE.....	DE.....	YRT/I.....	XXXLO.....	750,000	4,436	3,801	3,059								
97071.....	13-3126819....	01/01/2012	SCOR GLOBAL LIFE USA REINSURANCE COMPANY.....	DE.....	YRT/I.....	XXXLO.....	108,304,082	222,226	197,875	118,547								
97071.....	13-3126819....	08/01/2014	SCOR GLOBAL LIFE USA REINSURANCE COMPANY.....	DE.....	YRT/I.....	OL.....	64,409,806	86,974		50,031								
87572.....	23-2038295....	02/01/2004	SCOTTISH RE (U.S.), INC.....	DE.....	CO/I.....	XXXL.....	560,000	12,882	12,909	800								
87572.....	23-2038295....	02/01/2004	SCOTTISH RE (U.S.), INC.....	DE.....	CO/I.....	XXXLO.....	13,722,045	554,419	536,078	23,770								
68713.....	84-0499703....	02/01/2004	SECURITY LIFE OF DENVER INSURANCE COMPANY.....	CO.....	CO/I.....	XXXL.....	1,400,000	34,880	35,646	2,001								
68713.....	84-0499703....	02/01/2004	SECURITY LIFE OF DENVER INSURANCE COMPANY.....	CO.....	CO/I.....	XXXLO.....	34,305,111	1,501,164	1,480,258	59,424								
82627.....	06-0839705....	02/01/2004	SWISS RE LIFE & HEALTH AMERICA INC.....	MO.....	CO/I.....	XXXL.....	280,000	4,913	7,129	400								

BrightHouse Life Insurance Company of NY

SCHEDULE S - PART 3 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount In Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
82627	06-0839705	07/01/2004	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	AXXX	21,032	68	21	117				
82627	06-0839705	01/19/2005	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	AXXX	1,817,527	25,570	25,820	56,513				
82627	06-0839705	01/19/2005	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	XXXLO	128,748,631	217,679	233,116	289,053				
82627	06-0839705	01/01/2007	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	XXXLO	397,592,203	585,182	704,020	607,072				
82627	06-0839705	01/01/2009	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	XXXLO	1,176,252,177	2,461,969	2,406,970	2,355,005				
82627	06-0839705	01/01/2012	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	XXXLO	617,171,329	921,891	763,192	804,668				
82627	06-0839705	08/01/2014	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	135,420,711	106,261		95,748				
70688	36-6071399	01/01/2007	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	YRT/I	XXXLO	203,886,100	416,348	426,930	303,823				
70688	36-6071399	01/01/2009	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	YRT/I	XXXLO	1,265,671,890	3,123,704	2,910,618	1,679,271				
80659	38-0397420	05/01/2008	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	YRT/I	XXXLO	11,800,000	40,652	40,122	47,417				
80659	38-0397420	08/01/2014	US BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	YRT/I	OL	20,281,962	25,346		21,469				
0899999	Total - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates						9,980,227,476	39,731,103	25,468,167	16,717,453	0	0	0	0
1099999	Total - General Account - Authorized - Non-Affiliates						9,980,227,476	39,731,103	25,468,167	16,717,453	0	0	0	0
1199999	Total - General Account - Authorized						9,980,227,476	39,731,103	42,213,720	16,717,453	0	0	0	0

General Account - Unauthorized - Affiliates - U.S. - Other

87726	06-0566090	12/01/2004	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	CO/I	SC		4,756,802	3,260,851					
87726	06-0566090	12/01/2004	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	CO/I	VA		145,162,768	86,759,957	5,408,098				
87726	06-0566090	01/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	COMB/I	SC		629,444	150,569					
87726	06-0566090	01/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	COMB/I	VA		164,620,914	81,143,283	95,877,193	160,773,555	166,515,467		
87726	06-0566090	05/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	CO/I	OL	14,784,340	3,649,878	768,128	3,066,762				
87726	06-0566090	05/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	YRT/I	AXXX	1,037,778	22,374	19,941	29,333				
87726	06-0566090	05/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	YRT/I	OL	29,804,020,028	76,838,269	74,032,368	43,445,601				
1399999	Total - General Account - Unauthorized - Affiliates - U.S. - Other						29,819,842,146	395,680,449	246,135,097	147,826,987	160,773,555	166,515,467	0	0
1499999	Total - General Account - Unauthorized - Affiliates - U.S. - Total						29,819,842,146	395,680,449	246,135,097	147,826,987	160,773,555	166,515,467	0	0
1899999	Total - General Account - Unauthorized - Affiliates						29,819,842,146	395,680,449	246,135,097	147,826,987	160,773,555	166,515,467	0	0

General Account - Unauthorized - Non-Affiliates - U.S. Non-Affiliates

88099	75-1608507	01/19/2005	OPTIMUM RE INSURANCE COMPANY	TX	YRT/I	AXXX	519,294	10,374	9,266	17,279				
88099	75-1608507	01/19/2005	OPTIMUM RE INSURANCE COMPANY	TX	YRT/I	XXXLO	99,571,815	207,592	215,298	163,040				
64688	75-6020048	01/01/2007	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	XXXLO	86,813,234	185,655	199,665	121,924				
1999999	Total - General Account - Unauthorized - Non-Affiliates - U.S. Non-Affiliates						186,904,343	403,621	424,229	302,243	0	0	0	0
2199999	Total - General Account - Unauthorized - Non-Affiliates						186,904,343	403,621	424,229	302,243	0	0	0	0
2299999	Total - General Account - Unauthorized						30,006,746,489	396,084,070	246,559,326	148,129,230	160,773,555	166,515,467	0	0
3499999	Total - General Account - Authorized, Unauthorized and Certified						39,986,973,965	435,815,173	288,773,046	164,846,683	160,773,555	166,515,467	0	0

Separate Accounts - Unauthorized - Affiliates - U.S. - Other

87726	06-0566090	01/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	COMB/I	VA							3,586,780,147		
4799999	Total - Separate Accounts - Unauthorized - Affiliates - U.S. - Other						0	0	0	0	0	0	0	3,586,780,147	0
4899999	Total - Separate Accounts - Unauthorized - Affiliates - U.S. - Total						0	0	0	0	0	0	0	3,586,780,147	0
5299999	Total - Separate Accounts - Unauthorized - Affiliates						0	0	0	0	0	0	0	3,586,780,147	0

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SCHEDULE S - PART 3 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount In Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
5699999	Total - Separate Accounts - Unauthorized.....						0	0	0	0	0	0	3,586,780,147	0
6899999	Total - Separate Accounts - Authorized, Unauthorized and Certified.....						0	0	0	0	0	0	3,586,780,147	0
6999999	Total U.S.....						39,986,973,965	435,815,173	288,773,046	164,846,683	160,773,555	166,515,467	3,586,780,147	0
9999999	Total.....						39,986,973,965	435,815,173	288,773,046	164,846,683	160,773,555	166,515,467	3,586,780,147	0

SCHEDULE S - PART 3 - SECTION 2

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

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

NONE

SCHEDULE S - PART 4

Reinsurance Ceded To Unauthorized Companies

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total (Cols. 5 + 6 + 7)	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Miscellaneous Balances (Credit)	Sum of Cols. 9 + 11 + 12 + 13 + 14 But Not in Excess of Col. 8
General Account - Life and Annuity - Affiliates - U.S. - Other														
87726.....	06-0566090.	.12/01/2004	BRIGHTHOUSE LIFE INSURANCE COMPANY.....	149,919,570	51,535	-	149,971,105			149,530,885			440,220	149,971,105
87726.....	06-0566090.	.01/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY.....	165,250,358	9,368,301	94,502,141	269,120,800			136,296,461			122,782,878	259,079,339
87726.....	06-0566090.	.05/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY.....	3,649,878	2,996	48,994	3,701,868			3,157,920			543,948	3,701,868
87726.....	06-0566090.	.05/01/2017	BRIGHTHOUSE LIFE INSURANCE COMPANY.....	76,860,643	8,511,067	3,693,899	89,065,609			68,506,378			20,559,231	89,065,609
0299999.	Total - General Account - Life and Annuity - Affiliates - U.S. - Other.....			395,680,449	17,933,899	98,245,034	511,859,382	0	XXX	357,491,644	0	0	144,326,277	501,817,921
0399999.	Total - General Account - Life and Annuity - Affiliates - U.S. - Total.....			395,680,449	17,933,899	98,245,034	511,859,382	0	XXX	357,491,644	0	0	144,326,277	501,817,921
0799999.	Total - General Account - Life and Annuity - Affiliates.....			395,680,449	17,933,899	98,245,034	511,859,382	0	XXX	357,491,644	0	0	144,326,277	501,817,921
General Account - Life and Annuity - Non-Affiliates - U.S. Non-Affiliates														
88099.....	75-1608507	.01/19/2005	OPTIMUM RE INSURANCE COMPANY.....	217,966	4,208	26,779	248,953						69,976	69,976
64688.....	75-6020048.	.01/01/2007	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY.....	185,655	3,668	26,972	216,295	268,535					76,486	216,295
0899999.	Total - General Account - Life and Annuity - Non-Affiliates - U.S. Non-Affiliates.....			403,621	7,876	53,751	465,248	268,535	XXX	0	0	0	146,462	286,271
1099999.	Total - General Account - Life and Annuity - Non-Affiliates.....			403,621	7,876	53,751	465,248	268,535	XXX	0	0	0	146,462	286,271
1199999.	Total - General Account - Life and Annuity.....			396,084,070	17,941,775	98,298,785	512,324,630	268,535	XXX	357,491,644	0	0	144,472,739	502,104,192
2399999.	Total - General Account.....			396,084,070	17,941,775	98,298,785	512,324,630	268,535	XXX	357,491,644	0	0	144,472,739	502,104,192
3599999.	Total - U.S.....			396,084,070	17,941,775	98,298,785	512,324,630	268,535	XXX	357,491,644	0	0	144,472,739	502,104,192
9999999.	Total.....			396,084,070	17,941,775	98,298,785	512,324,630	268,535	XXX	357,491,644	0	0	144,472,739	502,104,192

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(a)	Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001.....		1.....	021000021.....	JPMORGAN CHASE BANK, N.A.....	268,535

SCHEDULE S - PART 5

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domi- ciliary Juris- diction	6 Certi- fied Rein- surer Rating 1 thru 6)	7 Effective Date of Certified Reinsurer Rating	8 Percent Collateral Required for Full Credit (0% - 100%)	9 Reserve Credit Taken	10 Paid and Unpaid Losses Recoverable (Debit)	11 Other Debits	12 Total Recoverable Reserve Credit Taken (Cols. 9 + 10 + 11)	13 Miscellaneous Balances (Credit)	14 Net Obligation Subject to Collateral (Col. 12 - 13)	15 Dollar Amount of Collateral Required for Full Credit (Col. 14 x Col. 8)	Collateral						23 Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	24 Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	25 Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	26 Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)	
															16 Multiple Beneficiary Trust	17 Letters of Credit	18 Issuing or Confirming Bank Reference Number (a)	19 Trust Agreements	20 Funds Deposited by and Withheld from Reinsurers	21 Other					22 Total Collateral Provided (Cols. 16 + 17 + 19 + 20 + 21)
NONE																									

SCHEDULE S - PART 6Five-Year Exhibit of Reinsurance Ceded Business
(\$000 Omitted)

	1 2018	2 2017	3 2016	4 2015	5 2014
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts.....	164,847	99,852	(1,076,258)	170,242	4,420,417
2. Commissions and reinsurance expense allowances.....	16,294	9,778	19,512	18,463	106,972
3. Contract claims.....	66,308	67,341	75,122	93,669	56,030
4. Surrender benefits and withdrawals for life contracts.....	381,890	335,100	343,899	355,675	133,262
5. Dividends to policyholders.....	9	10	10	11	11
6. Reserve adjustments on reinsurance ceded.....	(384,018)	(352,901)	(265,818)	(265,949)	4,230,524
7. Increase in aggregate reserves for life and accident and health contracts.....	150,240	(50,049)	(1,280,846)	61,824	23,915
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected.....	53,743	34,806	(260,874)	48,753	29,628
9. Aggregate reserves for life and accident and health contracts.....	422,268	272,027	322,077	1,062,923	1,527,921
10. Liability for deposit-type contracts.....	13,547	16,746	21,753	22,730	12,715
11. Contract claims unpaid.....	4,963	4,480	3,227	5,492	9,797
12. Amounts recoverable on reinsurance.....	15,810	15,259	15,796	11,227	11,000
13. Experience rating refunds due or unpaid.....			(26,124)	1,004	939
14. Policyholders' dividends (not included in Line 10).....					1
15. Commissions and reinsurance expense allowances due.....	2,727	2,537	2,982	3,399	5,063
16. Unauthorized reinsurance offset.....	10,220	232	171	190	141
17. Offset for reinsurance with certified reinsurers.....					
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F).....				162,392	150,317
19. Letters of credit (L).....	269	269	225	110,215	110,186
20. Trust agreements (T).....	357,492	306,719	219,541	208,047	205,084
21. Other (O).....					
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22. Multiple beneficiary trust.....					
23. Funds deposited by and withheld from (F).....					
24. Letters of credit (L).....					
25. Trust agreements (T).....					
26. Other (O).....					

Brighthouse Life Insurance Company of NY

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

	1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
ASSETS (Page 2, Col. 3)			
1. Cash and invested assets (Line 12).....	2,390,200,321	71,679	2,390,272,000
2. Reinsurance (Line 16).....	110,443,465	(110,443,465)	0
3. Premiums and considerations (Line 15).....	2,281,177	21,498,232	23,779,409
4. Net credit for ceded reinsurance.....	XXX	393,782,983	393,782,983
5. All other admitted assets (balance).....	34,869,865	(6,565,337)	28,304,528
6. Total assets excluding Separate Accounts (Line 26).....	2,537,794,828	298,344,092	2,836,138,920
7. Separate Account assets (Line 27).....	4,946,562,371		4,946,562,371
8. Total assets (Line 28).....	7,484,357,199	298,344,092	7,782,701,291
LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9. Contract reserves (Lines 1 and 2).....	2,138,356,292	422,267,724	2,560,624,016
10. Liability for deposit-type contracts (Line 3).....	17,797,169	13,547,447	31,344,616
11. Claim reserves (Line 4).....	913,818	4,962,829	5,876,647
12. Policyholder dividends/reserves (Lines 5 through 7).....			0
13. Premium & annuity considerations received in advance (Line 8).....	1,085,507		1,085,507
14. Other contract liabilities (Line 9).....	132,298,219	(132,298,219)	0
15. Reinsurance in unauthorized companies (Line 24.02 minus inset amount).....	10,220,438	(10,220,438)	0
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount).....			0
17. Reinsurance with certified reinsurers (Line 24.02 inset amount).....			0
18. Funds held under reinsurance treaties with certified reinsurers (Line 24.03 inset amount).....			0
19. All other liabilities (balance).....	50,922,239	84,749	51,006,988
20. Total liabilities excluding Separate Accounts (Line 26).....	2,351,593,682	298,344,092	2,649,937,774
21. Separate Account liabilities (Line 27).....	4,853,557,833		4,853,557,833
22. Total liabilities (Line 28).....	7,205,151,515	298,344,092	7,503,495,607
23. Capital & surplus (Line 38).....	279,205,684	XXX	279,205,684
24. Total liabilities, capital & surplus (Line 39).....	7,484,357,199	298,344,092	7,782,701,291
NET CREDIT FOR CEDED REINSURANCE			
25. Contract reserves.....	422,267,724		
26. Claim reserves.....	4,962,829		
27. Policyholder dividends/reserves.....	0		
28. Premium & annuity considerations received in advance.....	0		
29. Liability for deposit-type contracts.....	13,547,447		
30. Other contract liabilities.....	(132,298,219)		
31. Reinsurance ceded assets.....	110,443,465		
32. Other ceded reinsurance recoverables.....	6,493,658		
33. Total ceded reinsurance recoverables.....	425,416,904		
34. Premiums and considerations.....	21,498,232		
35. Reinsurance in unauthorized companies.....	10,220,438		
36. Funds held under reinsurance treaties with unauthorized reinsurers.....	0		
37. Reinsurance with certified reinsurers.....	0		
38. Funds held under reinsurance treaties with certified reinsurers.....	0		
39. Other ceded reinsurance payables/offsets.....	(84,749)		
40. Total ceded reinsurance payables/offsets.....	31,633,921		
41. Total net credit for ceded reinsurance.....	393,782,983		

Brighthouse Life Insurance Company of NY

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

1	States, Etc.	Active Status (a)	Direct Business Only						
			Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts	
			2 Life Insurance Premiums	3 Annuity Considerations					
1.	Alabama.....	AL	N	14,816				14,816	
2.	Alaska.....	AK	N					0	
3.	Arizona.....	AZ	N	112,755	119,200			231,955	
4.	Arkansas.....	AR	N	6,160	100,000			106,160	
5.	California.....	CA	N	602,357	950			603,307	
6.	Colorado.....	CO	N	60,121	15,680			75,801	
7.	Connecticut.....	CT	N	1,229,068	1,519,443			2,748,511	
8.	Delaware.....	DE	N	30,552				30,552	
9.	District of Columbia.....	DC	N	21,553	79,831			101,384	
10.	Florida.....	FL	N	1,067,018	673,064			1,740,082	
11.	Georgia.....	GA	N	156,418	3,700			160,118	
12.	Hawaii.....	HI	N	13,898				13,898	
13.	Idaho.....	ID	N	9,036				9,036	
14.	Illinois.....	IL	N	102,047				102,047	
15.	Indiana.....	IN	N	26,472				26,472	
16.	Iowa.....	IA	N	10,038	3,800			13,838	
17.	Kansas.....	KS	N	7,327				7,327	
18.	Kentucky.....	KY	N	15,814				15,814	
19.	Louisiana.....	LA	N	10,410				10,410	
20.	Maine.....	ME	N	15,349				15,349	
21.	Maryland.....	MD	N	127,322				127,322	
22.	Massachusetts.....	MA	N	272,858	471,350			744,208	
23.	Michigan.....	MI	N	53,218				53,218	
24.	Minnesota.....	MN	N	28,033	3,000			31,033	
25.	Mississippi.....	MS	N	7,167				7,167	
26.	Missouri.....	MO	N	20,928				20,928	
27.	Montana.....	MT	N	2,026				2,026	
28.	Nebraska.....	NE	N	395				395	
29.	Nevada.....	NV	N	144,939				144,939	
30.	New Hampshire.....	NH	N	29,702				29,702	
31.	New Jersey.....	NJ	N	1,551,521	2,802,169			4,353,690	
32.	New Mexico.....	NM	N	5,765				5,765	
33.	New York.....	NY	L	76,411,704	535,463,842			611,875,546	1,174,432
34.	North Carolina.....	NC	N	309,175	15,000			324,175	
35.	North Dakota.....	ND	N	503				503	
36.	Ohio.....	OH	N	77,295				77,295	
37.	Oklahoma.....	OK	N	14,813				14,813	
38.	Oregon.....	OR	N	36,144				36,144	
39.	Pennsylvania.....	PA	N	271,196	732,446			1,003,642	
40.	Rhode Island.....	RI	N	40,771	894			41,665	
41.	South Carolina.....	SC	N	152,783	1,500			154,283	
42.	South Dakota.....	SD	N	3,124				3,124	
43.	Tennessee.....	TN	N	72,794				72,794	
44.	Texas.....	TX	N	241,545	26,000			267,545	
45.	Utah.....	UT	N	17,351				17,351	
46.	Vermont.....	VT	N	27,060	37,728			64,788	
47.	Virginia.....	VA	N	157,642	100,000			257,642	
48.	Washington.....	WA	N	68,252				68,252	
49.	West Virginia.....	WV	N	6,771				6,771	
50.	Wisconsin.....	WI	N	18,946				18,946	
51.	Wyoming.....	WY	N	29,417				29,417	
52.	American Samoa.....	AS	N					0	
53.	Guam.....	GU	N					0	
54.	Puerto Rico.....	PR	N	9,731				9,731	
55.	US Virgin Islands.....	VI	N	1,154				1,154	
56.	Northern Mariana Islands.....	MP	N					0	
57.	Canada.....	CAN	N	13,387				13,387	
58.	Aggregate Other Alien.....	OT	XXX	332,340	0	0	0	332,340	0
59.	Subtotal.....	XXX		84,068,981	542,169,597	0	0	626,238,578	1,174,432
90.	Reporting entity contributions for employee benefit plans.....	XXX						0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX		7,897				7,897	
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	XXX						0	
93.	Premium or annuity considerations waived under disability or other contract provisions.....	XXX		56,586				56,586	
94.	Aggregate other amounts not allocable by State.....	XXX		0	897,232	0	0	897,232	0
95.	Totals (Direct Business).....	XXX		84,133,464	543,066,829	0	0	627,200,293	1,174,432
96.	Plus reinsurance assumed.....	XXX						0	
97.	Totals (All Business).....	XXX		84,133,464	543,066,829	0	0	627,200,293	1,174,432
98.	Less reinsurance ceded.....	XXX		56,052,681	89,856,546			145,909,227	
99.	Totals (All Business) less reinsurance ceded.....	XXX		28,080,783	453,210,283	(c) 0	0	481,291,066	1,174,432

DETAILS OF WRITE-INS

58001.	Other alien.....	XXX		332,340				332,340	
58002.	.....	XXX						0	
58003.	.....	XXX						0	
58998.	Summ. of remaining write-ins for line 58 from overflow page.....	XXX		0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX		332,340	0	0	0	332,340	0
9401.	Internal policy exchanges.....	XXX			897,232			897,232	
9402.	.....	XXX						0	
9403.	.....	XXX						0	
9498.	Summ. of remaining write-ins for line 94 from overflow page.....	XXX		0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX		0	897,232	0	0	897,232	0

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

Premiums for Individual Life Policies are distributed according to the address to which the premium notices are sent (if applicable). Considerations for Individual Fixed and Variable Benefit Annuities are distributed according to the state in which the annuitant or owner resides or the address designated as the one to which business communications should be sent (if applicable).

Deposit-type funds for group contracts are allocated to the principal place of business of the plan sponsor, typically the employer that has established a pension or profit sharing plan for the benefit of its employees (if applicable). For individual agreements, deposit-type funds are allocated to the residence of the owner of the contract (if applicable).

(a) Active Status Counts:

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

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4 and 16.4, Cols. 8, 9, and 10, or with Schedule H, Part 1, Column 1, Line 1. Indicate which:

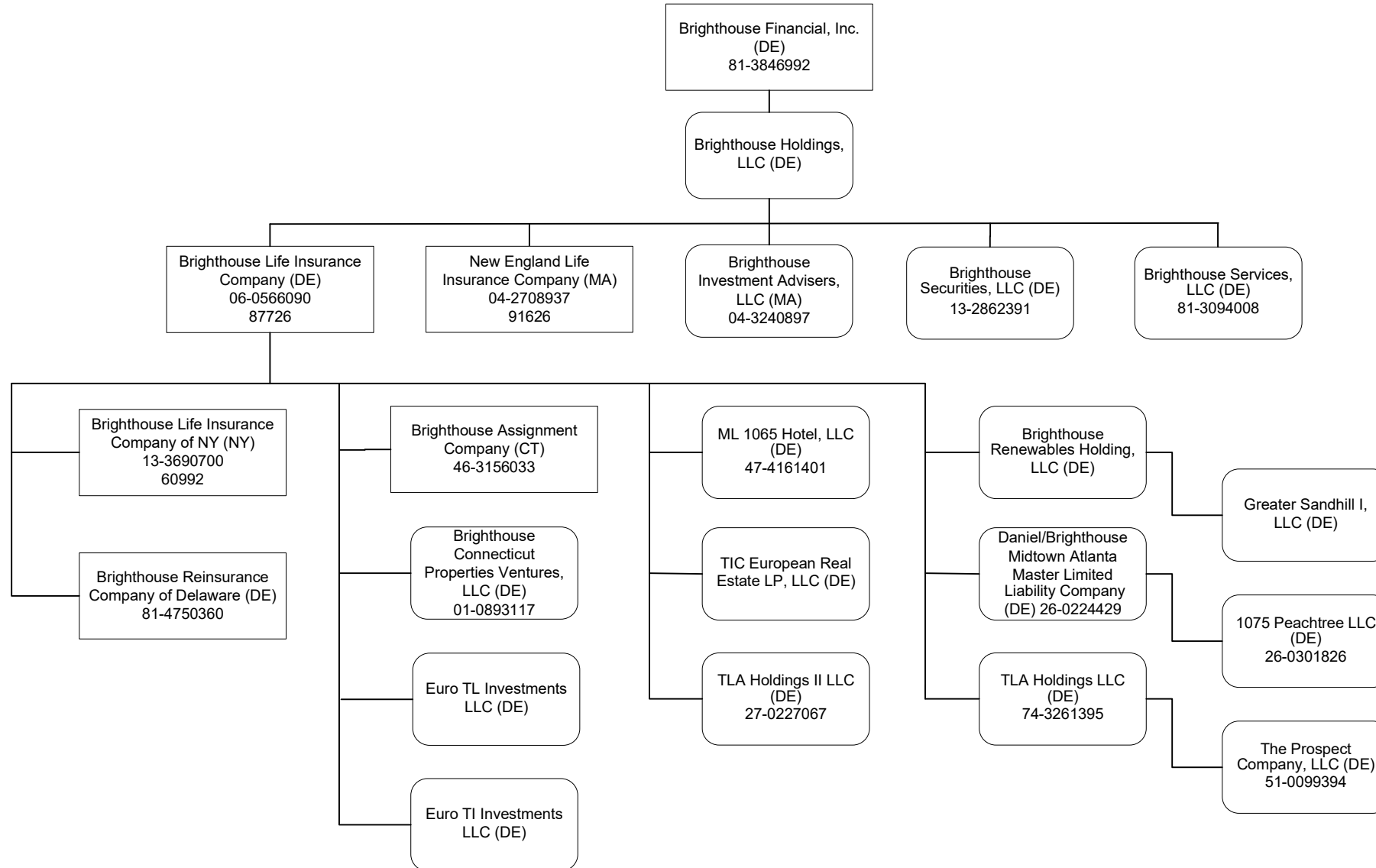
SCHEDULE T - PART 2**INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN**

Allocated by States and Territories

States, Etc.	Direct Business Only					
	1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama.....AL	14,816					14,816
2. Alaska.....AK						0
3. Arizona.....AZ	112,755	119,200				231,955
4. Arkansas.....AR	6,160	100,000				106,160
5. California.....CA	602,357	950				603,307
6. Colorado.....CO	60,121	15,680				75,801
7. Connecticut.....CT	1,229,068	1,519,443				2,748,511
8. Delaware.....DE	30,552					30,552
9. District of Columbia.....DC	21,553	79,831				101,384
10. Florida.....FL	1,067,018	673,064				1,740,082
11. Georgia.....GA	156,418	3,700				160,118
12. Hawaii.....HI	13,898					13,898
13. Idaho.....ID	9,036					9,036
14. Illinois.....IL	102,047					102,047
15. Indiana.....IN	26,472					26,472
16. Iowa.....IA	10,038	3,800				13,838
17. Kansas.....KS	7,327					7,327
18. Kentucky.....KY	15,814					15,814
19. Louisiana.....LA	10,410					10,410
20. Maine.....ME	15,349					15,349
21. Maryland.....MD	127,322					127,322
22. Massachusetts.....MA	272,858	471,350				744,208
23. Michigan.....MI	53,218					53,218
24. Minnesota.....MN	28,033	3,000				31,033
25. Mississippi.....MS	7,167					7,167
26. Missouri.....MO	20,928					20,928
27. Montana.....MT	2,026					2,026
28. Nebraska.....NE	395					395
29. Nevada.....NV	144,939					144,939
30. New Hampshire.....NH	29,702					29,702
31. New Jersey.....NJ	1,551,521	2,802,169				4,353,690
32. New Mexico.....NM	5,765					5,765
33. New York.....NY	76,411,704	535,463,842			1,174,432	613,049,978
34. North Carolina.....NC	309,175	15,000				324,175
35. North Dakota.....ND	503					503
36. Ohio.....OH	77,295					77,295
37. Oklahoma.....OK	14,813					14,813
38. Oregon.....OR	36,144					36,144
39. Pennsylvania.....PA	271,196	732,446				1,003,642
40. Rhode Island.....RI	40,771	894				41,665
41. South Carolina.....SC	152,783	1,500				154,283
42. South Dakota.....SD	3,124					3,124
43. Tennessee.....TN	72,794					72,794
44. Texas.....TX	241,545	26,000				267,545
45. Utah.....UT	17,351					17,351
46. Vermont.....VT	27,060	37,728				64,788
47. Virginia.....VA	157,642	100,000				257,642
48. Washington.....WA	68,252					68,252
49. West Virginia.....WV	6,771					6,771
50. Wisconsin.....WI	18,946					18,946
51. Wyoming.....WY	29,417					29,417
52. American Samoa.....AS						0
53. Guam.....GU						0
54. Puerto Rico.....PR	9,731					9,731
55. US Virgin Islands.....VI	1,154					1,154
56. Northern Mariana Islands.....MP						0
57. Canada.....CAN	13,387					13,387
58. Aggregate Other Alien.....OT	332,340					332,340
59. Totals.....	84,068,981	542,169,597	0	0	1,174,432	627,413,010

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

PART 1 - ORGANIZATIONAL CHART



LEGEND:
 Square edges: Corporation
 Round edges: Limited Liability Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
4932	Brighthouse Holding Group...	87726...	06-0566090..	...1546103			Brighthouse Life Insurance Company	DE.....	UDP.....	Brighthouse Holdings, LLC.....	Ownership.....	...100.000	Brighthouse Financial, Inc.....	...N.....	
4932	Brighthouse Holding Group...	00000...	13-2862391..				Brighthouse Securities, LLC	DE.....	NIA.....	Brighthouse Holdings, LLC.....	Ownership.....	...100.000	Brighthouse Financial, Inc.....	...N.....	
4932	Brighthouse Holding Group...	91626...	04-2708937..				New England Life Insurance Company.....	MA.....	IA.....	Brighthouse Holdings, LLC.....	Ownership.....	...100.000	Brighthouse Financial, Inc.....	...N.....	
4932	Brighthouse Holding Group...	00000...	04-3240897..	...4288440			Brighthouse Investment Advisers, LLC.....	MA.....	NIA.....	Brighthouse Holdings, LLC.....	Ownership.....	...100.000	Brighthouse Financial, Inc.....	...N.....	
4932	Brighthouse Holding Group...	00000...	81-3094008..				Brighthouse Services, LLC	DE.....	NIA.....	Brighthouse Holdings, LLC.....	Ownership.....	...100.000	Brighthouse Financial, Inc.....	...N.....	
4932	Brighthouse Holding Group...	00000...	47-4161401..				ML 1065 Hotel, LLC.....	DE.....	NIA.....	Brighthouse Life Insurance Company	Ownership.....	...100.000	Brighthouse Financial, Inc.....	...N.....	
4932	Brighthouse Holding Group...	00000...					Brighthouse Renewables Holding, LLC.....	DE.....	NIA.....	Brighthouse Life Insurance Company	Ownership.....	...100.000	Brighthouse Financial, Inc.....	...N.....	
4932	Brighthouse Holding Group...	00000...					Greater Sandhill I, LLC.....	DE.....	NIA.....	Brighthouse Renewables Holding, LLC.....	Ownership.....	...100.000	Brighthouse Financial, Inc.....	...N.....	
4932	Brighthouse Holding Group...	00000...	01-0893117..				Brighthouse Connecticut Properties Ventures, LLC	DE.....	NIA.....	Brighthouse Life Insurance Company	Ownership.....	...100.000	Brighthouse Financial, Inc.....	...N.....	
4932	Brighthouse Holding Group...	00000...					Euro TI Investments LLC.....	DE.....	NIA.....	Brighthouse Life Insurance Company	Ownership.....	...100.000	Brighthouse Financial, Inc.....	...N.....	
4932	Brighthouse Holding Group...	00000...	46-3156033..				Brighthouse Assignment Company.....	CT.....	NIA.....	Brighthouse Life Insurance Company	Ownership.....	...100.000	Brighthouse Financial, Inc.....	...Y.....	
4932	Brighthouse Holding Group...	00000...	26-0224429..				Daniel/Brighthouse Midtown Atlanta Master Limited Liability Company	DE.....	NIA.....	Brighthouse Life Insurance Company	Ownership.....	...100.000	Brighthouse Financial, Inc.....	...N.....	
4932	Brighthouse Holding Group...	00000...	26-0301826..				1075 Peachtree, LLC.....	DE.....	NIA.....	Daniel/Brighthouse Midtown Limited Liability Company	Ownership.....	...100.000	Brighthouse Financial, Inc.....	...N.....	
4932	Brighthouse Holding Group...	00000...	27-0227067..				TLA Holdings II LLC.....	DE.....	NIA.....	Brighthouse Life Insurance Company	Ownership.....	...100.000	Brighthouse Financial, Inc.....	...N.....	
4932	Brighthouse Holding Group...	00000...					TIC European Real Estate LP, LLC.....	DE.....	NIA.....	Brighthouse Life Insurance Company	Ownership.....	...100.000	Brighthouse Financial, Inc.....	...N.....	
4932	Brighthouse Holding Group...	00000...	74-3261395..				TLA Holdings LLC.....	DE.....	NIA.....	Brighthouse Life Insurance Company	Ownership.....	...100.000	Brighthouse Financial, Inc.....	...N.....	
4932	Brighthouse Holding Group...	00000...	51-0099394..				The Prospect Company, LLC.....	DE.....	NIA.....	TLA Holdings LLC.....	Ownership.....	...100.000	Brighthouse Financial, Inc.....	...N.....	
4932	Brighthouse Holding Group...	16073...	81-4750360..				Brighthouse Reinsurance Company of Delaware (DE)	DE.....	IA.....	Brighthouse Life Insurance Company	Ownership.....	...100.000	Brighthouse Financial, Inc.....	...N.....	
4932	Brighthouse Holding Group...	00000...					Euro TL Investments LLC.....	DE.....	NIA.....	Brighthouse Life Insurance Company	Ownership.....	...100.000	Brighthouse Financial, Inc.....	...N.....	
4932	Brighthouse Holding Group...	60992...	13-3690700..	...3302479			Brighthouse Life Insurance Company of NY.....	NY.....	RE.....	Brighthouse Life Insurance Company	Ownership.....	...100.000	Brighthouse Financial, Inc.....	...N.....	
4932	Brighthouse Holding Group...	00000...	81-3846992..		...1685040	NASDAQ.....	Brighthouse Financial, Inc.....	DE.....	NIA.....	Board of Directors.....	Board of Directors		Board of Directors.....	...Y.....	
4932	Brighthouse Holding Group...	00000...					Brighthouse Holdings, LLC.....	DE.....	UIP.....	Brighthouse Financial, Inc.....	Ownership.....	...100.000	Brighthouse Financial, Inc.....	...N.....	

SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
Affiliated Transactions												
	81-3846992	Brighthouse Financial, Inc.			(40,000,000)						(40,000,000)	
		Brighthouse Holdings, LLC	65,000,000	(265,000,000)			388,776,571				188,776,571	
	04-3240897	Brighthouse Investment Advisers, LLC					625,619			(123,508,140)	(122,882,521)	
87726	06-0566090	Brighthouse Life Insurance Company		403,182,111			(441,159,877)	90,306,130		108,316,026	160,644,390	19,057,146,677
60992	13-3690700	Brighthouse Life Insurance Company NY					(51,334,807)	41,596,101		6,069,009	(3,669,697)	413,614,347
16073	81-4750360	Brighthouse Reinsurance Company of Delaware			199,659,443		192,025,724	(135,578,973)			256,106,194	(19,869,482,701)
		Brighthouse Renewables Holding, LLC		(3,068,817)							(3,068,817)	
	13-2862391	Brighthouse Securities, LLC					123,843				123,843	
	81-3094008	Brighthouse Services, LLC					(58,801,590)				(58,801,590)	
		Euro TI Investments, LLC		(65,798)							(65,798)	
		Euro TL Investments LLC		(47,496)							(47,496)	
91626	04-2708937	New England Life Insurance Company	(65,000,000)	(135,000,000)	(159,659,443)		(30,255,483)	3,676,742		9,123,105	(377,115,079)	551,594,818
9999999	Control Totals		0	0	0	0	0	0	XXX	0	0	152,873,141

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

AUGUST FILING

53. Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?

NO

EXPLANATIONS:

BAR CODE:

1.

2.

3.

4.

5.

6.

7.

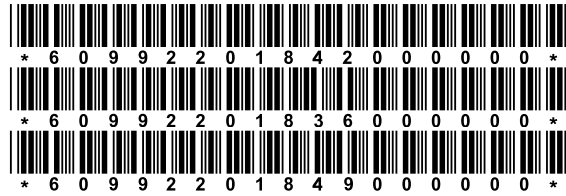
8.

9.

10.

11.

12. The data for this supplement is not required to be filed.



13. The data for this supplement is not required to be filed.



14. The data for this supplement is not required to be filed.



15.

16.

17.

18. The data for this supplement is not required to be filed.



19. The data for this supplement is not required to be filed.



20. The data for this supplement is not required to be filed.



21. The data for this supplement is not required to be filed.



22. The data for this supplement is not required to be filed.



23. The data for this supplement is not required to be filed.



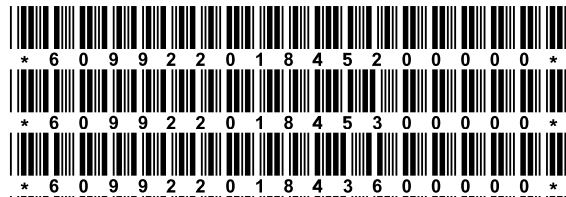
24. The data for this supplement is not required to be filed.



25.

26.

27. The data for this supplement is not required to be filed.



28. The data for this supplement is not required to be filed.



29. The data for this supplement is not required to be filed.



30. The data for this supplement is not required to be filed.



31.

32.

33. The data for this supplement is not required to be filed.



34. The data for this supplement is not required to be filed.



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

35.

36. The data for this supplement is not required to be filed.



37. The data for this supplement is not required to be filed.



38. The data for this supplement is not required to be filed.



39. The data for this supplement is not required to be filed.



40.

41.

42. The data for this supplement is not required to be filed.



43.

44. The data for this supplement is not required to be filed.



45. The data for this supplement is not required to be filed.



46.

47.

48. The data for this supplement is not required to be filed.



49. The data for this supplement is not required to be filed.



50. The data for this supplement is not required to be filed.



51.

52.

53. The data for this supplement is not required to be filed.



Annual Statement for the year 2018 of the **Brighthouse Life Insurance Company of NY**
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Disallowed IMR.....	5,131,626	5,131,626	0	0
2597. Summary of remaining write-ins for Line 25.....	5,131,626	5,131,626	0	0

NONE

Brighthouse Life Insurance Company of NY

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	340,811,379	14.3	340,811,379		340,811,379	14.3
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....	75,121,930	3.1	75,121,930		75,121,930	3.1
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	10,397,534	0.4	10,397,534		10,397,534	0.4
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	4,177,486	0.2	4,177,486		4,177,486	0.2
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....		0.0			0	0.0
1.43 Revenue and assessment obligations.....	52,258,952	2.2	52,258,952		52,258,952	2.2
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....		0.0			0	0.0
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	47,051,514	2.0	47,051,514		47,051,514	2.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....	317,600,640	13.3	317,600,640		317,600,640	13.3
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	743,660,877	31.1	743,660,877		743,660,877	31.1
2.2 Unaffiliated non-U.S. securities (including Canada).....	272,203,584	11.4	272,203,584		272,203,584	11.4
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....	116,035,353	4.9	116,035,353		116,035,353	4.9
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....	277,756,568	11.6	277,756,568		277,756,568	11.6
4.6 Mezzanine real estate loans.....	8,000,000	0.3	8,000,000		8,000,000	0.3
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....	29,641,085	1.2	29,641,085		29,641,085	1.2
8. Receivables for securities.....	160,855	0.0	160,855		160,855	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	88,402,858	3.7	88,402,858		88,402,858	3.7
11. Other invested assets.....	6,919,706	0.3	6,919,706		6,919,706	0.3
12. Total invested assets.....	2,390,200,321	100.0	2,390,200,321	0	2,390,200,321	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE**SCHEDULE B - VERIFICATION BETWEEN YEARS**

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		396,668,615
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	18,725,095	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	79,308	18,804,403
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Accrual of discount.....		89,766
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....		0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		(1,589,621)
7.	Deduct amounts received on disposals, Part 3, Column 15.....		8,217,641
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		3,710,320
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....	(253,280)	
9.2	Totals, Part 3, Column 13.....		(253,280)
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		401,791,922
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		401,791,922
14.	Deduct total nonadmitted amounts.....		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		401,791,922

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....	6,090,122
2.	Cost of acquired:	
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	0
3.	Capitalized deferred interest and other:	
3.1	Totals, Part 1, Column 16.....	
3.2	Totals, Part 3, Column 12.....	0
4.	Accrual of discount.....	
5.	Unrealized valuation increase (decrease):	
5.1	Totals, Part 1, Column 13.....	
5.2	Totals, Part 3, Column 9.....	0
6.	Total gain (loss) on disposals, Part 3, Column 19.....	
7.	Deduct amounts received on disposals, Part 3, Column 16.....	
8.	Deduct amortization of premium and depreciation.....	3,687
9.	Total foreign exchange change in book/adjusted carrying value:	
9.1	Totals, Part 1, Column 17.....	
9.2	Totals, Part 3, Column 14.....	0
10.	Deduct current year's other-than-temporary impairment recognized:	
10.1	Totals, Part 1, Column 15.....	
10.2	Totals, Part 3, Column 11.....	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	6,086,435
12.	Deduct total nonadmitted amounts.....	
13.	Statement value at end of current period (Line 11 minus Line 12).....	6,086,435

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....	1,951,138,383
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....	329,265,842
3.	Accrual of discount.....	3,408,205
4.	Unrealized valuation increase (decrease):	
4.1	Part 1, Column 12.....	
4.2	Part 2, Section 1, Column 15.....	
4.3	Part 2, Section 2, Column 13.....	
4.4	Part 4, Column 11.....	0
5.	Total gain (loss) on disposals, Part 4, Column 19.....	(6,145,667)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....	404,814,187
7.	Deduct amortization of premium.....	6,077,040
8.	Total foreign exchange change in book/adjusted carrying value:	
8.1	Part 1, Column 15.....	(5,480,120)
8.2	Part 2, Section 1, Column 19.....	
8.3	Part 2, Section 2, Column 16.....	
8.4	Part 4, Column 15.....	(292)
		(5,480,412)
9.	Deduct current year's other-than-temporary impairment recognized:	
9.1	Part 1, Column 14.....	
9.2	Part 2, Section 1, Column 17.....	
9.3	Part 2, Section 2, Column 14.....	
9.4	Part 4, Column 13.....	0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5R, Line 5R(2).....	1,988,772
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	1,863,283,896
12.	Deduct total nonadmitted amounts.....	
13.	Statement value at end of current period (Line 11 minus Line 12).....	1,863,283,896

Brighthouse Life Insurance Company of NY

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States.....	340,811,378	342,951,587	332,619,206	398,765,000
	2. Canada.....	648,431	586,625	648,050	650,000
	3. Other Countries.....	9,749,103	9,530,690	9,973,156	9,655,013
	4. Totals.....	351,208,912	353,068,902	343,240,412	409,070,013
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	4,177,486	4,290,435	4,139,280	4,500,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....				
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	174,432,395	173,625,463	176,207,896	154,233,905
Industrial and Miscellaneous, SVO Identified Funds, Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	1,062,805,182	1,049,057,661	1,066,153,914	1,065,936,267
	9. Canada.....	27,334,225	26,833,479	28,043,262	27,312,453
	10. Other Countries.....	243,325,696	239,301,689	251,678,845	243,006,804
	11. Totals.....	1,333,465,103	1,315,192,829	1,345,876,021	1,336,255,524
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	1,863,283,896	1,846,177,629	1,869,463,609	1,904,059,442
PREFERRED STOCKS					
Industrial and Miscellaneous (Unaffiliated)	14. United States.....				
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	0	0	0	0
COMMON STOCKS					
Industrial and Miscellaneous (Unaffiliated)	20. United States.....				
	21. Canada.....				
	22. Other Countries.....				
	23. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	24. Totals.....				
	25. Total Common Stocks.....	0	0	0	0
	26. Total Stocks.....	0	0	0	0
	27. Total Bonds and Stocks.....	1,863,283,896	1,846,177,629	1,869,463,609	

Brighthouse Life Insurance Company of NY

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....	61,962,543		204,114,382	1,352,122	135,344,874	XXX	402,773,921	20.8	417,034,788	20.9	402,773,921	
1.2 NAIC 2.....						XXX	0	0.0		0.0		
1.3 NAIC 3.....						XXX	0	0.0		0.0		
1.4 NAIC 4.....						XXX	0	0.0		0.0		
1.5 NAIC 5.....						XXX	0	0.0		0.0		
1.6 NAIC 6.....						XXX	0	0.0		0.0		
1.7 Totals.....	61,962,543	0	204,114,382	1,352,122	135,344,874	XXX	402,773,921	20.8	417,034,788	20.9	402,773,921	0
2. All Other Governments												
2.1 NAIC 1.....	4,301,548					XXX	4,301,548	0.2	2,998,417	0.2	2,999,490	1,302,058
2.2 NAIC 2.....	99,862	1,561,481		1,156,440	2,629,772	XXX	5,447,555	0.3	1,961,826	0.1	1,392,450	4,055,105
2.3 NAIC 3.....			648,431			XXX	648,431	0.0		0.0		648,431
2.4 NAIC 4.....						XXX	0	0.0	3,481,287	0.2		
2.5 NAIC 5.....						XXX	0	0.0		0.0		
2.6 NAIC 6.....						XXX	0	0.0		0.0		
2.7 Totals.....	4,401,410	1,561,481	648,431	1,156,440	2,629,772	XXX	10,397,534	0.5	8,441,530	0.4	4,391,940	6,005,594
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....						XXX	0	0.0		0.0		
3.2 NAIC 2.....			1,569,970	2,607,516		XXX	4,177,486	0.2	4,617,783	0.2	4,177,486	
3.3 NAIC 3.....						XXX	0	0.0		0.0		
3.4 NAIC 4.....						XXX	0	0.0		0.0		
3.5 NAIC 5.....						XXX	0	0.0		0.0		
3.6 NAIC 6.....						XXX	0	0.0		0.0		
3.7 Totals.....	0	0	1,569,970	2,607,516	0	XXX	4,177,486	0.2	4,617,783	0.2	4,177,486	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....						XXX	0	0.0		0.0		
4.2 NAIC 2.....						XXX	0	0.0		0.0		
4.3 NAIC 3.....						XXX	0	0.0		0.0		
4.4 NAIC 4.....						XXX	0	0.0		0.0		
4.5 NAIC 5.....						XXX	0	0.0		0.0		
4.6 NAIC 6.....						XXX	0	0.0		0.0		
4.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	12,754,090	639,275	8,603,915	125,500,169	33,700,665	XXX	181,198,114	9.3	251,809,805	12.6	173,715,581	7,482,533
5.2 NAIC 2.....					6,200,555	XXX	6,200,555	0.3		0.0	6,200,555	
5.3 NAIC 3.....						XXX	0	0.0		0.0		
5.4 NAIC 4.....						XXX	0	0.0		0.0		
5.5 NAIC 5.....						XXX	0	0.0		0.0		
5.6 NAIC 6.....						XXX	0	0.0		0.0		
5.7 Totals.....	12,754,090	639,275	8,603,915	125,500,169	39,901,220	XXX	187,398,669	9.7	251,809,805	12.6	179,916,136	7,482,533

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Brighthouse Life Insurance Company of NY

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	38,404,574	138,283,360	379,887,212	79,888,019	83,305,363	.XXX	719,768,528	37.1	657,952,910	33.0	425,952,656	293,815,872
6.2 NAIC 2.....	18,116,436	141,766,187	242,574,665	65,724,883	54,809,302	.XXX	522,991,473	27.0	528,997,382	26.5	182,411,320	340,580,153
6.3 NAIC 3.....	4,813,449	32,889,245	32,035,184	4,735,997	401,607	.XXX	74,875,482	3.9	99,705,476	5.0	52,334,935	22,540,547
6.4 NAIC 4.....	699,936	3,582,115	7,069,364			.XXX	11,351,415	0.6	22,171,758	1.1	5,938,062	5,413,353
6.5 NAIC 5.....		100,000	2,250,195	1,179,513	948,497	.XXX	4,478,205	0.2	5,087,697	0.3	2,029,139	2,449,066
6.6 NAIC 6.....						.XXX	0	0.0		0.0		
6.7 Totals.....	62,034,395	316,620,907	663,816,620	151,528,412	139,464,769	.XXX	1,333,465,103	68.8	1,313,915,223	65.8	668,666,112	664,798,991
7. Hybrid Securities												
7.1 NAIC 1.....						.XXX	0	0.0		0.0		
7.2 NAIC 2.....						.XXX	0	0.0		0.0		
7.3 NAIC 3.....						.XXX	0	0.0		0.0		
7.4 NAIC 4.....						.XXX	0	0.0		0.0		
7.5 NAIC 5.....						.XXX	0	0.0		0.0		
7.6 NAIC 6.....						.XXX	0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....						.XXX	0	0.0		0.0		
8.2 NAIC 2.....						.XXX	0	0.0		0.0		
8.3 NAIC 3.....						.XXX	0	0.0		0.0		
8.4 NAIC 4.....						.XXX	0	0.0		0.0		
8.5 NAIC 5.....						.XXX	0	0.0		0.0		
8.6 NAIC 6.....						.XXX	0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.2 NAIC 2.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.3 NAIC 3.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.4 NAIC 4.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.5 NAIC 5.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.6 NAIC 6.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.7 Totals.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0	0	0.0	0	0
10. Bank Loans												
10.1 NAIC 1.....						.XXX	0	0.0	.XXX	.XXX		
10.2 NAIC 2.....						.XXX	0	0.0	.XXX	.XXX		
10.3 NAIC 3.....						.XXX	0	0.0	.XXX	.XXX		
10.4 NAIC 4.....						.XXX	0	0.0	.XXX	.XXX		
10.5 NAIC 5.....						.XXX	0	0.0	.XXX	.XXX		
10.6 NAIC 6.....						.XXX	0	0.0	.XXX	.XXX		
10.7 Totals.....	0	0	0	0	0	.XXX	0	0.0	.XXX	.XXX	0	0

901S

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....117,422,755	.....138,922,635	.....592,605,509	.....206,740,310	.....252,350,902	.....0	.....1,308,042,111	.....67.5	.....XXX	.....XXX	.....1,005,441,648	.....302,600,463
11.2 NAIC 2.....	(d).....18,216,298	.....143,327,668	.....244,144,635	.....69,488,839	.....63,639,629	.....0	.....538,817,069	.....27.8	.....XXX	.....XXX	.....194,181,811	.....344,635,258
11.3 NAIC 3.....	(d).....4,813,449	.....32,889,245	.....32,683,615	.....4,735,997	.....401,607	.....0	.....75,523,913	.....3.9	.....XXX	.....XXX	.....52,334,935	.....23,188,978
11.4 NAIC 4.....	(d).....699,936	.....3,582,115	.....7,069,364	.....0	.....0	.....0	.....11,351,415	.....0.6	.....XXX	.....XXX	.....5,938,062	.....5,413,353
11.5 NAIC 5.....	(d).....0	.....100,000	.....2,250,195	.....1,179,513	.....948,497	.....0	(c).....4,478,205	.....0.2	.....XXX	.....XXX	.....2,029,139	.....2,449,066
11.6 NAIC 6.....	(d).....0	.....0	.....0	.....0	.....0	.....0	(c).....0	.....0.0	.....XXX	.....XXX	.....0	.....0
11.7 Totals.....	.....141,152,438	.....318,821,663	.....878,753,318	.....282,144,659	.....317,340,635	.....0	(b).....1,938,212,713	.....100.0	.....XXX	.....XXX	.....1,259,925,595	.....678,287,118
11.8 Line 11.7 as a % of Col. 7.....	.....7.3	.....16.4	.....45.3	.....14.6	.....16.4	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....65.0	.....35.0
12. Total Bonds Prior Year												
12.1 NAIC 1.....	.....83,962,461	.....228,431,181	.....575,296,841	.....209,965,008	.....232,140,429	.....0	.....XXX	.....XXX	.....1,329,795,920	.....66.6	.....1,049,925,789	.....279,870,132
12.2 NAIC 2.....	.....29,080,084	.....130,183,679	.....254,829,323	.....78,176,052	.....43,307,853	.....0	.....XXX	.....XXX	.....535,576,991	.....26.8	.....218,373,247	.....317,203,744
12.3 NAIC 3.....	.....3,675,696	.....39,508,267	.....47,413,922	.....8,328,508	.....779,083	.....0	.....XXX	.....XXX	.....99,705,476	.....5.0	.....65,097,711	.....34,607,765
12.4 NAIC 4.....	.....180,270	.....6,220,636	.....17,733,532	.....1,518,607	.....0	.....0	.....XXX	.....XXX	.....25,653,045	.....1.3	.....14,001,248	.....11,651,797
12.5 NAIC 5.....	.....0	.....732,027	.....2,554,759	.....693,136	.....1,107,775	.....0	.....XXX	.....XXX	(c).....5,087,697	.....0.3	.....4,355,670	.....732,027
12.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	(c).....0	.....0.0	.....0	.....0
12.7 Totals.....	.....116,898,511	.....405,075,790	.....897,828,377	.....298,681,311	.....277,335,140	.....0	.....XXX	.....XXX	(b).....1,995,819,129	.....100.0	.....1,351,753,665	.....644,065,465
12.8 Line 12.7 as a % of Col. 9.....	.....5.9	.....20.3	.....45.0	.....15.0	.....13.9	.....0.0	.....XXX	.....XXX	.....100.0	.....XXX	.....67.7	.....32.3
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	.....96,286,159	.....56,191,797	.....477,962,020	.....149,333,025	.....225,668,647	.....0	.....1,005,441,648	.....51.9	.....1,049,925,789	.....52.6	.....1,005,441,648	.....XXX
13.2 NAIC 2.....	.....5,646,926	.....54,149,481	.....77,589,324	.....10,751,384	.....46,044,696	.....0	.....194,181,811	.....10.0	.....218,373,247	.....10.9	.....194,181,811	.....XXX
13.3 NAIC 3.....	.....3,872,334	.....22,633,888	.....21,896,118	.....3,530,988	.....401,607	.....0	.....52,334,935	.....2.7	.....65,097,711	.....3.3	.....52,334,935	.....XXX
13.4 NAIC 4.....	.....699,936	.....1,043,834	.....4,194,292	.....0	.....0	.....0	.....5,938,062	.....0.3	.....14,001,248	.....0.7	.....5,938,062	.....XXX
13.5 NAIC 5.....	.....0	.....0	.....2,029,139	.....0	.....0	.....0	.....2,029,139	.....0.1	.....4,355,670	.....0.2	.....2,029,139	.....XXX
13.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
13.7 Totals.....	.....106,505,355	.....134,019,000	.....583,670,893	.....163,615,397	.....272,114,950	.....0	.....1,259,925,595	.....65.0	.....1,351,753,665	.....67.7	.....1,259,925,595	.....XXX
13.8 Line 13.7 as a % of Col. 7.....	.....8.5	.....10.6	.....46.3	.....13.0	.....21.6	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	.....5.5	.....6.9	.....30.1	.....8.4	.....14.0	.....0.0	.....65.0	.....XXX	.....XXX	.....XXX	.....65.0	.....XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	.....21,136,598	.....82,730,831	.....114,643,488	.....57,407,286	.....26,682,260	.....0	.....302,600,463	.....15.6	.....279,870,132	.....14.0	.....XXX	.....302,600,463
14.2 NAIC 2.....	.....12,569,372	.....89,178,186	.....166,555,311	.....58,737,455	.....17,594,934	.....0	.....344,635,258	.....17.8	.....317,203,744	.....15.9	.....XXX	.....344,635,258
14.3 NAIC 3.....	.....941,115	.....10,255,356	.....10,787,497	.....1,205,010	.....0	.....0	.....23,188,978	.....1.2	.....34,607,765	.....1.7	.....XXX	.....23,188,978
14.4 NAIC 4.....	.....0	.....2,538,280	.....2,875,073	.....0	.....0	.....0	.....5,413,353	.....0.3	.....11,651,797	.....0.6	.....XXX	.....5,413,353
14.5 NAIC 5.....	.....0	.....100,000	.....221,055	.....1,179,514	.....948,497	.....0	.....2,449,066	.....0.1	.....732,027	.....0.0	.....XXX	.....2,449,066
14.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
14.7 Totals.....	.....34,647,085	.....184,802,653	.....295,082,424	.....118,529,265	.....45,225,691	.....0	.....678,287,118	.....35.0	.....644,065,465	.....32.3	.....XXX	.....678,287,118
14.8 Line 14.7 as a % of Col. 7.....	.....5.1	.....27.2	.....43.5	.....17.5	.....6.7	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....XXX	.....100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	.....1.8	.....9.5	.....15.2	.....6.1	.....2.3	.....0.0	.....35.0	.....XXX	.....XXX	.....XXX	.....XXX	.....35.0

SIO7

(a) Includes \$.....259,068,485 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....31,840,246 current year of bonds with Z designations, \$.....55,004,424 prior year of bonds with Z designations and \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes \$.....2,029,139 current year of bonds with 5GI designations, \$.....2,032,144 prior year of bonds with 5* or 5GI designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....74,928,816; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations.....	61,962,543		204,114,382	1,352,122	135,344,874	.XXX	402,773,921	20.8	413,450,722	20.7	402,773,921	
1.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0	3,584,066	0.2		
1.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
1.5 Totals.....	61,962,543	0	204,114,382	1,352,122	135,344,874	.XXX	402,773,921	20.8	417,034,788	20.9	402,773,921	0
2. All Other Governments												
2.1 Issuer Obligations.....	4,401,410	1,561,481	648,431	1,156,440	2,629,772	.XXX	10,397,534	0.5	8,441,530	0.4	4,391,940	6,005,594
2.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
2.5 Totals.....	4,401,410	1,561,481	648,431	1,156,440	2,629,772	.XXX	10,397,534	0.5	8,441,530	0.4	4,391,940	6,005,594
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations.....			1,569,970	2,607,516		.XXX	4,177,486	0.2	4,617,783	0.2	4,177,486	
3.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
3.5 Totals.....	0	0	1,569,970	2,607,516	0	.XXX	4,177,486	0.2	4,617,783	0.2	4,177,486	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations.....						.XXX	0	0.0		0.0		
4.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
4.5 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations.....	12,966,273		10,796,949	86,041,533	25,044,151	.XXX	134,848,906	7.0	125,846,017	6.3	134,848,906	
5.2 Residential Mortgage-Backed Securities.....	(277,758)	(1,647,152)	(2,679,484)	37,964,061	11,707,564	.XXX	45,067,231	2.3	125,963,788	6.3	45,067,231	
5.3 Commercial Mortgage-Backed Securities.....		1,984,283				.XXX	1,984,283	0.1		0.0	1,984,283	
5.4 Other Loan-Backed and Structured Securities.....	65,576	302,144	486,450	1,494,574	3,149,505	.XXX	5,498,249	0.3		0.0	5,498,249	
5.5 Totals.....	12,754,091	639,275	8,603,915	125,500,168	39,901,220	.XXX	187,398,669	9.7	251,809,805	12.6	179,916,137	7,482,532
6. Industrial and Miscellaneous (unaffiliated)												
6.1 Issuer Obligations.....	48,177,613	212,470,418	450,029,352	120,394,899	124,673,819	.XXX	955,746,101	49.3	988,948,520	49.6	409,230,055	546,516,046
6.2 Residential Mortgage-Backed Securities.....	5,522,559	18,196,631	14,575,144	12,001,391	3,387,884	.XXX	53,683,609	2.8	63,360,806	3.2	49,393,890	4,289,719
6.3 Commercial Mortgage-Backed Securities.....	401,445	59,205,790	181,344,541	13,461,524	10,060,784	.XXX	264,474,084	13.6	182,443,991	9.1	194,520,774	69,953,310
6.4 Other Loan-Backed and Structured Securities.....	7,932,778	26,748,068	17,867,583	5,670,598	1,342,282	.XXX	59,561,309	3.1	79,161,906	4.0	15,521,393	44,039,916
6.5 Totals.....	62,034,395	316,620,907	663,816,620	151,528,412	139,464,769	.XXX	1,333,465,103	68.8	1,313,915,223	65.8	668,666,112	664,798,991
7. Hybrid Securities												
7.1 Issuer Obligations.....						.XXX	0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
7.5 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations.....						.XXX	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
8.5 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Bank Loans												
10.1 Bank Loans - Issued.....						XXX	0	0.0	XXX	XXX		
10.2 Bank Loans - Acquired.....						XXX	0	0.0	XXX	XXX		
10.3 Totals.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11. Total Bonds Current Year												
11.1 Issuer Obligations.....	127,507,839	214,031,899	667,159,084	211,552,510	287,692,616	XXX	1,507,943,948	77.8	XXX	XXX	955,422,308	552,521,640
11.2 Residential Mortgage-Backed Securities.....	5,244,801	16,549,479	11,895,660	49,965,452	15,095,448	XXX	98,750,840	5.1	XXX	XXX	94,461,121	4,289,719
11.3 Commercial Mortgage-Backed Securities.....	401,445	61,190,073	181,344,541	13,461,524	10,060,784	XXX	266,458,367	13.7	XXX	XXX	194,520,774	71,937,593
11.4 Other Loan-Backed and Structured Securities.....	7,998,354	27,050,212	18,354,033	7,165,172	4,491,787	XXX	65,059,558	3.4	XXX	XXX	15,521,393	49,538,165
11.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.6 Bank Loans.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals.....	141,152,439	318,821,663	878,753,318	282,144,658	317,340,635	0	1,938,212,713	100.0	XXX	XXX	1,259,925,596	678,287,117
11.8 Line 11.7 as a % of Col. 7.....	7.3	16.4	45.3	14.6	16.4	0.0	100.0	XXX	XXX	XXX	65.0	35.0
12. Total Bonds Prior Year												
12.1 Issuer Obligations.....	92,947,733	283,218,518	699,347,718	213,757,878	252,032,725	XXX	XXX	XXX	1,541,304,572	77.2	1,014,966,376	526,338,197
12.2 Residential Mortgage-Backed Securities.....	17,285,003	51,814,108	39,231,974	64,148,119	20,429,456	XXX	XXX	XXX	192,908,660	9.7	187,299,459	5,609,201
12.3 Commercial Mortgage-Backed Securities.....	612,050	45,277,781	125,963,041	10,591,119	10,591,119	XXX	XXX	XXX	182,443,991	9.1	133,864,580	48,579,411
12.4 Other Loan-Backed and Structured Securities.....	6,053,725	24,765,383	33,285,644	10,184,195	4,872,959	XXX	XXX	XXX	79,161,906	4.0	15,623,250	63,538,656
12.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.6 Bank Loans.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals.....	116,898,511	405,075,790	897,828,377	298,681,311	277,335,140	0	XXX	XXX	1,995,819,129	100.0	1,351,753,665	644,065,465
12.8 Line 12.7 as a % of Col. 9.....	5.9	20.3	45.0	15.0	13.9	0.0	XXX	XXX	100.0	XXX	67.7	32.3
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations.....	96,764,364	75,098,614	423,767,983	111,683,026	248,108,321	XXX	955,422,308	49.3	1,014,966,376	50.9	955,422,308	XXX
13.2 Residential Mortgage-Backed Securities.....	5,176,227	15,834,019	11,123,789	48,381,238	13,945,848	XXX	94,461,121	4.9	187,299,459	9.4	94,461,121	XXX
13.3 Commercial Mortgage-Backed Securities.....	124,711	32,005,027	148,779,121	3,551,133	10,060,782	XXX	194,520,774	10.0	133,864,580	6.7	194,520,774	XXX
13.4 Other Loan-Backed and Structured Securities.....	4,440,053	11,081,340	18,354,033	7,165,173	4,491,787	XXX	15,521,393	0.8	15,623,250	0.8	15,521,393	XXX
13.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	XXX
13.6 Bank Loans.....	XXX	XXX	XXX	XXX	XXX	XXX	0	0.0	XXX	XXX	0	XXX
13.7 Totals.....	106,505,355	134,019,000	583,670,893	163,615,397	272,114,951	0	1,259,925,596	65.0	1,351,753,665	67.7	1,259,925,596	XXX
13.8 Line 13.7 as a % of Col. 7.....	8.5	10.6	46.3	13.0	21.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	5.5	6.9	30.1	8.4	14.0	0.0	65.0	XXX	XXX	XXX	65.0	XXX
14. Total Privately Placed Bonds												
14.1 Issuer Obligations.....	30,746,669	138,930,082	243,391,100	99,869,485	39,584,304	XXX	552,521,640	28.5	526,338,197	26.4	XXX	552,521,640
14.2 Residential Mortgage-Backed Securities.....	68,574	715,459	771,871	1,584,214	1,149,601	XXX	4,289,719	0.2	5,609,201	0.3	XXX	4,289,719
14.3 Commercial Mortgage-Backed Securities.....	273,541	29,188,240	32,565,421	9,910,391	9,910,391	XXX	71,937,593	3.7	48,579,411	2.4	XXX	71,937,593
14.4 Other Loan-Backed and Structured Securities.....	3,558,301	15,968,872	18,354,033	7,165,173	4,491,787	XXX	49,538,166	2.6	63,538,656	3.2	XXX	49,538,166
14.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
14.6 Bank Loans.....	XXX	XXX	XXX	XXX	XXX	XXX	0	0.0	XXX	XXX	XXX	0
14.7 Totals.....	34,647,085	184,802,653	295,082,425	118,529,263	45,225,692	0	678,287,118	35.0	644,065,465	32.3	XXX	678,287,118
14.8 Line 14.7 as a % of Col. 7.....	5.1	27.2	43.5	17.5	6.7	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	1.8	9.5	15.2	6.1	2.3	0.0	35.0	XXX	XXX	XXX	XXX	35.0

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SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	0				
2. Cost of short-term investments acquired.....	43,745,856	43,745,856			
3. Accrual of discount.....	197,044	197,044			
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	(460)	(460)			
6. Deduct consideration received on disposals.....	43,942,440	43,942,440			
7. Deduct amortization of premium.....	0				
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year).....		3,619,047
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....	34,258,890	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....	18,337,738	52,596,628
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17.....	(14,281,587)	
3.2	Section 2, Column 19.....	260,409	(14,021,178)
4.	Total gain (loss) on termination recognized, Section 2, Column 22.....		(18,293,068)
5.	Considerations received/(paid) on terminations, Section 2, Column 15.....		(50)
6.	Amortization:		
6.1	Section 1, Column 19.....		
6.2	Section 2, Column 21.....		0
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
7.1	Section 1, Column 20.....		
7.2	Section 2, Column 23.....		0
8.	Total foreign exchange change in Book/Adjusted Carrying Value:		
8.1	Section 1, Column 18.....	5,610,556	
8.2	Section 2, Column 20.....	(300,568)	5,309,988
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....		29,211,467
10.	Deduct nonadmitted assets.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		29,211,467

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

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

NONE

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value

NONE

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory.....			.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
2. Add: Opened or Acquired Transactions.....									.....0	.....0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	.....XXX		.....XXX		.....XXX		.....XXX		.....XXX	.....0
4. Less: Closed or Disposed of Transactions.....									.....0	.....0
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....									.....0	.....0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value.....	.....XXX		.....XXX		.....XXX		.....XXX		.....XXX	.....0
7. Ending inventory.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0

NONE

Annual Statement for the year 2018 of the **Brighthouse Life Insurance Company of NY**
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.....	29,211,466	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance.....	_____	
3. Total (Line 1 plus Line 2).....	_____	29,211,466
4. Part D, Section 1, Column 5.....	29,641,085	
5. Part D, Section 1, Column 6.....	(429,619)	
6. Total (Line 3 minus Line 4 minus Line 5).....	_____	0
		Fair Value Check
7. Part A, Section 1, Column 16.....	28,338,864	
8. Part B, Section 1, Column 13.....	_____	
9. Total (Line 7 plus Line 8).....	_____	28,338,864
10. Part D, Section 1, Column 8.....	28,900,921	
11. Part D, Section 1, Column 9.....	(562,057)	
12. Total (Line 9 minus Line 10 minus Line 11).....	_____	0
		Potential Exposure Check
13. Part A, Section 1, Column 21.....	1,797,768	
14. Part B, Section 1, Column 20.....	_____	
15. Part D, Section 1, Column 11.....	1,797,768	
16. Total (Line 13 plus Line 14 minus Line 15).....	_____	0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

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	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	44,680,748	44,680,748		
2. Cost of cash equivalents acquired.....	748,626,572	748,626,572		
3. Accrual of discount.....	1,023,327	1,023,327		
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	(2,163)	(2,163)		
6. Deduct consideration received on disposals.....	719,399,669	719,399,669		
7. Deduct amortization of premium.....	0			
8. Total foreign exchange change in book/adjusted carrying value.....	0			
9. Deduct current year's other-than-temporary impairment recognized.....	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	74,928,816	74,928,816	0	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	74,928,816	74,928,816	0	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred

NONE

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

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

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, 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 B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	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

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
Mortgages in Good Standing - Farm Mortgages														
0000191743.....		MURRAY.....	MN.....		10/09/2007.....	3.79	86,193		(191)				971,895	03/07/2015
0000193162.....		KERN.....	CA.....		07/20/2009.....	5.35	1,021,877		(11,744)				3,162,560	11/12/2018
0000193172.....		CIMARRON.....	OK.....		05/29/2009.....	4.32	5,995,021		(23,170)				14,091,160	09/23/2015
0000193414.....		CARROLL.....	IL.....		08/07/2009.....	3.95	48,679		(454)				2,117,515	08/13/2015
0000193766.....		SUTTER.....	CA.....		03/15/2010.....	5.05	312,517		(2,677)				2,512,010	10/06/2015
0000194077.....		CLAY.....	NE.....		12/28/2010.....	5.45	802,853		(3,049)				4,154,755	09/17/2015
0000194183.....		KERN.....	CA.....		10/12/2010.....	5.45	1,649,020		(13,973)				5,105,550	11/05/2018
0000194344.....		FRESNO.....	CA.....		03/22/2011.....	5.89	2,765,561		(30,653)				5,934,970	06/21/2017
0000194419.....		CASS.....	NE.....		04/01/2011.....	5.25	1,595,789		(5,314)				3,453,672	06/05/2017
0000194451.....		DOOLY.....	GA.....		12/01/2010.....	5.92	6,291,766		(112,244)				13,662,973	10/04/2018
0000194475.....		KENT.....	CA.....		12/21/2010.....	5.21	15,655,964		(44,919)				35,009,010	09/26/2017
0000194759.....		MONTEREY.....	CA.....		05/12/2011.....	6.03	749,585		(28,882)				3,335,318	07/01/2017
0000195388.....		STANISLAUS.....	CA.....		03/08/2012.....	5.60	2,418,600		(35,758)				16,273,752	10/02/2015
0000195620.....		FRESNO.....	CA.....		08/30/2012.....	4.98	1,395,984		(8,156)				6,178,593	09/25/2018
0000195803.....		HOLT.....	NE.....		08/15/2012.....	4.85	1,081,655		(41,647)				3,616,370	07/11/2017
0000195867.....		FRESNO.....	CA.....		04/08/2013.....	5.00	479,801		(598)				1,256,042	03/18/2014
0000196065.....		CHAMPAIGN.....	IL.....		12/31/2012.....	4.76	3,721,264		(2,349)				6,567,376	08/19/2016
0000196114.....		MONTGOMERY.....	IL.....		12/27/2012.....	4.65	497,872		(311)				1,175,327	10/31/2017
0000196242.....		STANISLAUS.....	CA.....		06/27/2013.....	4.50	1,415,150		(7,653)				5,918,688	08/02/2017
0000196591.....		KEARNEY.....	NE.....		08/22/2013.....	3.95	840,108		(2,394)				5,361,561	08/02/2018
0000196606.....		CHELAN.....	WA.....		11/22/2013.....	4.98	537,471		(3,913)				883,522	02/14/2017
0000196916.....		GRUNDY.....	IL.....		03/13/2014.....	4.65	1,692,816		(8,126)				4,215,264	02/06/2014
0000196995.....		DALLAS.....	AR.....		09/01/2016.....	5.00	2,349,386		664				8,820,891	12/31/2017
0000197147.....		POLK.....	MS.....		09/01/2016.....	5.00	2,297,841		386				8,633,212	12/31/2017
0000197148.....		BUTLER.....	AL.....		09/01/2016.....	5.00	2,197,883		317				8,257,855	12/31/2017
0000197149.....		BALDWIN.....	AL.....		09/01/2016.....	5.00	899,155		151				3,378,214	12/31/2017
0000197150.....		GEORGETOWN.....	SC.....		09/01/2016.....	5.00	2,247,888		377				8,445,534	12/31/2017
0000197204.....		SCOTT.....	MS.....		12/19/2014.....	5.08	790,366		(6,604)				1,351,000	11/01/2018
0000197211.....		BATES.....	MO.....		11/12/2014.....	4.70	3,433,728		(8,099)				8,512,652	10/01/2014
0000197235.....		DESOTO.....	FL.....		12/03/2014.....	4.15	3,119,765		(71,017)				9,175,753	10/04/2017
0000197275.....		CARROLL.....	IL.....		11/05/2014.....	4.25	321,208		(912)				1,271,048	09/24/2014
0000197283.....		ANTELOPE.....	NE.....		12/05/2014.....	4.50	1,067,861		(2,447)				2,630,630	10/01/2014
0000197290.....		FORD.....	IL.....		01/12/2015.....	4.00	790,217		(640)				1,904,104	11/18/2014
0000197362.....		ANTELOPE.....	NE.....		12/30/2014.....	4.60	1,148,351		(3,796)				3,193,968	11/04/2014
0000197366.....		NODAWAY.....	MO.....		02/03/2015.....	4.21	761,458		(8,580)				1,704,410	12/17/2014
0000197426.....		O'BRIEN.....	IA.....		02/24/2015.....	3.90	379,859						1,249,170	12/10/2014
0000197431.....		DAKOTA.....	MN.....		02/10/2015.....	3.68	866,722		(761)				1,977,500	12/16/2014
0000197445.....		DICKINSON.....	IA.....		02/12/2015.....	4.44	540,933						1,162,940	12/21/2014
0000197446.....		WATONWAN.....	MN.....		02/05/2015.....	4.25	1,409,877		8				3,108,400	12/21/2014
0000197459.....		GOODING.....	ID.....		04/28/2015.....	3.82	1,819,796		380				3,787,820	01/08/2015
0000197473.....		HAMILTON.....	NE.....		03/05/2015.....	4.00	1,483,800		63				4,330,370	01/10/2015
0000197475.....		WHITE.....	IN.....		06/05/2015.....	4.25	3,111,477		(69,189)				8,359,035	01/13/2015
0000197503.....		VERMILION.....	IL.....		02/27/2015.....	3.70	1,116,881		71				3,337,830	02/03/2015
0000197508.....		CLINTON.....	IA.....		03/31/2015.....	4.05	411,436		(247)				1,128,592	02/04/2015

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SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation	
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value			
0000197555		LEWIS	WA		03/12/2015	4.35	4,372,090		(59,671)				12,555,280	09/30/2018	
0000197572		WHITE	IN		04/08/2015	4.00	876,920						2,623,680	02/17/2015	
0000197595		BUTLER	OH		09/25/2015	4.46	884,300		502				1,408,333	06/30/2017	
0000197602		COLUSA	CA		07/17/2015	4.30	2,384,518		(5,768)				5,550,000	03/09/2015	
0000197821		CUSTER	NE		08/25/2015	4.45	1,529,198						3,508,740	07/24/2017	
0000198086		MACOUPIN	IL		07/20/2016	4.50	1,325,818		(4,407)				2,886,060	01/01/2016	
0000198422		ANTELOPE	NE		06/29/2016	4.15	1,421,765		(3,673)				2,991,792	05/02/2016	
0000198473		CHAMPAIGN	IL		08/29/2016	4.00	674,142		16				1,916,727	07/27/2016	
0000198517		MORRILL	NE		08/22/2016	3.85	962,682						1,849,710	06/28/2016	
0000198552		JASPER	IN		10/19/2016	3.25	3,242,193		27				5,576,144	07/26/2017	
0000198781		HENDRY	FL		02/02/2017	4.50	1,612,379						3,100,000	09/25/2018	
0000198804		PHELPS	NE		03/15/2017	4.60	2,681,927		50				5,025,720	12/04/2016	
0000198806		CLAY	NE		02/24/2017	4.55	1,390,458		74				9,139,270	12/06/2016	
0000198813		STORY	IA		01/18/2017	4.99	1,299,272		35				3,487,200	12/12/2016	
0000199019		CASS	NE		07/17/2017	5.25	1,488,791						3,067,232	06/05/2017	
0000199092		CUSTER	NE		09/21/2017	4.45	967,957						2,220,970	07/24/2017	
0000199469		DEFIANCE	OH		04/26/2018	5.25	2,183,082		50				4,540,400	03/14/2018	
0000199886		JOE DAVIESS	IL		11/28/2018	5.00	1,966,250						3,695,991	10/23/2018	
0000199906		MACOUPIN	IL		12/10/2018	4.70	1,100,000						1,696,030	11/07/2018	
Transaction Adjustment - Farm Loans							50,177		(649,538)						
Transaction Adjustment - Farm Loans									42,297						
0199999 Total - Mortgages in Good Standing - Farm Mortgages							116,035,353	0	(1,238,056)	0	0	0	0	317,518,090	XXX
Mortgages in Good Standing - Commercial Mortgages - All Other															
0000510064		LONDON	GBR		12/05/2013	6.46	4,075,683		(17,441)			(253,280)	16,184,115	08/22/2013	
0000520099		MEXICO CITY	MEX		06/05/2015	4.48	544,611		(6,397)				1,200,647	09/17/2018	
0000520100		MEXICO CITY	MEX		08/19/2015	4.65	3,147,082		(43,516)				6,880,628	09/17/2018	
0000520102		TIJUANA	MEX		05/27/2015	4.61	4,011,777		(25,133)				7,947,042	09/18/2018	
0000701746		CRANBURY	NJ		03/30/2005	5.62	468,305		(21,347)				2,216,694	03/21/2014	
0000701749		ALTAMONTE SPRINGS	FL		05/06/2005	5.30	649,951		(19,425)				1,644,155	08/22/2018	
0000701806		ATLANTA	GA		10/06/2005	5.30	2,012,907		(26,516)				3,765,708	07/25/2018	
0000701812		TAMPA	FL		09/30/2005	5.32	255,782		(4,740)				829,903	10/08/2017	
0000702181		FREMONT	CA		10/30/2009	6.90	3,381,739		(80,671)				9,904,847	12/10/2015	
0000702182		SAN MATEO	CA		10/30/2009	6.90	1,501,114		(27,031)				4,371,541	12/10/2015	
0000702183		SAN MATEO	CA		10/30/2009	6.90	2,617,532		(45,208)				7,676,656	12/10/2015	
0000702184		SANTA CLARA	CA		10/30/2009	6.90	685,424		(12,343)				1,996,092	12/10/2015	
0000702185		SANTA CLARA	CA		10/30/2009	6.90	1,017,391		(18,321)				2,962,835	12/10/2015	
0000702186		SAN JOSE	CA		10/30/2009	7.66	72,790						373,506	12/10/2015	
0000702187		SAN JOSE	CA		10/30/2009	7.25	71,695						369,971	12/10/2015	
0000702204		ASHBURN	VA		12/17/2009	7.30	822,886		68				2,069,458	10/04/2018	
0000702215		BRANDON	FL		02/23/2010	6.88	511,213						1,628,939	11/10/2014	
0000702216		SKOKIE	IL		02/23/2010	6.88	659,611						2,101,857	11/10/2014	
0000702218		NEW YORK (MANHATTAN)	NY		03/01/2010	6.09	959,523						3,004,143	11/27/2018	
0000702220		VARIOUS	DR		03/09/2010	6.40	14,074,593		(311,797)				43,107,809	06/24/2013	
0000702260		LOS ANGELES	CA		07/06/2010	5.90	1,918,696						4,326,260	09/19/2018	

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SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
0000702278		WALTHAM	MA		10/01/2010	5.30	1,722,040						3,377,316	09/12/2018
0000702292		HOUSTON	TX		12/09/2010	4.97	2,988,976		(54,601)				6,442,194	11/19/2018
0000702315		SAN DIEGO	CA		12/15/2010	4.30	1,817,572						6,090,947	11/18/2014
0000702330		ELGIN	IL		04/29/2011	5.10	558,333		(13,693)				1,100,511	11/26/2018
0000702331		ELGIN	IL		04/29/2011	5.10	982,902		(24,105)				1,937,362	11/26/2018
0000702332		ELGIN	IL		04/29/2011	5.10	917,459		(22,500)				1,808,369	11/26/2018
0000702333		ELGIN	IL		04/29/2011	5.10	2,377,046		(58,296)				4,685,309	11/26/2018
0000702334		ELGIN	IL		04/29/2011	5.10	1,056,354		(25,907)				2,082,141	11/26/2018
0000702335		ELGIN	IL		04/29/2011	5.10	860,900		(21,113)				1,696,888	11/26/2018
0000702336		ELGIN	IL		04/29/2011	5.10	1,316,375		(32,283)				2,594,660	11/26/2018
0000702390		SAN FRANCISCO	CA		09/01/2011	5.10	6,528,599		784				17,891,452	12/03/2018
0000702516		ELGIN	IL		02/13/2013	3.75	315,455		(2,329)				649,885	11/26/2018
0000702517		ELGIN	IL		02/13/2013	3.75	776,780		(5,735)				1,600,282	11/26/2018
0000702518		ELGIN	IL		02/13/2013	3.75	781,818		(5,772)				1,610,662	11/26/2018
0000702520		KNOXVILLE	TN		05/14/2013	3.78	3,507,358		(24,725)				9,428,554	10/04/2018
0000702521		SAN RAMON	CA		04/29/2013	4.21	6,544,404		(17,194)				10,503,440	12/13/2018
0000702522		SAN RAMON	CA		04/29/2013	4.21	3,973,570		(10,450)				6,377,089	12/13/2018
0000702535		BELLEVUE	WA		01/21/2014	4.15	18,205,640		(101,153)				49,944,576	11/27/2018
0000702549		NEW YORK (MANHATTAN)	NY		09/10/2013	4.48	18,039,336		(94,019)				44,213,261	09/20/2018
0000702557		RALEIGH	NC		07/30/2013	4.41	689,564		(7,344)				1,287,086	12/20/2018
0000702568		SAN MATEO	CA		11/01/2013	5.64	4,497,751		(68,332)				14,165,835	12/10/2015
0000702588		FT. LAUDERDALE	FL		12/10/2013	4.75	4,000,001						8,347,246	12/06/2018
0000702596		LOS ANGELES	CA		01/30/2014	4.41	12,611,992		(116,765)				20,219,039	06/28/2018
0000702597		CHICAGO	IL		01/24/2014	4.39	21,720,212		(280,603)				44,067,065	12/07/2018
0000702606		DALLAS	TX		04/11/2014	4.15	4,699,999						9,615,383	10/05/2018
0000702607		DALLAS	TX		04/11/2014	4.15	1,300,000						2,659,575	10/05/2018
0000702611		HUNTERSVILLE	NC		03/27/2014	4.30	1,943,484						4,254,442	12/17/2018
0000702612		FRISCO	TX		05/23/2014	5.40	895,398		2,106				1,595,964	10/11/2018
0000702668		SAN FRANCISCO	CA		12/18/2014	3.94	4,026,971		(18,510)				8,900,045	09/10/2018
0000702669		HOUSTON	TX		12/16/2014	3.85	3,022,912		(4,316)				3,734,595	10/11/2018
0000702675		ATLANTA	GA		12/19/2014	3.80	3,256,844		(3,262)				4,420,299	12/11/2018
0000702680		SAN ANTONIO	TX		04/06/2015	3.60	3,500,000						7,608,696	12/16/2018
0000702689		IRVINE	CA		03/13/2015	3.65	2,150,000						4,046,678	10/15/2018
0000702690		NEWPORT COAST	CA		03/13/2015	4.18	4,779,802						9,987,050	09/14/2018
0000702694		SANTA CLARA	CA		05/28/2015	4.10	5,240,345						9,150,317	08/15/2018
0000702698		NEW YORK	NY		05/05/2015	3.73	5,092,000						9,665,907	11/27/2018
0000702724		ORLANDO	FL		06/30/2015	3.65	15,885,225		(31,493)				50,611,208	12/07/2018
0000702727		SEATTLE	WA		08/06/2015	4.10	1,000,000						1,822,490	11/07/2018
0000702730		WALEA	HI		08/12/2015	3.80	684,000						1,478,919	07/23/2018
0000702732		NEW YORK	NY		11/10/2015	3.67	600,000						1,442,654	09/27/2018
0000702734		OVERLAND PARK	KS		10/01/2015	3.97	1,273,033		3				1,648,599	12/04/2018
0000702739		NEW YORK	NY		09/24/2015	3.64	4,500,000						10,094,213	11/20/2018
0000702752		CHICAGO	IL		10/08/2015	3.70	999,999						1,644,194	12/21/2018
0000702758		GLENDALE	AZ		01/06/2016	4.05	1,000,000						1,781,896	11/16/2018
0000702762		MOUNT LAUREL	NJ		11/10/2015	3.81	1,000,000						1,916,076	11/07/2018

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SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
0000702769.....		WILMINGTON.....	NC.....		12/10/2015.....	3.96.....	400,000.....						746,129.....	12/10/2018.....
0000702771.....		NASHVILLE.....	TN.....		12/23/2015.....	3.75.....	100,000.....						159,236.....	12/11/2018.....
0000702775.....		RALEIGH.....	NC.....		12/30/2015.....	3.69.....	100,000.....						170,271.....	12/18/2018.....
0000702795.....		FORT WORTH.....	TX.....		02/25/2016.....	4.06.....	1,000,000.....						1,854,255.....	12/03/2018.....
0000702806.....		DENVER.....	CO.....		05/06/2016.....	3.85.....	3,000,001.....						5,826,374.....	10/30/2018.....
0000702817.....		VARIOUS.....	CA.....		05/24/2016.....	3.75.....	1,000,000.....						1,626,016.....	12/03/2018.....
0000702825.....		EL SEGUNDO.....	CA.....		07/27/2016.....	3.80.....	1,925,469.....		(3,788).....				3,414,892.....	06/20/2018.....
0000702835.....		NEW YORK.....	NY.....		08/08/2016.....	3.40.....	4,996,859.....		1,071.....				11,253,659.....	11/27/2018.....
0000702861.....		NEW YORK.....	NY.....		10/06/2016.....	3.05.....	3,900,000.....						7,501,443.....	11/28/2018.....
0000702899.....		LOS ANGELES.....	CA.....		01/31/2017.....	3.37.....	1,000,000.....						2,254,791.....	09/19/2018.....
0000702967.....		MOUNT LAUREL.....	NJ.....		11/07/2017.....	3.73.....	6,666,667.....						11,394,064.....	11/27/2018.....
0000702974.....		FORT LAUDERDALE.....	FL.....		10/25/2017.....	4.11.....	6,439,807.....						10,049,630.....	12/20/2018.....
0000702975.....		MIAMI.....	FL.....		11/02/2017.....	4.07.....	6,666,667.....						10,343,936.....	12/11/2018.....
0000703010.....		BOULDER.....	CO.....		03/01/2018.....	3.96.....	13,460,345.....						23,585,675.....	11/16/2018.....
Summary Line Adjsutment.....									(615,877).....					
Summary Line Adjsutment.....									40,105.....					
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....							277,756,569.....	0.....	(2,279,914).....	0.....	0.....	(253,280).....	624,943,546.....	XXX.....
Mortgages in Good Standing - Mezzanine Loans														
0000702475.....		NEW YORK (MANHATTAN).....	NY.....		07/19/2012.....	6.50.....	8,000,000.....						16,086,869.....	11/07/2018.....
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....							8,000,000.....	0.....	0.....	0.....	0.....	0.....	16,086,869.....	XXX.....
0899999. Total - Mortgages in Good Standing.....							401,791,922.....	0.....	(3,517,970).....	0.....	0.....	(253,280).....	958,548,505.....	XXX.....
3399999. Totals.....							401,791,922.....	0.....	(3,517,970).....	0.....	0.....	(253,280).....	958,548,505.....	XXX.....

E04.3

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2	3	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
	City	State						
Mortgages in Good Standing - Farm Mortgages								
0000199469.....	DEFIANCE.....	OH.....		04/26/2018.....	.....5.25	.....2,198,500	.....	.....4,540,400
0000199886.....	JOE DAVIESS.....	IL.....		11/28/2018.....	.....5.00	.....1,966,250	.....	.....3,695,991
0000199906.....	MACOUPIN.....	IL.....		12/10/2018.....	.....4.70	.....1,100,000	.....	.....1,696,030
0199999. Total - Mortgages in Good Standing - Farm Mortgages.....						.....5,264,750	.....0	.....9,932,421
Mortgages in Good Standing - Commercial Mortgages - All Other								
0000702974.....	FORT LAUDERDALE.....	FL.....		10/25/2017.....	.....4.11	.....	.....79,308	.....10,049,630
0000703010.....	BOULDER.....	CO.....		03/01/2018.....	.....3.96	.....13,460,345	.....	.....23,585,675
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....						.....13,460,345	.....79,308	.....33,635,305
0899999. Total - Mortgages in Good Standing.....						.....18,725,095	.....79,308	.....43,567,726
3399999. Totals.....						.....18,725,095	.....79,308	.....43,567,726

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
Mortgages Closed by Repayment																
0000195624.....	DEFIANCE.....	OH.....	.....	05/08/2012.....	04/27/2018.....	.....694,767	.....	.....(19,131)	.....	.....	.....(19,131)	.....	.....675,637	.....675,637	.....	.....0
0000197161.....	HUDSPETH.....	TX.....	.....	03/05/2017.....	10/31/2018.....	.....1,321,997	.....	.....(61,382)	.....	.....	.....(61,382)	.....	.....1,278,041	.....1,260,615	.....	.....0
0000197421.....	MACOUPIN.....	IL.....	.....	03/05/2017.....	12/01/2018.....	.....364,312	.....	.....161	.....	.....	.....161	.....	.....348,200	.....364,473	.....	.....0
0000197453.....	JO DAVIESS.....	IL.....	.....	02/10/2017.....	11/30/2018.....	.....706,275	.....	.....(22,232)	.....	.....	.....(22,232)	.....	.....677,767	.....684,043	.....	.....0
Transaction Adjustment.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....(50,177)	.....	.....	.....0
0199999. Total - Mortgages Closed by Repayment.....	.....	.....	.....	.....	.....	.....3,087,351	.....0	.....(102,584)	.....0	.....0	.....(102,584)	.....0	.....2,979,645	.....2,934,591	.....0	.....0
Mortgages With Partial Repayments																
Repayments.....	.....	Various.....	.....	Various.....	Various.....	.....	.....	.....	.....	.....	.....0	.....	.....4,934,515	.....4,141,549	.....(792,966)	.....(792,966)
Partial Repayments.....	.....	Various.....	.....	Various.....	Various.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0
Partial Repayments.....	.....	Various.....	.....	Various.....	Various.....	.....	.....	.....	.....	.....	.....0	.....	.....1,938,156	.....1,141,501	.....(44,804)	.....(751,851)
0299999. Total - Mortgages With Partial Repayments.....	.....	.....	.....	.....	.....	.....0	.....0	.....0	.....0	.....0	.....0	.....	.....6,872,671	.....5,283,050	.....(44,804)	.....(1,544,817)
0599999. Total Mortgages.....	.....	.....	.....	.....	.....	.....3,087,351	.....0	.....(102,584)	.....0	.....0	.....(102,584)	.....0	.....9,852,316	.....8,217,641	.....(44,804)	.....(1,544,817)

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20				
			4	5								13	14	15	16	17							
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol / Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership				
Surplus Debentures - Unaffiliated																							
878091	BD 8		TEACHERS INS & ANN ASSOC OF AM SUB CORP.	New York	NY	CANTOR FITZGERALD & CO	1FE	09/29/2014	6,100,905	6,092,712	6,086,435	(3,687)	289,100
2399999. Total - Surplus Debentures - Unaffiliated									6,100,905	6,092,712	6,086,435	0	(3,687)	0	0	289,100	0	XXX					
4499999. Subtotal - Unaffiliated									6,100,905	6,092,712	6,086,435	0	(3,687)	0	0	289,100	0	XXX					
4699999. Totals									6,100,905	6,092,712	6,086,435	0	(3,687)	0	0	289,100	0	XXX					

SCHEDULE BA - PART 2

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

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

NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income

NONE

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22		
CUSIP Identification	Description		Code	For rei g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
U.S. Government - Issuer Obligations																								
912803	DM	2	UNITED STATES TREASURY P/O STRIP.....	@		1	8,020,711	52.938	13,922,563	26,300,000	11,171,973		438,698			4.046	N/A				09/22/2010	05/15/2040		
912803	EA	7	UNITED STATES TREASURY TREASURY STRIP (P.....	@		1	21,341,163	47.836	32,671,945	68,300,000	26,308,859		1,020,047			3.994	N/A				09/24/2013	02/15/2043		
912810	PT	9	UNITED STATES TREASURY GOVT BND.....	SD		1	387,063	127.375	509,500	400,000	390,097		331		4.750	4.959	FA		19,000		05/21/2007	02/15/2037		
912810	PX	0	UNITED STATES TREASURY GOVT BND.....	SD		1	1,036,175	124.438	933,281	750,000	962,025		(8,302)		4.500	2.628	MN		4,382	33,750	12/23/2008	05/15/2038		
912810	RD	2	UNITED STATES TREASURY GOVT BND.....	SD		1	40,549	112.906	39,517	35,000	40,093		(138)		3.750	2.923	MN		170	1,313	07/24/2015	11/15/2043		
912810	RM	2	UNITED STATES TREASURY GOVT BND.....	C		1	19,614,375	99.719	17,949,375	18,000,000	19,528,601		(40,199)		3.000	2.555	MN		70,111	540,000	11/01/2016	05/15/2045		
912810	RN	0	UNITED STATES TREASURY GOVT BND.....			1	25,147,521	97.344	24,335,938	25,000,000	25,137,598		(3,418)		2.875	2.845	FA		271,484	718,750	10/27/2015	08/15/2045		
912810	RU	4	UNITED STATES TREASURY SENIOR GOVT BND.....			1	24,241,271	97.219	24,304,688	25,000,000	24,274,880		16,374		2.875	3.030	MN		93,318	718,750	12/07/2016	11/15/2046		
912810	RZ	3	UNITED STATES TREASURY TREASURYBOND.....			1	14,024,450	94.641	14,196,094	15,000,000	14,043,070		18,620		2.750	3.085	MN		53,557	412,500	02/07/2018	11/15/2047		
912810	SC	3	UNITED STATES TREASURY SENIORGOVTBND.....			1	14,837,731	101.891	15,283,594	15,000,000	14,839,800		2,069		3.125	3.181	MN		60,860	234,375	05/15/2018	05/15/2048		
912828	2R	0	UNITED STATES TREASURY SENIOR GOVT BND.....			1	30,041,088	96.781	29,034,375	30,000,000	30,036,629		(3,705)		2.234	2.234	FA		254,959	675,000	09/26/2017	08/15/2027		
912828	3F	5	UNITED STATES TREASURY SENIOR GOVT BND.....			1	49,240,354	96.594	48,296,875	50,000,000	49,310,477		69,543		2.250	2.424	MN		146,064	1,125,000	12/28/2017	11/15/2027		
912828	3J	7	UNITED STATES TREASURY TREASURYNOTE.....			1	3,944,072	97.609	3,904,375	4,000,000	3,951,702		7,567		2.125	2.345	MN		7,473	85,000	12/28/2017	11/30/2024		
912828	K7	4	UNITED STATES TREASURY GOVT BND.....			1	2,439,997	96.406	2,390,875	2,480,000	2,452,395		3,835		2.000	2.181	FA		18,735	49,600	09/08/2015	08/15/2025		
912828	U2	4	UNITED STATES TREASURY SENIOR GOVT BND.....			1	32,368,147	95.438	31,971,563	33,500,000	32,583,864		104,655		2.000	2.383	MN		86,989	670,000	11/30/2016	11/15/2026		
912828	X8	8	UNITED STATES TREASURY SENIOR GOVT BND.....			1	85,894,540	97.891	83,207,031	85,000,000	85,779,316		(83,746)		2.375	2.254	MN		262,103	2,018,750	08/09/2017	05/15/2027		
0199999	U.S. Government - Issuer Obligations.....							332,619,207	XXX	342,951,589	398,765,000	340,811,379		0	1,542,231	0	XXX	XXX	XXX	1,337,382	7,301,788	XXX	XXX	
0599999	Total - U.S. Government.....							332,619,207	XXX	342,951,589	398,765,000	340,811,379		0	1,542,231	0	XXX	XXX	XXX	1,337,382	7,301,788	XXX	XXX	
All Other Governments - Issuer Obligations																								
66977W	AQ	2	NOVA CHEM CORP. SENIOR CORP BND 144A.....	A		1	648,050	90.250	586,625	650,000	648,431		247		4.875	4.926	JD		2,641	31,688	07/13/2017	06/01/2024		
279158	AJ	8	ECOPETROL SA SENIOR CORP BND.....	D		1	993,360	93.750	937,500	1,000,000	993,760		96		5.875	5.922	MN		5,385	58,750	05/20/2014	05/28/2045		
29246B	AA	6	EE.PP.MEDELIN EMPRESAS PUBLICAS DE MEDE.....	D		1	98,292	101.625	101,625	100,000	99,862		226		7.625	7.875	JJ		7,625	7,625	07/22/2009	07/29/2019		
455780	BD	7	INDONESIA REPUBLIC OF GOVT BND 144A.....	D			1,668,750	102.902	1,543,530	1,500,000	1,561,481		(50,112)		5.875	2.377	MS		26,438	88,125	11/01/2016	03/13/2020		
500769	DJ	0	KFW CORP BND.....	D			2,991,090	101.042	3,031,260	3,000,000	2,999,490		1,074		4.875	4.913	JD		5,688	146,250	06/09/2009	06/17/2019		
59284M	AD	6	MEXICO CITY AIRPORT TRUST SECURED CORP B.....	D		1	173,886	87.996	192,712	219,000	173,972		86		5.500	7.207	JJ		5,052	2,190	11/07/2018	07/31/2047		
67091T	AB	1	OCF SA SENIOR CORP BND 144A.....	D			1,065,000	103.875	1,038,750	1,000,000	1,063,350		(990)		6.875	6.368	AO		12,604	68,750	03/07/2017	04/25/2044		
71654Q	CC	4	PETROLEOS MEXICANOS SENIOR CORP BOND.....	D		1	398,958	82.923	306,815	370,000	398,690		(268)		6.750	6.170	MS		6,938	12,488	03/28/2018	09/21/2047		
716743	AD	1	PETRONAS CAPITAL LTD. CORP BND.....	D			1,325,630	101.264	1,316,435	1,300,000	1,302,058		(3,227)		5.250	4.985	FA		26,352	68,250	03/09/2010	08/12/2019		
BHFOTC	PG	6	ROMANIA REPUBLIC OF SENIORCORPBND144A.....	B			616,253	93.188	532,639	571,575	566,763		362	(49,852)	2.500	2.572	FEB		12,802		02/02/2018	02/08/2030		
X7360W	AS	1	ROMANIA REPUBLIC OF SENIORCORPBND144A.....	B			641,937	89.063	529,424	594,438	589,677		171	(52,431)	3.375	3.404	FEB		17,974		02/02/2018	02/08/2038		
0699999	All Other Governments - Issuer Obligations.....							10,621,206	XXX	10,117,315	10,305,013	10,397,534		0	(52,335)	0	(102,283)	XXX	XXX	XXX	125,093	484,116	XXX	XXX
1099999	Total - All Other Governments.....							10,621,206	XXX	10,117,315	10,305,013	10,397,534		0	(52,335)	0	(102,283)	XXX	XXX	XXX	125,093	484,116	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																								
452151	LF	8	ILLINOIS STATE OF MUNITAX BND GO.....			4	4,139,280	95.343	4,290,435	4,500,000	4,177,486		21,482		5.100	6.030	JD		19,125	229,500	03/03/2017	06/01/2033		
1199999	U.S. States, Territories & Possessions - Issuer Obligations.....							4,139,280	XXX	4,290,435	4,500,000	4,177,486		0	21,482	0	0	XXX	XXX	XXX	19,125	229,500	XXX	XXX
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....							4,139,280	XXX	4,290,435	4,500,000	4,177,486		0	21,482	0	0	XXX	XXX	XXX	19,125	229,500	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																								
052414	NR	6	AUSTIN TX (CITY OF) AUSTIN TEX ELEC UTIL.....			2	5,000,000	98.312	4,915,600	5,000,000	5,000,000				3.156	3.156	MN		20,163	157,800	12/05/2012	11/15/2027		
13033W	3Y	7	CALIFORNIA INFRASTRUCTURE AND MUNI BND R.....			1	1,565,686	132.265	1,752,511	1,325,000	1,530,868		(5,934)		6.486	5.211	MN		10,981	85,940	03/15/2012	05/15/2049		
3133XG	AY	0	FEDERAL HOME LOAN BANKS AGENCY BND.....			1	70,512,100	128.482	64,240,850	50,000,000	68,764,536		(820,252)		5.500	2.781	JJ		1,268,056	2,750,000	11/01/2016	07/15/2036		

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SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
546589	QY	1	LOUISVILLE & JEFFERSON CNTY KY LOUISVILL.....			1	1FE	2,000,000	133.344	2,666,880	2,000,000	2,000,000					6.250	6.250	MN.....	15,972	125,000	11/17/2010.	05/15/2043.
592041	WJ	2	METROPOLITANGOVTNASHVILLE& MET GOVT NASH.....			1	1FE	740,000	102.301	757,027	740,000	740,000					4.053	4.053	JJ.....	14,996	29,992	03/18/2016.	07/01/2026.
59333P	2S	6	MIAMI DADE CNTY FLA MUNITAX BND REV.....			2	1FE	2,500,000	95.968	2,399,200	2,500,000	2,500,000					3.982	3.982	AO.....	24,888	99,550	08/11/2017.	10/01/2041.
59333P	3U	0	MIAMI DADE CNTY FLA MUNITAXBNDREV.....			2	1FE	3,905,160	102.031	4,081,240	4,000,000	3,906,296		1,136			4.112	4.340	AO.....	41,120		10/10/2018.	10/01/2032.
626207	YS	7	GEORGIA MUNICIPAL ELEC AUTH MUNITAXBNDRE.....			1	2FE	6,205,196	112.326	5,870,157	5,226,000	6,200,555		(4,641)			7.055	5.831	AO.....	92,174	184,347	05/08/2018.	04/01/2057.
658203	V2	7	NORTH CAROLINA MUN PWR AGY NO NORTH CARO.....			1	1FE	1,500,000	97.060	1,455,900	1,500,000	1,500,000					3.042	3.042	JJ.....	22,815	45,630	11/30/2012.	01/01/2024.
658203	V3	5	NORTH CAROLINA MUN PWR AGY NO NORTH CARO.....			1	1FE	1,500,000	97.197	1,457,955	1,500,000	1,500,000					3.222	3.222	JJ.....	24,165	48,330	11/30/2012.	01/01/2025.
677561	JU	7	OHIO ST HOSP FAC REV ACTING BY MUNITAX B.....			1	1FE	3,000,000	95.896	2,876,880	3,000,000	3,000,000					3.700	3.700	JJ.....	55,500	93,117	08/09/2017.	01/01/2043.
79765R	TK	5	SAN FRANCISCO CALIF CITY & CNT SAN FRANC.....			1	1FE	5,006,150	123.669	6,183,450	5,000,000	5,003,989		(195)			6.000	5.991	MN.....	50,000	300,000	08/10/2010.	11/01/2040.
798170	AN	6	SAN JOSE CALIF REDEV AGY MUNITAXBNDREV.....			2	1FE	4,396,680	94.127	4,235,715	4,500,000	4,401,356		4,556			3.375	3.559	FA.....	63,281	92,813	12/08/2017.	08/01/2034.
837151	LA	5	SOUTH CAROLINA ST PUB SVC AUTH MUNITAX B.....			1	1FE	1,473,750	98.190	1,472,850	1,500,000	1,477,638		2,796			3.406	3.652	JD.....	4,258	51,090	08/10/2017.	12/01/2025.
873547	HP	1	TACOMA WASH LEASE REV TACOMA WASH WTR RE.....			1	1FE	5,000,000	121.876	6,093,800	5,000,000	5,000,000					5.621	5.618	JD.....	23,421	281,050	08/11/2010.	12/01/2040.
880591	EP	3	TNVLV AUTHORITY SENIOR AGENCY BND.....			1		6,337,110	98.868	6,426,414	6,500,000	6,357,393		3,682			3.500	3.638	JD.....	10,111	227,500	12/18/2012.	12/15/2042.
958697	HP	2	WESTERNMINNUNPWRAGYMINN WESTERN MINN MU.....			1	1FE	3,000,000	140.372	4,211,160	3,000,000	3,000,000					6.770	6.768	JJ.....	101,550	203,100	11/17/2010.	01/01/2046.
2599999	U.S.		Special Revenue & Assessment Obligations - Issuer Obligations.....					123,641,832	XXX	121,097,589	102,291,000	121,882,631		0	(818,852)	0	XXX	XXX	XXX	1,843,451	4,775,259	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																							
31359T	Z4	3	FNMA FNMA_98-39.....			4	1	457,324	111.142	447,855	402,959	447,693		(4,324)			7.000	3.696	MON...	2,351	25,557	11/01/2016.	06/20/2028.
3136AF	5E	0	FANNIE MAE FNMA_13-66 FN_13-84B.....			4	1	7,445,028	103.924	7,197,397	6,925,607	7,374,018		(13,032)			4.000	3.522	MON...	23,085	277,024	11/18/2014.	08/25/2043.
3136AP	VL	3	FNMA FNMA_15-59B.....			4	1	5,759,504	94.909	6,377,555	6,719,648	5,868,897		52,277			3.000	3.818	MON...	16,799	181,140	11/01/2018.	08/25/2045.
3137B3	AJ	7	FHR CMO_13-4227 AZ.....			4	1	1,263,137	99.851	1,206,614	1,208,412	1,256,015		(3,500)			3.500	3.229	MON...	3,525	41,503	12/01/2018.	07/15/2043.
3137B5	4G	5	FHLMC FHLMC_42-59.....			4	1	1,900,932	98.786	1,931,267	1,955,000	1,910,265		656			3.500	3.723	MON...	5,702	68,425	06/24/2014.	08/15/2041.
3137BH	RK	5	FHLMC FHLMC_4460.....			4	1	10,761,682	93.395	10,251,537	10,976,484	10,779,250		9,200			3.000	3.117	MON...	27,441	324,005	12/01/2018.	04/15/2045.
3137FE	SA	9	FREDDIE MAC FHLMC_47 SENIORAGENCYCMO47-6.....			4	1	16,380,000	104.495	16,719,234	16,000,000	16,370,088		(9,912)			4.000	3.839	MON...	53,333	373,333	05/04/2018.	08/15/2047.
31392W	7B	0	FHLMC CMO AGENCY CMO_T-51 1A.....			4	1	1,074,348	113.239	1,055,924	932,477	1,061,006		(5,130)			6.500	3.901	MON...	5,051	60,611	11/01/2016.	09/25/2043.
2699999	U.S.		Special Revenue - Residential Mortgage-Backed Securities.....					45,041,955	XXX	45,187,383	45,120,587	45,067,232		0	26,235	0	XXX	XXX	XXX	137,287	1,351,598	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																							
30290M	AN	7	FREMF MORTGAGE TRUST FREMF_12- FREMF_12.....			4	1FM	1,967,400	100.465	2,009,296	2,000,000	1,984,283		3,009			4.029	4.301	MON...	6,715	81,782	07/31/2012.	05/25/2045.
2799999	U.S.		Special Revenue - Commercial Mortgage-Backed Securities.....					1,967,400	XXX	2,009,296	2,000,000	1,984,283		3,009	0	0	XXX	XXX	XXX	6,715	81,782	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																							
04248N	AA	1	ARMY HAWAII FAMILY HOUSING TRU MUNI BND.....			1	1FE	5,556,709	110.553	5,331,195	4,822,318	5,498,249		(15,473)			5.524	4.415	JD.....	11,839	266,385	03/16/2015.	06/15/2050.
2899999	U.S.		Special Revenue - Other Loan-Backed and Structured Securities.....					5,556,709	XXX	5,331,195	4,822,318	5,498,249		0	(15,473)	0	XXX	XXX	XXX	11,839	266,385	XXX	XXX
3199999	Total		- U.S. Special Revenue & Special Assessment Obligations.....					176,207,896	XXX	173,625,463	154,233,905	174,432,395		0	(805,081)	0	XXX	XXX	XXX	1,999,292	6,475,024	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																							
00003#	AD	5	A&E TELEVISION NETWORKS LLC CORP BND.....			1		2,000,000	99.906	1,998,114	2,000,000	2,000,000					3.980	3.980	FA.....	28,523	79,600	08/22/2012.	08/22/2027.
00114*	AS	2	AEP TRANSMISSION COMPANY LLC SENIOR CORP.....			1		1,000,000	99.177	991,773	1,000,000	1,000,000					3.810	3.810	MN.....	4,974	38,100	10/24/2014.	11/14/2029.
00114*	AT	0	AEP TRANSMISSION COMPANY LLC SENIOR CORP.....			1		1,000,000	100.604	1,006,037	1,000,000	1,000,000					4.010	4.010	JD.....	1,782	40,100	06/15/2015.	06/15/2030.
00115*	AA	0	AES ILUMINA LLC CORP BND.....			4	3Z	3,697,509	87.132	3,545,711	4,069,370	3,738,842		19,337			6.000	7.555	MJSD.....	678	250,308	11/01/2016.	03/26/2032.
00130H	BX	2	AES CORPORATION THE SENIOR CORP BND.....			1	3FE	85,000	101.500	86,275	85,000	85,000					6.000	6.000	MN.....	652	5,100	05/11/2016.	05/15/2026.
00164V	AD	5	AMC NETWORKS INC SENIOR CORP BND.....			1	3FE	2,020,000	94.500	1,890,000	2,000,000	2,012,645		(3,521)			5.000	4.787	AO.....	25,000	100,000	11/01/2016.	04/01/2024.
00165C	AD	6	AMC ENTERTAINMENT HOLDINGS INC SRSUB CORP B.....			1	4FE	145,000	85.750	124,338	145,000	145,000					6.125	6.125	MN.....	1,135	8,881	07/06/2017.	05/15/2027.
00287Y	AM	1	ABBVIE INC SENIOR CORP BND.....			1	2FE	10,611,500	87.772	8,777,200	10,000,000	10,560,345		(13,787)			4.400	4.032	MN.....	67,222	440,000	01/07/2015.	11/06/2042.

E10.1

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
003009	A@	6				1FE	1,000,000	102.368	1,023,679	1,000,000	1,000,000					3.690	3.690	JD	1,948	36,900	06/12/2013	06/12/2023
003009	B*	7				1FE	1,960,000	99.490	1,950,010	1,960,000	1,960,000					3.700	3.700	FA	28,404	72,520	07/28/2017	08/10/2032
00440E	AQ	0				1FE	9,975,350	98.794	9,879,440	10,000,000	9,977,999		519			4.150	4.165	MS	124,500	415,000	11/06/2014	03/13/2043
00912X	B*	4				1FE	7,527,239	98.194	7,364,565	7,500,000	7,511,963		(7,265)			3.000	2.896	FA	93,125	225,000	11/01/2016	08/02/2020
01029#	AD	3				1	2,000,000	99.311	1,986,218	2,000,000	2,000,000					4.310	4.310	JD	7,183	86,200	12/01/2015	12/01/2045
013817	AW	1				3FE	63,213	96.250	62,563	65,000	63,773		177			5.125	5.513	AO	833	3,331	08/21/2015	10/01/2024
02401@	AB	5				2	4,653,916	98.540	4,434,314	4,500,000	4,618,085		(17,023)			4.450	3.980	JAJO	33,931	200,250	11/01/2016	02/02/2025
02401@	AC	3				2	5,700,910	98.686	5,427,719	5,500,000	5,655,528		(21,497)			4.500	4.006	JAJO	41,938	247,500	11/01/2016	04/01/2025
025816	BK	4				1FE	11,943,240	97.689	11,722,656	12,000,000	11,963,903		5,359			3.625	3.682	JD	31,417	435,000	12/02/2014	12/05/2024
030981	AJ	3				3FE	3,324,840	90.000	2,905,200	3,228,000	3,307,327		(8,490)			5.875	5.467	FA	69,010	189,645	11/01/2016	08/20/2026
031162	AZ	3				2FE	997,770	100.208	1,002,079	1,000,000	999,976		277			5.700	5.729	FA	23,750	57,000	01/13/2009	02/01/2019
035287	AE	1				3FE	2,647,950	100.000	2,540,000	2,540,000	2,603,025		(21,239)			5.125	4.159	AO	32,544	130,175	11/01/2016	10/01/2021
038522	AN	8				3FE	3,987,406	93.500	3,737,195	3,997,000	3,989,248		853			4.750	4.781	JD	15,821	189,858	02/15/2017	06/01/2026
044209	AF	1				3FE	1,000,000	98.000	980,000	1,000,000	1,000,000					4.750	4.749	FA	17,944	47,500	08/02/2012	08/15/2022
048303	CH	2				1FE	3,996,080	102.760	4,110,388	4,000,000	3,996,146		66			4.000	4.012	AO	33,333		10/09/2018	10/15/2028
05523U	AL	4				2FE	2,407,477	99.689	2,388,544	2,396,000	2,406,655		(209)			4.750	4.720	AO	26,556	113,810	10/01/2014	10/07/2044
05836*	AA	7				2Z	8,836,523	107.468	8,365,077	7,783,762	8,681,716		(68,312)			6.250	4.206	JJ	224,324	486,485	11/01/2016	01/31/2031
06051G	FX	2				1FE	5,727,420	96.238	5,774,304	6,000,000	5,734,406		6,986			3.500	4.211	AO	42,000	105,000	10/10/2018	04/19/2026
071813	AX	7				1FE	1,761,180	113.715	2,274,306	2,000,000	1,797,952		4,887			6.250	7.239	JD	10,417	125,000	10/30/2008	12/01/2037
07274N	BF	9				2FE	9,926,482	85.863	8,586,250	10,000,000	9,927,240		758			4.400	4.448	JJ	202,889		07/12/2018	07/15/2044
081437	AH	8				2FE	993,530	102.908	1,029,077	1,000,000	997,906		690			4.500	4.581	AO	9,500	45,000	09/27/2011	10/15/2021
084659	AD	3				1FE	9,397,838	99.126	9,317,844	9,400,000	9,399,169		121			3.500	3.502	FA	137,083	329,000	01/26/2015	02/01/2025
09247X	AE	1				1FE	1,994,560	101.970	2,039,406	2,000,000	1,999,367		643			5.000	5.035	JD	5,833	100,000	12/07/2009	12/10/2019
097023	BP	9				1FE	9,448,800	94.160	9,416,020	10,000,000	9,450,395		1,595			2.600	3.512	AO	44,056		12/20/2018	10/30/2025
10112R	AU	8				2FE	3,991,160	99.732	3,989,276	4,000,000	3,996,111		863			3.850	3.876	FA	64,167	154,000	05/31/2012	02/01/2023
11120V	AC	7				2FE	2,681,856	97.084	2,621,260	2,700,000	2,685,798		1,592			4.125	4.208	JD	4,950	111,375	06/02/2016	06/15/2026
11271#	AB	1				2PL	2,200,000	94.734	2,084,155	2,200,000	2,200,000					4.020	4.020	MN	11,792	88,440	11/13/2014	11/13/2026
1248EP	BT	9				3FE	188,940	93.000	174,840	188,000	188,812		(111)			5.125	5.044	MN	1,606	9,635	03/30/2017	05/01/2027
12505F	AF	8				4FE	404,945	98.125	392,500	400,000	402,834		(476)			5.875	5.660	MS	6,919	23,500	02/03/2015	03/15/2025
12519@	AA	5				2Z	662,037	94.938	628,522	662,037	662,037					4.210	4.206	JD	77	28,075	02/18/2016	06/30/2041
126117	AQ	3				2FE	1,993,700	103.578	2,071,558	2,000,000	1,998,720		731			5.875	5.917	FA	44,389	117,500	08/05/2010	08/15/2020
126117	AR	1				2FE	996,260	105.435	1,054,351	1,000,000	998,848		396			5.750	5.798	FA	21,722	57,500	02/09/2011	08/15/2021
126408	GY	3				2FE	1,002,700	92.642	926,417	1,000,000	1,002,388		(55)			4.100	4.085	MS	12,072	41,000	11/19/2012	03/15/2044
12656*	AD	4				1	5,000,000	101.412	5,070,575	5,000,000	5,000,000					4.260	4.260	MN	31,358	213,000	11/08/2011	11/08/2026
12673P	AC	9				2FE	2,983,740	101.331	3,039,930	3,000,000	2,998,143		1,930			5.375	5.445	JD	13,438	161,250	11/09/2009	12/01/2019
12673P	AF	2				2FE	4,995,050	99.710	4,985,475	5,000,000	4,998,328		1,008			3.600	3.622	FA	75,000	180,000	07/30/2015	08/01/2020
131347	CF	1				4FE	970,000	91.375	913,750	1,000,000	976,596		3,123			5.750	6.222	AO	12,139	57,500	11/01/2016	01/15/2025
131347	CK	0				3FE	1,272,500	91.250	1,177,125	1,290,000	1,274,877		1,613			5.250	5.444	JD	5,644	67,725	07/18/2017	06/01/2026
13466*	AA	8				2PL	2,000,000	101.823	2,036,454	2,000,000	2,000,000					5.138	5.170	MJSD	285	102,760	12/18/2013	12/31/2043
144141	CZ	9				1FE	999,080	100.091	1,000,905	1,000,000	999,996		115			5.300	5.312	JJ	24,439	53,000	01/08/2009	01/15/2019

E10.2

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
147528	E@	8				2	5,000,000	102.566	5,128,310	5,000,000	5,000,000					5.220	5.220	FA	102,950	261,000	08/09/2010	08/09/2020
14755*	AF	5				2Z	3,710,716	99.745	3,590,824	3,600,000	3,645,906		(30,408)			3.720	2.821	JD	5,208	133,920	11/01/2016	06/17/2020
15089Q	AC	8				1 2FE	3,074,625	104.893	2,832,108	2,700,000	2,904,564		(79,657)			5.875	2.664	JD	7,050	158,625	11/01/2016	06/15/2021
16412X	AD	7				1 3FE	175,000	105.500	184,625	175,000	175,000					7.000	6.996	JD	34	12,250	10/01/2017	06/30/2024
16876A	AA	2				1 1FE	3,374,682	101.682	3,141,986	3,090,000	3,361,273		(6,335)			4.268	3.730	MN	16,851	131,881	11/01/2016	05/15/2044
17275R	AE	2				1 1FE	1,013,530	100.261	1,002,605	1,000,000	1,000,210		(1,689)			4.950	4.774	FA	18,700	49,500	05/07/2009	02/15/2019
184692	D@	7				1 1FE	1,611,265	98.306	1,508,931	1,534,934	1,601,216		(4,733)			3.760	3.302	JD	3,206	57,714	11/01/2016	06/11/2030
189054	AU	3				1 2FE	5,994,420	99.461	5,967,678	6,000,000	5,996,472		524			3.500	3.511	JD	9,333	210,000	12/04/2014	12/15/2024
19123#	AA	6				1 1FE	2,400,000	92.988	2,231,714	2,400,000	2,400,000					3.490	3.490	JD	698	80,160	03/01/2018	12/28/2029
19123#	AB	4				1 1FE	2,400,000	91.716	2,201,189	2,400,000	2,400,000					3.640	3.640	JD	728	79,716	03/01/2018	12/28/2032
21688A	AE	2				1 1FE	6,949,461	97.490	6,673,197	6,845,000	6,926,772		(11,383)			3.375	3.167	MN	25,669	231,019	12/14/2016	05/21/2025
217204	A#	3				2	6,000,000	97.340	5,840,406	6,000,000	6,000,000					4.250	4.250	MUSD	19,833	255,000	12/03/2014	12/03/2027
219350	AU	9				1 2FE	1,999,180	101.654	2,033,088	2,000,000	1,999,845		90			4.250	4.255	FA	32,111	85,000	08/03/2010	08/15/2020
223611	A#	1				4 2FE	9,172,050	99.474	9,123,768	9,172,050	9,172,050					3.950	3.951	MS	91,580	362,296	03/09/2017	03/31/2034
223611	A@	3				4 2FE	4,305,899	95.629	4,117,697	4,305,899	4,305,899					3.460	3.460	MS	37,660	148,984	06/30/2015	03/31/2034
23334B	AA	2				1 3FE	1,004,792	109.763	1,008,147	918,480	980,469		(10,642)			7.458	4.947	AO	11,607	68,500	11/01/2016	04/30/2024
233851	CA	0				1 1FE	4,990,250	98.721	4,936,070	5,000,000	4,996,756		1,970			2.700	2.742	FA	55,500	135,000	07/28/2015	08/03/2020
235825	AE	6				1 3FE	450,000	93.250	419,625	450,000	450,000					5.500	5.500	JD	1,100	24,750	12/04/2014	12/15/2024
23918K	AQ	1				1 3FE	1,466,250	93.750	1,406,250	1,500,000	1,474,466		3,850			5.125	5.486	JJ	35,448	76,875	11/01/2016	07/15/2024
24617#	AA	9				4 2PL	1,682,944	92.037	1,548,934	1,682,944	1,682,944					3.820	3.819	MN	8,393	64,288	11/14/2014	11/14/2034
24618#	AG	5				2	2,048,649	98.939	1,978,786	2,000,000	2,034,320		(6,790)			3.930	3.521	JJ	32,968	78,600	11/01/2016	07/31/2023
247916	AF	6				1 4FE	711,000	93.500	738,650	790,000	746,991		14,965			9.000	11.699	MN	9,085	71,100	05/18/2016	05/15/2021
25434*	AF	0				1 1PL	748,770	96.630	662,778	685,890	685,890				(62,880)	1.420	1.420	FA	9,267	4,819	11/28/2017	02/15/2028
25470D	BB	4				1 2FE	11,819,100	97.632	11,715,780	12,000,000	11,837,477		18,377			3.900	4.162	MN	59,800	468,000	04/04/2018	11/15/2024
25470X	AB	1				1 4FE	194,934	101.750	203,500	200,000	199,527		669			7.875	8.250	MS	5,250	15,750	08/12/2009	09/01/2019
25763#	AG	5				1	4,801,488	93.391	4,576,139	4,900,000	4,814,285		5,984			3.180	3.364	JD	6,925	200,340	11/01/2016	06/17/2030
26441Y	AY	3				1 2FE	11,855,400	99.258	11,911,008	12,000,000	11,908,245		13,548			3.750	3.896	JD	37,500	450,000	11/12/2014	12/01/2024
26928*	AD	6				1 1FE	1,500,000	97.096	1,456,446	1,500,000	1,500,000					3.530	3.530	AO	9,266	52,950	04/28/2016	04/28/2027
26928*	AE	4				1 1FE	700,000	96.582	676,072	700,000	700,000					3.580	3.580	AO	4,386	25,060	04/28/2016	04/28/2028
26928*	AF	1				1 1FE	800,000	94.912	759,294	800,000	800,000					3.730	3.730	AO	5,222	29,840	04/28/2016	04/28/2031
291011	AY	0				1 1FE	996,190	101.554	1,015,535	1,000,000	999,643		436			4.875	4.922	AO	10,292	48,750	01/15/2009	10/15/2019
29364W	AW	8				1 1FE	999,900	96.338	963,381	1,000,000	999,924		7			3.250	3.251	AO	8,125	32,500	03/17/2016	04/01/2028
30215*	AM	0				4 2	1,235,195	104.843	1,143,743	1,090,909	1,185,097		(21,656)			7.010	2.676	JJ	32,076	76,473	11/01/2016	07/31/2022
30284@	AJ	1				1 1FE	9,126,294	100.393	9,126,618	9,090,909	9,101,264		(11,792)			3.600	3.482	MN	28,182	331,818	11/01/2016	06/29/2021
31677A	AB	0				2 2FE	1,258,753	98.259	1,238,067	1,260,000	1,259,055		112			3.850	3.862	MS	14,284	48,510	03/10/2016	03/15/2026
34487#	AD	9				1 1FE	1,400,000	100.175	1,402,443	1,400,000	1,400,000					3.970	3.929	OCT	13,586	56,352	10/20/2014	10/20/2029
34502*	AB	8				1	1,700,000	96.545	1,641,267	1,700,000	1,700,000					3.310	3.310	OCT	13,755	57,052	08/04/2017	10/05/2027
34502*	AD	4				1 1FE	2,900,000	94.468	2,739,575	2,900,000	2,900,000					3.560	3.560	OCT	25,236	104,674	08/04/2017	10/05/2032
345397	VR	1				2 2FE	397,000	101.828	407,310	400,000	399,208		348			5.750	5.852	FA	9,583	23,000	06/20/2011	02/01/2021
345397	WK	5				2 2FE	990,660	94.891	948,911	1,000,000	995,190		922			4.375	4.492	FA	17,622	43,750	08/01/2013	08/06/2023
345838	AE	6				1 2FE	1,000,000	102.460	1,024,603	1,000,000	1,000,000					4.875	4.873	FA	18,417	48,750	01/27/2014	02/15/2021

E10.3

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For Rei gn	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
35086@ AC 5	FCPT SENIOR CORP BND.....	.....	.....	.....	.....	.....2Z	1,850,000	100.399	1,857,376	1,850,000	1,850,000				4.630	4.630	JD.....	2,617		12/20/2018.	12/20/2026.
35086@ AD 3	FCPT.....	.....	.....	.....	.....	.....2Z	1,400,000	100.428	1,405,998	1,400,000	1,400,000				4.760	4.760	JD.....	2,036		12/20/2018.	12/20/2028.
35803Q AA 5	FRESENIUS US FINANCE II INC CORP BND 144.....	.....	.....	.....	.....	.....1 2FE	4,460,000	103.100	4,124,000	4,000,000	4,234,703		(105,784)		5.750	2.879	FA.....	86,889	230,000	11/01/2016.	02/15/2021.
35877# AA 0	FRISCO HQ OPERATIONSLLC SECURED CORP BND.....	.....	.....	.....	.....	.....4 2FE	3,000,000	92.202	2,766,045	3,000,000	3,000,000				4.130	4.127	JD.....	5,507	162,791	08/03/2017.	12/15/2037.
36155W AH 9	GCI INC CORP BND.....	.....	.....	.....	.....	.....2 4FE	506,250	100.375	501,875	500,000	500,409		(945)		6.750	6.546	JD.....	2,813	33,750	05/19/2011.	06/01/2021.
361841 AF 6	GLP CAPITAL LP SENIOR CORP BND.....	.....	.....	.....	.....	.....1 2FE	495,000	101.000	505,000	500,000	497,218		2,218		5.375	5.508	MN.....	4,479	26,875	01/29/2014.	11/01/2023.
361841 AH 2	GLPCAPITALLP SENIOR CORP BND.....	.....	.....	.....	.....	.....1 2FE	259,000	98.250	254,468	259,000	259,000				5.375	5.375	AO.....	2,939	13,921	04/11/2016.	04/15/2026.
366651 AB 3	GARTNER INC. SENIOR CORP BND 144A.....	.....	.....	.....	.....	.....1 3FE	500,000	97.250	486,250	500,000	500,000				5.125	5.125	AO.....	6,406	25,625	03/16/2017.	04/01/2025.
370334 BH 6	GENERAL MILLS INC CORP BND.....	.....	.....	.....	.....	.....1 2FE	999,140	100.240	1,002,398	1,000,000	999,987		105		5.650	5.661	FA.....	21,344	56,500	01/29/2009.	02/15/2019.
37045X AL 0	GENERALMOTORSFINANCIALCOIN GENERAL MOTOR.....	.....	.....	.....	.....	.....1 2FE	2,418,125	96.354	2,408,838	2,500,000	2,457,225		8,631		4.250	4.688	MN.....	13,576	106,250	01/27/2014.	05/15/2023.
37045X BS 4	GENERALMOTORSFINANCIALCOIN SENIOR CORP B.....	.....	.....	.....	.....	.....1 2FE	9,986,800	96.171	9,617,120	10,000,000	9,991,690		2,553		3.450	3.479	JJ.....	160,422	345,000	01/11/2017.	01/14/2022.
375558 AX 1	GILEAD SCIENCES INC SENIOR CORP BND.....	.....	.....	.....	.....	.....1 1FE	5,494,950	100.581	5,029,040	5,000,000	5,454,869		(10,298)		4.800	4.205	AO.....	60,000	240,000	10/28/2014.	04/01/2044.
375558 BA 0	GILEAD SCIENCES INC SENIOR CORP BND.....	.....	.....	.....	.....	.....1 1FE	8,947,170	95.564	8,600,796	9,000,000	8,952,095		946		4.500	4.535	FA.....	168,750	405,000	11/12/2014.	02/01/2045.
382550 BF 7	GOODYEAR TIRE & RUBBER COMPANY SENIOR CO.....	.....	.....	.....	.....	.....1 3FE	415,000	90.000	373,500	415,000	415,000				5.000	5.000	MN.....	1,787	20,750	05/10/2016.	05/31/2026.
383909 AE 8	W R GRACE & CO - CONN SENIOR CORP BND 14.....	.....	.....	.....	.....	.....1 3FE	1,061,250	99.125	991,250	1,000,000	1,035,602		(12,089)		5.125	3.749	AO.....	12,813	51,250	11/01/2016.	10/01/2021.
404119 BN 8	HCA INC SECURED CORP BND.....	.....	.....	.....	.....	.....1 3FE	1,328,000	99.000	1,267,200	1,280,000	1,315,470		(5,948)		5.000	4.398	MS.....	18,844	64,000	11/01/2016.	03/15/2024.
404121 AC 9	HCA INC SENIOR CORP BND.....	.....	.....	.....	.....	.....1 3FE	402,500	102.500	410,000	400,000	400,412		(344)		6.500	6.403	FA.....	9,822	26,000	07/27/2011.	02/15/2020.
404121 AH 8	HCA INC SENIORCORPBND.....	.....	.....	.....	.....	.....1 3FE	405,000	96.750	391,838	405,000	405,000				5.375	5.375	MS.....	7,740		08/09/2018.	09/01/2026.
40573L AS 5	HALFMOON PARENT INC SENIORCORPBND144A.....	.....	.....	.....	.....	.....1 2FE	9,984,800	100.415	10,041,490	10,000,000	9,984,898		98		4.375	4.393	AO.....	126,389		12/20/2018.	10/15/2028.
410345 AJ 1	HANESBRANDS INC SENIOR CORP BND 144A.....	.....	.....	.....	.....	.....1 3FE	40,000	93.250	37,300	40,000	40,000				4.625	4.625	MN.....	236	1,850	05/03/2016.	05/15/2024.
410345 AL 6	HANESBRANDS INC SENIOR CORP BND 144A.....	.....	.....	.....	.....	.....1 3FE	40,000	90.000	36,000	40,000	40,000				4.875	4.874	MN.....	249	1,950	05/03/2016.	05/15/2026.
42241@ AB 5	HEARST CORP CORP BND.....	.....	.....	.....	.....	.....1	8,000,000	102.075	8,165,976	8,000,000	8,000,000				5.290	5.290	JD.....	35,267	423,200	12/01/2009.	12/01/2019.
42251# AU 8	HE BUTT GROCERY COMPANY CO SENIOR CORP B.....	.....	.....	.....	.....	.....1	600,000	95.001	570,004	600,000	600,000				3.540	3.540	MS.....	5,369	21,240	03/30/2016.	03/30/2031.
42251# AV 6	HE BUTT GROCERY COMPANY CO SENIOR CORP B.....	.....	.....	.....	.....	.....1	1,500,000	94.802	1,422,023	1,500,000	1,500,000				3.670	3.670	MS.....	13,915	55,050	03/30/2016.	03/30/2033.
42307# AA 6	HEITMANAMERICAREALESTATEHO SENIORCORPBND.....	.....	.....	.....	.....	.....1 2	1,960,000	98.533	1,931,239	1,960,000	1,960,000				3.770	3.770	MON..	3,284	61,577	02/15/2018.	02/15/2027.
42307# AB 4	HEITMANAMERICAREALESTATEHO.....	.....	.....	.....	.....	.....2	1,960,000	98.536	1,931,298	1,960,000	1,960,000				3.770	3.770	MON..	3,284	52,956	01/09/2018.	02/15/2027.
42806L AA 9	HERC RENTALS INC SECURED CORP BND 144A.....	.....	.....	.....	.....	.....1 4FE	182,000	103.750	188,825	182,000	182,000				7.500	7.500	JD.....	1,138	13,650	07/01/2016.	06/01/2022.
42806L AB 7	HERC RENTALS INC SECURED CORP BND 144A.....	.....	.....	.....	.....	.....1 4FE	502,000	104.000	522,080	502,000	502,000				7.750	7.750	JD.....	3,242	38,905	07/01/2016.	06/01/2024.
444097 A* 0	HUDSON PACIFIC PROPERTIES INC SENIOR COR.....	.....	.....	.....	.....	.....2FE	4,287,224	101.102	4,145,190	4,100,000	4,226,043		(28,851)		4.340	3.510	JD.....	6,920	177,940	11/01/2016.	11/02/2023.
444097 A@ 8	HUDSON PACIFIC PROPERTIES INC SENIOR COR.....	.....	.....	.....	.....	.....2FE	9,524,676	101.598	9,143,838	9,000,000	9,416,549		(51,158)		4.690	3.923	JD.....	17,588	422,100	11/01/2016.	12/16/2025.
444454 AB 8	HUGHES SATELLITE SYSTEMS CORP CORP BND.....	.....	.....	.....	.....	.....1 3FE	548,775	100.875	544,725	540,000	540,619		(1,308)		6.500	6.239	JD.....	1,560	35,100	05/18/2011.	06/15/2019.
450319 B# 4	ITC MIDWEST LLC LN1 CORP BND.....	.....	.....	.....	.....	.....1	2,000,000	93.859	1,877,184	2,000,000	2,000,000				3.830	3.830	AO.....	17,873	76,600	04/07/2015.	04/07/2055.
45326T AA 6	INCITEC PIVOT FINANCE LLC INCITEC PIVOT.....	.....	.....	.....	.....	.....1 2FE	2,979,990	102.364	3,070,911	3,000,000	2,997,571		2,441		6.000	6.090	JD.....	10,500	180,000	12/03/2009.	12/10/2019.
459745 GH 2	INTERNATIONAL LEASE FINANCE CO CORP BND.....	.....	.....	.....	.....	.....2FE	496,250	100.926	504,631	500,000	499,782		567		6.250	6.372	MN.....	3,993	31,250	06/03/2011.	05/15/2019.
46051M A@ 1	INTL TRANS CO CORP BND.....	.....	.....	.....	.....	.....1	3,500,000	97.065	3,397,265	3,500,000	3,500,000				4.000	4.000	MS.....	36,167	70,389	03/14/2018.	03/30/2053.
46289R AA 3	IRONMOUNTAINUSHOLDINGSINC SENIOR CORP BN.....	.....	.....	.....	.....	.....1 3FE	204,000	90.000	183,600	204,000	204,000				5.375	5.375	JD.....	914	10,965	05/24/2016.	06/01/2026.
46625H JZ 4	JP MORGAN CHASE & CO JRSUB CORP BND.....	.....	.....	.....	.....	.....1FE	11,470,790	97.965	11,265,975	11,500,000	11,479,163		2,170		4.125	4.152	JD.....	21,083	474,375	12/04/2014.	12/15/2026.
466313 AG 8	JABIL CIRCUIT INC SENIOR CORP BND.....	.....	.....	.....	.....	.....1 2FE	999,920	101.004	1,010,041	1,000,000	999,999				4.700	4.700	MS.....	13,839	47,000	07/31/2012.	09/15/2022.
46659* AB 3	JM FAMILY ENTERPRISES INC CORP BND.....	.....	.....	.....	.....	.....2	5,000,000	97.470	4,873,490	5,000,000	5,000,000				3.540	3.540	MN.....	29,500	177,000	11/01/2017.	11/01/2027.
47032@ AG 6	JAMES CAMPBELL CORP BND.....	.....	.....	.....	.....	.....2	500,000	101.184	505,921	500,000	500,000				4.480	4.481	JD.....	62	22,400	09/26/2014.	09/30/2024.

E10.4

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
48121@	AD	3	JRD HOLDINGS INC SENIOR CORP BND.....			1	2PL	892,365	100.051	857,434	857,000	879,439	(3,855)		4.130	3.105	MS.....	9,242	35,394	11/01/2016.	03/27/2024.	
48250N	AB	1	KFC HOLDING CO/PIZZA HUT HOLDI SENIOR CO.....			1	4FE	26,000	96.500	25,090	26,000	26,000			5.250	5.250	JD.....	114	1,365	06/02/2016.	06/01/2026.	
48268@	AM	6	KPMG LLP SENIOR CORP BND.....			1		4,020,668	95.878	3,835,100	4,000,000	4,016,683	(1,911)		3.240	3.177	JD.....	360	129,600	11/01/2016.	06/30/2026.	
48268@	AP	9	KPMG LLP SENIORCORPBND.....			1		2,150,000	96.191	2,068,113	2,150,000	2,150,000			3.480	3.479	JD.....	416	87,498	10/30/2017.	10/30/2025.	
49338L	AB	9	KEYSIGHT TECHNOLOGIES INC KEYSIGHT TECHN.....			1	2FE	5,963,499	102.196	6,131,760	6,000,000	5,974,662	3,671		4.550	4.634	AO.....	46,258	273,000	11/27/2015.	10/30/2024.	
50077L	AK	2	HEINZ H. J. COMPANY SENIOR CORP BND.....			1	2FE	2,297,260	96.523	2,220,038	2,300,000	2,297,950	270		3.950	3.966	JJ.....	41,892	90,850	08/19/2016.	07/15/2025.	
501044	CR	0	KROGER CO (THE) SENIOR CORP BND.....			1	2FE	4,275,920	95.660	3,826,404	4,000,000	4,251,906	(6,198)		5.000	4.553	AO.....	42,222	200,000	10/28/2014.	04/15/2042.	
53154*	AB	9	LIBERTY UTILITIES FINANCE GP1 CORP BND.....				2FE	5,147,808	101.402	5,070,105	5,000,000	5,095,136	(24,762)		4.490	3.893	JJ.....	94,165	224,500	11/01/2016.	08/01/2022.	
53154*	AG	8	LIBERTY UTILITIES FINANCE GP1 SENIOR COR.....				2FE	600,000	86.106	516,637	600,000	600,000			4.130	4.130	JJ.....	10,394	24,780	04/30/2015.	04/30/2045.	
53154*	AH	6	LIBERTY UTILITIES FINANCE GP1 CORP BND.....				2FE	400,000	85.560	342,238	400,000	400,000			4.130	4.129	JJ.....	6,929	16,520	07/15/2015.	07/15/2045.	
53621@	AD	8	LION INDUSTRIAL TRUST SENIOR CORP BND.....				2	1,600,000	98.621	1,577,942	1,600,000	1,600,000			3.690	3.690	MS.....	14,924	59,040	03/31/2016.	03/31/2023.	
53621@	AF	3	LION INDUSTRIAL TRUST SENIOR CORP BND.....				2	600,000	97.209	583,253	600,000	600,000			3.990	3.990	MN.....	2,993	23,940	05/16/2016.	05/16/2026.	
53621@	AG	1	LION INDUSTRIAL TRUST SENIOR CORP BND.....				2	500,000	97.915	489,575	500,000	500,000			4.140	4.140	MS.....	6,900	20,700	09/01/2016.	09/01/2026.	
552953	BY	6	MGM MIRAGE INC SENIOR CORP BND.....			1	3FE	1,000,000	102.500	1,025,000	1,000,000	1,000,000			6.750	6.750	AO.....	16,875	67,500	09/14/2012.	10/01/2020.	
552953	CC	3	MGM RESORTS INTERNATIONAL SENIOR CORP BN.....			1	3FE	5,225,000	100.000	5,000,000	5,000,000	5,155,686	(32,862)		6.000	5.159	MS.....	88,333	300,000	11/01/2016.	03/15/2023.	
55336V	AJ	9	MPLX LP SENIOR CORP BND.....			1	2FE	609,678	100.656	619,033	615,000	610,885	532		4.875	4.998	JD.....	2,498	29,981	09/29/2016.	06/01/2025.	
570535	AP	9	MARKEL CORP SENIOR CORP BND.....			1	2FE	3,936,230	96.722	3,868,892	4,000,000	3,942,520	1,180		5.000	5.104	MS.....	50,556	200,000	03/08/2013.	03/30/2043.	
574599	BG	0	MASCO CORPORATION CORP BND.....			1	2FE	403,000	104.048	416,193	400,000	400,479	(370)		7.125	7.019	MS.....	8,392	28,500	03/05/2010.	03/15/2020.	
582839	AE	6	MEAD JOHNSON NUTRITION CO CORP BND.....			1	1FE	2,989,470	101.357	3,040,713	3,000,000	2,998,918	1,246		4.900	4.945	MN.....	24,500	147,000	10/29/2009.	11/01/2019.	
583334	AE	7	WESTROCK MWV LLC CORP BND.....			1	2FE	99,218	103.064	103,064	100,000	99,929	101		7.375	7.487	MS.....	2,458	7,375	08/17/2009.	09/01/2019.	
585055	BS	4	MEDTRONIC INC SENIOR CORP BND.....			1	1FE	11,891,447	99.548	11,945,736	12,000,000	11,925,370	10,559		3.500	3.613	MS.....	123,667	420,000	09/02/2015.	03/15/2025.	
58528#	FR	3	MEIJER INC. SENIOR CORP BND.....			4	1	4,000,000	96.767	3,870,688	4,000,000	4,000,000			3.760	3.760	MS.....	50,133	150,400	09/01/2015.	09/01/2035.	
58528#	FS	1	MEIJER INC. SENIOR CORP BND.....			4	1	1,000,000	95.904	959,039	1,000,000	1,000,000			3.820	3.820	JD.....	1,698	38,200	12/15/2015.	12/15/2035.	
59073@	AA	4	MESQUITE POWER LLC SECURED CORP BND.....			4	2FE	2,158,494	96.707	2,087,417	2,158,494	2,158,494			4.640	4.666	MJSD.....	278	162,028	08/02/2018.	12/31/2039.	
594918	AJ	3	MICROSOFT CORP CORP BND.....				1FE	1,978,220	106.913	2,138,268	2,000,000	1,981,654	485		4.500	4.567	AO.....	22,500	90,000	09/22/2010.	10/01/2040.	
62906@	AA	1	NEF AFFORDABLE HOUSING INVESTM CORP BND.....			4	1	1,697,652	103.791	1,589,955	1,531,875	1,631,990	(29,532)		6.000	2.023	AO.....	16,085	93,189	11/01/2016.	10/31/2021.	
62907#	AA	8	NEF AFFORDABLE HOUSING INVESTM CORP BND.....			4	1	4,401,695	102.860	4,114,396	4,000,000	4,216,767	(79,700)		6.000	1.890	AO.....	41,333	243,333	11/01/2016.	04/30/2021.	
62907#	AC	4	NEF AFFORDABLE HOUSING INVESTM SENIOR CO.....			4	1	10,295,736	103.289	9,587,257	9,282,000	9,827,612	(201,678)		6.375	1.889	AO.....	101,909	599,946	11/01/2016.	04/30/2021.	
62913T	AM	4	NGL ENERGY PARTNERS LP / NGL E NGL ENER.....			1	4FE	483,160	85.500	427,500	500,000	485,696	1,821		6.125	6.699	MS.....	10,208	30,625	08/11/2017.	03/01/2025.	
62927#	AE	6	NFL VENTURES LP SENIOR CORP BND.....			4	1FE	323,883	96.596	312,859	323,883	323,883			3.400	3.400	AO.....	2,325	11,012	08/31/2015.	04/15/2030.	
62927#	AF	3	NFL VENTURES LP SENIOR CORP BND.....			4	1FE	173,421	97.056	168,316	173,421	173,421			3.480	3.480	AO.....	1,274	6,035	08/31/2015.	04/15/2031.	
62927#	AG	1	NFL VENTURES LP SENIOR CORP BND.....			4	1FE	276,646	96.067	265,764	276,646	276,646			3.570	3.570	AO.....	2,085	9,876	08/31/2015.	04/15/2032.	
62927@	AA	6	NHL US FUNDING LP SENIOR CORP BND.....				2PL	2,300,000	100.977	2,322,471	2,300,000	2,300,000			4.180	4.201	MJSD.....	5,074	96,140	09/29/2014.	09/29/2024.	
629377	BY	7	NRG ENERGY INC SENIOR CORP BND.....			1	3FE	996,525	101.500	1,045,450	1,030,000	1,004,551	3,843		6.250	6.811	MN.....	10,729	64,375	11/01/2016.	05/01/2024.	
629377	CA	8	NRG ENERGY INC./OLD.....			1	3FE	210,000	104.125	218,663	210,000	210,000			7.250	7.250	MN.....	1,945	15,225	02/14/2017.	05/15/2026.	
62943W	AB	5	NRG YIELD OPERATING LLC CORP BND.....			1	3FE	1,017,500	94.250	942,500	1,000,000	1,011,581	1,088		5.375	5.021	FA.....	20,306	53,750	11/01/2016.	08/15/2024.	
62952E	AC	1	NYU HOSPITALS CENTER SENIOR CORP BND.....			1	1FE	4,800,000	105.223	5,050,680	4,800,000	4,800,000			4.784	4.784	JJ.....	114,816	229,632	11/20/2014.	07/01/2044.	
634990	AH	8	NEF AFFORDABLE HOUSING INVESTM CORP BND.....			4	1	1,217,072	102.949	1,125,746	1,093,500	1,136,342	(35,858)		8.000	1.830	AO.....	15,066	88,695	11/01/2016.	10/31/2019.	
641062	AF	1	NESTLE HLDGS INC. SENIORCORPBND144A.....			1	1FE	1,990,360	100.250	2,005,000	2,000,000	1,990,580	220		3.625	3.683	MS.....	19,535		09/17/2018.	09/24/2028.	
64572*	AR	5	NEW JERSEY AMERICAN WATER CO CORP BND.....			1		1,000,000	100.544	1,005,438	1,000,000	1,000,000			5.480	5.480	MN.....	7,307	54,800	05/13/2009.	05/13/2019.	
651290	AP	3	NEWFIELD EXPL CO SENIOR CORP BND.....			1	3FE	475,000	101.250	506,250	500,000	490,867	2,605		5.750	6.413	JJ.....	12,059	28,750	10/04/2011.	01/30/2022.	

E10.5

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
662352	AB	9	NORTHWELL HEALTHCARE INC SENIOR CORP BND.....			1	1FE	997,230	119.622	1,196,224	1,000,000	997,351		44			6.150	6.171	MN.....	10,250	61,500	09/10/2013.	11/01/2043.
665876	B#	4	NORTHERN UTILITIES INC SENIOR CORP BND.....			4	2	1,423,161	100.715	1,337,490	1,328,000	1,355,628		(20,428)			5.290	2.117	MS.....	23,222	70,251	11/01/2016.	03/02/2020.
666807	BJ	0	NORTHROP GRUMMAN CORP SENIOR CORP BND.....			2	2FE	8,130,268	88.059	8,003,710	9,089,000	8,190,642		17,620			3.850	4.495	AO.....	73,873	349,927	06/16/2015.	04/15/2045.
66989H	AH	1	NOVARTIS CAPITAL CORP NOVARTIS CAPITAL C.....			1	1FE	4,246,720	106.005	4,240,188	4,000,000	4,229,051		(5,117)			4.400	4.037	MN.....	26,889	176,000	05/06/2015.	05/06/2044.
67073Y	AA	4	NV ENERGY INC CORP BND.....			1	2FE	1,596,000	104.848	1,677,574	1,600,000	1,599,073		454			6.250	6.283	MN.....	12,778	100,000	01/11/2011.	11/15/2020.
674003	B*	8	OAKTREE CAPITAL SENIOR CORP BND.....			1		1,300,000	92.760	1,205,880	1,300,000	1,300,000					3.690	3.688	MS.....	15,724	47,970	07/12/2016.	07/12/2031.
693522	AG	9	PQ CORP SECURED CORP BND 144A.....			1	4FE	250,528	102.375	244,676	239,000	245,289		(2,486)			6.750	5.526	MN.....	2,061	16,133	11/01/2016.	11/15/2022.
70213H	B*	8	PARTNERS HEALTHCARE SYSTEM INC SENIOR CO.....				1Z	3,200,000	104.678	3,349,706	3,200,000	3,200,000					4.600	4.600	JD.....	7,769		12/12/2018.	12/21/2049.
70959W	AG	8	PENSKE AUTO GROUP INC SRSUB CORP BND.....			1	4FE	459,000	92.875	426,296	459,000	459,000					5.500	5.500	MN.....	3,226	25,245	05/11/2016.	05/15/2026.
718172	BT	5	PHILIP MORRIS INTL INC SENIOR CORP BND.....			1	1FE	1,239,938	92.288	1,153,600	1,250,000	1,242,523		931			2.750	2.843	FA.....	12,031	34,375	02/18/2016.	02/25/2026.
718546	AK	0	PHILLIPS 66 PHILLIPS 66.....			1	1FE	9,874,400	97.416	9,741,590	10,000,000	9,891,622		4,493			4.650	4.748	MN.....	59,417	465,000	11/12/2014.	11/15/2034.
73937@	AA	1	POWERSOUTHENERGYCOOP SECUREDCORPBND.....			1		1,200,000	98.097	1,177,169	1,200,000	1,200,000					4.050	4.050	AO.....	11,745	24,300	01/26/2018.	04/04/2039.
73937@	AB	9	POWERSOUTHENERGYCOOP SECUREDCORPBND.....			1		1,100,000	95.858	1,054,442	1,100,000	1,100,000					4.180	4.180	AO.....	11,112	22,990	01/25/2018.	04/04/2038.
74170*	AK	5	PRIME PROP FND SENIOR CORP BND.....			1		2,425,839	99.418	2,386,037	2,400,000	2,421,709		(1,993)			3.850	3.731	JJ.....	45,173	92,400	11/01/2016.	01/05/2028.
74264*	AC	0	PRISA LHC LLC SENIOR CORP BND.....			1		1,000,000	99.028	990,278	1,000,000	1,000,000					3.750	3.750	AO.....	9,375	37,500	06/01/2016.	04/01/2026.
74264*	AD	8	PRISA LHC LLC SENIOR CORP BND.....			1		1,000,000	98.453	984,526	1,000,000	1,000,000					3.850	3.850	AO.....	9,625	38,500	06/01/2016.	04/01/2028.
74273@	AB	9	PRIT CORE REALTY HOLDINGS LLC CORP BND.....			2		2,054,503	99.896	1,997,916	2,000,000	2,037,041		(8,251)			3.850	3.365	FA.....	29,303	77,000	11/01/2016.	02/14/2023.
743756	AB	4	PROVIDENCE ST JOSEPH HEALTH PROVIDENCE S.....			1	1FE	4,729,700	93.294	4,664,710	5,000,000	4,779,270		24,522			2.746	3.399	AO.....	34,325	137,300	12/09/2016.	10/01/2026.
744516	F*	1	PUBLIC SERVICE COMPANY OF NORT CORP BND.....			2		5,000,000	103.240	5,162,010	5,000,000	5,000,000					6.540	6.540	MS.....	82,658	327,000	03/30/2010.	03/30/2020.
74986@	AT	8	RREEF AMERICA REIT II INC SENIOR CORP BN.....			1		2,501,210	99.040	2,376,958	2,400,000	2,479,962		(10,025)			3.730	3.196	JJ.....	43,765	89,520	11/01/2016.	01/05/2026.
74986@	AW	1	RREEF AMERICA REIT II INC SENIOR CORP BN.....			1		3,617,186	99.331	3,476,575	3,500,000	3,597,898		(9,123)			3.950	3.582	JJ.....	67,589	138,250	11/01/2016.	01/05/2028.
75281A	AW	9	RANGE RESOURCES CORPORATION SENIOR CORP.....			1	3FE	696,453	95.000	665,000	700,000	697,615		893			5.750	5.903	JD.....	3,354	40,250	10/06/2017.	06/01/2021.
755111	BY	6	RAYTHEONCOMPANY SENIOR CORP BND.....			1	1FE	11,925,240	98.603	11,832,396	12,000,000	11,952,869		7,074			3.150	3.223	JD.....	16,800	378,000	11/24/2014.	12/15/2024.
76169#	AG	8	REYES HOLDINGS LLC CORP BND.....			4	2PL	1,200,000	99.691	1,196,286	1,200,000	1,200,000					5.130	5.130	JJ.....	25,821	61,560	08/07/2012.	07/31/2022.
76169#	AJ	2	REYES HOLDINGS LLC SENIOR CORP BND.....			4	2PL	8,000,000	93.801	7,504,112	8,000,000	8,000,000					3.710	3.709	AO.....	61,009	296,800	10/17/2017.	10/17/2028.
761713	BA	3	REYNOLDS AMERICAN INC SENIOR CORP BND.....			1	2FE	7,466,850	99.880	7,490,970	7,500,000	7,469,705		1,068			5.700	5.738	FA.....	161,500	427,500	06/09/2015.	08/15/2035.
761735	AT	6	REYNOLDS GROUP ISSUER INC / RE SECURED C.....			1	4FE	75,000	94.000	70,500	75,000	75,000					5.125	5.125	JJ.....	1,772	3,844	06/13/2016.	07/15/2023.
76289#	AG	3	RICH PRODUCTS CORPORATION SENIOR CORP BN.....			2		7,300,000	90.209	6,585,257	7,300,000	7,300,000					3.700	3.700	FMAN.....	25,509	270,100	11/09/2017.	11/27/2036.
767754	CH	5	RITE AID CORP SENIOR CORP BND 144A.....			1	5FE	100,000	79.000	79,000	100,000	100,000					6.125	6.116	JJ.....	2,569	6,125	03/19/2015.	03/19/2023.
771196	BP	6	ROCHE HOLDINGS INC SENIORCORPBND144A.....			1	1FE	9,995,000	100.270	10,027,010	10,000,000	9,994,696		(304)			3.625	3.630	MS.....	104,722		09/10/2018.	09/17/2028.
774341	AK	7	ROCKWELL COLLINS INC. SENIOR CORP BND.....			1	2FE	9,435,100	93.193	9,319,250	10,000,000	9,436,917		1,817			3.500	4.322	MS.....	103,056		12/19/2018.	03/15/2027.
780153	AG	7	ROYAL CARIBBEAN CRUISES LTD. CORP BND.....				2FE	505,000	114.125	570,625	500,000	503,549		(279)			7.500	7.389	AO.....	7,917	37,500	05/23/2012.	10/15/2027.
78512*	AA	5	S&E REPLACEMENT POWER LLC SENIOR CORP BN.....			4	1FE	1,781,442	101.386	1,806,139	1,781,442	1,781,442					4.120	4.157	MON.....	204	73,506	01/04/2017.	05/31/2029.
785592	AE	6	SABINE PASS LIQUEFACTION LLC.....			1	2FE	518,050	103.000	535,600	520,000	518,733		(200)			5.625	5.696	FA.....	12,188	29,250	12/02/2014.	02/01/2021.
785592	AM	8	SABINE PASS LIQUEFACTION LLC SENIOR CORP.....			1	2FE	2,100,000	103.880	2,077,600	2,000,000	2,076,929		(10,984)			5.625	4.867	MS.....	37,500	112,500	11/01/2016.	03/01/2025.
785592	AV	8	SABINE PASS LIQUEFACTION LLC SECURED COR.....			1	2FE	480,000	105.500	506,400	480,000	480,000					5.875	5.875	JD.....	78	28,200	05/11/2017.	06/30/2026.
80689#	BB	1	SCHNEIDER NATIONAL LEASING INC CORP BND.....			2		1,000,000	98.222	982,220	1,000,000	1,000,000					3.550	3.550	MS.....	9,467	35,500	09/25/2013.	09/25/2023.
80808#	AK	8	SCHREIBER FOODS INC SENIOR CORP BND.....			2		1,400,000	84.629	1,184,805	1,400,000	1,400,000		3,060			3.810	3.810	MS.....	13,483	53,340	03/30/2015.	03/30/2030.
816851	AP	4	SEMPRA ENERGY SEMPRA ENERGY.....			1	2FE	5,595,850	111.159	5,557,960	5,000,000	5,503,890		(13,224)			6.000	5.201	AO.....	63,333	300,000	08/11/2010.	10/15/2039.
82340*	AA	5	CAITHNESS SHEPHERDS FLAT LLC CORP BND.....			4	2FE	1,000,000	115.049	1,150,491	1,000,000	1,000,000					6.950	7.009	JAJO.....	11,776	69,500	05/02/2011.	04/30/2032.
82340*	AB	3	CAITHNESS SHEPHERDS FLAT LLC CORP BND.....			4	1FE	4,000,000	104.964	4,198,572	4,000,000	4,000,000					4.480	4.504	JAJO.....	30,364	179,200	05/02/2011.	04/30/2032.

E10.6

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For Rei gn	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
82967N	AW	8	SIRIUS XM RADIO INC SENIOR CORP BND 144A.....			1	3FE	410,000	94.500	387,450	410,000	410,000			5.375	5.375	JJ	10,162	22,038	05/18/2016	07/15/2026	
84334#	AA	5	SOUTHERNMARYLANDELECTRICCOO SOUTHERNMARY.....			4	2	495,616	92.031	456,121	495,616	495,616			4.000	4.000	AO	4,130	9,912	03/13/2018	04/16/2048	
843830	AF	7	SOUTHERN STAR CENTRAL CORP SENIOR CORP B.....			1	3FE	1,017,500	96.000	960,000	1,000,000	1,007,652	(4,697)		5.125	4.604	JJ	23,632	51,250	11/01/2016	07/15/2022	
845437	BR	2	SOUTHWESTERN ELECTRIC POWER CO SENIORCOR.....			1	2FE	7,000,000	100.223	7,015,603	7,000,000	7,000,000			4.100	4.100	MS	86,100		09/11/2018	09/15/2028	
84762L	AS	4	SPECTRUM BRANDS HOLDINGS INC SENIOR CORP.....			1	4FE	2,000,000	96.125	1,922,500	2,000,000	2,000,000			6.125	6.125	JD	5,444	122,500	02/11/2016	12/15/2024	
855244	AG	4	STARBUCKS CORP SENIOR CORP BND.....			1	2FE	4,999,050	97.576	4,878,775	5,000,000	4,999,517	132		2.700	2.703	JD	6,000	135,000	06/01/2015	06/15/2022	
85915#	AH	4	STERICYCLE INC. SENIOR CORP BND.....			2		2,400,000	98.896	2,373,499	2,400,000	2,400,000			3.220	2.720	JJ	38,640	68,280	07/31/2015	07/01/2022	
859152	E#	3	STERIS CORPORATION SENIOR CORP BND.....			2		1,970,737	92.623	1,852,468	2,000,000	1,974,453	1,747		3.700	3.839	MN	9,661	74,000	11/01/2016	05/14/2030	
863667	AN	1	STRYKER CORP SENIOR CORP BND.....			1	1FE	1,594,535	95.797	1,537,547	1,605,000	1,597,116	944		3.500	3.578	MS	16,540	56,175	03/03/2016	03/15/2026	
87264A	AS	4	T-MOBILE USA INC SENIOR CORP BND.....			1	3FE	436,000	97.500	425,100	436,000	436,000			5.125	5.125	AO	4,717	22,948	03/13/2017	04/15/2025	
87264A	AT	2	T-MOBILE USA INC SENIOR CORP BND.....			1	3FE	291,000	96.500	280,815	291,000	291,000			5.375	5.375	AO	3,302	16,044	03/13/2017	04/15/2027	
87265H	AE	9	TRI POINTE GROUP INC SENIOR CORP BND.....			1	3FE	368,911	95.500	354,305	371,000	369,923	395		4.875	5.000	JJ	9,043	18,086	05/23/2016	07/01/2021	
87278*	AE	2	TRUMBULL PROPERTY FUND SENIORCORPBND.....			1	1	4,000,000	96.829	3,873,176	4,000,000	4,000,000			3.580	3.580	MON	5,967	143,200	11/16/2017	11/16/2028	
87612B	AM	4	TARGA RESOURCES PARTNERS LP/TA SENIOR CO.....			2	3FE	274,620	98.000	270,480	276,000	275,077	185		5.250	5.338	MN	2,415	14,490	07/21/2016	05/01/2023	
87612B	AP	7	TARGA RESOURCES PARTNERS LP/TA SENIOR CO.....			1	3FE	453,750	92.625	463,125	500,000	473,982	4,359		4.250	5.482	MN	2,715	21,250	01/24/2014	11/15/2023	
87612B	BE	1	TARGA RESOURCES PARTNERS LP/TA SENIOR CO.....			1	3FE	691,000	94.000	649,540	691,000	691,000			5.375	5.375	FA	15,476	37,141	09/22/2017	02/01/2027	
879369	AE	6	TELEFLEX INC SENIOR CORP BND.....			1	3FE	210,000	95.000	199,500	210,000	210,000			4.875	4.875	JD	853	10,238	05/11/2016	06/01/2026	
880349	AR	6	TENNECO AUTO INC. SENIOR CORP BND.....			1	3FE	204,000	76.750	156,570	204,000	204,000			5.000	5.000	JJ	4,703	10,200	06/06/2016	07/15/2026	
88037E	AJ	0	TENNECO AUTO INC. SENIOR CORP BND.....			1	3FE	2,000,000	86.625	1,732,500	2,000,000	2,000,000			5.375	5.375	JD	4,778	107,500	12/02/2014	12/15/2024	
88160Q	AM	5	ANDEAVORLOGISTICS/PTESORO SENIOR CORP B.....			1	2FE	415,000	104.010	431,642	415,000	415,000			6.375	6.375	MN	4,409	26,456	05/09/2016	05/01/2024	
88732J	AW	8	SPECTRUM MANAGEMENT HOLDING CO SENIOR CO.....			1	2FE	979,200	101.369	1,013,689	1,000,000	997,235	2,418		5.000	5.266	FA	20,833	50,000	12/08/2009	02/01/2020	
89054X	AA	3	TOPAZ SOLAR FARMS LLC TOPAZ SOLAR FARMS.....			1	2FE	6,756,560	94.574	6,389,969	6,756,560	6,756,560	3		5.750	5.748	MS	98,205	388,502	02/16/2012	09/30/2039	
89147L	J*	2	TORTOISE ENR CAP CORP BND.....			1	1FE	800,000	100.004	800,031	800,000	800,000			3.480	3.480	JD	1,315	27,840	06/14/2013	06/14/2025	
89837L	AA	3	PRINCETON UNIVERSITY MUNI BND REV.....			1	1FE	996,200	100.390	1,003,898	1,000,000	999,922	468		4.950	4.999	MS	16,500	49,500	01/13/2009	03/01/2019	
90363@	AC	4	USTA NATIONAL TENNIS CENTER IN SENIOR CO.....			4	1PL	800,000	93.345	746,760	800,000	800,000			3.290	3.289	JJ	12,648	26,320	05/26/2016	07/08/2036	
90363@	AD	2	USTA NATIONAL TENNIS CENTER IN SENIOR CO.....			1	1PL	2,000,000	100.067	2,001,346	2,000,000	2,000,000			4.040	4.039	JJ	46,011		07/26/2018	06/06/2033	
904764	AK	3	UNILEVER CAPITAL CORP CORP BND.....			1	1FE	998,970	100.151	1,001,507	1,000,000	999,984	125		4.800	4.813	FA	18,133	48,000	02/09/2009	02/15/2019	
914906	AP	7	UNIVISION COMMUNICATIONS INC SECURED COR.....			1	4FE	289,000	99.500	287,555	289,000	289,000			6.750	6.750	MS	5,744	19,508	08/15/2012	09/15/2022	
92239M	C*	0	VECTREN UTILITY HOLDINGS INC. CORP BND.....			1		5,000,000	97.996	4,899,775	5,000,000	5,000,000			4.250	4.250	JD	15,347	212,500	06/05/2013	06/05/2043	
92340L	AA	7	VEREIT OPERATING PARTNERSHIP L SENIOR CO.....			1	2FE	205,000	99.834	204,659	205,000	205,000			4.875	4.874	JD	833	9,994	05/18/2016	06/01/2026	
931142	CK	7	WALMART INC CORP BND.....			1	1FE	1,819,900	129.653	2,593,064	2,000,000	1,848,412	3,768		6.500	7.248	FA	49,111	130,000	10/30/2008	08/15/2037	
931427	AB	4	WALGREENS BOOTS ALLIANCE INC WALGREENS B.....			1	2FE	674,021	95.407	643,999	675,000	674,163	35		4.500	4.511	MN	3,628	30,375	11/19/2014	11/18/2034	
941063	AQ	2	WASTE MANAGEMENT INC CORP BND.....			1	2FE	1,995,240	102.236	2,044,712	2,000,000	1,998,782	524		4.600	4.630	MS	30,667	92,000	02/23/2011	03/01/2021	
941848	D#	7	WATERS CORP UNSEC CORP BND.....			2		2,000,000	96.862	1,937,238	2,000,000	2,000,000			3.130	3.130	MN	8,521	62,600	05/12/2016	05/12/2023	
95081Q	AM	6	WESCO DISTRIBUTION INC SENIOR CORP BND.....			1	4FE	128,000	94.500	120,960	128,000	128,000			5.375	5.375	JD	306	6,880	01/31/2017	06/15/2024	
95709T	AM	2	WESTAR ENERGY INC WESTAR ENERGY INC.....			1	1FE	2,210,987	98.410	2,184,700	2,220,000	2,211,536	165		4.250	4.274	JD	7,863	94,350	11/05/2015	12/01/2045	
96188#	AA	6	WETT HOLDINGS LLC SECURED CORP BND.....			4	2FE	911,111	100.565	916,262	911,111	911,111			4.310	4.334	MJSD	109	39,269	12/18/2014	12/18/2024	
97786#	AN	2	WOLSELEY CAPITAL INC SENIORCORPBND.....			2	2FE	3,300,000	96.830	3,195,383	3,300,000	3,300,000			3.440	3.438	MN	9,775	113,520	11/17/2017	11/30/2024	
97806*	AG	7	WOLVERINE POWER SUPPLY SENIOR CORP BND.....			4	1	1,350,000	93.150	1,257,529	1,350,000	1,350,000			3.830	3.830	MS	15,942	51,705	09/10/2015	09/10/2045	
98212B	AD	5	WPX ENERGY INC CORP BND.....			1	4FE	641,000	97.000	621,770	641,000	641,000			6.000	5.998	JJ	17,734	38,460	11/07/2011	01/15/2022	

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SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For Foreign Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
984121	CA	9			3FE	997,250	101.041	1,010,414	1,000,000	999,671		327			5.625	5.661	JD	2,500	56,250	12/01/2009	12/15/2019
98419M	AB	6			2FE	2,998,050	103.022	3,090,663	3,000,000	2,999,386		204			4.875	4.883	AO	36,563	146,250	09/15/2011	10/01/2021
98877D	AC	9			2FE	1,575,000	93.625	1,404,375	1,500,000	1,558,189		(7,926)			4.750	4.048	AO	12,271	71,250	11/01/2016	04/29/2025
G4691#	AC	9			2	4,000,000	102.122	4,084,872	4,000,000	4,000,000					7.610	7.610	JJ	129,370	304,400	07/28/2009	07/28/2019
G8967#	AL	7			2FE	1,552,965	100.593	1,508,897	1,500,000	1,543,671		(7,345)			4.980	4.295	MS	18,883	74,700	11/07/2017	09/30/2023
L2836*	AA	1			2	2,736,140	103.445	2,601,574	2,514,930	2,514,930				(126,830)	1.966	1.966	FA	20,327	51,961	02/03/2015	02/05/2024
L2836*	AB	9			2	8,345,227	103.918	7,971,037	7,670,537	7,670,537				(386,832)	2.272	2.272	FA	71,646	183,147	02/03/2015	02/03/2027
000000	00	0			2Z	(8)	100.000	(8)	(8)	(8)		140,180		(307)				(5)	(266,489)	12/31/2018	01/01/2020
146900	AM	7			3FE	1,017,500	97.000	970,000	1,000,000	1,007,686		(4,701)			5.500	4.975	JJ	25,361	55,000	11/01/2016	07/15/2022
146900	AQ	8			3FE	2,040,000	96.000	1,920,000	2,000,000	2,022,883		(8,231)			5.750	5.262	JJ	53,028	115,000	11/01/2016	07/15/2023
740212	AE	5			3FE	282,913	93.500	271,306	290,167	285,692		1,319			6.500	7.088	JD	838	20,607	11/01/2016	12/15/2021
867224	AA	5			1FE	11,908,200	97.836	11,740,344	12,000,000	11,941,829		8,651			3.600	3.692	JD	36,000	432,000	11/20/2014	12/01/2024
878742	BC	8			3FE	13,000	108.250	14,073	13,000	13,000					8.500	8.500	JD	92	1,105	05/26/2016	06/01/2024
89352H	AW	9			1FE	4,926,650	99.024	4,951,180	5,000,000	4,928,216		1,566			4.250	4.439	MN	27,153	110,972	10/10/2018	05/15/2028
C4931*	BC	6			2	5,795,209	96.007	4,990,861	5,198,419	5,198,419				(468,208)	3.680	3.680	MS	53,671	201,044	09/20/2017	09/20/2027
PP111F	YI	4			2Z	1,239,702	113.927	1,209,067	1,061,264	1,140,156		(3,179)		(102,721)	5.306	4.532	MON	2,816	58,168	05/18/2016	03/13/2040
00080Q	AF	2			2FE	14,248,584	99.878	13,463,514	13,480,000	14,082,391		(78,758)			4.750	3.971	JJ	272,128	640,300	11/01/2016	07/28/2025
00084D	AL	4			2FE	3,936,520	100.046	3,726,717	3,725,000	3,894,914		(19,644)			4.800	4.071	AO	36,257	178,800	11/01/2016	04/18/2026
00168@	AB	2			2	3,824,505	100.488	3,617,561	3,600,000	3,708,827		(54,167)			4.260	2.644	JD	10,533	153,360	11/01/2016	12/07/2020
00183F	AA	3			2FE	5,422,118	102.959	5,338,971	5,185,557	5,185,557				(354,109)	3.263	3.261	JD	464	157,076	11/13/2017	05/31/2033
00652M	AC	6			2FE	1,947,500	98.614	1,873,666	1,900,000	1,932,441		(9,944)			3.950	3.356	JJ	33,773	75,050	06/15/2017	01/19/2022
02364W	AV	7			1FE	507,622	101.765	527,144	518,000	516,275		1,310			5.000	5.281	MS	6,547	25,900	03/08/2011	03/30/2020
03938L	AU	8			2FE	521,875	102.875	514,375	500,000	506,350		(3,070)			5.500	5.311	MS	9,167	28,125	04/17/2013	03/01/2021
055451	AR	9			1FE	5,895,480	95.321	5,719,236	6,000,000	5,909,319		2,274			4.125	4.228	FA	87,313	247,500	02/21/2012	02/24/2042
08861J	AB	5			2FE	499,580	97.875	489,375	500,000	499,747		40			5.350	5.361	MN	3,047	26,750	05/12/2014	05/20/2024
218333	A*	3			2	800,000	94.721	757,769	800,000	800,000					4.170	4.170	JD	927	33,360	12/21/2015	12/21/2025
25243Y	AU	3			1FE	3,397,695	96.902	3,391,574	3,500,000	3,444,228		11,903			2.625	3.021	AO	15,823	91,875	11/25/2014	04/29/2023
33938E	AQ	0			2FE	486,250	100.547	502,737	500,000	497,143		2,415			4.625	5.156	FA	8,736	23,125	01/08/2014	02/15/2020
33938E	AU	1			2FE	5,955,067	96.912	5,814,738	6,000,000	5,967,274		4,226			4.750	4.849	JD	12,667	285,000	01/12/2016	06/15/2025
449786	AY	8			2FE	5,603,450	104.559	5,227,935	5,000,000	5,351,785		(66,055)			5.800	4.146	MS	77,333	290,000	12/09/2014	09/25/2023
456873	AB	4			2FE	6,959,750	99.095	6,936,657	7,000,000	6,974,829		3,813			3.550	3.619	MN	41,417	248,500	10/23/2014	11/01/2024
53944Y	AE	3			2FE	5,000,000	78.614	3,930,710	5,000,000	5,000,000					4.344	4.344	JJ	103,773	108,600	01/04/2018	01/09/2048
561233	AD	9			4FE	1,000,000	76.000	760,000	1,000,000	1,000,000					5.625	5.625	AO	11,875	56,250	09/09/2015	10/15/2023
59284B	AD	0			2FE	1,522,500	100.526	1,507,890	1,500,000	1,520,556		(363)			6.750	6.634	MS	28,688	101,250	09/13/2012	09/19/2042
62947Q	AT	5			2FE	1,100,000	99.625	996,250	1,000,000	1,063,208		(17,240)			4.625	2.696	JD	2,056	46,250	11/01/2016	06/15/2022
62947Q	AV	0			2FE	1,823,300	98.875	1,695,706	1,715,000	1,789,973		(15,649)			4.625	3.537	JD	6,610	79,319	11/01/2016	06/01/2023
66989G	AA	8			1FE	998,220	100.245	1,002,450	1,000,000	999,976		220			5.125	5.148	FA	20,073	51,250	02/04/2009	02/10/2019
67054L	AC	1			4FE	2,061,833	93.250	1,927,478	2,067,000	2,063,072		622			6.250	6.294	FA	48,804	129,188	03/15/2017	05/15/2024
69342N	AA	9			1FE	7,507,500	102.000	7,140,000	7,000,000	7,332,107		(82,393)			4.630	3.269	MS	85,526	324,100	11/01/2016	09/26/2022
714295	AC	6			2FE	11,949,480	93.363	11,203,512	12,000,000	11,967,789		4,713			3.900	3.951	JD	20,800	468,000	11/24/2014	12/15/2024
806213	AB	0			1FE	1,979,180	96.442	1,928,844	2,000,000	1,986,624		1,922			3.500	3.623	FA	27,028	70,000	11/06/2014	02/12/2025

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SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For Rei g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
82620K AF 0	SIEMENS FINANCIERINGSMAATSCHAP SIEMENS F	D		1	1FE	2,909,854	101.239	2,814,439	2,780,000	2,902,282		(2,523)			4.400	4.125	MN	11,552	122,320	10/29/2015	05/27/2045	
82620K AL 7	SIEMENS FINANCIERINGSMAATSCHAP SENIOR CO	D		1	1FE	7,472,730	90.995	7,402,435	8,135,000	7,593,329		60,029			2.350	3.328	AO	40,359	191,173	12/14/2016	10/15/2026	
898324 AA 6	FIDEICOMISO F/1401 OF DEUTSCHE TRUST F/1	D		1	2FE	1,045,000	95.625	956,250	1,000,000	1,034,178		(5,142)			5.250	4.561	JD	2,333	52,500	11/01/2016	12/15/2024	
913364 AD 7	UNITYMEDIA HESSEN GMBH & CO KG SECURED C	D		1	3FE	1,716,000	97.735	1,677,133	1,716,000	1,716,000					5.000	5.000	JJ	39,563	85,800	12/03/2014	01/15/2025	
92769X AL 9	VIRGIN MEDIA SECURED FINANCE P SECURED C	D		1	3FE	100,000	91.375	91,375	100,000	100,000					5.250	5.250	JJ	2,421	5,250	03/17/2015	01/15/2026	
92911H AA 5	CIABRASILEIRADEALUMINIO CORP BND 144A	D		1	3FE	316,947	103.875	332,400	320,000	319,177		327			6.750	6.875	AO	5,160	21,600	03/26/2010	04/05/2021	
98954U AB 9	ZIGGO BOND FINANCE BV ZIGGO BOND FINANCE	D		1	4FE	284,000	87.500	248,500	284,000	284,000					6.000	6.000	JJ	7,857	17,040	09/16/2016	01/15/2027	
B0R9M3 AC 3	BARRY CALLEBAUT SENIOR CORP BND 144A	D		1	2FE	1,017,500	102.750	1,027,500	1,000,000	1,009,389		(1,826)			5.500	5.261	JD	2,569	55,075	01/16/2014	06/15/2023	
BRT8K5 YG 6	PROVEN GLORY CAPITAL LTD SENIOR CORP BND	D		1	5GI	2,033,620	88.375	1,767,500	2,000,000	2,029,139		(3,005)			4.000	3.790	FA	28,889	80,000	06/15/2017	02/21/2027	
D2736# AH 2	FRITZ DRAXLMAIER GMGH & CO KG CORP BND	D			2PL	200,000	102.607	205,213	200,000	200,000					6.140	6.140	AO	3,070	13,480	10/01/2010	10/01/2020	
F1369# AE 3	BUREAU VERITAS SA CORP BND	D			2	2,500,000	101.447	2,536,173	2,500,000	2,500,000					4.450	4.450	AO	20,087	111,250	10/26/2011	10/26/2021	
G0446* AA 3	ANGEL TRAINS ROLLING STOCK	B			2	3,137,597	100.511	2,873,527	2,858,910	2,820,039		4,671		(322,229)	3.150	3.338	MJSD	82,654		03/01/2018	07/19/2027	
G1011# AE 4	BERENDSEN PLC SENIOR CORP BND	D			1										5.310		JD		(26,550)	12/31/2018	12/17/2019	
G1108# AE 8	BRITISH LAND CO PLC CORP BND	D			1	2,000,000	100.403	2,008,064	2,000,000	2,000,000					4.635	4.635	MS	30,900	92,700	09/01/2011	09/01/2021	
G1591# AK 8	BRITVIC PLC CORP BND	D			2	2,000,000	101.232	2,024,634	2,000,000	2,000,000					5.240	5.240	JD	4,076	104,800	12/17/2009	12/17/2019	
G1696# AW 6	BUNZL FINANCE PLC CORP BND	D			2	2,468,849	101.494	2,334,357	2,300,000	2,389,783		(37,008)			4.510	2.760	AO	18,441	103,730	11/01/2016	04/27/2021	
G2613# AL 8	DS SMITH PLC CORP BND	D			2	3,746,158	100.740	3,525,886	3,500,000	3,659,132		(41,011)			4.650	3.299	FA	65,552	162,750	11/01/2016	08/06/2021	
G2765* AC 8	DIONYSUSAVIATIONDAC SENIOR CORP BND	D			2FE	10,000,000	94.373	9,437,340	10,000,000	10,000,000					4.220	4.220	JJ	189,900	422,000	06/29/2017	07/19/2026	
G2956@ AA 9	ABP ACQUISITIONS UK LTD CORP BND	B			2	4,028,295	100.000	3,184,000	3,184,000	3,184,000				(197,875)	4.314	4.310	JD	2,559	128,493	04/25/2012	04/25/2033	
G3225* AB 2	EVERSHOLT FUNDING PLC CORP BND	B			2	6,441,639	104.437	5,320,433	5,094,400	5,094,400				(316,600)	3.353	3.350	JD	5,693	154,478	12/19/2012	12/19/2036	
G4086# AG 3	GREENCORE GROUP SENIOR CORP BND	D			3	2,000,000	100.121	2,002,424	2,000,000	2,000,000					4.770	4.769	JD	4,505	95,400	06/14/2016	06/14/2026	
G4378* AC 3	HEATHROW AIRPORT SENIOR CORP BND	B			1	11,905,740	101.441	9,947,986	9,806,720	9,806,720				(609,455)	2.970	2.970	AO	61,488	313,174	10/15/2015	10/15/2035	
G4989# AC 0	JACKSON SQUARE AVIATION IRELAN SENIOR CO	D			2FE	2,800,000	91.854	2,571,918	2,800,000	2,800,000					3.840	3.839	JD	3,285	132,011	09/28/2017	09/28/2027	
G4989# AD 8	JACKSON SQUARE AVIATION IRELAN SENIORCOR	D			2FE	4,980,000	91.967	4,579,937	4,980,000	4,980,000					3.890	3.890	JD	5,919	193,722	08/08/2017	12/20/2027	
G6970* AD 8	PEEL PORTS PP FINANCE LIMITED SECURED CO	B			2PL	2,401,729	133.942	2,558,826	1,910,400	1,910,400				(118,725)	6.550	6.603	MJSD	7,299	129,738	12/10/2012	12/10/2037	
G7827# AC 9	SAVILLSHOLDINGCOMPANYLTD	B			2	2,648,376	96.232	2,463,488	2,559,936	2,559,936				(88,440)	3.260	3.260	JD	2,550	41,422	05/22/2018	06/20/2030	
G7996# AA 8	SEGROPLC SENIOR CORP BND	B			1PL	2,348,500	97.293	2,224,412	2,286,300	2,286,300				(115,300)	1.770	1.770	FA	15,063	42,228	08/17/2017	08/17/2027	
G8278* AA 9	BRISTOL AIRPORT LTD SECURED CORP BND	B			2	1,388,117	104.863	1,173,931	1,119,494	1,119,494				(69,573)	3.680	3.679	JD	114	41,952	05/15/2015	05/15/2030	
G8356* AA 4	SPIRAX-SARCO ENGINEERING PLC SENIOR CORP	B			2	4,118,610	99.664	3,930,632	3,943,868	3,943,868				(219,248)	1.050	1.050	MS	13,228	43,527	08/03/2017	08/06/2023	
G9408# AB 4	WADHAM COLLEGE SENIORCORPND	B			1Z	2,010,300	93.390	1,784,121	1,910,400	1,910,400				(99,900)	2.640	2.639	FA	41,048		03/08/2018	06/08/2048	
G9766# AB 0	WORKSPACE GROUP PLC CORP BND	B			2	1,516,714	109.099	1,389,480	1,273,600	1,273,600				(79,150)	5.530	5.530	JJ	35,215	73,908	07/01/2013	07/01/2023	
K7802# AY 5	ROYAL GREENLAND A / S SENIOR CORP BND	D			1Z	3,400,000	99.579	3,385,679	3,400,000	3,400,000					4.370	4.370	MN	17,334		11/19/2018	11/19/2028	
K7802# BC 2	ROYAL GREENLAND A / S SENIOR CORP BND	D			1Z	1,700,000	97.908	1,664,438	1,700,000	1,700,000					4.620	4.620	MN	9,163		11/19/2018	11/19/2033	
K8553* AA 0	SCANDLINES APS SECURED CORP BND	B			2FE	5,131,800	104.067	5,353,399	5,144,175	5,144,175				(293,175)	2.550	2.550	JD	364	132,194	07/05/2017	09/30/2028	
L4678S AB 4	HANESBRANDS FINANCE LUXEMBOURG SENIOR CO	B			2	341,017	100.734	345,462	342,945	345,341		(425)		(17,445)	3.500	3.353	JD	533	12,030	05/20/2016	06/15/2024	
L8038* AA 4	SBM BALEIA AZUL SARL CORP BND	D			3	2,054,579	95.018	2,596,638	2,732,800	2,152,522		48,334			5.500	11.931	MJSD	6,680	150,304	11/01/2016	09/15/2027	
N1614R AX 9	BRITISH TRANSCO INTERNATIONAL BRITISH GA	@			1FE	6,153,362	90.625	6,479,688	7,150,000	6,566,228		193,888				3.020	N/A				11/01/2016	11/04/2021
N4281@ BG 9	KONINKLIJKE VOPAK NV CORP BND	D			2	3,275,342	101.648	3,049,440	3,000,000	3,114,173		(75,490)			5.320	2.653	JD	5,320	159,600	11/01/2016	06/19/2020	
N9061@ AK 6	VTTIBV SENIORCORPND	B			2	4,703,000	95.861	4,383,349	4,572,600	4,572,600				(264,200)	2.030	2.030	JD	4,126	93,557	11/02/2017	12/15/2027	
Q0697# AF 3	AUSGRID FINANCE PTY LTD SECURED CORP BND	B			2FE	4,954,110	106.456	4,646,583	4,364,800	4,364,800				(484,530)	4.857	4.857	AO	53,000	224,194	09/06/2017	10/01/2032	

E10.9

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For Rei gn	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Q1798# AC 6	BROADCAST AUSTRALIA FIN PTY LT SECURED CO		B			2FE	4,216,575	104.822	4,058,708	3,872,000	3,872,000			(339,350)	4.970	4.967	JD	9,490	201,090	10/17/2017	12/14/2027	
Q1798# AE 2	BROADCAST AUSTRALIA FIN PTY LT SECURED CO		B			2FE	1,073,310	106.023	1,044,964	985,600	985,600			(86,380)	5.170	5.166	JD	2,513	53,246	10/17/2017	12/14/2029	
Q7794# AF 0	QPH FINANCE CO PTY LTD SECURED CORP BND		B			2FE	465,775	116.785	411,085	352,000	352,000			(39,075)	6.280	6.280	FA	8,412	23,767	08/14/2014	08/14/2029	
Q8718# AD 6	STAR ENTERTAINMENT GROUP LTD SENIOR CORP		D			2FE	3,000,000	101.952	3,058,572	3,000,000	3,000,000				4.410	4.409	JD	3,953	158,100	08/14/2017	08/22/2027	
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						967,150,163	XXX	937,677,481	953,186,546	955,746,100	0	(879,738)	0	(5,262,537)	XXX	XXX	XXX	8,817,089	36,579,065	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																						
04544Q AD 9	ABSHE ABSHE_06-HE7					1FM	113,895	79.814	124,313	155,754	117,255		21		2.646	4.809	MON	69	3,317	07/21/2015	11/25/2036	
04544T AA 9	ABSHE_07-HE2 ABSHE_07-HE2					1FM	1,777,559	78.690	1,998,970	2,540,308	1,804,874	5,941			2.706	7.156	MON	1,146	55,226	11/01/2016	05/25/2037	
05949C NQ 5	BOAMS_05-11 BOAMS_05-11					3FM	1,803,200	95.028	1,775,341	1,868,223	1,847,061	(4,737)			5.750	4.538	MON	8,952	107,423	03/17/2006	12/25/2035	
07386R AC 3	BSABS_07-HE4 BSABS_07-HE4					1FM	794,603	90.082	857,212	951,592	846,540	25,202			2.766	4.213	MON	439	21,266	08/27/2018	05/25/2037	
07387I AC 9	BEAR STEARNS ALT-A TRUST BALTA BSAA_06-4					1FM	704,841	104.706	833,032	795,588	696,030	(15,311)			2.846	3.882	MON	377	18,563	07/27/2016	08/25/2036	
07389R AC 0	BEAR STEARNS ASSET BACKED SECUR BSABS_06-					1FM	1,049,431	96.096	1,249,250	1,300,000	1,118,341	26,585			2.746	5.367	MON	595	28,995	11/01/2016	12/25/2036	
07401J AA 6	BSMF_06-AR4 BSMF_06-AR4					1FM	646,594	99.487	768,093	772,052	650,213	(12,002)			2.716	4.789	MON	350	17,053	08/02/2016	12/25/2036	
07401M AG 6	BSMF_07-AR1 RMBS 07 AR1 2A3					1FM	3,051,058	102.555	3,797,712	3,703,087	3,168,253	80,310			2.706	7.911	MON	1,670	81,003	11/01/2016	02/25/2037	
12566U AD 6	CITIMORTGAGE ALTERNATIVE LOAN CMALT_07-A					3FM	15,885,550	93.076	16,517,526	17,746,312	16,444,243	318,645			6.000	5.745	MON	88,732	1,064,779	11/01/2016	02/25/2037	
12648W AE 2	CSMC_14-7R CSMC_14-7R					5FM	2,335,710	36.440	1,395,415	3,829,340	2,349,066	(6,263)			3.000	5.179	MON	9,573	114,198	12/01/2018	03/29/2038	
126673 J3 7	ENCORE CREDIT RECEIVABLES TRUS ECR_05-2					1FM	1,431,442	98.222	1,600,029	1,629,000	1,504,904	35,287			3.241	5.551	MON	880	40,322	11/01/2016	11/25/2035	
12667N AA 6	COUNTRYWIDE ASSET-BACKED CERTI CWL_06-BC					1FM	92,550	98.991	100,127	101,147	94,542	1,634			2.646	6.234	MON	45	2,153	11/03/2015	11/25/2036	
12668A X6 7	CWALT_05-65CB CWALT_05-65CB					1FM	6,668,206	91.224	6,756,485	7,406,453	6,474,163	(121,624)			5.500	5.656	MON	33,946	407,100	11/01/2016	01/25/2036	
126694 M6 2	COUNTRYWIDE HOME LOANS CWHL_06-OA5					1FM	103,681	91.963	118,953	129,349	108,486	2,246			2.706	8.032	MON	58	2,690	12/15/2015	04/25/2046	
14453F AC 3	CARR_06-NC2 SENIOR ABS_06-NC2 A3					1FM	99,396	98.253	117,663	119,755	106,812	1,713			2.656	6.353	MON	53	2,562	10/07/2015	06/25/2036	
14453M AD 6	CARR_06-NC4 SENIOR ABS_06-NC4 A4					1FM	1,266,250	70.847	1,416,942	2,000,000	1,354,839	38,829			2.746	6.514	MON	915	43,828	10/05/2016	10/25/2036	
16165A AD 6	CFLX_07-3 WHOLE CMO 07-3					1FM	1,345,153	91.195	1,564,451	1,715,500	1,334,910	(27,501)			2.806	6.192	MON	802	38,667	11/01/2016	07/25/2037	
17311L AB 7	CMLTI_07-AR5 CMLTI_07-AR5					1FM	19,033	92.483	20,579	22,251	19,765	461			4.191	8.046	MON	78	844	10/15/2015	04/25/2037	
17313B AA 9	CMLTI_07-AMC4 CMLTI_07-AMC4					1FM	463,975	96.201	503,992	523,896	469,730	4,761			2.681	5.634	MON	234	11,337	10/21/2015	05/25/2037	
225470 FR 9	CSFB_05-10 CSFB_05-10					1FM	86,056	84.111	86,537	102,885	91,216	806			5.250	6.628	MON	450	5,401	11/01/2016	11/25/2020	
23332U DB 7	DSLX_05-AR2 DSLX_05-AR2					1FM	494,298	84.300	535,466	635,190	496,323	2,778			2.710	7.629	MON	622	14,050	07/22/2015	03/19/2045	
23332U EL 4	DSLX MTGE LOAN TRUST DSLX_05-A4					1FM	270,620	85.851	299,585	348,958	273,818	2,349			2.990	8.109	MON	377	7,789	07/31/2015	08/19/2045	
362334 BQ 6	FFML_06					1FM	6,597	57.522	6,255	10,875	6,114	(289)			2.586	5.065	MON	5	214	08/20/2015	03/25/2036	
41161P ED 1	HARBORVIEW MTG TR HVML_04-3					1FM	1,721,098	100.764	1,739,539	1,726,347	1,740,127	14,920			4.017	4.956	MON	5,779	66,297	11/01/2016	05/19/2034	
41161P LC 5	HARBORVIEW MTG TR HVML_05-1					1FM	250,724	72.588	250,778	345,480	240,957	(7,703)			3.110	7.577	MON	388	9,042	08/25/2015	03/19/2035	
41161P MF 7	HARBORVIEW MTG TR HVML_05-3					1FM	212,817	69.748	223,825	320,908	209,153	(2,149)			2.990	8.124	MON	346	8,015	10/08/2015	06/19/2035	
46629B AC 3	JP MORGAN MORTGAGE ACQUISITION JPMAC_06-					1FM	123,103	72.968	128,697	176,373	116,969	(8,639)			5.777	8.725	MON	849	4,647	07/28/2015	08/25/2036	
46629Q AC 0	JPMAC_06-CH2 JPMAC_06-CH2					1FM	184,337	79.072	181,533	229,580	175,771	(6,417)			4.881	5.139	MON	934	8,419	11/01/2016	10/25/2036	
46630M AF 9	JP MORGAN MORTGAGE ACQUISITION SENIOR AB					1FM	14,898	72.742	15,197	20,891	13,788	(843)			4.703	5.452	MON	82	743	08/19/2015	01/25/2037	
525221 HD 2	LXS_05-9N LHXSTR_06-2N					1FM	224,721	95.148	292,149	307,048	249,843	4,469			3.167	7.620	MON	810	8,165	07/22/2015	02/25/2036	
525226 AN 6	LEHMAN XS TRUST LXS_06-12N ABS_06-12N 2A					1FM	294,846	91.591	336,513	367,409	312,471	4,988			2.681	7.976	MON	164	7,948	07/09/2015	08/25/2046	
525227 AE 4	LEHMANXSTRUSTLXS_06-GP2 LXS_06-GP2					1FM	225,036	91.185	263,288	288,739	244,573	5,657			2.716	9.129	MON	131	6,338	07/21/2015	06/25/2046	
52522D AQ 4	LXS_06-16N LXS_06-16N					1FM	566,380	92.487	657,869	711,309	595,991	9,702			2.706	8.746	MON	321	15,576	07/31/2015	11/25/2046	
52524V AQ 2	LXS_07-15N CMO_07-15N 4A1					1FM	671,010	84.881	798,314	940,514	720,636	28,796			3.406	10.972	MON	534	27,560	09/30/2015	08/25/2047	
54251P AA 5	LBMLT LBMLT_06-5					1FM	380,690	93.585	474,434	506,954	383,839	2,263			2.646	7.712	MON	224	10,793	10/21/2015	06/25/2036	

E10.10

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
61765N AA 4	MSMR_15-R5	MSMR_15-R5	4		1FM	1,346,166	1,387,929	1,431,140	1,393,330			2,010		2.515	5.938	MON...	600	31,340	07/01/2015	10/26/2046		
61765N AD 8	MSMR_15-R5	MSMR_15-R5	4		1FM	1,081,651	1,688,357	1,916,638	1,197,433		64,972			2.515	12.810	MON...	803	41,751	11/26/2018	10/26/2046		
63860H AD 1	NTSR_07-A	NTSR_07-A	4		1FM	1,353,950	1,517,583	1,536,318	1,411,099		16,178			2.736	5.619	MON...	701	34,112	11/01/2016	03/25/2037		
64352V MW 8	NEW CENTURY HOME EQUITY LOAN T ABS_05-4		4		1FM	202,500	247,457	250,000	222,003		5,334			3.331	5.975	MON...	139	6,830	07/06/2015	09/25/2035		
65535V DB 1	NOMURA ASSET ACCEPTANCE CORPOR NAA_04-AP		4		1FM	479,279	480,421	508,727	474,617		(3,171)			5.372	5.879	MON...	2,277	27,469	11/01/2016	07/25/2034		
66988V AA 6	NOVASTAR HOME EQUITY LOAN NHLE NFHE_06-2		4		1FM	423,761	504,215	552,581	434,474		1,043			2.646	5.871	MON...	244	11,765	10/21/2015	06/25/2036		
751150 AA 1	RESIDENTIAL ACCREDIT LOANS IN WHOLE CMO		4		1FM	690,724	836,642	914,089	723,847		21,531			2.957	9.540	MON...	2,252	21,187	11/01/2016	09/25/2046		
751150 AD 5	RESIDENTIAL ACCREDIT LOANS IN WHOLE CMO		4		1FM	21,967	25,780	28,997	24,086		1,390			3.007	9.326	MON...	73	688	08/19/2015	09/25/2046		
75115H AB 2	RESIDENTIAL ACCREDIT LOANS INC SENIOR AB		4		1FM	206,320	250,498	280,231	223,866		5,287			2.706	8.657	MON...	126	6,096	07/31/2015	12/25/2046		
76116R AA 9	RESMAE MORTGAGE LOAN TRUST RSMLT_06-1		4		1FM	758,346	864,552	1,286,791	743,220		(8,523)			2.906	9.956	MON...	623	30,565	06/24/2017	02/25/2036		
86359D UT 2	SASC SENIOR WHOLE CMO 05-5N 3A2		4		1FM	89,641	5,792	6,462	5,238		21			2.866	9.073	MON...	3	147	11/26/2018	11/25/2035		
86359L QM 4	STRUCTURED ASSET MORTGAGE INVE CMO_05-AR		4		1FM	55,695	102,072	67,500	50,681		(9,213)			3.213	12.071	MON...	181	2,477	11/19/2015	03/25/2046		
86362X AP 3	SAMI_07-AR1 SUPSEN WHOLE CMO_07-AR1-2A1		4		1FM	15,861	18,629	19,751	16,502		(226)			2.686	5.009	MON...	9	440	08/21/2015	01/25/2037		
86363D AA 9	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH		4		1FM	127,408	151,439	161,276	132,759		(2,393)			2.656	5.306	MON...	71	3,451	08/10/2015	02/25/2037		
86363W AG 4	STRUCTURED ASSET SECURITIES CO SASC_07-B		4		1FM	182,920	229,036	237,559	207,841		6,341			2.686	7.840	MON...	106	5,154	10/09/2015	05/25/2047		
93364E AE 4	WMHE_07-HE3 WMABC_07-HE3		4		1FM	13,694	17,005	20,439	14,356		160			2.796	8.369	MON...	10	466	08/18/2015	05/25/2037		
93364E AF 1	WAMU ASSET-BACKED CERTIFICATES WMHE_07-H		4		1FM	26,007	30,348	36,629	26,636		282			2.756	7.711	MON...	17	823	08/18/2015	05/25/2037		
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					52,370,605	56,130,646	63,604,195	53,683,604	0	505,908	0	0	XXX	XXX	XXX	169,165	2,487,084	XXX	XXX		
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																						
05490R AA 4	BAMLL_15-ASTR SENIOR CMBS 15-ASTR 144A		4		1FM	3,601,542	3,516,880	3,500,000	3,578,936		1,430			3.819	3.527	MON...	11,139	133,665	07/24/2015	07/14/2037		
05525M AA 4	BAMLL_14-520M SENIOR CMBS 14-520M-A 144A		4		1FM	3,089,991	2,990,381	3,000,000	3,078,413		(519)			4.325	4.050	MON...	7,209	127,303	08/01/2014	08/15/2046		
08160B AC 8	BMARK_18-B5 SENIOR CMBS 8-B5-A3		4		1FM	9,587,689	9,634,627	9,450,000	9,587,541		(148)			3.944	3.858	MON...	31,056		12/19/2018	07/15/2051		
08162C AF 7	BENCHMARK MORTGAGE TRUST BMARK		4		1FM	1,287,474	1,289,148	1,250,000	1,286,733		(741)			4.441	4.090	MON...	4,629	9,252	09/20/2018	11/10/2051		
12512J AW 4	CDCOMMERCIALMORTGAGETRUSTC LCFSENIORCMBS		4		1FM	5,213,672	5,221,650	5,000,000	5,213,118		(554)			4.279	3.745	MON...	17,829		12/19/2018	08/15/2051		
12515H AZ 8	CDCOMMERCIALMORTGAGETRUSTC LCFSENIORCMBS		4		1FM	9,812,891	9,839,384	10,000,000	9,813,391		500			3.431	3.705	MON...	28,592		12/19/2018	08/15/2050		
12532B AC 1	CFCRECOMMERCIALMORTGAGETRUS CFCRE_16-C7		4		1FM	5,049,970	4,962,754	5,000,000	5,039,457		(7,699)			3.585	3.472	MON...	14,939	179,265	12/09/2016	12/10/2054		
12532B AE 7	CFCRECOMMERCIALMORTGAGETRUS CFCRE_16-C7		4		1FM	5,149,964	5,106,880	5,000,000	5,122,600		(13,760)			4.162	3.814	MON...	17,340	208,075	12/09/2016	12/10/2054		
12592T AG 0	COMM MORTGAGE TRUST COMM_15-3B SUB CMBS		4		1FM	7,333,676	7,311,709	7,475,000	7,366,949		5,892			3.238	3.585	MON...	20,173	245,433	10/29/2015	02/10/2035		
12593F BD 5	COMM_15-LC21 SENIOR CMBS 15-LC21 A4		4		1FM	9,040,781	9,102,103	9,000,000	9,011,186		(29,596)			3.708	3.689	MON...	27,810	222,480	04/20/2018	07/10/2048		
12593G AF 9	COMM 2015-PC1 AM LCF SENIOR CMBS 15-PC1		4		1FM	8,245,608	8,159,994	8,000,000	8,146,844		(41,548)			3.902	3.569	MON...	26,013	312,160	07/14/2015	07/10/2050		
12593G AH 5	COMM MORTGAGE TRUST COMM_15-PC CMBS_15-		4		1FM	1,561,875	1,533,483	1,500,000	1,538,507		(9,530)			4.290	3.833	MON...	5,363	64,350	07/15/2015	07/10/2050		
12593J BK 1	COMM MORTGAGE TRUST COMM_15-CR CMBS_15-C		4		1FM	1,029,375	989,226	1,000,000	1,023,223		(4,310)			4.381	4.127	MON...	3,651	44,406	05/18/2017	08/12/2048		
12593V AA 7	CSMC_15-GLPA CSMC_15-GLPA		4		1FM	993,849	983,172	964,910	986,416		(2,191)			3.881	3.634	MON...	3,121	39,878	12/03/2015	11/15/2037		
12593V AG 4	CREDITSUISSEMORTGAGETRUSTC CSMC_15-GLPA		4		1FM	1,029,659	1,024,861	1,000,000	1,021,702		(2,339)			4.276	3.951	MON...	3,564	41,958	12/03/2015	11/15/2037		
12594P AV 3	CSMC_16-NXSR CSMC_16-NXSR		4		1FM	1,029,992	1,006,227	1,000,000	1,024,113		(2,995)			3.795	3.431	MON...	3,162	37,948	12/14/2016	12/15/2049		
12594P AZ 4	CSMC_16-NXSR CSMC_16-NXSR		4		1FM	4,737,982	4,617,527	4,600,000	4,711,994		(12,956)			4.049	3.692	MON...	15,522	186,259	12/14/2016	12/15/2049		
12624K AN 6	COMM_12-CR2 COMM_12-CR2 AMPZ		4		1FM	3,575,587	3,559,528	3,522,266	3,549,569		(8,956)			3.791	3.526	MON...	11,127	133,529	12/22/2015	08/15/2045		
12624K AQ 9	COMM_12-CR2 COMM_12-CR2		4		1FM	1,718,950	1,692,416	1,694,267	1,707,057		(4,152)			4.393	4.143	MON...	6,202	74,429	12/22/2015	08/15/2045		
12624K AU 0	COMM MRTGE TRUST COMM_12-CR2 COMM_12-CR2		4		1FM	1,138,662	1,171,289	1,159,267	1,146,971		3,062			4.832	5.226	MON...	4,668	56,793	12/22/2015	08/15/2045		
12624K AW 6	COMM MRTGE TRUST COMM_12-CR2 COMM_12-CR2		4		1FM	559,932	602,260	624,200	592,043		11,314			4.832	6.533	MON...	2,513	30,580	12/22/2015	08/15/2045		
12635W AA 5	COMM_16-787S SENIOR CMBS_16-787S A		4		1FM	1,029,922	993,732	1,000,000	1,022,769		(2,874)			3.545	3.201	MON...	2,954	35,450	02/19/2016	02/10/2036		

E10.11

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12635W AE 7	COMM_16-787S SENIOR CMBS 16-787S-B				4	1FM	1,029,279	98.830	988,299	1,000,000	1,024,658		(705)		3.832	3.560	MON	3,193	38,851	02/19/2016	02/10/2036	
12635W AG 2	COMM_16-787S COMM_16-787S				4	1FM	1,002,071	97.041	970,405	1,000,000	1,002,177		(325)		3.832	3.871	MON	3,193	38,851	02/19/2016	02/10/2036	
12636M AL 2	CSAIL_16-C6 CMBS_16-C6-C				4	1FM	1,054,531	102.502	1,025,017	1,000,000	1,046,503		(5,198)		4.752	4.072	MON	3,960	48,175	05/18/2017	01/15/2049	
17291D AD 5	CITIGROUPCOMMERCIALMORTGAGE SUPSENIOR				4	1FM	5,191,406	104.614	5,230,683	5,000,000	5,191,406				4.228	3.837	MON	17,617		12/19/2018	06/10/2051	
23307D BA 0	DBGS MORTGAGE TRUST DBGS_18-C1 CMBS_2018				4	1FM	5,266,406	105.784	5,289,177	5,000,000	5,265,748		(659)		4.466	3.815	MON	18,608		12/19/2018	10/15/2051	
36250H AJ 2	GSMS_14-GC26 GSMS_14-GC26				4	1FM	3,089,947	100.262	3,007,860	3,000,000	3,055,226		(1,853)		3.964	3.615	MON	9,910	118,920	11/21/2014	11/10/2047	
36250P AD 7	GSMS_15-GC32 LCF SENIOR CMBS 15-GC32 A4				4	1FM	2,850,341	101.460	2,790,157	2,750,000	2,812,631		(15,678)		3.764	3.360	MON	8,626	103,510	09/28/2015	07/10/2048	
36250P AH 8	GS MORTGAGE SECURITIES TRUST G GSMS_15-G				4	1FM	1,029,978	101.144	1,011,437	1,000,000	1,020,544		(2,838)		4.018	3.670	MON	3,348	40,180	07/16/2015	07/10/2048	
36252C AA 0	GSMORTGAGESECURITIESCORP II GSMSCIL_17-48				4	1FM	8,480,078	100.186	8,515,773	8,500,000	8,480,104		26		3.721	3.770	MON	26,357		12/20/2018	02/10/2037	
36252H AJ 0	GSMSCIL_17-GS5 SUB SUB CMBS 17-GS5				4	1FM	2,265,909	98.897	2,175,729	2,200,000	2,255,404		(5,972)		4.047	3.702	MON	7,420	89,034	03/07/2017	03/10/2050	
36252R BC 2	GSMS_14-GC18 SUB CMBS 14-GC18 B				4	1FM	5,428,516	102.643	5,132,152	5,000,000	5,236,434		(60,258)		4.885	3.811	MON	20,354	244,250	11/20/2014	01/10/2047	
36253P AJ 1	GSMSCIL_17-GS6 SUB SUB CMBS 17-GS6				4	1FM	3,372,153	97.339	3,186,866	3,274,000	3,359,065		(8,564)		4.322	3.971	MON	11,792	141,502	05/19/2017	03/10/2050	
46635W AA 3	JP MORGAN CHASE COMMERCIAL MOR JPMCC_11				4	1FM	1,010,716	101.479	895,656	882,601	913,447		(12,197)		4.717	2.978	MON	3,469	44,861	05/23/2013	03/16/2046	
46639N AU 5	JPMBB COMMERCIAL MORT SEC TRUS JPMBB_13				4	1FM	2,059,998	101.478	2,029,560	2,000,000	2,032,729		(1,371)		4.035	3.663	MON	6,724	81,782	06/14/2013	07/15/2045	
46639N AV 3	JPMBB COMMERCIAL MORT SEC TRUS CMBS_13-C				4	1FM	3,491,324	100.387	3,513,531	3,500,000	3,495,452		573		4.095	4.178	MON	11,945	145,251	06/14/2013	07/15/2045	
46644U BA 5	JPMBB_15-C30 SENIOR CMBS_15-C30 A5				4	1FM	2,574,988	101.859	2,546,467	2,500,000	2,550,201		(7,544)		3.822	3.465	MON	7,962	95,545	07/17/2015	07/15/2048	
46645L AY 3	JPMBB COMMERCIAL MORTGAGE SECU LCF SENIO				4	1FM	17,011,795	100.089	16,014,184	16,000,000	16,839,790		(113,318)		3.576	2.726	MON	47,681	572,176	11/01/2016	03/15/2049	
46647T AX 6	JP MORGAN CHASE COMMERCIAL MOR AM SUB CM				4	1FM	2,059,988	98.948	1,978,967	2,000,000	2,050,471		(5,330)		3.876	3.516	MON	6,459	77,512	03/07/2017	03/15/2050	
46648K AU 0	JPMBB COMMERCIAL MORTGAGE SECU JPMBB_17				4	1FM	3,269,999	98.147	3,283,017	3,345,000	3,269,999				3.409	3.765	MON	9,503		12/19/2018	10/15/2050	
61691A BL 6	MORGAN STANLEY CAPITAL I TRUST LCF SENIO				4	1FM	1,029,960	101.517	1,015,172	1,000,000	1,021,104		(2,742)		3.809	3.449	MON	3,174	38,090	12/02/2015	12/15/2048	
61691J AV 6	MSC_17-H1 CMBS_17-H1-A5				4	1FM	4,029,799	98.875	4,081,551	4,128,000	4,032,331		2,532		3.530	3.874	MON	12,143	36,430	09/20/2018	06/15/2050	
617458 AG 9	MORGAN STANLEY CAPITAL MSCI_11-C1				4	1FM	930,078	102.515	934,799	911,866	914,476		(814)		5.033	4.762	MON	3,825	45,894	02/10/2011	09/15/2047	
61765L AU 4	MSBAM_15-C24 LCF SENIOR CMBS 15-C24 A4				4	1FM	1,025,156	101.108	1,011,085	1,000,000	1,017,315		(2,674)		3.732	3.420	MON	3,110	37,320	12/14/2015	05/15/2048	
61766R BC 9	MORGAN STANLEY BAML TRUST MSBA SENIOR SU				4	1FM	1,450,664	96.468	1,447,021	1,500,000	1,452,027		1,363		3.527	4.025	MON	4,409	13,226	09/21/2018	11/15/2049	
78413M AC 2	SFAVE_15-5AVE SFAVE_15-5AVE				4	1FM	4,159,576	94.064	3,762,570	4,000,000	4,136,154		(5,894)		3.659	3.425	MON	12,197	146,360	02/03/2015	01/05/2043	
90269C AF 7	UBS-BARCLAYS COMMERCIAL MORTGA UBSBB_12				4	1FM	4,015,972	101.964	3,774,228	3,701,526	3,895,625		(65,169)		4.179	2.515	MON	12,891	154,687	11/01/2016	05/10/2063	
90269C AM 2	UBS-BARCLAYS COMMERCIAL MORTGA UBSBB_12				4	1FM	2,744,043	101.981	2,557,091	2,507,430	2,690,241		(30,366)		4.820	2.637	MON	10,772	122,529	11/01/2016	05/10/2063	
90269C BF 6	UBS-BARCLAYS COMMERCIAL MORTGA UBSBB_12				4	1FM	1,891,299	98.615	1,766,234	1,791,044	1,855,713		(32,509)		4.892	3.866	MON	7,302	88,811	11/01/2016	05/10/2063	
90353K AY 5	UBSCM_18-C13 SENIORCMBS				4	1FM	5,664,979	104.567	5,751,202	5,500,000	5,661,671		(3,307)		4.334	3.973	MON	19,866	39,732	09/21/2018	10/15/2051	
91831U AD 9	VNO MORTGAGE TRUST VNO_16-350 VNO_16				4	1FM	2,048,779	99.608	1,992,163	2,000,000	2,037,248		(7,411)		4.033	3.705	MON	6,721	79,137	12/14/2016	01/28/2035	
92258N AB 1	VCC_16-1 VCC_16-1				4	1FE	566,930	99.296	568,571	572,599	571,726		4,754		3.534	3.516	MON	1,686	20,234	11/01/2016	04/25/2046	
92890P AG 9	WF-RBS COMMERCIAL MORTGAGE TRU WFRBS_13				4	1FM	2,481,171	99.701	2,450,936	2,458,281	2,470,690		(3,327)		3.488	3.348	MON	7,145	85,745	10/27/2015	06/15/2046	
92890P AH 7	WF-RBS COMMERCIAL MORTGAGE TRU WFRBS_13				4	1FM	2,354,417	99.761	2,327,702	2,333,286	2,346,991		(810)		3.841	3.685	MON	7,468	89,622	10/27/2015	06/15/2046	
92890P AJ 3	WF-RBS COMMERCIAL MORTGAGE TRU WFRBS_13				4	1FM	1,219,239	98.682	1,192,508	1,208,433	1,215,550		(263)		3.979	3.888	MON	4,407	48,824	10/27/2015	06/15/2046	
92935V AG 3	WFRBS_11-C3 SENIOR CMBS 144A				4	1FM	4,960,352	102.035	5,101,746	5,000,000	4,983,616		1,408		4.375	4.497	MON	18,229	218,750	07/05/2011	03/15/2044	
92936Q BC 1	WF-RBS COMMERCIAL MORTGAGE TRU WFRBS_12				4	1FM	15,149,085	101.134	15,170,169	15,000,000	15,035,645		(18,334)		3.835	3.722	MON	47,938	575,250	03/16/2012	04/15/2045	
92939K AG 3	WFRBS_14-C24 AM SENIOR CMBS 2014-C24 AS				4	1FM	14,419,608	100.299	14,041,902	14,000,000	14,254,413		(42,658)		3.931	3.574	MON	45,862	550,340	10/24/2014	11/15/2047	
92939K BR 8	WFRBS_14-C24 WFRBS_14-C24				4	1FM	4,119,732	96.831	3,873,229	4,000,000	4,072,499		(11,740)		4.204	3.855	MON	14,013	168,160	10/24/2014	11/15/2047	
92939L AG 1	WFRBS_14-C25 WFRBS_14-C25				4	1FM	10,299,560	100.833	10,083,300	10,000,000	10,180,306		(7,468)		3.984	3.634	MON	33,200	398,400	11/18/2014	11/15/2047	
94987G AA 2	WELLS FARGO REREMIC TRUST WRFF WRFF_11-R				4	1FE	4,848,071	101.786	4,730,826	4,647,816	4,863,911		(2,715)		4.808	2.830	MON	18,622	224,771	04/18/2011	09/17/2047	

E10.12

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For Foreign Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
94989V	AD	1	WFCM_15-NXS3 LCF SENIOR CMBS_15-NXS3 A4		4	1FM	1,029,933	100.551	1,005,506	1,000,000	1,020,547		(526)		3.617	3.260	MON...	3,014	36,170	09/25/2015	09/15/2057		
94989V	AF	6	WELLS FARGO COMMERCIAL MORTGAG WFCM_15-N		4	1FM	1,029,930	101.584	1,015,838	1,000,000	1,019,171		(579)		3.972	3.645	MON...	3,310	39,720	09/25/2015	09/15/2057		
95000A	AU	1	WELLS FARGO COMMERCIAL MORTGAG LCF SENIO		4	1FM	1,029,968	102.127	1,021,272	1,000,000	1,021,250		(2,999)		3.809	3.451	MON...	3,174	38,090	12/08/2015	12/15/2048		
95001N	AY	4	WELLSFARGOCOMMERCIALMORTGAG LCFSENIORCMB		4	1FM	2,556,641	103.182	2,579,547	2,500,000	2,555,216		(1,425)		4.184	3.908	MON...	8,717	26,150	09/21/2018	06/15/2051		
95002D	BD	0	WFCM_18-C47 SENIOR CMBS C47-A3		4	1FM	5,143,838	103.233	5,145,118	4,984,000	5,143,740		(99)		4.175	4.005	MON...	17,340		12/19/2018	09/15/2061		
98162J	AA	4	WPT_17-WWP WPT_17-WWP		4	1FM	8,533,078	98.566	8,585,111	8,710,000	8,533,392		313		3.526	3.814	MON...	25,595		12/20/2018	11/10/2036		
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities							266,160,324	XXX	261,880,565	260,145,792	264,474,089	0	(597,340)	0	XXX	XXX	XXX	851,724	7,386,055	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																							
05377R	CC	6	AESOP_13-2A SUB ABS_15-2A C 144A		4	2AM	967,359	99.574	995,741	1,000,000	984,574		8,162		3.930	4.892	MON...	1,201	39,300	11/01/2016	12/20/2021		
12672#	AA	6	CVS CAREMARK CORP CORP BND		4	2	1,624,261	100.280	1,628,810	1,624,261	1,624,261		(17)		4.704	4.750	MON...	4,457	76,405	09/20/2012	09/10/2034		
12674@	AA	6	CVS CAREMARK CORP CORP BND		4	2	415,805	92.604	385,053	415,805	415,805				4.016	4.049	MON...	974	16,699	07/11/2013	08/10/2035		
12693#	AA	1	UNIVERSITY OF WISCONSIN SENIOR CORP BND		4	1	1,810,328	95.489	1,711,552	1,792,404	1,809,196		(495)		3.880	3.797	AO....	14,102	69,545	07/28/2016	04/18/2046		
13057V	AD	8	CRART_154 CRART_154		4	1FE	3,029,939	99.798	3,024,101	3,030,229	3,030,102		(77)		2.580	2.596	MON...	3,475	78,180	12/09/2015	06/15/2021		
14987B	AE	3	CC HLD V SECURED CORP BND		1	2AM	6,000,000	98.975	5,938,512	6,000,000	6,000,000				3.849	3.849	AO....	48,754	230,940	12/11/2012	04/15/2023		
233046	AD	3	DB MASTER FINANCE LLC DNKN_15- ABS 15-1A		4	3AM	3,426,950	101.394	3,415,710	3,368,750	3,443,683		1,668		3.980	4.749	FMAN.	15,270	134,076	11/01/2016	02/20/2045		
694669	AA	0	PACIFIC NORTHWEST COMMUNITIES PACIFIC NO		4	1FE	990,000	117.927	1,167,479	990,000	990,000				5.912	5.911	JD....	2,601	58,529	05/22/2014	06/15/2050		
73020*	AC	7	PNG COMPANIES LLC CORP BND		2		2,199,074	102.079	2,041,588	2,000,000	2,070,874		(59,992)		5.530	2.392	FA....	38,403	110,600	11/01/2016	02/26/2020		
743755	AF	7	PROVIDENCE HEALTH SYS OBLIGATE MUNI BND		1	1FE	998,370	102.444	1,024,440	1,000,000	999,835		210		6.250	6.273	AO....	15,625	62,500	05/05/2009	10/01/2019		
78616#	AB	4	SACRAMENTO KINGS SECURED CORP BND		4	2PL	264,032	99.469	262,631	264,032	264,032				4.648	4.674	JAJO..	3,136	11,136	12/22/2015	07/01/2025		
80284M	AG	5	SANTANDER DRIVE AUTO RECEIVABL SDART_15-		4	1FE	8,236,894	100.339	8,027,117	8,000,000	8,074,517		(76,160)		3.530	2.561	MON...	12,551	282,400	11/01/2016	08/16/2021		
83416W	AB	9	SOLAR STAR FUNDING LLC SOLAR STAR FUNDIN		1	2FE	1,814,215	95.273	1,728,457	1,814,215	1,814,215				3.950	3.950	JD....	199	71,661	03/04/2015	06/30/2035		
85234#	AB	1	STADIUM FUNDING TRUST CORP BND		4	2PL	973,029	99.593	969,066	973,029	973,029				5.000	5.000	AO....	12,163	48,651	06/19/2013	04/01/2039		
909287	AA	2	UAL PASS THROUGH TRUST SERIES SENIOR COR		1	2FE	411,391	104.090	492,203	472,863	447,041		10,200		6.636	9.093	JJ....	15,602	31,379	02/04/2010	07/02/2022		
92211M	AC	7	VANTAGE DATA CENTERS ISSUER LL SENIORABS		4	1FE	1,487,500	100.200	1,490,476	1,487,500	1,487,500				4.072	4.106	MON...	2,692	50,308	02/09/2018	02/16/2043		
87277*	AA	1	TM1505 LLC CORP BND		4	1	820,088	102.274	766,648	749,603	796,345		(10,962)		5.350	2.448	MON...	2,896	40,104	11/01/2016	04/05/2023		
04016P	AC	2	ARES CLO LTD ARES_17-43A ARES 2017-43A B		D	4	1FE	1,250,000	98.715	1,233,932	1,250,000	1,250,000			4.186	4.880	JAJO..	11,338	46,649	04/04/2017	10/15/2029		
04016P	AE	8	ARES_17-43A ARES_17-43A-C		D	4	1FE	1,250,000	97.405	1,217,564	1,250,000	1,250,000			4.936	5.647	JAJO..	13,369	56,128	04/04/2017	10/15/2029		
149420	AE	1	CATSK_2017-1A ABS 2017-1A_A2 144A		D	4	1FE	2,750,000	98.729	2,715,052	2,750,000	2,750,000			4.169	4.830	JAJO..	22,611	102,424	04/27/2017	04/20/2029		
40436V	AA	9	HLM_11A-17 ABS 11A-17 144A		D	4	1FE	1,800,000	99.332	1,787,978	1,800,000	1,800,000			3.852	4.367	FMAN.	10,787	58,965	04/13/2017	05/06/2030		
40436V	AB	7	HIGHBRIDGE LOAN MANAGEMENT LTD HPSL_17-1		D	4	1FE	1,400,000	98.186	1,374,605	1,400,000	1,400,000			4.242	4.780	FMAN.	9,239	51,397	04/13/2017	05/06/2030		
55820R	AC	6	MDPK_2017-25A ABS_2017-25A A2 144A		D	4	1FE	3,500,000	98.741	3,455,935	3,500,000	3,500,000			4.240	4.879	JAJO..	28,030	176,159	04/12/2017	04/25/2029		
67590A	BD	3	OCTAGON INVESTMENT PARTNERS XI ABS_14_12		D	4	1FE	1,600,000	99.285	1,588,561	1,600,000	1,600,000			4.186	5.035	JAJO..	14,513	62,137	05/09/2017	07/15/2029		
67590N	AN	4	OCTAGXX_1A ABS 20		D	4	1FE	3,000,000	99.650	2,989,510	3,000,000	3,000,000			4.118	4.601	FMAN.	16,816	105,851	04/21/2017	08/12/2026		
67590N	AQ	7	OCTAGXX_1A OCT20_14-1A		D	4	1FE	1,250,000	99.516	1,243,952	1,250,000	1,250,000			4.768	5.264	FMAN.	8,112	52,342	04/21/2017	08/12/2026		
92915U	AB	0	VOYA_17-2A ABS_17-2A A1 144A		D	4	1FE	2,500,000	99.530	2,488,259	2,500,000	2,500,000			3.646	4.315	JAJO..	19,751	102,527	05/02/2017	06/07/2030		
92915U	AC	8	VOYA CLO LTD VOYA_17-2A ABS 2017-2A 144A		D	4	1FE	1,750,000	98.474	1,723,299	1,750,000	1,750,000			4.146	4.844	JAJO..	15,721	83,800	05/02/2017	06/07/2030		
X2145*	AA	4	ELENIA FINANCE OYJ SECURED CORP BND		B	2FE	2,675,693	114.417	2,615,904	2,286,300	2,286,300				(115,300)	3.601	3.601	JJ....	34,533	86,867	07/30/2014	07/30/2034	
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities							60,194,928	XXX	59,504,135	59,318,991	59,561,309	0	(127,463)	0	XXX	XXX	XXX	398,921	2,397,659	XXX	XXX	
3899999	Total - Industrial & Miscellaneous (Unaffiliated)							1,345,876,020	XXX	1,315,192,827	1,336,255,524	1,333,465,102	0	(1,098,633)	0	(5,377,837)	XXX	XXX	XXX	10,236,899	48,849,863	XXX	XXX
Totals																							
7799999	Total - Issuer Obligations							1,438,171,688	XXX	1,416,134,409	1,469,047,559	1,433,015,130	0	(187,212)	0	(5,364,820)	XXX	XXX	XXX	12,142,140	49,369,728	XXX	XXX

E10.13

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
7899999	Total - Residential Mortgage-Backed Securities.....					97,412,560	XXX	101,318,029	108,724,782	98,750,836	0	532,143	0	0	XXX	XXX	XXX	306,452	3,838,682	XXX	XXX
7999999	Total - Commercial Mortgage-Backed Securities.....					268,127,724	XXX	263,889,861	262,145,792	266,458,372	0	(594,331)	0	0	XXX	XXX	XXX	858,439	7,467,837	XXX	XXX
8099999	Total - Other Loan-Backed and Structured Securities.....					65,751,637	XXX	64,835,330	64,141,309	65,059,558	0	(142,936)	0	(115,300)	XXX	XXX	XXX	410,760	2,664,044	XXX	XXX
8399999	Grand Total - Bonds.....					1,869,463,609	XXX	1,846,177,629	1,904,059,442	1,863,283,896	0	(392,336)	0	(5,480,120)	XXX	XXX	XXX	13,717,791	63,340,291	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	gn	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation and Administrative Symbol / Market Indicator	Date Acquired

NONE

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

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
9899999	Total Common and Preferred Stock.....				0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....0, the total \$ value (included in Column 8) of all such issues \$.....0.

E12

NONE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
912810 RZ 3	UNITED STATES TREASURY TREASURYBOND.....		02/07/2018.....	BARCLAYS CAPITAL.....		14,024,450	15,000,000	96,858
912810 SC 3	UNITED STATES TREASURY SENIORGOVTBND.....		05/15/2018.....	BANC OF AMERICA SECURITIES LLC.....		14,837,731	15,000,000	1,274
05999999	Total - Bonds - U.S. Government.....					28,862,181	30,000,000	98,132
Bonds - All Other Government								
59284M AD 6	MEXICO CITY AIRPORT TRUST SECURED CORP B.....	D.....	11/07/2018.....	HSBC SECURITIES INC.....		173,886	219,000	3,312
71654Q CC 4	PETROLEOS MEXICANOS SENIOR CORP BOND.....	D.....	03/28/2018.....	Tax Free Exchange.....		398,958	370,000	486
BHF0TC PG 6	ROMANIA REPUBLIC OF SENIORCORPBND144A.....	B.....	02/02/2018.....	SOCIETE GENERALE.....		616,253	621,850	
X7360W AS 1	ROMANIA REPUBLIC OF SENIORCORPBND144A.....	B.....	02/02/2018.....	Various.....		641,937	647,294	
10999999	Total - Bonds - All Other Government.....					1,831,034	1,858,144	3,798
Bonds - U.S. Special Revenue and Special Assessment								
3136AP VL 3	FNMA FNMA_15-59B 3.000% 08/25/45.....		11/01/2018.....	Interest Capitalization.....		182,048	182,048	
3137B3 AJ 7	FHR CMO_13-4227 AZ 3.500% 07/15/43.....		12/01/2018.....	Interest Capitalization.....		41,503	41,503	
3137BH RK 5	FHLMC FHLMC_4460 3.000% 04/15/45.....		12/01/2018.....	Interest Capitalization.....		324,005	324,005	
3137FE SA 9	FREDDIE MAC FHLMC_47 SENIORAGENCYCMO47-6.....		05/04/2018.....	CITIGROUP GLOBAL MKT INC.....		16,380,000	16,000,000	14,222
59333P 3U 0	MIAMI DADE CNTY FLA MUNITAXBNDREV.....		10/10/2018.....	SAMCO CAPITAL MARKETS.....		3,905,160	4,000,000	5,026
626207 YS 7	GEORGIA MUNICIPAL ELEC AUTH MUNITAXBNDRE.....		05/08/2018.....	GOLDMAN SACHS & CO.....		6,205,196	5,226,000	39,942
31999999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					27,037,912	25,773,556	59,190
Bonds - Industrial and Miscellaneous								
048303 CH 2	ATLANTIC CITY ELECTRIC COMPANY SECURED C.....		10/09/2018.....	GOLDMAN SACHS & CO.....		3,996,080	4,000,000	
06051G FX 2	BANK OF AMERICA CORP SENIOR CORP BND.....		10/10/2018.....	J.P. MORGAN SECURITIES INC.....		5,727,420	6,000,000	100,917
07274N BF 9	BAYER US FINANCE II LLC BAYERUSFINANCEII.....		07/12/2018.....	Tax Free Exchange.....		9,926,482	10,000,000	
08160B AC 8	BMARK_18-B5 SENIOR CMBS 8-B5-A3.....		12/19/2018.....	J.P. MORGAN SECURITIES INC.....		9,587,689	9,450,000	20,704
08162C AF 7	BENCHMARK MORTGAGE TRUST BMARK.....		09/20/2018.....	CITIGROUP GLOBAL MKT INC.....		1,287,474	1,250,000	1,234
097023 BP 9	BOEING CO SENIOR CORP BND.....		12/20/2018.....	CITIGROUP GLOBAL MKT INC.....		9,448,800	10,000,000	39,000
12512J AW 4	CDCOMMERCIALMORTGAGETRUSTC LCFSENIORCMBS.....		12/19/2018.....	MORGAN STANLEY & CO. INC.....		5,213,672	5,000,000	11,886
12515H AZ 8	CDCOMMERCIALMORTGAGETRUSTC LCFSENIORCMBS.....		12/19/2018.....	MORGAN STANLEY & CO. INC.....		9,812,891	10,000,000	19,061
12593F BD 5	COMM_15-LC21 SENIOR CMBS 15-LC21 A4.....		04/20/2018.....	CITIGROUP GLOBAL MKT INC.....		9,040,781	9,000,000	21,321
12648W AE 2	CSMC_14-7R CSMC_14-7R 3.000% 03/29/38.....		12/01/2018.....	Interest Capitalization.....		12,667	12,667	
17291D AD 5	CITIGROUPCOMMERCIALMORTGAGE SUPSENIOR.....		12/19/2018.....	CITIGROUP GLOBAL MKT INC.....		5,191,406	5,000,000	11,744
19123# AA 6	COCA-COLASOUTHWESTBEVERAGES SENIORCORPBN.....		03/01/2018.....	BANC OF AMERICA SECURITIES LLC.....		600,000	600,000	
19123# AB 4	COCA-COLASOUTHWESTBEVERAGES SENIORCORPBN.....		03/01/2018.....	BANC OF AMERICA SECURITIES LLC.....		1,200,000	1,200,000	
23307D BA 0	DBGS MORTGAGE TRUST DBGS_18-C1 CMBS_2018.....		12/19/2018.....	DEUTSCHE BANK AG.....		5,266,406	5,000,000	12,406
25434* AF 0	DIMENSIONAL FUND ADVISORS LP SENIORCORPB.....		11/28/2017.....	CITICORP SECURITIES MARKETS.....		748,770	748,770	
25470D BB 4	DISCOVERY COMMUNICATIONS LLC SCRIPPS NET.....		04/04/2018.....	Taxable Exchange.....		11,819,100	12,000,000	180,700
35086@ AC 5	FCPT SENIOR CORP BND 4.630% 12/20/26.....		12/20/2018.....	BANC OF AMERICA SECURITIES LLC.....		1,850,000	1,850,000	
35086@ AD 3	FCPT 4.760% 12/20/28.....		12/20/2018.....	BANC OF AMERICA SECURITIES LLC.....		1,400,000	1,400,000	
36252C AA 0	GSMORTGAGESECURITIESCORP II GSMSCIL_17-48.....		12/20/2018.....	J.P. MORGAN SECURITIES INC.....		8,480,078	8,500,000	20,207
404121 AH 8	HCA INC SENIORCORPBND 5.375% 09/01/26.....		08/09/2018.....	GOLDMAN SACHS & CO.....		405,000	405,000	
40573L AS 5	HALFMOON PARENT INC SENIORCORPBND144A.....		12/20/2018.....	DEUTSCHE BANK AG.....		9,984,800	10,000,000	117,882
42307# AA 6	HEITMANAMERICAREALESTATEHO SENIORCORPBND.....		02/15/2018.....	DIRECT.....		1,960,000	1,960,000	
42307# AB 4	HEITMANAMERICAREALESTATEHO.....		01/09/2018.....	DIRECT.....		1,960,000	1,960,000	
46051M A@ 1	INTL TRANS CO CORP BND.....		03/14/2018.....	MIZUHO INTERNATIONAL PLC.....		3,500,000	3,500,000	
46648K AU 0	JPMBD COMMERCIAL MORTGAGE SECU JPMBD_17.....		12/19/2018.....	DEUTSCHE BANK AG.....		3,269,999	3,345,000	6,335
59073@ AA 4	MESQUITE POWER LLC SECURED CORP BND.....		08/02/2018.....	Interest Capitalization.....		5,795	5,795	
61691J AV 6	MSC_17-H1 CMBS_17-H1-A5.....		09/20/2018.....	MORGAN STANLEY & CO. INC.....		4,029,799	4,128,000	9,310
61765N AD 8	MSMR_15-R5 MSMR_15-R5 2.515% 10/26/46.....		11/26/2018.....	Interest Capitalization.....		13,101	13,101	

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
61766R BC 9	MORGAN STANLEY BAML TRUST MSBA SENIOR SU.....		09/21/2018.....	MORGAN STANLEY & CO. INC.....		1,450,664	1,500,000	3,527
641062 AF 1	NESTLE HLDGS INC. SENIORCORPBND144A.....		09/17/2018.....	BK AMER MERRILL LYNCH.....		1,990,360	2,000,000	
70213H B* 8	PARTNERS HEALTHCARE SYSTEM INC SENIOR CO.....		12/12/2018.....	DIRECT.....		3,200,000	3,200,000	
73937@ AA 1	POWERSOUTHENERGYCOOP SECUREDORPBND.....		01/26/2018.....	BANC OF AMERICA SECURITIES LLC.....		1,200,000	1,200,000	
73937@ AB 9	POWERSOUTHENERGYCOOP SECUREDORPBND.....		01/25/2018.....	BANC OF AMERICA SECURITIES LLC.....		1,100,000	1,100,000	
771196 BP 6	ROCHE HOLDINGS INC SENIORCORPBND144A.....		09/10/2018.....	BARCLAYS BANK PLC.....		9,995,000	10,000,000	
774341 AK 7	ROCKWELL COLLINS INC. SENIOR CORP BND.....		12/19/2018.....	CITIGROUP GLOBAL MKT INC.....		9,435,100	10,000,000	93,333
84334# AA 5	SOUTHERNMARYLANDELECTRICCOO SOUTHERNMARY.....		03/13/2018.....	MIZUHO INTERNATIONAL PLC.....		495,616	495,616	
845437 BR 2	SOUTHWESTERN ELECTRIC POWER CO SENIORCOR.....		09/11/2018.....	J.P. MORGAN SECURITIES INC.....		7,000,000	7,000,000	
86359D UT 2	SASC SENIOR WHOLE CMO 05-5N 3A2.....		11/26/2018.....	Interest Capitalization.....		345	345	
90353K AY 5	UBSCM_18-C13 SENIORCMBS.....		09/21/2018.....	UBS WARBURG LLC.....		5,664,979	5,500,000	6,622
90363@ AD 2	USTA NATIONAL TENNIS CENTER IN SENIOR CO.....		07/26/2018.....	J.P. MORGAN SECURITIES INC.....		2,000,000	2,000,000	
92211M AC 7	VANTAGE DATA CENTERS ISSUER LL SENIORABS.....		02/09/2018.....	GUGGENHEIM.....		1,487,500	1,487,500	
95001N AY 4	WELLSFARGOCOMMERCIALMORTGAG LCFSENIORCMB.....		09/21/2018.....	WELLS FARGO SECURITIES.....		2,556,641	2,500,000	6,973
95002D BD 0	WFCM_18-C47 SENIOR CMBS C47-A3.....		12/19/2018.....	BANC OF AMERICA SECURITIES LLC.....		5,143,838	4,984,000	11,560
98162J AA 4	WPT_17-WWP WPT_17-WWP 3.526% 11/10/36.....		12/20/2018.....	J.P. MORGAN SECURITIES INC.....		8,533,078	8,710,000	19,623
89352H AW 9	TRANSCANADA PIPELINES LTD SENIORCORPBND.....	A.....	10/10/2018.....	J.P. MORGAN SECURITIES INC.....		4,926,650	5,000,000	91,493
C4931* BC 6	KEYERA CORP UNSEC CORP BND.....		09/20/2017.....	RBC DOMINION SECURITIES INC.....		447,615	447,615	
00183F AA 3	ANNO2017JOINTHOLDING(UK)L SENIORCORPBND.....	B.....	11/13/2017.....	DIRECT.....		1,657,428	1,657,428	
53944Y AE 3	LLOYDS BANKING GROUP PLC SUBCORPBND.....	D.....	01/04/2018.....	GOLDMAN SACHS & CO.....		5,000,000	5,000,000	
G0446* AA 3	ANGEL TRAINS ROLLING STOCK.....	B.....	03/01/2018.....	DIRECT.....		3,137,597	3,185,580	
G7827# AC 9	SAVILLSHOLDINGCOMPANYLT.....	B.....	05/22/2018.....	ROYAL BANK OF SCOTLAND.....		2,648,376	2,648,376	
G8356* AA 4	SPIRAX-SARCO ENGINEERING PLC SENIOR CORP.....	B.....	08/03/2017.....	BERKSHIRE SECURITIES.....		20,355	20,355	
G9408# AB 4	WADHAM COLLEGE SENIORCORPBND.....	B.....	03/08/2018.....	DIRECT.....		2,010,300	2,010,300	
K7802# AY 5	ROYAL GREENLAND A / S SENIOR CORP BND.....	D.....	11/19/2018.....	CITIGROUP GLOBAL MKT INC.....		3,400,000	3,400,000	
K7802# BC 2	ROYAL GREENLAND A / S SENIOR CORP BND.....	D.....	11/19/2018.....	CITIGROUP GLOBAL MKT INC.....		1,700,000	1,700,000	
K8553* AA 0	SCANDLINES APS SECURED CORP BND.....	B.....	07/05/2017.....	DIRECT.....		33,750	33,750	
N9061@ AK 6	VTTIBV SENIORCORPBND 2.030% 12/15/27.....	B.....	11/02/2017.....	DIRECT.....		33,600	33,600	
Q1798# AC 6	BROADCAST AUSTRALIA FIN PTY LT SECURED CO.....	B.....	10/17/2017.....	DIRECT.....		(90,475)	(90,475)	
Q1798# AE 2	BROADCAST AUSTRALIA FIN PTY LT SECURED CO.....	B.....	10/17/2017.....	DIRECT.....		(23,030)	(23,030)	
3899999	Total - Bonds - Industrial and Miscellaneous.....					211,893,497	213,029,293	805,838
8399997	Total - Bonds - Part 3.....					269,624,624	270,660,993	966,958
8399998	Total - Bonds - Summary Item from Part 5.....					59,641,218	59,038,596	69,491
8399999	Total - Bonds.....					329,265,842	329,699,589	1,036,449
9999999	Total - Bonds, Preferred and Common Stocks.....					329,265,842	XXX	1,036,449

E13.1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
36201F UX 3	GINNIEMAEII GNMA 30YR		12/19/2018	CITIGROUP GLOBAL MKT INC		6,901	6,313	6,343	6,329		(2)		(2)		6,327		574	574	470	04/15/2032
36201F UX 3	GINNIEMAEII GNMA 30YR		12/01/2018	Paydown		2,804	2,804	2,817	2,811		(7)		(7)		2,804		0	0	67	04/15/2032
36202D MA 6	GINNIEMAEII GNMA2 30YR		12/19/2018	CITIGROUP GLOBAL MKT INC		2,233	2,011	1,995	1,997		1		1		1,998		234	234	139	03/20/2031
36202D MA 6	GINNIEMAEII GNMA2 30YR		12/01/2018	Paydown		357	357	354	355		2		2		357		0	0	12	03/20/2031
36202D NL 1	GINNIEMAEII POOL # 003095		12/19/2018	CITIGROUP GLOBAL MKT INC		7,866	7,151	7,092	7,101		2		2		7,104		762	762	494	06/20/2031
36202D NL 1	GINNIEMAEII POOL # 003095		12/01/2018	Paydown		1,502	1,502	1,490	1,492		10		10		1,502		0	0	52	06/20/2031
36202E 6E 4	GINNIEMAEII GNMA2 30YR		12/19/2018	STERN BROTHERS & CO		335,552	315,535	324,015	322,482		(130)		(130)		322,352		13,199	13,199	16,785	06/20/2039
36202E 6E 4	GINNIEMAEII GNMA2 30YR		12/01/2018	Paydown		68,934	68,934	70,786	70,451		(1,518)		(1,518)		68,934		0	0	1,751	06/20/2039
36202E 7H 6	GINNIEMAEII GNMA2 30YR		12/19/2018	SUNTRUST ROBINSON HUMPHREYS		456,365	429,015	439,875	437,879		(51)		(51)		437,828		18,537	18,537	22,821	07/20/2039
36202E 7H 6	GINNIEMAEII GNMA2 30YR		12/01/2018	Paydown		96,423	96,423	98,863	98,415		(1,992)		(1,992)		96,423		0	0	2,521	07/20/2039
36213C J5 0	GINNIEMAEII GNMA 30YR		12/19/2018	CITIGROUP GLOBAL MKT INC		1,879	1,698	1,708	1,704		(1)		(1)		1,703		176	176	126	08/15/2031
36213C J5 0	GINNIEMAEII GNMA 30YR		12/01/2018	Paydown		513	513	516	515		(2)		(2)		513		0	0	21	08/15/2031
38374F TH 7	GNMA GNMA_04-19 5.000% 03/16/34		12/19/2018	DIRECT		2,153,327	2,025,767	2,243,147	2,226,789		3,777		3,777		2,230,566		(77,240)	(77,240)	107,760	03/16/2034
38374F TH 7	GNMA GNMA_04-19 5.000% 03/16/34		12/01/2018	Paydown		369,116	369,116	408,725	405,745		(36,628)		(36,628)		369,116		0	0	9,938	03/16/2034
912803 EA 7	UNITED STATES TREASURY TREASURY STRIP (P)		11/01/2018	HSBC SECURITIES INC		1,755,920	4,000,000	1,237,240	1,469,807		49,631		49,631		1,519,438		236,482	236,482	0	02/15/2043
912810 PX 0	UNITED STATES TREASURY GOVT BND		11/01/2018	J.P. MORGAN SECURITIES INC		1,134,468	964,000	1,087,377	1,060,517		(2,857)		(2,857)		1,057,660		76,808	76,808	41,730	05/15/2038
912810 QU 5	UNITED STATES TREASURY GOVT BND		11/20/2018	J.P. MORGAN SECURITIES INC		9,736,304	10,000,000	9,639,884	9,685,017		7,718		7,718		9,692,735		43,569	43,569	395,720	02/15/2042
912828 2W 9	UNITED STATES TREASURY SENIOR GOVT BND		03/12/2018	Various		25,222,214	26,000,000	25,927,943	25,931,301		2,071		2,071		25,933,372		(711,159)	(711,159)	197,236	09/30/2022
912828 3J 7	UNITED STATES TREASURY TREASURYNOTE		05/15/2018	CITICORP SECURITIES MARKETS		15,173,712	16,000,000	15,776,288	15,776,538		11,213		11,213		15,787,750		(614,039)	(614,039)	155,989	11/30/2024
912828 K7 4	UNITED STATES TREASURY GOVT BND		11/08/2018	DIRECT		483,680	520,000	511,612	513,408		685		685		514,093		(30,413)	(30,413)	12,802	08/15/2025
912828 P4 6	UNITED STATES TREASURY SENIOR GOVT BND		02/09/2018	HSBC SECURITIES INC		11,911,727	13,000,000	12,766,906	12,806,799		2,511		2,511		12,809,309		(897,583)	(897,583)	103,903	02/15/2026
912828 R3 6	UNITED STATES TREASURY SENIOR GOVT BND		03/12/2018	UBS WARBURG LLC		7,276,856	8,000,000	8,133,535	8,114,509		(2,530)		(2,530)		8,111,979		(835,123)	(835,123)	42,376	05/15/2026
0599999	Total - Bonds - U.S. Government					76,198,653	81,811,139	78,688,511	78,941,961	0	31,903	0	31,903	0	78,973,863	0	(2,775,216)	(2,775,216)	1,112,713	XXX
Bonds - All Other Government																				
040114 GX 2	ARGENTINA REPUBLIC OF SENIOR CORP BND	D	05/21/2018	Various		2,936,900	2,900,000	3,108,113	3,095,492		6,956		6,956		3,102,447		(165,547)	(165,547)	127,292	04/22/2026
438180 AH 4	HONDURAS (REPUBLIC OF) SENIOR CORP BND 1	D	01/25/2018	JEFFRIES & CO. INC		401,080	370,000	386,515	385,795		(103)		(103)		385,692		15,388	15,388	12,205	01/19/2027
71645W AS 0	PETROBRAS INT BRASPETRO BV CORP BND	D	06/06/2018	TENDER OFFER		158,650	167,000	145,708	146,106		142		142		146,248		12,402	12,402	9,676	01/27/2041
71647N AA 7	PETROBRAS INT BRASPETRO BV PETROBRAS GL	D	06/06/2018	TENDER OFFER		253,500	300,000	234,500	235,504		376		376		235,880		17,620	17,620	9,188	05/20/2043
71656L BT 7	PETROLEOS MEXICANOS SENIOR CORP BND 144A	D	03/28/2018	Tax Free Exchange		398,958	370,000	399,138	399,040		(82)		(82)		398,958		0	0	12,973	09/21/2047
760942 BA 9	URUGUAY REPUBLIC GOVT BND	D	10/30/2018	DEUTSCHE BANK AG		350,575	370,000	350,020	350,233		187		187		350,420		155	155	16,406	06/18/2050
1099999	Total - Bonds - All Other Government					4,499,663	4,477,000	4,623,994	4,612,170	0	7,476	0	7,476	0	4,619,645	0	(119,982)	(119,982)	187,740	XXX
Bonds - U.S. States, Territories and Possessions																				
452151 LF 8	ILLINOIS STATE OF MUNITAX BND GO		11/07/2018	GOLDMAN SACHS & CO		470,730	500,000	459,920	461,778		2,036		2,036		463,814		6,916	6,916	23,942	06/01/2033
1799999	Total - Bonds - U.S. States, Territories & Possessions					470,730	500,000	459,920	461,778	0	2,036	0	2,036	0	463,814	0	6,916	6,916	23,942	XXX
Bonds - U.S. Special Revenue and Special Assessment																				

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SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date	
04248N AA 1	ARMY HAWAII FAMILY HOUSING TRU MUNI BND		12/15/2018	Redemption 100.0000																	
3128M1 AB 5	FREDDIE MAC GOLD FGOLD 15YR GIANT		12/19/2018	NOMURA SECURITIES INTL. INC.		54,385	54,385	62,668	62,183		(7,798)		(7,798)		54,385			0	2,264		06/15/2050
3128M1 AB 5	FREDDIE MAC GOLD FGOLD 15YR GIANT		12/01/2018	Paydown		30,362	30,033	29,273	29,716		76		76		29,792		570	570	1,598		08/01/2020
3128M5 KW 9	FREDDIE MAC GOLD POOL # G03609		12/19/2018	MORGAN STANLEY & CO. INC.		236,567	218,980	221,307	220,836		53		53		220,889		15,678	15,678	12,813		10/01/2037
3128M5 KW 9	FREDDIE MAC GOLD POOL # G03609		12/01/2018	Paydown		48,557	48,557	49,073	48,968		(412)		(412)		48,557			0	1,290		10/01/2037
3128M7 V2 9	FREDDIE MAC GOLD FGOLD 30YR GIANT		12/19/2018	SUNTRUST ROBINSON HUMP		5,029,391	4,723,819	5,225,475	5,208,283		(10,701)		(10,701)		5,197,582		(168,191)	(168,191)	251,281		11/01/2039
3128M7 V2 9	FREDDIE MAC GOLD FGOLD 30YR GIANT		12/01/2018	Paydown		998,874	998,874	1,104,952	1,101,317		(102,442)		(102,442)		998,874			0	25,806		11/01/2039
312934 X3 1	FREDDIE MAC GOLD FGOLD 30YR		12/19/2018	MORGAN STANLEY & CO. INC.		2,284,079	2,147,827	2,409,652	2,403,908		(6,820)		(6,820)		2,397,088		(113,008)	(113,008)	114,252		08/01/2039
312934 X3 1	FREDDIE MAC GOLD FGOLD 30YR		12/01/2018	Paydown		366,142	366,142	410,775	409,796		(43,654)		(43,654)		366,142			0	6,878		08/01/2039
312940 MF 3	FREDDIE MAC GOLD FGOLD 30YR		12/19/2018	SUNTRUST ROBINSON HUMP		725,714	694,567	718,768	714,889		206		206		715,095		10,619	10,619	33,252		05/01/2040
312940 MF 3	FREDDIE MAC GOLD FGOLD 30YR		12/01/2018	Paydown		73,661	73,661	76,228	75,817		(2,155)		(2,155)		73,661			0	1,508		05/01/2040
312940 MM 8	FREDDIE MAC GOLD FGOLD 30YR		06/21/2018	GOLDMAN SACHS & CO.		1,001,516	953,080	986,289	981,021		1,034		1,034		982,055		19,461	19,461	23,827		05/01/2040
312940 MM 8	FREDDIE MAC GOLD FGOLD 30YR		06/01/2018	Paydown		65,625	65,625	67,912	67,549		(1,924)		(1,924)		65,625			0	702		05/01/2040
312940 VG 1	FREDDIE MAC GOLD FGOLD 30YR		12/19/2018	SUNTRUST ROBINSON HUMP		913,404	874,202	904,526	899,703		313		313		900,016		13,388	13,388	41,852		06/01/2040
312940 VG 1	FREDDIE MAC GOLD FGOLD 30YR		12/01/2018	Paydown		175,628	175,628	181,720	180,751		(5,123)		(5,123)		175,628			0	2,178		06/01/2040
3132J6 B6 0	FREDDIE MAC GOLD FHLMC GOLD 30YR		06/21/2018	GOLDMAN SACHS & CO.		10,816,730	11,126,177	11,114,007	11,114,007				0		11,114,007		(297,278)	(297,278)	185,436		02/01/2043
3132J6 B6 0	FREDDIE MAC GOLD FHLMC GOLD 30YR		06/01/2018	Paydown		334,536	334,536	334,170	334,170		366		366		334,536			0	2,779		02/01/2043
31359T S4 1	FNMA FNMA_98-38 6.500% 06/20/28		12/19/2018	STERN BROTHERS & CO.		308,738	284,224	316,916	313,708		(2,530)		(2,530)		311,178		(2,439)	(2,439)	19,655		06/20/2028
31359T S4 1	FNMA FNMA_98-38 6.500% 06/20/28		12/01/2018	Paydown		66,291	66,291	73,915	73,167		(6,877)		(6,877)		66,291			0	2,435		06/20/2028
31359T Z4 3	FNMA FNMA_98-39 7.000% 06/20/28		12/01/2018	Paydown		74,818	72,442	82,216	81,262		(6,443)		(6,443)		74,818			0	3,060		06/20/2028
3136A5 CH 7	FNMA AGENCY CMO_12-40 MY		05/04/2018	CANTOR FITZGERALD SECURITIES		4,936,719	5,000,000	5,068,750	5,056,716		(1,109)		(1,109)		5,055,607		(118,888)	(118,888)	76,806		04/25/2042
3136AJ 4R 4	FNMA FNMA_14-23 3.500% 05/25/44		05/04/2018	NOMURA SECURITIES INTL. INC.		8,775,565	9,042,604	8,798,328	8,816,448		17,928		17,928		8,834,377		(58,812)	(58,812)	138,904		05/25/2044
3136AM 6F 1	FNMA FNMA_15-24A 3.000% 04/25/45		05/04/2018	BANC OF AMERICA SECURITIES LLC		2,921,969	3,257,661	2,963,343	2,988,842		(968)		(968)		2,987,874		(65,905)	(65,905)	42,893		04/25/2045
3136AP VL 3	FNMA FNMA_15-59B 3.000% 08/25/45		12/01/2018	Paydown			(16,303)	(13,909)	(14,051)		14,505		14,505		454		(454)	(454)	448		08/25/2045
3136AU F2 2	FN_16-105 FN_16-105 3.500% 01/25/47		12/19/2018	J.P. MORGAN SECURITIES INC.		4,992,768	5,177,835	5,159,085	5,159,085				0		5,159,085		(166,317)	(166,317)	192,802		01/25/2047
31371M 6M 4	FANNIE MAE POOL # 256576		12/19/2018	GX CLARKE		576,717	549,255	607,557	606,273		(1,718)		(1,718)		604,555		(27,838)	(27,838)	32,139		01/01/2037
31371M 6M 4	FANNIE MAE POOL # 256576		12/01/2018	Paydown		191,676	191,676	212,022	211,574		(19,898)		(19,898)		191,676			0	4,825		01/01/2037
3137GA PL 5	FHLMC CMO_37-40-BA 4.000% 10/15/40		12/19/2018	MORGAN STANLEY & CO. INC.		6,135,938	6,000,000	6,225,938	6,166,643		733		733		6,167,376		(31,439)	(31,439)	255,333		10/15/2040
3138EK BP 9	FANNIE MAE FNMA 30YR 4.000% 03/01/42		12/18/2018	MORGAN STANLEY & CO. INC.		6,463,408	6,303,122	6,677,369	6,655,465		(10,039)		(10,039)		6,645,425		(182,018)	(182,018)	266,132		03/01/2042
3138EK BP 9	FANNIE MAE FNMA 30YR 4.000% 03/01/42		12/01/2018	Paydown		1,112,441	1,112,441	1,178,492	1,174,626		(62,185)		(62,185)		1,112,441			0	22,248		03/01/2042
3138ER NP 1	FANNIE MAE FNMA 30YR 3.000% 10/01/46		04/20/2018	CITIGROUP GLOBAL MKT INC.		8,747,854	9,066,235	9,038,611	9,039,215		(398)		(398)		9,038,817		(290,963)	(290,963)	108,039		10/01/2046
3138ER NP 1	FANNIE MAE FNMA 30YR 3.000% 10/01/46		04/01/2018	Paydown		236,336	236,336	235,616	235,632		704		704		236,336			0	1,548		10/01/2046
3138WJ RD 2	FANNIE MAE FNMA 30YR 3.500% 01/01/47		06/21/2018	GOLDMAN SACHS & CO.		8,718,800	8,770,877	9,017,558	8,998,252		12,763		12,763		9,011,015		(292,215)	(292,215)	170,545		01/01/2047
3138WJ RD 2	FANNIE MAE FNMA 30YR 3.500% 01/01/47		06/01/2018	Paydown		484,641	484,641	498,272	497,205		(12,564)		(12,564)		484,641			0	4,947		01/01/2047
31392W 7B 0	FHLMC CMO AGENCY CMO_T-51 1A		12/01/2018	Paydown		85,565	85,565	98,583	97,829		(12,265)		(12,265)		85,565			0	2,973		09/25/2043
31396L Q3 7	FNMA FNMA_06-119 5.750% 12/25/36		12/19/2018	MORGAN STANLEY & CO. INC.		590,364	564,941	618,821	618,821				0		618,821		(28,457)	(28,457)	34,560		12/25/2036
31396L Q3 7	FNMA FNMA_06-119 5.750% 12/25/36		12/01/2018	Paydown		250,531	250,531	274,425	274,425		(23,894)		(23,894)		250,531			0	7,187		12/25/2036
31402Q YZ 8	FANNIE MAE POOL # 735228		12/19/2018	MORGAN STANLEY & CO. INC.		2,426,143	2,245,779	2,545,912	2,536,880		(10,235)		(10,235)		2,526,646		(100,503)	(100,503)	131,409		02/01/2035
31402Q YZ 8	FANNIE MAE POOL # 735228		12/01/2018	Paydown		507,995	507,995	575,885	573,842		(65,847)		(65,847)		507,995			0	13,622		02/01/2035
31402R AQ 2	FANNIE MAE POOL # 735415		12/19/2018	NOMURA SECURITIES INTL. INC.		1,572,449	1,412,446	1,629,522	1,621,304		(8,276)		(8,276)		1,613,028		(40,578)	(40,578)	97,675		12/01/2032
31402R AQ 2	FANNIE MAE POOL # 735415		12/01/2018	Paydown		301,124	301,124	347,404	345,651		(44,527)		(44,527)		301,124			0	10,262		12/01/2032

E14.1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31402R CV 9	FANNIE MAE POOL # 735484		12/19/2018	FTN FINANCIAL		1,259,689	1,184,544	1,179,404	1,179,415		32		32		1,179,447		80,242	80,242	63,011	05/01/2035
31402R CV 9	FANNIE MAE POOL # 735484		12/01/2018	Paydown		238,692	238,692	237,656	237,659		1,034		1,034		238,692				6,086	05/01/2035
31402R SN 0	FANNIE MAE POOL # 735925		12/19/2018	FTN FINANCIAL		1,419,860	1,335,161	1,488,325	1,484,100		(5,098)		(5,098)		1,479,001		(59,141)	(59,141)	71,023	10/01/2035
31402R SN 0	FANNIE MAE POOL # 735925		12/01/2018	Paydown		315,839	315,839	352,071	351,071		(35,232)		(35,232)		315,839				7,737	10/01/2035
31402R SZ 3	FANNIE MAE FNMA 15YR 4.500% 12/01/19		12/19/2018	BANC OF AMERICA SECURITIES LLC		293,254	291,795	299,774	297,113		(2,648)		(2,648)		294,465		(1,211)	(1,211)	13,970	12/01/2019
31402R SZ 3	FANNIE MAE FNMA 15YR 4.500% 12/01/19		12/01/2018	Paydown		583,340	583,340	599,291	593,972		(10,632)		(10,632)		583,340				13,206	12/01/2019
31403C VL 2	FANNIE MAE FNMA 15YR 4.000% 11/01/20		12/19/2018	BANC OF AMERICA SECURITIES LLC		552,533	541,202	561,819	556,816		(4,719)		(4,719)		552,097		437	437	23,031	11/01/2020
31403C VL 2	FANNIE MAE FNMA 15YR 4.000% 11/01/20		12/01/2018	Paydown		598,758	598,758	621,568	616,033		(17,274)		(17,274)		598,758				12,463	11/01/2020
3140FP CD 9	FANNIE MAE POOL # BE3667		12/18/2018	BANC OF AMERICA SECURITIES LLC		3,630,189	3,649,577	3,777,312	3,772,670		1,183		1,183		3,773,853		(143,664)	(143,664)	134,832	06/01/2047
3140FP CD 9	FANNIE MAE POOL # BE3667		12/01/2018	Paydown		263,458	263,458	272,680	272,344		(8,886)		(8,886)		263,458				4,372	06/01/2047
31416J CQ 2	FANNIE MAE FNMA 30YR 5.500% 02/01/36		12/19/2018	MORGAN STANLEY & CO. INC		1,749,290	1,611,785	1,823,160	1,817,878		(5,508)		(5,508)		1,812,370		(63,079)	(63,079)	94,312	02/01/2036
31416J CQ 2	FANNIE MAE FNMA 30YR 5.500% 02/01/36		12/01/2018	Paydown		637,344	637,344	720,928	718,839		(81,495)		(81,495)		637,344				12,956	02/01/2036
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					95,209,517	95,138,556	98,093,822	97,912,536	0	(591,012)	0	(591,012)	0	97,321,522	0	(2,112,003)	(2,112,003)	2,806,000	XXX
Bonds - Industrial and Miscellaneous																				
E14.2	00115*	AA 0	12/31/2018	Redemption	100.0000	197,227	197,227	179,204	180,270		16,957		16,957		197,227			0	7,261	03/26/2032
	00130H	BN 4	03/30/2018	Call	110.8282	6,982,176	6,300,000	7,402,500	7,055,122		(73,417)		(73,417)		6,981,705		(681,705)	(681,705)	848,776	06/01/2020
	008117	AH 6	10/03/2018	DIRECT		26,447,400	21,000,000	27,367,908	26,729,562		(429,833)		(429,833)		26,299,729		147,671	147,671	1,814,750	08/15/2026
	03523T	BE 7	03/19/2018	Call	103.9360	2,078,720	2,000,000	2,044,570	2,006,222		(1,244)		(1,244)		2,004,978		(4,978)	(4,978)	183,776	01/15/2019
	04544Q	AD 9	12/26/2018	Paydown		9,784	9,784	7,155	7,365		2,420		2,420		9,784				123	11/25/2036
	04544T	AA 9	12/26/2018	Paydown		198,818	198,818	139,121	140,794		58,024		58,024		198,818				2,062	05/25/2037
	05329W	AJ 1	04/15/2018	Maturity		1,600,000	1,600,000	1,691,741	1,618,645		(18,645)		(18,645)		1,600,000				54,000	04/15/2018
	05836*	AA 7	07/15/2018	Redemption	100.0000	410,077	410,077	465,540	460,983		(50,906)		(50,906)		410,077				17,585	01/31/2031
	05949C	NQ 5	12/01/2018	Paydown		427,106	447,096	431,535	443,165		(16,059)		(16,059)		427,106				12,052	12/25/2035
	07386R	AC 3	12/26/2018	Paydown			11,609	9,694	10,020		(10,020)		(10,020)						191	05/25/2037
	073871	AC 9	12/26/2018	Paydown		119,280	166,518	147,524	148,884		(29,605)		(29,605)		119,280				1,719	08/25/2036
	07401J	AA 6	12/26/2018	Paydown		256,246	256,246	214,606	219,791		36,455		36,455		256,246				2,228	12/25/2036
	07401M	AG 6	12/26/2018	Paydown		506,765	533,172	439,293	444,604		62,162		62,162		506,765				5,542	02/25/2037
	12519@	AA 5	12/31/2018	Redemption	100.0000	22,125	22,125	22,125	22,125				0		22,125				466	06/30/2041
	12566U	AD 6	12/01/2018	Paydown		2,397,030	3,111,645	2,785,378	2,827,468		(430,438)		(430,438)		2,397,030				106,766	02/25/2037
	12593V	AA 7	09/01/2018	Paydown		35,090	35,090	36,142	35,951		(862)		(862)		35,090				985	11/15/2037
	12626P	AJ 2	04/27/2018	Call	101.2423	2,500,685	2,470,000	2,469,086	2,469,924		45		45		2,469,969		31	31	187,890	07/15/2018
	12648W	AE 2	04/01/2018	Paydown															160	03/29/2038
	12667N	AA 6	12/26/2018	Paydown		49,898	49,898	45,657	45,833		4,065		4,065		49,898				480	11/25/2036
	12668A	X6 7	12/01/2018	Paydown		1,266,932	1,317,571	1,186,240	1,173,357		93,575		93,575		1,266,932				34,445	01/25/2036
	126694	M6 2	12/26/2018	Paydown		11,395	11,395	9,134	9,359		2,036		2,036		11,395				118	04/25/2046
	12672#	AA 6	12/10/2018	Redemption	100.0000	68,536	68,536	68,536	68,537		(1)		(1)		68,536				1,759	09/10/2034
	12674@	AA 6	12/10/2018	Redemption	100.0000	17,188	17,188	17,188	17,188				0		17,188				376	08/10/2035

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
12693# AA 1	UNIVERSITY OF WISCONSIN SENIOR CORP BND		10/18/2018	Redemption 100.0000		36,015	36,015	36,375	36,362		(347)		(347)		36,015			0	1,051	04/18/2046
13057V AD 8	CRART_154 CRART_154 2.580% 06/15/21		12/15/2018	Paydown		1,969,771	1,969,771	1,969,582	1,969,738		33		33		1,969,771			0	38,106	06/15/2021
14453F AC 3	CARR_06-NC2 SENIOR ABS_06-NC2 A3		12/26/2018	Paydown		26,730	26,730	22,186	23,458		3,271		3,271		26,730			0	295	06/25/2036
14912L 4D 0	CATERPILLAR FINANCIAL SERVICES CORP BND		10/01/2018	Maturity				1,000,000	999,669		331		331		1,000,000			0	70,696	10/01/2018
16165A AD 6	CFLX_07-3 WHOLE CMO 07-3		12/26/2018	Paydown		400,548	400,548	314,076	318,106		82,442		82,442		400,548			0	3,397	07/25/2037
17311L AB 7	CMLTI_07-AR5 CMLTI_07-AR5		12/01/2018	Paydown		8,605	8,801	7,528	7,635		970		970		8,605			0	170	04/25/2037
17313B AA 9	CMLTI_07-AMC4 CMLTI_07-AMC4		12/26/2018	Paydown		86,741	86,741	76,820	75,440		11,301		11,301		86,741			0	930	05/25/2037
18538R AH 6	CLEARWATER PAPER CORP CLEARWATER PAPER C		08/09/2018	BARCLAYS BANK PLC		368,550	405,000	411,581	410,839		(429)		(429)		410,410		(41,860)	(41,860)	22,494	02/01/2025
209111 EV 1	CONSOLIDATED EDISON CO OF NEW CORP BND		12/01/2018	Maturity		1,000,000	1,000,000	996,420	999,557		443		443		1,000,000			0	71,250	12/01/2018
223611 A# 1	COWBOYS STADIUM LP SENIOR CORP BND		09/30/2018	Redemption 100.0000		422,070	422,070	422,070	422,070				0		422,070			0	12,545	03/31/2034
223611 A@ 3	COWBOYS STADIUM LP SECURED CORP BND		09/30/2018	Redemption 100.0000		206,900	206,900	206,900	206,900				0		206,900			0	5,385	03/31/2034
225470 FR 9	CSFB_05-10 CSFB_05-10 5.250% 11/25/20		10/01/2018	Paydown		163,303	163,303	136,592	143,502		19,800		19,800		163,303			0	6,605	11/25/2020
233046 AD 3	DB MASTER FINANCE LLC DNKN_15- ABS 15-		11/20/2018	Paydown		35,000	35,000	35,605	35,761		(761)		(761)		35,000			0	871	02/20/2045
23332U DB 7	DSL_05-AR2 DSL_05-AR2		12/19/2018	Paydown		74,551	75,955	59,108	59,018		15,533		15,533		74,551			0	918	03/19/2045
23332U EL 4	DSL_05-AR2 DSL_05-AR2		12/19/2018	Paydown		67,077	67,077	52,018	52,182		14,895		14,895		67,077			0	760	08/19/2045
23334B AA 2	DTE ENERGY CENTER LLC CORP BND 144A		10/31/2018	Redemption 100.0000		133,000	133,000	145,498	143,517		(10,517)		(10,517)		133,000			0	7,533	04/30/2024
24617# AA 9	DELAWARE NORTH COMPANIES BOSTO SENIOR CO		11/14/2018	Redemption 100.0000		75,106	75,106	75,106	75,106				0		75,106			0	2,159	11/14/2034
263534 BZ 1	EI DU PONT DE NEMOURS & CO CORP BND		11/29/2018	Call 101.8030		3,054,090	3,000,000	2,987,550	2,997,113		1,257		1,257		2,998,370		1,630	1,630	244,486	01/15/2020
30215* AM 0	EXPLORER PIPELINE CO CORP BND		07/31/2018	Redemption 100.0000		272,727	272,727	308,799	301,688		(28,961)		(28,961)		272,727			0	19,118	07/31/2022
362334 BQ 6	FFML_06 2.586% 03/25/36		12/26/2018	Paydown		1,305	1,305	792	768		537		537		1,305			0	13	03/25/2036
41161P ED 1	HARBORVIEW MTG TR HVML_04-3		12/01/2018	Paydown		324,730	324,730	323,743	324,516		214		214		324,730			0	6,630	05/19/2034
41161P LC 5	HARBORVIEW MTG TR HVML_05-1		12/19/2018	Paydown		62,052	66,584	48,322	47,924		14,128		14,128		62,052			0	892	03/19/2035
41161P MF 7	HARBORVIEW MTG TR HVML_05-3		12/19/2018	Paydown		40,337	44,772	29,691	29,480		10,857		10,857		40,337			0	569	06/19/2035
41283D AB 9	HARLEY-DAVIDSON FUNDING CORPOR CORP BND		06/15/2018	Maturity		3,250,000	3,250,000	2,825,625	3,219,681		30,319		30,319		3,250,000			0	110,500	06/15/2018
42806L AA 9	HERC RENTALS INC SECURED CORP BND		07/12/2018	Call 103.0000		26,780	26,000	26,000	26,000				0		26,000			0	1,977	06/01/2022
42806L AB 7	HERC RENTALS INC SECURED CORP BND		07/12/2018	Call 103.0000		74,160	72,000	72,000	72,000				0		72,000			0	5,586	06/01/2024
44416* AB 2	HUDSON TRANSMISSION PARTNERS L CORP BND		06/04/2018	BARCLAYS CAPITAL		3,912,718	4,005,406	4,148,897	4,138,221		(3,495)		(3,495)		4,134,726		(222,008)	(222,008)	102,309	05/31/2033
44416* AB 2	HUDSON TRANSMISSION PARTNERS L CORP BND		05/31/2018	Redemption 100.0000		50,440	50,440	52,247	52,949		(2,509)		(2,509)		50,440			0	817	05/31/2033
46629B AC 3	JP MORGAN MORTGAGE ACQUISITION JPMAC_06-		12/01/2018	Paydown		15,839	15,839	11,055	11,280		4,559		4,559		15,839			0	220	08/25/2036
46629Q AC 0	JPMAC_06-CH2 JPMAC_06-CH2		12/01/2018	Paydown		38,504	38,504	30,916	30,555		7,948		7,948		38,504			0	541	10/25/2036
46630M AF 9	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		12/01/2018	Paydown		3,366	3,366	2,400	2,357		1,009		1,009		3,366			0	40	01/25/2037
46635W AA 3	JP MORGAN CHASE COMMERCIAL MOR JPMCC_11-		12/01/2018	Paydown		117,399	117,399	134,441	123,125		(5,725)		(5,725)		117,399			0	4,564	03/16/2046

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
48121@ AD 3	JRD HOLDINGS INC SENIOR CORP BND.....		03/27/2018	Redemption 100.0000.....		143,000	143,000	148,901	147,387		(4,387)		(4,387)		143,000			0	2,953	03/27/2024.
482539 AA 1	KLX INC SENIOR CORP BND 144A.....		12/01/2018	Call 102.9380.....		2,058,760	2,000,000	2,000,000	2,000,000				0		2,000,000			0	183,862	12/01/2022.
486606 F@ 0	KAYNE ANDERSON MLP INVESTMENT SENIOR COR		04/26/2018	Call 100.0000.....		930,000	930,000	930,000	930,000				0		930,000			0	14,370	05/26/2018.
49446R AJ 8	KIMCO REALTY CORPORATION CORP BND.....		08/23/2018	Call 104.2540.....		7,819,050	7,500,000	7,691,940	7,543,142		(15,275)		(15,275)		7,527,867		(27,867)	(27,867)	780,248	10/01/2019.
50075N AV 6	MONDELEZ INTERNATIONAL INC CORP BND...		08/23/2018	Maturity.....		5,715,000	5,715,000	6,179,859	5,870,006		(155,006)		(155,006)		5,715,000			0	350,044	08/23/2018.
525221 HD 2	LXS_05-9N LHXSTR_06-2N.....		12/01/2018	Paydown.....		36,871	49,151	35,972	39,278		(2,408)		(2,408)		36,871			0	585	02/25/2036.
525226 AN 6	LEHMAN XS TRUST LXS_06-12N ABS_06-12N 2A		12/26/2018	Paydown.....		60,765	63,671	51,096	53,286		7,479		7,479		60,765			0	656	08/25/2046.
525227 AE 4	LEHMANXSTRUSTLXS_06-GP2 LXS_06-GP2....		12/26/2018	Paydown.....		57,129	62,056	48,365	51,348		5,780		5,780		57,129			0	612	06/25/2046.
52522D AQ 4	LXS_06-16N LXS_06-16N 2.706% 11/25/46.....		12/26/2018	Paydown.....		117,512	126,134	100,434	103,964		13,548		13,548		117,512			0	1,491	11/25/2046.
52524V AQ 2	LXS_07-15N CMO_07-15N 4A1.....		12/26/2018	Paydown.....		208,593	290,337	207,141	213,572		(4,979)		(4,979)		208,593			0	3,786	08/25/2047.
53219L AQ 2	LIFEPOINT HOSPITALS INC SENIOR COPR BOND		11/16/2018	Call 105.0660.....		2,101,320	2,000,000	1,984,823	1,985,970		1,608		1,608		1,987,578		12,422	12,422	213,299	05/01/2024.
54251P AA 5	LBMLT LBMLT_06-5 2.646% 06/25/36.....		12/26/2018	Paydown.....		117,699	117,699	88,384	88,590		29,109		29,109		117,699			0	831	06/25/2036.
589331 AN 7	MERCK SHARP & DOHME CORP CORP BND....		12/13/2018	Call 101.1909.....		2,023,817	2,000,000	1,987,380	1,997,695		1,443		1,443		1,999,138		862	862	119,095	06/30/2019.
59073@ AA 4	MESQUITE POWER LLC SECURED CORP BND.		01/01/2018	METTLE SECURITIES.....		(230,541)	(230,541)	(230,541)	(230,541)				0		(230,541)			0	(5,796)	12/31/2039.
59073@ AA 4	MESQUITE POWER LLC SECURED CORP BND.		12/31/2018	Redemption 100.0000.....		243,889	243,889	243,889	243,889				0		243,889			0	54,329	12/31/2039.
61166W AP 6	MONSANTO COMPANY SENIOR CORP BND.....		07/12/2018	Tax Free Exchange.....		9,926,482	10,000,000	9,920,700	9,925,691		791		791		9,926,482			0	450,000	07/15/2044.
617458 AG 9	MORGAN STANLEY CAPITAL MSCL_11-C1.....		12/01/2018	Paydown.....		88,134	88,134	89,894	88,465		(331)		(331)		88,134			0	3,757	09/15/2047.
61765N AA 4	MSMR_15-R5 MSMR_15-R5 2.515% 10/26/46..		12/26/2018	Paydown.....		1,207,811	1,207,811	1,136,097	1,174,205		33,606		33,606		1,207,811			0	12,807	10/26/2046.
61765N AD 8	MSMR_15-R5 MSMR_15-R5 2.515% 10/26/46..		12/26/2018	Paydown.....				2,798	1,571		(1,659)		(1,659)		(14)		14	14	70	10/26/2046.
62906@ AA 1	NEF AFFORDABLE HOUSING INVESTM CORP BND		10/31/2018	Redemption 100.0000.....		475,000	475,000	526,404	515,200		(40,200)		(40,200)		475,000			0	21,612	10/31/2021.
62907# AA 8	NEF AFFORDABLE HOUSING INVESTM CORP BND		10/31/2018	Redemption 100.0000.....		1,600,000	1,600,000	1,760,678	1,718,587		(118,587)		(118,587)		1,600,000			0	72,800	04/30/2021.
62907# AC 4	NEF AFFORDABLE HOUSING INVESTM SENIOR CO		10/31/2018	Redemption 100.0000.....		3,744,000	3,744,000	4,152,902	4,045,428		(301,428)		(301,428)		3,744,000			0	180,999	04/30/2021.
62927# AE 6	NFL VENTURES LP SENIOR CORP BND.....		10/15/2018	Redemption 100.0000.....		22,672	22,672	22,672	22,672				0		22,672			0	580	04/15/2030.
62927# AF 3	NFL VENTURES LP SENIOR CORP BND.....		10/15/2018	Redemption 100.0000.....		10,907	10,907	10,907	10,907				0		10,907			0	285	04/15/2031.
62927# AG 1	NFL VENTURES LP SENIOR CORP BND.....		10/15/2018	Redemption 100.0000.....		15,706	15,706	15,706	15,706				0		15,706			0	422	04/15/2032.
634990 AH 8	NEF AFFORDABLE HOUSING INVESTM CORP BND		10/31/2018	Redemption 100.0000.....		850,500	850,500	946,612	911,710		(61,210)		(61,210)		850,500			0	51,597	10/31/2019.
63860H AD 1	NTSR_07-A NTSR_07-A 2.736% 03/25/37.....		12/26/2018	Paydown.....		405,114	405,114	357,025	367,828		37,285		37,285		405,114			0	4,890	03/25/2037.
65535V DB 1	NOMURA ASSET ACCEPTANCE CORPOR NAA_04-AP		12/01/2018	Paydown.....		41,455	41,455	39,056	38,934		2,521		2,521		41,455			0	1,017	07/25/2034.
665876 B# 4	NORTHERN UTILITIES INC SENIOR CORP BND		03/02/2018	Redemption 100.0000.....		672,000	672,000	720,154	696,318		(24,318)		(24,318)		672,000			0	17,774	03/02/2020.
66988V AA 6	NOVASTAR HOME EQUITY LOAN NHLE NFHE_06-2		12/26/2018	Paydown.....		49,993	49,993	38,339	39,214		10,780		10,780		49,993			0	492	06/25/2036.
674215 AC 2	OASIS PETROLEUM INC SENIOR CORP BND....		05/29/2018	Call 100.0000.....		1,000,000	1,000,000	992,500	995,590		1,620		1,620		997,211		2,789	2,789	60,014	02/01/2019.
68389X AC 9	ORACLE CORP CORP BND 5.750% 04/15/18....		04/15/2018	Maturity.....		1,000,000	1,000,000	947,250	997,897		2,103		2,103		1,000,000			0	28,750	04/15/2018.
69138V AB 7	OXBOW_11-1A ABS_11-1A A2 144A.....		08/01/2018	Paydown.....		5,000,000	5,000,000	4,990,200	4,990,629		9,371		9,371		5,000,000			0	186,338	05/01/2036.

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
693304 AL 1	PECO ENERGY CO SECURED CORP BND.....		03/01/2018	Maturity.....		1,000,000	1,000,000	998,320	999,965		35		35		1,000,000			0	26,750	03/01/2018.
694669 AA 0	PACIFIC NORTHWEST COMMUNITIES PACIFIC NO		12/15/2018	Call 100.0000.....		10,000	10,000	10,000	10,000				0		10,000			0	591	06/15/2050.
72348Y AA 3	PINNACLE ENTERTAINMENT INC SENIOR CORP B		10/15/2018	Call 105.5920.....		210,128	199,000	199,000	199,000				0		199,000			0	21,824	05/01/2024.
723787 AF 4	PIONEER NATL RESOURCES CORP BND.....		05/01/2018	Maturity.....		500,000	500,000	490,000	499,483		517		517		500,000			0	17,188	05/01/2018.
74153Q AG 7	PRIDE INTL INC. CORP BND.....		01/26/2018	TENDER OFFER.....		75,772	70,000	69,749	69,950		2		2		69,953		5,820	5,820	678	06/15/2019.
751150 AA 1	RESIDENTIAL ACCREDIT LOANS IN WHOLE CMO_		12/01/2018	Paydown.....		187,892	202,725	153,188	155,758		32,133		32,133		187,892			0	2,689	09/25/2046.
751150 AD 5	RESIDENTIAL ACCREDIT LOANS IN WHOLE CMO		12/01/2018	Paydown.....		6,549	7,293	5,525	5,708		841		841		6,549			0	88	09/25/2046.
75115H AB 2	RESIDENTIAL ACCREDIT LOANS INC SENIOR AB		12/26/2018	Paydown.....		47,974	46,229	34,036	36,059		11,915		11,915		47,974			0	582	12/25/2046.
76116R AA 9	RESMAE MORTGAGE LOAN TRUST RSMILT_06-1		12/26/2018	Paydown.....		98,695	98,695	58,164	56,469		42,225		42,225		98,695			0	1,159	02/25/2036.
76169# AG 8	REYES HOLDINGS LLC CORP BND.....		07/31/2018	Redemption 100.0000.....		300,000	300,000	300,000	300,000				0		300,000			0	15,390	07/31/2022.
779382 AR 1	ROWAN COMPANIES INC SENIOR CORP BND..		09/28/2018	Various.....		2,367,270	2,765,000	2,779,931	2,774,881		(550)		(550)		2,774,331		(407,061)	(407,061)	108,239	01/15/2024.
78512* AA 5	S&E REPLACEMENT POWER LLC SENIOR CORP BN		12/31/2018	Redemption 100.0000.....		134,236	134,236	134,236	134,236				0		134,236			0	2,939	05/31/2029.
78616# AB 4	SACRAMENTO KINGS SECURED CORP BND....		07/02/2018	Redemption 100.0000.....		18,808	18,808	18,808	18,808				0		18,808			0	575	07/01/2025.
811065 AC 5	SCRIPPS NETWORKS INTERACTIVE I SCRIPPS N		04/04/2018	Taxable Exchange.....		11,831,100	12,000,000	11,911,920	11,935,646		2,105		2,105		11,937,751		(106,651)	(106,651)	180,700	11/15/2024.
81725T E@ 5	SENSIENT TECHNOLOGIES CORP SENIOR CORP B		11/28/2018	Maturity.....		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	134,100	11/28/2018.
827048 AP 4	SILGAN HOLDINGS INC SENIOR CORP BND....		04/16/2018	Call 100.0000.....		560,000	560,000	560,000	560,000				0		560,000			0	15,167	04/01/2020.
83416W AB 9	SOLAR STAR FUNDING LLC SOLAR STAR FUNDIN		12/30/2018	Redemption 100.0000.....		65,971	65,971	65,971	65,971				0		65,971			0	2,329	06/30/2035.
837004 CC 2	SOUTHCAROLINAELCTRIC&GAS CORP BND.		09/28/2018	Call 100.3720.....		1,003,720	1,000,000	997,130	999,698		268		268		999,966		34	34	62,762	11/01/2018.
85234# AB 1	STADIUM FUNDING TRUST CORP BND.....		04/01/2018	Redemption 100.0000.....		26,971	26,971	26,971	26,971				0		26,971			0	674	04/01/2039.
86359D UT 2	SASC SENIOR WHOLE CMO 05-5N 3A2.....		09/25/2018	Paydown.....		776	911	693	726		50		50		776			0	7	11/25/2035.
86359L QM 4	STRUCTURED ASSET MORTGAGE INVE CMO_05-AR		12/01/2018	Paydown.....		15,358	16,191	13,359	14,366		992		992		15,358			0	415	03/25/2046.
86362X AP 3	SAMI_07-AR1 SUPSEN WHOLE CMO_07-AR1-2A1		12/26/2018	Paydown.....		2,836	2,836	2,278	2,402		434		434		2,836			0	22	01/25/2037.
86363D AA 9	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH		12/26/2018	Paydown.....		19,737	19,737	15,592	16,540		3,197		3,197		19,737			0	245	02/25/2037.
86363W AG 4	STRUCTURED ASSET SECURITIES CO SASC_07-B		12/26/2018	Paydown.....		62,441	62,441	48,080	52,963		9,478		9,478		62,441			0	863	05/25/2047.
89054X AA 3	TOPAZ SOLAR FARMS LLC TOPAZ SOLAR FARMS		11/01/2018	Redemption 100.0033.....		349,803	349,803	349,803	349,803				0		349,803			0	16,802	09/30/2039.
89148B C* 0	TORTOISE MLP FUND INC CORP BND.....		05/12/2018	Maturity.....		4,000,000	4,000,000	4,159,437	4,038,297		(38,297)		(38,297)		4,000,000			0	87,966	05/12/2018.
89837L AA 3	PRINCETON UNIVERSITY MUNI BND REV.....		05/24/2018	Call 101.7123.....		1,017,123	1,000,000	996,200	999,454		181		181		999,634		366	366	53,285	03/01/2019.

E14.5

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
909287 AA 2	UAL PASS THROUGH TRUST SERIES SENIOR COR		07/02/2018	Redemption 100.0000		39,085	39,085	34,004	36,107		2,977		2,977		39,085			0	1,678	07/02/2022
91321* AK 7	COVIA HOLDINGS CORP CORP BND		06/01/2018	Call 104.0220		2,080,440	2,000,000	2,000,000	2,000,000				0		2,000,000			0	130,673	12/16/2019
92258N AB 1	VCC_16-1 VCC_16-1 3.534% 04/25/46		12/01/2018	Paydown		552,919	552,919	547,445	547,485		5,434		5,434		552,919			0	12,259	04/25/2046
93364E AE 4	WMHE_07-HE3 WMABC_07-HE3		12/26/2018	Paydown		2,110	2,110	1,413	1,465		644		644		2,110			0	25	05/25/2037
93364E AF 1	WAMU ASSET-BACKED CERTIFICATES WMHE_07-H		12/26/2018	Paydown																
94987G AA 2	WELLS FARGO REREMIC TRUST WRFF WRFF_11-R		12/01/2018	Paydown		3,781	3,781	2,684	2,720		1,061		1,061		3,781			0	45	05/25/2037
96188# AA 6	WETT HOLDINGS LLC SECURED CORP BND		12/31/2018	Redemption 100.0000		229,326	229,326	239,207	240,123		(10,796)		(10,796)		229,326			0	6,423	09/17/2047
97806* AG 7	WOLVERINE POWER SUPPLY SENIOR CORP BND		09/10/2018	Redemption 100.0000		22,222	22,222	22,222	22,222				0		22,222			0	599	12/18/2024
000000 00 0	SUMMARY ADJUSTMENT		12/31/2018	VARIOUS		50,000	50,000	50,000	50,000				0		50,000			0	1,436	09/10/2045
136375 BR 2	CANADIAN NATIONAL RAILWAY COMP CORP BND	A	05/15/2018	Maturity		463,695							0	584,105	(3,378)	(120,407)	(123,785)			01/01/2020
740212 AE 5	PRECISION DRILLING CORPORATION SENIOR CO	A	12/15/2018	Redemption 100.0000		1,000,000	1,000,000	1,017,990	1,000,923		(923)		(923)		1,000,000			0	27,750	05/15/2018
87277* AA 1	TM1505 LLC CORP BND 5.350% 04/05/23		12/05/2018	Redemption 100.0000		138,833	138,833	135,362	136,061		2,772		2,772		138,833			0	6,913	12/15/2021
98462Y A# 7	YAMANA GOLD SENIOR CORP BND	A	01/29/2018	Call 108.1246		4,324,985	4,000,000	4,000,000	4,000,000		(11,525)		(11,525)		4,000,000			0	347,444	12/21/2019
PP111F YI 4	PLENARY HEALTH NORTH BAY FINCO PLENARY H		12/13/2018	Redemption 100.0000		27,763	27,763	30,729	30,886		(2,190)		(2,190)	(292)	27,763	(641)		(641)	793	03/13/2040
111013 AH 1	SKY PLC CORP BND 144A 9.500% 11/15/18	D	11/15/2018	Maturity		10,000,000	10,000,000	11,362,572	10,586,633		(586,633)		(586,633)		10,000,000			0	950,000	11/15/2018
11102A AA 9	BRITISH TELECOMMUNICATIONS PLC CORP BND	D	01/15/2018	Maturity		1,000,000	1,000,000	1,012,530	1,000,072		(72)		(72)		1,000,000			0	29,750	01/15/2018
16725* AB 6	CHICAGO BRIDGE & IRON CO N.V. SENIOR COR	C	05/10/2018	Call 101.0878		1,056,367	1,045,000	1,045,000	1,085,487		(40,487)		(40,487)		1,045,000			0	40,593	12/27/2019
55953J AE 9	MAGNE_15-14A MAGNE_15-14A	D	10/04/2018	Paydown		1,500,000	1,500,000	1,513,125	1,512,432		(12,432)		(12,432)		1,500,000			0	69,153	07/18/2028
92329L AS 3	VENTR_12-10A ABS 12-10A 144A	D	10/22/2018	Paydown		1,600,000	1,600,000	1,600,000	1,600,000				0		1,600,000			0	51,763	04/20/2027
92329L AT 1	VENTURE CDO LTD VENTR_17-10A ABS 12-10A	D	10/22/2018	Paydown		1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000			0	58,162	04/20/2027
98372P AM 0	XL GROUP LTD CORP BND 5.750% 10/01/21	D	12/21/2018	Call 106.9300		1,069,300	1,000,000	1,000,000	1,000,000				0		1,000,000			0	139,578	10/01/2021
B7894* AB 8	SCR-SIBELCO NV CORP BND	D	06/01/2018	Call 104.0220		3,120,660	3,000,000	3,000,000	3,000,000				0		3,000,000			0	196,010	12/16/2019
G9284# AZ 0	VITOL FINANCE LTD CORP BND	D	06/27/2018	Maturity		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	16,150	06/27/2018
L8038* AA 4	SBM BALEIA AZUL SARL CORP BND	D	12/15/2018	Redemption 100.0000		242,800	242,800	182,542	186,950		55,850		55,850		242,800			0	8,470	09/15/2027
3899999	Total - Bonds - Industrial and Miscellaneous					168,520,693	162,360,796	171,122,895	169,090,725	0	(1,702,589)	0	(1,702,589)	(292)	167,971,314	(4,019)	(1,440,898)	(1,444,917)	9,695,576	XXX
8399997	Total - Bonds - Part 4					344,899,256	344,287,491	352,989,142	351,019,170	0	(2,252,186)	0	(2,252,186)	(292)	349,350,158	(4,019)	(6,441,183)	(6,445,202)	13,825,971	XXX
8399998	Total - Bonds - Summary Item from Part 5					59,914,931	59,038,597	59,641,220			(24,313)		(24,313)		59,611,361	(5,544)	305,079	299,535	658,660	XXX
8399999	Total - Bonds					404,814,187	403,326,088	412,630,362	351,019,170	0	(2,276,499)	0	(2,276,499)	(292)	408,961,519	(9,563)	(6,136,104)	(6,145,667)	14,484,631	XXX
9999999	Total - Bonds, Preferred and Common Stocks					404,814,187	XXX	412,630,362	351,019,170	0	(2,276,499)	0	(2,276,499)	(292)	408,961,519	(9,563)	(6,136,104)	(6,145,667)	14,484,631	XXX

E14.6

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Government																				
912810 SC 3	UNITED STATES TREASURY SENIORGOVTBND		05/15/2018	BANC OF AMERICA SECURITIES LLC...	12/11/2018	NOMURA SECURITIES INTL. INC.....	3,000,000	2,967,546	2,994,719	2,967,923		377		377			26,796	26,796	53,867	255
0599999	Total - Bonds - U.S. Government.....						3,000,000	2,967,546	2,994,719	2,967,923	0	377	0	377	0	0	26,796	26,796	53,867	255
Bonds - All Other Government																				
59284M AC 8	MEXICO CITY AIRPORT TRUST MEXICO CITY AI	D	10/30/2018	CITIGROUP GLOBAL MKT INC.....	11/07/2018	HSBC SECURITIES INC.....	370,000	296,000	303,400	296,126		126		126			7,274	7,274	358	40
59284M AD 6	MEXICO CITY AIRPORT TRUST SECURED CORP B	D	11/07/2018	HSBC SECURITIES INC.....	12/24/2018	Call 99.0000.....	151,000	119,894	149,490	119,945		51		51			31,055	31,055	3,322	2,284
B06983 62 9	UNITED KINGDOM GILT SENIOR GOVT IBND	B	11/07/2018	BARCLAYS CAPITAL.....	11/07/2018	BARCLAYS CAPITAL.....	302,117	302,117	302,117	302,117				0					0	
1099999	Total - Bonds - All Other Government.....						823,117	718,011	755,007	718,188	0	177	0	177	0	0	38,329	38,329	3,680	2,324
Bonds - U.S. Special Revenue and Special Assessment																				
3132LA EJ 7	FREDDIE MAC GOLD POOL#V84637.....		10/09/2018	WELLS FARGO SECURITIES.....	12/18/2018	Various.....	29,622,384	29,701,068	30,051,525	29,700,429		(639)		(639)			351,096	351,096	252,144	32,914
3132LA EJ 7	FREDDIE MAC GOLD POOL#V84637.....		10/09/2018	WELLS FARGO SECURITIES.....	12/01/2018	Paydown.....	286,599	287,360	286,599	286,599		(761)		(761)				0	1,450	318
3136AJ 4R 4	FNMA FNMA_14-23 3.500% 05/25/44.....		05/01/2018	Interest Capitalization.....	05/04/2018	NOMURA SECURITIES INTL. INC.....	132,643	132,643	128,726	132,643				0			(3,917)	(3,917)	875	
3136AM 6F 1	FNMA FNMA_15-24A 3.000% 04/25/45.....		05/01/2018	Interest Capitalization.....	05/04/2018	BANC OF AMERICA SECURITIES LLC...	40,925	40,925	36,708	40,925				0			(4,217)	(4,217)	231	
3136AP VL 3	FNMA FNMA_15-59B 3.000% 08/25/45.....		11/01/2018	Interest Capitalization.....	12/01/2018	Paydown.....	(454)	(454)		(454)				0			454	454	6	
3136AU F2 2	01/25/47		12/01/2018	Interest Capitalization.....	12/19/2018	J.P. MORGAN SECURITIES INC.....	184,160	184,160	177,578	184,160				0			(6,582)	(6,582)	3,347	
3140J8 EW 9	FANNIE MAE POOL#BM3748.....		08/10/2018	BANC OF AMERICA SECURITIES LLC...	12/18/2018	MORGAN STANLEY & CO. INC.....	16,718,064	17,146,465	17,054,385	17,143,555		(2,909)		(2,909)			(89,171)	(89,171)	260,059	26,006
3140J8 EW 9	FANNIE MAE POOL#BM3748.....		08/10/2018	BANC OF AMERICA SECURITIES LLC...	12/01/2018	Paydown.....	672,727	689,966	672,727	672,727		(17,239)		(17,239)				0	5,583	1,046
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....						47,657,047	48,182,133	48,408,248	48,160,584	0	(21,548)	0	(21,548)	0	0	247,663	247,663	523,695	60,284
Bonds - Industrial and Miscellaneous																				
08162C AD 2	BENCHMARK MORTGAGE TRUST BMARK CMBS_18-B		09/20/2018	CITIGROUP GLOBAL MKT INC.....	12/11/2018	J.P. MORGAN SECURITIES INC.....	7,000,000	7,209,552	7,225,313	7,206,233		(3,319)		(3,319)			19,080	19,080	59,654	6,628
59073@ AA 4	MESQUITE POWER LLC SECURED CORP BND		08/02/2018	Interest Capitalization.....	12/31/2018	Redemption 100.0000.....	1	1	1	1				0				0		
61765N AD 8	MSMR_15-R5 MSMR_15-R5 2.515% 10/26/46		10/26/2018	Interest Capitalization.....	12/26/2018	Paydown.....	14	14		14				0			(14)	(14)		
84334# AA 5	SOUTHERNMARYLANDELECTRICCOO SOUTHERNMARY		03/13/2018	MIZUHO INTERNATIONAL PLC.....	10/16/2018	Redemption 100.0000.....	4,384	4,384	4,384	4,384				0				0	88	
92211M AC 7	VANTAGE DATA CENTERS ISSUER LL SENIORABS		02/09/2018	GUGGENHEIM.....	12/15/2018	Paydown.....	12,500	12,500	12,500	12,500				0				0	232	
00183F AA 3	ANNO2017JOINTHOLDING(UK)L SENIORCORPBND	B	11/13/2017	DIRECT.....	12/31/2018	Redemption 100.0000.....	121,534	127,079	121,534	121,534				0		(5,544)	(5,544)	3,681		
73181L AA 9	POLYUSFINANCEPLC SENIORCORPBND144A	D	01/24/2018	J.P. MORGAN SECURITIES INC.....	10/05/2018	VTB CAPITAL PLC.....	420,000	420,000	393,225	420,000				0			(26,775)	(26,775)	13,763	
3899999	Total - Bonds - Industrial and Miscellaneous.....						7,558,433	7,773,530	7,756,957	7,764,666	0	(3,319)	0	(3,319)	0	(5,544)	(7,709)	(13,253)	77,418	6,628
8399998	Total - Bonds.....						59,038,597	59,641,220	59,914,931	59,611,361	0	(24,313)	0	(24,313)	0	(5,544)	305,079	299,535	658,660	69,491
9999999	Total - Bonds, Preferred and Common Stocks.....						59,641,220	59,914,931	59,611,361	59,611,361	0	(24,313)	0	(24,313)	0	(5,544)	305,079	299,535	658,660	69,491

E15

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

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
										11 Number of Shares	12 % of Outstanding

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

2. Total amount of intangible assets nonadmitted \$.....0.

NONE

E16

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding

NONE

SCHEDULE DA - PART 1

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

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

NONE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
MAR19TSLAUSC@380 JUN19 MXEA C @ 2307 BME2T9CZ1	Variable Annuities.....	Exh 5.....	Equity	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/10/2018...	06/21/2019....	104,536	.241,164,921	2307.....		159,431		7,853		7,853	(151,578)				-		001.....
MAR19TSLAUSC@380 JUN19 MXEA C @ 2106 BME2T9CT5	Variable Annuities.....	Exh 5.....	Equity	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/10/2018...	06/21/2019....	94,083	.198,137,829	2106.....		1,378,309		87,444		87,444	(1,290,865)				-		001.....
008999999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....										0	1,537,740	0	95,297	XXX	95,297	(1,442,443)	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Caps																						
10y USD CMS 10Y/3M CAP BME2HF2N8	Asset Portfolio.....	D 1.....	Interest Rate	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	02/02/2018...	02/06/2028....		.200,000,000	0.....		3,111,000		2,320,580		2,320,580	(790,420)				-		003.....
10y USD CMS 10Y/3M CAP BME2HLAA4	Asset Portfolio.....	D 1.....	Interest Rate	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	02/06/2018...	02/08/2028....		.200,000,000	0.....		2,960,000		2,321,845		2,321,845	(638,155)				-		003.....
10y USD CMS 10Y/3M CAP BME2HCYG5	Asset Portfolio.....	D 1.....	Interest Rate	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86...	02/01/2018...	02/05/2028....		.250,000,000	0.....		3,317,500		3,056,283		3,056,283	(261,217)				-		003.....
10y USD CMS 10Y/3M CAP BME2HCYJ9	Asset Portfolio.....	D 1.....	Interest Rate	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	02/01/2018...	02/05/2028....		.150,000,000	0.....		2,160,000		1,740,557		1,740,557	(419,443)				-		003.....
010999999. Total-Purchased Options-Hedging Other-Caps.....										0	11,548,500	0	9,439,265	XXX	9,439,265	(2,109,235)	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Collars																						
MAR19TSLAUSC@380 MAR19 RTY C @ 2140 03/15/2019 2140. CALL BME2M7FT3;	Variable Annuities.....	Exh 5.....	Equity	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	04/24/2018...	03/15/2019....	7,009	.12,860,781	1530/2140.....		923,033		44,257		44,257	(878,776)				-		001.....
MAR19TSLAUSC@380 NOV19 MXEA C @ 1814 11/15/2019 1814. CALL BME2YWK7;	Variable Annuities.....	Exh 5.....	Equity	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	11/19/2018...	11/15/2019....	35,970	.66,887,015	1814/1905.....		1,675,510		922,650		922,650	(752,860)				-		001.....
MAR19TSLAUSC@380 JUN19 SPX C @ 2840 06/21/2019 2840. CALL BME2PUYM3;	Variable Annuities.....	Exh 5.....	Equity	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	06/22/2018...	06/21/2019....	5,434	.16,900,362	2840/3380.....		660,527		116,682		116,682	(543,845)				-		001.....
MAR19TSLAUSC@380 JUN19 SPX C @ 3110 06/21/2019 3110. CALL BME2PUYL5	Variable Annuities.....	Exh 5.....	Equity	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	06/22/2018...	06/21/2019....	5,072	.15,088,903	2840/3110.....		509,574		96,392		96,392	(413,182)				-		001.....
MAR19TSLAUSC@380 MAR19 SPX C @ 2905 03/15/2019 2905. CALL BME2M7FP1;	Variable Annuities.....	Exh 5.....	Equity	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	04/24/2018...	03/15/2019....	26,194	.86,504,628	2905/3700.....		1,289,253		57,359		57,359	(1,231,894)				-		001.....

E18

SCHEDULE DB - PART A - SECTION 1

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

E18.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR19TSLAUSC@380 NOV19 SPX C @ 3254 11/15/2019 3254. CALL BME2YWCR2; MAR19TSLAUSC@380 NOV19 SPX C @ 2712 11/15/2019 2712. CALL BME2YWCN1	Variable Annuities.....	Exh 5.....	Equity.	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	11/19/2018....	11/15/2019....	...59,949	..178,827,867	2712/3254.....	.....	...10,383,766	.....	.....4,969,638		....4,969,638	...(5,414,128)	.....	.....	.....	- .....	.....	001.....
MAR19TSLAUSC@380 NOV19 RTY C @ 1814 11/15/2019 1814. CALL BME2YWCP6; MAR19TSLAUSC@380 NOV19 RTY C @ 1663 11/15/2019 1663. CALL BME2YWCN3	Variable Annuities.....	Exh 5.....	Equity.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	11/19/2018....	11/15/2019....	...176,975	..307,671,090	1663/1814.....	.....	...6,310,930	.....	.....1,510,763		....1,510,763	...(4,800,167)	.....	.....	.....	- .....	.....	001.....
MAR19TSLAUSC@380 MAR19 MXEA C @ 2005 03/15/2019 2005. CALL BME2M7FSS; MAR19TSLAUSC@380 MAR19 MXEA C @ 2805 03/15/2019 2805. CALL BME2M7FR7	Variable Annuities.....	Exh 5.....	Equity.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/24/2018....	03/15/2019....	...5,359	...12,887,361	2005/2805.....	.....	...719,656	.....	.....1,986		.....1,986	...(717,670)	.....	.....	.....	- .....	.....	001.....
MAR19TSLAUSC@380 JUN19 RTY C @ 1880 06/21/2019 1880. CALL BME2PUXY8; MAR19TSLAUSC@380 JUN19 RTY C @ 2125 06/21/2019 2125. CALL BME2PUY01	Variable Annuities.....	Exh 5.....	Equity.	HSBC BANK USA N.A. 1E8VN30JCEQV1H4R804.....	06/22/2018....	06/21/2019....	...47,304	...94,725,659	1880/2125.....	.....	...1,544,655	.....	.....4,859		.....4,859	...(1,539,796)	.....	.....	.....	- .....	.....	001.....
MAR19TSLAUSC@380 JUN19 MXEA C @ 2085 06/21/2019 2085. CALL BME2PUXJ1; MAR19TSLAUSC@380 JUN19 MXEA C @ 2185 06/21/2019 2185. CALL BME2PUXK8	Variable Annuities.....	Exh 5.....	Equity.	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/22/2018....	06/21/2019....	...24,013	...51,267,542	2085/2185.....	.....	...743,103	.....	.....21,332		.....21,332	...(721,771)	.....	.....	.....	- .....	.....	001.....
0129999999. Total-Purchased Options-Hedging Other-Collars.....										.....0	...24,760,007	.....0	.....7,745,918	XXX	...7,745,918	...(17,014,089)	.....0	.....0	.....0	.....0	XXX	XXX
0149999999. Total-Purchased Options-Hedging Other.....										.....0	...37,846,247	.....0	.....17,280,480	XXX	...17,280,480	...(20,565,767)	.....0	.....0	.....0	.....0	XXX	XXX
0369999999. Total-Purchased Options-Call Options and Warrants.....										.....0	...1,537,740	.....0	.....95,297	XXX	...95,297	...(1,442,443)	.....0	.....0	.....0	.....0	XXX	XXX
0389999999. Total-Purchased Options-Caps.....										.....0	...11,548,500	.....0	.....9,439,265	XXX	...9,439,265	...(2,109,235)	.....0	.....0	.....0	.....0	XXX	XXX
0409999999. Total-Purchased Options-Collars.....										.....0	...24,760,007	.....0	.....7,745,918	XXX	...7,745,918	...(17,014,089)	.....0	.....0	.....0	.....0	XXX	XXX
0429999999. Total-Purchased Options.....										.....0	...37,846,247	.....0	.....17,280,480	XXX	...17,280,480	...(20,565,767)	.....0	.....0	.....0	.....0	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																						
MAR19TSLAUSC@380 JUN19 MXEA C @ 2207 BME2T9CU2	Variable Annuities.....	Exh 5.....	Equity.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/10/2018....	06/21/2019....	...188,165	..415,280,354	2207.....	.....	...(814,755)	.....	.....(45,599)		.....(45,599)	...769,156	.....	.....	.....	- .....	.....	001.....
0509999999. Total-Written Options-Hedging Other-Call Options and Warrants.....										.....0	.....(814,755)	.....0	.....(45,599)	XXX	.....(45,599)	...769,156	.....0	.....0	.....0	.....0	XXX	XXX
Written Options - Hedging Other - Collars																						
MAR19TSLAUSC@380 JUN19 RTY C @ 1880 06/21/2019 1880. CALL BME2PUXV4; MAR19TSLAUSC@380 JUN19 RTY C @ 1715 06/21/2019 1715. CALL BME2PUXX0	Variable Annuities.....	Exh 5.....	Equity.	HSBC BANK USA N.A. 1E8VN30JCEQV1H4R804.....	06/22/2018....	06/21/2019....	...39,913	...71,742,719	1880/1715.....	.....	.....(2,772,602)	.....	.....(51,134)		.....(51,134)	...2,721,468	.....	.....	.....	- .....	.....	001.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
PUT OPTION SEP24 SPX P @ 2622.6 09/30/2024 2622.6 PUT BME31E5J2; MAR19TSLAUSC@380 SEP24 SPX C @ 2914 09/30/2024 2914. CALL BME31E5F0	Variable Annuities.....	Exh 5.....	Equity.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	12/28/2018....	09/30/2024....	190,651	611,111,113	2039.8/2622.6 /2914/4371				2,407,974		2,407,974	2,407,974						001.....
0549999999. Total-Written Options-Hedging Other-Collars.....										0	(2,772,602)	0	2,356,840	XXX	2,356,840	5,129,442	0	0	0	0	XXX	XXX
0569999999. Total-Written Options-Hedging Other.....										0	(3,587,357)	0	2,311,241	XXX	2,311,241	5,898,598	0	0	0	0	XXX	XXX
0789999999. Total-Written Options-Call Options and Warrants.....										0	(814,755)	0	(45,599)	XXX	(45,599)	769,156	0	0	0	0	XXX	XXX
0829999999. Total-Written Options-Collars.....										0	(2,772,602)	0	2,356,840	XXX	2,356,840	5,129,442	0	0	0	0	XXX	XXX
0849999999. Total-Written Options.....										0	(3,587,357)	0	2,311,241	XXX	2,311,241	5,898,598	0	0	0	0	XXX	XXX

Swaps - Hedging Effective - Foreign Exchange

E18.2

Currency Swap With BARCLAYS PLC RCV 4.82 PAY 3.26 06/20/2030 BME2NC5F7	BME2NCQF9 SAVILLS HOLDING COMPANY LIMITED	D 1.....	Current	BARCLAYS BANK PLC	G5GSEF7VJP57OUK5573.....	05/22/2018....	06/20/2030....	2,700,033	4.824%[3.26 %]			25,034	140,097		250,789		140,097					45,735	
Currency Swap With BARCLAYS BANK PLC RCV 6.30 PAY BLB6 04/25/2033 BRSK9U8N2	BRSK7ZXA3 ABP ACQUISITIONS UK LTD	D 1.....	Current	BARCLAYS BANK PLC	G5GSEF7VJP57OUK5573.....	03/16/2012....	04/25/2033....	3,962,500	6.301%[GBP - 6M Sterling LIBOR Rate +3.281%]			121,133	778,500		1,131,244		197,875					74,990	
Currency Swap With BARC RCV 4.19 PAY 2.03 12/15/2027 BME2D5E50	BME2D5BL8 VTTI BV.....	D 1.....	Current	CITIBANK NA.....	E57ODZWZ7FF32TWFA76..	11/02/2017....	12/15/2027....	4,660,800	4.186%[2.03 %]			101,996	88,200		27,776		230,600					69,763	
Currency Swap With CITIBANK NA RCV 4.27 PAY 3.68 05/15/2030 BME134325	BME13EV06 SOUTH WEST AIRPORTS LIMITED	D 1.....	Current	CITIBANK NA.....	E57ODZWZ7FF32TWFA76..	04/24/2015....	05/15/2030....	1,332,740	4.2675%[3.68 %]			14,894	213,245		170,584		69,573					22,478	
Currency Swap With CITIGROUP INC RCV 3.94 PAY 3.68 09/20/2027 BME27H2H8	BME26P2Y4 KEYERA CORP.....	D 1.....	Current	CITIBANK NA.....	E57ODZWZ7FF32TWFA76..	06/20/2017....	09/20/2027....	5,349,608	3.943%[3.68 %]			14,725	151,190		136,640		468,208					79,013	
Currency Swap With CITIBANK NA RCV 4.51 PAY 3.26 05/31/2033 BME2DJ6E0	BME2DHPZ6 ANNO 2017.....	D 1.....	Current	CITIBANK NA.....	E57ODZWZ7FF32TWFA76..	11/09/2017....	05/31/2033....	5,329,690	4.512%[3.263 %]			62,077	144,134		172,014		263,881					101,210	
Currency Swap With BARC RCV 4.20 PAY 5.17 12/14/2029 BME2C8F70	BME2C82S8 BROADCAST AUSTRALIA FINANCE PTY LT	D 1.....	Current	CITIBANK NA.....	E57ODZWZ7FF32TWFA76..	10/17/2017....	12/14/2029....	1,097,320	4.202%[5.17 %]			(6,852)	111,720		46,587		109,410					18,165	
Currency Swap With CITIBANK NA RCV 5.10 PAY 3.60 07/30/2034 BME0PLURO	BME0PPGA4 ELENIA FINANCE OYJ	D 1.....	Current	CITIBANK NA.....	E57ODZWZ7FF32TWFA76..	07/25/2014....	07/30/2034....	2,688,200	5.1%[3.601%]			51,969	401,900		314,045		115,300					53,069	
Currency Swap With CITICORP SECURITIES MARKETS RCV 4.09 PAY 4.97 12/14/2027 BME2C8F13	BME2C82S8 BROADCAST AUSTRALIA FINANCE PTY LT	D 1.....	Current	CITIBANK NA.....	E57ODZWZ7FF32TWFA76..	10/17/2017....	12/14/2027....	4,310,900	4.088%[4.97 %]			(23,792)	438,900		223,092		429,825					64,516	
Currency Swap With CITIBANK NA RCV 4.44 PAY 3.15 11/30/2027 BME2F2LS7	BME2EEMP7 ANGEL TRAINS ROLLING STOCK	D 1.....	Current	CITIBANK NA.....	E57ODZWZ7FF32TWFA76..	12/04/2017....	11/30/2027....	3,080,068	4.435%[3.15 %]				163,507		311,159		179,637					45,997	
Currency Swap With CITICORP SECURITIES MARKETS RCV 3.56 PAY 1.42 02/15/2028 BME2EOZH1	BME2EA707 DIMENSIONAL FUND ADVISORS LP	D 1.....	Current	CITIBANK NA.....	E57ODZWZ7FF32TWFA76..	11/21/2017....	02/15/2028....	704,100	3.56%[1.42%]			13,462	18,210		12,561		34,590					10,638	

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With CITIBANK NA RCV 3.16 PAY 1.05 09/06/2023 BME29A3H0	BME299RD6 SPIRAX-SARCO ENGINEERING PLC	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	08/03/2017...	09/06/2023....	.....	4,077,900	3.155%[1.05 %]	.....	.....	85,798	134,033		36,315	.....	198,893	.....	.....	44,132	.....	.....
Currency Swap With CITICORP SECURITIES MARKETS RCV 4.69 PAY 2.55 09/30/2028 BME283W10	BME284LX0 SCANDLINES APS....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	07/05/2017....	09/30/2028....	.....	5,089,500	4.693%[2.55 %]	.....	.....	106,946	(54,675)		(187,113)	.....	259,425	.....	.....	79,485	.....	.....
Currency Swap With CITIBANK NA RCV 5.99 PAY 5.53 07/01/2023 BRSK9UNA3	BRSKGGCY6 WORKSPACE GROUP PLC	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	06/06/2013....	07/01/2023....	.....	1,551,000	5.985%[5.53 %]	.....	.....	21,177	277,400		268,541	.....	79,150	.....	.....	16,453	.....	.....
Currency Swap With CITIGROUP INC RCV 4.02 PAY 2.27 02/03/2027 BME0W0DX4	BME0W0DJ5 ERAC UK FINANCE LTD/ EHI INTERNATI	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	12/04/2014....	02/03/2027....	.....	8,300,941	4.02%[2.272 %]	.....	.....	154,293	630,405		299,926	.....	386,832	.....	.....	118,114	.....	.....
Currency Swap With CITIBANK NA RCV 5.11 PAY 5.18 03/13/2040 BME1QZ9A7	72908P9A6 PLENARY HEALTH NORTH BAY	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	04/27/2016....	03/13/2040....	.....	1,148,351	5.105%[5.182 %]	.....	.....	811	86,770		62,296	.....	95,447	.....	.....	26,446	.....	.....
Currency Swap With CITIBANK NA RCV 3.73 PAY 2.97 10/15/2035 BME12GV69	BME12ETP5 HEATHROW AIRPORT LTD	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	04/15/2015....	10/15/2035....	.....	11,362,890	3.7255%[2.97 %]	.....	.....	113,029	1,556,170		1,057,576	.....	609,455	.....	.....	232,870	.....	.....
Currency Swap With CITIGROUP INC RCV 3.82 PAY 1.97 02/03/2024 BME0W0DT3	BME0W0DG1 ERAC UK FINANCE LTD/ EHI INTERNATI	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	12/04/2014....	02/03/2024....	.....	2,721,620	3.815%[1.966 %]	.....	.....	52,931	206,690		115,545	.....	126,830	.....	.....	30,719	.....	.....
Currency Swap With CITIGROUP INC RCV 3.78 PAY 4.86 10/01/2032 BME29Y83	BME297XN1 AUSGRID FINANCE PTY LTD	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	08/02/2017....	10/01/2032....	.....	4,944,128	3.7775%[4.857 %]	.....	.....	(32,140)	579,328		203,643	.....	484,530	.....	.....	91,705	.....	.....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.74 PAY 2.97 01/15/2049 BME2Y7K23	Pending Settlement GBP-USD S.S.	N/A.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	10/31/2018....	01/15/2049....	.....	5,740,650	4.74%[2.97%]	.....	.....	.....	9,450		466,970	.....	9,450	.....	.....	157,379	.....	.....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.14 PAY 2.64 06/08/2048 BME2K2RW6	BME2J3M19 GREAT PORTLAND ESTATES PLC	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	03/08/2018....	06/08/2048....	.....	2,081,250	4.1425%[2.64 %]	.....	.....	20,081	170,850		286,731	.....	170,850	.....	.....	56,480	.....	.....
Currency Swap With NATIONAL AUSTRALIA BANK LTD RCV 4.56 PAY 6.28 08/14/2029 BRSNBMT3	BME0M8KT9 QPH FINANCE CO PTY LTD	D 1.....	Currency	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/11/2014....	08/14/2029....	.....	469,350	4.555%[6.28 %]	.....	.....	(1,454)	117,350		83,851	.....	39,075	.....	.....	7,650	.....	.....
0879999999 - Total-Swaps-Hedging Effective-Foreign Exchange.....										0	0	896,118	6,363,374	XXX	5,490,772	0	4,698,933	0	0	1,447,007	XXX	XXX
0909999999 - Total-Swaps-Hedging Effective.....										0	0	896,118	6,363,374	XXX	5,490,772	0	4,698,933	0	0	1,447,007	XXX	XXX
Swaps - Hedging Other - Foreign Exchange																						
Currency Swap With BARCLAYS BANK PLC RCV 6.48 PAY 6.55 12/10/2037 BRSK9UCP2	BRSK804T0 PEEL PORTS PP FINANCE LIMITED	D 1.....	Currency	Barclays Bank PLC G5GSEF7VJP517OUK5573....	11/20/2012....	12/10/2037....	2,387,400	6.475%[6.55 %]	25,248	315,931		315,931	118,787	51,972	008.....

E18.3

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With CITIGROUP INC RCV 3.75 PAY 1.77 08/17/2027 BME26BWA4	BME26GCJ6 SEGRO PLC.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	05/24/2017...	08/17/2027....	.....	.....2,236,000	3.75%[1.77%]	.....	.....	.....42,572	.....(119,151)		.....(119,151)	.....(17,702)	.....115,300	.....	.....	.....32,849	.....	008.....
Currency Swap With CITICORP SECURITIES MARKETS RCV 4.76 PAY 2.50 02/08/2030 BME2HL8E9	BME2HCWP7 ROMANIA (REPUBLIC OF)	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	02/06/2018....	02/08/2030....	.....	.....615,900	4.755%[2.5%]	.....	.....	.....13,433	.....50,999		.....50,999	.....6,674	.....44,325	.....	.....	.....10,267	.....	008.....
Currency Swap With CITIGROUP INC RCV 5.60 PAY 3.50 06/15/2024 BME1RJG71	BME1RGFU7 HANESBRANDS INC	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	05/20/2016....	06/15/2024....	.....	.....224,420	5.5975%[3.5 %]	.....	.....	.....4,560	.....(12,990)		.....(12,990)	.....367	.....11,530	.....	.....	.....2,622	.....	008.....
Currency Swap With CITIBANK NA RCV 7.01 PAY 6.46 12/05/2033 BRSLHBWB2	Com - Edwardian Hotel Group-Note A	B.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	12/02/2013....	12/05/2033....	.....	.....5,228,800	7.012%[6.46 %]	.....	.....	.....94,636	.....1,247,294		.....1,247,294	.....221,170	.....253,280	.....	.....	.....101,052	.....	008.....
Currency Swap With CITIBANK NA RCV 5.51 PAY 3.38 02/08/2038 BME2HL5T9	BME2HCWP7 ROMANIA (REPUBLIC OF)	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	02/06/2018....	02/08/2038....	.....	.....640,536	5.509%[3.375 %]	.....	.....	.....13,645	.....68,510		.....68,510	.....22,412	.....46,098	.....	.....	.....14,004	.....	008.....
Currency Swap With CITIGROUP INC RCV 5.60 PAY 3.50 06/15/2024 BME1RJFR8	BME1RGFU7 HANESBRANDS INC	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	05/20/2016....	06/15/2024....	.....	.....112,210	5.5975%[3.5 %]	.....	.....	.....2,280	.....(6,495)		.....(6,495)	.....183	.....5,765	.....	.....	.....1,311	.....	008.....
Currency Swap With DEUTSCHE BANK AG RCV 5.15 PAY BLB6 12/19/2036 BRSK9UDN6	BRSK7ZYB0 EVERSOLT FUNDING PLC	D 1.....	Currency	Deutsche Bank AG 7LTFWZYICNSX8D621K86....	12/12/2012....	12/19/2036....	.....	.....6,446,800	5.15%[GBP - 6M Sterling LIBOR Rate +2.33%]	.....	.....	.....177,273	.....1,712,273		.....1,712,273	.....33,691	.....316,600	.....	.....	.....136,684	.....	008.....
0939999999. Total-Swaps-Hedging Other-Foreign Exchange.....										.....0	.....0	.....373,647	.....3,256,371	XXX	.....3,256,371	.....385,582	.....911,623	.....0	.....0	.....350,761	XXX	XXX
0969999999. Total-Swaps-Hedging Other.....										.....0	.....0	.....373,647	.....3,256,371	XXX	.....3,256,371	.....385,582	.....911,623	.....0	.....0	.....350,761	XXX	XXX
1179999999. Total-Swaps-Foreign Exchange.....										.....0	.....0	.....1,269,765	.....9,619,745	XXX	.....8,747,143	.....385,582	.....5,610,556	.....0	.....0	.....1,797,768	XXX	XXX
1209999999. Total-Swaps.....										.....0	.....0	.....1,269,765	.....9,619,745	XXX	.....8,747,143	.....385,582	.....5,610,556	.....0	.....0	.....1,797,768	XXX	XXX
1399999999. Total-Hedging Effective.....										.....0	.....0	.....896,118	.....6,363,374	XXX	.....5,490,772	.....0	.....4,698,933	.....0	.....0	.....1,447,007	XXX	XXX
1409999999. Total-Hedging Other.....										.....0	.....34,258,890	.....373,647	.....22,848,092	XXX	.....22,848,092	.....(14,281,587)	.....911,623	.....0	.....0	.....350,761	XXX	XXX
1449999999. TOTAL.....										.....0	.....34,258,890	.....1,269,765	.....29,211,466	XXX	.....28,338,864	.....(14,281,587)	.....5,610,556	.....0	.....0	.....1,797,768	XXX	XXX

E18.4

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	1	Hedges the currency risk of foreign currency denominated assets.

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)	
Purchased Options - Hedging Other - Collars																									
CALL OPTION DEC18 SPX C @ 3122.63 12/21/2018 3122.63 CALL BME2GUY50; MAR19TSLAUSC@380 DEC18 SPX C @ 2838.75 12/21/2018 2838.75 CALL BME2GUY43	Liability Portfolio.....	N/A.....	Equity/In dex	CITIBANK NA..... E57ODZWZ7FF32TWEFA7	01/23/2018.	12/21/2018.	12/21/2018.	Expiration.....	35,227	105,000,081	2838.75/312 2.63		4,311,052			4,311,052									001.....
CALL OPTION DEC18 SPX C @ 2837.25 12/21/2018 2837.25 CALL BME2GUXA0; CALL OPTION DEC18 SPX C @ 3120.96 12/21/2018 3120.96 CALL BME2GUXB8	Liability Portfolio.....	N/A.....	Equity/In dex	CITIBANK NA..... E57ODZWZ7FF32TWEFA7	01/23/2018.	12/21/2018.	12/21/2018.	Expiration.....	35,245	104,999,747	2837.25/312 0.96		4,321,086			4,321,086									001.....
BA1 DEC18 MXEA C @ 2177.73 12/21/2018 2177.73 CALL BME2GX606; BA1 DEC18 MXEA C @ 2395.5 12/21/2018 2395.5 CALL BME2GX614	Liability Portfolio.....	N/A.....	Equity/In dex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K52	01/23/2018.	12/21/2018.	12/21/2018.	Expiration.....	22,960	52,499,972	2177.73/239 5.5		1,940,000			1,940,000									001.....
CALL OPTION DEC18 RTY C @ 1609.96 12/21/2018 1609.96 CALL BME2GV0N6; CALL OPTION DEC18 RTY C @ 1770.96 12/21/2018 1770.96 CALL BME2GV0P1	Liability Portfolio.....	N/A.....	Equity/In dex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K52	01/23/2018.	12/21/2018.	12/21/2018.	Expiration.....	105,593	178,500,219	1609.96/177 0.96		7,765,600			7,765,600									001.....
Summary Line Adjustment.....	Transition Adjustment.....																	260,409	(305,129)		44,720				
0129999999. Total-Purchased Options-Hedging Other-Collars.....																		260,409	(305,129)		44,720				XXX
0149999999. Total-Purchased Options-Hedging Other.....																		260,409	(305,129)		44,720				XXX
0409999999. Total-Purchased Options-Collars.....																		260,409	(305,129)		44,720				XXX
0429999999. Total-Purchased Options.....																		260,409	(305,129)		44,720				XXX
Swaps - Hedging Effective - Foreign Exchange																									
Currency Swap With CITIBANK NA RCV 4.51 PAY 3.26 05/31/2033 BME2DJ6E0	BME2DHPZ6 ANNO 2017.....	D 1.....	Currency	Citibank NA..... E57ODZWZ7FF32TWEFA7	11/09/2017.	05/31/2033.	12/31/2018.	Sale.....		124,913	4.5120% [3.2630%]					433									
Currency Swap With CITIBANK NA RCV 5.11 PAY 5.18 03/13/2040 BME1QZ9A7	72908P9A6 PLENARY HEALTH NORTH BAY	D 1.....	Currency	Citibank NA..... E57ODZWZ7FF32TWEFA7	04/27/2016.	03/13/2040.	12/13/2018.	Sale.....		50,181	5.1050% [5.1820%]					376									
Summary Line Adjustment.....																									
0879999999. Total-Swaps-Hedging Effective-Foreign Exchange.....																									XXX
0909999999. Total-Swaps-Hedging Effective.....																									XXX
1179999999. Total-Swaps-Foreign Exchange.....																									XXX
1209999999. Total-Swaps.....																									XXX
1399999999. Total-Hedging Effective.....																									XXX
1409999999. Total-Hedging Other.....																		260,409	(305,129)		44,720				XXX
1449999999. TOTAL.....																		260,409	(300,568)		44,720				XXX

E19

SCHEDULE DB - PART A - SECTION 2

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

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

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
1	Hedges the equity risk of minimum guarantees embedded in certain variable annuity products.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point

NONE

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule / Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral		
Over-the-Counter NAIC 1 Designation											
Bank of America NA.....	B4TYDEB6GKMZ0031MB27.....	Y.....	Y.....	1,231,644	1,201,779	(185,174)	0	1,201,779	(185,174)	0	0
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573.....	Y.....	Y.....	1,050,873	1,234,528	183,655	183,655	1,697,964	647,091	172,696	172,696
BNP Paribas.....	R0MUWSFPU8MPRO8K5P83....	Y.....	Y.....	4,860,000	4,855,501	0	0	4,855,499	0	0	0
Citibank NA.....	E57ODZWZ7FF32TWEFA76.....	Y.....	Y.....	9,831,000	11,595,601	(193,311)	1,571,290	9,852,101	(325,749)	1,266,879	1,266,879
Credit Agricole Corporate and Investment Bank.....	1VUV7VQFKUOQSJ21A208.....	Y.....	Y.....	620,000	180,300	0	0	753,701	133,701	213,859	0
Deutsche Bank AG.....	7LTWFZYICNSX8D621K86.....	Y.....	Y.....	4,820,000	4,768,555	0	0	4,768,555	0	136,684	85,239
Goldman Sachs International.....	W22LROWP2IHZNBB6K528.....	Y.....	Y.....	1,440,000	1,512,749	72,749	72,749	1,512,749	72,749	0	0
HSBC Bank USA NA.....	1IE8VN30JCEQV1H4R804.....	Y.....	Y.....	0	4,859	(51,134)	0	4,859	(51,134)	0	0
JPMorgan Chase Bank NA.....	7H6GLXDRUGQFU57RNE97.....	Y.....	Y.....	1,790,000	4,148,531	2,358,531	2,358,531	4,148,531	2,358,531	0	0
UBS AG.....	BFM8T61CT2L1QCEMIK50.....	Y.....	Y.....	220,000	138,682	0	0	105,183	0	7,650	0
0299999999. Total NAIC 1 Designation.....				25,863,517	29,641,085	(429,619)	4,186,225	28,900,921	(562,057)	3,212,072	1,797,768
0999999999. Gross Totals.....				25,863,517	29,641,085	(429,619)	4,186,225	28,900,921	(562,057)	3,212,072	1,797,768
1. Offset per SSAP No. 64.....											
2. Net after right of offset per SSAP No. 64.....					29,641,085	(429,619)					

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1	2	3	4	5	6	7	8	9
Exchange Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
HSBC Bank USA NA.....	1IE8VN30JCEQV1H4R804....	TREASURY.....	912810 RM 2 UNITED STATES TREASURY.....	157,790	158,000	171,418	05/15/2045	V.....
0199999999. Totals.....				157,790	158,000	171,418	XXX	XXX
Collateral Pledged to Reporting Entity								
Bank of America NA.....	B4TYDEB6GKMZO031MB27..	TREASURY.....	912828 Q3 7 UNITED STATES TREASURY.....	653,465	671,000	XXX	03/31/2021	V.....
Bank of America NA.....	B4TYDEB6GKMZO031MB27..	US AGENCY - LOAN BACKED.....	3128MF C7 1 FGOLD 15YR GIANT.....	578,179	579,952	XXX	12/01/2031	V.....
Barclays Bank PLC.....	G5GSEF7VJP57OUK5573....	TREASURY.....	B06983 62 9 UK I/L GILT.....	1,050,873	230,000	XXX	04/16/2020	V.....
BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	CASH.....	CASH.....	4,860,000	4,860,000	XXX		V.....
Citibank NA.....	E57ODZWZ7FF32TWEFA76..	CASH.....	CASH.....	9,831,000	9,831,000	XXX		V.....
Credit Agricole Corporate and Investment Bank.....	1VUV7VQFKUOQSJ21A208...	CASH.....	CASH.....	620,000	620,000	XXX		V.....
Deutsche Bank AG.....	7LTFWZYICNSX8D621K86...	CASH.....	CASH.....	4,820,000	4,820,000	XXX		V.....
Goldman Sachs International.....	W22LROWP2IHZNBB6K528...	CASH.....	CASH.....	1,440,000	1,440,000	XXX		V.....
JPMorgan Chase Bank NA.....	7H6GLXDRUGQFU57RNE97...	CASH.....	CASH.....	1,790,000	1,790,000	XXX		V.....
UBS AG.....	BFM8T61CT2L1QCEMIK50...	CASH.....	CASH.....	220,000	220,000	XXX		V.....
0299999999. Totals.....				25,863,517	25,061,952	XXX	XXX	XXX

**SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on one Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E.)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

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

NONE

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page).

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
---------------------------	------------------	-----------	--	-----------------	-----------------------------------	--------------------

General Interrogatories:

1. The activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

NONE

Annual Statement for the year 2018 of the **Brighthouse Life Insurance Company of NY**
SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
JPMorgan Chase Bank, NA..... New York, NY.....					13,024,160	XXX
Wells Fargo..... San Francisco, CA.....					344,532	XXX
0199998. Deposits in.....3 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories.....	XXX	XXX			105,350	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	13,474,042	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	13,474,042	XXX
0599999. Total Cash.....	XXX	XXX	0	0	13,474,042	XXX

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

1. January.....	4,516,285	4. April.....	25,297,836	7. July.....	28,436,419	10. October.....	24,449,028
2. February.....	15,081,357	5. May.....	27,293,232	8. August.....	52,086,450	11. November.....	44,025
3. March.....	22,019,301	6. June.....	8,959,675	9. September.....	62,516,334	12. December.....	13,474,042

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
U.S. Government Bonds - Issuer Obligations								
	UNITED STATES TREASURY TBILLCASH.....		11/01/2018.....	2.22	01/10/2019.....	6,996,109		26,258
	UNITED STATES TREASURY TBILLCASH.....		12/11/2018.....	2.24	01/08/2019.....	2,998,692		3,918
	UNITED STATES TREASURY TBILLCASH.....		12/18/2018.....	2.27	01/08/2019.....	5,997,353		5,286
	UNITED STATES TREASURY TBILLCASH.....		12/06/2018.....	2.29	01/08/2019.....	25,988,416		50,007
	UNITED STATES TREASURY TREASURY BILL.....		12/20/2018.....		01/15/2019.....	19,981,973		19,859
0199999	U.S. Government Bonds - Issuer Obligations.....					61,962,543	0	105,328
0599999	Total - U.S. Government Bonds.....					61,962,543	0	105,328
Bonds - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations								
	FEDERAL HOME LOAN BANKS DN.....		11/29/2018.....	2.34	01/30/2019.....	1,996,222		4,995
	FEDERAL HOME LOAN BANKS DN.....		11/26/2018.....	2.34	01/31/2019.....	5,988,273		17,900
	FEDERAL HOME LOAN BANKS DN.....		11/28/2018.....	2.38	02/25/2019.....	4,981,778		11,198
2599999	U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations.....					12,966,273	0	34,093
3199999	Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations.....					12,966,273	0	34,093
Total Bonds								
7799999	Subtotals - Issuer Obligations.....					74,928,816	0	139,421
8399999	Subtotals - Bonds.....					74,928,816	0	139,421
8899999	Total - Cash Equivalents.....					74,928,816	0	139,421

Brighthouse Life Insurance Company of NY

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama.....	AL					
2. Alaska.....	AK					
3. Arizona.....	AZ					
4. Arkansas.....	AR					
5. California.....	CA					
6. Colorado.....	CO					
7. Connecticut.....	CT					
8. Delaware.....	DE					
9. District of Columbia.....	DC					
10. Florida.....	FL					
11. Georgia.....	GA	B... GA RSD Section 33-3-9.....			40,093	39,517
12. Hawaii.....	HI					
13. Idaho.....	ID					
14. Illinois.....	IL					
15. Indiana.....	IN					
16. Iowa.....	IA					
17. Kansas.....	KS					
18. Kentucky.....	KY					
19. Louisiana.....	LA					
20. Maine.....	ME					
21. Maryland.....	MD					
22. Massachusetts.....	MA					
23. Michigan.....	MI					
24. Minnesota.....	MN					
25. Mississippi.....	MS					
26. Missouri.....	MO					
27. Montana.....	MT					
28. Nebraska.....	NE					
29. Nevada.....	NV					
30. New Hampshire.....	NH					
31. New Jersey.....	NJ					
32. New Mexico.....	NM					
33. New York.....	NY	B... FOR THE BENEFIT OF ALL POLICYHOLDERS.....	1,352,122	1,442,781		
34. North Carolina.....	NC					
35. North Dakota.....	ND					
36. Ohio.....	OH					
37. Oklahoma.....	OK					
38. Oregon.....	OR					
39. Pennsylvania.....	PA					
40. Rhode Island.....	RI					
41. South Carolina.....	SC					
42. South Dakota.....	SD					
43. Tennessee.....	TN					
44. Texas.....	TX					
45. Utah.....	UT					
46. Vermont.....	VT					
47. Virginia.....	VA					
48. Washington.....	WA					
49. West Virginia.....	WV					
50. Wisconsin.....	WI					
51. Wyoming.....	WY					
52. American Samoa.....	AS					
53. Guam.....	GU					
54. Puerto Rico.....	PR					
55. US Virgin Islands.....	VI					
56. Northern Mariana Islands.....	MP					
57. Canada.....	CAN					
58. Aggregate Alien and Other.....	OT	XXX	.0	.0	.0	.0
59. Total.....	XXX	XXX	1,352,122	1,442,781	40,093	39,517

DETAILS OF WRITE-INS

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

**2018 ALPHABETICAL INDEX
LIFE ANNUAL STATEMENT BLANK**

Analysis of Increase in Reserves During The Year	7	Schedule D – Part 2 – Section 1	E11
Analysis of Operations By Lines of Business	6	Schedule D – Part 2 – Section 2	E12
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